

**ATTACHMENT A
CITY OF LANCASTER
MONTHLY REPORT OF INVESTMENTS
July 31, 2016**

	Interest Rate	Amount	Total
<u>City of Lancaster</u>			
Wells Fargo Bank			
City of Lancaster Account (note 1)	0.000%	\$5,180,408	
Certificate of Deposit	0.100%	\$100,000	
			\$5,280,408
Bank of America			
Certificate of Deposit	0.050%	\$100,000	
			\$100,000
U S Bank - Safekeeping (note 2)			
US Treasury Notes	0.963%	\$7,776,555	
Federal Government Agencies	1.034%	\$17,881,373	
Corporate Securities	0.751%	\$6,251,339	
Cash & Equivalents	0.000%	\$78,571	
			\$31,987,838
California Bank & Trust			
Certificate of Deposit	0.010%	\$100,000	
			\$100,000
Chase Bank			
Certificate of Deposit	0.010%	\$150,874	
			\$150,874
Mission Bank			
Certificate of Deposit	0.200%	\$200,474	
			\$200,474
Local Agency Investment Fund (L.A.I.F.)	0.588%	\$32,965,616	\$32,965,616
Total City of Lancaster			\$70,785,208
<u>Successor Agency for the Lancaster Redevelopment Agency</u>			
Local Agency Investment Fund (L.A.I.F.)	0.588%	\$2,857,301	\$2,857,301
Total Lancaster Successor Agency			\$2,857,301
<u>Lancaster Financing Authority</u>			
Local Agency Investment Fund (L.A.I.F.)	0.588%	\$12,618	\$12,618
Total Lancaster Financing Authority			\$12,618
<u>Lancaster Housing Authority</u>			
Local Agency Investment Fund (L.A.I.F.)	0.588%	\$2,154	\$2,154
Total Lancaster Housing Authority			\$2,154
Total Pooled Portfolio (note 3)			\$73,657,281
Weighted Average	0.703%		

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	Interest Rate	Amount	Total
Wilmington Trust			\$3,200,432
Lancaster Choice Energy LockBox Account	0.000%	\$3,200,432	
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			\$21,083,832
CFD 89-1 1990 Special Bonds	0.450%	\$130	
LFA CFD 89-1 1997 Special Bonds	0.450%	\$1,683	
LFA L O BONDS 1997 SERIES A & B	0.163%	\$939,273	
CFD 91-2 1999 Special Bonds	5.700%	\$679,830	
AD 93-3 1994 Limited Improvement Bonds	0.450%	\$454,097	
LRA Amargosa 1999 Refunding Bonds	0.000%	> \$1	
LRA Combined Project Areas 2003 Housing Refunding Bonds	2.771%	\$7,953,952	
LRA CBD 1994 Refunding Bonds	0.449%	\$45	
LFA Combined Project Areas 2003 ED Revenue Bonds	0.455%	\$242	
LFA Combined Project Areas 2003B ED Refunding Bonds	0.460%	\$87	
LFA Combined Project Areas 2004B ED Revenue Bonds	0.455%	\$205	
LFA Combined Project Areas 2006 ED Revenue Bonds	0.452%	\$338	
LFA Combined Project Areas 2004 School Districts Bonds	0.452%	\$256	
LFA Combined Project Areas 2006 School Districts Bonds	0.449%	\$331	
LRA Combined 2004 Fire Protection Facilities Project Bonds	0.450%	\$828,576	
LRA Combined 2004 Library Project Refunding Bonds	0.450%	\$199,174	
LRA Combined 2004 Sheriff Facilities Prjct Refunding Bonds	0.450%	\$1,768,353	
LRA Combined Housing Tax Allocation Bonds 2009	0.450%	\$3,454,095	
LRA Public Capital Facilities 2010 Project Lease Revenue Bonds	0.450%	\$413,953	
LPA Solar Renewable Energy Issue of 2012A	0.450%	\$2,215,209	
SA Combined Project Areas Refunding Bonds 2015A & B	0.450%	\$1,081,274	
SA Combined Project Areas Refunding Bonds 2016 A-1 & A-2	0.230%	\$1,029,549	
SA Combined Project Areas Refunding Bonds 2016B	0.230%	\$63,179	
Total Restricted Cash/Investments Held in Trust		\$21,083,832	
Total Restricted Cash/Investments Held in Trust (note 4)			\$25,768,085

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.

Pamela Statsmann
Acting Finance Director

**ATTACHMENT A
CITY OF LANCASTER
MONTHLY REPORT OF INVESTMENTS
JULY 31, 2016**

- (1) This is the actual City bank account balance as of 07/31/2016. 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 01/13/2015. The current portfolio consists of treasury notes, government agencies, corporates, and CDs.

(3) Pooled Portfolio:

	<u>% of Portfolio</u>	<u>Policy Limit</u>
Cash	7.43%	None
CDs	0.92%	25% of total portfolio
Commercial Paper	0.00%	25% of total portfolio
US Treasury	10.99%	None
Federal Securities	25.26%	None
Corporate Securities	8.83%	25% of total portfolio
LAIF	46.57%	None

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

City of Lancaster
Cash Balance Report
July 31, 2016

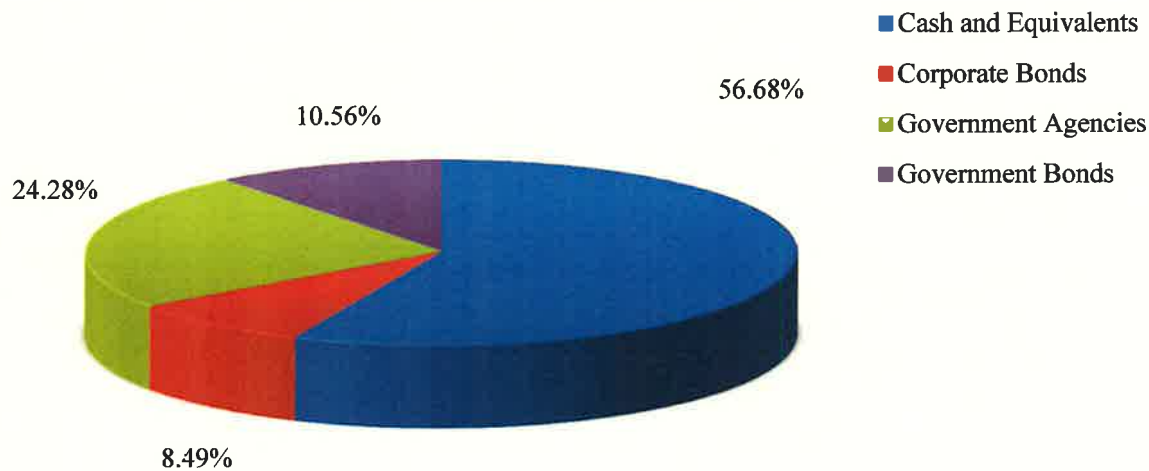
Fund No.	Fund Name	Ending Balance	Fund No.	Fund Name	Ending Balance
101	GENERAL FUND	\$13,514,721	330	STATE GRANT RECYCLING	-\$89,573
104	CAPITAL REPLACEMENT FUND	\$2,518,668	331	STATE GRANT - OIL RECYCLING	\$1,024
106	COMMUNITY SERVICES FOUNDATION	\$115,134	349	MISC STATE GRANTS	-\$375,013
109	CITY SPECIAL RESERVES FUND	-\$2,460,360	361	CDBG	-\$739,930
150	CAPITAL PROJECTS FUND - CITY	-\$446,068	363	NBRHD STABILIZATION PRGM	\$1,632,314
203	GAS TAX	\$927,537	364	HPRP-HOMELESS PREV & RAPID REH	-\$2,522
204	AQMD	\$219,368	371	FEDERAL TEA	\$29,263
205	PROP 1B	\$170,978	381	EDA	\$19,494
206	TDA ARTICLE 8 FUND	\$3,694,815	382	EDI	\$139,653
207	PROP "A" TRANSIT FUND	\$3,418,096	390	OES / FEMA	\$276,825
208	TDA ARTICLE 3 BIKEWAY FUND	\$2,989	391	LANCASTER HOME PROGRAM	\$643,398
209	PROPOSITION "C" FUND	\$7,042,508	399	FEDERAL MISCELLANEOUS GRANTS	-\$843,829
210	MEASURE R FUND	\$3,965,539	401	AGENCY FUND	\$689,842
213	PARKS DEVELOPMENT FUND	\$787,886	402	PERFORMING ARTS CENTER	-\$1,609,364
217	SIGNALS - DEVELOPER FEES FUND	\$3,835,008	404	GRANTS FUND	-\$291,754
220	DRAINAGE - DEVELOPER FEES FUND	\$3,564,843	408	X-AEROSPACE GRANTS FUND	-\$86,205
224	BIOLOGICAL IMPACT FEE FUND	\$1,244,579	409	X-REIMBURSABLE GRANTS FUND	\$25,506
226	USP - OPERATION	\$2,569	456	STILL MEADOW LN SWR ASSMNT DST	\$12,118
227	USP - PARKS	\$1,272,852	480	SEWER MAINT FUND	\$6,091,690
228	USP - ADMIN	\$49,653	481	FOX FIELD LANDSCAPE MAINT DIST	\$435
229	USP - CORP YARD	\$116,828	482	LANDSCAPE MAINTENANCE DISTRICT	\$2,596,044
230	MARIPOSA LILY FUND	\$62,733	483	LIGHTING MAINTENANCE DISTRICT	-\$556,380
232	TRAFFIC IMPACT FEES FUND	\$2,433,039	484	DRAINAGE MAINTENANCE DISTRICT	\$1,163,833
248	TRAFFIC SAFETY FUND	\$337,186	485	RECYCLED WATER FUND	-\$318,425
251	ENGINEERING FEES	-\$1,041,820	486	LANCASTER POWER AUTHORITY	\$2,252,473
252	PROP 42 CONGESTION MANAGEMENT	\$810,194	490	LANCASTER CHOICE ENERGY	-\$1,160,611
261	LOS ANGELES COUNTY REIMB	-\$187,437	701	LANCASTER FINANCING AUTHORITY	\$5,083
299	PRIVATE DEVELOPER REIMBURSEMEN	-\$35,915	810	ASSESSMENT DISTRICT FUND	\$154,596
301	LANCASTER HOUSING AUTH. OPS.	\$4,129,502	811	AD 93-3	\$614,431
306	LOW & MOD INCOME HOUSING	\$5,315,758	812	AD 92-101	\$87,335
315	LOCAL PRIVATE GRANTS	\$6,206	820	IFD 92-1	\$2
320	STATE GRANTS - PARKS	-\$6,389	830	CFD 89-1 EASTSIDE WATER FUND	\$479,824
321	MTA GRANT - LOCAL	\$130,973	831	CFD 90-1 (BELLE TIERRA)	\$443,589
323	STATE GRANT - STPL	-\$829,957	832	CFD 91-1 (QUARTZ HILL)	\$770,534
324	STATE GRANT - OTS	\$1,885	833	CFD 91-2 (LANC BUSINESS PARK)	\$383,376
327	MTA GRANT - MEASURE R	-\$6,648	991	REDEV OBLIGATION RETIREMENT FD	\$3,534,779
				Report Final Totals*	\$70,651,309

* Variance from portfolio balance due to deposits in transit and outstanding checks at month end

**City of Lancaster
Recap of Securities Held
July 31, 2016**

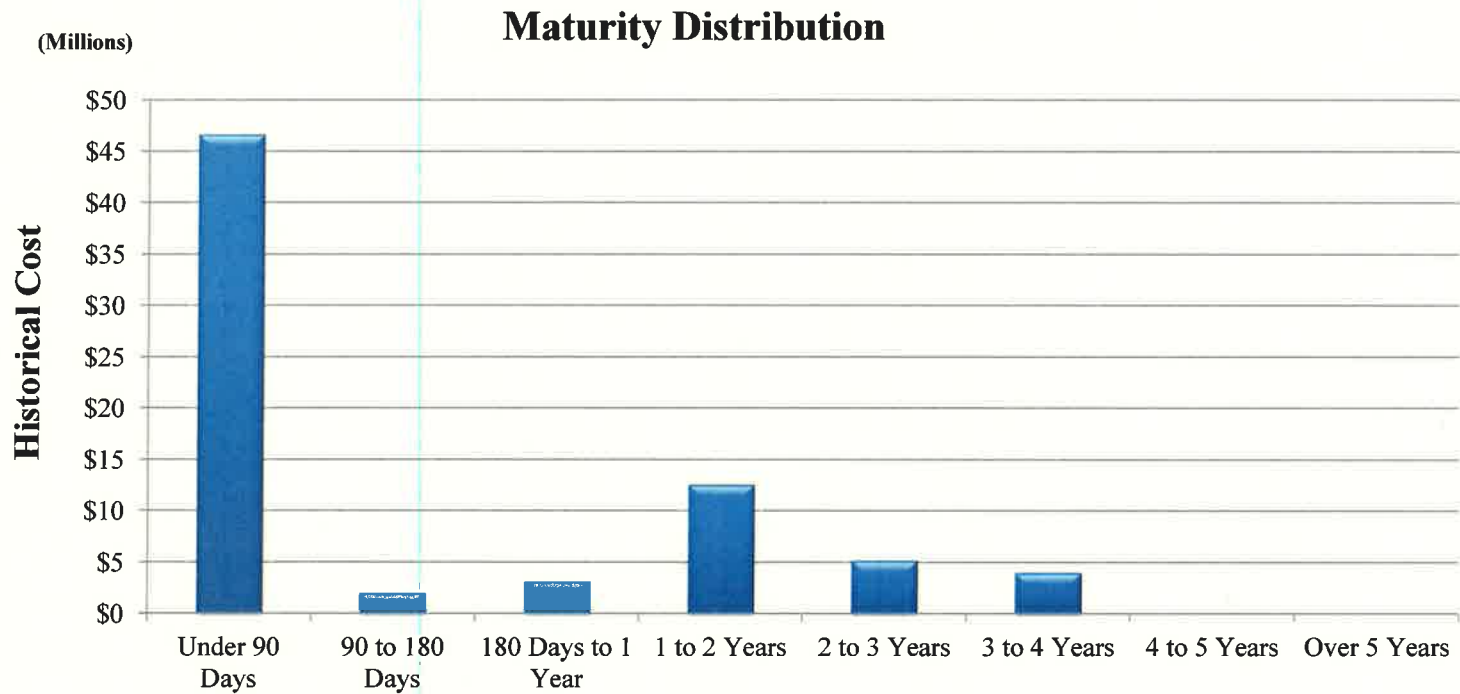
	Historical Cost	Amortized Cost	Fair Value	Unrealized Gain (Loss)	Weighted Average Effective Maturity (Days)	% Portfolio/ Segment	Weighted Average Market Duration (Years)
Cash and Equivalents	\$41,748,015	\$41,748,015	\$41,748,015	\$0	1	56.68%	0.00
Corporate Bonds	\$6,251,339	\$6,194,443	\$6,204,509	\$10,066	533	8.49%	1.43
Government Agencies	\$17,881,373	\$17,797,635	\$17,844,455	\$46,820	696	24.28%	1.32
Government Bonds	\$7,776,555	\$7,721,292	\$7,750,921	\$29,629	371	10.56%	1.00
TOTAL	\$73,657,281	\$73,461,386	\$73,547,900	\$86,514	583	100.00%	1.26

Portfolio Diversification



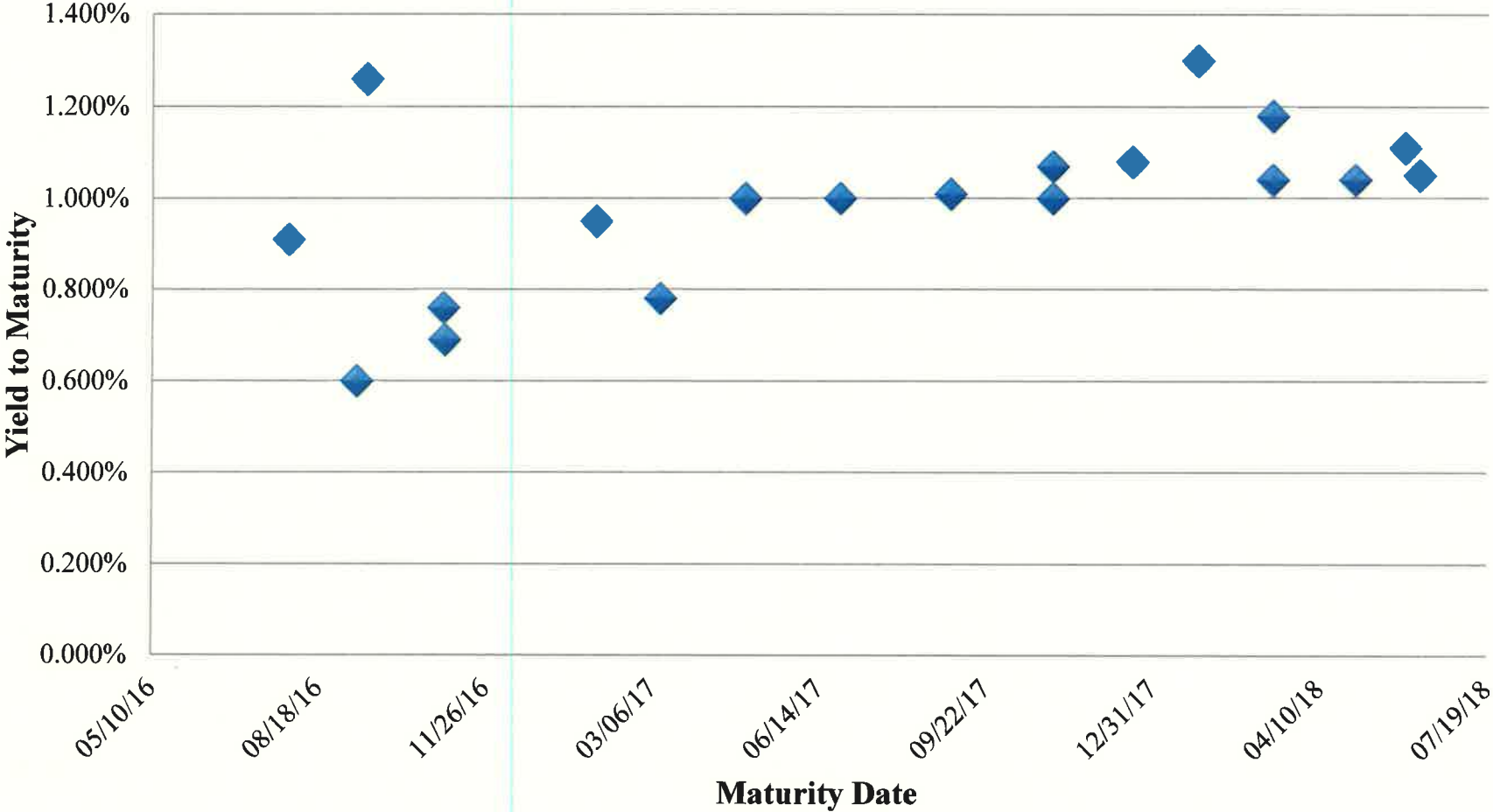
City of Lancaster
Maturity Distribution
July 31, 2016

Maturity	Historical Cost	Percent
Under 90 Days	\$46,688,647	63.39%
90 to 180 Days	\$2,035,860	2.76%
180 Days to 1 Year	\$3,148,412	4.27%
1 to 2 Years	\$12,584,711	17.09%
2 to 3 Years	\$5,193,666	7.05%
3 to 4 Years	\$4,005,985	5.44%
4 to 5 Years	\$0	0.00%
Over 5 Years	\$0	0.00%
	\$73,657,281	100.00%



City of Lancaster
Securities Held
July 31, 2016

Securities Held



SECURITIES HELD

CITY OF LANCASTER

As of July 31, 2016

Cusip/ Description	Coupon	Maturity/ Call date	Par value or 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
Cash and Cash Equivalents											
Cash and Cash Equivalents	0.000		78,571.30	78,571.30 0.00	78,571.30 0.00	78,571.30 0.00	0.00	0.00	0.00	0.00	0.25
Total Cash and Cash Equivalents			78,571.30	78,571.30 0.00	78,571.30 0.00	78,571.30 0.00	0.00	0.00	0.00	0.00	0.25
Corporate Bonds											
89233P5E2 TOYOTA MOTOR CREDIT CORP 2% 15/09/2016	2.000	09/15/2016	1,000,000.00	1,021,640.00 0.00	1,000,898.34 (598.89)	1,001,504.00 (921.00)	605.66	0.00	1,722.23	7,555.56	3.19
084670BD9 BERKSHIRE HATHAWAY INC 1.9% 31/01/2017	1.900	01/31/2017	1,000,000.00	1,038,420.00 0.00	1,004,622.73 (770.45)	1,005,045.00 (1,617.00)	422.27	0.00	1,583.33	9,500.00	3.25
88579YAE1 3M COMPANY 1% 26/06/2017	1.000	06/26/2017	1,150,000.00	1,149,850.50 0.00	1,149,959.82 3.70	1,151,896.93 (1,224.17)	1,937.11	0.00	990.28	1,118.06	3.59
90331HMQ3 US BANK NA CINCINNATI 1.35% 26/01/2018 (CALLABLE 26/12/17)	1.350	01/26/2018 12/26/2017	600,000.00	600,816.00 0.00	600,421.77 (23.61)	602,960.40 718.20	2,538.63	4,050.00	697.50	112.50	1.88
68389XAQ8 ORACLE CORP 2.375% 15/01/2019	2.375	01/15/2019	1,000,000.00	1,028,110.00 0.00	1,026,325.24 (892.38)	1,028,964.00 (609.00)	2,638.76	11,875.00	2,045.14	1,055.56	3.21
717081DU4 PFIZER INC 1.45% 03/06/2019	1.450	06/03/2019	1,400,000.00	1,412,502.00 (2,199.17)	1,412,215.42 (286.58)	1,414,138.60 1,636.60	1,923.18	0.00	1,071.39	3,270.56	4.42
Total Corporate Bonds			6,150,000.00	6,251,338.50 (2,199.17)	6,194,443.32 (2,568.21)	6,204,508.93 (2,016.37)	10,065.61	15,925.00	8,109.87	22,612.24	19.54
Government Agencies											
313370TW8 FEDERAL HOME LOAN BANK 2% 09/09/2016	2.000	09/09/2016	1,600,000.00	1,687,664.00 0.00	1,602,387.50 (1,836.53)	1,602,771.20 (2,078.40)	383.70	0.00	2,755.55	12,622.22	5.28

SECURITIES HELD

CITY OF LANCASTER

As of July 31, 2016

Cusip/ Description	Coupon	Maturity/ Call date	Par value or 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
Government Agencies											
3134G3S50 FREDDIE MAC 0.625% 01/11/2016	0.625	11/01/2016	1,000,000.00	997,440.00 0.00	999,838.89 53.11	1,000,610.00 10.00	771.11	0.00	538.19	1,562.50	3.12
3133782N0 FEDERAL HOME LOAN BANK 0.875% 10/03/2017	0.875	03/10/2017	1,000,000.00	1,002,780.00 0.00	1,000,563.69 (76.86)	1,002,080.00 (780.00)	1,516.31	0.00	753.47	3,427.08	3.13
3133EEFE5 FEDERAL FARM CREDIT BANK 1.125% 18/12/2017	1.125	12/18/2017	1,135,000.00	1,136,357.46 0.00	1,135,624.21 (37.60)	1,141,705.58 (683.27)	6,081.37	0.00	1,099.53	1,525.16	3.55
3133ECH56 FEDERAL FARM CREDIT BANK 1.03% 12/03/2018 (CALLABLE 10/08/16)	1.030	03/12/2018	1,450,000.00	1,448,985.00 0.00	1,449,661.08 17.47	1,450,000.00 (39.15)	338.92	0.00	1,286.07	5,766.57	4.53
3133EETE0 FEDERAL FARM CREDIT BANK 1.125% 12/03/2018	1.125	03/12/2018	1,400,000.00	1,397,737.60 0.00	1,398,783.07 62.73	1,408,932.00 (1,932.00)	10,148.93	0.00	1,356.25	6,081.25	4.37
3135G0WN9 FANNIE MAE 1% 30/04/2018 (CALLABLE 30/10/16) #0003	1.000	04/30/2018 10/30/2016	1,450,000.00	1,447,390.00 0.00	1,449,081.91 43.72	1,450,696.00 420.50	1,614.09	0.00	1,208.33	3,625.00	4.52
3130A5UU1 FEDERAL HOME LOAN BANK 1.05% 30/05/2018	1.050	05/30/2018	1,000,000.00	998,440.00 0.00	998,990.59 44.35	1,005,020.00 (1,050.00)	6,029.41	0.00	875.00	1,750.00	3.12
313379DT3 FEDERAL HOME LOAN BANK 1.25% 08/06/2018	1.250	06/08/2018	1,000,000.00	1,005,540.00 0.00	1,003,693.33 (165.87)	1,008,105.00 (3,187.00)	4,411.67	0.00	1,076.39	1,840.28	3.14
3136G0M73 FANNIE MAE 1.125% 03/10/2018 CALLABLE	1.125	10/03/2018	1,250,000.00	1,253,054.10 0.00	1,252,836.73 (108.68)	1,258,762.50 (1,925.00)	5,925.77	0.00	1,210.94	4,609.38	3.92
3135G0L76 FANNIE MAE 1.075% 11/07/2019 (CALLABLE 11/01/17)	1.075	07/11/2019 01/11/2017	1,500,000.00	1,500,000.00 0.00	1,500,000.00 0.00	1,498,395.00 (1,605.00)	(1,605.00)	0.00	895.83	895.83	4.69

SECURITIES HELD

As of July 31, 2016

Cusip/ Description	Coupon	Maturity/ Call date	Par value or 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
Government Agencies											
3137EADM8 FREDDIE MAC 1.25% 02/10/2019	1.250	10/02/2019	1,500,000.00	1,508,340.00 0.00	1,508,071.42 (212.04)	1,516,053.00 (1,759.50)	7,981.58	0.00	1,614.59	6,197.92	4.72
3133EFKY2 FEDERAL FARM CREDIT BANK 1.36% 28/10/2019 (CALLABLE 28/10/16)	1.360	10/28/2019 10/28/2016	1,500,000.00	1,497,645.00 0.00	1,498,103.01 48.73	1,500,255.00 (315.00)	2,151.99	0.00	1,756.67	5,270.00	4.68
3133EGFNO FEDERAL FARM CREDIT BANK 1.4% 15/06/2020 (CALLABLE 15/06/17)	1.400	06/15/2020 06/15/2017	1,000,000.00	1,000,000.00 0.00	1,000,000.00 0.00	1,001,070.00 (1,080.00)	1,070.00	0.00	1,205.56	1,788.89	3.13
Total Government Agencies			17,785,000.00	17,881,373.16 0.00	17,797,635.43 (2,167.47)	17,844,455.28 (16,003.82)	46,819.85	0.00	17,632.37	56,962.08	55.90
Government Bonds											
912828QX1 USA TREASURY 1.5% 31/07/2016	1.500	07/31/2016	1,000,000.00	1,028,750.00 0.00	1,000,000.00 (490.51)	1,000,000.00 (1,079.00)	0.00	0.00	1,277.47	7,500.00	3.22
912828RM4 USA TREASURY 1% 31/10/2016	1.000	10/31/2016	1,200,000.00	1,202,578.13 0.00	1,200,723.13 (243.67)	1,202,132.40 (493.20)	1,409.27	0.00	1,010.87	3,000.00	3.76
912828SS0 USA TREASURY 0.875% 30/04/2017	0.875	04/30/2017	1,000,000.00	995,781.25 0.00	999,046.59 108.26	1,002,540.00 (498.00)	3,493.41	0.00	737.09	2,187.50	3.11
912828NW6 USA TREASURY 1.875% 31/08/2017	1.875	08/31/2017	1,000,000.00	1,027,265.63 0.00	1,009,173.48 (718.13)	1,013,477.00 (1,914.00)	4,303.52	0.00	1,579.49	7,795.52	3.21
912828TW0 USA TREASURY 0.75% 31/10/2017	0.750	10/31/2017	600,000.00	594,562.50 0.00	598,149.71 125.51	600,890.40 (562.80)	2,740.69	0.00	379.08	1,125.00	1.86

SECURITIES HELD

As of July 31, 2016

Cusip/ Description	Coupon	Maturity/ Call date	Par value or 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
Government Bonds											
912828PF1 USA TREASURY 1.875% 31/10/2017	1.875	10/31/2017	1,140,000.00	1,156,699.22 0.00	1,151,356.46 (770.35)	1,157,545.74 (2,002.98)	6,189.28	0.00	1,800.61	5,343.75	3.62
912828VQ0 USA TREASURY 1.375% 31/07/2018	1.375	07/31/2018	1,750,000.00	1,770,917.97 0.00	1,762,842.82 (545.38)	1,774,335.50 (3,144.75)	11,492.68	0.00	2,049.28	12,031.25	5.54
Total Government Bonds			7,690,000.00	7,776,554.70 0.00	7,721,292.19 (2,534.27)	7,750,921.04 (9,694.73)	29,628.85	0.00	8,833.89	38,983.02	24.31
Grand total			31,703,571.30	31,987,837.66 (2,199.17)	31,791,942.24 (7,269.95)	31,878,456.55 (27,714.92)	86,514.31	15,925.00	34,576.13	118,557.34	100.00

GASB 40 - DEPOSIT AND INVESTMENT RISK DISCLOSURE

CITY OF LANCASTER

As of July 31, 2016

Cusip	Description	Coupon	Maturity date	Call date	S&P rating	Moody rating	Par value or shares	Historical cost	% Portfolio hist cost	Market value	% Portfolio mkt value	Effective dur (yrs)
United States Treasury Note/Bond												
912828RM4	USA TREASURY 1%	1.000	10/31/2016		AA+	Aaa	1,200,000.00	1,202,578.13	3.76	1,202,132.40	3.77	0.25
912828SS0	USA TREASURY 0.875%	0.875	04/30/2017		AA+	Aaa	1,000,000.00	995,781.25	3.11	1,002,540.00	3.14	0.75
912828NW6	USA TREASURY 1.875%	1.875	08/31/2017		AA+	Aaa	1,000,000.00	1,027,265.63	3.21	1,013,477.00	3.18	1.07
912828PF1	USA TREASURY 1.875%	1.875	10/31/2017		AA+	Aaa	1,140,000.00	1,156,699.22	3.62	1,157,545.74	3.63	1.24
912828TW0	USA TREASURY 0.75%	0.750	10/31/2017		AA+	Aaa	600,000.00	594,562.50	1.86	600,890.40	1.88	1.25
912828VQ0	USA TREASURY 1.375%	1.375	07/31/2018		AA+	Aaa	1,750,000.00	1,770,917.97	5.54	1,774,335.50	5.57	1.96
Issuer total							6,690,000.00	6,747,804.70	21.09	6,750,921.04	21.18	1.16
Federal Farm Credit Banks												
3133EEFE5	FEDERAL FARM CREDIT	1.125	12/18/2017		AA+	Aaa	1,135,000.00	1,136,357.46	3.55	1,141,705.58	3.58	1.37
3133ECHS6	FEDERAL FARM CREDIT	1.030	03/12/2018		AA+	Aaa	1,450,000.00	1,448,985.00	4.53	1,450,000.00	4.55	0.35
3133EETE0	FEDERAL FARM CREDIT	1.125	03/12/2018		AA+	Aaa	1,400,000.00	1,397,737.60	4.37	1,408,932.00	4.42	1.59
3133EFKY2	FEDERAL FARM CREDIT	1.360	10/28/2019	10/28/2016	AA+	Aaa	1,500,000.00	1,497,645.00	4.68	1,500,255.00	4.71	1.17
3133EGFN0	FEDERAL FARM CREDIT	1.400	06/15/2020	06/15/2017	AA+	Aaa	1,000,000.00	1,000,000.00	3.13	1,001,070.00	3.14	1.94
Issuer total							6,485,000.00	6,480,725.06	20.26	6,501,962.58	20.40	1.23
Federal Home Loan Banks												
313370TW8	FEDERAL HOME LOAN	2.000	09/09/2016		AA+	Aaa	1,600,000.00	1,687,664.00	5.28	1,602,771.20	5.03	0.11
3133782N0	FEDERAL HOME LOAN	0.875	03/10/2017		AA+	Aaa	1,000,000.00	1,002,780.00	3.13	1,002,080.00	3.14	0.61
3130A5UU1	FEDERAL HOME LOAN	1.050	05/30/2018		AA+	Aaa	1,000,000.00	998,440.00	3.12	1,005,020.00	3.15	1.81
313379DT3	FEDERAL HOME LOAN	1.250	06/08/2018		AA+	Aaa	1,000,000.00	1,005,540.00	3.14	1,008,105.00	3.16	1.83
Issuer total							4,600,000.00	4,694,424.00	14.68	4,617,976.20	14.49	0.95
Federal National Mortgage Association												
3135G0WN9	FANNIE MAE 1%	1.000	04/30/2018	10/30/2016	AA+	Aaa	1,450,000.00	1,447,390.00	4.52	1,450,696.00	4.55	0.90
3136G0M73	FANNIE MAE 1.125%	1.125	10/03/2018		AA+	Aaa	1,250,000.00	1,253,054.10	3.92	1,258,762.50	3.95	2.14

GASB 40 - DEPOSIT AND INVESTMENT RISK DISCLOSURE

CITY OF LANCASTER

As of July 31, 2016

Cusip	Description	Coupon	Maturity date	Call date	S&P rating	Moody rating	Par value or shares	Historical cost	% Portfolio hist cost	Market value	% Portfolio mkt value	Effective dur (yrs)
Federal National Mortgage Association												
3135G0L76	FANNIE MAE 1.075%	1.075	07/11/2019	01/11/2017	AA+	Aaa	1,500,000.00	1,500,000.00	4.69	1,498,395.00	4.70	1.51
Issuer total							4,200,000.00	4,200,444.10	13.13	4,207,853.50	13.20	1.49
Federal Home Loan Mortgage Corp												
3134G3550	FREDDIE MAC 0.625%	0.625	11/01/2016		AA+	Aaa	1,000,000.00	997,440.00	3.12	1,000,610.00	3.14	0.26
3137EADM8	FREDDIE MAC 1.25%	1.250	10/02/2019		AA+	Aaa	1,500,000.00	1,508,340.00	4.72	1,516,053.00	4.76	3.10
Issuer total							2,500,000.00	2,505,780.00	7.83	2,516,663.00	7.89	1.97
Pfizer Inc												
717081DU4	PFIZER INC 1.45%	1.450	06/03/2019		AA	A1	1,400,000.00	1,412,502.00	4.42	1,414,138.60	4.44	2.78
Issuer total							1,400,000.00	1,412,502.00	4.42	1,414,138.60	4.44	2.78
3M Co												
88579YAE1	3M COMPANY 1%	1.000	06/26/2017		AA-	A1	1,150,000.00	1,149,850.50	3.59	1,151,896.93	3.61	0.90
Issuer total							1,150,000.00	1,149,850.50	3.59	1,151,896.93	3.61	0.90
Oracle Corp												
68389XAQ8	ORACLE CORP 2.375%	2.375	01/15/2019		AA-	A1	1,000,000.00	1,028,110.00	3.21	1,028,964.00	3.23	2.40
Issuer total							1,000,000.00	1,028,110.00	3.21	1,028,964.00	3.23	2.40
Berkshire Hathaway Inc												
084670BD9	BERKSHIRE HATHAWAY	1.900	01/31/2017		AA	Aa2	1,000,000.00	1,038,420.00	3.25	1,005,045.00	3.15	0.50
Issuer total							1,000,000.00	1,038,420.00	3.25	1,005,045.00	3.15	0.50
Toyota Motor Credit Corp												
89233P5E2	TOYOTA MOTOR CREDIT	2.000	09/15/2016		AA-	Aa3	1,000,000.00	1,021,640.00	3.19	1,001,504.00	3.14	0.13
Issuer total							1,000,000.00	1,021,640.00	3.19	1,001,504.00	3.14	0.13

GASB 40 - DEPOSIT AND INVESTMENT RISK DISCLOSURE

CITY OF LANCASTER

As of July 31, 2016

Cusip	Description	Coupon	Maturity date	Call date	S&P rating	Moody rating	Par value or shares	Historical cost	% Portfolio hist cost	Market value	% Portfolio mkt value	Effective dur (yrs)
USA Treasury												
912828QX1	USA TREASURY 1.5%	1.500	07/31/2016		AA+	Aaa	1,000,000.00	1,028,750.00	3.22	1,000,000.00	3.14	0.00
Issuer total							1,000,000.00	1,028,750.00	3.22	1,000,000.00	3.14	0.00
US Bank NA/Cincinnati OH												
90331HMQ3	US BANK NA CINCINNATI	1.350	01/26/2018	12/26/2017	AA-	A1	600,000.00	600,816.00	1.88	602,960.40	1.89	1.42
Issuer total							600,000.00	600,816.00	1.88	602,960.40	1.89	1.42
Cash and Cash Equivalents												
	INVESTED CASH	0.000					78,571.30	78,571.30	0.25	78,571.30	0.25	0.00
Issuer total							78,571.30	78,571.30	0.25	78,571.30	0.25	0.00
Grand total							31,703,571.30	31,987,837.66	100.00	31,878,456.55	100.00	1.26