

**ATTACHMENT A
CITY OF LANCASTER
MONTHLY REPORT OF INVESTMENTS
MAY 31, 2015**

- (1) This is the actual City bank account balance as of 05/31/2015. It only reflects checks that have been presented for payment and deposits received by the bank. The balance on deposit per the City books would reflect reductions for all checks and warrants issued and all deposits transmitted.
- (2) This is the safekeeping account utilized for investing City funds pursuant and consistent with the investment policy adopted 05/31/2015. The current portfolio consists of treasury notes, government agencies and corporates.
- (3) This is the actual City of Lancaster Housing Authority bank account balance as of 05/31/2015. It only reflects checks that have been presented for payment and deposits received by the bank. The balance on deposit per the City books would reflect reductions for all checks and warrants issued and all deposits transmitted.
- (4) Pooled Portfolio:

| | <u>% of Portfolio</u> | <u>Policy Limit</u> |
|----------------------|-----------------------|------------------------|
| Cash | 4.82% | None |
| CDs | 0.80% | 25% of total portfolio |
| Commercial Paper | 0.00% | 25% of total portfolio |
| US Treasury | 7.93% | None |
| Federal Securities | 23.89% | None |
| Corporate Securities | 7.70% | 25% of total portfolio |
| LAIF | 54.86% | None |

- (5) These are restricted cash and investments are held in trust by the banks indicated. These amounts cannot be pooled for other investing.

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| | Interest Rate | Amount | Total |
|---|---------------|--------------|---------------------|
| <u>City of Lancaster</u> | | | |
| Wells Fargo Bank | | | |
| City of Lancaster Account (note 1) | 0.000% | \$3,773,073 | |
| Certificate of Deposit | 0.100% | \$100,000 | |
| | | | \$3,873,073 |
| Bank of America | | | |
| Certificate of Deposit | 0.050% | \$100,000 | \$100,000 |
| U S Bank - Safekeeping (note 2) | | | |
| US Treasury Notes | 0.645% | \$6,463,215 | |
| Federal Government Agencies | 0.965% | \$19,458,854 | |
| Corporate | 0.994% | \$6,274,203 | |
| Cash & Equivalents | 0.000% | \$154,875 | |
| | | | \$32,351,146 |
| California Bank & Trust | | | |
| Certificate of Deposit | 0.010% | \$100,000 | \$100,000 |
| Chase Bank | | | |
| Certificate of Deposit | 0.010% | \$150,000 | \$150,000 |
| Mission Bank | | | |
| Certificate of Deposit | 0.350% | \$200,000 | \$200,000 |
| Local Agency Investment Fund (L.A.I.F.) | 0.290% | \$44,686,287 | \$44,686,287 |
| Total City of Lancaster | | | \$81,460,507 |
| <u>Successor Agency for the Lancaster Redevelopment Agency</u> | | | |
| Local Agency Investment Fund (L.A.I.F.) | 0.290% | \$173,256 | \$173,256 |
| Total Lancaster Successor Agency | | | \$173,256 |
| <u>Lancaster Financing Authority</u> | | | |
| Local Agency Investment Fund (L.A.I.F.) | 0.290% | \$3,893,532 | \$3,893,532 |
| Total Lancaster Financing Authority | | | \$3,893,532 |
| <u>Lancaster Housing Authority</u> | | | |
| Local Agency Investment Fund (L.A.I.F.) (note 3) | 0.290% | \$2,143 | \$2,143 |
| Total Lancaster Housing Authority | | | \$2,143 |
| Total Pooled Portfolio (note 4) | | | \$85,529,437 |
| Weighted Average | 0.508% | | |

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| | Interest Rate | Amount | Total |
|---|---------------|----------------------------|-----------------------------------|
| The Bank of New York Mellon Trust Company, N.A. | | | \$1,483,822 |
| LRA & LA County Escrow Account - Government Bonds | 0.000% | \$1,483,822 | |
| US Bank | | | \$25,332,476 |
| CFD 89-1 1990 Special Bonds | 0.110% | \$132 | |
| LFA CFD 89-1 1997 Special Bonds | 0.100% | \$1,677 | |
| LFA L O BONDS 1997 SERIES A & B | 0.100% | \$899,611 | |
| CFD 90-1 1998 Special Bonds | 0.100% | \$779,033 | |
| CFD 91-2 1999 Special Bonds | 5.700% | \$623,380 | |
| CFD 91-1 2000 Special Bonds | 0.100% | \$534,763 | |
| AD 92-101 Series 2002 Refunding Bonds | 0.100% | \$157,589 | |
| AD 93-3 1994 Limited Improvement Bonds | 0.100% | \$452,822 | |
| LRA Amargosa 1999 Refunding Bonds | 0.067% | \$15 | |
| LRA Combined Project Areas 2003 Housing Refunding Bonds | 4.375% | \$4,693,817 | |
| LRA CBD 1994 Refunding Bonds | 0.100% | \$126,978 | |
| LFA Combined Project Areas 2003 ED Revenue Bonds | 3.804% | \$3,091,214 | |
| LFA Combined Project Areas 2003B ED Refunding Bonds | 3.908% | \$1,038,148 | |
| LFA Combined Project Areas 2004B ED Revenue Bonds | 0.100% | \$581,120 | |
| LFA Combined Project Areas 2006 ED Revenue Bonds | 0.100% | \$957,869 | |
| LFA Combined Project Areas 2004 School Districts Bonds | 0.100% | \$724,362 | |
| LFA Combined Project Areas 2006 School Districts Bonds | 0.100% | \$939,126 | |
| LRA Combined 2004 Fire Protection Facilities Project Bonds | 0.100% | \$976,546 | |
| LRA Combined 2004 Library Project Refunding Bonds | 0.100% | \$1,866,242 | |
| LRA Combined 2004 Sheriff Facilities Prjct Refunding Bonds | 0.086% | \$2,079,688 | |
| LRA Combined Housing Tax Allocation Bonds 2009 | 0.100% | \$2,013,035 | |
| LRA Public Capital Facilities Project Lease Revenue Bonds | 0.100% | \$550,279 | |
| LPA Solar Renewable Energy Issue of 2012A | 0.100% | \$2,245,032 | |
| Total Restricted Cash/Investments Held in Trust | | <u>\$25,332,476</u> | |
| Total Restricted Cash/Investments Held in Trust (note 5) | | | <u><u>\$26,816,298</u></u> |

All investments are authorized pursuant to and consistent with the investment policy of the City of Lancaster. Policy adopted 01/13/2015 under resolution number 15-02.



Barbara Boswell
Finance Director

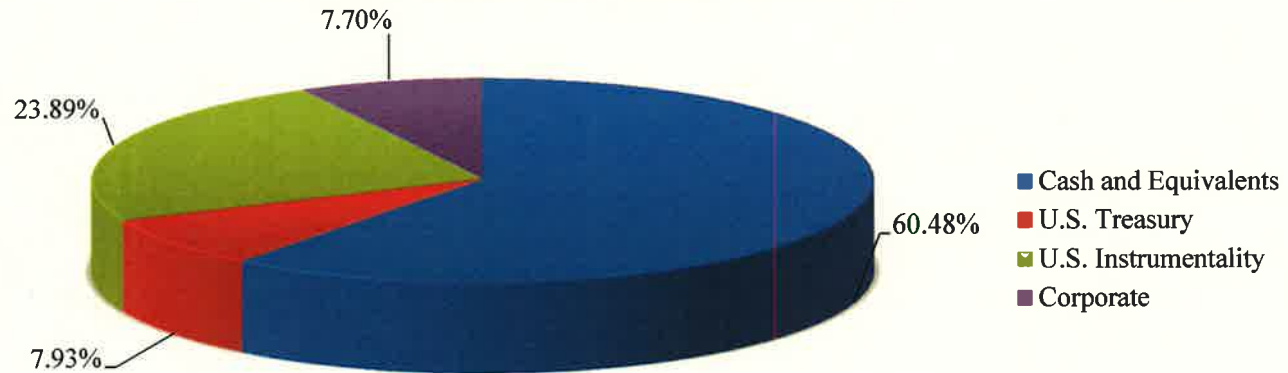
City of Lancaster
Cash Balance Report
May 31, 2015

| Number | Fund Name | Ending Balance |
|--------|--------------------------------|----------------------|
| 101 | GENERAL FUND | \$ 11,558,118 |
| 104 | CAPITAL REPLACEMENT FUND | \$ 2,548,013 |
| 106 | COMMUNITY SERVICES FOUNDATION | \$ 100,103 |
| 109 | CITY SPECIAL RESERVES FUND | \$ 2,608,649 |
| 150 | CAPITAL PROJECTS FUND - CITY | \$ 124,202 |
| 203 | GAS TAX | \$ 3,817,714 |
| 204 | AQMD | \$ 174,801 |
| 205 | PROP 1B | \$ (6,057) |
| 206 | TDA ARTICLE 8 FUND | \$ 5,231,813 |
| 207 | PROP "A" TRANSIT FUND | \$ 3,173,046 |
| 208 | TDA ARTICLE 3 BIKEWAY FUND | \$ (30,279) |
| 209 | PROPOSITION "C" FUND | \$ 6,286,198 |
| 210 | MEASURE R FUND | \$ 4,435,937 |
| 212 | X-CCA-FAIRGROUNDS CONSTRUCTION | \$ (444,386) |
| 213 | PARKS DEVELOPMENT FUND | \$ 1,073,565 |
| 215 | ROBERTI-ZBERG FUND | \$ (338,482) |
| 217 | SIGNALS - DEVELOPER FEES FUND | \$ 4,467,199 |
| 219 | STATE PARK BOND FUND (PROP 12) | \$ (40,410) |
| 220 | DRAINAGE - DEVELOPER FEES FUND | \$ 4,383,529 |
| 224 | BIOLOGICAL IMPACT FEE FUND | \$ 463,854 |
| 226 | USP - OPERATION | \$ 2,569 |
| 227 | USP - PARKS | \$ 840,879 |
| 228 | USP - ADMIN | \$ 55,216 |
| 229 | USP - CORP YARD | \$ 101,467 |
| 230 | MARIPOSA LILY FUND | \$ 62,733 |
| 232 | TRAFFIC IMPACT FEES FUND | \$ 3,849,705 |
| 248 | TRAFFIC SAFETY FUND | \$ 325,841 |
| 251 | ENGINEERING FEES | \$ (915,678) |
| 252 | PROP 42 CONGESTION MANAGEMENT | \$ 955,610 |
| 261 | LOS ANGELES COUNTY REIMB | \$ (201,645) |
| 263 | LOS ANGELES COUNTY PARK BOND | \$ (153,360) |
| 299 | PRIVATE DEVELOPER REIMBURSEMEN | \$ (85,915) |
| 301 | LANCASTER HOUSING AUTH. OPS. | \$ 4,156,276 |
| 306 | LOW & MOD INCOME HOUSING | \$ 6,528,611 |
| 315 | LOCAL PRIVATE GRANTS | \$ 6,041 |
| 320 | STATE GRANTS - PARKS | \$ (6,389) |
| 321 | MTA GRANT - LOCAL | \$ 146,477 |
| 323 | STATE GRANT - STPL | \$ (19,988) |
| 324 | STATE GRANT - OTS | \$ 1,885 |
| 327 | MTA GRANT - MEASURE R | \$ (6,648) |
| 330 | STATE GRANT RECYCLING | \$ 66,891 |
| 331 | STATE GRANT - OIL RECYCLING | \$ (9,671) |
| 349 | MISC STATE GRANTS | \$ (412,129) |
| 361 | CDBG | \$ (230,921) |
| 362 | CDBG - SECTION 108 | \$ 286,994 |
| 363 | NBRHD STABILIZATION PRGM | \$ 1,174,215 |
| 364 | HPRP-HOMELESS PREV & RAPID REH | \$ (2,522) |
| 371 | FEDERAL TEA | \$ (193,067) |
| 381 | EDA | \$ 19,494 |
| 382 | EDI | \$ 139,653 |
| 390 | OES / FEMA | \$ 276,266 |
| 391 | LANCASTER HOME PROGRAM | \$ 524,263 |
| 399 | FEDERAL MISCELLANEOUS GRANTS | \$ (569,568) |
| 401 | AGENCY FUND | \$ 681,156 |
| 402 | PERFORMING ARTS CENTER | \$ (1,504,185) |
| 404 | GRANTS FUND | \$ (291,754) |
| 408 | X-AEROSPACE GRANTS FUND | \$ (86,205) |
| 409 | X-REIMBURSABLE GRANTS FUND | \$ 25,506 |
| 456 | STILL MEADOW LN SWR ASSMNT DST | \$ 14,568 |
| 480 | SEWER MAINT FUND | \$ 6,906,409 |
| 481 | FOX FIELD LANDSCAPE MAINT DIST | \$ 435 |
| 482 | LANDSCAPE MAINTENANCE DISTRICT | \$ 2,932,483 |
| 483 | LIGHTING MAINTENANCE DISTRICT | \$ 627,813 |
| 484 | DRAINAGE MAINTENANCE DISTRICT | \$ 1,434,177 |
| 485 | RECYCLED WATER FUND | \$ (328,655) |
| 486 | LANCASTER POWER AUTHORITY | \$ 1,088,091 |
| 490 | LANCASTER CHOICE ENERGY | \$ (1,626,232) |
| | TOTAL | \$ 76,174,321 |

**City of Lancaster
Recap of Securities Held
May 31, 2015**

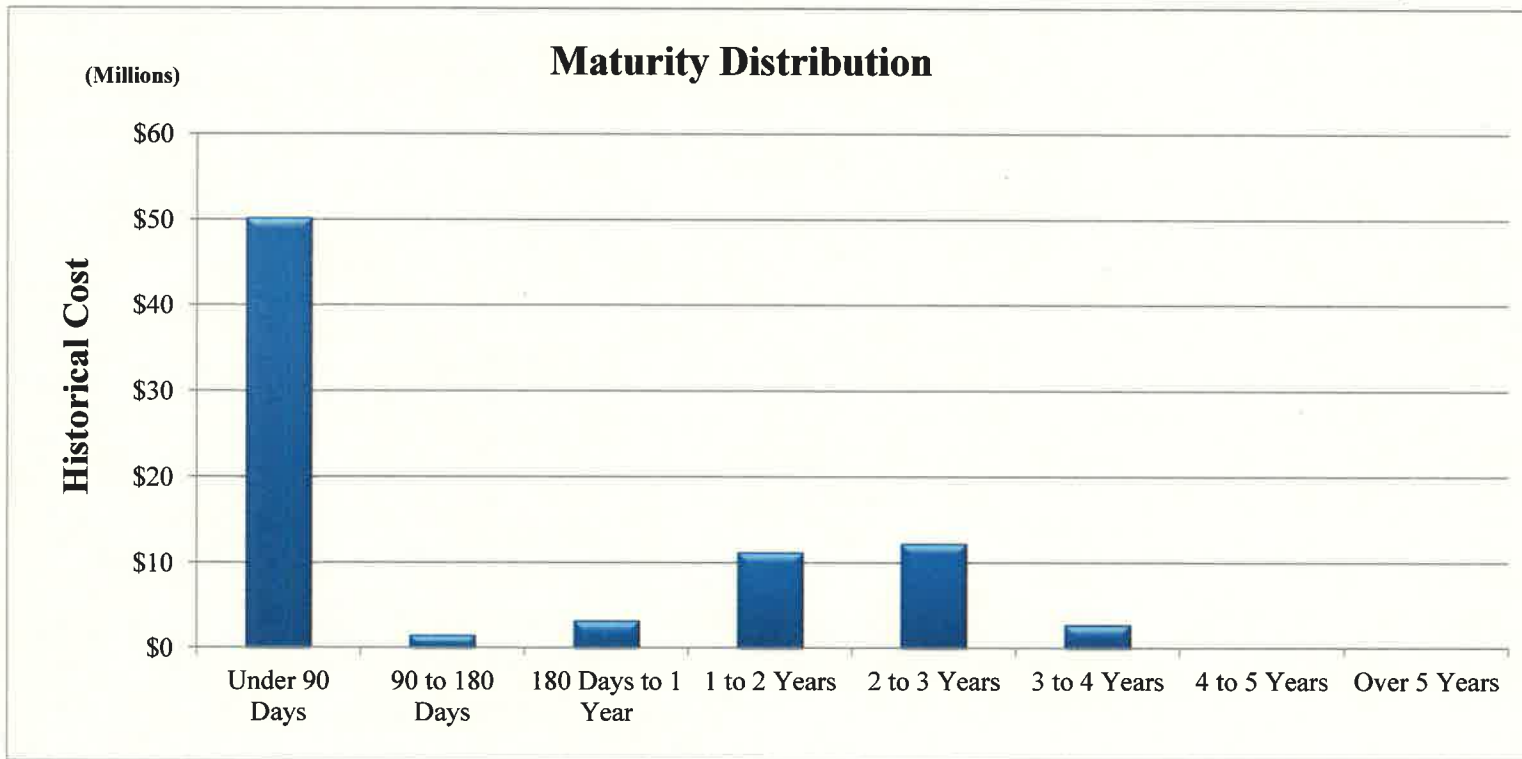
| | Historical Cost | Amortized Cost | Fair Value | Unrealized Gain (Loss) | Weighted Average Final Maturity (Days) | Weighted Average Effective Maturity (Days) | % Portfolio/Segment | Weighted Average Yield | Weighted Average Market Duration (Years) |
|----------------------|---------------------|---------------------|---------------------|------------------------|--|--|---------------------|------------------------|--|
| Cash and Equivalents | \$49,264,235 | \$49,264,235 | \$49,264,235 | \$0 | 1 | 1 | 60.48% | 0.26% | 0.00 |
| U.S. Treasury | \$6,463,215 | \$6,392,037 | \$6,416,878 | \$24,841 | 715 | 715 | 7.93% | 0.92% | 1.92 |
| U.S. Instrumentality | \$19,458,854 | \$19,205,702 | \$19,234,576 | \$28,874 | 688 | 477 | 23.89% | 0.90% | 1.29 |
| Corporate | \$6,274,203 | \$6,193,129 | \$6,218,167 | \$25,038 | 560 | 577 | 7.70% | 1.08% | 1.50 |
| TOTAL | \$81,460,507 | \$81,055,103 | \$81,133,856 | \$78,753 | 665 | 538 | 100.00% | 3.16% | 1.45 |

Portfolio / Segment Diversification



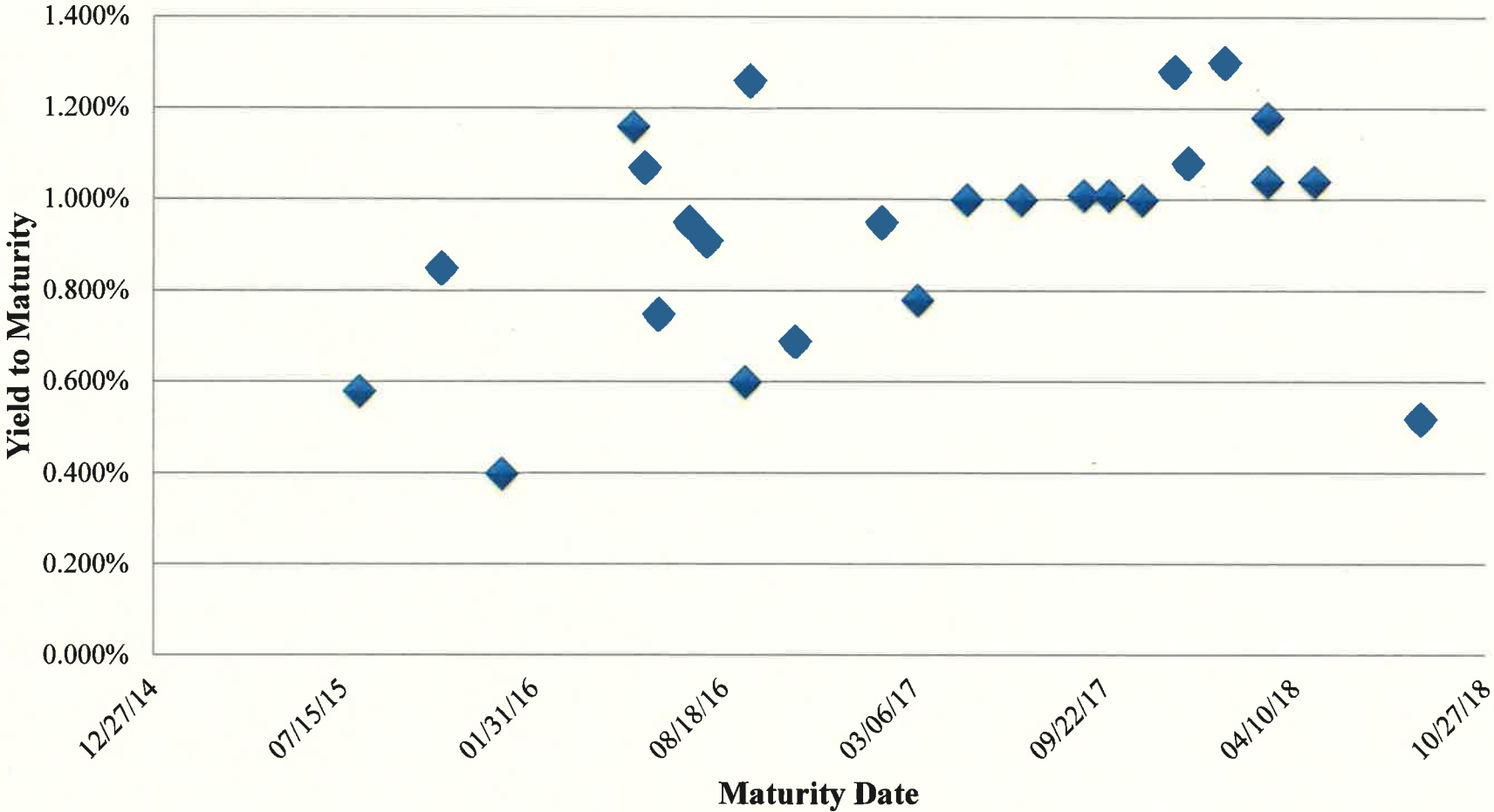
City of Lancaster
Maturity Distribution
May 31, 2015

| Maturity | Historical Cost | Percent |
|--------------------|---------------------|----------------|
| Under 90 Days | \$50,310,172 | 61.76% |
| 90 to 180 Days | \$1,547,820 | 1.90% |
| 180 Days to 1 Year | \$3,230,820 | 3.97% |
| 1 to 2 Years | \$11,299,011 | 13.87% |
| 2 to 3 Years | \$12,300,765 | 15.10% |
| 3 to 4 Years | \$2,771,918 | 3.40% |
| 4 to 5 Years | \$0 | 0.00% |
| Over 5 Years | \$0 | 0.00% |
| | \$81,460,507 | 100.00% |



City of Lancaster
Securities Held
May 31, 2015

Securities Held



**City of Lancaster
Securities Held
May 31, 2015**

| CUSIP/ Description | Purchase Date | Rate/ Coupon | Maturity/ Call Date | Par Value/ Shares | Historical Cost/ Accrued Interest Purchased | Amortized Cost/ Accretion (Amortization) | Fair Value/ Change In Fair Value | Unrealized Gain (Loss) | Interest Received | Interest Earned | Total Accrued Interest | % Port Cost | Yield |
|-------------------------------------|------------------|-----------------|------------------------|----------------------|---|--|--|------------------------------|----------------------|--------------------|------------------------------|-------------------|-------|
| Cash and Equivalents | | | | | | | | | | | | | |
| US Bank - First Amer | 05/31/15 | 0.000V | | 154,874.59 | 154,874.59 0.00 | 154,874.59 0.00 | 154,874.59 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.48 | 0.00 |
| TOTAL (Cash and Equivalents) | | | | 154,874.59 | 154,874.59 0.00 | 154,874.59 0.00 | 154,874.59 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.48 | |
| U.S. Treasury | | | | | | | | | | | | | |
| 912828NP1 T-Note | 08/11/11 | 1.750 | 07/31/15 | 1,000,000.00 | 1,045,937.50 0.00 | 1,001,900.86 (982.11) | 1,002,812.00 (1,329.00) | 911.14 | 0.00 | 1,498.62 | 5,849.45 | 3.23 | 0.58 |
| 912828QX1 T-Note | 08/11/11 | 1.500 | 07/31/16 | 1,000,000.00 | 1,028,750.00 0.00 | 1,006,744.22 (490.77) | 1,013,125.00 (937.00) | 6,380.78 | 0.00 | 1,284.53 | 5,013.81 | 3.18 | 0.91 |
| 912828SS0 T-Note | 01/09/14 | 0.875 | 04/30/17 | 1,000,000.00 | 995,781.25 0.00 | 997,556.83 108.35 | 1,005,703.00 469.00 | 8,146.17 | 0.00 | 737.09 | 760.87 | 3.08 | 1.00 |
| 912828NW6 T-Note | 06/12/14 | 1.875 | 08/31/17 | 1,000,000.00 | 1,027,265.63 0.00 | 1,019,058.12 (718.74) | 1,025,781.00 (1,172.00) | 6,722.88 | 0.00 | 1,579.48 | 4,738.45 | 3.18 | 1.01 |
| 912828TW0 T-Note | 02/27/14 | 0.750 | 10/31/17 | 600,000.00 | 594,562.50 0.00 | 596,422.27 125.60 | 599,906.40 375.00 | 3,484.13 | 0.00 | 379.07 | 391.30 | 1.84 | 1.00 |
| 912828VQ0 T-Note | 04/30/15 | 1.375 | 07/31/18 | 1,750,000.00 | 1,770,917.97 5,915.92 | 1,770,354.52 (545.84) | 1,769,551.00 (273.00) | (803.52) | 0.00 | 2,060.60 | 8,042.99 | 5.47 | 1.00 |
| TOTAL (U.S. Treasury) | | | | 6,350,000.00 | 6,463,214.85 5,915.92 | 6,392,036.82 (2,503.51) | 6,416,878.40 (2,867.00) | 24,841.58 | 0.00 | 7,539.39 | 24,796.87 | 19.98 | |
| U.S. Instrumentality | | | | | | | | | | | | | |
| 31398A4M1 FNMA | 08/11/11 | 1.625 | 10/26/15 | 1,500,000.00 | 1,547,820.00 0.00 | 1,504,573.55 (964.49) | 1,508,830.50 (2,214.00) | 4,256.95 | 0.00 | 2,031.25 | 2,369.79 | 4.78 | 0.85 |
| 313370NV6 FHLB | 03/21/14 | 1.750 | 12/29/15 | 840,000.00 | 860,000.40 0.00 | 846,512.48 (956.81) | 847,044.24 (1,043.28) | 531.76 | 0.00 | 1,225.00 | 6,206.67 | 2.66 | 0.40 |
| 3137EACT4 FHLMC | 01/12/12 | 2.500 | 05/27/16 | 1,250,000.00 | 1,326,300.00 0.00 | 1,267,247.53 (1,481.09) | 1,275,883.75 (2,292.50) | 8,636.22 | 15,625.00 | 2,604.16 | 347.22 | 4.10 | 1.07 |
| 313373SZ6 FHLB | 06/20/12 | 2.125 | 06/10/16 | 2,000,000.00 | 2,107,580.00 0.00 | 2,027,803.24 (2,298.40) | 2,035,796.00 (2,746.00) | 7,992.76 | 0.00 | 3,541.67 | 20,187.50 | 6.51 | 0.75 |
| 313370TW8 FHLB | 09/19/12 | 2.000 | 09/09/16 | 1,600,000.00 | 1,687,664.00 0.00 | 1,628,153.98 (1,872.90) | 1,630,507.20 (2,564.80) | 2,353.22 | 0.00 | 2,666.67 | 7,288.89 | 5.22 | 0.60 |
| 3134G3S50 FHLMC | 10/29/12 | 0.625 | 11/01/16 | 1,000,000.00 | 997,440.00 0.00 | 999,092.46 54.21 | 1,001,142.00 355.00 | 2,049.54 | 3,125.00 | 520.83 | 520.83 | 3.08 | 0.69 |
| 3133782N0 FHLB | 03/10/14 | 0.875 | 03/10/17 | 1,000,000.00 | 1,002,780.00 0.00 | 1,001,643.65 (78.63) | 1,003,433.00 (342.00) | 1,789.35 | 0.00 | 729.17 | 1,968.75 | 3.10 | 0.78 |

**City of Lancaster
Securities Held
May 31, 2015**

| CUSIP/ Description | Purchase Date | Rate/ Coupon | Maturity/ Call Date | Par Value/ Shares | Historical Cost/ Accrued Interest Purchased | Amortized Cost/ Accretion (Amortization) | Fair Value/ Change In Fair Value | Unrealized Gain (Loss) | Interest Received | Interest Earned | Total Accrued Interest | % Port Cost | Yield |
|-------------------------------------|------------------|-----------------|------------------------|----------------------|---|--|--|------------------------------|----------------------|--------------------|------------------------------|-------------------|-------|
| 3135G0PH0 FNMA | Call 09/28/12 | 1.000 | 09/27/17 06/27/15 | 2,000,000.00 | 1,999,000.00 0.00 | 1,999,534.79 16.98 | 2,000,178.00 (156.00) | 643.21 | 0.00 | 1,666.67 | 3,555.56 | 6.18 | 1.01 |
| 3134G5R23 FHLMC | Call 12/17/14 | 1.250 | 12/05/17 06/05/15 | 1,500,000.00 | 1,498,800.00 625.00 | 1,498,983.76 34.31 | 1,500,156.00 2,731.50 | 1,172.24 | 0.00 | 1,562.50 | 9,166.67 | 4.63 | 1.28 |
| 3133EEFE5 FFCB | 12/18/14 | 1.125 | 12/18/17 | 1,135,000.00 | 1,136,357.46 0.00 | 1,136,153.10 (38.39) | 1,141,438.86 893.25 | 5,285.76 | 0.00 | 1,064.07 | 5,781.41 | 3.51 | 1.08 |
| 3133EHS6 FFCB | Call 05/15/13 | 1.030 | 03/12/18 06/12/15 | 1,450,000.00 | 1,448,985.00 0.00 | 1,449,415.31 17.86 | 1,444,911.95 1,028.05 | (4,503.36) | 0.00 | 1,244.58 | 3,277.40 | 4.48 | 1.04 |
| 3133EETE0 FFCB | 03/13/15 | 1.125 | 03/12/18 | 1,400,000.00 | 1,397,737.60 43.75 | 1,397,902.89 64.05 | 1,405,824.00 1,453.20 | 7,921.11 | 0.00 | 1,312.50 | 3,456.25 | 4.32 | 1.18 |
| 3135G0WN9 FNMA | Call 05/15/13 | 1.000 | 04/30/18 07/30/15 | 1,450,000.00 | 1,447,390.00 0.00 | 1,448,466.57 44.68 | 1,438,592.85 195.75 | (9,873.72) | 0.00 | 1,208.33 | 1,248.61 | 4.47 | 1.04 |
| 3136G24B0 FNMA | Call 08/20/14 | 0.625V | 08/20/18 08/20/15 | 1,000,000.00 | 1,001,000.00 0.00 | 1,000,219.18 (84.93) | 1,000,838.00 (329.00) | 618.82 | 0.00 | 520.83 | 1,753.47 | 3.09 | 0.52 |
| TOTAL (U.S. Instrumentality) | | | | 19,125,000.00 | 19,458,854.46 668.75 | 19,205,702.49 (7,543.55) | 19,234,576.35 (5,030.83) | 28,873.86 | 18,750.00 | 21,898.23 | 67,129.02 | 60.15 | |
| Corporate | | | | | | | | | | | | | |
| 478160AY0 Johnson & Johnson | 09/27/11 | 2.150 | 05/15/16 | 1,000,000.00 | 1,044,520.00 0.00 | 1,009,182.91 (815.67) | 1,016,009.00 (1,684.00) | 6,826.09 | 10,750.00 | 1,791.67 | 955.56 | 3.23 | 1.16 |
| 36962G6Z2 GE Capital | 01/13/14 | 1.500 | 07/12/16 | 1,400,000.00 | 1,418,956.00 0.00 | 1,408,468.82 (645.04) | 1,412,992.00 (1,573.60) | 4,523.18 | 0.00 | 1,750.00 | 8,108.33 | 4.39 | 0.95 |
| 89233P5E2 Toyota Motor Credit | 09/16/13 | 2.000 | 09/15/16 | 1,000,000.00 | 1,021,640.00 0.00 | 1,009,327.93 (612.64) | 1,015,568.00 (3,269.00) | 6,240.07 | 0.00 | 1,666.66 | 4,222.22 | 3.16 | 1.26 |
| 084670BD9 Berkshire Hathaway | 12/10/12 | 1.900 | 01/31/17 | 1,000,000.00 | 1,038,420.00 0.00 | 1,015,489.89 (787.19) | 1,019,445.00 (1,170.00) | 3,955.11 | 0.00 | 1,583.33 | 6,386.11 | 3.21 | 0.95 |
| 88579YAE1 3M Company | 02/20/14 | 1.000 | 06/26/17 | 1,150,000.00 | 1,149,850.50 0.00 | 1,149,907.51 3.79 | 1,152,977.35 (1,454.75) | 3,069.84 | 0.00 | 958.33 | 4,951.39 | 3.55 | 1.00 |
| 90331HMQ3 US Bank NA | Call 03/13/15 | 1.350 | 01/26/18 12/26/17 | 600,000.00 | 600,816.00 1,035.00 | 600,751.94 (24.82) | 601,175.40 (786.60) | 423.46 | 0.00 | 675.00 | 2,790.00 | 1.86 | 1.30 |
| TOTAL (Corporate) | | | | 6,150,000.00 | 6,274,202.50 1,035.00 | 6,193,129.00 (2,881.57) | 6,218,166.75 (9,937.95) | 25,037.75 | 10,750.00 | 8,424.99 | 27,413.61 | 19.39 | |

**City of Lancaster
Securities Held
May 31, 2015**

| | | | | | | | | | |
|--------------------|---------------|---------------|---------------|---------------|-----------|-----------|-----------|------------|--------|
| GRAND TOTAL | 31,779,874.59 | 32,351,146.40 | 31,945,742.90 | 32,024,496.09 | 78,753.19 | 29,500.00 | 37,862.61 | 119,339.50 | 100.00 |
| | | 7,619.67 | (12,928.63) | (17,835.78) | | | | | |

V = variable rate, current rate shown, average rate for Cash & Equivalents

City of Lancaster
GASB 40 - Deposit and Investment Risk Disclosure
May 31, 2015

| CUSIP | Type | Coupon | Maturity Date | Call Date | S&P Rating | Moody Rating | Par Value / Shares | Historical Cost | % Portfolio Hist Cost | Market Value | % Portfolio Mkt Value | Weighted Avg Mkt Dur (Yrs) |
|----------------------|----------------------|--------|---------------|------------|------------|--------------|--------------------|-----------------|-----------------------|--------------|-----------------------|----------------------------|
| <u>T-Note</u> | | | | | | | | | | | | |
| 912828NP1 | U.S. Treasury | 1.750 | 07/31/2015 | | AA+ | Aaa | 1,000,000.00 | 1,045,937.50 | 3.23 | 1,002,812.00 | 3.13 | 0.17 |
| 912828QX1 | U.S. Treasury | 1.500 | 07/31/2016 | | AA+ | Aaa | 1,000,000.00 | 1,028,750.00 | 3.18 | 1,013,125.00 | 3.16 | 1.16 |
| 912828SS0 | U.S. Treasury | 0.875 | 04/30/2017 | | AA+ | Aaa | 1,000,000.00 | 995,781.25 | 3.08 | 1,005,703.00 | 3.14 | 1.90 |
| 912828NW6 | U.S. Treasury | 1.875 | 08/31/2017 | | AA+ | Aaa | 1,000,000.00 | 1,027,265.63 | 3.18 | 1,025,781.00 | 3.20 | 2.20 |
| 912828TW0 | U.S. Treasury | 0.750 | 10/31/2017 | | AA+ | Aaa | 600,000.00 | 594,562.50 | 1.84 | 599,906.40 | 1.87 | 2.39 |
| 912828VQ0 | U.S. Treasury | 1.375 | 07/31/2018 | | AA+ | Aaa | 1,750,000.00 | 1,770,917.97 | 5.47 | 1,769,551.00 | 5.53 | 3.09 |
| ISSUER TOTAL | | | | | | | 6,350,000.00 | 6,463,214.85 | 19.98 | 6,416,878.40 | 20.04 | 1.94 |
| <u>FNMA</u> | | | | | | | | | | | | |
| 3135G0PH0 | U.S. Instrumentality | 1.000 | 09/27/2017 | 06/27/2015 | AA+ | Aaa | 2,000,000.00 | 1,999,000.00 | 6.18 | 2,000,178.00 | 6.25 | 0.08 |
| 3136G24B0 | U.S. Instrumentality | 0.625 | 08/20/2018 | 08/20/2015 | AA+ | Aaa | 1,000,000.00 | 1,001,000.00 | 3.09 | 1,000,838.00 | 3.13 | 0.22 |
| 31398A4M1 | U.S. Instrumentality | 1.625 | 10/26/2015 | | AA+ | Aaa | 1,500,000.00 | 1,547,820.00 | 4.78 | 1,508,830.50 | 4.71 | 0.41 |
| 3135G0WN9 | U.S. Instrumentality | 1.000 | 04/30/2018 | 07/30/2015 | AA+ | Aaa | 1,450,000.00 | 1,447,390.00 | 4.47 | 1,438,592.85 | 4.49 | 2.86 |
| ISSUER TOTAL | | | | | | | 5,950,000.00 | 5,995,210.00 | 18.53 | 5,948,439.35 | 18.57 | 0.86 |
| <u>FHLB</u> | | | | | | | | | | | | |
| 313370NV6 | U.S. Instrumentality | 1.750 | 12/29/2015 | | AA+ | Aaa | 840,000.00 | 860,000.40 | 2.66 | 847,044.24 | 2.64 | 0.58 |
| 313373SZ6 | U.S. Instrumentality | 2.125 | 06/10/2016 | | AA+ | Aaa | 2,000,000.00 | 2,107,580.00 | 6.51 | 2,035,796.00 | 6.36 | 1.01 |
| 313370TW8 | U.S. Instrumentality | 2.000 | 09/09/2016 | | AA+ | Aaa | 1,600,000.00 | 1,687,664.00 | 5.22 | 1,630,507.20 | 5.09 | 1.26 |
| 3133782N0 | U.S. Instrumentality | 0.875 | 03/10/2017 | | AA+ | Aaa | 1,000,000.00 | 1,002,780.00 | 3.10 | 1,003,433.00 | 3.13 | 1.76 |
| ISSUER TOTAL | | | | | | | 5,440,000.00 | 5,658,024.40 | 17.49 | 5,516,780.44 | 17.23 | 1.16 |
| <u>FFCB</u> | | | | | | | | | | | | |
| 3133EEFE5 | U.S. Instrumentality | 1.125 | 12/18/2017 | | AA+ | Aaa | 1,135,000.00 | 1,136,357.46 | 3.51 | 1,141,438.86 | 3.56 | 2.50 |
| 3133EETE0 | U.S. Instrumentality | 1.125 | 03/12/2018 | | AA+ | Aaa | 1,400,000.00 | 1,397,737.60 | 4.32 | 1,405,824.00 | 4.39 | 2.73 |
| 3133ECHS6 | U.S. Instrumentality | 1.030 | 03/12/2018 | 06/12/2015 | AA+ | Aaa | 1,450,000.00 | 1,448,985.00 | 4.48 | 1,444,911.95 | 4.51 | 2.73 |
| ISSUER TOTAL | | | | | | | 3,985,000.00 | 3,983,080.06 | 12.31 | 3,992,174.81 | 12.47 | 2.67 |
| <u>FHLMC</u> | | | | | | | | | | | | |
| 3134G5R23 | U.S. Instrumentality | 1.250 | 12/05/2017 | 06/05/2015 | AA+ | Aaa | 1,500,000.00 | 1,498,800.00 | 4.63 | 1,500,156.00 | 4.68 | 0.02 |
| 3137EACT4 | U.S. Instrumentality | 2.500 | 05/27/2016 | | AA+ | Aaa | 1,250,000.00 | 1,326,300.00 | 4.10 | 1,275,883.75 | 3.98 | 0.99 |
| 3134G3S50 | U.S. Instrumentality | 0.625 | 11/01/2016 | | AA+ | Aaa | 1,000,000.00 | 997,440.00 | 3.08 | 1,001,142.00 | 3.13 | 1.41 |
| ISSUER TOTAL | | | | | | | 3,750,000.00 | 3,822,540.00 | 11.82 | 3,777,181.75 | 11.79 | 0.71 |

City of Lancaster
GASB 40 - Deposit and Investment Risk Disclosure
May 31, 2015

| CUSIP | Type | Coupon | Maturity Date | Call Date | S&P Rating | Moody Rating | Par Value / Shares | Historical Cost | % Portfolio Hist Cost | Market Value | % Portfolio Mkt Value | Weighted Avg Mkt Dur (Yrs) |
|--|----------------------|--------|---------------|------------|------------|--------------|--------------------|-----------------|-----------------------|--------------|-----------------------|----------------------------|
| <u>GE Capital</u> | | | | | | | | | | | | |
| 36962G6Z2 | Corporate | 1.500 | 07/12/2016 | | AA+ | A1 | 1,400,000.00 | 1,418,956.00 | 4.39 | 1,412,992.00 | 4.41 | 1.10 |
| ISSUER TOTAL | | | | | | | 1,400,000.00 | 1,418,956.00 | 4.39 | 1,412,992.00 | 4.41 | 1.10 |
| <u>3M Company</u> | | | | | | | | | | | | |
| 88579YAE1 | Corporate | 1.000 | 06/26/2017 | | AA- | Aa3 | 1,150,000.00 | 1,149,850.50 | 3.55 | 1,152,977.35 | 3.60 | 2.04 |
| ISSUER TOTAL | | | | | | | 1,150,000.00 | 1,149,850.50 | 3.55 | 1,152,977.35 | 3.60 | 2.04 |
| <u>Berkshire Hathaway</u> | | | | | | | | | | | | |
| 084670BD9 | Corporate | 1.900 | 01/31/2017 | | AA | Aa2 | 1,000,000.00 | 1,038,420.00 | 3.21 | 1,019,445.00 | 3.18 | 1.64 |
| ISSUER TOTAL | | | | | | | 1,000,000.00 | 1,038,420.00 | 3.21 | 1,019,445.00 | 3.18 | 1.64 |
| <u>Johnson & Johnson</u> | | | | | | | | | | | | |
| 478160AY0 | Corporate | 2.150 | 05/15/2016 | | AAA | Aaa | 1,000,000.00 | 1,044,520.00 | 3.23 | 1,016,009.00 | 3.17 | 0.95 |
| ISSUER TOTAL | | | | | | | 1,000,000.00 | 1,044,520.00 | 3.23 | 1,016,009.00 | 3.17 | 0.95 |
| <u>Toyota Motor Credit</u> | | | | | | | | | | | | |
| 89233P5E2 | Corporate | 2.000 | 09/15/2016 | | AA- | Aa3 | 1,000,000.00 | 1,021,640.00 | 3.16 | 1,015,568.00 | 3.17 | 1.27 |
| ISSUER TOTAL | | | | | | | 1,000,000.00 | 1,021,640.00 | 3.16 | 1,015,568.00 | 3.17 | 1.27 |
| <u>US Bank NA</u> | | | | | | | | | | | | |
| 90331HMQ3 | Corporate | 1.350 | 01/26/2018 | 12/26/2017 | AA- | A1 | 600,000.00 | 600,816.00 | 1.86 | 601,175.40 | 1.88 | 2.51 |
| ISSUER TOTAL | | | | | | | 600,000.00 | 600,816.00 | 1.86 | 601,175.40 | 1.88 | 2.51 |
| <u>US Bank - First American</u> | | | | | | | | | | | | |
| | Cash and Equivalents | 0.000 | | | AAA | Aaa | 154,874.59 | 154,874.59 | 0.48 | 154,874.59 | 0.48 | 0.00 |
| ISSUER TOTAL | | | | | | | 154,874.59 | 154,874.59 | 0.48 | 154,874.59 | 0.48 | 0.00 |

GRAND TOTAL

31,779,874.59 32,351,146.40 100.00 32,024,496.09 100.00 1.46

Highlighted totals are issuers representing 5.00% or more of the portfolio's market value