CITY OF ENCINITAS

INVESTMENT REPORT MEMORANDUM
Three Months ended September 30, 2016

TO: City Council

VIA: Karen P. Brust, City Manager

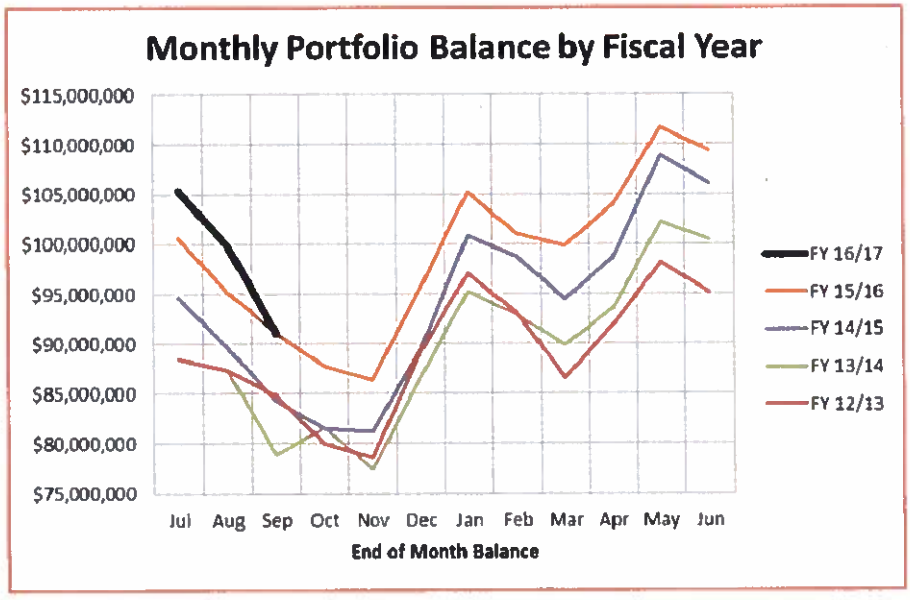
FROM: Tim Nash, Director of Finance/City Treasurer

DATE: October 28, 2016

SUBJECT: City of Encinitas Investment Report for the three (3) months ended September 30, 2016

It is the practice of the Finance Department to report on the status of City investments to the City Council on a periodic basis. Currently, the process is to report investment positions and results quarterly via memorandum, with attachments showing positions and earnings by investment and in summary. This report covers only the City's Pooled Investment fund (the "Pool".) It does not cover monies invested by the City's bond trustee, which are reported on an annual basis.

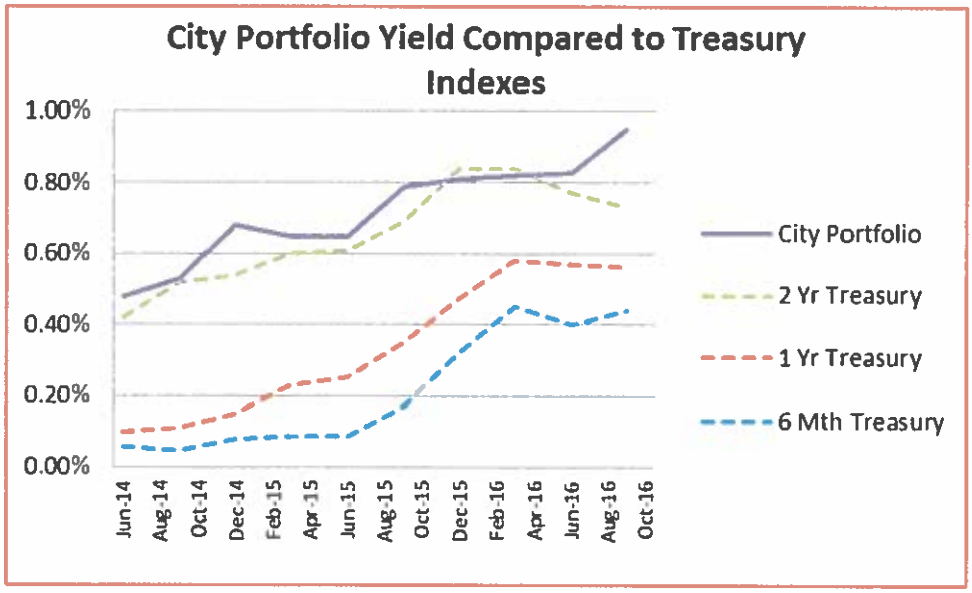
The Pool had an investable balance of $91.0 million at September 30, 2016, compared to an average investable balance for the period of $99.6 million. The size of the pool varies throughout the year depending upon cash flow. Several factors have a significant impact on cash flow. Property tax revenue is received primarily in December, January, April and May. While debt payments typically fall in February, April, August and October. In addition large payments on capital projects can happen throughout the year. The chart below shows the portfolio balance over the last five years.



The City utilizes a variety of investment vehicles, including direct investments and indirect investments. Direct investments are primarily fixed income securities issued by the US Treasury and several US Gov't Agencies, such as the Federal National Mortgage Association (FNMA) and the Federal Home Loan Mortgage Corporation (FHLMC). Indirect investments include money market funds and pooled investments funds managed by other agencies, such as the California LAIF fund. Indirect investment balances are generally available to the City on a next day basis, and are classified as "liquid" meaning available to pay current demands. Monies invested in direct securities can only be accessed via the maturity of a security, or selling the security prior to maturity. The final maturities on our direct securities vary from less than one month to four years. The City has total liquidity, including cash in the bank, of $16.0 million at September 30, 2016.

FY 2016-17	Jun 30, 2017	Mar 31, 2017	Dec 31, 2016	Sep 30, 2016
Book Value				$ 91,046,362
Market Value				$ 91,425,284
Unrealized Gain/(Loss)				$ 378,922
Unrealized Gain/Loss as % of Book Value				0.4162%
Effective Rate of Return				0.95%
Average Yield To Maturity				1.006%
Average Maturity (Years)				1.53
Investment Earnings Year to Date				$ 238,626

The Pool earned $238,626 during the first three months of FY 2016-17 for an annualized return of 0.95%. This compares to the City's adopted performance benchmark of the one (1) year constant maturity Treasury index at .56%. The City informally utilizes an alternative benchmark of the two (2) year constant maturity Treasury index yield for comparison. This is a more appropriate comparison when the weighted-average maturity (WAM) of the Pool is greater than one year (the current WAM is 557 days or 1.53 years.) The 2 yr. T-note averaged about .73% during the period.



The market value of the City's direct investments exceeds their carrying value by $378,922 as of September 30, 2016, meaning that we have unrealized gains on securities held. Should interest rates begin to rise, as most experts expect, then the market value of securities held would decline, and would likely begin to show unrealized losses. Since the City has never had to sell

a security prior to maturity, any unrealized gains or losses would only constitute a timing difference.

The public's monies are extremely safe and well-diversified, and are in line with the City's adopted investment policy and the overall direction of the City Council.

ATTACHMENTS – Portfolio Management and Interest Earnings Reports

CITY OF ENCINITAS
505 S. VULCAN
ENCINITAS, ENCINITAS, CA 9
(760)633-2641

City of Encinitas - Qtr Inv Report
Portfolio Management
Portfolio Summary
September 30, 2016

Investments	Par Value	Market Value	Book Value	% of Portfolio	YTM	Term	Days to Maturity
Local Agency Investment Funds	13,524,997.82	13,524,997.82	13,524,997.82	15.09	0.640	1	1
Managed Pool Accounts	1,004,898.86	1,004,898.86	1,004,898.86	1.12	0.640	1	1
Money Market Funds	14,213.59	14,213.59	14,213.59	0.02	0.270	1	1
Certificates of Deposit - Bank	3,968,000.00	4,002,658.00	3,968,000.00	4.43	1.403	1,311	408
U.S. Treasury Coupon Securities	22,000,000.00	22,148,993.91	22,049,316.30	24.60	1.022	1,141	839
Federal Agency Coupon Securities	46,000,000.00	46,400,270.00	46,157,655.59	51.50	1.107	1,202	640
Federal Agency Callable Securities	2,900,000.00	2,901,972.00	2,900,000.00	3.24	0.580	1,279	79
Investments	**89,412,110.27**	**89,998,004.18**	**89,619,082.16**	**100.00%**	**1.006**	**1,000**	**557**
Cash							
Passbook/Checking (not included in yield calculations)	1,427,280.04	1,427,280.04	1,427,280.04		0.000	1	1
Total Cash and Investments	**90,839,390.31**	**91,425,284.22**	**91,046,362.20**		**1.006**	**1,000**	**557**

Total Earnings	September 30 Period Ending
Current Year	238,626.08
Average Daily Balance	**99,631,576.33**
Effective Rate of Return	**0.95%**

I certify the accuracy of the attached report on the City of Encinitas' Pooled Investment Fund. All funds for which the City has oversight responsibility are reflected in this report. All investments are in compliance with the City's adopted Investment Policy., which is available through the City Clerk's office. The City's Investment Program provides sufficient liquidity to meet the next six (6) months expenditure requirements. The source of the market values of investments owned is Union Bank of California Custody Services.

10/27/16

Tim Nash, Finance Director \ Treasurer

City of Encinitas - Qtr Inv Report
Portfolio Management
Portfolio Details - Investments
September 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM	S&P	Moody's	Maturity Date
Local Agency Investment Funds												
SYS1012	1012	CA LAIF			13,524,997.82	13,524,997.82	13,524,997.82	0.640	0.640	NR		
		Subtotal and Average	19,424,000.58		13,524,997.82	13,524,997.82	13,524,997.82		0.640			
Managed Pool Accounts												
SYS1003	1003	CA Asset Management Program			1,004,898.86	1,004,898.86	1,004,898.86	0.640	0.640	AAA		
		Subtotal and Average	1,004,375.62		1,004,898.86	1,004,898.86	1,004,898.86		0.640			
Money Market Funds												
SYS1004	1004	Union Bank Custody Acct.			14,213.59	14,213.59	14,213.59	0.270	0.270	AAA		
		Subtotal and Average	74,452.88		14,213.59	14,213.59	14,213.59		0.270			
Certificates of Deposit - Bank												
140420QG8	1479	Capital One Bank USA, NA		10/22/2014	248,000.00	248,059.52	248,000.00	1.000	1.000	NR	NR	10/24/2016
795450PZ2	1437	Sallie Mae Bank/Murray		10/24/2012	248,000.00	248,124.00	248,000.00	1.350	1.350	NR	NR	10/24/2016
36160XY43	1439	GE Capital Bank		10/26/2012	248,000.00	248,128.96	248,000.00	1.350	1.350	NR	NR	10/26/2016
20033ADJ2	1455	Comenity Capital Bank		11/12/2013	248,000.00	248,143.84	248,000.00	1.000	1.000	NR	NR	11/14/2016
71270QKU9	1486	Peoples United Bank		12/10/2014	248,000.00	248,198.40	248,000.00	1.000	1.000	NR	NR	12/12/2016
52168UCU4	1476	Leader Bank		10/23/2014	248,000.00	248,562.96	248,000.00	1.050	1.050	NR	NR	04/21/2017
20451PKJ4	1470	Compass Bank		06/11/2014	248,000.00	248,699.36	248,000.00	1.050	1.050	NR	NR	05/11/2017
628779FH8	1471	NBT Bank		06/06/2014	248,000.00	248,858.08	248,000.00	0.950	0.950	NR	NR	06/06/2017
23204HBH0	1474	Customers Bank		06/18/2014	248,000.00	248,825.84	248,000.00	0.950	0.950	NR	NR	06/19/2017
02587DLV8	1438	American Express Centurion		10/25/2012	248,000.00	249,914.56	248,000.00	1.500	1.500	NR	NR	10/25/2017
45083ADZ2	1482	Iberia Bank /LA		12/04/2014	248,000.00	249,217.68	248,000.00	1.200	1.200	NR	NR	12/04/2017
254672CB2	1477	Discovery Bank		10/22/2014	248,000.00	251,392.64	248,000.00	1.800	1.800	NR	NR	10/22/2018
0606247A5	1454	Bank of Baroda		11/12/2013	248,000.00	253,029.44	248,000.00	2.050	2.050	NR	NR	11/13/2018
8562843F9	1484	State Bank of India		12/05/2014	248,000.00	252,840.96	248,000.00	2.000	2.000	NR	NR	12/05/2018
87164YEB6	1478	Synchrony Bank		10/17/2014	248,000.00	255,249.04	248,000.00	2.000	2.000	NR	NR	10/17/2019
17284C5K6	1487	CIT Bank		12/10/2014	248,000.00	255,412.72	248,000.00	2.200	2.200	NR	NR	12/10/2019
		Subtotal and Average	3,968,000.00		3,968,000.00	4,002,658.00	3,968,000.00		1.403			
U.S. Treasury Coupon Securities												
912828WA4	1481	U.S. Treasury Notes		11/04/2014	2,000,000.00	2,000,320.00	2,000,089.22	0.625	0.508	AA+	Aaa	10/15/2016
912828TG5	1511	U.S. Treasury Notes		01/27/2016	2,000,000.00	1,998,120.00	1,995,188.29	0.500	0.792		Aaa	07/31/2017
912828UE8	1490	U.S. Treasury Notes		12/17/2014	2,000,000.00	2,000,860.00	1,993,324.32	0.750	1.022	AA+	Aaa	12/31/2017
912828VK3	1491	U.S. Treasury Notes		02/20/2015	2,000,000.00	2,020,940.00	2,007,671.86	1.375	1.150	AA+	Aaa	06/30/2018
912828XK1	1509	U.S. Treasury Notes		01/27/2016	2,000,000.00	2,003,680.00	1,996,604.42	0.875	0.971		Aaa	07/15/2018

City of Encinitas - Qtr Inv Report
Portfolio Management
Portfolio Details - Investments
September 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM	S&P	Moody's	Maturity Date
U.S. Treasury Coupon Securities												
912828TH3	1510	U.S. Treasury Notes		01/27/2016	2,000,000.00	2,000,460.00	1,982,296.98	0.875	1.195		Aaa	07/31/2019
912828TN0	1515	U.S. Treasury Notes		06/01/2016	2,000,000.00	2,006,400.00	1,997,616.99	1.000	1.042		Aaa	08/31/2019
912828TV2	1516	U.S. Treasury Notes		06/01/2016	2,000,000.00	2,022,333.91	2,012,957.61	1.250	1.071		Aaa	10/31/2019
912828J50	1517	U.S. Treasury Notes		06/01/2016	2,000,000.00	2,026,180.00	2,014,231.54	1.375	1.161		Aaa	02/29/2020
912828J84	1518	U.S. Treasury Notes		06/01/2016	2,000,000.00	2,026,180.00	2,013,834.55	1.375	1.172		Aaa	03/31/2020
912828XM7	1514	U.S. Treasury Notes		04/19/2016	2,000,000.00	2,043,520.00	2,035,500.52	1.625	1.149	NR	Aaa	07/31/2020
		Subtotal and Average	**26,022,645.28**		**22,000,000.00**	**22,148,993.91**	**22,049,316.30**		**1.022**			
Federal Agency Coupon Securities												
3135G0ES8	1453	Federal Nat'l Mortgage Assoc.		06/26/2013	2,000,000.00	2,002,280.00	2,000,895.16	1.375	1.002	AAA	Aaa	11/15/2016
3137EADT3	1467	Federal Home Loan Mortgage		03/10/2014	2,000,000.00	2,003,180.00	2,000,825.82	0.875	0.768	AAA	Aaa	02/22/2017
3137EADC0	1466	Federal Home Loan Mortgage		03/10/2014	2,000,000.00	2,004,600.00	2,001,823.41	1.000	0.788	AAA	Aaa	03/08/2017
3135G0JA2	1473	Federal Nat'l Mortgage Assoc.		06/09/2014	1,000,000.00	1,003,120.00	1,001,749.21	1.125	0.815	AAA	Aaa	04/27/2017
3137EADF3	1468	Federal Home Loan Mortgage		03/10/2014	2,000,000.00	2,008,280.00	2,004,741.24	1.250	0.858	AAA	Aaa	05/12/2017
3133EEX62	1502	Federal Farm Credit		06/24/2015	1,000,000.00	1,001,680.00	1,000,130.72	0.800	0.781	AA+	Aaa	06/16/2017
3133EDSU7	1508	Federal Farm Credit		06/26/2015	1,000,000.00	1,003,570.00	1,001,465.47	1.000	0.830	AA+	Aaa	08/15/2017
3136G0YE5	1494	Federal Nat'l Mortgage Assoc.		05/27/2015	1,000,000.00	1,002,220.00	1,001,975.71	1.000	0.780	AA+	Aaa	08/28/2017
3136G0ZH7	1480	Federal Nat'l Mortgage Assoc.		11/04/2014	2,000,000.00	2,007,300.00	2,000,261.70	1.050	1.036	AAA	Aaa	09/05/2017
3130A4TR3	1495	Federal Home Loan Bank		05/27/2015	2,000,000.00	2,002,560.00	2,001,130.68	0.875	0.820	AA+	Aaa	10/16/2017
3135G0TG8	1504	Federal Nat'l Mortgage Assoc.		06/26/2015	2,000,000.00	2,002,680.00	1,996,933.24	0.875	0.990	AA+	Aaa	02/08/2018
3137EADP1	1492	Federal Home Loan Mortgage		03/20/2015	2,000,000.00	2,001,560.00	1,995,908.75	0.875	1.020	AA+	Aaa	03/07/2018
3133EEM98	1496	Federal Farm Credit		05/27/2015	2,000,000.00	2,004,300.00	1,999,033.15	1.000	1.030	AA+	Aaa	05/21/2018
3135G0E33	1501	Federal Nat'l Mortgage Assoc.		06/24/2015	2,000,000.00	2,010,020.00	1,998,765.37	1.125	1.160	AA+	Aaa	07/20/2018
3130A5E54	1497	Federal Home Loan Bank		05/27/2015	2,000,000.00	2,007,720.00	2,000,000.00	1.100	1.100	AA+	Aaa	08/13/2018
3135G0YM9	1503	Federal Nat'l Mortgage Assoc.		06/26/2015	2,000,000.00	2,040,800.00	2,024,752.30	1.875	1.230	AA+	Aaa	09/18/2018
3130A53Z0	1493	Federal Home Loan Bank		04/24/2015	2,000,000.00	2,003,720.00	1,999,192.58	1.050	1.070	AA+	Aaa	10/23/2018
3135G0YT4	1505	Federal Nat'l Mortgage Assoc.		06/26/2015	2,000,000.00	2,032,300.00	2,014,926.18	1.625	1.270	AA+	Aaa	11/27/2018
3135G0ZA4	1500	Federal Nat'l Mortgage Assoc.		06/24/2015	2,000,000.00	2,044,680.00	2,023,072.70	1.875	1.377	AA+	Aaa	02/19/2019
3133782M2	1498	Federal Home Loan Bank		05/27/2015	2,000,000.00	2,026,140.00	2,008,518.69	1.500	1.320	AA+	Aaa	03/08/2019
313379EE5	1499	Federal Home Loan Bank		05/27/2015	2,000,000.00	2,031,640.00	2,011,780.18	1.625	1.400	AA+	Aaa	06/14/2019
3135G0ZG1	1506	Federal Nat'l Mortgage Assoc.		06/26/2015	2,000,000.00	2,043,240.00	2,008,790.34	1.750	1.595	AA+	Aaa	09/12/2019
3135G0ZY2	1507	Federal Nat'l Mortgage Assoc.		06/26/2015	2,000,000.00	2,044,660.00	2,006,353.14	1.750	1.645	AA+	Aaa	11/26/2019
3137EADR7	1512	Federal Home Loan Mortgage		04/19/2016	2,000,000.00	2,021,700.00	2,016,800.21	1.375	1.134	AA+	Aaa	05/01/2020
313383HU8	1513	Federal Home Loan Bank		04/19/2016	2,000,000.00	2,046,320.00	2,037,829.64	1.750	1.224	AA+	Aaa	06/12/2020
		Subtotal and Average	**46,167,546.39**		**46,000,000.00**	**46,400,270.00**	**46,157,655.59**		**1.107**			

City of Encinitas - Qtr Inv Report
Portfolio Management
Portfolio Details - Investments
September 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM	S&P	Moody's	Maturity Date
Federal Agency Callable Securities												
313383FB2	1451	Federal Home Loan Bank		06/19/2013	2,900,000.00	2,901,972.00	2,900,000.00	0.580	0.580	AAA	Aaa	12/19/2016
		Subtotal and Average	**2,900,000.00**		**2,900,000.00**	**2,901,972.00**	**2,900,000.00**		**0.580**			
		Total and Average	**99,631,576.33**		**89,412,110.27**	**89,998,004.18**	**89,619,082.16**		**1.006**			

City of Encinitas - Qtr Inv Report
Portfolio Management
Portfolio Details - Cash
September 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM	S&P Moody's
Passbook/Checking Accounts										
SYS1010	1010	Union Bank Checking Acct			1,427,280.04	1,427,280.04	1,427,280.04		0.000	
		Average Balance	**0.00**							
		Total Cash and Investments	**99,631,576.33**		**90,839,390.31**	**91,425,284.22**	**91,046,362.20**		**1.006**	

City of Encinitas - Qtr Inv Report
Portfolio Management
Activity By Type
July 1, 2016 through September 30, 2016

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Passbook/Checking Accounts (Monthly Summary)							
SYS1010	1010	Union Bank Checking Acct			6,491,113.87	8,409,848.92	
		Subtotal			**6,491,113.87**	**8,409,848.92**	**0.00**
Local Agency Investment Funds (Monthly Summary)							
SYS1012	1012	CA LAIF	0.640		1,535,124.72	11,900,000.00	
		Subtotal			**1,535,124.72**	**11,900,000.00**	**13,524,997.82**
Managed Pool Accounts (Monthly Summary)							
SYS1003	1003	CA Asset Management Program	0.640		1,430.21	0.00	
		Subtotal			**1,430.21**	**0.00**	**1,004,898.86**
Money Market Funds (Monthly Summary)							
SYS1004	1004	Union Bank Custody Acct	0.270		6,256,618.98	6,242,875.00	
		Subtotal			**6,256,618.98**	**6,242,875.00**	**14,213.59**
Certificates of Deposit - Bank							
		Subtotal					**3,968,000.00**
U.S. Treasury Coupon Securities							
912828QX1	1459	U.S. Treasury Notes	1.500	07/31/2016	0.00	2,000,000.00	
912828F47	1488	U.S. Treasury Notes	0.500	09/30/2016	0.00	2,000,000.00	
912828RF9	1489	U.S. Treasury Notes	1.000	08/31/2016	0.00	2,000,000.00	
		Subtotal			**0.00**	**6,000,000.00**	**22,049,316.30**
Federal Agency Coupon Securities							
		Subtotal					**46,157,655.59**
Federal Agency Callable Securities							
		Subtotal					**2,900,000.00**
		Total			**14,284,287.78**	**32,552,723.92**	**89,619,082.16**

City of Encinitas - Qtr Inv Report
Portfolio Management
Interest Earnings Summary
September 30, 2016

	September 30 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	256,531.45	256,531.45
Plus Accrued Interest at End of Period	203,217.92	203,217.92
Less Accrued Interest at Beginning of Period	(227,241.92)	(227,241.92)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	232,507.45	232,507.45
Adjusted by Premiums and Discounts	-25,290.04	-25,290.04
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	207,217.41	207,217.41
Pass Through Securities:		
Interest Collected	0.00	0.00
Plus Accrued Interest at End of Period	0.00	0.00
Less Accrued Interest at Beginning of Period	(0.00)	(0.00)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	0.00	0.00
Adjusted by Premiums and Discounts	0.00	0.00
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	0.00	0.00
Cash/Checking Accounts:		
Interest Collected	36,642.46	36,642.46
Plus Accrued Interest at End of Period	30,366.91	30,366.91
Less Accrued Interest at Beginning of Period	(35,600.70)	(35,600.70)
Interest Earned during Period	31,408.67	31,408.67
Total Interest Earned during Period	**263,916.12**	**263,916.12**
Total Adjustments from Premiums and Discounts	**-25,290.04**	**-25,290.04**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**238,626.08**	**238,626.08**

City of Encinitas - Qtr Inv Report
Investments by Issuer
Active Investments
Sorted by Fund
September 30, 2016

CITY OF ENCINITAS
505 S. VULCAN
ENCINITAS, ENCINITAS, CA 9
(760)633-2641

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM 365	Redemption Date	Days To Maturity	Call Date	Collateral
American Express Centurion												
02587DLV8	1438	Certificates of Deposit - Bank	Fair	248,000.00	1.500	249,914.56	09/30/2016	1.500	10/25/2017	389		
		Subtotal and Average		**248,000.00**		**249,914.56**		**1.500**		**389**		
Bank of Baroda												
0606247A5	1454	Certificates of Deposit - Bank	Amort	248,000.00	2.050	253,029.44	09/30/2016	2.050	11/13/2018	773		
		Subtotal and Average		**248,000.00**		**253,029.44**		**2.050**		**773**		
CA Asset Management Program												
SYS1003	1003	Managed Pool Accounts	Amort	1,004,898.86	0.640	1,004,898.86	09/30/2016	0.640		1		
		Subtotal and Average		**1,004,898.86**		**1,004,898.86**		**0.640**		**1**		
Capital One Bank USA, NA												
140420QG8	1479	Certificates of Deposit - Bank	Amort	248,000.00	1.000	248,059.52	09/30/2016	1.000	10/24/2016	23		
		Subtotal and Average		**248,000.00**		**248,059.52**		**1.000**		**23**		
CIT Bank												
17284C5K6	1487	Certificates of Deposit - Bank	Amort	248,000.00	2.200	255,412.72	09/30/2016	2.200	12/10/2019	1,165		
		Subtotal and Average		**248,000.00**		**255,412.72**		**2.200**		**1,165**		
Comenity Capital Bank												
20033ADJ2	1455	Certificates of Deposit - Bank	Amort	248,000.00	1.000	248,143.84	09/30/2016	1.000	11/14/2016	44		
		Subtotal and Average		**248,000.00**		**248,143.84**		**1.000**		**44**		
Compass Bank												
20451PKJ4	1470	Certificates of Deposit - Bank	Amort	248,000.00	1.050	248,699.36	09/30/2016	1.050	05/11/2017	222		
		Subtotal and Average		**248,000.00**		**248,699.36**		**1.050**		**222**		
Customers Bank												
23204HBH0	1474	Certificates of Deposit - Bank	Amort	248,000.00	0.950	248,825.84	09/30/2016	0.950	06/19/2017	261		
		Subtotal and Average		**248,000.00**		**248,825.84**		**0.950**		**261**		

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM 365	Redemption Date	Days To Maturity	Call Date	Collateral
Discovery Bank												
254672CB2	1477	Certificates of Deposit - Bank	Amort	248,000.00	1.800	251,392.64	09/30/2016	1.800	10/22/2018	751		
		Subtotal and Average		**248,000.00**		**251,392.64**		**1.800**		**751**		
Federal Farm Credit												
3133EEM98	1496	Federal Agency Coupon Securities	Fair	1,999,033.15	1.000	2,004,300.00	09/30/2016	1.030	05/21/2018	597		
3133EEX62	1502	Federal Agency Coupon Securities	Fair	1,000,130.72	0.800	1,001,680.00	09/30/2016	0.781	06/16/2017	258		
3133EDSU7	1508	Federal Agency Coupon Securities	Fair	1,001,465.47	1.000	1,003,570.00	09/30/2016	0.830	08/15/2017	318		
		Subtotal and Average		**4,000,629.34**		**4,009,550.00**		**0.918**		**442**		
Federal Home Loan Bank												
3130A53Z0	1493	Federal Agency Coupon Securities	Fair	1,999,192.58	1.050	2,003,720.00	09/30/2016	1.070	10/23/2018	752		
3130A4TR3	1495	Federal Agency Coupon Securities	Fair	2,001,130.68	0.875	2,002,560.00	09/30/2016	0.820	10/16/2017	380		
3130A5E54	1497	Federal Agency Coupon Securities	Fair	2,000,000.00	1.100	2,007,720.00	09/30/2016	1.100	08/13/2018	681		
3133782M2	1498	Federal Agency Coupon Securities	Fair	2,008,518.69	1.500	2,026,140.00	09/30/2016	1.320	03/08/2019	888		
313379EE5	1499	Federal Agency Coupon Securities	Fair	2,011,780.18	1.625	2,031,640.00	09/30/2016	1.400	06/14/2019	986		
313383HU8	1513	Federal Agency Coupon Securities	Fair	2,037,829.64	1.750	2,046,320.00	09/30/2016	1.224	06/12/2020	1,350		
313383FB2	1451	Federal Agency Callable Securities	Fair	2,900,000.00	0.580	2,901,972.00	09/30/2016	0.580	12/19/2016	79		
		Subtotal and Average		**14,958,451.77**		**15,020,072.00**		**1.044**		**693**		
Federal Home Loan Mortgage												
3137EADC0	1466	Federal Agency Coupon Securities	Fair	2,001,823.41	1.000	2,004,600.00	09/30/2016	0.788	03/08/2017	158		
3137EADT3	1467	Federal Agency Coupon Securities	Fair	2,000,825.82	0.875	2,003,180.00	09/30/2016	0.768	02/22/2017	144		
3137EADF3	1468	Federal Agency Coupon Securities	Fair	2,004,741.24	1.250	2,008,280.00	09/30/2016	0.858	05/12/2017	223		
3137EADP1	1492	Federal Agency Coupon Securities	Fair	1,995,908.75	0.875	2,001,560.00	09/30/2016	1.020	03/07/2018	522		
3137EADR7	1512	Federal Agency Coupon Securities	Fair	2,016,800.21	1.375	2,021,700.00	09/30/2016	1.134	05/01/2020	1,308		
		Subtotal and Average		**10,020,099.43**		**10,039,320.00**		**0.914**		**472**		
Federal Nat'l Mortgage Assoc.												
3135G0ES8	1453	Federal Agency Coupon Securities	Fair	2,000,895.16	1.375	2,002,280.00	09/30/2016	1.002	11/15/2016	45		
3135G0JA2	1473	Federal Agency Coupon Securities	Fair	1,001,749.21	1.125	1,003,120.00	09/30/2016	0.815	04/27/2017	208		
3136G0ZH7	1480	Federal Agency Coupon Securities	Fair	2,000,261.70	1.050	2,007,300.00	09/30/2016	1.036	09/05/2017	339		
3136G0YE5	1494	Federal Agency Coupon Securities	Fair	1,001,975.71	1.000	1,002,220.00	09/30/2016	0.780	08/28/2017	331		
3135G0ZA4	1500	Federal Agency Coupon Securities	Fair	2,023,072.70	1.875	2,044,680.00	09/30/2016	1.377	02/19/2019	871		
3135G0E33	1501	Federal Agency Coupon Securities	Fair	1,998,765.37	1.125	2,010,020.00	09/30/2016	1.160	07/20/2018	657		
3135G0YM9	1503	Federal Agency Coupon Securities	Fair	2,024,752.30	1.875	2,040,800.00	09/30/2016	1.230	09/18/2018	717		
3135G0TG8	1504	Federal Agency Coupon Securities	Fair	1,996,933.24	0.875	2,002,680.00	09/30/2016	0.990	02/08/2018	495		

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM 365	Redemption Date	Days To Maturity	Call Date	Collateral
3135G0YT4	1505	Federal Agency Coupon Securities	Fair	2,014,926.18	1.625	2,032,300.00	09/30/2016	1.270	11/27/2018	787		
3135G0ZG1	1506	Federal Agency Coupon Securities	Fair	2,008,790.34	1.750	2,043,240.00	09/30/2016	1.595	09/12/2019	1,076		
3135G0ZY2	1507	Federal Agency Coupon Securities	Fair	2,006,353.14	1.750	2,044,660.00	09/30/2016	1.645	11/26/2019	1,151		
		Subtotal and Average		**20,078,475.05**		**20,233,300.00**		**1.211**		**641**		
GE Capital Bank												
36160XY43	1439	Certificates of Deposit - Bank	Fair	248,000.00	1.350	248,128.96	09/30/2016	1.350	10/26/2016	25		
		Subtotal and Average		**248,000.00**		**248,128.96**		**1.350**		**25**		
Iberia Bank /LA												
45083ADZ2	1482	Certificates of Deposit - Bank	Amort	248,000.00	1.200	249,217.68	09/30/2016	1.200	12/04/2017	429		
		Subtotal and Average		**248,000.00**		**249,217.68**		**1.200**		**429**		
State Bank of India												
8562843F9	1484	Certificates of Deposit - Bank	Amort	248,000.00	2.000	252,840.96	09/30/2016	2.000	12/05/2018	795		
		Subtotal and Average		**248,000.00**		**252,840.96**		**2.000**		**795**		
CA LAIF												
SYS1012	1012	Local Agency Investment Funds	Amort	13,524,997.82	0.640	13,524,997.82	09/30/2016	0.640		1		
		Subtotal and Average		**13,524,997.82**		**13,524,997.82**		**0.640**		**1**		
Leader Bank												
52168UCU4	1476	Certificates of Deposit - Bank	Amort	248,000.00	1.050	248,562.96	09/30/2016	1.050	04/21/2017	202		
		Subtotal and Average		**248,000.00**		**248,562.96**		**1.050**		**202**		
NBT Bank												
628779FH8	1471	Certificates of Deposit - Bank	Amort	248,000.00	0.950	248,858.08	09/30/2016	0.950	06/06/2017	248		
		Subtotal and Average		**248,000.00**		**248,858.08**		**0.950**		**248**		
Peoples United Bank												
71270QKU9	1486	Certificates of Deposit - Bank	Amort	248,000.00	1.000	248,198.40	09/30/2016	1.000	12/12/2016	72		
		Subtotal and Average		**248,000.00**		**248,198.40**		**1.000**		**72**		
Sallie Mae Bank/Murray												
795450PZ2	1437	Certificates of Deposit - Bank	Fair	248,000.00	1.350	248,124.00	09/30/2016	1.350	10/24/2016	23		
		Subtotal and Average		**248,000.00**		**248,124.00**		**1.350**		**23**		

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM 365	Redemption Date	Days To Maturity	Call Date	Collateral
Synchrony Bank												
87164YEB6	1478	Certificates of Deposit - Bank	Amort	248,000.00	2.000	255,249.04	09/30/2016	2.000	10/17/2019	1,111		
		Subtotal and Average		**248,000.00**		**255,249.04**		**2.000**		**1,111**		
Union Bank Checking Acct.												
SYS1010	1010	Passbook/Checking Accounts	Amort	1,427,280.04		1,427,280.04	09/30/2016			1		
		Subtotal and Average		**1,427,280.04**		**1,427,280.04**				**1**		
Union Bank Custody Acct.												
SYS1004	1004	Money Market Funds	Amort	14,213.59	0.270	14,213.59	09/30/2016	0.270		1		
		Subtotal and Average		**14,213.59**		**14,213.59**		**0.270**		**1**		
U.S. Treasury Notes												
912828WA4	1481	U.S. Treasury Coupon Securities	Fair	2,000,089.22	0.625	2,000,320.00	09/30/2016	0.508	10/15/2016	14		
912828UE8	1490	U.S. Treasury Coupon Securities	Fair	1,993,324.32	0.750	2,000,860.00	09/30/2016	1.022	12/31/2017	456		
912828VK3	1491	U.S. Treasury Coupon Securities	Fair	2,007,671.86	1.375	2,020,940.00	09/30/2016	1.150	06/30/2018	637		
912828XK1	1509	U.S. Treasury Coupon Securities	Fair	1,996,604.42	0.875	2,003,680.00	09/30/2016	0.971	07/15/2018	652		
912828TH3	1510	U.S. Treasury Coupon Securities	Fair	1,982,296.98	0.875	2,000,460.00	09/30/2016	1.195	07/31/2019	1,033		
912828TG5	1511	U.S. Treasury Coupon Securities	Fair	1,995,188.29	0.500	1,998,120.00	09/30/2016	0.792	07/31/2017	303		
912828XM7	1514	U.S. Treasury Coupon Securities	Fair	2,035,500.52	1.625	2,043,520.00	09/30/2016	1.149	07/31/2020	1,399		
912828TN0	1515	U.S. Treasury Coupon Securities	Fair	1,997,616.99	1.000	2,006,400.00	09/30/2016	1.042	08/31/2019	1,064		
912828TV2	1516	U.S. Treasury Coupon Securities	Fair	2,012,957.61	1.250	2,022,333.91	09/30/2016	1.071	10/31/2019	1,125		
912828J50	1517	U.S. Treasury Coupon Securities	Fair	2,014,231.54	1.375	2,026,180.00	09/30/2016	1.161	02/29/2020	1,246		
912828J84	1518	U.S. Treasury Coupon Securities	Fair	2,013,834.55	1.375	2,026,180.00	09/30/2016	1.172	03/31/2020	1,277		
		Subtotal and Average		**22,049,316.30**		**22,148,993.91**		**1.022**		**838**		
		Total and Average		**91,046,362.20**		**91,425,284.22**		**0.990**		**547**		

City of Encinitas - Qtr Inv Report
Investments by Type
Active Investments
September 30, 2016

CITY OF ENCINITAS
505 S. VULCAN
ENCINITAS, ENCINITAS, CA 9
(760)633-2641

CUSIP	Investment #	Fund	Issuer		Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Passbook/Checking Accounts											
SYS1010	1010	001	Union Bank Checking Acct.		1,427,280.04	100.0000000	1,427,280.04				
				Subtotal	**1,427,280.04**		**1,427,280.04**				
Local Agency Investment Funds											
SYS1012	1012	001	CA LAIF		13,524,997.82	100.0000000	13,524,997.82	0.640			
				Subtotal	**13,524,997.82**		**13,524,997.82**				
Managed Pool Accounts											
SYS1003	1003	001	CA Asset Management Program		1,004,898.86	100.0000000	1,004,898.86	0.640			
				Subtotal	**1,004,898.86**		**1,004,898.86**				
Money Market Funds											
SYS1004	1004	001	Union Bank Custody Acct.		14,213.59	100.0000000	14,213.59	0.270			
				Subtotal	**14,213.59**		**14,213.59**				
Certificates of Deposit - Bank											
02587DLV8	1438	001	American Express Centurion		248,000.00	100.0000000	248,000.00	1.500	10/25/2017		
0606247A5	1454	001	Bank of Baroda		248,000.00	100.0000000	248,000.00	2.050	11/13/2018		
140420QG8	1479	001	Capital One Bank USA, NA		248,000.00	100.0000000	248,000.00	1.000	10/24/2016		
17284C5K6	1487	001	CIT Bank		248,000.00	100.0000000	248,000.00	2.200	12/10/2019		
20033ADJ2	1455	001	Comenity Capital Bank		248,000.00	100.0000000	248,000.00	1.000	11/14/2016		
20451PKJ4	1470	001	Compass Bank		248,000.00	100.0000000	248,000.00	1.050	05/11/2017		
23204HBH0	1474	001	Customers Bank		248,000.00	100.0000000	248,000.00	0.950	06/19/2017		
254672CB2	1477	001	Discovery Bank		248,000.00	100.0000000	248,000.00	1.800	10/22/2018		
36160XY43	1439	001	GE Capital Bank		248,000.00	100.0000000	248,000.00	1.350	10/26/2016		
45083ADZ2	1482	001	Iberia Bank /LA		248,000.00	100.0000000	248,000.00	1.200	12/04/2017		
8562843F9	1484	001	State Bank of India		248,000.00	100.0000000	248,000.00	2.000	12/05/2018		
52168UCU4	1476	001	Leader Bank		248,000.00	100.0000000	248,000.00	1.050	04/21/2017		
628779FH8	1471	001	NBT Bank		248,000.00	100.0000000	248,000.00	0.950	06/06/2017		
71270QKU9	1486	001	Peoples United Bank		248,000.00	100.0000000	248,000.00	1.000	12/12/2016		
795450PZ2	1437	001	Sallie Mae Bank/Murray		248,000.00	100.0000000	248,000.00	1.350	10/24/2016		

CUSIP	Investment #	Fund	Issuer		Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Certificates of Deposit - Bank											
87164YEB6	1478	001	Synchrony Bank		248,000.00	100.0000000	248,000.00	2.000	10/17/2019		
				Subtotal	**3,968,000.00**		**3,968,000.00**				
U.S. Treasury Coupon Securities											
912828WA4	1481	001	U.S. Treasury Notes		2,000,000.00	100.2265625	2,004,531.25	0.625	10/15/2016		
912828UE8	1490	001	U.S. Treasury Notes		2,000,000.00	99.1875000	1,983,750.00	0.750	12/31/2017		
912828VK3	1491	001	U.S. Treasury Notes		2,000,000.00	100.7382815	2,014,765.63	1.375	06/30/2018		
912828XK1	1509	001	U.S. Treasury Notes		2,000,000.00	99.7656425	1,995,312.85	0.875	07/15/2018		
912828TH3	1510	001	U.S. Treasury Notes		2,000,000.00	98.9023440	1,978,046.88	0.875	07/31/2019		
912828TG5	1511	001	U.S. Treasury Notes		2,000,000.00	99.5625000	1,991,250.00	0.500	07/31/2017		
912828XM7	1514	001	U.S. Treasury Notes		2,000,000.00	101.9843750	2,039,687.50	1.625	07/31/2020		
912828TN0	1515	001	U.S. Treasury Notes		2,000,000.00	99.8671875	1,997,343.75	1.000	08/31/2019		
912828TV2	1516	001	U.S. Treasury Notes		2,000,000.00	100.5976565	2,011,953.13	1.250	10/31/2019		
912828J50	1517	001	U.S. Treasury Notes		2,000,000.00	100.7812500	2,015,625.00	1.375	02/29/2020		
912828J84	1518	001	U.S. Treasury Notes		2,000,000.00	100.7578125	2,015,156.25	1.375	03/31/2020		
				Subtotal	**22,000,000.00**		**22,047,422.24**				
Federal Agency Coupon Securities											
3133EEM98	1496	001	Federal Farm Credit		2,000,000.00	99.9120000	1,998,240.00	1.000	05/21/2018		
3133EEX62	1502	001	Federal Farm Credit		1,000,000.00	100.0365000	1,000,365.00	0.800	06/16/2017		
3133EDSU7	1508	001	Federal Farm Credit		1,000,000.00	100.3589000	1,003,589.00	1.000	08/15/2017		
3130A53Z0	1493	001	Federal Home Loan Bank		2,000,000.00	99.9315000	1,998,630.00	1.050	10/23/2018		
3130A4TR3	1495	001	Federal Home Loan Bank		2,000,000.00	100.1295000	2,002,590.00	0.875	10/16/2017		
3130A5E54	1497	001	Federal Home Loan Bank		2,000,000.00	100.0000000	2,000,000.00	1.100	08/13/2018		
3133782M2	1498	001	Federal Home Loan Bank		2,000,000.00	100.6610000	2,013,220.00	1.500	03/08/2019		
313379EE5	1499	001	Federal Home Loan Bank		2,000,000.00	100.8820000	2,017,640.00	1.625	06/14/2019		
313383HU8	1513	001	Federal Home Loan Bank		2,000,000.00	102.1217000	2,042,434.00	1.750	06/12/2020		
3137EADC0	1466	001	Federal Home Loan Mortgage		2,000,000.00	100.6260000	2,012,520.00	1.000	03/08/2017		
3137EADT3	1467	001	Federal Home Loan Mortgage		2,000,000.00	100.3110000	2,006,220.00	0.875	02/22/2017		
3137EADF3	1468	001	Federal Home Loan Mortgage		2,000,000.00	101.2250000	2,024,500.00	1.250	05/12/2017		
3137EADP1	1492	001	Federal Home Loan Mortgage		2,000,000.00	99.5770000	1,991,540.00	0.875	03/07/2018		
3137EADR7	1512	001	Federal Home Loan Mortgage		2,000,000.00	100.9455000	2,018,910.00	1.375	05/01/2020		
3135G0ES8	1453	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	101.2400000	2,024,800.00	1.375	11/15/2016		
3135G0JA2	1473	001	Federal Nat'l Mortgage Assoc.		1,000,000.00	100.8814000	1,008,814.00	1.125	04/27/2017		
3136G0ZH7	1480	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	100.0400000	2,000,800.00	1.050	09/05/2017		
3136G0YE5	1494	001	Federal Nat'l Mortgage Assoc.		1,000,000.00	100.4900000	1,004,900.00	1.000	08/28/2017		

CUSIP	Investment #	Fund	Issuer		Par Value	Purchase Price	Remaining Cost	Current Rate	Maturity Date	Call Date	Call Price
Federal Agency Coupon Securities											
3135G0ZA4	1500	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	101.7681000	2,035,362.00	1.875	02/19/2019		
3135G0E33	1501	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	99.8948000	1,997,896.00	1.125	07/20/2018		
3135G0YM9	1503	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	102.0341000	2,040,682.00	1.875	09/18/2018		
3135G0TG8	1504	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	99.7034000	1,994,068.00	0.875	02/08/2018		
3135G0YT4	1505	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	101.1839000	2,023,678.00	1.625	11/27/2018		
3135G0ZG1	1506	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	100.6280000	2,012,560.00	1.750	09/12/2019		
3135G0ZY2	1507	001	Federal Nat'l Mortgage Assoc.		2,000,000.00	100.4450000	2,008,900.00	1.750	11/26/2019		
				Subtotal	**46,000,000.00**		**46,282,858.00**				
Federal Agency Callable Securities											
313383FB2	1451	001	Federal Home Loan Bank		2,900,000.00	100.0000000	2,900,000.00	0.580	12/19/2016		
				Subtotal	**2,900,000.00**		**2,900,000.00**				
				Total	**90,839,390.31**		**91,169,670.55**				

City of Encinitas - Qtr Inv Report
Interest Earnings
Sorted by Fund - Fund
July 1, 2016 - September 30, 2016
Yield on Beginning Book Value

CITY OF ENCINITAS
505 S. VULCAN
ENCINITAS, ENCINITAS, CA 9
(760)633-2641

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Fund: General Investments												
SYS1012	1012	001	LA5	13,524,997.82	23,889,873.10	13,524,997.82		0.640	0.495	29,832.51	0.00	29,832.51
SYS1003	1003	001	LA1	1,004,898.86	1,003,468.65	1,004,898.86		0.640	0.606	1,532.45	0.00	1,532.45
SYS1004	1004	001	LA3	14,213.59	469.61	14,213.59		0.270	36.927	43.71	0.00	43.71
313379EE5	1499	001	FAC	2,000,000.00	2,012,869.81	2,011,780.18	06/14/2019	1.625	1.387	8,125.00	-1,089.63	7,035.37
3130A53Z0	1493	001	FAC	2,000,000.00	1,999,094.65	1,999,192.58	10/23/2018	1.050	1.061	5,250.00	97.93	5,347.93
313383HU8	1513	001	FAC	2,000,000.00	2,040,387.62	2,037,829.64	06/12/2020	1.750	1.204	8,750.00	-2,557.98	6,192.02
3130A4TR3	1495	001	FAC	2,000,000.00	2,001,402.04	2,001,130.68	10/16/2017	0.875	0.813	4,375.00	-271.36	4,103.64
3130A5E54	1497	001	FAC	2,000,000.00	2,000,000.00	2,000,000.00	08/13/2018	1.100	1.091	5,500.00	0.00	5,500.00
313383FB2	1451	001	MC2	2,900,000.00	2,900,000.00	2,900,000.00	12/19/2016	0.580	0.575	4,205.00	0.00	4,205.00
3133782M2	1498	001	FAC	2,000,000.00	2,009,392.90	2,008,518.69	03/08/2019	1.500	1.308	7,500.00	-874.21	6,625.79
3135G0JA2	1473	001	FAC	1,000,000.00	1,002,513.43	1,001,749.21	04/27/2017	1.125	0.811	2,812.50	-764.22	2,048.28
3135G0ZY2	1507	001	FAC	2,000,000.00	2,006,856.92	2,006,353.14	11/26/2019	1.750	1.630	8,750.00	-503.78	8,246.22
3136G0ZH7	1480	001	FAC	2,000,000.00	2,000,332.22	2,000,261.70	09/05/2017	1.050	1.027	5,250.00	-70.52	5,179.48
3135G0E33	1501	001	FAC	2,000,000.00	1,998,594.16	1,998,765.37	07/20/2018	1.125	1.151	5,625.00	171.21	5,796.21
3135G0YT4	1505	001	FAC	2,000,000.00	2,016,657.31	2,014,926.18	11/27/2018	1.625	1.258	8,125.00	-1,731.13	6,393.87
3135G0ES8	1453	001	FAC	2,000,000.00	2,002,726.17	2,000,895.16	11/15/2016	1.375	0.999	6,875.00	-1,831.01	5,043.99
3136G0YE5	1494	001	FAC	1,000,000.00	1,002,519.48	1,001,975.71	08/28/2017	1.000	0.774	2,500.00	-543.77	1,956.23
3135G0YM9	1503	001	FAC	2,000,000.00	2,027,903.23	2,024,752.30	09/18/2018	1.875	1.218	9,375.00	-3,150.93	6,224.07
3135G0ZG1	1506	001	FAC	2,000,000.00	2,009,535.99	2,008,790.34	09/12/2019	1.750	1.580	8,750.00	-745.65	8,004.35
3135G0ZA4	1500	001	FAC	2,000,000.00	2,025,492.91	2,023,072.70	02/19/2019	1.875	1.362	9,375.00	-2,420.21	6,954.79
3135G0TG8	1504	001	FAC	2,000,000.00	1,996,366.49	1,996,933.24	02/08/2018	0.875	0.982	4,375.00	566.75	4,941.75
3137EADF3	1468	001	FAC	2,000,000.00	2,006,672.07	2,004,741.24	05/12/2017	1.250	0.854	6,250.00	-1,930.83	4,319.17
3137EADP1	1492	001	FAC	2,000,000.00	1,995,195.16	1,995,908.75	03/07/2018	0.875	1.012	4,375.00	713.59	5,088.59
3137EADC0	1466	001	FAC	2,000,000.00	2,002,868.68	2,001,823.41	03/08/2017	1.000	0.783	5,000.00	-1,045.27	3,954.73
3137EADT3	1467	001	FAC	2,000,000.00	2,001,352.94	2,000,825.82	02/22/2017	0.875	0.763	4,375.00	-527.12	3,847.88
3137EADR7	1512	001	FAC	2,000,000.00	2,017,972.31	2,016,800.21	05/01/2020	1.375	1.121	6,875.00	-1,172.10	5,702.90
3133EEM98	1496	001	FAC	2,000,000.00	1,998,885.66	1,999,033.15	05/21/2018	1.000	1.022	5,000.00	147.49	5,147.49
3133EEX62	1502	001	FAC	1,000,000.00	1,000,176.86	1,000,130.72	06/16/2017	0.800	0.775	2,000.00	-46.14	1,953.86
3133EDSU7	1508	001	FAC	1,000,000.00	1,001,885.51	1,001,465.47	08/15/2017	1.000	0.824	2,500.00	-420.04	2,079.96
912828TH3	1510	001	TRC	2,000,000.00	1,980,720.33	1,982,296.98	07/31/2019	0.875	1.195	4,390.68	1,576.65	5,967.33

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Fund: General Investments												
912828J50	1517	001	TRC	2,000,000.00	2,022,232.08	2,014,231.54	02/29/2020	1.375	1.150	6,913.39	-1,050.81	5,862.58
912828J84	1518	001	TRC	2,000,000.00	2,019,489.71	2,013,834.55	03/31/2020	1.375	1.162	6,912.98	-996.69	5,916.29
912828TV2	1516	001	TRC	2,000,000.00	2,013,839.47	2,012,957.61	10/31/2019	1.250	1.058	6,250.00	-881.86	5,368.14
912828TN0	1515	001	TRC	2,000,000.00	2,002,465.29	1,997,616.99	08/31/2019	1.000	1.037	5,027.93	206.05	5,233.98
912828TG5	1511	001	TRC	2,000,000.00	1,993,727.31	1,995,188.29	07/31/2017	0.500	0.790	2,508.96	1,460.98	3,969.94
912828XM7	1514	001	TRC	2,000,000.00	2,044,888.65	2,035,500.52	07/31/2020	1.625	1.129	8,154.11	-2,334.56	5,819.55
912828XK1	1509	001	TRC	2,000,000.00	1,996,702.21	1,996,604.42	07/15/2018	0.875	0.966	4,382.32	479.13	4,861.45
912828F47	1488	001	TRC	0.00	1,999,989.21	0.00	09/30/2016	0.500	0.501	2,486.34	10.79	2,497.13
912828QX1	1459	001	TRC	0.00	2,001,579.75	0.00	07/31/2016	1.500	0.543	2,472.53	-1,579.75	892.78
912828WA4	1481	001	TRC	2,000,000.00	2,000,675.55	2,000,089.22	10/15/2016	0.625	0.507	3,142.08	-586.33	2,555.75
912828RF9	1489	001	TRC	0.00	2,001,833.52	0.00	08/31/2016	1.000	0.443	3,315.22	-1,833.52	1,481.70
912828VK3	1491	001	TRC	2,000,000.00	2,008,779.89	2,007,671.86	06/30/2018	1.375	1.139	6,875.00	-1,108.03	5,766.97
912828UE8	1490	001	TRC	2,000,000.00	1,991,977.48	1,993,324.32	12/31/2017	0.750	1.015	3,750.00	1,346.84	5,096.84
795450PZ2	1437	001	BCD	248,000.00	248,000.00	248,000.00	10/24/2016	1.350	1.350	843.88	0.00	843.88
02587DLV8	1438	001	BCD	248,000.00	248,000.00	248,000.00	10/25/2017	1.500	1.500	937.64	0.00	937.64
36160XY43	1439	001	BCD	248,000.00	248,000.00	248,000.00	10/26/2016	1.350	1.350	843.88	0.00	843.88
0606247A5	1454	001	BCD	248,000.00	248,000.00	248,000.00	11/13/2018	2.050	2.050	1,281.45	0.00	1,281.45
20033ADJ2	1455	001	BCD	248,000.00	248,000.00	248,000.00	11/14/2016	1.000	1.000	625.09	0.00	625.09
20451PKJ4	1470	001	BCD	248,000.00	248,000.00	248,000.00	05/11/2017	1.050	1.050	656.35	0.00	656.35
628779FH8	1471	001	BCD	248,000.00	248,000.00	248,000.00	06/06/2017	0.950	0.950	593.85	0.00	593.85
23204HBH0	1474	001	BCD	248,000.00	248,000.00	248,000.00	06/19/2017	0.950	0.950	593.84	0.00	593.84
52168UCU4	1476	001	BCD	248,000.00	248,000.00	248,000.00	04/21/2017	1.050	1.050	656.35	0.00	656.35
254672CB2	1477	001	BCD	248,000.00	248,000.00	248,000.00	10/22/2018	1.800	1.800	1,125.18	0.00	1,125.18
87164YEB6	1478	001	BCD	248,000.00	248,000.00	248,000.00	10/17/2019	2.000	2.000	1,250.19	0.00	1,250.19
140420QG8	1479	001	BCD	248,000.00	248,000.00	248,000.00	10/24/2016	1.000	1.000	625.10	0.00	625.10
45083ADZ2	1482	001	BCD	248,000.00	248,000.00	248,000.00	12/04/2017	1.200	1.200	750.11	0.00	750.11
8562843F9	1484	001	BCD	248,000.00	248,000.00	248,000.00	12/05/2018	2.000	2.000	1,250.19	0.00	1,250.19
71270QKU9	1486	001	BCD	248,000.00	248,000.00	248,000.00	12/12/2016	1.000	1.000	625.10	0.00	625.10
17284C5K6	1487	001	BCD	248,000.00	248,000.00	248,000.00	12/10/2019	2.200	2.200	1,375.21	0.00	1,375.21
			Subtotal	89,412,110.27	106,018,366.33	89,619,082.16			0.911	263,916.12	-25,290.04	238,626.08
			Total	89,412,110.27	106,018,366.33	89,619,082.16			0.911	263,916.12	-25,290.04	238,626.08

CITY OF ENCINITAS
505 S. VULCAN
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City of Encinitas - Qtr Inv Report
Realized Gains and Losses
Sorted By Investment Type
Sales/Calls/Maturities: July 1, 2016 - September 30, 2016

Investment # / Issuer	Inv. Type	Purchase Date	Par Value / Current Rate	Sale Date / Maturity Date	Days Held / Term	Book Value	Maturity/Sale Proceeds	Realized Gain/Loss	Total Earnings	Total Net Earnings	Total Yield 365
U.S. Treasury Coupon Securities											
1459 U.S. Treasury Notes	TRC	12/23/2013	2,000,000.00 1.500	07/31/2016 07/31/2016	951 951	2,000,000.00	2,000,000.00	0.00	28,101.22	28,101.22	0.539
1489 U.S. Treasury Notes	TRC	12/11/2014	2,000,000.00 1.000	08/31/2016 08/31/2016	629 629	2,000,000.00	2,000,000.00	0.00	15,458.39	15,458.39	0.449
1488 U.S. Treasury Notes	TRC	12/11/2014	2,000,000.00 0.500	09/30/2016 09/30/2016	659 659	2,000,000.00	2,000,000.00	0.00	18,100.10	18,100.10	0.501
			U.S. Treasury Coupon Securities		Subtotals	6,000,000.00	6,000,000.00	0.00	61,659.71	61,659.71	0.496
					Total Realized Gains/Losses	6,000,000.00	6,000,000.00	0.00	61,659.71	61,659.71	0.496