

2016 JAN 28 PM 4: 11

AGENDA REPORT

TO:

Sabrina B. Landreth

City Administrator

FROM: Katano Kasaine

City Treasurer

SUBJECT:

Cash Management Report

DATE: January 15, 2016

City Administrator Approval

Date:

RECOMMENDATION

Staff Recommends That The City Council Accept The Cash Management Report For The Quarter Ended December 31, 2015.

EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Treasury Bureau continues to submit a quarterly informational cash management report to the City Council. For the quarter ended December 2015, the City's Portfolio had a balance of \$593.98 million and yielded 0.39 percent, while the Successor Agency's Portfolio had a balance of \$3.70 million and yielded 0.21 percent.

BACKGROUND / LEGISLATIVE HISTORY

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety. creditworthiness, liquidity, and diversity. As of December 31, 2015, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year 2015-2016. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in the **Attachment A**, are each portfolio's current market value and yield as of December 31, 2015, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors which may affect the portfolio's potential investment results.

	Item:
-	Finance and Management Committee
	February 9, 2016

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances increased from \$534.11 million as of September 30, 2015 to \$593.98 million as of December 31, 2015. This increase was mainly due to receipt of \$137.15 million in property taxes, and other revenues offset by debt service payments of approximately \$82.37 million and other operational expenses, the additional \$5.09 million increase is the net of other revenues received offset by operational expenses.

The Successor Agency's portfolio decreased from a balance of \$7.70 million as of September 30, 2015 to a balance of \$3.70 million as of December 31, 2015. The portfolio decreased due to vendor payments of approximately \$4.0 million.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending December 31, 2015 was 0.39 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending December 31, 2015 was 0.21 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a much lower fund balance and a shorter horizon due to the cash flows needs, while the City and the Port of Oakland Portfolio has a high fund balance and has had a more stable long term horizon, thus it had been invested in some longer-term high yielding securities. The City Portfolio underperformed their benchmark, the one-year government agencies yield of 0.73 percent and City Portfolio slightly underperformed the yield on the Local Agency Investment Fund ("LAIF") of 0.40 percent. The Successor Portfolio lagged the benchmark due to very short duration to meet daily liquidity needs.

The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. Moreover, the City does not actively sell securities in the portfolio to take advantage of cyclical swings in the market, which could result in the loss of principal. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

FISCAL IMPACT

This is an informational report, there are no budget implications associated with the report.

PUBLIC OUTREACH / INTEREST

This item did not require any additional public outreach other than the required posting on the City's website

	Item:	
Finance	and Management Committee	e
	February 9, 201	16

Sabrina B. Landreth, City Administrator

Subject: Cash Management Report

Date: February 9, 2016 Page 3

COORDINATION

The Controller's Bureau and City Attorney's Office have reviewed this report.

SUSTAINABLE OPPORTUNITIES

Economic: The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The portfolios' credit quality remains high and well within the parameters of the City's Investment Policy. Liquidity for both portfolios remains sufficient to meet the City's projected needs.

Environmental: To the extent that new investment opportunities are found in companies involved in environmentally positive activities, the City will invest in these companies (i.e. Commercial Paper, Medium Term Notes, etc.) if permitted by the City Investment Policy.

Social Equity: The City's policy is to invest, when possible, in companies that promote the use and production of renewable energy resources and any other types of socially responsible investments. Optimization of the portfolios, while observing those key areas, will not only produce interest earnings to the General Fund, but these monies may be available for services to disadvantaged areas, or enhanced recreational or social venues. Furthermore, the Treasury Bureau makes every effort to identify and purchase additional qualifying investments from renewable energy and other socially responsible companies.

ACTION REQUESTED OF THE CITY COUNCIL

Staff recommends that the City Council accept the Cash Management Report for the Quarter Ended December 31, 2015.

For questions regarding this report, please contact KATANO KASAINE, CITY TREASURER, at (510) 238-2989

Respectfully submitted,

Katano Kasaine

Treasurer, Treasury Bureau

Reviewed by:

David Jones, Principal Financial Analyst

Prepared by:

Max Kumar, Treasury Analyst III

Treasury Bureau

Attachments (1):

A: Cash Management Report for the Quarter Ended December 31, 2015

	Item:
Finance and	Management Committee
	February 9, 2016

City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

Cash Management Report For The Quarter Ended December 31, 2015 Finance Department Treasury Bureau

DAVID JONES
Principal Financial Analyst

Investment Staff
Max Kumar, Treasury Analyst III



CITY OF OAKLAND CASH MANAGEMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2015

TABLE OF CONTENTS

Cash Management Repor	Cash	Management	Report
-----------------------	------	------------	--------

I. Economic Review	1
II. City of Oakland	2
Portfolio Review	
Portfolio Composition	
Preservation of Capital/Safety	2
Liquidity	3
Diversity	5
Derivatives	
Yield	
Benchmark Comparison	6
Valuation and Leverage	7
III. City of Oakland Successor Portfolio	8
Portfolio Review	
Portfolio Composition	9
Preservation of Capital/Safety	
Liquidity	
Diversity	12
Derivatives	
Yield	
Valuation and Leverage	14



CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR CASH MANAGEMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2015

PREPARED BY THE FINANCE DEPARTMENT TREASURY BUREAU

JANUARY 15, 2016

CITY OF OAKLAND AND OAKLAND SUCCESSOR CASH MANAGEMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2015

I. ECONOMIC REVIEW

MARKET OVERVIEW

According to the U.S Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to grow at an annual rate of 2.2 percent in the fourth quarter of 2015. The Real GDP had increased 2.0 percent in the third quarter of 2015.

The U.S. economy added 292,000 employees to payrolls in December, the Bureau of Labor Statistics announced recently, with the main unemployment rate holding steady at 5 percent. The unemployment numbers, which greatly exceeded the consensus estimate of 200,000 jobs, follows the Federal Reserve's decision last month to raise interest rates for the first time since 2006.

The Bureau of Economic Analysis reported that consumer outlays, which account for almost 70 percent of the economy, are being powered by steady hiring, cheap gasoline, and rising home-equity that also lifted U.S. growth last quarter. Consumer spending is expected to increase by 2.8 % in the fourth quarter 2015.

Economic activity of the US manufacturing sector in December contracted further, as the impact of a strong dollar continue to play out. Contraction in new orders and raw material inventories accounted for the overall softness in December. The data shows that the strong US dollar and weak global economy continue constraining factory activities. Of the 18 manufacturing industries, only six reported growth, which included printing, textile mills, paper products, chemical products, as well as food and tobacco products.

The Commerce Department reported that Retail Sales in the U.S. sank in December largely because consumers spent a lot less to fill up at the gas stations, and most stores posted weak results during the busiest month of the shopping season. Sales at retailers dropped a seasonally 0.9% last month to mark the biggest pullback in nearly a year and the report had expected a smaller 0.2% decline.

New U.S. single-family home sales in November rose less than expected and the prior month's increase was revised down, suggesting some loss of momentum in the housing market. The Commerce Department reported sales increased 4.3 percent to a seasonally adjusted annual rate of 490,000 units. Sales of previously owned homes fell 10.5 percent in November, according to the National Association of Realtors. This was primarily due to new regulations that were delaying contract closings.

US gasoline prices dropped by 4 cents to \$2.06 a gallon on average during December to the lowest in more than six years, according to a Lundberg Survey report. The price was 15 cents lower than this time last year as the tumbling price of oil continues to drag prices downward. Another factor contributing to low prices at the pump is ample gasoline inventories as U.S. refiners continue to churn out products.

INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC at its October 28th meeting left the federal funds target rate unchanged and would remain the low range of 0 percent to 0.25 percent and said that the economy was expanding at a moderate pace. Although net exports remained soft, consumer and business spending remained solid and the housing sector improved further.

Consistent with its statutory mandate, the FOMC seeks to foster maximum employment and price stability. Inflation is anticipated to remain near its recent low level in the near term but the FOMC anticipates inflation to rise gradually toward two percent over the medium term as the labor market improves further.

On December 16, 2015, the FOMC raised interest rates for the first time in almost a decade and said would be followed by "gradual" tightening as officials watch for evidence of higher inflation. The FOMC unanimously voted to set the new target range for the federal funds rate at 0.25 percent to 0.50 percent, up from zero to 0.25 percent.

A range of recent labor markets indicators, including ongoing job gains and declining unemployment, shows further improvement and confirms that underutilization of labor resources has been reduced since earlier this year.

The FOMC currently expects that, with gradual adjustments in the stance of monetary policy, economic activity will continue to expand at a moderate pace and labor market indicators will continue to strengthen.

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Portfolio balances increased from \$534.11 million as of September 30, 2015 to \$593.98 million as of December 31, 2015. This increase was mainly due to receipt of \$137.15 million in property taxes, and other revenues offset by debt service payments of approximately \$82.37 million and other operational expenses, the additional \$5.09 million increase is the net of other revenues received offset by operational expenses.

PORTFOLIO COMPOSITION

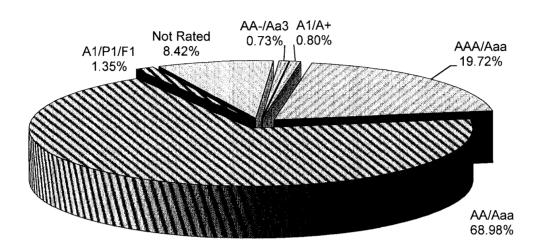
The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2015-2016, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

The following discussion addresses the City's investment portfolio characteristics in terms of the Investment Policy's four objectives: safety, liquidity, diversity and return. Portfolio detail for each month of the current quarter is attached to this report.

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of December 31, 2015. Approximately 68.98% of Operating Fund investments were rated in the AA/Aaa category while 19.72% in AAA/Aaa and 8.42 % primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 1.35% in A1/P1 while remaining 1.53% in A/A1/Aa3. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

The City's Investment Policy for FY 2015-2016 does not have a rating criteria level for government agencies.

City of Oakland Operating Fund Portfolio Credit Quality (As of 12/31/15)



<u>Liquidity.</u> Liquidity continues to be a primary objective when making investment decisions for the Operating Pool portfolio. With ongoing capital projects at the Port and within the City, and to ensure that sufficient liquidity is available to meet day-to-day expenditures, the City maintains a sufficient "cushion" in money market funds to meet unanticipated project expenditures.

Debt service payable from the City's Operating Pool for the Port and the City for the six months following December 31, 2015 is approximately \$140 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

0-30	Amount(s) \$ 230,110,000.00	Percent 38.73%
31-180	\$ 240,000,000.00	40.39%
Total	\$ 470,110,000.00	79.12%

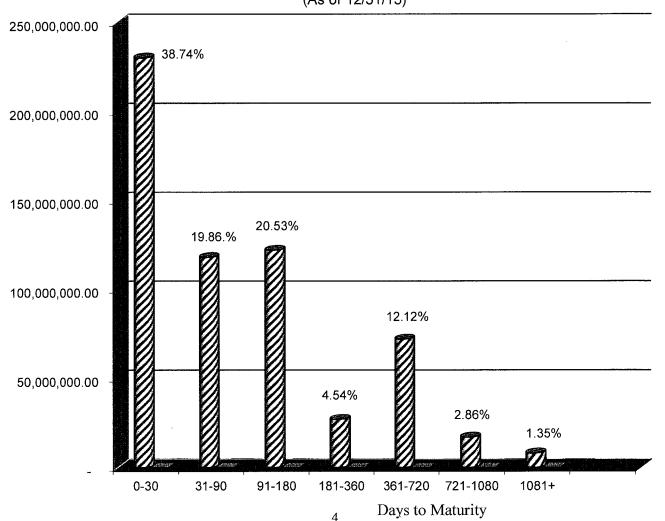
Investments maturing within 180 days include \$50.00 million in LAIF and \$117.11 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
December 2015	\$ 593,978,186	18.26%
December 2014	\$ 502,266,035	9.71%
December 2013	\$ 457,830,873	3.52%
December 2012	\$ 442,249,758	18.44%
December 2011	\$ 373,386,121	-

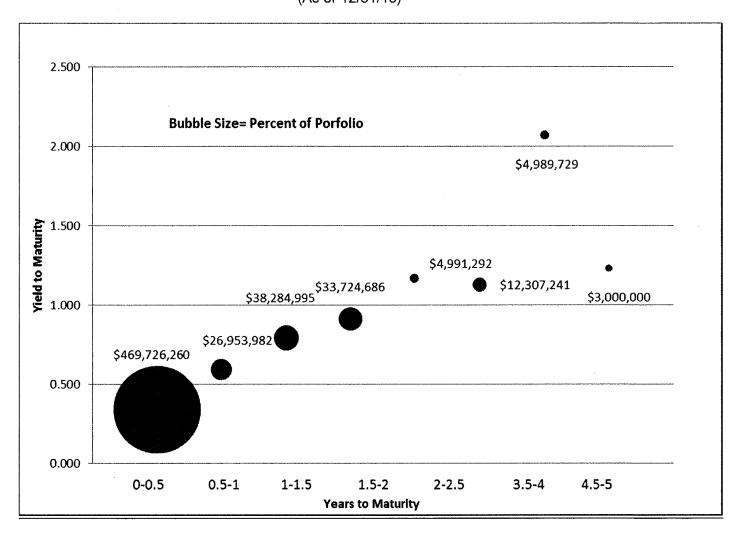
The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of December 31, 2015.

City of Oakland Operating Fund Portfolio Maturity (As of 12/31/15)



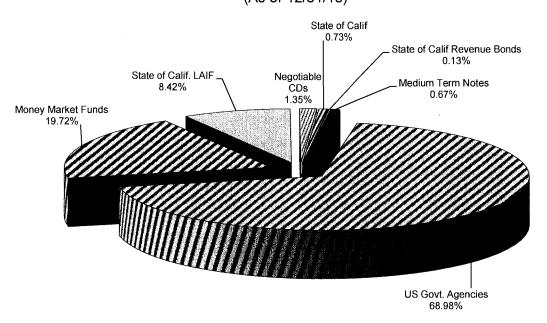
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

City of Oakland Operating Fund Yield to Maturity (As of 12/31/15)



<u>Diversity.</u> To reduce the risks of investing, the portfolio is diversified among a variety of financial instruments, as depicted by the following chart. In addition to limiting the types of investments permissible in any one category as outlined in the Investment Policy, no more than 5% of the total cash portfolio may be invested in any one issue. This single-issue provision does not apply to money market funds or to LAIF, as they each are backed by a large portfolio of highly diversified assets.

City of Oakland Operating Fund Portfolio Diversity (As of 12/31/15)



<u>Derivatives.</u> The Operating Fund Portfolio contained no derivative instruments (interest rate swaps, futures, or options) during this reporting period.

<u>Yield.</u> Total interest earned for the quarter ended December 31, 2015 was approximately \$482,811. The effective rate of return on total assets in the Operating Fund Portfolio for month-end December 31, 2015 was 0.39% as compared to 0.37% for September 30, 2015. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

City of Oakland Operating Fund Comparative Annualized Yields

(As of 12/31/15)

As of Month-end	1-Year Govt. Agency	LAIF ¹	Operating Fund
October 2015	0.46%	0.36%	0.35%
November 2015	0.75%	0.37%	0.38%
December 2015	0.73%	0.40%	0.39%

¹Effective monthly average return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending December 31, 2015 was 0.39%. The City's Operating Fund Portfolio had under-performed the 1-year government agency which yielded a rate of 0.73% as of December 31, 2015. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.40%.

As of December 31, 2015, the City's Portfolio Fund's average days-to-maturity (ADM) was 170 days versus LAIF's average days-to-maturity (ADM) was 180 days.

The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The City does not actively sell securities in the portfolio to take advantage of cyclical swings in the market, which could result in the loss of principal. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and yield in that respective order.

The summary below provides total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

то	TAL PORTFOL	IO INCOME RE	COGNIZ	<u>ED</u>		
	<u>A</u>	ecrual Basis				
Total Portfolio <u>December 31, 2015</u> <u>September 30, 2015</u> <u>December 3</u>						nber 31, 2014
Quarter-End						
Total Interest Earnings	\$	482,811	\$	479,604	\$	533,752
Realized gains (losses) from sales						<u> </u>
Total income recognized	\$	482,811	\$	479,604	\$	533,752
Fiscal Year-to-Date						
Total Interest Earnings	\$	962,590	\$	479,604	\$	1,065,962
Realized gains (losses) from sales		-		-		
Total income recognized	\$	962,590	\$	479,604	\$	1,065,962

<u>Valuation and Leverage</u>. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$593.97 million, which was below book value by \$7,522. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

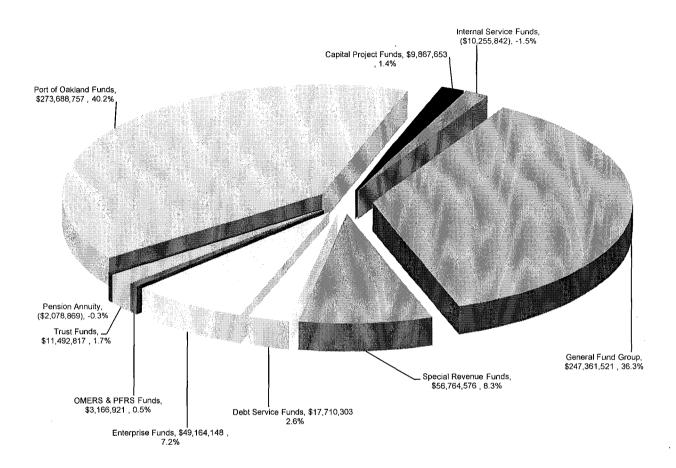
INREALIZED G	AINS & LOSSES	
<u>Cash Basis</u>		Accrual Basis
\$ 593,970,664	Market Value	\$ 593,970,664
(594,180,714)	Original Cost	(593,978,186)
\$ (210,050)	Net Unrealized Gain (Loss)	\$ (7,522)
	Cash Basis \$ 593,970,664 (594,180,714)	\$ 593,970,664

The City's investment strategy, per the Investment Policy, is generally to hold securities to maturity. The net unrealized gains noted above are "paper gains" where there is an inverse relationship between the changes in market interest rates to the value of investment securities.

(Remainder of this Page Intentionally Left Blank)

The graph below reflects the reconciliation of investment portfolio balances compared to the City's total cash and investments reflected in the City's Financial System (Oracle).

Cash and Investment Balances by Fund Type As of December 31, 2015 \$656,881,987



Total Investments Portfolio* \$593,978,186
Cash in Bank 62,903,801
Total Cash and Investments** \$656,881,987

The net negative funds of \$10.3 million are in the Internal Service Funds.

^{*} Includes unamortized premiums, discounts, and interest earned but not yet received.

^{**}Per City's Financial System(Oracle)

III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$7.70 million as of September 30, 2015 to a balance of \$3.70 million as of December 31, 2015. The portfolio decreased due to vendor payments of approximately \$4.0 million.

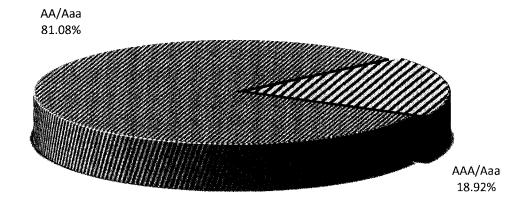
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2015-2016, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will invest, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

The following discussion addresses the Successor investment portfolio characteristics in terms of the Investment Policy's four objectives of safety, liquidity, diversity and return. Portfolio detail for each of the months in the current quarter is attached to this report.

<u>Preservation of Capital/Safety.</u> The Successor's holdings by credit rating category are depicted in the chart below. Approximately 18.92% of Operating Fund investments were rated in the AAA/Aaa, while 81.08% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies. The City's Investment Policy for FY 2015-2016 does not have a rating criteria level for government agencies.

Oakland Successor Portfolio Credit Quality (As of 12/31/15)



<u>Liquidity</u>. Liquidity within the Successor's Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$11.45 million. The estimated cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow December 2015-March 2016*				
				Beg: Available Balance
ROPS Receipt		50,337,279		
Debt Service		(11,451,520)		
Other expenses		(5,000,000)		
Bal: March 31, 2016	\$	37,585,679		
*Successor Pool Only				

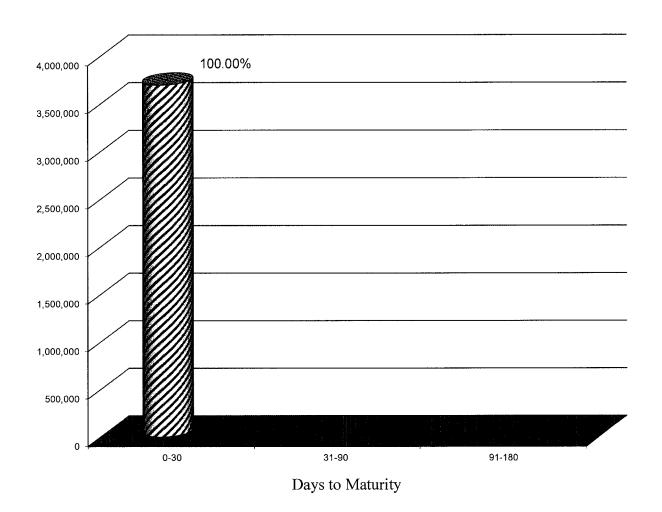
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
December 2015	\$3,699,920	(66.36%)
December 2014	\$ 10,998,999	(75.55%)
December 2013	\$ 44,992,384	72.82%
December 2012	\$ 26,033,728	(81.00%)
December 2011	\$ 137,050,439	-

(Remainder of this Page Intentionally Left Blank)

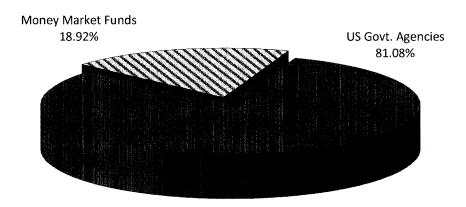
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

Oakland Successor Agency Portfolio Maturity (As of 12/31/15)



<u>Diversity.</u> To reduce the risks of investing, the portfolio is diversified among a variety of instruments, as depicted by the following chart. In addition to limiting the types of investment in any one category, as outlined in the Investment Policy, no more than 5% of the total cash portfolio may be invested in any one issue.

Oakland Successor Agency Portfolio Diversity (As of 12/31/15)



<u>Derivatives.</u> The Agency Portfolio contained no derivative instruments during this reporting period.

<u>Yield.</u> Total interest earned for the quarter ended December 31, 2015, was approximately \$2,121. The effective rate of return on total assets in the Successor's Portfolio was 0.21% for month ending December 31, 2015. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 0.73% as of December 31, 2015. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.40%. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns, thus lower rate of return in comparison to LAIF and 1-year government agency.

As of December 31, 2015, Successor's Portfolio Fund's average days-to-maturity (ADM) was 3 days versus LAIF's average days-to-maturity (ADM) was 180 days.

Comparative yields for the quarter are shown below.

Oakland Successor Agency Comparative Annualized Yields

(As of 12/31/15)

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor
October 2015	0.46%	0.36%	0.13%
November 2015	0.75%	0.37%	0.09%
December 2015	0.73%	0.40%	0.21%

¹Effective monthly average return

The summary below provides total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

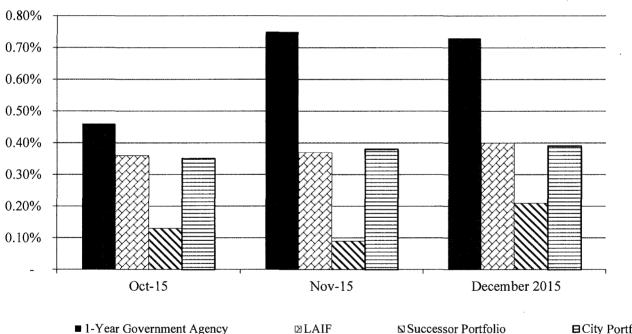
TAL PORTFOLI	O INCOME RE	COGNIZE	ED .								
Accrual Basis											
Decem	ber 31, 2015	Septemb	ær 30, 2015	Decemb	er 31, 2014						
			a de la companya de l								
\$	2,121	\$	9,668	\$	1,636						
	-	d Agricultural			_						
\$	2,121	\$	9,668	\$	1,636						
			to the first short state of the								
\$	11,789	\$	9,668	\$	6,268						
	-		-		-						
\$	11,789	\$	9,668	\$	6,268						
	<u>Ac</u>	Accrual Basis December 31, 2015 \$ 2,121 \$ 2,121 \$ 11,789 -	Accrual Basis December 31, 2015 September 31, 2015 September 31, 2015 \$ \$ \$ \$ \$ \$ \$ \$ \$	December 31, 2015 September 30, 2015 \$ 2,121 \$ 9,668 - - \$ 2,121 \$ 9,668 \$ 11,789 \$ 9,668 - - - -	December 31, 2015 September 30, 2015 December 30, 2015 Dec						

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended December 31, 2015 was \$3.70 million, which was above book value by \$80. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

Ţ	IN	REALIZED C	AINS & LOSSES		
	_C	ash Basis		A	erual Basis
Market Value	\$	3,700,000	Market Value	\$	3,700,000
Original Cost		(3,699,920)	Original Cost		(3,699,920)
Net Unrealized Gain (Loss)	\$	80	Net Unrealized Gain (Loss)	\$	80
Net Unrealized Gain (Loss)	\$	80	Net Unrealized Gain (Loss)	\$	
				† -	

Portfolio Earnings Comparison



⊟City Portfolio



City Pool Portfolio Portfolio Management Portfolio Summary December 31, 2015

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YT M 365 Equiv.
Federal Agency Issues - Coupon	116,300,000.00	116,062,550.10	116,223,990.82	19.57	1,172	557	0.846	0.858
Federal Agency Issues - Discount	294,000,000.00	293,712,759.00	293,571,072.05	49.42	147	93	0.342	0.347
Medium Term Notes	4,000,000.00	3,992,668.00	3,994,349.06	0.67	1,475	963	1.703	1.726
Money Market	117,110,000.00	117,110,000.00	117,110,000.00	19.72	1	1	0.297	0.301
Local Agency Investment Funds	50,000,000.00	50,000,000.00	50,000,000.00	8.42	1	1	0.395	0.400
Negotiable CD's	8,000,000.00	8,001,503.00	8,000,000.00	1.35	101	78	0.375	0.381
California State-GOB	4,000,000.00	4,338,460.00	4,328,978.47	0.73	1,555	826	1.069	1.084
State of California Revenue Bonds	700,000.00	752,724.00	749,795.86	0.13	1,442	670	1.016	1.031
Investments	594,110,000.00	593,970,664.10	593,978,186.26	100.00%	327	170	0.452	0.458
Cash and Accrued Interest Accrued Interes(at Purchase		5,658.33	5,658.33					
Subtotal		5,658.33	5,658.33					
Total Cash and Investments	594,110,000.00	593,976,322.43	593,983,844.59		327	170	0.452	0.458
Total Earnings	December 31 Month Ending	Fiscal Year To I	Date					
Current Year	183,975.55	962,61	7.49					
	550 554 477 40	515,671,85	3.71					
Average Daily Balance	552,554,177.42							

Katano Kasaine, Treasury Manager

Portfolio POOL AP PM (PRF_PM1) 7.3.0 Report Ver. 7.3.3a

City Pool Portfolio Portfolio Management Portfolio Details - Investments December 31, 2015

3133EA7H5 52355 FEDERAL FARM CREDIT BANK 11/14/2014 3,000,000.00 2,983,122.00 2,978,361.13 1.240 AA 1.480 1,047 11/13/3133EEEER6 52371 FEDERAL FARM CREDIT BANK 12/09/2014 3,000,000.00 2,992,080.00 3,000,000.00 0.590 AA 0.582 343 12/09/3133EEER9 52412 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,993,19.00 3,000,000.00 0.625 AA 0.616 322 01/27/3133EEPA2 52415 FEDERAL FARM CREDIT BANK 02/13/2016 3,000,000.00 2,998,280.00 2,985,568.72 1.070 AA 1.126 773 02/12/3133EFPH5 52532 FEDERAL FARM CREDIT BANK 09/28/2015 3,000,000.00 2,976,600.00 3,000,000.00 0.810 AA 0.799 636 09/28/3133EFPH5 52532 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,977,548.00 2,900.00 0.00 0.750 AA 0.729 636 10/12/3133EFTB3 502628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,977,548.00 2,981,400.00 0.820 AA 1.127 711 12/12/3133EFTB3 502628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,977,548.00 2,981,400.00 0.820 AA 1.027 711 12/12/3133EFTB3 502628 FEDERAL HOME LOAN BANK 01/09/2013 3,000,000.00 2,988,177.00 3,000,000.00 1.020 AA 1.035 623 04/15/313381K61 52085 FEDERAL HOME LOAN BANK 01/09/2013 3,000,000.00 2,988,177.00 3,000,000.00 0.580 AA 0.572 374 01/09/3133381A	CUSIP	Investment #		erage Purchase lance Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
133EC776 5204 FEDERAL FARM CREDIT BANK 12/12/2012 3.000,000.00 2,977,648.00 2,996,951.08 0,520 AA 0,510 771,12/12/2013 3.000,000.00 3.000,020.00 2,996,771.00 2,990,072.45 0,650 AA 0,671 382 0,1177, 313ECLG7 52163 FEDERAL FARM CREDIT BANK 01/22/2013 3.000,000.00 2,991,294.00 2,999,072.45 0,650 AA 0,671 382 0,1177, 313ECDG7 52163 FEDERAL FARM CREDIT BANK 01/22/2013 3.000,000.00 2,991,495.00 3.000,000.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3.000,000.00 3,991,495.00 3,991	Federal Agency	/ Issues - Coupon										
1333ECAMO	3133EA4G0	52024	FEDERAL FARM CREDIT BANK	10/11/2012	3,000,000.00	2,990,229.00	2,999,574.07	0.700	AA	0.702	466	04/11/2017
3135ECCY8 52088 FEDERAL FARM CREDIT BANK 01/22/2013 3,000,000.00 2,992,071.00 2,999,805.83 0,690 AA 0,671 382 01/17/2 3133ECNT7 52159 FEDERAL FARM CREDIT BANK 04/17/2013 3,000,000.00 2,991,495.00 2,999,805.83 0,690 AA 0,688 472 04/17/2 3133ECNT7 52159 FEDERAL FARM CREDIT BANK 05/07/2013 3,000,000.00 2,991,495.00 2,999,805.83 0,690 AA 0,688 472 04/17/2 3133ECNT7 52160 FEDERAL FARM CREDIT BANK 05/07/2013 3,000,000.00 2,991,495.00 2,999,805.71 0,540 AA 0,533 311 11/07/2 3133ECDV1 52160 FEDERAL FARM CREDIT BANK 05/07/2013 4,000,000.00 3,983,682.00 3,994,880.38 0,750 AA 0,537 311 11/07/2 3133ECDV1 52250 FEDERAL FARM CREDIT BANK 01/23/2014 3,000,000.00 2,993,810.00 3,000,324.00 2,998,913.33 1,160 AA 1,164 681 10/23/2013 1335ECPM 52250 FEDERAL FARM CREDIT BANK 01/23/2014 3,000,000.00 2,983,212.00 2,998,913.33 1,160 AA 1,164 681 10/23/2013 1335EEFE 52271 FEDERAL FARM CREDIT BANK 12/99/2014 3,000,000.00 2,992,010.00 3,000,000.00 0,550 AA 0,582 343 12/09/2014 3335EEFE 52271 FEDERAL FARM CREDIT BANK 12/99/2014 3,000,000.00 2,992,010.00 3,000,000.00 0,550 AA 0,582 343 12/09/2014 3335EEFB 52271 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,993,919.00 3,000,000.00 0,555 AA 0,582 343 12/09/2014 3335EEFB 52271 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,998,919.00 3,000,000.00 0,555 AA 0,582 343 12/09/2014 3335EEFB 52272 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,998,919.00 3,000,000.00 0,555 AA 0,582 343 12/09/2014 3335EEFB 52272 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,998,919.00 3,000,000.00 0,555 AA 0,582 343 12/09/2014 3335EEFB 52272 FEDERAL FARM CREDIT BANK 01/32/2015 3,000,000.00 2,975,640.00 3,000,000.00 0,555 AA 0,579 850 00/2014 3335EEFB 52028 FEDERAL FARM CREDIT BANK 01/32/2015 3,000,000.00 2,975,640.00 3,000,000.00 0,750 AA 0,799 850 10/2014 3335EEFB 52028 FEDERAL FARM CREDIT BANK 01/32/2015 3,000,000.00 2,975,640.00 3,000,000.00 0,750 AA 0,799 850 10/2014 3335EEFB 52028 FEDERAL HOME LOAN BANK 01/32/2015 3,000,000.00 2,998,750.00 3,000,000.00 0,750 AA 0,799 850 10/2014 3335EEFB 52028 F	3133EC7A6	52044	FEDERAL FARM CREDIT BANK	12/12/2012	3,000,000.00	2,977,548.00	2,999,591.08	0.820	AA	0.816	711	12/12/2017
1333ECLG7	3133ECAK0	52082	FEDERAL FARM CREDIT BANK	01/04/2013	3,000,000.00	3,000,024.00	2,999,218.14	0.670	AA	0.682	444	03/20/2017
3133ECNT7 52169 FEDERAL FARM CREDIT BANK 05/07/2013 3,000,000.00 2,991,495.00 3,000,000.00 0,540 AA 0,533 311 11/07/3133ECNT7 52160 FEDERAL FARM CREDIT BANK 05/07/2013 3,000,000.00 3,993,802.00 3,994,803.80 0,750 AA 0,537 311 11/07/3133ECDV1 5266 FEDERAL FARM CREDIT BANK 01/23/2014 3,000,000.00 3,993,802.00 3,994,803.80 0,750 AA 0,831 515 05/30/3133EDDV1 52250 FEDERAL FARM CREDIT BANK 01/23/2014 3,000,000.00 2,993,812.00 2,999,913.33 1,160 AA 1,164 661 10/23/3133EEFEB 52371 FEDERAL FARM CREDIT BANK 11/14/2014 3,000,000.00 2,993,812.20 2,973,811 31 1,240 AA 1,480 1,471 11/32/3133EEFEB 52371 FEDERAL FARM CREDIT BANK 11/14/2015 3,000,000.00 2,992,080.00 3,000,000.00 0,825 AA 0,818 329 11/2015 31/32EEFB 52371 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,992,080.00 3,000,000.00 0,825 AA 0,818 329 11/2015 31/32EFFH5 3252 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,998,280.00 3,000,000.00 0,825 AA 0,818 329 11/2015 31/32EFFH5 32532 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,998,280.00 3,000,000.00 0,825 AA 0,818 329 11/2015 31/32EFFH5 32532 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,975,680.00 3,000,000.00 0,825 AA 0,818 329 11/2015 31/32EFFH5 32532 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,975,680.00 3,000,000.00 0,810 AA 0,720 615 10/13/33EFFH5 32532 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,975,680.00 3,000,000.00 0,730 AA 0,722 615 10/13/33EFFH5 32532 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,998,177.00 3,000,000.00 0,730 AA 0,722 615 10/13/33EFFH5 32532 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,998,177.00 3,000,000.00 0,730 AA 0,722 615 10/13/33EFFH5 32628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,998,177.00 3,000,000.00 0,730 AA 0,722 615 10/13/33EFFH5 32628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,998,177.00 3,000,000.00 0,730 AA 0,722 615 10/13/33EFFH5 32628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,998,177.00 3,000,000.00 0,730 AA 0,722 615 10/13/33EFFH5 352638 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 0,998,17	3133ECCY8	52088	FEDERAL FARM CREDIT BANK	01/22/2013	3,000,000.00	2,992,071.00	2,999,072.45	0.650	AA	0.671	382	01/17/2017
3138ECNIT \$2160 FEDERAL FARM CREDIT BANK 06/04/2013 3.000,000.00 2.991,495.00 2.999,898.071 0.440 AA 0.837 311 1/07/2014 3.000,000.00 3.983,628.00 3.994,860.33 0.750 AA 0.831 515 0.5/30/2014 3.000,000.00 3.983,628.00 2.998,913.33 1.60 AA 0.831 515 0.5/30/2014 3.000,000.00 2.998,122.00 2.998,913.33 1.60 AA 1.148 661 10.232 1.3826EDR 3.3326AP/16 52355 FEDERAL FARM CREDIT BANK 11/4/2014 3.000,000.00 2.998,200.00 3.000,000.00 0.599,000.00	3133ECLG7	52153	FEDERAL FARM CREDIT BANK	04/17/2013	3,000,000.00	2,991,234.00	2,999,805.83	0.690	AA	0.686	472	04/17/2017
1338ECOT4 52166 FEDERAL FARM CREDIT BANK 01/23/2014 3,000,000.00 3,885,628.00 2,998,913.33 1.760 AA 0,831 515 05/30/2 31338EDDV1 52250 FEDERAL FARM CREDIT BANK 01/23/2014 3,000,000.00 2,983,122.00 2,978,381.13 1.240 AA 1.480 1,007 11/13/2 13/338EEEE6 52371 FEDERAL FARM CREDIT BANK 12/99/2014 3,000,000.00 2,983,122.00 3,000,000.00 0.590 AA 0.801 52/90/2014 31/338EEE68 52412 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,989,319.00 3,000,000.00 0.590 AA 0.616 392 07/2014 31/338EEPA2 52415 FEDERAL FARM CREDIT BANK 02/13/2015 3,000,000.00 2,989,319.00 3,000,000.00 0.700 AA 1.126 77.3 02/12/2 31/338EFF16 52532 FEDERAL FARM CREDIT BANK 09/23/2015 3,000,000.00 2,976,890.00 3,000,000.00 0.810 AA 0.799 636 09/23/2015 3,000,000.00 2,976,890.00 3,000,000.00 0.810 AA 0.799 636 09/23/2015 3,000,000.00 2,976,890.00 3,000,000.00 0.810 AA 0.799 636 09/23/2015 3,000,000.00 0.2,976,890.00 3,000,000.00 0.810 AA 0.799 636 09/23/2015 3,000,000.00 0.2,976,890.00 3,000,000.00 0.810 AA 0.799 636 09/23/2015 3,000,000.00 0.2,976,890.00 3,000,000.00 0.810 AA 0.799 636 09/23/2015 3,000,000.00 0.2,976,980.00 3,000,000.00 0.820 AA 1.127 711 12/12/2015 3,000,000.00 0.2,976,980.00 1.2,981,400.00 0.820 AA 1.127 711 12/12/2015 3,000,000.00 0.2,976,980.00 1.2,981,400.00 0.820 AA 1.127 711 12/12/2015 3,000,000.00 0.2,981,400.00 0.2,981,400.00 0.820 AA 1.127 711 12/12/2015 3,000,000.00 0.2,981,400.00 0.2,981,400.00 0.820 AA 0.752 631 3138FEDERAL FARM CREDIT BANK 09/17/2015 3,000,000.00 0.2,981,370 0.2,981,400.00 0.820 AA 0.752 631 3138FEDERAL FARM CREDIT BANK 09/17/2015 3,000,000.00 0.2,981,370 0.2,981,400.00 0.820 AA 0.752 631 09/35/2015 3138613 52424 FEDERAL HOME LOAN BANK 09/17/2015 3,000,000.00 0.2,981,370 0.2,981,370 0.2,981,370 0.800 0.2,981,370 0.800 0.2,981,370 0.2,981,370 0.2,981,370 0.800 0.2,981,370 0.2,981,3	3133ECNT7	52159	FEDERAL FARM CREDIT BANK	05/07/2013	3,000,000.00	2,991,495.00	3,000,000.00	0.540	AA	0.533	311	11/07/2016
3138EDDV1 52250 FEDERAL FARM CREDIT BANK 11/14/2014 3,000,000.00 3,000,324.00 2,998,913.33 1,100 AA 1,164 661 10/23/4 3138EA716 52355 FEDERAL FARM CREDIT BANK 12/09/2014 3,000,000.00 2,999,200.00 3,000,000.00 0,590 AA 0,582 343 12/09/4 3138EELR8 52371 FEDERAL FARM CREDIT BANK 12/09/2014 3,000,000.00 2,999,319.00 3,000,000.00 0,625 AA 0,582 343 12/09/4 3138EELR8 52412 FEDERAL FARM CREDIT BANK 02/13/2015 3,000,000.00 2,998,319.00 3,000,000.00 0,625 AA 0,616 329 01/27/4 3138EFPA2 52532 FEDERAL FARM CREDIT BANK 02/13/2015 3,000,000.00 2,976,600.00 3,000,000.00 0,810 AA 0,799 686 60/28/4 3138EFPL2 52538 FEDERAL FARM CREDIT BANK 02/13/2015 3,000,000.00 2,976,600.00 3,000,000.00 0,810 AA 0,720 686 60/28/4 3138EFPL2 52538 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,976,600.00 3,000,000.00 0,810 AA 0,720 686 60/28/4 3138EFPL3 52628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,976,680.00 2,988,490.00 0,800 AA 0,720 686 60/28/4 3138EFPB3 52628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,998,458.00 2,998,500.00 0,200 AA 0,720 681 10/13/4 13/38EFPB3 52628 FEDERAL HOME LOAN BANK 06/17/2013 3,000,000.00 2,998,458.00 2,998,500.00 0,500 AA 0,822 547 60/28/4 60/28	3133ECNT7	52160	FEDERAL FARM CREDIT BANK	05/07/2013	3,000,000.00	2,991,495.00	2,999,890.71	0.540	AA	0.537	311	11/07/2016
3133EA7H5 52355 FEDERAL FARM CREDIT BANK 11/14/2014 3,000,000.00 2,983,122.00 2,978,381.13 1.240 AA 1.480 1,047 11/13/3 11/13/2 11/13/	3133ECQT4	52166	FEDERAL FARM CREDIT BANK	06/04/2013	4,000,000.00	3,983,628.00	3,994,860.38	0.750	AA	0.831	515	05/30/2017
\$133EEER6 \$2371	3133EDDV1	52250	FEDERAL FARM CREDIT BANK	01/23/2014	3,000,000.00	3,006,324.00	2,998,913.33	1,160	AA	1.164	661	10/23/2017
3133EERR9 52412 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,990,319.00 3,000,000.00 0,625 AA 0,616 392 01/27/3 3133EERA2 52415 FEDERAL FARM CREDIT BANK 02/13/2015 3,000,000.00 2,986,290.00 2,985,566.72 1,070 AA 1,126 77.73 02/12/2 1,070 AA 1,072 4,072 1,070 AA 1,072 4,072 1,072 AA 1	3133EA7H5	52355	FEDERAL FARM CREDIT BANK	11/14/2014	3,000,000.00	2,983,122.00	2,978,361.13	1.240	AA	1.480	1,047	11/13/2018
STATE STAT	3133EEEE6	52371	FEDERAL FARM CREDIT BANK	12/09/2014	3,000,000.00	2,992,080.00	3,000,000.00	0.590	AA	0.582	343	12/09/2016
3133EFFH5 52532 FEDERAL FARM CREDIT BANK 09/28/2015 3,000,000.00 2,976,600.00 3,000,000.00 0,810 AA 0,799 636 09/28//3 3133EFJ12 52538 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,977,548.00 2,981,400.00 0,820 AA 1,127 11/13//2 1333EFTB3 52628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,994,945.00 2,998,500.00 1,020 AA 1,037 13/32 1333EFTB3 52628 FEDERAL HOME LOAN BANK 12/31/2015 3,000,000.00 2,994,945.00 2,998,500.00 1,020 AA 1,037 632 09/15//3 133381K61 52985 FEDERAL HOME LOAN BANK 01/09/2013 3,000,000.00 2,998,177.00 3,000,000.00 0,580 AA 0,572 374 01/09//3 1333851L2 52167 FEDERAL HOME LOAN BANK 06/17/2015 3,000,000.00 2,992,320.00 2,999,545.83 0,800 AA 0,801 441 03/17//3 13463550 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,995,989.00 2,999,545.83 0,800 AA 0,801 441 03/17//3 13463550 52029 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 2,995,989.00 2,999,6923.27 1,000 AA 1,055 545 04/29//3 13465468 52332 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 2,995,974.00 3,000,251.21 0,500 AA 0,401 30/15//3 13465468 52332 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,703.00 2,999,823.27 1,000 AA 1,055 545 04/29//3 13465468 52334 FEDERAL HOME LOAN MTG CORP 09/29/2015 3,000,000.00 2,999,388.00 3,000,000.00 0,550 AA 1,230 1,230 1,3467428 52549 FEDERAL HOME LOAN MTG CORP 09/29/2015 3,000,000.00 2,999,388.00 3,000,000.00 0,550 AA 1,233 1,734 09/30//3 13467428 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,999,388.00 3,000,000.00 0,550 AA 1,233 1,734 09/30//3 13467428 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,380.00 3,000,000.00 0,750 AA 0,409 574 07/28//3 134667428 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,	3133EELR9	52412	FEDERAL FARM CREDIT BANK	01/27/2015	3,000,000.00	2,990,319.00	3,000,000.00	0.625	AA	0.616	392	01/27/2017
3133EFJL2 5258 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,978,181.00 3,000,000.00 0.730 AA 0.720 651 10/13/2015 3133EFTB3 52628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,977,548.00 2,981,400.00 0.820 AA 1.127 771 12/12/2 711	3133EEPA2	52415	FEDERAL FARM CREDIT BANK	02/13/2015	3,000,000.00	2,989,290.00	2,995,556.72	1.070	AA	1.126	773	02/12/2018
3133EC7A6 52627 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,977,548.00 2,981,400.00 0.820 AA 1.127 711 12/12/5 3133EFTB3 52628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,984,945.00 2,988,500.00 1.020 AA 1.035 623 09/15/5 313381K61 52085 FEDERAL HOME LOAN BANK 01/09/2013 3,000,000.00 2,988,177.00 3,000,000.00 0.580 AA 0.572 374 01/09/2013 3133B1L2 52167 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000.00 4,300,073.10 4,291,293.86 0.750 AA 0.882 52/16/3 3130A4GT3 52424 FEDERAL HOME LOAN BANK 03/17/2015 3,000,000.00 2,995,989.00 2,999,845.83 0.800 AA 0.801 441 03/17/2 3134G3SS0 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,995,898.00 2,999,875.78 0.625 AA 0.709 305 11/04/2 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,995,989.00 2,999,875.78 0.625 AA 0.709 305 11/04/2 3137EADB9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,999,703.00 2,996,923.27 1.000 AA 0.470 133 05/13/3 3134GSAQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.700 AA 0.690 364 12/30/2 3134GSJE6 52341 FEDERAL HOME LOAN MTG CORP 09/20/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.650 AA 0.691 364 12/30/2 3134GSIZE 52548 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 2,995,388.00 3,000,000.00 0.650 AA 0.691 364 12/30/2 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,991,319.00 3,000,000.00 0.700 AA 0.799 665 10/27/2 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,991,319.00 3,000,000.00 0.750 AA 0.799 665 10/27/2 3134G7V72 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,380.00 3,000,000.00 0.750 AA 0.799 665 10/27/2 3134G7V72 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,380.00 3,000,000.00 0.750 AA 0.789 665 10/27/2 3134G7V72 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,380.00 3,000,000.00 0.750 AA 0.789 675 10/27/2 3134G7V72 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,380.00 3,000,000.00 0.750 AA 0.789 675 10/27/2 3134G7V72 52550 FEDERAL	3133EFFH5	52532	FEDERAL FARM CREDIT BANK	09/28/2015	3,000,000.00	2,976,600.00	3,000,000.00	0.810	AA	0.799	636	09/28/2017
3133EFTB3 52628 FEDERAL FARM CREDIT BANK 12/31/2015 3,000,000.00 2,994,945.00 2,998,500.00 1.020 AA 1.035 623 09/15// 313381K61 52085 FEDERAL HOME LOAN BANK 01/09/2013 3,000,000.00 2,988,177.00 3,000,000.00 0.580 AA 0.672 374 01/09// 313383DL2 52167 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000.00 4,300,073.10 4,291,293.86 0.750 AA 0.802 521 06/05// 3130A4GT3 52424 FEDERAL HOME LOAN BANK 03/17/2015 3,000,000.00 2,995,989.00 2,999,875.78 0.625 AA 0.709 305 11/01// 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,995,989.00 2,999,875.78 0.625 AA 0.709 305 11/01// 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,995,989.00 2,999,875.78 0.625 AA 0.709 305 11/01// 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,995,793.00 2,996,823.27 1.000 AA 1.055 645 08/29// 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.700 AA 0.800 64 12/30// 3134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.700 AA 0.801 364 12/30// 3134G7JZ8 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 2,995,394.00 3,000,000.00 0.750 AA 0.641 272 09/29// 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 12/27/2015 3,000,000.00 2,995,394.00 3,000,000.00 0.800 AA 0.789 665 10/27// 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,3848.00 3,000,000.00 0.750 AA 0.760 665 10/27// 3134G7V24 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,349.00 3,000,000.00 0.750 AA 0.760 665 10/27// 3134G7V72 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,380.00 3,000,000.00 0.750 AA 0.760 665 10/27// 3134G7V72 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,380.00 3,000,000.00 0.750 AA 0.760 665 10/27// 3134G7V72 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,380.00 3,000,000.00 0.750 AA 0.760 665 10/27// 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 3,000,300.00 0.999,915.93 0.520 AA 0.760 665 10/27// 3134G7W72 52550 FEDE	3133EFJL2	52538	FEDERAL FARM CREDIT BANK	10/13/2015	3,000,000.00	2,978,181.00	3,000,000.00	0.730	AA	0.720	651	10/13/2017
313381K61 52085 FEDERAL HOME LOAN BANK 01/09/2013 3,000,000.00 2,988,177.00 3,000,000.00 0.580 AA 0.572 374 01/09/2013 33383DL2 52167 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000.00 4,300,073.10 4,291,293.86 0.750 AA 0.882 521 06/05/2 3130AGT3 52424 FEDERAL HOME LOAN BANK 03/17/2015 3,000,000.00 2,992,320.00 2,999,875.78 0.625 AA 0.801 441 03/17/2 3134G3S50 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,995,899.00 2,999,875.78 0.625 AA 0.703 511/04/2 3,000,000.00 3,000,255.00 3,000,251.21 0.500 AA 0.470 133 05/13/2 3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,999,703.00 2,999,875.78 0.625 AA 0.700 AA 0.690 36/12/2013 3,000,000.00 2,995,703.00 2,999,823.27 1,000 AA 1.055 545 06/29/2 3134G5AG8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 2,995,74.00 3,000,000.00 0.700 AA 0.690 364 12/30/2 3134G5J26 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 22/30/2 3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 2,991,319.00 3,000,000.00 1.250 AA 1.233 1,734 09/30/2 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.700 AA 0.709 665 10/27/2 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.750 AA 0.740 665 10/27/2 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.750 AA 0.740 665 10/27/2 3134G7W27 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,330.00 3,000,000.00 0.750 AA 0.769 665 10/27/2 3134G7W27 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,330.00 3,000,000.00 0.750 AA 0.769 665 10/27/2 3134G7W27 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 3,000,000.00 0.750 AA 0.769 665 10/27/2 3134G7W27 52550 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 3,000,000.00 0.750 AA 0.769 665 10/27/2 3134G9W38 5259 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 3,000,000.00 0.750 AA 0.769 665 10/27/2 3134G9W38 5259 FEDERAL HOME LOAN MTG CORP 1	3133EC7A6	52627	FEDERAL FARM CREDIT BANK	12/31/2015	3,000,000.00	2,977,548.00	2,981,400.00	0.820	AA	1.127	711	12/12/2017
313383DL2 52167 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000.00 4,300,073.10 4,291,293.86 0.750 AA 0.892 521 06/05/2 3130A4GT3 52424 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,992,320.00 2,999,845.83 0.800 AA 0.801 441 03/17/2 3134G3S50 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,995,899.00 2,999,875.78 0.625 AA 0.709 305 11/0/17/2 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,000,255.00 3,000,251.21 0.500 AA 0.470 133 05/17/2 3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,999,703.00 2,999,823.27 1.000 AA 1.055 545 06/29/2 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 09/30/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.700 AA 0.690 364 12/30/2 3134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29/2 3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,001,560.00 3,000,000.00 1.250 AA 1.233 1.734 09/30/2 3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.800 AA 0.740 665 10/27/2 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.800 AA 0.740 665 10/27/2 3134G7V72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.700 AA 0.690 574 07/28/2 3134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.700 AA 0.690 574 07/28/2 3134G9V78 52550 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.700 AA 0.690 574 07/28/2 3134G9V78 52550 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.700 AA 0.690 574 07/28/2 3134G9V78 52550 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.700 AA 0.690 574 07/28/2 3134G9V78 52550 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.700 AA 0.690 574 07/28/2 3134G9V78 52550 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,000 0.2,999,915.93 0.520 AA 0.516 326 11/22/15/2015 3	3133EFTB3	52628	FEDERAL FARM CREDIT BANK	12/31/2015	3,000,000.00	2,994,945.00	2,998,500.00	1.020	AA	1.035	623	09/15/2017
3130A4GT3 52424 FEDERAL HOME LOAN BANK 03/17/2015 3,000,000.00 2,992,320.00 2,999,545.83 0.800 AA 0.801 441 03/17/2013 134G3S50 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,995,989.00 2,999,875.78 0.625 AA 0.709 305 11/01/2013 137EADD9 52098 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,000,255.00 3,000,251.21 0.500 AA 0.470 133 05/13/2013 137EADD9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,995,9703.00 2,996,933.27 1.000 AA 1.055 545 05/13/2013 134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.700 AA 0.690 364 12/30/2013 134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 3,001,560.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 3,001,560.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 2,991,319.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 3,001,560.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 0.500 AA 0.690 3665 10/27/2015 3,000,000.00 0.500 3,000,000.00 0.800 AA 0.789 665 10/27/2015 3,000,000.00 0.981,319.00 3,000,000.00 0.800 AA 0.789 665 10/27/2015 3,000,000.00 0.981,319.00 3,000,000.00 0.750 AA 0.740 665 10/27/2015 3,000,000.00 0.983,348.00 3,000,000.00 0.750 AA 0.740 665 10/27/2015 3,000,000.00 0.983,348.00 3,000,000.00 0.750 AA 0.740 665 10/27/2015 3,000,000.00 0.983,348.00 3,000,000.00 0.750 AA 0.649 74 03/15/2013 3,000,000.00 3,000,000.00 0.999,408.00 0.400 AA 0.489 74 03/15/2013 3134G9V48 52582 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 3,000,000.00 0.999,408.00 0.400 AA 0.489 74 03/15/2013 3134G9V48 52582 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 3,000,231.00 2,999,915.99 0.520 AA 0.516 326 11/22/2013 3136G0YA4 52247 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 3,000,000 0.999,911.60 8 1.875 AA 1.948 1,145 02/19/3136G0YA4 52544 FEDERA	313381 K 61	52085	FEDERAL HOME LOAN BANK	01/09/2013	3,000,000.00	2,988,177.00	3,000,000.00	0.580	AA	0.572	374	01/09/2017
3134G33550 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 2,995,889.00 2,999,875.78 0.625 AA 0.709 305 11/01// 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,000,255.00 3,000,251.21 0.500 AA 0.470 133 05/13// 3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,999,703.00 2,996,923.27 1.000 AA 1.055 545 06/29// 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.700 AA 0.690 364 12/30// 3134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29// 3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,001,560.00 3,000,000.00 1.250 AA 1.233 1.734 09/30// 3134G7V25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.800 AA 0.789 665 10/27// 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.750 AA 0.740 665 10/27// 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.750 AA 0.690 574 07/28// 3134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 2,988,330.00 3,000,000.00 0.700 AA 0.690 574 07/28// 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30// 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,915.93 0.520 AA 0.516 326 11/22// 3135G0VA4 52247 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,000,231.00 2,999,915.93 0.520 AA 0.540 326 11/32// 3136G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28// 3136G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28// 3136G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28//	313383DL2	52167	FEDERAL HOME LOAN BANK	06/17/2013	4,300,000.00	4,300,073.10	4,291,293.86	0.750	AA	0.882	521	06/05/2017
3137EADQ9 52998 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,000,255.00 3,000,251.21 0.500 AA 0.470 133 05/13// 3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,999,703.00 2,996,923.27 1.000 AA 1.055 545 06/29// 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.700 AA 0.690 364 12/30// 3134G5J28 52533 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29// 3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 3,001,560.00 3,000,000.00 1.250 AA 1.233 1,734 09/30// 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.800 AA 0.740 665 10/27// 3134G7VV2 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.750 AA 0.740 665 10/27// 3134G7VV72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,983,330.00 3,000,000.00 0.750 AA 0.690 574 07/28// 3134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,102.00 2,999,408.00 0.400 AA 0.489 74 03/15// 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30// 3135G0Y3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,011,250.00 3,006,343.53 1.250 AA 1.036 395 01/30// 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,004,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19// 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 3,004,260.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/// 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 3,004,260.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/// 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 3,004,260.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/// 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 3,004,260.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/// 3136GGZA4 52247 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 3,000,000.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/	3130A4GT3	52424	FEDERAL HOME LOAN BANK	03/17/2015	3,000,000.00	2,992,320.00	2,999,545.83	0.800	AA	0.801	441	03/17/2017
3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 2,999,703.00 2,996,923.27 1.000 AA 1.055 545 06/29/2013 134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.700 AA 0.690 364 12/30/2013 134G5AQ8 52331 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 3,001,560.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 3,001,560.00 3,000,000.00 0.650 AA 0.641 272 09/29/2014 3,000,000.00 0.500 AA 0.690 364 12/30/2015 3,000,000.00 0.500 AA 0.789 665 10/27/2015 3,000,000.00 0.500 AA 0.690 574 07/28/2015 3,000,000.00 0.500 AA 0.690 574 07/28/2015 3,000,000.00 0.500 0.500 AA 0.690 574 07/28/2015 3,000,000.00 0.500 0.500 AA 0.690 574 07/28/2015 3,000,000.00 0.500 0.500 AA 0.529 89 03/30/2015 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 0.500 0.500 0.500 AA 0.516 326 11/22/2013 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 0.500 0.500 AA 0.493 1.001 09/28/2015 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 0.500 0.500 0.500 AA 0.493 1.001 09/28/2015 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 0.500 0.500 0.500 AA 0.493 1.001 09/28/2015 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 0.500 0.500 0.500 AA 0.493 1.001 09/28/2015 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 0.500 0	3134G3S50	52029	FEDERAL HOME LOAN MTG CORI	P 10/22/2012	3,000,000.00	2,995,989.00	2,999,875.78	0.625	AA	0.709	305	11/01/2016
3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 2,995,974.00 3,000,000.00 0.700 AA 0.690 364 12/30/2 3134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29/2 3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,001,560.00 3,000,000.00 1.250 AA 1.233 1,734 09/30/2 3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.800 AA 0.789 665 10/27/2 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.750 AA 0.740 665 10/27/2 3134G7VV72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.700 AA 0.690 574 07/28/2 3135G0VA8 52091 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,000.00 2,999,408.00 0.400 AA 0.489 74 03/15/2 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 3,000,200 2,999,729.44 0.500 AA 0.529 89 03/30/2 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 3,011,250.00 2,999,915.93 0.520 AA 0.516 326 11/22/2 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 3,040,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19/2 3136G2NZ6 5254 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/2	3137EADQ9	52098	FEDERAL HOME LOAN MTG CORI	P 03/07/2013	3,000,000.00	3,000,255.00	3,000,251.21	0.500	AA	0.470	133	05/13/2016
3134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 2,999,388.00 3,000,000.00 0.650 AA 0.641 272 09/29/2013 134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,001,560.00 3,000,000.00 1.250 AA 1.233 1,734 09/30/2015 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.800 AA 0.789 665 10/27/2013 134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.750 AA 0.740 665 10/27/2013 134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,988,330.00 3,000,000.00 0.700 AA 0.690 574 07/28/2013 134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,102.00 2,999,408.00 0.400 AA 0.489 74 03/15/2013 135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30/2013 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,993,094.00 2,999,915.93 0.520 AA 0.516 326 11/22/2013 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,000,000.00 0,991,116.08 1.875 AA 1.948 1,145 02/19/2013 1336G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/2013	3137EADH9	52244	FEDERAL HOME LOAN MTG CORI	P 12/30/2013	3,000,000.00	2,999,703.00	2,996,923.27	1.000	AA	1.055	545	06/29/2017
3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,001,560.00 3,000,000.00 1.250 AA 1.233 1,734 09/30/2 3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.800 AA 0.789 665 10/27/2 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.750 AA 0.740 665 10/27/2 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,988,330.00 3,000,000.00 0.700 AA 0.690 574 07/28/2 3134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,102.00 2,999,408.00 0.400 AA 0.489 74 03/15/2 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30/2 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 3,000,231.00 2,999,915.93 0.520 AA 0.516 326 11/22/2 3135G0CYA 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,040,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19/2 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/2	3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORI	P 06/30/2014	3,000,000.00	2,995,974.00	3,000,000.00	0.700	AA	0.690	364	12/30/2016
3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,981,319.00 3,000,000.00 0.800 AA 0.789 665 10/27/2015 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.750 AA 0.740 665 10/27/2015 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,988,330.00 3,000,000.00 0.700 AA 0.690 574 07/28/2015 3134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,102.00 2,999,408.00 0.400 AA 0.489 74 03/15/2015 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30/2015 3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,011,250.00 3,006,343.53 1.250 AA 1.036 395 01/30/2015 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,010 09/28/2015	3134G5JE6	52341	FEDERAL HOME LOAN MTG CORI	P 09/29/2014	3,000,000.00	2,999,388.00	3,000,000.00	0.650	AA	0.641	272	09/29/2016
3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,983,848.00 3,000,000.00 0.750 AA 0.740 665 10/27/2015 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,988,330.00 3,000,000.00 0.700 AA 0.690 574 07/28/2015 3134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,102.00 2,999,408.00 0.400 AA 0.489 74 03/15/2015 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30/2015 3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,011,250.00 3,006,343.53 1.250 AA 1.036 395 01/30/2015 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,010 09/28/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,010 09/28/2015	3134G7J28	52533	FEDERAL HOME LOAN MTG CORI	P 09/30/2015	3,000,000.00	3,001,560.00	3,000,000.00	1.250	AA	1.233	1,734	09/30/2020
3134G7W72 5250 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,988,330.00 3,000,000.00 0.700 AA 0.690 574 07/28/2013 3134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,102.00 2,999,408.00 0.400 AA 0.489 74 03/15/2013 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30/2013 3135G0TA4 52247 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,011,250.00 3,006,343.53 1.250 AA 1.036 395 01/30/2013 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,040,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19/2013 3135G0TA4 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/2013	3134G7U25	52548	FEDERAL HOME LOAN MTG CORI	P 10/27/2015	3,000,000.00	2,981,319.00	3,000,000.00	0.800	AA	0.789	665	10/27/2017
3134G4VH8 52582 FEDERAL HOME LOAN MTG CORP 12/15/2015 3,000,000.00 3,000,102.00 2,999,408.00 0.400 AA 0.489 74 03/15/2015 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30/2015 05/22/2013 3,000,000.00 2,993,094.00 2,999,915.93 0.520 AA 0.516 326 11/22/2013 3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,011,250.00 3,006,343.53 1.250 AA 1.036 395 01/30/2014 3,000,000.00 3,040,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19/2014 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/2015	3134G7V24	52549	FEDERAL HOME LOAN MTG COR	P 10/27/2015	3,000,000.00	2,983,848.00	3,000,000.00	0.750	AA	0.740	665	10/27/2017
3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,000,231.00 2,999,729.44 0.500 AA 0.529 89 03/30// 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,993,094.00 2,999,915.93 0.520 AA 0.516 326 11/22// 3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,011,250.00 3,006,343.53 1.250 AA 1.036 395 01/30// 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,040,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19// 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28//	3134G7W72	52550	FEDERAL HOME LOAN MTG COR	P 10/28/2015	3,000,000.00	2,988,330.00	3,000,000.00	0.700	AA	0.690	574	07/28/2017
3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,993,094.00 2,999,915.93 0.520 AA 0.516 326 11/22/3 3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,011,250.00 3,006,343.53 1.250 AA 1.036 395 01/30/3 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,040,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19/3 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/3	3134G4VH8	52582	FEDERAL HOME LOAN MTG COR	P 12/15/2015	3,000,000.00	3,000,102.00	2,999,408.00	0.400	AA	0.489	74	03/15/2016
3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,011,250.00 3,006,343.53 1.250 AA 1.036 395 01/30/2 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,040,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19/2 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/2	3135G0VA8	52091	FEDERAL NATIONAL MORTGAGE	02/15/2013	3,000,000.00	3,000,231.00	2,999,729.44	0.500	AA	0.529	89	03/30/2016
3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,040,260.00 2,991,116.08 1.875 AA 1.948 1,145 02/19/2 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/2	3136G1M30	52163	FEDERAL NATIONAL MORTGAGE	05/22/2013	3,000,000.00	2,993,094.00	2,999,915.93	0.520	AA	0.516	326	11/22/2016
3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 0.493 1,001 09/28/2	3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE	06/28/2013	3,000,000.00	3,011,250.00	3,006,343.53	1.250	AA	1.036	395	01/30/2017
	3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE	01/13/2014	3,000,000.00	3,040,260.00	2,991,116.08	1.875	AA	1.948	1,145	02/19/2019
3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,994,084.00 3,000,000.00 0.500 AA 1.430 1,001 09/28/2	3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE	09/30/2015	3,000,000.00	2,994,084.00	3,000,000.00	0.500	AA	0.493	1,001	09/28/2018
	3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE	09/30/2015	3,000,000.00	2,994,084.00	3,000,000.00	0.500	AA	1.430	1,001	09/28/2018

Portfolio POOL AP

PM (PRF_PM2) 7.3.0

City Pool Portfolio Portfolio Management Portfolio Details - Investments December 31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
Federal Agency	y Issues - Coupon											
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,004,638.00	2,995,281.17	1.250	AA	1.350	502	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	2,991,738.00	2,999,562.88	1.000	AA	0.995	637	09/29/2017
		btotal and Average	109,081,372.79	_	116,300,000.00	116,062,550.10	116,223,990.82	_		0.846	557	
Federal Agency	y Issues - Discoun	 	100,001,012.70		110,000,000.00	110,002,000.10	110,220,500.02					
			inanumt	06/26/2015	2 000 000 00	2,999,103,00	2,996,083,33	0.200	AA	0.204	46	02/16/2016
313384TD1	52492	Federal Home Loan Di			3,000,000.00							
313384SF7	52494	Federal Home Loan Di		06/26/2015	3,000,000.00	2,999,736.00	2,997,160.00	0.160	AA	0.163 0.234		01/25/2016
313384TD1	52497	Federal Home Loan Di		06/29/2015	3,000,000.00	2,999,103.00	2,995,553.33	0.230	AA			02/16/2016
313384US6	52512	Federal Home Loan D		09/21/2015	3,000,000.00	2,997,999.00	2,996,608.33	0.220	AA	0.223		03/24/2016
313384SF7	52513	Federal Home Loan D		09/21/2015	3,000,000.00	2,999,736.00	2,998,215.00	0.170	AA	0.170		01/25/2016
313384UP2	52516	Federal Home Loan D		09/21/2015	3,000,000.00	2,998,074.00	2,996,663.33	0.220	AA	0.220		03/21/2016
313384UP2	52517	Federal Home Loan D		09/24/2015	3,000,000.00	2,998,074.00	2,996,569.17	0.230	AA	0.230		03/21/2016
313384UR8	52519	Federal Home Loan D		09/24/2015	3,000,000.00	2,998,026.00	2,996,530.83	0.230	AA	0.230		03/23/2016
313384UQ0	52520	Federal Home Loan D		09/24/2015	3,000,000.00	2,998,050.00	2,996,550.00	0.230	AA	0.230		03/22/2016
313384SF7	52521	Federal Home Loan D	iscount	09/24/2015	3,000,000.00	2,999,736.00	2,998,257.50	0.170	AA	0.170		01/25/2016
313384UQ0	52522	Federal Home Loan D		09/24/2015	3,000,000.00	2,998,050.00	2,996,550.00	0.230	AA	0.230		03/22/2016
313384SG5	52524	Federal Home Loan D	iscount	09/25/2015	3,000,000.00	2,999,724.00	2,998,257.50	0.170	AA	0.170	25	01/26/2016
313384SH3	52526	Federal Home Loan D	iscount	09/28/2015	3,000,000.00	2,999,712.00	2,998,285.83	0.170	AA	0.170	26	01/27/2016
313384UW7	52528	Federal Home Loan D	iscount	09/28/2015	3,000,000.00	2,997,900.00	2,996,511.67	0.230	AA	0.230	87	03/28/2016
313384SH3	52529	Federal Home Loan D	iscount	09/28/2015	3,000,000.00	2,999,712.00	2,998,285.83	0.170	AA	0.170	26	01/27/2016
313384TD1	52530	Federal Home Loan D	iscount	09/28/2015	3,000,000.00	2,999,103.00	2,997,650.00	0.200	AA	0.200	46	02/16/2016
313384H51	52531	Federal Home Loan D	iscount	09/28/2015	3,000,000.00	2,986,317.00	2,987,225.00	0.420	AA	0.428	270	09/27/2016
313384UJ6	52539	Federal Home Loan D	iscount	10/15/2015	3,000,000.00	2,998,200.00	2,997,896.25	0.165	AA	0.165	75	03/16/2016
313384TS8	52540	Federal Home Loan D	iscount	10/15/2015	3,000,000.00	2,998,833.00	2,998,173.33	0.160	AA	0.160	59	02/29/2016
313384UP2	52541	Federal Home Loan D	iscount	10/20/2015	3,000,000.00	2,998,074.00	2,997,705.00	0.180	AA	0.180	80	03/21/2016
313384US6	52542	Federal Home Loan D	iscount	10/20/2015	3,000,000.00	2,997,999.00	2,997,660.00	0.180	AA	0.180	83	03/24/2016
313384UQ0	52543	Federal Home Loan D	iscount	10/20/2015	3,000,000.00	2,998,050.00	2,997,690.00	0.180	AA	0.180	81	03/22/2016
313384TE9	52544	Federal Home Loan D	iscount	10/21/2015	3,000,000.00	2,999,082.00	2,998,611.67	0.140	AA	0.140	47	02/17/2016
313384UR8	52545	Federal Home Loan D	iscount	10/21/2015	3,000,000.00	2,998,026.00	2,997,690.00	0.180	AA	0.180	82	03/23/2016
313384UH0	52546	Federal Home Loan D		10/21/2015	3,000,000.00	2,998,224.00	2,997,931.67	0.170	AA	0.170	74	03/15/2016
313384UX5	52547	Federal Home Loan D		10/21/2015	3,000,000.00	2,997,876.00	2,997,600.00	0.180	AA	0.180		
313384SA8	52552	Federal Home Loan D		10/29/2015	3,000,000.00	2,999,799.00	2,999,377.50	0.090	AA	0.090		01/20/2016
313384RU5	52554	Federal Home Loan D		11/12/2015	3,000,000.00	2,999,874.00	2,999,317,50	0.130	AA	0.130	13	01/14/2016
313384RU5	52555	Federal Home Loan D		11/16/2015	3,000,000.00	2,999,874.00	2,999,410.00	0.120	AA	0.120		01/14/2016
313384RL5	52558	Federal Home Loan D		11/17/2015	3,000,000.00	2,999,976.00	2,999,583.33	0.100	AA	0.100		01/06/2016
313384RZ4	52560	Federal Home Loan D		11/17/2015	3,000,000.00	2,999,811.00	2,999,396.25	0.115	AA	0.115		01/19/2016

Portfolio POOL

Run Date: 01/14/2016 - 09:53

City Pool Portfolio Portfolio Management Portfolio Details - Investments

Portiono Detans	- mvesmen
December	31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	Maturity Date
Federal Agency Is	ssues - Discount											
313384SG5	52562	Federal Home Loan Discount		11/19/2015	3,000,000.00	2,999,724.00	2,999,206.67	0.140	AA	0.140	25	01/26/2016
313384SB6	52563	Federal Home Loan Discount		11/19/2015	3,000,000.00	2,999,787.00	2,999,422.50	0.110	AA	0.110	20	01/21/2016
313384SC4	52565	Federal Home Loan Discount		11/20/2015	3,000,000.00	2,999,775.00	2,999,317.50	0.130	AA	0.130	21	01/22/2016
313384TZ2	52570	Federal Home Loan Discount		12/09/2015	3,000,000.00	2,998,425.00	2,996,551.25	0.465	AA	0.466	66	03/07/2016
313384TZ2	52571	Federal Home Loan Discount		12/09/2015	3,000,000.00	2,998,425.00	2,996,551.25	0.465	AA	0.466	66	03/07/2016
313384TP4	52572	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,998,896.00	2,997,140.00	0.440	AA	0.440	56	02/26/2016
313384VE6	52574	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,997,318.00	2,995,125.00	0.500	AA	0.501	95	04/05/2016
313384SW0	52575	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,999,250.00	2,998,119.17	0.370	AA	0.370	39	02/09/2016
313384VD8	52577	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,997,345.00	2,995,166.67	0.500	AA	0.501	94	04/04/2016
313384TE9	52579	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,999,082.00	2,998,050.00	0.360	AA	0.360	47	02/17/2016
313384XJ3	52580	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,994,960.00	2,992,162.50	0.570	AA	0,571	147	05/27/2016
313384SZ3	52581	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,999,187.00	2,998,200.00	0.360	AA	0.360	42	02/12/2016
313384XG9	52585	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,995,029.00	2,992,575.00	0.550	AA	0.551	145	05/25/2016
313384XH7	52586	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,994,996.00	2,992,529.17	0.550	AA	0.551	146	05/26/2016
313384XJ3	52587	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,994,960.00	2,992,483.33	0.550	AA	0.551	147	05/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,981,940.00	2,976,333.33	0.800	AA	0.818	339	12/05/2016
313384XJ3	52590	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,994,960.00	2,992,529.17	0.550	AA	0.551	147	05/27/2016
313384XW4	52592	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,993,889.00	2,992,025.00	0.550	AA	0.551	159	06/08/2016
313384XW4	52593	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,993,889.00	2,992,025.00	0.550	AA	0.551	159	06/08/2016
313384WY1	52596	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,995,311.00	2,993,413.33	0.520	AA	0.521	137	05/17/2016
313384VA4	52598	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,997,432.00	2,995,936.67	0.460	AA	0.461	91	04/01/2016
313384WX3	52601	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,995,344.00	2,993,205.00	0.540	AA	0.541	136	05/16/2016
313384WY1	52602	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,995,311.00	2,993,413.33	0.520	AA	0.521	137	05/17/2016
313384WY1	52603	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,995,311.00	2,993,413.32	0.520	AA	0.521	137	05/17/2016
313384UX5	52604	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,997,876.00	2,996,260.00	0.440	AA	0.441	88	03/29/2016
313384SJ9	52605	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,999,700.00	2,999,145.83	0.250	AA	0.250	27	01/28/2016
313384SF7	52606	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,999,736.00	2,999,208.33	0.250	AA	0.250	24	01/25/2016
313384WC9	52607	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,996,676.00	2,995,415.00	0.420	AA	0.421	117	04/27/2016
313384XB0	52610	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,995,206.00	2,993,455.00	0.510	AA	0.511	140	05/20/2016
313384UY3	52612	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,997,849.00	2,997,132.50	0.370	AA	0.370	89	03/30/2016
313384XF1	52613	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,995,065.00	2,993,586.67	0.520	AA	0.521	144	05/24/2016
313384XQ7	52614	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,994,126.00	2,992,804.17	0.550	AA	0.551	153	06/02/2016
313384XR5	52615	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,994,087.00	2,992,495.00	0.570	AA	0.571	154	06/03/2016
313384UR8	52617	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,998,026.00	2,997,450.00	0.360	AA	0.360	82	03/23/2016
313384UQ0	52618	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,998,050.00	2,997,480.00	0.360	AA	0.360	81	03/22/2016
313384UR8	52619	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,998,026.00	2,997,450.00	0.360	AA	0.360	82	03/23/2016

Portfolio POOL AP PM (PRF_PM2) 7.3.0

City Pool Portfolio Portfolio Management Portfolio Details - Investments December 31, 2015

CUSIP	Investment #	‡ Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
Federal Agency	Issues - Discou	ınt										
313384YN3	52620	Federal Home Loan Discour	ıt	12/29/2015	3,000,000.00	2,993,262.00	2,992,138.33	0.530	AA	0.531	175	06/24/2016
313384SJ9	52622	Federal Home Loan Discour	ıt	12/30/2015	3,000,000.00	2,999,700.00	2,999,540.83	0.190	AA	0.190	27	01/28/2016
313384SJ9	52623	Federal Home Loan Discour	it	12/30/2015	3,000,000.00	2,999,700.00	2,999,540.83		AA	0.190	27	01/28/2016
313384VT3	52625	Federal Home Loan Discour	ıt	12/31/2015	3,000,000.00	2,996,937.00	2,996,548.33	0.380	AA	0.380	108	04/18/2016
313384VT3	52626	Federal Home Loan Discour	ıt	12/31/2015	3,000,000.00	2,996,937.00	2,996,548.33	0.380	AA	0.380	108	04/18/2016
313396WD1	52468	FREDDIE DISCOUNT		05/06/2015	3,000,000.00	2,996,646.00	2,992,243.32	0.260	AA	0.265	118	04/28/2016
313396TU7	52502	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,998,551.00	2,996,704.17	0.175	AA	0.179	61	03/02/2016
313396TK9	52503	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,998,980.00	2,997,016.25	0.165	AA	0.169	52	02/22/2016
313396UP6	52504	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,998,074.00	2,996,427.08	0.175	AA	0.179	80	03/21/2016
313396TL7	52515	FREDDIE DISCOUNT		09/21/2015	3,000,000.00	2,998,959.00	2,997,481.25	0.195	AA	0.195	53	02/23/2016
313396UL5	52518	FREDDIE DISCOUNT		09/24/2015	3,000,000.00	2,998,149.00	2,996,846.67	0.215	AA	0.215	77	03/18/2016
313396RJ4	52523	FREDDIE DISCOUNT		09/25/2015	3,000,000.00	3,000,000.00	2,998,737.50	0.150	AA	0.150	3	01/04/2016
313396RN5	52527	FREDDIE DISCOUNT		09/28/2015	3,000,000.00	2,999,949.00	2,998,980.00	0.120	AA	0.120	7	01/08/2016
313396WA7	52573	FREDDIE DISCOUNT		12/10/2015	3,000,000.00	2,996,733.00	2,994,177.50		AA	0.511	115	04/25/2016
313396WD1	52578	FREDDIE DISCOUNT		12/14/2015	3,000,000.00	2,996,646.00	2,994,560.00	0.480	AA	0.481	118	04/28/2016
313396WD1	52583	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,996,646.00	2,994,600.00	0.480	AA	0.481	118	04/28/2016
313396WJ8	52584	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,995,800.00	2,994,166.67	0.500	AA	0.501	123	05/03/2016
313396WD1	52591	FREDDIE DISCOUNT		12/16/2015	3,000,000.00	2,996,646.00	2,994,640.00	0.480	AA	0.481	118	04/28/2016
313396YN7	52594	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,993,262.00	2,991,687.51	0.525	AA	0,535	175	06/24/2016
313396YJ6	52599	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,993,421.00	2,991,862.50	0.525	AA	0.535	171	06/20/2016
313396YR8	52600	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,993,145.00	2,991,556.25	0.525	AA	0.535	178	06/27/2016
313396WZ2	52608	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,995,275.00	2,993,540.00	0.510	AA	0.511	138	05/18/2016
313396XG3	52609	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,995,029.00	2,993,242.50	0.510	AA	0.511	145	05/25/2016
313588WC5	52479	Fannie Mae Discount		06/03/2015	3,000,000.00	2,996,676.00	2,993,557.08	0.235	AA	0.239	117	04/27/2016
313588UP8	52481	Fannie Mae Discount		06/03/2015	3,000,000.00	2,998,074.00	2,994,646.67	0.220	AA	0.224	80	03/21/2016
313588UR4	52525	Fannie Mae Discount		09/28/2015	3,000,000.00	2,998,026.00	2,997,050.00	0.200	AA	0.200	82	03/23/2016
313588XW0	52576	Fannie Mae Discount		12/10/2015	3,000,000.00	2,993,889.00	2,990,950.00	0.600	AA	0.602	159	06/08/2016
313588YD1	52595	Fannie Mae Discount		12/17/2015	3,000,000.00	2,993,616.00	2,991,553.33	0.560	AA	0.562	166	06/15/2016
313588YD1	52597	Fannie Mae Discount		12/17/2015	3,000,000.00	2,993,616.00	2,991,704.17	0.550	AA	0.552	166	06/15/2016
313588ZN8	52621	Fannie Mae Discount		12/29/2015	3,000,000.00	2,990,526.00	2,990,741.67	0.550	AA	0.561	199	07/18/2016
313588YT6	52624	Fannie Mae Discount		12/31/2015	3,000,000.00	2,993,067.00	2,992,307.50	0.510	AA	0.511	180	06/29/2016
	\$	Subtotal and Average	227,542,341.84		294,000,000.00	293,712,759.00	293,571,072.05			0.342	93	
Medium Term N	Notes											
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,006,060.00	1,998,613.41	2.200	Α	2.193	1,158	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,986,608.00	1,995,735.65	1.125	AA	1.212	767	02/06/2018

Portfolio POOL AP PM (PRF_PM2) 7.3.0

City Pool Portfolio Portfolio Management

Portfolio Details - Investments December 31, 2015

CUSIP	Investment	t# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
		Subtotal and Average	3,994,252.78		4,000,000.00	3,992,668.00	3,994,349.06		_	1.703	963	
Money Market												
SYS52411	52411	Fidelity			55,000,000.00	55,000,000.00	55,000,000.00	0.320	AAA	0.316	1	
SYS50863	50863	Invesco			25,110,000.00	25,110,000.00	25,110,000.00	0.290	AAA	0.286	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Prime	Instituti	_	37,000,000.00	37,000,000.00	37,000,000.00	0.280	AAA	0.276	1	
		Subtotal and Average	148,884,193.55		117,110,000.00	117,110,000.00	117,110,000.00			0.297	1	
Local Agency Inv	estment Fun	ıds										
SYS43	43	Local Agency Investme	ent Fund		50,000,000.00	50,000,000.00	50,000,000.00	0.400		0.395	1	
		Subtotal and Average	50,000,000.00		50,000,000.00	50,000,000.00	50,000,000.00			0.395	1	
Negotiable CD's												
62478TLM9	52566	MUFG Union Bank NA		11/23/2015	3,000,000.00	2,999,988.00	3,000,000.00	0.170	A-1	0.168	10	01/11/2016
62478TMB2	52611	MUFG Union Bank NA	<u>. </u>	12/18/2015	5,000,000.00	5,001,515.00	5,000,000.00	0.500	A-1	0.500	118	04/28/2016
		Subtotal and Average	7,967,741.94		8,000,000.00	8,001,503.00	8,000,000.00			0.375	78	
California State-	ЗОВ											
13063BN73	52110	State of California		03/27/2013	1,000,000.00	1,000,570.00	1,000,099.02	1.050	AA	0.917	31	02/01/2016
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,337,890.00	3,328,879.45	5.000	AA	1.115	1,065	12/01/2018
		Subtotal and Average	4,333,419.96	_	4,000,000.00	4,338,460.00	4,328,978.47	_		1.069	826	
State of Californi	a Revenue B	onds										
13068LLC7	52192	State of California		11/20/2013	700,000.00	752,724.00	749,795.86	5.000	A	1.016	670	11/01/2017
		Subtotal and Average	750,854.57	_	700,000.00	752,724.00	749,795.86			1.016	670	
		Total and Average	552,554,177.42		594,110,000.00	593,970,664.10	593,978,186.26			0.452	170	

City Pool Portfolio Portfolio Management Portfolio Details - Cash December 31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate		YTM Days to 360 Maturity	
	Av	verage Balance	0.00	Accrued Interest a	t Purchase	5,658.33	5,658.33			0	
				Subtotal		5,658.33	5,658.33				
	Total Cash a	nd Investments	552,554,177.42		594,110,000.00	593,976,322.43	593,983,844.59		0.	452 170	



City Pool Portfolio Aging Report By Maturity Date As of January 1, 2016

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days	(01/01/2016 - 01/01/2016)		5 Maturities	0 Payments	167,110,000.00	28.13%	167,110,000.00	167,110,000.00
Aging Interval: 1 - 30 days	(01/02/2016 - 01/31/2016)		21 Maturities	0 Payments	63,000,000.00	10.60%	62,978,646.23	62,995,749.00
Aging Interval: 31 - 90 days	(02/01/2016 - 03/31/2016)		40 Maturities	0 Payments	118,000,000.00	19.86%	117,892,020.63	117,940,654.00
Aging Interval: 91 - 180 days	(04/01/2016 - 06/29/2016)		40 Maturities	0 Payments	122,000,000.00	20.53%	121,745,592.86	121,820,234.00
Aging Interval: 181 - 360 days	(06/30/2016 - 12/26/2016)		9 Maturities	0 Payments	27,000,000.00	4.54%	26,953,982.42	26,922,324.00
Aging Interval: 361 - 1080 days	(12/27/2016 - 12/16/2018)		30 Maturities	0 Payments	89,000,000.00	14.98%	89,308,214.63	89,133,823.10
Aging Interval: 1081 days and af	ter (12/17/2018 -)		3 Maturities	0 Payments	8,000,000.00	1.35%	7,989,729.49	8,047,880.00
		Total for	148 Investments	0 Payments		100.00	593,978,186.26	593,970,664.10



City of Oakland Operating Fund Portfolio Management Portfolio Summary November 30, 2015

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	107,300,000.00	107,222,596.50	107,242,511.07	24.19	1,230	596	0.843	0.855
Federal Agency Issues - Discount	186,000,000.00	185,921,931.00	185,851,391.61	41.93	154	70	0.165	0.167
Medium Term Notes	4,000,000.00	4,002,374.00	3,994,143.22	0.90	1,475	994	1.703	1.726
Money Market	82,110,000.00	82,110,000.00	82,110,000.00	18.52	1	1	0.147	0.149
Local Agency Investment Funds	50,000,000.00	50,000,000.00	50,000,000.00	11.28	1	1	0.369	0.374
Negotiable CD's	9,000,000.00	8,999,913.00	9,000,000.00	2.03	56	23	0.163	0.165
California State-GOB	4,000,000.00	4,358,060.00	4,338,474.06	0.98	1,556	858	1.070	1.084
State of California Revenue Bonds	700,000.00	755,783.00	752,059.31	0.17	1,442	701	1.016	1.031
Investments	443,110,000.00	443,370,657.50	443,288,579.27	100.00%	395	193	0.373	0.378

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	142,323.33	778,641.94
Average Daily Balance	458,243,408.30	508,166,468.03
Effective Rate of Return	0.38%	0.37%

Katano Kasaine, Treasury Manager

City of Oakland Operating Fund Portfolio Management Portfolio Details - Investments November 30, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	
Federal Agency	Issues - Coupon	1										
3133EA4G0	52024	FEDERAL FARM CRE	DIT BANK	10/11/2012	3,000,000.00	2,993,349.00	2,999,546.30	0.700	AA	0.702	497	04/11/2017
3133EC7A6	52044	FEDERAL FARM CRE	DIT BANK	12/12/2012	3,000,000.00	2,984,739.00	2,999,573.58	0.820	AA	0.816	742	12/12/2017
3133ECAK0	52082	FEDERAL FARM CRE	DIT BANK	01/04/2013	3,000,000.00	3,000,129.00	2,999,164.71	0.670	AA	0.682	475	03/20/2017
3133ECCY8	52088	FEDERAL FARM CRE	DIT BANK	01/22/2013	3,000,000.00	3,000,189.00	2,998,998.44	0.650	AA	0.671	413	01/17/2017
3133ECLG7	52153	FEDERAL FARM CRE	DIT BANK	04/17/2013	3,000,000.00	2,994,240.00	2,999,793.33	0.690	AA	0.686	503	04/17/2017
3133ECNT7	52159	FEDERAL FARM CRE	DIT BANK	05/07/2013	3,000,000.00	2,992,755.00	3,000,000.00	0.540	AA	0.533	342	11/07/2016
3133ECNT7	52160	FEDERAL FARM CRE	DIT BANK	05/07/2013	3,000,000.00	2,992,755.00	2,999,880.00	0.540	AA	0.537	342	11/07/2016
3133ECQT4	52166	FEDERAL FARM CRE	DIT BANK	06/04/2013	4,000,000.00	3,982,064.00	3,994,557.45	0.750	AA	0.831	546	05/30/2017
3133EDDV1	52250	FEDERAL FARM CRE	DIT BANK	01/23/2014	3,000,000.00	3,011,967.00	2,998,863.33	1.160	AA	1.164	692	10/23/2017
3133EA7H5	52355	FEDERAL FARM CRE	DIT BANK	11/14/2014	3,000,000.00	2,987,808.00	2,977,732.10	1.240	AA	1.480	1,078	11/13/2018
3133EEEE6	52371	FEDERAL FARM CRE	DIT BANK	12/09/2014	3,000,000.00	2,994,333.00	3,000,000.00	0.590	AA	0.582	374	12/09/2016
3133EELR9	52412	FEDERAL FARM CRE	DIT BANK	01/27/2015	3,000,000.00	2,984,931.00	3,000,000.00	0.625	AA	0.616	423	01/27/2017
3133EEPA2	52415	FEDERAL FARM CRE	DIT BANK	02/13/2015	3,000,000.00	2,994,690.00	2,995,381.56	1.070	AA	1.126	804	02/12/2018
3133EFFH5	52532	FEDERAL FARM CRE	DIT BANK	09/28/2015	3,000,000.00	2,990,070.00	3,000,000.00	0.810	AA	0.799	667	09/28/2017
3133EFJL2	52538	FEDERAL FARM CRE	DIT BANK	10/13/2015	3,000,000.00	2,986,290.00	3,000,000.00	0.730	AA	0.720	682	10/13/2017
313381 K 61	52085	FEDERAL HOME LOA	N BANK	01/09/2013	3,000,000.00	2,989,860.00	3,000,000.00	0.580	AA	0.572	405	01/09/2017
313383DL2	52167	FEDERAL HOME LOA	N BANK	06/17/2013	4,300,000.00	4,300,322.50	4,290,785.71	0.750	AA	0.882	552	06/05/2017
3130A4GT3	52424	FEDERAL HOME LOA	N BANK	03/17/2015	3,000,000.00	3,002,355.00	2,999,514.58	0.800	AA	0.801	472	03/17/2017
3134G3S50	52029	FEDERAL HOME LOA	N MTG CORP	10/22/2012	3,000,000.00	2,997,030.00	2,999,863.35	0.625	AA	0.709	336	11/01/2016
3137EADQ9	52098	FEDERAL HOME LOA	N MTG CORP	03/07/2013	3,000,000.00	3,000,939.00	3,000,308.31	0.500	AA	0.470	164	05/13/2016
3137EADH9	52244	FEDERAL HOME LOA	N MTG CORP	12/30/2013	3,000,000.00	3,004,479.00	2,996,751.71	1.000	AA	1.055	576	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOA	N MTG CORP	06/30/2014	3,000,000.00	2,996,040.00	3,000,000.00	0.700	AA	0.690	395	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOA	N MTG CORP	09/29/2014	3,000,000.00	3,001,740.00	3,000,000.00	0.650	AA	0.641	303	09/29/2016
3134G7J28	52533	FEDERAL HOME LOA	N MTG CORP	09/30/2015	3,000,000.00	3,000,813.00	3,000,000.00	1.250	AA	1.233	1,765	09/30/2020
3134G7U25	52548	FEDERAL HOME LOA	N MTG CORP	10/27/2015	3,000,000.00	2,985,477.00	3,000,000.00	0.800	AA	0.789	696	10/27/2017
3134G7V24	52549	FEDERAL HOME LOA	N MTG CORP	10/27/2015	3,000,000.00	2,991,543.00	3,000,000.00	0.750	AA	0.740	696	10/27/2017
3134G7W72	52550	FEDERAL HOME LOA	N MTG CORP	10/28/2015	3,000,000.00	2,992,104.00	3,000,000.00	0.700	AA	0.690	605	07/28/2017
3135G0VA8	52091	FEDERAL NATIONAL	MORTGAGE	02/15/2013	3,000,000.00	3,001,776.00	2,999,638.24	0.500	AA	0.529	120	03/30/2016
3136G1M30	52163	FEDERAL NATIONAL	MORTGAGE	05/22/2013	3,000,000.00	2,994,948.00	2,999,908.07	0.520	AA	0.516	357	11/22/2016
3135G0GY3	52173	FEDERAL NATIONAL	MORTGAGE	06/28/2013	3,000,000.00	3,017,325.00	3,006,832.75	1.250	AA	1.036	426	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL	MORTGAGE	01/13/2014	3,000,000.00	3,047,940.00	2,990,879.80	1.875	AA	1.948	1,176	02/19/2019
3136G2NZ6	52534	FEDERAL NATIONAL	MORTGAGE	09/30/2015	3,000,000.00	2,994,477.00	3,000,000.00	0.500	AA	0.493	1,032	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL	MORTGAGE	09/30/2015	3,000,000.00	2,994,477.00	3,000,000.00	0.500	AA	1.430	1,032	09/28/2018
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,016,554.00	2,994,995.75	1.250	AA	1.350	533	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,002,088.00	2,999,542.00	1.000	AA	0.995	668	09/29/2017
	Sı	ubtotal and Average	111,740,825.29	_	107,300,000.00	107,222,596.50	107,242,511.07	_		0.843	596	

Data Updated: SET_PORT: 01/07/2016 08:56

Run Date: 01/07/2016 - 08:56

Portfolio POOL AP PM (PRF_PM2) 7.3.0

City of Oakland Operating Fund Portfolio Management Portfolio Details - Investments November 30, 2015

CUSIP	investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	
Federal Agenc	y Issues - Discount					-						
313384PY9	52490	Federal Home Loan Discount		06/24/2015	3,000,000.00	3,000,000.00	2,998,000.00	0.150	AA	0.150	0	12/01/2015
313384TD1	52492	Federal Home Loan Discount		06/26/2015	3,000,000.00	2,998,716.00	2,996,083.33	0.200	AA	0.204	77	02/16/2016
313384QA0	52493	Federal Home Loan Discount		06/26/2015	3,000,000.00	2,999,988.00	2,998,266.67	0.130	AA	0.130	2	12/03/2015
313384SF7	52494	Federal Home Loan Discount		06/26/2015	3,000,000.00	2,999,472.00	2,997,160.00	0.160	AA	0.163	55	01/25/2016
313384TD1	52497	Federal Home Loan Discount		06/29/2015	3,000,000.00	2,998,716.00	2,995,553.33	0.230	AA	0.234	77	02/16/2016
313384US6	52512	Federal Home Loan Discount		09/21/2015	3,000,000.00	2,997,816.00	2,996,608.33	0.220	AA	0.223	114	03/24/2016
313384SF7	52513	Federal Home Loan Discount		09/21/2015	3,000,000.00	2,999,472.00	2,998,215.00	0.170	AA	0.170	55	01/25/2016
313384UP2	52516	Federal Home Loan Discount		09/21/2015	3,000,000.00	2,997,873.00	2,996,663.33	0.220	AA	0.220	111	03/21/2016
313384UP2	52517	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,997,873.00	2,996,569.17	0.230	AA	0.230	111	03/21/2016
313384UR8	52519	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,997,834.00	2,996,530.83	0.230	AA	0.230	113	03/23/2016
313384UQ0	52520	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,997,852.00	2,996,550.00	0.230	AA	0.230	112	03/22/2016
313384SF7	52521	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,999,472.00	2,998,257.50	0.170	AA	0.170	55	01/25/2016
313384UQ0	52522	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,997,852.00	2,996,550.00	0.230	AA	0.230	112	03/22/2016
313384SG5	52524	Federal Home Loan Discount		09/25/2015	3,000,000.00	2,999,463.00	2,998,257.50	0.170	AA	0.170	56	01/26/2016
313384SH3	52526	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,999,454.00	2,998,285.83	0.170	AA	0.170	57	01/27/2016
313384UW7	52528	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,997,738.00	2,996,511.67	0.230	AA	0.230	118	03/28/2016
313384SH3	52529	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,999,454.00	2,998,285.83	0.170	AA	0.170	57	01/27/2016
313384TD1	52530	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,998,716.00	2,997,650.00	0.200	AA	0.200	77	02/16/2016
313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,988,711.00	2,987,225.00	0.420	AA	0.428	301	09/27/2016
313384UJ6	52539	Federal Home Loan Discount		10/15/2015	3,000,000.00	2,997,969.00	2,997,896.25	0.165	AA	0.165	106	03/16/2016
313384TS8	52540	Federal Home Loan Discount		10/15/2015	3,000,000.00	2,998,500.00	2,998,173.33	0.160	AA	0.160	90	02/29/2016
313384UP2	52541	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,997,873.00	2,997,705.00	0.180	AA	0.180	111	03/21/2016
313384US6	52542	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,997,816.00	2,997,660.00	0.180	AA	0.180	114	03/24/2016
313384UQ0	52543	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,997,852.00	2,997,690.00	0.180	AA	0.180	112	03/22/2016
313384TE9	52544	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,998,701.00	2,998,611.67	0.140	AA	0.140	78	02/17/2016
313384UR8	52545	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,997,834.00	2,997,690.00	0.180	AA	0.180	113	03/23/2016
313384UH0	52546	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,997,987.00	2,997,931.67	0.170	AA	0.170	105	03/15/2016
313384UX5	52547	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,997,720.00	2,997,600.00	0.180	AA	0.180	119	03/29/2016
313384SA8	52552	Federal Home Loan Discount		10/29/2015	3,000,000.00	2,999,520.00	2,999,377.50	0.090	AA	0.090	50	01/20/2016
313384RU5	52554	Federal Home Loan Discount		11/12/2015	3,000,000.00	2,999,577.00	2,999,317.50	0.130	AA	0.130	44	01/14/2016
313384RU5	52555	Federal Home Loan Discount		11/16/2015	3,000,000.00	2,999,577.00	2,999,410.00	0.120	AA	0.120	44	01/14/2016
313384RB7	52556	Federal Home Loan Discount		11/16/2015	3,000,000.00	2,999,820.00	2,999,720.00	0.080	AA	0.080	27	12/28/2015
313384RE1	52557	Federal Home Loan Discount		11/16/2015	3,000,000.00	2,999,799.00	2,999,718.75	0.075	AA	0.075	30	12/31/2015
313384RL5	52558	Federal Home Loan Discount		11/17/2015	3,000,000.00	2,999,655.00	2,999,583.33	0.100	AA	0.100	36	01/06/2016
313384RE1	52559	Federal Home Loan Discount		11/17/2015	3,000,000.00	2,999,799.00	2,999,725.00	0.075	AA	0.075	30	12/31/2015
313384RZ4	52560	Federal Home Loan Discount		11/17/2015	3,000,000.00	2,999,529.00	2,999,396.25	0.115	AA	0.115	49	01/19/2016

Data Updated: SET_PORT: 01/07/2016 08:56

Run Date: 01/07/2016 - 08:56

Portfolio POOL AP PM (PRF_PM2) 7.3.0

City of Oakland Operating Fund Portfolio Management Portfolio Details - Investments November 30, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
Federal Agency	Issues - Discou	nt										
313384RE1	52561	Federal Home Loan Discoun	t	11/19/2015	3,000,000.00	2,999,799.00	2,999,754.99	0.070	AA	0.070	30	12/31/2015
313384SG5	52562	Federal Home Loan Discoun	t	11/19/2015	3,000,000.00	2,999,463.00	2,999,206.67	0.140	AA	0.140	56	01/26/2016
313384SB6	52563	Federal Home Loan Discoun	t	11/19/2015	3,000,000.00	2,999,511.00	2,999,422.50	0.110	AA	0.110	51	01/21/2016
313384RE1	52564	Federal Home Loan Discoun	t	11/19/2015	3,000,000.00	2,999,799.00	2,999,755.00	0.070	AA	0.070	30	12/31/2015
313384SC4	52565	Federal Home Loan Discoun	t	11/20/2015	3,000,000.00	2,999,502.00	2,999,317.50	0.130	AA	0.130	52	01/22/2016
313384RE1	52567	Federal Home Loan Discoun	t	11/30/2015	3,000,000.00	2,999,799.00	2,999,819.16	0.070	AA	0.070	30	12/31/2015
313384RE1	52568	Federal Home Loan Discoun	t	11/30/2015	3,000,000.00	2,999,799.00	2,999,819.17	0.070	AA	0.070	30	12/31/2015
313396PZ0	52451	FREDDIE DISCOUNT		04/24/2015	3,000,000.00	2,999,994.00	2,997,595.00	0.130	AA	0.132	1	12/02/2015
313396PY3	52459	FREDDIE DISCOUNT		04/22/2015	3,000,000.00	3,000,000.00	2,997,584.16	0.130	AA	0.132	0	12/01/2015
313396PY3	52465	FREDDIE DISCOUNT		04/27/2015	3,000,000.00	3,000,000.00	2,997,638.34	0.130	AA	0.132	0	12/01/2015
313396WD1	52468	FREDDIE DISCOUNT		05/06/2015	3,000,000.00	2,996,151.00	2,992,243.32	0.260	AA	0.265	149	04/28/2016
313396QQ9	52491	FREDDIE DISCOUNT		06/26/2015	3,000,000.00	2,999,892.00	2,997,969.99	0.140	AA	0.140	16	12/17/2015
313396QQ9	52500	FREDDIE DISCOUNT		06/29/2015	3,000,000.00	2,999,892.00	2,998,005.00	0.140	AA	0.140	16	12/17/2015
313396TU7	52502	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,998,236.00	2,996,704.17	0.175	AA	0.179	92	03/02/2016
313396T K 9	52503	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,998,617.00	2,997,016.25	0.165	AA	0.169	83	02/22/2016
313396UP6	52504	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,997,873.00	2,996,427.08	0.175	AA	0.179	111	03/21/2016
313396TL7	52515	FREDDIE DISCOUNT		09/21/2015	3,000,000.00	2,998,599.00	2,997,481.25	0.195	AA	0.195	84	02/23/2016
313396UL5	52518	FREDDIE DISCOUNT		09/24/2015	3,000,000.00	2,997,930.00	2,996,846.67	0.215	AA	0.215	108	03/18/2016
313396RJ4	52523	FREDDIE DISCOUNT		09/25/2015	3,000,000.00	2,999,673.00	2,998,737.50	0.150	AA	0.150	34	01/04/2016
313396RN5	52527	FREDDIE DISCOUNT		09/28/2015	3,000,000.00	2,999,637.00	2,998,980.00	0.120	AA	0.120	38	01/08/2016
313588QB4	52444	Fannie Mae Discount		04/15/2015	3,000,000.00	2,999,979.00	2,997,087.50	0.150	AA	0.153	3	12/04/2015
313588QA6	52445	Fannie Mae Discount		04/15/2015	3,000,000.00	2,999,988.00	2,997,099.99	0.150	AA	0.153	2	12/03/2015
313588QM0	52474	Fannie Mae Discount		05/11/2015	3,000,000.00	2,999,913.00	2,997,197.08	0.155	AA	0.158	13	12/14/2015
313588WC5	52479	Fannie Mae Discount		06/03/2015	3,000,000.00	2,996,178.00	2,993,557.08	0.235	AA	0.239	148	04/27/2016
313588UP8	52481	Fannie Mae Discount		06/03/2015	3,000,000.00	2,997,873.00	2,994,646.67	0.220	AA	0.224	111	03/21/2016
313588UR4	52525	Fannie Mae Discount		09/28/2015	3,000,000.00	2,997,834.00	2,997,050.00	0.200	AA	0.200	113	03/23/2016
	s	ubtotal and Average 1	89,535,655.72		186,000,000.00	185,921,931.00	185,851,391.61			0.165	70	
Medium Term N	otes	1911/										
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,013,038.00	1,998,577.02	2.200	Α	2.193	1,189	03/04/2019
459200HZ7	52414	IBM ·		02/06/2015	2,000,000.00	1,989,336.00	1,995,566.20	1.125	AA	1.212	798	02/06/2018
	s	subtotal and Average	3,994,043.73		4,000,000.00	4,002,374.00	3,994,143.22			1.703	994	
Money Market				——————————————————————————————————————								
SYS52411	52411	Fidelity			46,000,000.00	46,000,000.00	46,000,000.00	0.170	AAA	0.168	1	
SYS50863	50863	Invesco			11,110,000.00	11,110,000.00	11,110,000.00	0.170	AAA	0.168	1	

Data Updated: SET_PORT: 01/07/2016 08:56

Run Date: 01/07/2016 - 08:56

Portfolio POOL AP

City of Oakland Operating Fund Portfolio Management Portfolio Details - Investments November 30, 2015

CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
Money Market												
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Prime	Instituti		25,000,000.00	25,000,000.00	25,000,000.00	0.100	AAA	0.099	1	
		Subtotal and Average	91,076,666.67		82,110,000.00	82,110,000.00	82,110,000.00	_		0.147	1	
Local Agency In	vestment Fund	ds										
SYS43	43	Local Agency Investme	ent Fund		50,000,000.00	50,000,000.00	50,000,000.00	0.374		0.369	1	
		Subtotal and Average	50,000,000.00		50,000,000.00	50,000,000.00	50,000,000.00	_		0.369	1	
Negotiable CD's	<u> </u>											
62478TKD0	52536	MUFG Union Bank NA		10/05/2015	3,000,000.00	3,000,066.00	3,000,000.00	0.200	A-1	0.200	14	12/15/2015
62478TLC1	52553	MUFG Union Bank NA		10/29/2015	3,000,000.00	2,999,967.00	3,000,000.00	0.120	A- 1	0.120	14	12/15/2015
62478TLM9	52566	MUFG Union Bank NA		11/23/2015	3,000,000.00	2,999,880.00	3,000,000.00	0.170	A-1	0.168	41	01/11/2016
		Subtotal and Average	6,800,000.00		9,000,000.00	8,999,913.00	9,000,000.00			0.163	23	
California State-	-GOB					.,,						
13063BN73	52110	State of California		03/27/2013	1,000,000.00	1,001,150.00	1,000,198.05	1.050	AA	0.917	62	02/01/2016
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,356,910.00	3,338,276.01	5.000	AA	1.115	1,096	12/01/2018
		Subtotal and Average	4,343,063.59		4,000,000.00	4,358,060.00	4,338,474.06			1.070	858	
State of Californ	nia Revenue Bo	onds										
13068LLC7	52192	State of California		11/20/2013	700,000.00	755,783.00	752,059.31	5.000	Α	1.016	701	11/01/2017
		Subtotal and Average	753,153.31	_	700,000.00	755,783.00	752,059.31	_		1.016	701	
		Total and Average	458,243,408.30		443,110,000.00	443,370,657.50	443,288,579.27			0.373	193	

Data Updated: SET_PORT: 01/07/2016 08:56

Run Date: 01/07/2016 - 08:56



Aging report Operating Fund Aging Report By Maturity Date As of November 1, 2015

			<u> </u>				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(11/01/2015 -	11/01/2015)		5 Maturities	0 Payments	125,110,000.00	27.73%	125,110,000.00	125,110,000.00
Aging Interval:	1 - 30 days	(11/02/2015 -	12/01/2015)		20 Maturities	0 Payments	60,000,000.00	13.30%	59,957,804.61	59,999,139.00
Aging Interval:	31 - 90 days	(12/02/2015 -	01/30/2016)		18 Maturities	0 Payments	54,000,000.00	11.97%	53,968,777.89	53,993,538.00
Aging Interval:	91 - 180 days	(01/31/2016 -	04/29/2016)	······	30 Maturities	0 Payments	88,000,000.00	19.51%	87,908,044.51	87,950,863.00
Aging Interval:	181 - 360 days	(04/30/2016 -	10/26/2016)		3 Maturities	0 Payments	9,000,000.00	2.00%	8,987,590.40	8,998,599.00
Aging Interval:	361 - 1080 days	(10/27/2016 -	10/16/2018)		33 Maturities	0 Payments	98,000,000.00	21.72%	98,022,082.03	98,087,152.80
Aging Interval: 1	081 days and after	(10/17/2018 -)		6 Maturities	0 Payments	17,000,000.00	3.77%	17,313,243.11	17,466,811.00
				Total for	115 Investments	0 Payments		100.00	451,267,542.55	451,606,102.80



City of Oakland Operating Fund Portfolio Management Portfolio Summary October 31, 2015

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	116,300,000.00	116,411,068.80	116,239,304.87	25.76	1,245	640	0.851	0.863
Federal Agency Issues - Discount	195,000,000.00	194,930,043.00	194,822,007.90	43.17	184	85	0.173	0.175
Medium Term Notes	4,000,000.00	4,014,726.00	3,993,937.38	0.89	1,475	1,024	1.703	1.726
Money Market	75,110,000.00	75,110,000.00	75,110,000.00	16.64	1	1	0.126	0.128
Local Agency Investment Funds	50,000,000.00	50,000,000.00	50,000,000.00	11.08	1	1	0.352	0.357
Negotiable CD's	6,000,000.00	5,999,781.00	6,000,000.00	1.33	59	44	0.160	0.162
California State-GOB	4,000,000.00	4,380,760.00	4,347,969.64	0.96	1,556	888	1.070	1,084
State of California Revenue Bonds	700,000.00	759,724.00	754,322.76	0.17	1,442	731	1.016	1.031
Investments	451,110,000.00	451,606,102.80	451,267,542.55	100.00%	432	221	0.383	0.388

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	156,539.63	636,318.61
Average Daily Balance	524,772,160.38	520,342,824.06
Effective Rate of Return	0.35%	0.36%

Katano Kasaine, Treasury Manager

Run Date: 01/07/2016 - 08:55

City of Oakland Operating Fund Portfolio Management Portfolio Details - Investments

Portfolio Details - Investments October 31, 2015

Pederal Agency Issues - Coupon	CUSIP	Investment #		rage Purchase ance Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Naturity	
333ECM 5208 FEDERAL FARM CREDIT BANK 11/28/2012 3,000,000 2,994,600 2,994,600 0,800 A. 0,800 389, 11/2015 31/33ECAK 52082 FEDERAL FARM CREDIT BANK 01/04/2013 3,000,000 3,000,040 0 2,999,111.28 0,870 A. 0,802 505 03/20/2017 31/33ECAK 52082 FEDERAL FARM CREDIT BANK 01/04/2013 3,000,000 3,000,040 0 2,999,111.28 0,870 A. 0,802 505 03/20/2017 31/33ECAK 52159 FEDERAL FARM CREDIT BANK 01/20/2013 3,000,000 3,000,042 0 2,999,8364.43 0,955 A. 0,807 1,403 03/33ECAK 31/33ECAK 52159 FEDERAL FARM CREDIT BANK 04/70/2013 3,000,000 2,995,551 0 3,000,000 0,500 2,999,8364.43 0,955 A. 0,807 1,403 03/33ECAK 31/33ECAK 52159 FEDERAL FARM CREDIT BANK 06/7/2013 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 2,995,551 0 3,000,000 0 3,995,750 0 3,994,264.59 0 3,000,000 0 3,995,750 0 3,994,264.59 0 3,994	Federal Agency	Issues - Coupon										
1335C7/36 5.094 FEDERAL FARM CREDIT BANK 1212/2012 3.000,000 2.991,408.00 2.999,566.08 0.502 AA 0.816 772 1211/2017 1335C0V9 5.098 FEDERAL FARM CREDIT BANK 0.104/2013 3.000,000 3.000,083.00 2.998,561.08 0.850 AA 0.871 4.01 0.117/2017 1335C0V7 5.2198 FEDERAL FARM CREDIT BANK 0.117/2013 3.000,000 0.300,042.00 2.999,561.08 0.860 AA 0.871 4.01 0.117/2017 1335C0V7 5.2199 FEDERAL FARM CREDIT BANK 0.017/2013 3.000,000 0.2999,551.00 3.000,000 0.2999,561.00 3.000,000 0.2999,	3133EA4G0	52024	FEDERAL FARM CREDIT BANK	10/11/2012	3,000,000.00	3,000,012.00	2,999,518.52	0.700	AA	0.702	527	04/11/2017
333ECLAY \$2082 FEDERAL FARM CREDIT BANK 010422013 3,000,000.00 3,000,048.00 2,998,111.28 0,870 A. 0,882 56.0 30202017 313ECLIG \$2183 FEDERAL FARM CREDIT BANK 0117/2013 3,000,000.00 3,000,042.00 2,998,561.00 3,999,768.83 0,850 A. 0,861 43.0 0117/2017 313ECLIG \$2193 FEDERAL FARM CREDIT BANK 06107/2013 3,000,000.00 2,998,551.00 2,999,561.00 3,000,000.00 0,40 A. 0,833 372 1/107/2018 313ECNT \$2166 FEDERAL FARM CREDIT BANK 0607/2013 3,000,000.00 2,998,551.00 2,999,861.83 0,10 A. 0,40 0,	3133EC3M4	52036	FEDERAL FARM CREDIT BANK	11/26/2012	3,000,000.00	3,000,021.00	2,999,682.23	0.600	AA	0.602	386	11/21/2016
1333ECCVS 52153 FEDERAL FARM CREDIT BANK 101222013 3,000,000.00 3,000,003.00 2,999,700.83 0,80 A2 0,671 435 0117/2017 3133ECNT7 52159 FEDERAL FARM CREDIT BANK 0507/2013 3,000,000.00 2,999,551.00 3,000,000.00 0,540 A4 0,533 327 1/07/2016 3133ECNT7 52159 FEDERAL FARM CREDIT BANK 0507/2013 3,000,000.00 2,999,551.00 3,000,000.00 0,540 A4 0,533 327 1/07/2016 3133ECNT7 52159 FEDERAL FARM CREDIT BANK 0507/2013 3,000,000.00 3,999,710.00 3,999,808.00 0,540 A4 0,533 372 1/07/2016 3133ECNT7 52159 FEDERAL FARM CREDIT BANK 0507/2013 4,000,000.00 3,999,710.00 3,999,808.00 0,540 A4 0,537 372 1/07/2016 3133ECNT9 52160 FEDERAL FARM CREDIT BANK 0123/2014 3,000,000.00 3,907,505.00 A2,988,813.33 1.160 A4 1.164 722 1/07/2017 3133ECNT9 52250 FEDERAL FARM CREDIT BANK 11/14/2014 3,000,000.00 3,907,100 2,977,103.00 1.204 A4 0,582 411/14/2014 3,000,000.00 3,907,100 2,995,206.39 1.070 A4 0,582 411/14/2014 3,000,000.00 3,907,548 00 2,995,206.39 1.070 A4 1.204 149 149 149 149 149 149 149 149 149 14	3133EC7A6	52044	FEDERAL FARM CREDIT BANK	12/12/2012	3,000,000.00	2,991,408.00	2,999,556.08	0.820	AA	0.816	772	12/12/2017
\$133ECLG7 \$2133	3133ECAK0	52082	FEDERAL FARM CREDIT BANK	01/04/2013	3,000,000.00	3,000,048.00	2,999,111.28	0.670	AA	0.682	505	03/20/2017
3133ECNT7 52:59 FEDERAL FARM CREDIT BANK 05:07/2013 3,000,000.00 2,995,551.00 3,000,000.00 0,540 AA 0,533 372 11/07/2016 3133ECNT7 52:66 FEDERAL FARM CREDIT BANK 05:07/2013 3,000,000.00 3,995,72.00 2,995,551.00 2,995,695.00 0,540 AA 0,533 372 11/07/2016 3133ECNT7 52:56 FEDERAL FARM CREDIT BANK 05:07/2013 4,000,000.00 3,001,75.00 0,298,813.33 1,160 AA 1,484 12,20 10/32/2014 3,000,000.00 3,001,75.00 0,298,813.33 1,160 AA 1,484 12,001,20/2014 3,000,000.00 3,001,75.00 0,298,813.33 1,160 AA 1,480 1,180 11/32/2014 3133ECRE6 52:51 FEDERAL FARM CREDIT BANK 11/14/2014 3,000,000.00 0,001,71.00 2,997,103.06 1,240 AA 0,481 1,100 11/32/2014 3133ECRE6 52:31 FEDERAL FARM CREDIT BANK 12/09/2014 3,000,000.00 0,298,488.00 3,000,000.00 0,000	3133ECCY8	52088	FEDERAL FARM CREDIT BANK	01/22/2013	3,000,000.00	3,000,063.00	2,998,924.43	0.650	AA	0.671	443	01/17/2017
3133ECNTY 52160 FEDERAL FARM CREDIT BANK 05/07/2013 3,000,000.00 3,985,510.0 2,986,882.0 0.64 A. 0.837 3.72 1/107/2016 3133ECDTY 5226 FEDERAL FARM CREDIT BANK 01/23/2014 3,000,000.00 3,017,505.00 2,988,813.33 1.60 A. 1.64 7.22 10/23/2017 3133EATH 52355 FEDERAL FARM CREDIT BANK 11/4/2014 3,000,000.00 3,001,711.00 2,977,103.60 1.240 A. 1.480 1,108 11/13/2018 3133EELR9 52311 FEDERAL FARM CREDIT BANK 11/4/2014 3,000,000.00 2,986,948.00 3,000,000.00 0.596 A. 0.582 4.04 12/09/2014 3,000,000.00 2,986,948.00 3,000,000.00 0.595 A. 0.582 4.04 12/09/2014 3,000,000.00 2,986,948.00 3,000,000.00 0.596 A. 0.582 4.04 12/09/2014 3/103/2018 3133EELR9 32412 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 3,001,648.00 2,985,268.90 1.070 A. 0.616 4.0 12/09/2014 3/103/2018 3133EELR9 22415 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 3,001,648.00 2,985,268.90 1.070 A. 0.616 4.0 12/09/2013 3/103/2014 3/103/2018 3/103/2014 3/103/2	3133ECLG7	52153	FEDERAL FARM CREDIT BANK	04/17/2013	3,000,000.00	3,000,042.00	2,999,780.83	0.690	AA	0.686	533	04/17/2017
\$133ECNT4	3133ECNT7	52159	FEDERAL FARM CREDIT BANK	05/07/2013	3,000,000.00	2,995,551.00	3,000,000.00	0.540	AA	0.533	372	11/07/2016
3138EDV1 5250 FEDERAL FARM CREDIT BANK 1/13/2014 3,000,000.00 3,017,505.00 2,998,813.33 1,160 AA 1,164 7.22 10/23/2017 3138EA7H6 52355 FEDERAL FARM CREDIT BANK 1/14/2014 3,000,000.00 3,000,171.00 2,977,103.60 1,240 AA 1,46 1,702 11/2018 3138EER8 52371 FEDERAL FARM CREDIT BANK 1/17/2015 3,000,000.00 2,998,488.00 3,000,000.00 0,655 AA 0,616 438 0/17/2017 3138EER8 52412 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,998,488.00 3,000,000.00 0,625 AA 0,616 438 0/17/2017 3138EFR4 52532 FEDERAL FARM CREDIT BANK 09/28/2015 3,000,000.00 3,001,480.00 3,000,000.00 0,810 AA 0,709 697 0/28/2017 3133EFR4 52532 FEDERAL FARM CREDIT BANK 09/28/2015 3,000,000.00 2,999,529.00 3,000,000.00 0,810 AA 0,709 697 0/28/2017 3133EFR4 52638 FEDERAL FARM CREDIT BANK 01/32/2015 3,000,000.00 2,999,529.00 3,000,000.00 0,810 AA 0,729 473 0/28/2017 3133EFR4 52638 FEDERAL HOME LOAN BANK 01/32/2015 3,000,000.00 2,999,482.00 3,000,000.00 0,810 AA 0,729 473 0/28/2017 3133EFR4 52638 FEDERAL HOME LOAN BANK 08/17/2015 3,000,000.00 3,001,495.00 2,999,483.33 0,800 AA 0,800 6/2017 31346/3018 52424 FEDERAL HOME LOAN BANK 03/17/2015 3,000,000.00 3,001,496.00 2,999,483.33 0,800 AA 0,800 6/2017 31346/3018 52424 FEDERAL HOME LOAN BANK 03/17/2015 3,000,000.00 3,000,879.00 2,999,883.03 0,800 AA 0,700 3,001,700.00 3,000,879.00 2,999,883.03 0,800 AA 0,700 3,001,700.00 3,000,879.00 2,999,883.03 0,800 AA 0,700 3,000,700.00 3,000,879.00 2,999,883.00 0,800 AA 0,700 3,000,700.00 3,000,879.00 2,999,883.00 0,800 AA 0,700 3,000,700.00 3,000,480.00 0,800 AA 0,800 4,000,800 0,800 AA 0,800 0,800 0,800 AA 0,800 0,800 0,800 AA 0,800 0,800 0,800 0,800 0,800 0,800 0,800 0,800 0,800 0,800 0,800 0,800 0,800 0,800 0,8	3133ECNT7	52160	FEDERAL FARM CREDIT BANK	05/07/2013	3,000,000.00	2,995,551.00	2,999,869.29	0.540	AA	0.537	372	11/07/2016
\$\ \text{3358} \ \text{5255} \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	3133ECQT4	52166	FEDERAL FARM CREDIT BANK	06/04/2013	4,000,000.00	3,989,712.00	3,994,254.53	0.750	AA	0.831	576	05/30/2017
3133EEEE8 52371 FEDERAL FARM CREDIT BANK 12/09/2014 3,000,000.0 2,999,488.00 3,000,000.00 0.502 AA 0.582 40 12/09/2018 3133EEELR9 52412 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000.00 2,989,598.00 3,000,000.00 0.656 AA 0.616 453 01/27/2017 3133EFFH5 5252 FEDERAL FARM CREDIT BANK 09/28/2015 3,000,000.00 3,000,000.00 0.800.00 0.810 AA 0.709 687 09/28/2017 3133EFFL2 5253 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,995,482.00 3,000,000.00 0.730 AA 0.709 697 99/28/2017 313381K61 52685 FEDERAL HOME LOAN BANK 06/19/2013 3,000,000.00 2,995,488.20 3,000,000.00 0.580 AA 0.802 AB 08/202 10/13/2017 313381K61 2508 FEDERAL HOME LOAN BANK 08/17/2014 3,000,000.00 3,001,482.00 2,999,283.33 1.26 AA 1,032 0.809 08/27/2014 <td>3133EDDV1</td> <td>52250</td> <td>FEDERAL FARM CREDIT BANK</td> <td>01/23/2014</td> <td>3,000,000.00</td> <td>3,017,505.00</td> <td>2,998,813.33</td> <td>1,160</td> <td>AA</td> <td>1.164</td> <td>722</td> <td>10/23/2017</td>	3133EDDV1	52250	FEDERAL FARM CREDIT BANK	01/23/2014	3,000,000.00	3,017,505.00	2,998,813.33	1,160	AA	1.164	722	10/23/2017
3138EERR 52412 FEDERAL FARM CREDIT BANK 01/27/2015 3,000,000 0 2,988,998.00 3,000,000 0 0,825 AA 0,616 453 01/27/2017 3133EEFPA2 52532 FEDERAL FARM CREDIT BANK 02/13/2015 3,000,000 0 3,001,648.00 2,995,206.39 1,070 AA 1,126 834 02/13/2018 3,000,000 0 3,000,480.00 3,000,480.00 3,000,000 0 0,800 AA 0,799 687 09/28/2017 3133EFJL2 52538 FEDERAL FARM CREDIT BANK 01/13/2015 3,000,000 0 2,993,529.00 3,000,000 0 0,730 AA 0,702 712 10/13/2017 31338FN61 52085 FEDERAL HOME LOAN BANK 01/13/2013 3,000,000 0 2,993,529.00 3,000,000 0 0,800 AA 0,702 712 10/13/2017 3133ASDL2 52167 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000 0 4,300,111.80 4,290,277.7 0,750 AA 0,882 582 606/5/2017 3130AGUH7 52338 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000 0 3,001,923.00 2,999,483.33 1,250 AA 0,801 5,905 606/5/2017 3134GSSS0 5229 FEDERAL HOME LOAN BANK 03/17/2015 3,000,000 0 3,001,923.00 2,999,483.33 1,250 AA 0,709 368 11/01/2017 3137EADI9 5209 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000 0 3,001,989.00 3,003,864 0 0,500 AA 0,709 368 11/01/2017 3137EADI9 5209 FEDERAL HOME LOAN MTG CORP 10/22/2013 3,000,000 0 3,001,989.00 3,000,988.	3133EA7H5	52355	FEDERAL FARM CREDIT BANK	11/14/2014	3,000,000.00	3,000,171.00	2,977,103.06	1.240	AA	1.480	1,108	11/13/2018
3138EPA2 5215 FEDERAL FARM CREDIT BANK 02/13/2015 3,000,000 0 3,001,548.00 2,995,206.39 1.07	3133EEEE6	52371	FEDERAL FARM CREDIT BANK	12/09/2014	3,000,000.00	2,995,488.00	3,000,000.00	0.590	AA	0.582	404	12/09/2016
3133EFFH5 52532 FEDERAL FARM CREDIT BANK 99/28/2015 3,000,000 0 3,002,460.00 3,000,000.00 0.810 AA 0.729 697 09/28/2017 3133EFFH2 52538 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,995,529.00 3,000,000.00 0.730 AA 0.720 712 10/13/2017 31338TH3 52085 FEDERAL HOME LOAN BANK 10/19/2013 4,300,000.00 2,995,482.00 3,000,000.00 0.890 AA 0.820 582 06/05/2017 3130ACUH7 52338 FEDERAL HOME LOAN BANK 08/17/2013 4,300,000.00 3,001,923.00 2,999,483.33 1,260 AA 1,229 1,395 08/27/2014 3,000,000.00 3,001,923.00 2,999,483.33 1,260 AA 1,229 1,395 08/27/2014 3,000,000.00 3,001,923.00 2,999,483.33 1,260 AA 0.709 03/17/2017 3130ACUH7 52338 FEDERAL HOME LOAN BANK 08/17/2015 3,000,000.00 3,001,923.00 2,999,483.33 1,260 AA 0.709 03/17/2017 3130AG1350 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 3,003,879.00 2,999,483.33 0.625 AA 0.709 03/17/2017 3134G3S50 5029 FEDERAL HOME LOAN MTG CORP 10/22/2013 3,000,000.00 3,003,879.00 2,999,850.93 0.625 AA 0.709 03/17/2017 3134G3S50 5029 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 3,003,879.00 2,999,850.93 0.625 AA 0.709 03/17/2017 3134G5N26 52332 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,003,879.00 2,999,850.93 0.625 AA 0.709 03/17/2015 3134G5N26 52332 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,001,442.00 2,995,860.14 1,000 AA 1.055 060 05/13/2017 3134G5N26 52332 FEDERAL HOME LOAN MTG CORP 03/02/2017 3,000,000.00 3,004,191.00 3,000,000.00 0.700 AA 0.690 425 12/30/2017 3134G5N26 52538 FEDERAL HOME LOAN MTG CORP 03/2016 3,000,000.00 3,004,191.00 3,000,000.00 0.700 AA 0.690 425 12/30/2017 3134G5N26 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 3,004,191.00 3,000,000.00 0.700 AA 0.690 43 0.729 02/2017 3134G5N24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,999,962.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G5N24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,999,962.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G5N24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 3,000,000 0.00 0.00 0.00 0	3133EELR9	52412	FEDERAL FARM CREDIT BANK	01/27/2015	3,000,000.00	2,988,996.00	3,000,000.00	0.625	AA	0.616	453	01/27/2017
3138EFJL2 52538 FEDERAL FARM CREDIT BANK 10/13/2015 3,000,000.00 2,993,529.00 3,000,000.00 0,730 AA 0,720 712 10/13/2017 313381K61 52065 FEDERAL HOME LOAN BANK 01/13/2013 3,000,000.00 2,995,482.00 3,000,000.00 0,580 AA 0,572 435 01/13/2015 313383DL2 52167 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000.00 4,300,111.80 4,290,277.57 0,750 AZ 0,825 5206/60/2017 3130A2UH7 52338 FEDERAL HOME LOAN BANK 08/27/2014 3,000,000.00 3,001,923.00 2,999,283.33 1,250 AA 0,801 502 03/17/2017 3130A2UH7 52338 FEDERAL HOME LOAN BANK 08/27/2014 3,000,000.00 3,004,455.00 2,999,883.33 1,250 AA 0,801 502 03/17/2017 313463S50 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 3,003,879.00 2,999,850.93 0,625 AA 0,709 366 11/01/2016 3137EAD19 52998 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,004,988.00 3,000,3854.00 0,500 AA 0,607 546 05/20218 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 08/30/2014 3,000,000.00 3,004,480.00 3,000,488.00 3,000,000.00 AA 0,609 425 0.500 AA 0,609 AA 0,609	3133EEPA2	52415	FEDERAL FARM CREDIT BANK	02/13/2015	3,000,000.00	3,001,548.00	2,995,206.39	1.070	AA	1.126	834	02/12/2018
313381K61 52085 FEDERAL HOME LOAN BANK 01/09/2013 3,000,000.00 2,995,482.00 3,000,000.00 0.580 AA 0.572 435 01/09/2017 3133830L2 52167 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000.00 4,300,111.80 4,290,277.57 0,750 AA 0.882 552 06/05/2017 31340A2UH7 52338 FEDERAL HOME LOAN BANK 08/27/2014 3,000,000.00 3,001,923.00 2,999,283.33 1.250 AA 1.239 1,395 08/27/2019 3130A2UH7 52338 FEDERAL HOME LOAN BANK 08/27/2015 3,000,000.00 3,004,455.00 2,999,483.33 0.800 AA 0.801 60 00 00/17/2015 313463SS0 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 3,003,879.00 2,999,850.93 0.625 AA 0.801 60/29/2015 3134EADU9 52244 FEDERAL HOME LOAN MTG CORP 11/22/2012 3,000,000.00 3,002,988.00 3,000,365.40 0.500 AA 0.709 366 11/01/2016 3137EADU9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 3,002,988.00 3,000,365.40 1.000 AA 1.055 606 66/29/2017 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 3,004,492.00 2,998,680.14 1.000 AA 1.055 606 66/29/2017 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 3,004,492.00 3,000,000.00 0.700 AA 0.690 425 12/30/2016 3134G5J266 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 3,004,191.00 3,000,000.00 0.500 AA 0.709 AA 0.690 9/30/2016 3134G7J28 52549 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,004,191.00 3,000,000.00 0.500 AA 0.789 726 10/27/2015 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.800 AA 0.789 726 10/27/2017 3134G7W72 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.800 AA 0.789 726 10/27/2017 3134G7W72 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.800 AA 0.789 726 10/27/2017 3134G7W72 52549 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.800 AA 0.789 726 10/27/2017 3134G7W72 52549 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.800 AA 0.590 836 70/28/2017 3134G7W24 52549 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,996,028.00 3,000,00	3133EFFH5	52532	FEDERAL FARM CREDIT BANK	09/28/2015	3,000,000.00	3,002,460.00	3,000,000.00	0.810	AA	0.799	697	09/28/2017
313383DL2 52167 FEDERAL HOME LOAN BANK 06/17/2013 4,300,000.00 4,300,111.80 4,290,277.57 0.760 AA 0.882 582 06/05/2017 3130A2UH7 52338 FEDERAL HOME LOAN BANK 08/27/2014 3,000,000.00 3,001,923.00 2,999,283.33 1.250 AA 1.239 1,395 08/27/2019 3130A4GT3 52424 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 3,004,465.00 2,999,483.33 0.800 AA 0.801 502 3/37/2017 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,002,988.00 3,000,386.40 0.500 AA 0.470 194 05/13/2016 3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 12/20/2013 3,000,000.00 3,001,492.00 2,996,580.14 1,000 AA 1,055 606 06/29/2017 3134GAJEG 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 3,000,491.00 3,000,000.00 0.650 AA 1,233 1,795 <td< td=""><td>3133EFJL2</td><td>52538</td><td>FEDERAL FARM CREDIT BANK</td><td>10/13/2015</td><td>3,000,000.00</td><td>2,993,529.00</td><td>3,000,000.00</td><td>0.730</td><td>AA</td><td>0.720</td><td>712</td><td>10/13/2017</td></td<>	3133EFJL2	52538	FEDERAL FARM CREDIT BANK	10/13/2015	3,000,000.00	2,993,529.00	3,000,000.00	0.730	AA	0.720	712	10/13/2017
3130A2UH7 52338	313381K61	52085	FEDERAL HOME LOAN BANK	01/09/2013	3,000,000.00	2,995,482.00	3,000,000.00	0.580	AA	0.572	435	01/09/2017
3130A4GT3 52424 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 3,003,879.00 2,999,850.93 0.625 AA 0.709 366 11/01/2016 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,002,988.00 3,003,654.00 0.500 AA 0.470 194 05/13/2016 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 3,002,988.00 3,000,365.40 0.500 AA 0.470 194 05/13/2016 3137EADQ9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 3,004,980.00 3,000,000.00 0.700 AA 0.690 425 12/30/2018 3134G5AG8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 3,004,980.00 3,000,000.00 0.700 AA 0.690 425 12/30/2016 3134G5J266 52341 FEDERAL HOME LOAN MTG CORP 09/2014 3,000,000.00 3,004,980.00 3,000,000.00 0.650 AA 0.641 333 09/29/2016 3134G7J28 52548 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,002,187.00 3,000,000.00 1.250 AA 1.233 1,795 09/30/2020 3134G7U25 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.800 AA 0.789 726 10/27/2017 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.700 AA 0.789 726 10/27/2017 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.700 AA 0.789 726 10/27/2017 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,821.00 3,000,000.00 0.700 AA 0.789 726 10/27/2017 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,821.00 3,000,000.00 0.700 AA 0.789 726 10/27/2017 3135G0VA8 52091 FEDERAL HOME LOAN MTG CORP 10/28/2013 3,000,000.00 2,998,821.00 3,000,000.00 0.700 AA 0.509 635 07/28/2017 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.516 387 11/22/2016 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 05/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3135G0ZA6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.0	313383DL2	52167	FEDERAL HOME LOAN BANK	06/17/2013	4,300,000.00	4,300,111.80	4,290,277.57	0.750	AA	0.882	582	06/05/2017
3134G3S50 52029 FEDERAL HOME LOAN MTG CORP 10/22/2012 3,000,000.00 3,003,879.00 2,999,850.93 0.625 AA 0.709 366 11/01/2016 3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,002,988.00 3,000,365.40 0.500 AA 0.470 194 05/13/2016 3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 16/30/2013 3,000,000.00 3,014,442.00 2,996,580.14 1,000 AA 1,055 606 60/29/2017 3134G5AG8 52332 FEDERAL HOME LOAN MTG CORP 09/30/2014 3,000,000.00 3,004,191.00 3,000,000.00 0.560 AA 0.641 333 09/29/2016 3134G5J26 52331 FEDERAL HOME LOAN MTG CORP 09/30/2014 3,000,000.00 3,000,4191.00 3,000,000.00 0.560 AA 1,233 1,795 09/30/2015 3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.800 AA 0.789 726	3130A2UH7	52338	FEDERAL HOME LOAN BANK	08/27/2014	3,000,000.00	3,001,923.00	2,999,283.33	1.250	AA	1.239	1,395	08/27/2019
3137EADQ9 52098 FEDERAL HOME LOAN MTG CORP 03/07/2013 3,000,000.00 3,002,988.00 3,000,365.40 0.500 AA 0.470 194 05/13/2016 3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 3,014,442.00 2,996,580.14 1.000 AA 1.055 606 06/29/2017 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 3,000,488.00 3,000,000.00 0.700 AA 0.690 425 12/30/2018 13134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 3,004,191.00 3,000,000.00 0.660 AA 0.641 333 09/29/2016 3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,004,191.00 3,000,000.00 0.860 AA 0.780 726 10/27/2017 3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.860 AA 0.789 726 10/27/2017 3134G7U25 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,021.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,021.00 3,000,000.00 0.750 AA 0.690 635 07/28/2017 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 2,997,174.00 2,999,547.04 0.500 AA 0.529 150 03/30/2016 3135G0Y3 52173 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.516 387 11/22/2016 3135G0Z44 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,004,000.00 2,999,547.04 0.500 AA 0.490 456 02/19/2019 3135G0Z44 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.490 4.040 0.40	3130A4GT3	52424	FEDERAL HOME LOAN BANK	03/17/2015	3,000,000.00	3,004,455.00	2,999,483.33	0.800	AA	0.801	502	03/17/2017
3137EADH9 52244 FEDERAL HOME LOAN MTG CORP 12/30/2013 3,000,000.00 3,014,442.00 2,996,580.14 1.000 AA 1.055 600 66/29/2017 3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 3,000,498.00 3,000,000.00 0.700 AA 0.690 425 12/30/2016 3134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 3,004,191.00 3,000,000.00 0.650 AA 0.641 333 09/29/2016 3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,002,187.00 3,000,000.00 0.800 AA 0.789 726 10/27/2015 3144G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,622.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,622.00 3,000,000.00 0.750 AA 0.690 635 07/28/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,621.00 3,000,000.00 0.750 AA 0.690 635 07/28/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,621.00 3,000,000.00 0.750 AA 0.690 635 07/28/2017 3136G0WA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.529 150 03/30/2016 3136G0W3 52163 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,024,957.00 3,007,321.97 1.250 AA 1.036 456 01/30/2017 3136G0W3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,004,900.00 2,999,643.53 1.875 AA 1.948 1,206 02/19/2019 3136G0W3 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G0W26 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2W26 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2W26 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2W26 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2W26 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.0	3134G3S50	52029	FEDERAL HOME LOAN MTG CORP	10/22/2012	3,000,000.00	3,003,879.00	2,999,850.93	0.625	AA	0.709	366	11/01/2016
3134G5AQ8 52332 FEDERAL HOME LOAN MTG CORP 06/30/2014 3,000,000.00 3,000,498.00 3,000,000.00 0.700 AA 0.690 425 12/30/2016 3134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 3,004,191.00 3,000,000.00 0.660 AA 0.641 333 09/29/2016 3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,002,187.00 3,000,000.00 0.800 AA 0.789 726 10/27/2017 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,028.00 3,000,000.00 0.750 AA 0.749 726 10/27/2017 3134G7W24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,998,622.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3135G0VA8 52091 FEDERAL HOME LOAN MTG CORP 10/28/2013 3,000,000.00 2,998,821.00 3,000,000.00 0.750 AA 0.509 A0	3137EADQ9	52098	FEDERAL HOME LOAN MTG CORP	03/07/2013	3,000,000.00	3,002,988.00	3,000,365.40	0.500	AA	0.470	194	05/13/2016
3134G5JE6 52341 FEDERAL HOME LOAN MTG CORP 09/29/2014 3,000,000.00 3,004,191.00 3,000,000.00 0.650 AA 0.641 333 09/29/2016 3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,002,187.00 3,000,000.00 1.250 AA 1.233 1,795 09/30/2020 3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.800 AA 0.769 726 10/27/2017 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,821.00 3,000,000.00 0.700 AA 0.690 635 07/28/2017 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.516 387 11/22/2016 3135G0Y3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,004,957.00 3,007,321.97 1.250 AA 1.036 456 01/30/2017 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018	3137EADH9	52244	FEDERAL HOME LOAN MTG CORP	12/30/2013	3,000,000.00	3,014,442.00	2,996,580.14	1.000	AA	1.055	606	06/29/2017
3134G7J28 52533 FEDERAL HOME LOAN MTG CORP 09/30/2015 3,000,000.00 3,002,187.00 3,000,000.00 1.250 AA 1.233 1,795 09/30/2015 3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.800 AA 0.789 726 10/27/2017 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,821.00 3,000,000.00 0.700 AA 0.690 635 07/28/2017 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,999,547.00 2,999,547.04 0.500 AA 0.516 387 11/22/2016 3135G0Y3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,004,900.00 2,999,643.53 1.875 AA 1.946 01/30/2017	3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP	06/30/2014	3,000,000.00	3,000,498.00	3,000,000.00	0.700	AA	0.690	425	12/30/2016
3134G7U25 52548 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,992,962.00 3,000,000.00 0.800 AA 0.789 726 10/27/2017 3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,821.00 3,000,000.00 0.700 AA 0.690 635 07/28/2017 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 2,998,821.00 3,000,900.20 AA 0.529 150 03/30/2016 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.516 387 11/22/2016 3135G0Y3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,004,000.00 2,990,643.53 1.875 AA 1,948 1,206 02/19/2019	3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP	09/29/2014	3,000,000.00	3,004,191.00	3,000,000.00	0.650	AA	0.641	333	09/29/2016
3134G7V24 52549 FEDERAL HOME LOAN MTG CORP 10/27/2015 3,000,000.00 2,996,028.00 3,000,000.00 0.750 AA 0.740 726 10/27/2017 3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,821.00 3,000,000.00 0.750 AA 0.690 635 07/28/2017 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,003,396.00 2,999,547.04 0.500 AA 0.529 150 03/30/2016 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.516 387 11/22/2016 3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,024,957.00 3,007,321.97 1.250 AA 1.036 456 01/30/2017 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,064,020.00 2,990,643.53 1.875 AA 1.948 1,206 02/19/2019 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018	3134G7J28	52533	FEDERAL HOME LOAN MTG CORP	09/30/2015	3,000,000.00	3,002,187.00	3,000,000.00	1.250	AA	1.233	1,795	09/30/2020
3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,821.00 3,000,000.00 0.700 AA 0.690 635 07/28/2017 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,003,396.00 2,999,547.04 0.500 AA 0.529 150 03/30/2016 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.516 387 11/22/2016 3135G0CY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,024,957.00 3,007,321.97 1.250 AA 1.036 456 01/30/2017 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,064,020.00 2,990,643.53 1.875 AA 1,948 1,206 02/19/2019 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062	3134G7U25	52548	FEDERAL HOME LOAN MTG CORP	10/27/2015	3,000,000.00	2,992,962.00	3,000,000.00	0.800	AA	0.789	726	10/27/2017
3134G7W72 52550 FEDERAL HOME LOAN MTG CORP 10/28/2015 3,000,000.00 2,998,821.00 3,000,000.00 0.700 AA 0.690 635 07/28/2017 3135G0VA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,003,396.00 2,999,547.04 0.500 AA 0.529 150 03/30/2016 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.516 387 11/22/2016 3135G0CY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,024,957.00 3,007,321.97 1.250 AA 1.036 456 01/30/2017 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,064,020.00 2,990,643.53 1.875 AA 1.948 1,206 02/19/2019 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.036 45 <t< td=""><td>3134G7V24</td><td>52549</td><td>FEDERAL HOME LOAN MTG CORP</td><td>10/27/2015</td><td>3,000,000.00</td><td>2,996,028,00</td><td>3,000,000.00</td><td>0.750</td><td>AA</td><td>0.740</td><td>726</td><td>10/27/2017</td></t<>	3134G7V24	52549	FEDERAL HOME LOAN MTG CORP	10/27/2015	3,000,000.00	2,996,028,00	3,000,000.00	0.750	AA	0.740	726	10/27/2017
3135GOVA8 52091 FEDERAL NATIONAL MORTGAGE 02/15/2013 3,000,000.00 3,003,396.00 2,999,547.04 0.500 AA 0.529 150 03/30/2016 3136G1M30 52163 FEDERAL NATIONAL MORTGAGE 05/22/2013 3,000,000.00 2,997,174.00 2,999,900.21 0.520 AA 0.516 387 11/22/2016 3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,024,957.00 3,007,321.97 1.250 AA 1.036 456 01/30/2017 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,064,020.00 2,990,643.53 1.875 AA 1.948 1,206 02/19/2019 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1,036 09/28/2018	3134G7W72	52550	FEDERAL HOME LOAN MTG CORP	10/28/2015	* *			0.700	AA	0.690	635	07/28/2017
3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,024,957.00 3,007,321.97 1.250 AA 1.036 456 01/30/2017 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 2,990,643.53 1.875 AA 1.948 1,206 02/19/2019 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018	3135G0VA8											
3135G0GY3 52173 FEDERAL NATIONAL MORTGAGE 06/28/2013 3,000,000.00 3,024,957.00 3,007,321.97 1.250 AA 1.036 456 01/30/2017 3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 2,990,643.53 1.875 AA 1.948 1,206 02/19/2019 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018	3136G1M30	52163	FEDERAL NATIONAL MORTGAGE	05/22/2013		. ,		0.520	AA	0.516	387	11/22/2016
3135G0ZA4 52247 FEDERAL NATIONAL MORTGAGE 01/13/2014 3,000,000.00 3,064,020.00 2,990,643.53 1.875 AA 1.948 1,206 02/19/2019 3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018									AA			
3136G2NZ6 52534 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 0.493 1,062 09/28/2018 3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018												
3136G2NZ6 52535 FEDERAL NATIONAL MORTGAGE 09/30/2015 3,000,000.00 2,997,558.00 3,000,000.00 0.500 AA 1.430 1,062 09/28/2018					, .	,	,				•	
						• •					•	
											,	

Data Updated: SET_PORT: 01/07/2016 08:55

Run Date: 01/07/2016 - 08:55

Portfolio POOL AP PM (PRF_PM2) 7.3.0

City of Oakland Operating Fund Portfolio Management

Portfolio Details - Investments October 31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
Federal Agency	Issues - Coupon											
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,009,777.00	2,999,521.11	1.000	AA	0.995	698	09/29/2017
3134G5MB8	52353	FREDDIE MAC		11/18/2014	3,000,000.00	3,000,855.00	3,000,000.00	1.000	AA	0.986	656	08/18/2017
	Su	btotal and Average	125,945,024.64	_	116,300,000.00	116,411,068.80	116,239,304.87	-		0.851	640	
Federal Agency	Issues - Discoun	t										
313384PE3	52478	Federal Home Loan Disc	count	05/18/2015	3,000,000.00	2,999,976.00	2,997,900.00	0.141	AA	0.141	12	11/13/2015
313384PU7	52487	Federal Home Loan Disc	count	06/23/2015	3,000,000.00	2,999,949.00	2,998,560.83	0.110	AA	0.110	26	11/27/2015
313384PY9	52490	Federal Home Loan Disc	ount	06/24/2015	3,000,000.00	2,999,904.00	2,998,000.00	0.150	AA	0.150	30	12/01/2015
313384TD1	52492	Federal Home Loan Disc	count	06/26/2015	3,000,000.00	2,998,941.00	2,996,083.33	0.200	AA	0.204	107	02/16/2016
313384QA0	52493	Federal Home Loan Disc	count	06/26/2015	3,000,000.00	2,999,898.00	2,998,266.67	0.130	AA	0.130	32	12/03/2015
313384SF7	52494	Federal Home Loan Disc	count	06/26/2015	3,000,000.00	2,999,370.00	2,997,160.00	0.160	AA	0.163	85	01/25/2016
313384PS2	52495	Federal Home Loan Disc	count	06/26/2015	3,000,000.00	2,999,952.00	2,998,226.67	0.140	AA	0.140	24	11/25/2015
313384PS2	52496	Federal Home Loan Disc	count	06/29/2015	3,000,000.00	2,999,952.00	2,998,261.67	0.140	AA	0.140	24	11/25/2015
313384TD1	52497	Federal Home Loan Disc	count	06/29/2015	3,000,000.00	2,998,941.00	2,995,553.33	0.230	AA	0.234	107	02/16/2016
313384PU7	52498	Federal Home Loan Disc	count	06/29/2015	3,000,000.00	2,999,949.00	2,998,490.00	0.120	AA	0.120	26	11/27/2015
313384PU7	52499	Federal Home Loan Disc	ount	06/29/2015	3,000,000.00	2,999,949.00	2,998,490.00	0.120	AA	0.120	26	11/27/2015
313384PM5	52508	Federal Home Loan Disc	ount	08/14/2015	3,000,000.00	2,999,961.00	2,998,775.00	0.150	AAA	0.150	19	11/20/2015
313384PE3	52509	Federal Home Loan Disc	count	08/17/2015	3,000,000.00	2,999,976.00	2,998,826.67	0.160	AA	0.160	12	11/13/2015
313384US6	52512	Federal Home Loan Disc	count	09/21/2015	3,000,000.00	2,997,795.00	2,996,608.33	0.220	AA	0.223	144	03/24/2016
313384SF7	52513	Federal Home Loan Disc	count	09/21/2015	3,000,000.00	2,999,370.00	2,998,215.00	0.170	AA	0.170	85	01/25/2016
313384UP2	52516	Federal Home Loan Disc	count	09/21/2015	3,000,000.00	2,997,843.00	2,996,663.33	0.220	AA	0.220	141	03/21/2016
313384UP2	52517	Federal Home Loan Disc	count	09/24/2015	3,000,000.00	2,997,843.00	2,996,569.17	0.230	AA	0.230	141	03/21/2016
313384UR8	52519	Federal Home Loan Disc	count	09/24/2015	3,000,000.00	2,997,810.00	2,996,530.83	0.230	AA	0.230	143	03/23/2016
313384UQ0	52520	Federal Home Loan Disc	count	09/24/2015	3,000,000.00	2,997,825.00	2,996,550.00	0.230	AA	0.230	142	03/22/2016
313384SF7	52521	Federal Home Loan Disc	count	09/24/2015	3,000,000.00	2,999,370.00	2,998,257.50	0.170	AA	0.170	85	01/25/2016
313384UQ0	52522	Federal Home Loan Disc	count	09/24/2015	3,000,000.00	2,997,825.00	2,996,550.00	0.230	AA	0.230	142	03/22/2016
313384SG5	52524	Federal Home Loan Disc	count	09/25/2015	3,000,000.00	2,999,361.00	2,998,257.50	0.170	AA	0.170	86	01/26/2016
313384SH3	52526	Federal Home Loan Disc	count	09/28/2015	3,000,000.00	2,999,355.00	2,998,285.83	0.170	AA	0.170	87	01/27/2016
313384UW7	52528	Federal Home Loan Disc	count	09/28/2015	3,000,000.00	2,997,735.00	2,996,511.67	0.230	AA	0.230	148	03/28/2016
313384SH3	52529	Federal Home Loan Disc	count	09/28/2015	3,000,000.00	2,999,355.00	2,998,285.83	0.170	AA	0.170	87	01/27/2016
313384TD1	52530	Federal Home Loan Disc	count	09/28/2015	3,000,000.00	2,998,941.00	2,997,650.00	0.200	AA	0.200	107	02/16/2016
313384H51	52531	Federal Home Loan Disc	count	09/28/2015	3,000,000.00	2,991,420.00	2,987,225.00	0.420	AA	0.428	331	09/27/2016
313384UJ6	52539	Federal Home Loan Disc	count	10/15/2015	3,000,000.00	2,997,918.00	2,997,896.25	0.165	AA	0.165	136	03/16/2016
313384TS8	52540	Federal Home Loan Disc	ount .	10/15/2015	3,000,000.00	2,998,809.00	2,998,173.33	0.160	AA	0.160	120	02/29/2016
313384UP2	52541	Federal Home Loan Disc	count	10/20/2015	3,000,000.00	2,997,843.00	2,997,705.00	0.180	AA	0.180	141	03/21/2016
313384US6	52542	Federal Home Loan Disc	ount	10/20/2015	3,000,000.00	2,997,795.00	2,997,660.00	0.180	AA	0.180	144	03/24/2016

Data Updated: SET_PORT: 01/07/2016 08:55

Run Date: 01/07/2016 - 08:55

Portfolio POOL AP PM (PRF_PM2) 7.3.0

City of Oakland Operating Fund Portfolio Management

Portfolio Details - Investments October 31, 2015

CUSIP	investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
Federal Agency	Issues - Discour	nt										
313384UQ0	52543	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,997,825.00	2,997,690.00	0.180	AA	0.180	142	03/22/2016
313384TE9	52544	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,998,929.00	2,998,611.67	0.140	AA	0.140	108	02/17/2016
313384UR8	52545	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,997,810.00	2,997,690.00	0.180	AA	0.180	143	03/23/2016
313384UH0	52546	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,997,933.00	2,997,931.67	0.170	AA	0.170	135	03/15/2016
313384UX5	52547	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,997,717.00	2,997,600.00	0.180	AA	0.180	149	03/29/2016
313384SA8	52552	Federal Home Loan Discount		10/29/2015	3,000,000.00	2,999,406.00	2,999,377.50	0.090	AA	0.090	80	01/20/2016
313396PH0	52450	FREDDIE DISCOUNT		04/17/2015	3,000,000.00	2,999,970.00	2,997,692.50	0.130	AA	0.132	15	11/16/2015
313396PZ0	52451	FREDDIE DISCOUNT		04/24/2015	3,000,000.00	2,999,901.00	2,997,595.00	0.130	AA	0.132	31	12/02/2015
313396P K 3	52455	FREDDIE DISCOUNT		04/20/2015	3,000,000.00	2,999,967.00	2,997,880.00	0.120	AA	0.122	17	11/18/2015
313396NW9	52456	FREDDIE DISCOUNT		04/21/2015	3,000,000.00	2,999,994.00	2,998,102.50	0.115	AA	0.117	4	11/05/2015
313396PY3	52459	FREDDIE DISCOUNT		04/22/2015	3,000,000.00	2,999,904.00	2,997,584.16	0.130	AA	0.132	30	12/01/2015
313396PY3	52465	FREDDIE DISCOUNT		04/27/2015	3,000,000.00	2,999,904.00	2,997,638.34	0.130	AA	0.132	30	12/01/2015
313396WD1	52468	FREDDIE DISCOUNT		05/06/2015	3,000,000.00	2,997,183.00	2,992,243.32	0.260	AA	0.265	179	04/28/2016
313396NX7	52475	FREDDIE DISCOUNT		05/11/2015	3,000,000.00	2,999,991.00	2,998,060.83	0.130	AA	0.130	5	11/06/2015
313396QQ9	52491	FREDDIE DISCOUNT		06/26/2015	3,000,000.00	2,999,850.00	2,997,969.99	0.140	AA	0.140	46	12/17/2015
313396QQ9	52500	FREDDIE DISCOUNT		06/29/2015	3,000,000.00	2,999,850.00	2,998,005.00	0.140	AA	0.140	46	12/17/2015
313396TU7	52502	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,998,134.00	2,996,704.17	0.175	AA	0.179	122	03/02/2016
313396TK9	52503	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,998,881.00	2,997,016.25	0.165	AA	0.169	113	02/22/2016
313396UP6	52504	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,997,843.00	2,996,427.08	0.175	AA	0.179	141	03/21/2016
313396TL7	52515	FREDDIE DISCOUNT		09/21/2015	3,000,000.00	2,998,869.00	2,997,481.25	0.195	AA	0.195	114	02/23/2016
313396UL5	52518	FREDDIE DISCOUNT		09/24/2015	3,000,000.00	2,997,888.00	2,996,846.67	0.215	AA	0.215	138	03/18/2016
313396RJ4	52523	FREDDIE DISCOUNT		09/25/2015	3,000,000.00	2,999,526.00	2,998,737.50	0.150	AA	0.150	64	01/04/2016
313396RN5	52527	FREDDIE DISCOUNT		09/28/2015	3,000,000.00	2,999,496.00	2,998,980.00	0.120	AA	0.120	68	01/08/2016
313588PK5	52416	Fannie Mae Discount		02/26/2015	3,000,000.00	2,999,967.00	2,996,687.49	0.150	AA	0.152	17	11/18/2015
313588PH2	52433	Fannie Mae Discount		03/30/2015	3,000,000.00	2,999,970.00	2,996,438.75	0.185	AA	0.189	15	11/16/2015
313588NW1	52434	Fannie Mae Discount		03/30/2015	3,000,000.00	2,999,994.00	2,996,791.68	0.175	AA	0.179	4	11/05/2015
313588QB4	52444	Fannie Mae Discount		04/15/2015	3,000,000.00	2,999,892.00	2,997,087.50	0.150	AA	0.153	33	12/04/2015
313588QA6	52445	Fannie Mae Discount		04/15/2015	3,000,000.00	2,999,898.00	2,997,099.99	0.150	AA	0.153	32	12/03/2015
313588PQ2	52446	Fannie Mae Discount		04/15/2015	3,000,000.00	2,999,955.00	2,997,410.01	0.140	AA	0.142	22	11/23/2015
313588PQ2	52464	Fannie Mae Discount		04/27/2015	3,000,000.00	2,999,955.00	2,997,987.51	0.115	AA	0.117	22	11/23/2015
313588QM0	52474	Fannie Mae Discount		05/11/2015	3,000,000.00	2,999,859.00	2,997,197.08	0.155	AA	0.158	43	12/14/2015
313588WC5	52479	Fannie Mae Discount		06/03/2015	3,000,000.00	2,997,198.00	2,993,557.08	0.235	AA	0.239	178	04/27/2016
313588UP8	52481	Fannie Mae Discount		06/03/2015	3,000,000.00	2,997,843.00	2,994,646.67	0.220	AA	0.224	141	03/21/2016
313588UR4	52525	Fannie Mae Discount		09/28/2015	3,000,000.00	2,997,810.00	2,997,050.00	0.200	AA	0.200	143	03/23/2016
	Sı	ubtotal and Average 22	2,770,298.76		195,000,000.00	194,930,043.00	194,822,007.90	_		0.173	85	

Data Updated: SET_PORT: 01/07/2016 08:55

Run Date: 01/07/2016 - 08:55

Portfolio POOL AP PM (PRF_PM2) 7.3.0

City of Oakland Operating Fund Portfolio Management Portfolio Details - Investments October 31, 2015

CUSIP	Investment	t# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Medium Term N	otes											
06406HCR8	52253	Bank of New York Me	lon	02/04/2014	2,000,000.00	2,019,490.00	1,998,540.62	2.200	Α	2.193	1,219	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,995,236.00	1,995,396.76	1.125	AA	1.212	828	02/06/2018
		Subtotal and Average	3,993,841.10		4,000,000.00	4,014,726.00	3,993,937.38	_		1.703	1,024	
Money Market												
SYS52411	52411	Fidelity			37,000,000.00	37,000,000.00	37,000,000.00	0.140	AAA	0.138	1	
SYS50863	50863	Invesco			10,110,000.00	10,110,000.00	10,110,000.00	0.160	AAA	0.158	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Prime	Instituti		28,000,000.00	28,000,000.00	28,000,000.00	0.100 _	AAA	0.099	1	
		Subtotal and Average	110,013,225.81		75,110,000.00	75,110,000.00	75,110,000.00			0.126	1	
Local Agency In	vestment Fun	ds										
SYS43	43	Local Agency Investm	ent Fund		50,000,000.00	50,000,000.00	50,000,000.00	0.357		0.352	1	
		Subtotal and Average	50,006,493.61	_	50,000,000.00	50,000,000.00	50,000,000.00	_		0.352	1	
Negotiable CD's												
62478TKD0	52536	MUFG Union Bank NA	\	10/05/2015	3,000,000.00	2,999,781.00	3,000,000.00	0.200	A-1	0.200	44	12/15/2015
62478TLC1	52553	MUFG Union Bank NA	\	10/29/2015	3,000,000.00	3,000,000.00	3,000,000.00	0.120	A-1	0.120	44	12/15/2015
		Subtotal and Average	6,935,483.87		6,000,000.00	5,999,781.00	6,000,000.00			0.160	44	
California State-	GOB											
13063BN73	52110	State of California		03/27/2013	1,000,000.00	1,001,740.00	1,000,297.07	1.050	AA	0.917	92	02/01/2016
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,379,020.00	3,347,672.57	5.000	AA	1.115	1,126	12/01/2018
		Subtotal and Average	4,352,411.12	-	4,000,000.00	4,380,760.00	4,347,969.64			1.070	888	
State of Californ	ia Revenue B	onds										
13068LLC7	52192	State of California		11/20/2013	700,000.00	759,724.00	754,322.76	5.000	Α	1.016	731	11/01/2017
		Subtotal and Average	755,381.47		700,000.00	759,724.00	754,322.76			1.016	731	
		Total and Average	524,772,160.38		451,110,000.00	451,606,102.80	451,267,542.55			0.383	221	

Data Updated: SET_PORT: 01/07/2016 08:55

Run Date: 01/07/2016 - 08:55



Aging report Operating Fund Aging Report By Maturity Date As of December 1, 2015

			<u> </u>				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(12/01/2015 -	12/01/2015)		8 Maturities	0 Payments	141,110,000.00	31.85%	141,103,222.50	141,110,000.00
Aging Interval:	1 - 30 days	(12/02/2015 -	12/31/2015)		16 Maturities	0 Payments	48,000,000.00	10.83%	47,981,533.30	47,998,293.00
Aging Interval:	31 - 90 days	(01/01/2016 -	02/29/2016)		25 Maturities	0 Payments	73,000,000.00	16.47%	72,961,977.62	72,984,026.00
Aging Interval:	91 - 180 days	(03/01/2016 -	05/29/2016)		23 Maturities	0 Payments	69,000,000.00	15.57%	68,927,577.79	68,954,679.00
Aging Interval:	181 - 360 days	(05/30/2016 -	11/25/2016)		6 Maturities	0 Payments	18,000,000.00	4.06%	17,986,876.42	17,967,939.00
Aging Interval:	361 - 1080 days	(11/26/2016 -	11/15/2018)		28 Maturities	0 Payments	83,000,000.00	18.73%	82,999,658.81	82,937,019.50
Aging Interval:	1081 days and after	(11/16/2018 -)		4 Maturities	0 Payments	11,000,000.00	2.48%	11,327,732.83	11,418,701.00
				Total for	110 Investments	0 Payments		100.00	443,288,579.27	443,370,657.50



Successor Agency Pool Portfolio Management Portfolio Summary December 31, 2015

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	3,000,000.00	3,000,000.00	2,999,920.00	81.08	6	3	0.160	0.162
Money Market	700,000.00	700,000.00	700,000.00	18.92	1	1	0.286	0.290
Investments	3,700,000.00	3,700,000.00	3,699,920.00	100.00%	5	3	0.184	0.186

Katano Kasaine, Treasury Manager

Portfolio SRAP

Successor Agency Pool Portfolio Management Portfolio Details - Investments December 31, 2015

CUSIP	Investmer	nt# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	Maturity Date
Federal Agenc	y Issues - Disc	ount	_									
313384RJ0	50936	Federal Home Loan B	ank Discoun	12/29/2015	3,000,000.00	3,000,000.00	2,999,920.00	0.160 _	AA	0.162	3	01/04/2016
		Subtotal and Average	580,630.56		3,000,000.00	3,000,000.00	2,999,920.00			0.162	3	
Money Market												
SYS50914	50914	FIDELITY			500,000.00	500,000.00	500,000.00	0.290	AAA	0.290	1	
SYS50800	50800	Invesco			200,000.00	200,000.00	200,000.00	0.290	AAA	0.290	1	
SYS50547	50547	JP MORGAN INST PE	RIME MMF		0.00	0.00	0.00	0.030	AAA	0.030	1	
		Subtotal and Average	3,880,645.16		700,000.00	700,000.00	700,000.00			0.290	1	
Local Agency	Investment Fur	nds										
SYS20001	20001	LOCAL AGENCY INV	ESTMENTS		0.00	0.00	0.00	0.267		0.267	1	
		Subtotal and Average	0.00		0.00	0.00	0.00			0.000	0	
		Total and Average	4,461,275.73		3,700,000.00	3,700,000.00	3,699,920.00		**	0.186	3	



Successor Aging Report Aging Report By Maturity Date As of January 1, 2016

							Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(01/01/2016 -	01/01/2016)		4 Maturities	0 Payments	700,000.00	18.92%	700,000.00	700,000.00
Aging Interval:	1 - 30 days	(01/02/2016 -	01/31/2016)		1 Maturities	0 Payments	3,000,000.00	81.08%	2,999,920.00	3,000,000.00
Aging Interval:	31 days and after	(02/01/2016 -)		0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
				Total for	5 Investments	0 Payments		100.00	3,699,920.00	3,700,000.00

Data Updated: SET_AGE: 01/07/2016 09:04



Successor Agency Pool Portfolio Management Portfolio Summary November 30, 2015

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	6,000,000.00	5,999,979.00	5,999,899.17	80.00	14	1	0.040	0.041
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	20.00	1	1	0.168	0.170
Investments	7,500,000.00	7,499,979.00	7,499,899.17	100.00%	12	1	0.066	0.066
Total Earnings	November 30 Month Ending	Fiscal Year To Date					·	
Current Year	549.52	10,983.01						
Average Daily Balance	7,299,944.28	22,974,929.02						
Effective Rate of Return	0.09%	0.11%						

Katano Kasaine, Treasury Manager

Successor Agency Pool Portfolio Management Portfolio Details - Investments November 30, 2015

CUSIP	Investment #	f Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	
Federal Agency	y Issues - Discou	int				<u>-</u>				-		
313384QB8	50932	Federal Home Loan B	ank Discoun	11/17/2015	3,000,000.00	2,999,979.00	2,999,929.17	0.050	AA	0.051	3	12/04/2015
313588PY5	50935	Fannie Mae Discount		11/19/2015	3,000,000.00	3,000,000.00	2,999,970.00	0.030	AA	0.030	0	12/01/2015
	\$	Subtotal and Average	3,999,944.28		6,000,000.00	5,999,979.00	5,999,899.17			0.041	1	
Money Market			-									
SYS50914	50914	FIDELITY			1,000,000.00	1,000,000.00	1,000,000.00	0.170	AAA	0.170	1	
SYS50800	50800	Invesco			500,000.00	500,000.00	500,000.00	0.170	AAA	0.170	1	
SYS50547	50547	JP MORGAN INST PF	RIME MMF		0.00	0.00	0.00	0.030	AAA	0.030	1	
	\$	Subtotal and Average	3,300,000.00		1,500,000.00	1,500,000.00	1,500,000.00			0.170	1	
Local Agency I	nvestment Fund	 S				A N - MATTER						
SYS20001	20001	LOCAL AGENCY INV	ESTMENTS		0.00	0.00	0.00	0.267		0.267	1	
	5	Subtotal and Average	0.00		0.00	0.00	0.00			0.000	0	
		Total and Average	7,299,944.28		7,500,000.00	7,499,979.00	7,499,899.17			0.066	1	





Successor Aging Report Aging Report By Maturity Date As of December 1, 2015

						Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(12/01/2015 - 12/01/2015)		5 Maturities	0 Payments	4,500,000.00	60.00%	4,499,970.00	4,500,000.00
Aging Interval:	1 - 30 days	(12/02/2015 - 12/31/2015)		1 Maturities	0 Payments	3,000,000.00	40.00%	2,999,929.17	2,999,979.00
Aging Interval:	31 days and after	(01/01/2016 -)		0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
· · · · · · · · · · · · · · · · · · ·			Total for	6 Investments	0 Payments		100.00	7,499,899.17	7,499,979.00



Successor Agency Pool Portfolio Management Portfolio Summary October 31, 2015

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	6,000,000.00	5,999,960.00	5,999,960.00	80.00	12	7	0.020	0.020
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	20.00	1	1	0.145	0.147
Investments	7,500,000.00	7,499,960.00	7,499,960.00	100.00%	10	. 6	0.045	0.046
Total Earnings	October 31 Month Ending	Fiscal Year To Date						
Current Year	765.97	10,433.49						7.4.
Average Daily Balance	7,139,343.80	26,798,096.03						
Effective Rate of Return	0.13%	0.12%						

Successor Agency Pool Portfolio Management Portfolio Details - Investments October 31, 2015

CUSIP	Investment #	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	
Federal Agenc	y Issues - Discou	int										
313384NV7	50930	Federal Home Loan B	ank Discoun	10/26/2015	3,000,000.00	2,999,985.00	2,999,985.00	0.020	AA	0.020	3	11/04/2015
313384PD5	50931	Federal Home Loan B	ank Discoun	10/28/2015	3,000,000.00	2,999,975.00	2,999,975.00	0.020	AA	0.020	11	11/12/2015
	\$	Subtotal and Average	1,478,053.48		6,000,000.00	5,999,960.00	5,999,960.00			0.020	7	
Money Market												
SYS50914	50914	FIDELITY			1,000,000.00	1,000,000.00	1,000,000.00	0.140	AAA	0.140	1	
SYS50800	50800	Invesco			500,000.00	500,000.00	500,000.00	0.160	AAA	0.160	1	
SYS50547	50547	JP MORGAN INST PF	RIME MMF		0.00	0.00	0.00	0.030	AAA	0.030	1	
	\$	Subtotal and Average	5,661,290.32		1,500,000.00	1,500,000.00	1,500,000.00			0.147	1	
Local Agency I	nvestment Fund	s				,						
SYS20001	20001	LOCAL AGENCY INV	ESTMENTS		0.00	0.00	0.00	0.267		0.267	1	
	•	Subtotal and Average	0.00		0.00	0.00	0.00			0.000	0	
		Total and Average	7,139,343.80		7,500,000.00	7,499,960.00	7,499,960.00			0.046	6	



Successor Aging Report Aging Report By Maturity Date As of November 1, 2015

							Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(11/01/2015 - 11/01/2	015)		4 Maturities	0 Payments	1,500,000.00	20.00%	1,500,000.00	1,500,000.00
Aging Interval:	1 - 30 days	(11/02/2015 - 12/01/2	015)		2 Maturities	0 Payments	6,000,000.00	80.00%	5,999,960.00	5,999,976.67
Aging Interval:	31 days and after	(12/02/2015 -)		0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
				Total for	6 Investments	0 Payments		100.00	7,499,960.00	7,499,976.67