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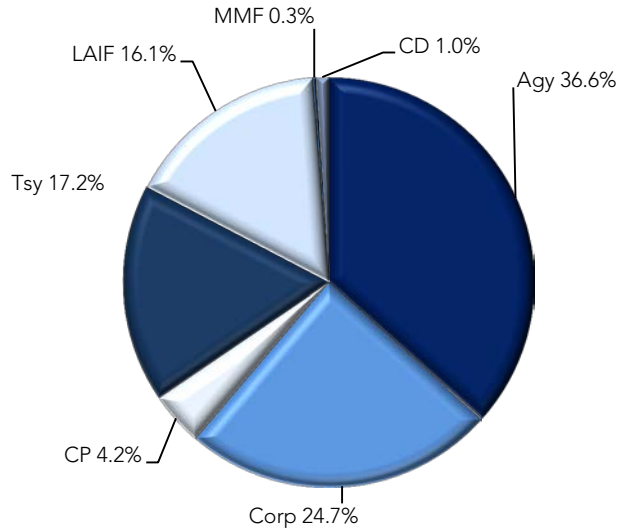
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Monthly Investment Report

City of Anaheim

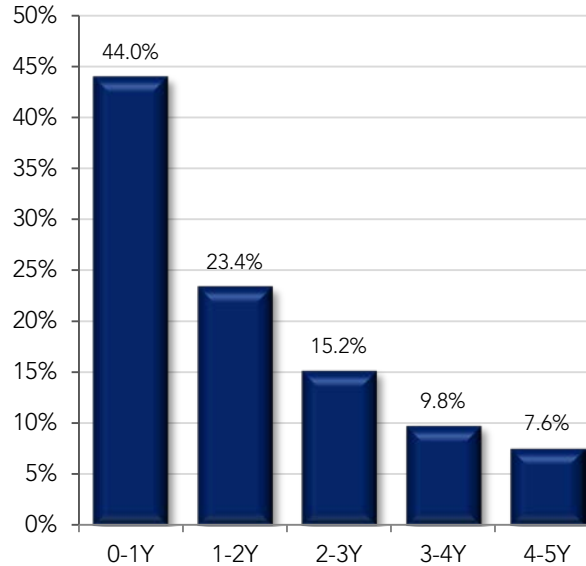
February 2017

SECTOR ALLOCATION



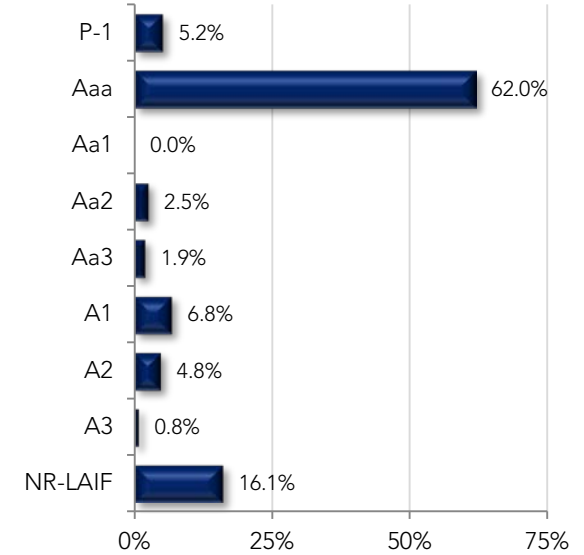
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



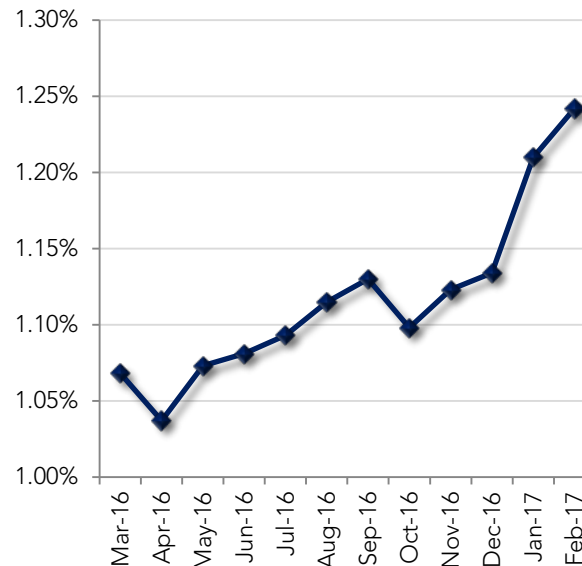
NR: Not Rated

ACCOUNT SUMMARY

	2/28/17	1/31/17
Market Value	\$521,541,935	\$520,518,449
Book Value	\$521,844,611	\$521,154,791
Variance	-\$302,676	-\$636,342
Par Value	\$521,989,868	\$521,206,604
Net Asset Value	\$99.942	\$99.878
Book Yield	1.24%	1.21%
Years to Maturity	1.58	1.54
Effective Duration	1.51	1.46

*Book Value is Amortized

MONTH-END PORTFOLIO BOOK YIELD



TOP ISSUERS

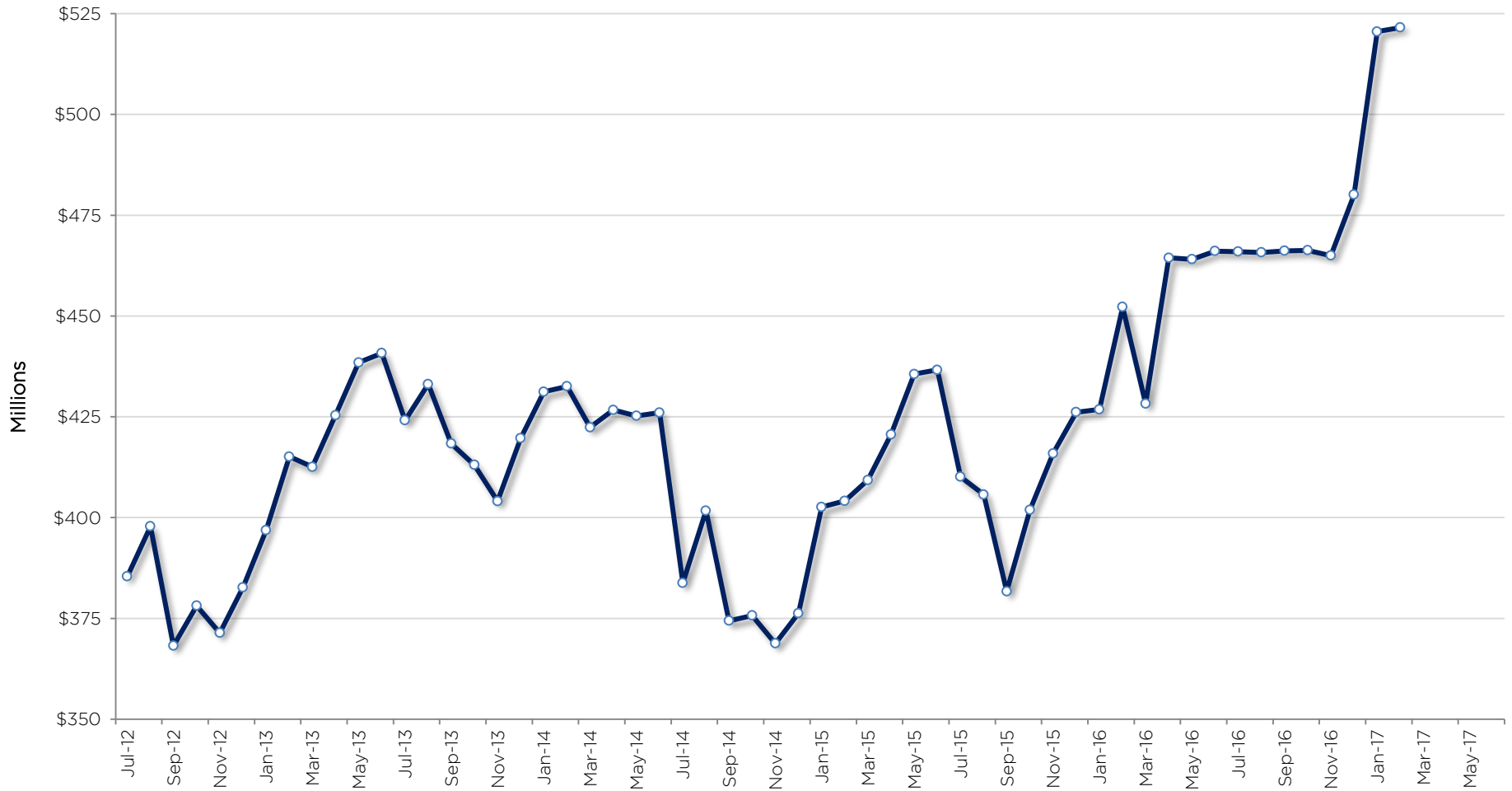
Issuer	% Portfolio
U.S.Treasury	17.2%
LAIF	16.1%
FNMA	13.9%
FHLMC	11.6%
FFCB	6.4%
FHLB	4.8%
Microsoft	4.1%
Toyota	3.2%
Wells Fargo Company	2.9%
Chevron	2.5%
Johnson & Johnson	1.9%
Cisco	1.9%
JP Morgan Securities	1.9%
Honda	1.6%
Oracle	1.0%

Per Book Value

Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Weighted Average Maturity (WAM) must be less than 3 years	Yes: 1.58 Yrs
U.S. Treasuries	No limit, maximum maturity 5 years, 30% single issue limit	Yes: 17.2%
U.S. Federal Agencies	No limit, 40% issuer limit, 10% single issue limit, maximum maturity 5 years, 10% single issue limit	Yes: 36.6%
Local Agency Investment Fund	\$50 million, per account (City has two accounts)	Yes: 16.1%
Commercial Paper	25% limit, 5% per issuer, max maturity 270 days, rated A-1, P-1, or F1 by at least one NRSRO, issued by a domestic corporation; if company has long-term debt, needs to be rated AA (S&P), A2 (Moody's), or A (Fitch) by one	Yes: 4.2%
Corporate Bonds	30% limit, 5% per issuer, maximum maturity 5 years, issued by domestic corporations or depositories, rated A (S&P), A2 (Moody's), or A (Fitch) by at least two	Yes: 24.7%
Money Market Funds	20% limit, 10% issuer limit, rated AAA-m or Aaa-mf by at least two (S&P, Moody's, or Fitch)	Yes: 0.3%
Negotiable Certificates of Deposit	25% limit, 5% per issuer, maximum maturity 360 days, issued by banks, savings and loans, or state-licensed branch of a foreign bank	Yes: 1.0%
State of California Securities	20% limit, 5% per issuer, maximum maturity 5 years	Yes: 0.0%
Other Municipal Securities	10% limit, 5% per issuer, maximum maturity 5 years	Yes: 0.0%
Bankers' Acceptances	40% limit, 5% per issuer, maximum maturity 180 days	Yes: 0.0%
Issuer Concentration	The aggregate issuer exposure to corporate bonds, commercial paper, negotiable CDs, and bankers' acceptances cannot exceed 5%.	Yes

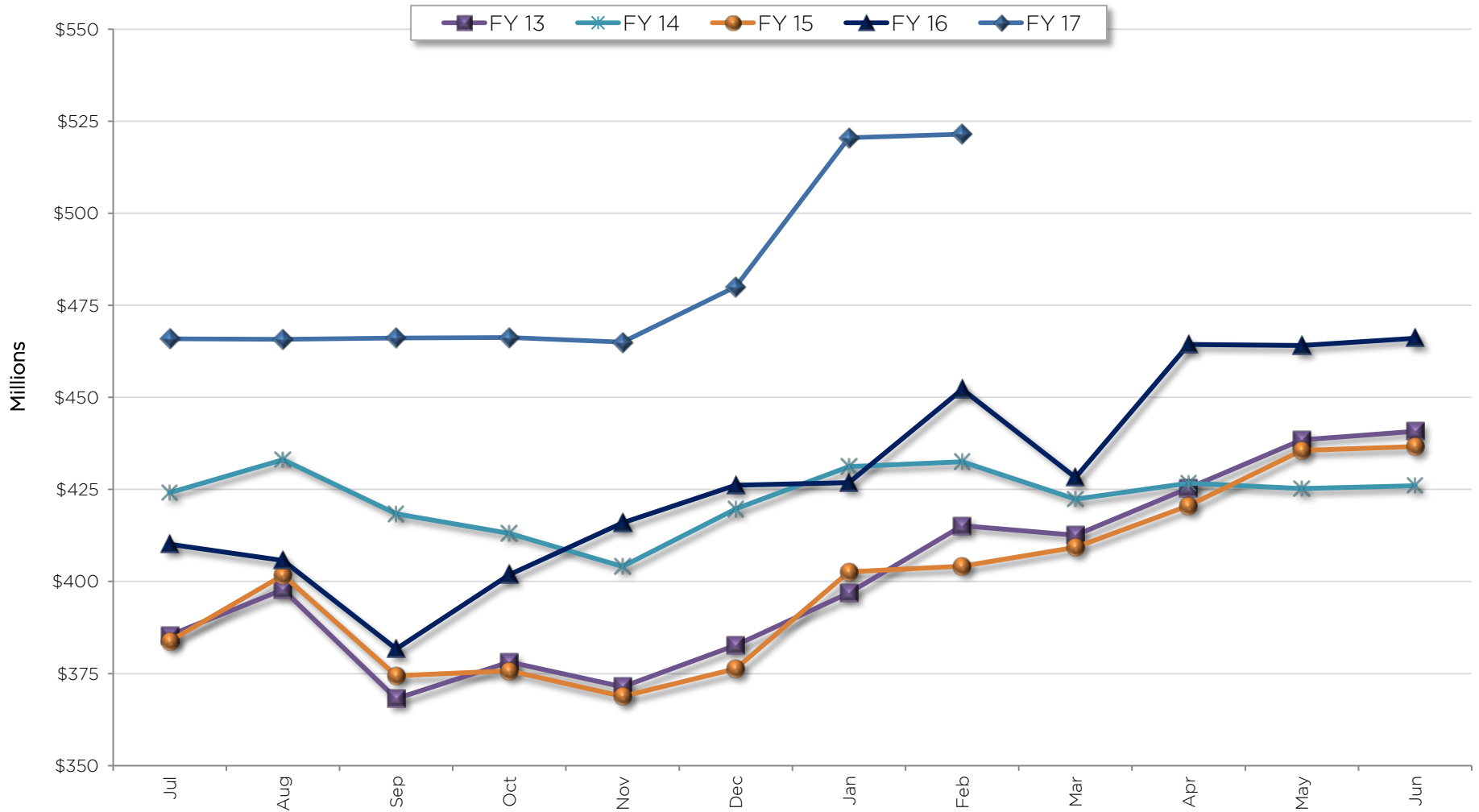
Investment transactions were executed in accordance with the California State Government Code and the City's Investment Policy. The City believes the Investment Pool contains sufficient cash flow liquidity to meet the next six months of expected expenditures.

Securities' market values are derived from the City's custodian.



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Average
FY 2013	\$385.4	\$397.8	\$368.2	\$378.1	\$371.4	\$382.7	\$396.9	\$415.1	\$412.6	\$425.4	\$438.4	\$440.8	\$401.1
FY 2014	\$424.1	\$433.1	\$418.4	\$413.0	\$404.1	\$419.7	\$431.2	\$432.5	\$422.4	\$426.7	\$425.2	\$426.0	\$423.0
FY 2015	\$383.8	\$401.7	\$374.4	\$375.7	\$368.8	\$376.3	\$402.6	\$404.1	\$409.3	\$420.6	\$435.6	\$436.6	\$399.1
FY 2016	\$410.1	\$405.7	\$381.7	\$401.9	\$415.9	\$426.1	\$426.8	\$452.2	\$428.3	\$464.4	\$464.1	\$466.1	\$428.6
FY 2017	\$465.9	\$465.7	\$466.2	\$466.3	\$465.0	\$480.1	\$520.5	\$521.5					\$481.4

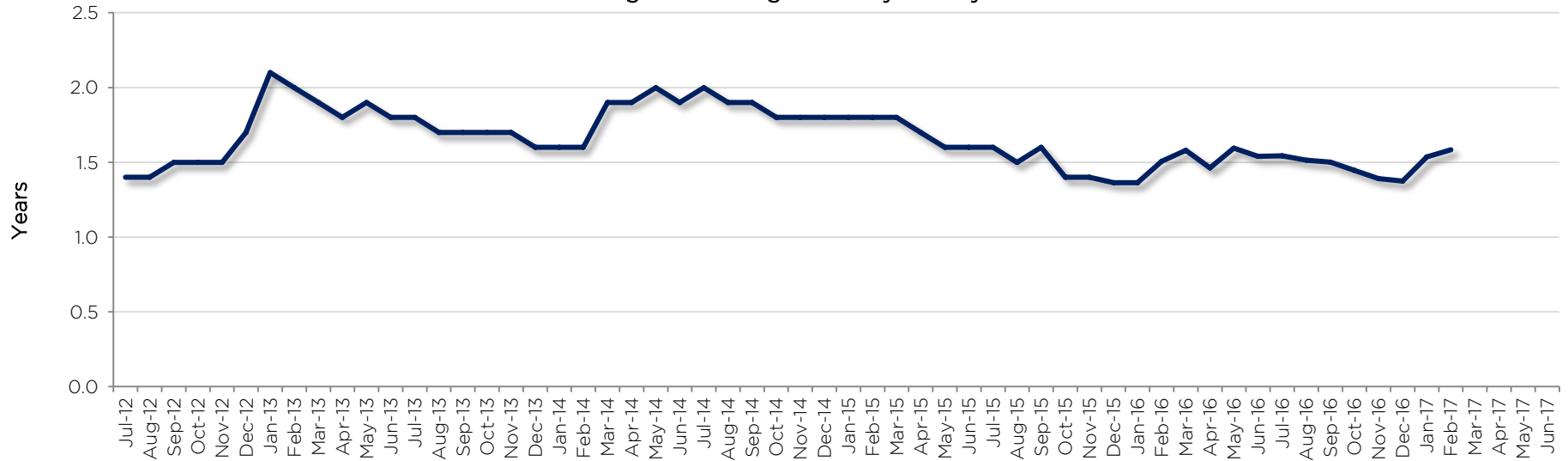
Figures in Millions, Month End Market Value



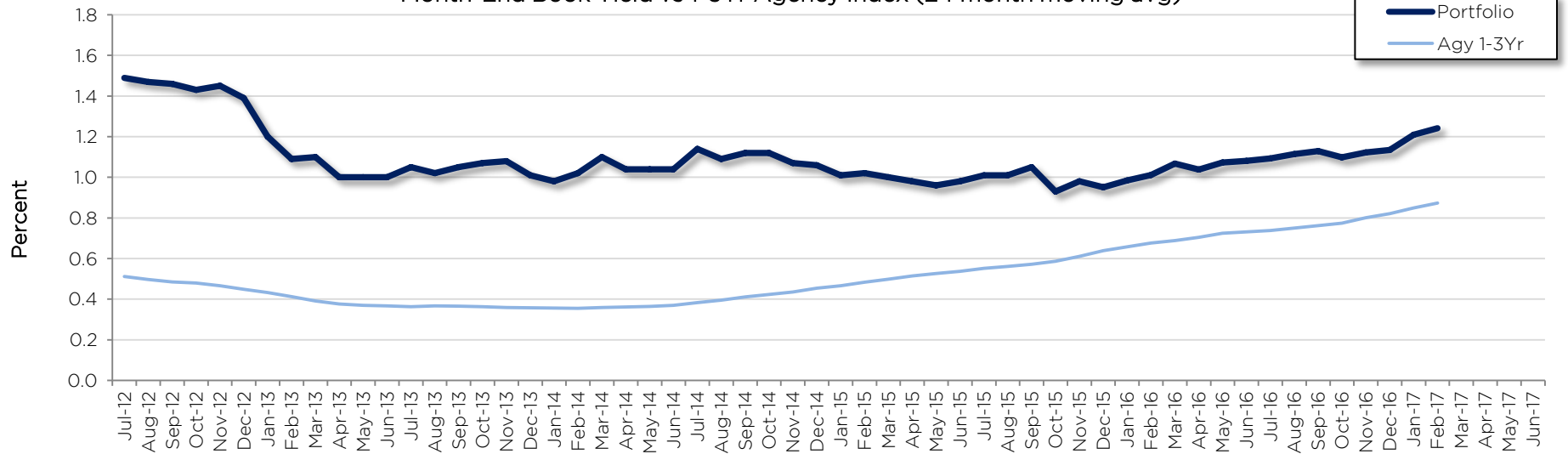
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Average
FY 2013	\$385.4	\$397.8	\$368.2	\$378.1	\$371.4	\$382.7	\$396.9	\$415.1	\$412.6	\$425.4	\$438.4	\$440.8	\$401.1
FY 2014	\$424.1	\$433.1	\$418.4	\$413.0	\$404.1	\$419.7	\$431.2	\$432.5	\$422.4	\$426.7	\$425.2	\$426.0	\$423.0
FY 2015	\$383.8	\$401.7	\$374.4	\$375.7	\$368.8	\$376.3	\$402.6	\$404.1	\$409.3	\$420.6	\$435.6	\$436.6	\$399.1
FY 2016	\$410.1	\$405.7	\$381.7	\$401.9	\$415.9	\$426.1	\$426.8	\$452.2	\$428.3	\$464.4	\$464.1	\$466.1	\$428.6
FY 2017	\$465.9	\$465.7	\$466.2	\$466.3	\$465.0	\$480.1	\$520.5	\$521.5					\$481.4

Figures in Millions, Month End Market Value

Weighted Average Maturity History

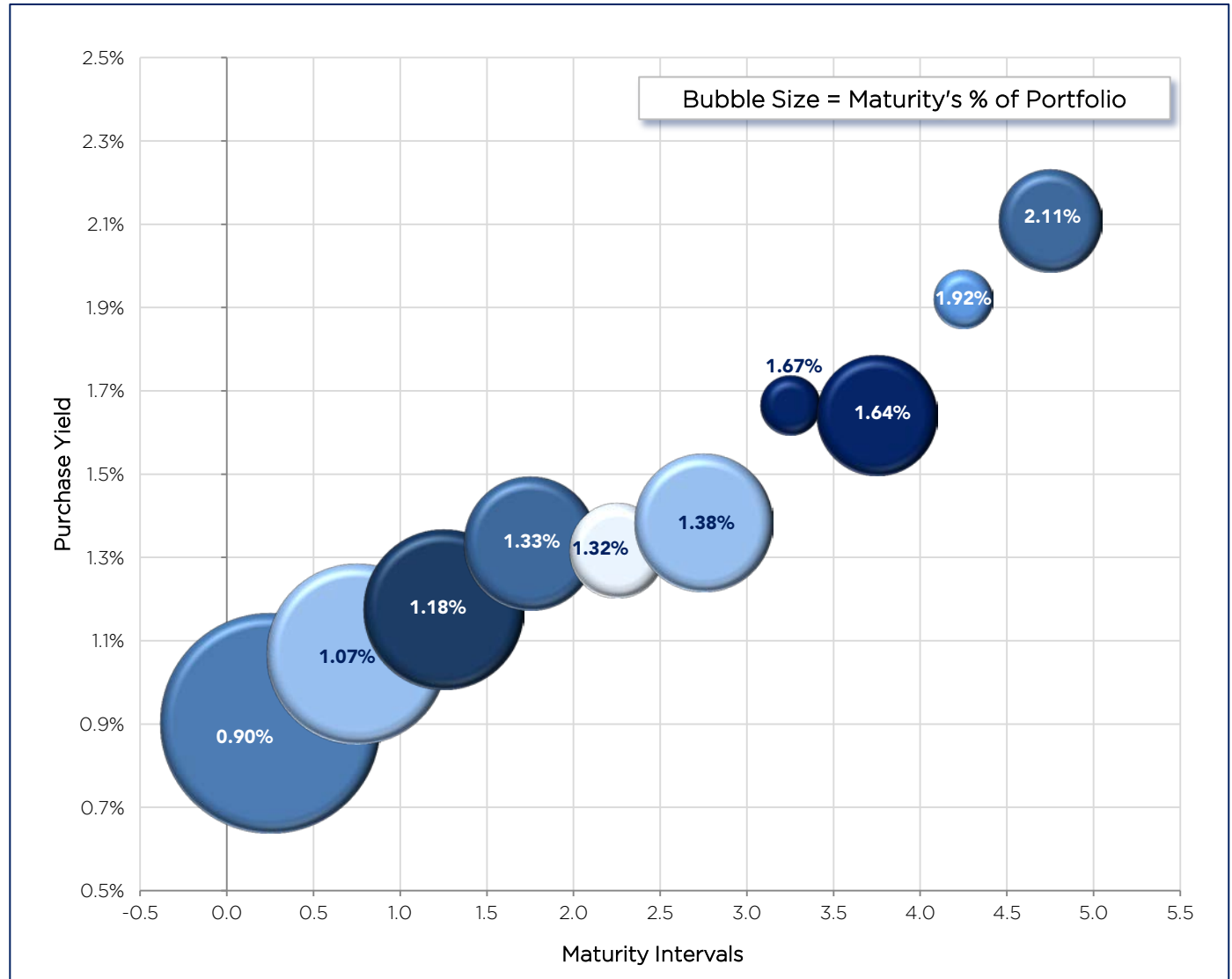


Month-End Book Yield vs 1-3Yr Agency Index (24 month moving avg)

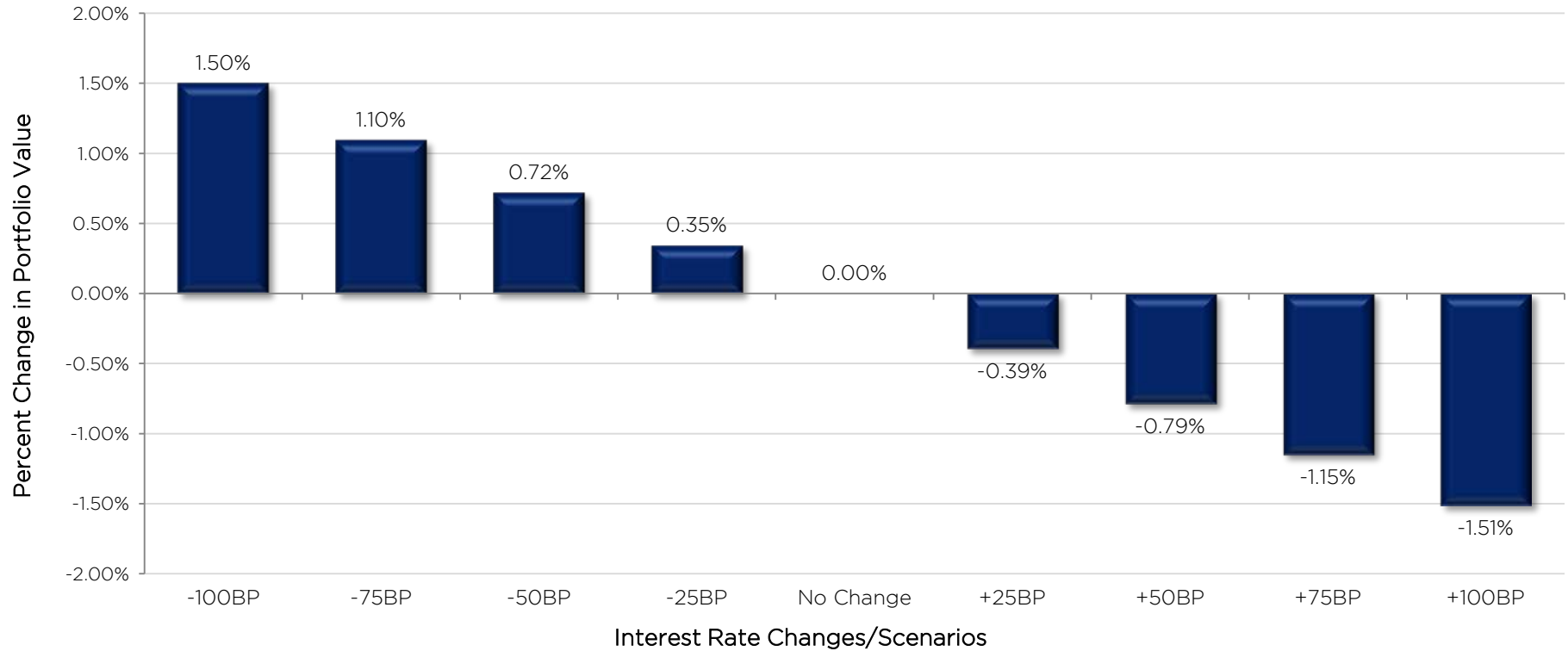


Years	Purchase Yield	% of Portfolio*
0 to .5	0.90%	26.31%
.5 to 1.0	1.07%	17.68%
1.0 to 1.5	1.18%	13.84%
1.5 to 2.0	1.33%	9.58%
2.0 to 2.5	1.32%	4.81%
2.5 to 3.0	1.38%	10.39%
3.0 to 3.5	1.67%	1.95%
3.5 to 4.0	1.64%	7.86%
4.0 to 4.5	1.92%	1.85%
4.5 to 5.0	2.11%	5.72%

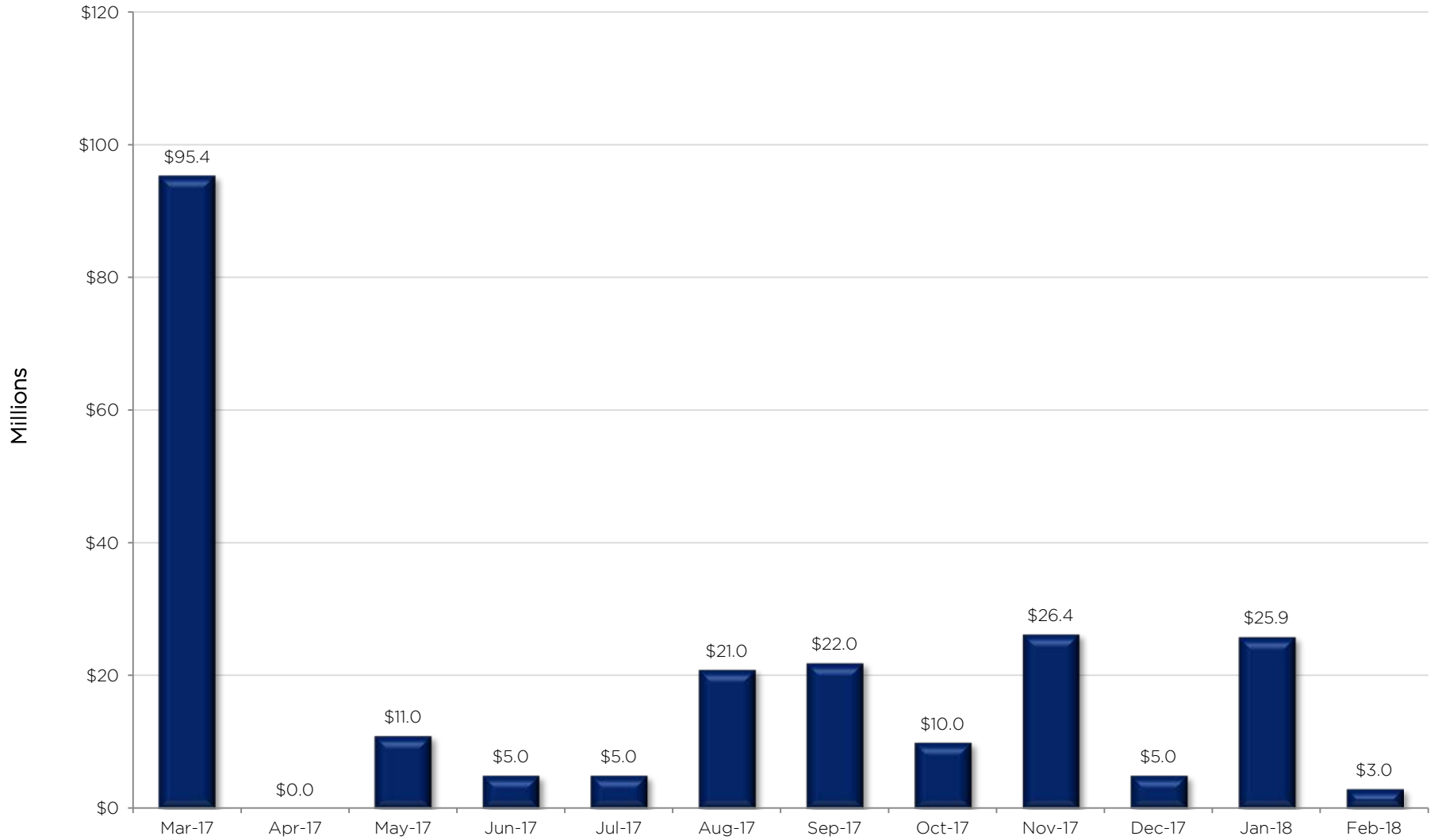
*Based on Book Value



Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value

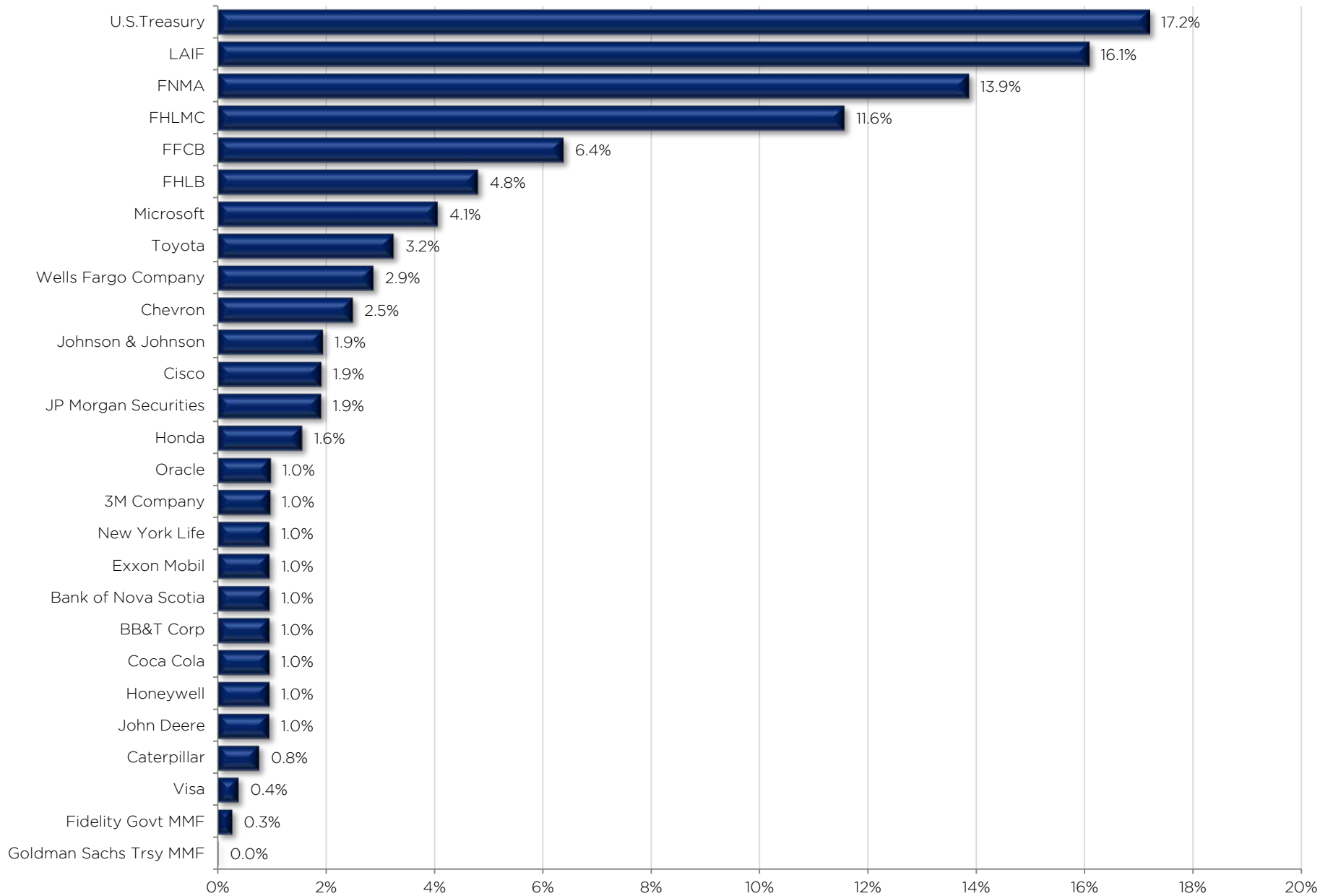


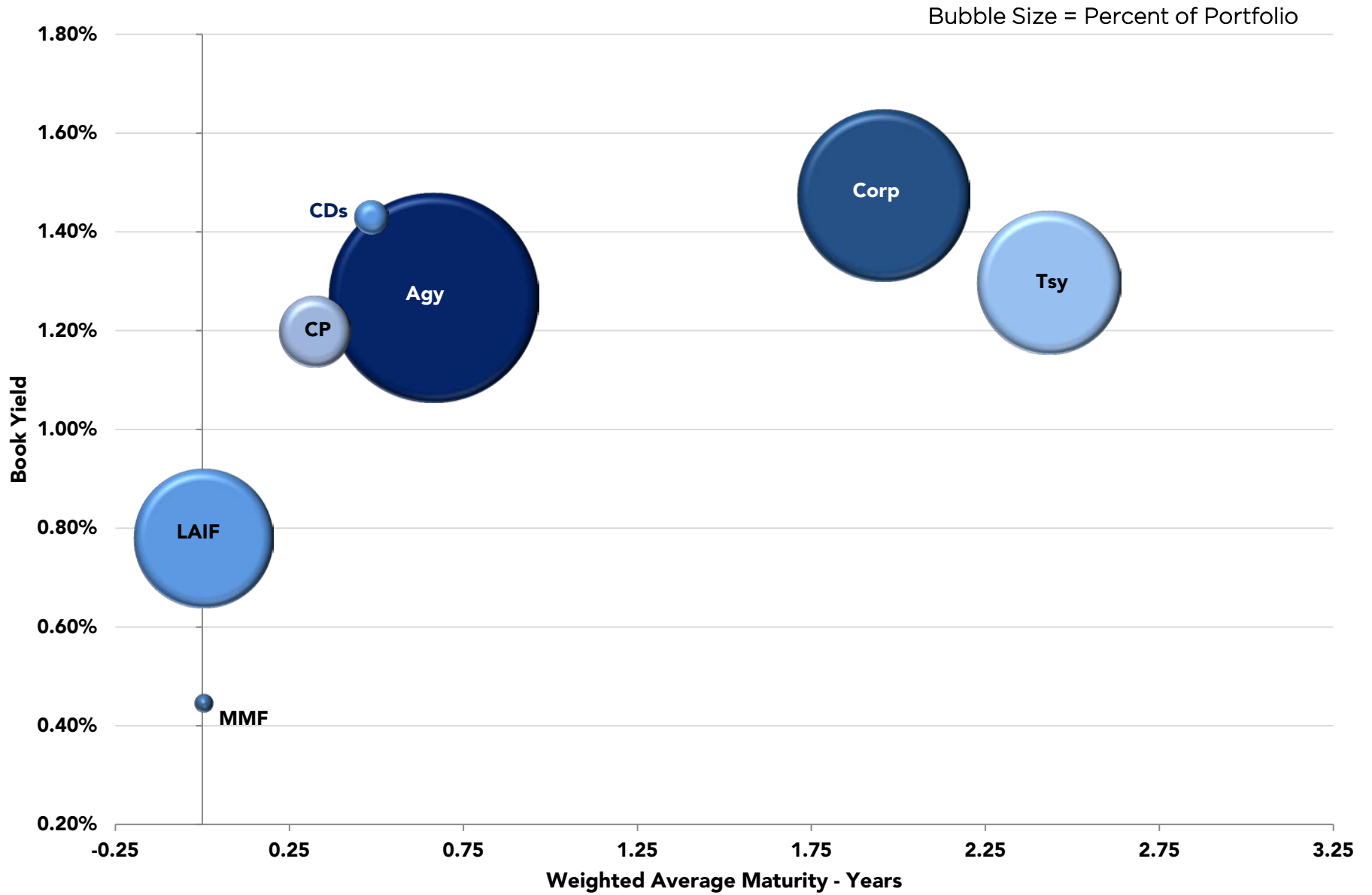
Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$529,365,064	\$7,823,129	1.50%
-75 Basis Points	\$527,252,819	\$5,710,884	1.10%
-50 Basis Points	\$525,297,036	\$3,755,102	0.72%
-25 Basis Points	\$523,341,254	\$1,799,320	0.35%
No Change	\$521,541,935	\$0	0.00%
+25 Basis Points	\$519,494,361	-\$2,047,574	-0.39%
+50 Basis Points	\$517,446,787	-\$4,095,147	-0.79%
+75 Basis Points	\$515,556,719	-\$5,985,215	-1.15%
+100 Basis Points	\$513,666,651	-\$7,875,283	-1.51%



	Mar-17	Apr-17	May-17	Jun-17	Jul-17	Aug-17	Sep-17	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18
Maturities	\$95.4	\$0.0	\$11.0	\$5.0	\$5.0	\$21.0	\$22.0	\$10.0	\$26.4	\$5.0	\$25.9	\$3.0

Par Value in Millions



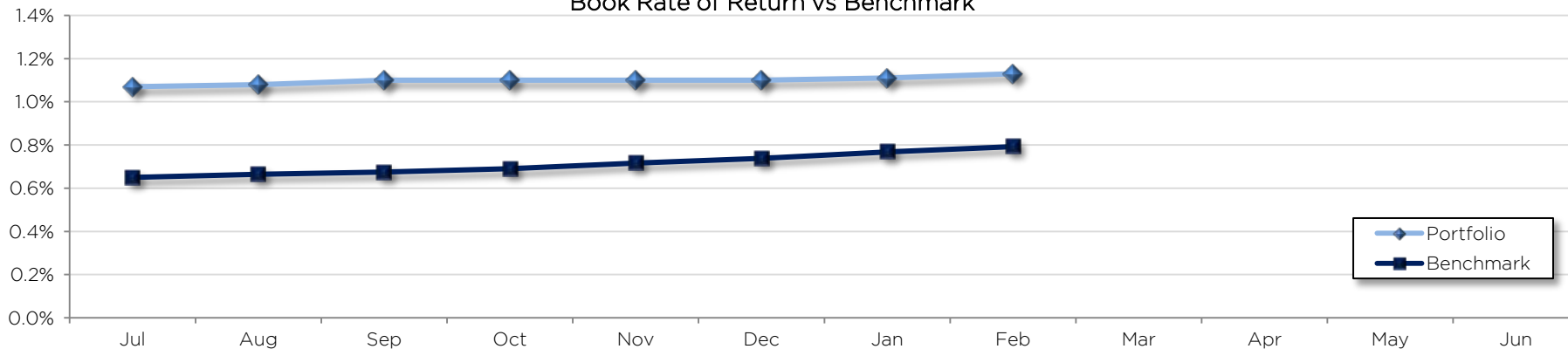


Fiscal Year-to-Date Earnings



Fiscal YTD (\$000s)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2013	\$478.9	\$949.9	\$1,410.4	\$1,850.4	\$2,293.4	\$2,735.0	\$3,173.4	\$3,565.4	\$3,958.4	\$4,325.0	\$4,684.2	\$5,052.5
FY 2014	\$373.3	\$744.0	\$1,113.0	\$1,481.3	\$1,849.3	\$2,206.4	\$2,568.4	\$2,921.8	\$3,291.4	\$3,667.5	\$4,033.8	\$4,400.3
FY 2015	\$365.8	\$728.5	\$1,092.4	\$1,439.4	\$1,777.9	\$2,105.2	\$2,438.6	\$2,777.2	\$3,113.2	\$3,450.8	\$3,790.8	\$4,133.8
FY 2016	\$343.5	\$683.2	\$1,020.0	\$1,339.4	\$1,663.8	\$1,991.8	\$2,300.1	\$2,660.1	\$3,037.0	\$3,424.2	\$3,831.7	\$4,212.2
FY 2017	\$423.1	\$851.3	\$1,287.6	\$1,721.6	\$2,150.2	\$2,587.9	\$3,088.8	\$3,604.4				

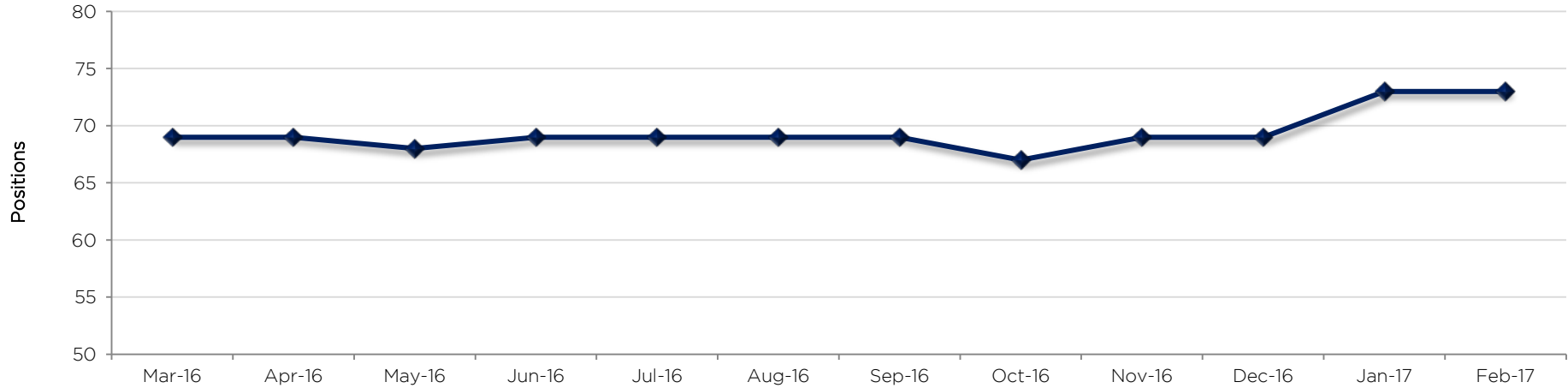
Book Rate of Return vs Benchmark



Fiscal YTD	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Book Rate of Rtn	1.07%	1.08%	1.10%	1.10%	1.10%	1.10%	1.11%	1.13%				
Custom Benchmark*	0.65%	0.67%	0.67%	0.69%	0.72%	0.74%	0.77%	0.79%				
Variance	0.42%	0.42%	0.43%	0.41%	0.38%	0.36%	0.34%	0.34%				

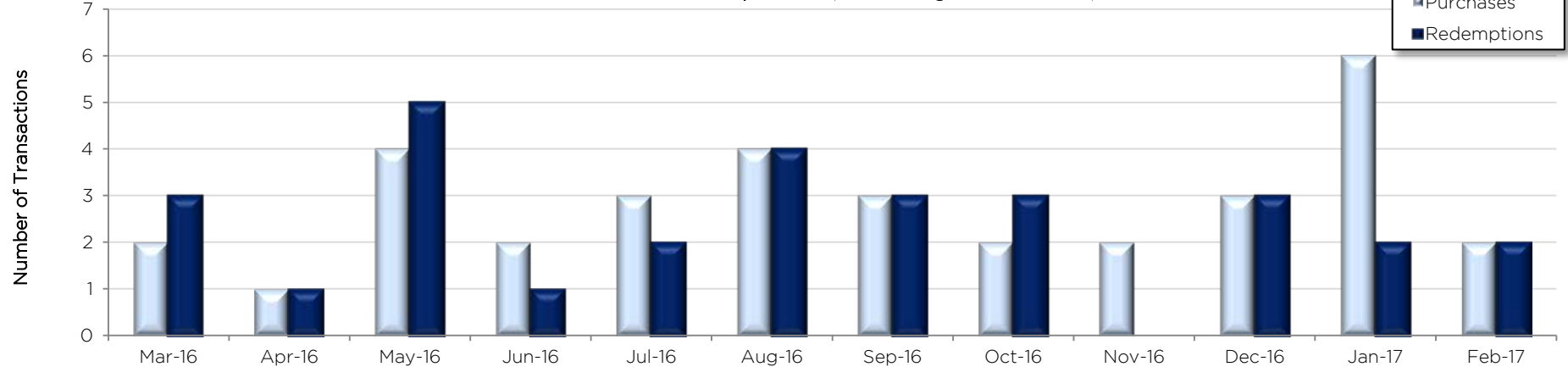
*Benchmark: 24 month moving average 1-3Yr Treasury Index

Number of Positions at Month End



	Mar-16	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17
Positions	69	69	68	69	69	69	69	67	69	69	73	73

Purchases and Redemptions* (Excluding LAIF & MMF)



*Redemptions include maturities, calls, and sells (excluding paydowns)

	Mar-16	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17
Purchases	2	1	4	2	3	4	3	2	2	3	6	2
Redemptions	3	1	5	1	2	4	3	3	0	3	2	2
Total Transactions	5	2	9	3	5	8	6	5	2	6	8	4

**City of Anaheim
Portfolio Management
Portfolio Summary
February 28, 2017**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Treasury Securities - Coupon	90,000,000.00	89,801,500.00	89,734,636.67	17.20	1,122	888	1.281	1.298
Federal Agency Issues - Coupon	191,224,000.00	190,933,166.55	191,069,311.03	36.61	1,411	663	1.250	1.267
Passbook/Checking Accounts	83,915,344.71	83,915,344.71	83,915,344.71	16.08	1	1	0.769	0.780
Money Market Mutual Fund	1,485,523.64	1,485,523.64	1,485,523.64	0.28	1	1	0.441	0.447
Medium Term Notes	128,365,000.00	128,481,429.65	128,724,882.77	24.67	1,233	715	1.454	1.474
Negotiable CD's	5,000,000.00	5,005,000.00	5,000,000.00	0.96	359	177	1.410	1.430
Commercial Paper Disc. -Amortizing	22,000,000.00	21,919,970.00	21,914,911.68	4.20	268	118	1.183	1.199
Investments	521,989,868.35	521,541,934.55	521,844,610.50	100.00%	1,028	578	1.225	1.242

Cash and Accrued Interest								
Accrued Interest at Purchase		89,218.41	89,218.41					
Subtotal		89,218.41	89,218.41					
Total Cash and Investments	521,989,868.35	521,631,152.96	521,933,828.91		1,028	578	1.225	1.242

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	515,618.13	3,604,372.25
Average Daily Balance	521,463,415.74	477,774,707.86
Effective Rate of Return	1.29%	1.13%

Debbie Moreno, Finance Director

**City of Anaheim
Portfolio Management
Portfolio Details - Investments
February 28, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	Moody's	Days to Maturity	Maturity Date
Treasury Securities - Coupon												
912828D49	1925	U.S.Treasury		01/22/2016	10,000,000.00	10,006,600.00	10,002,856.14	0.875	AA+	Aaa	167	08/15/2017
912828XK1	1926	U.S.Treasury		01/29/2016	10,000,000.00	9,975,800.00	9,986,706.15	0.875	AA+	Aaa	501	07/15/2018
912828K82	1929	U.S.Treasury		02/04/2016	10,000,000.00	9,989,800.00	10,022,965.22	1.000	AA+	Aaa	532	08/15/2018
912828TS9	1930	U.S.Treasury		02/08/2016	10,000,000.00	9,993,000.00	9,993,621.11	0.625	AA+	Aaa	213	09/30/2017
912828L81	1939	U.S.Treasury		03/14/2016	10,000,000.00	9,960,600.00	9,978,429.23	0.875	AA+	Aaa	593	10/15/2018
912828D72	1967	U.S.Treasury		12/27/2016	10,000,000.00	10,065,200.00	9,979,320.64	2.000	AA+	Aaa	1,644	08/31/2021
912828G53	1968	U.S.Treasury		01/09/2017	10,000,000.00	10,000,400.00	9,985,580.12	1.875	AA+	Aaa	1,735	11/30/2021
912828L99	1971	U.S.Treasury		01/12/2017	10,000,000.00	9,895,300.00	9,884,225.26	1.375	AA+	Aaa	1,340	10/31/2020
912828L32	1975	U.S.Treasury		02/22/2017	10,000,000.00	9,914,800.00	9,900,932.80	1.375	AA+	Aaa	1,279	08/31/2020
Subtotal and Average			82,306,990.64		90,000,000.00	89,801,500.00	89,734,636.67				888	
Federal Agency Issues - Coupon												
3133ECE26	1721	FFCB		01/30/2013	8,930,000.00	8,909,103.80	8,930,000.00	0.940	AA+	Aaa	335	01/30/2018
3133EEFE5	1853	FFCB		12/18/2014	5,000,000.00	5,012,850.00	4,999,402.08	1.125	AA+	Aaa	292	12/18/2017
3133ECBY9	1864	FFCB		01/16/2015	5,375,000.00	5,363,927.50	5,374,629.49	0.930	AA+	Aaa	421	04/26/2018
3133EFPR2	1915	FFCB		11/19/2015	4,000,000.00	4,002,920.00	4,000,000.00	1.600	AA+	Aaa	993	11/19/2019
3133EFGS3	1923	FFCB		12/14/2015	5,000,000.00	5,005,400.00	5,000,000.00	1.100	AA+	Aaa	378	03/14/2018
3133EGUY9	1960	FFCB		09/26/2016	5,000,000.00	4,982,300.00	4,997,298.95	0.875	AA+	Aaa	568	09/20/2018
313378A43	1815	FHLB		03/19/2014	10,000,000.00	10,041,800.00	10,011,657.62	1.375	AA+	Aaa	373	03/09/2018
313378QK0	1822	FHLB		05/15/2014	10,000,000.00	10,106,600.00	10,060,429.52	1.875	AA+	Aaa	737	03/08/2019
3130A4TR3	1877	FHLB		03/30/2015	5,000,000.00	5,001,500.00	5,000,552.67	0.875	AA+	Aaa	229	10/16/2017
3137EADL0	1808	FHLMC		01/31/2014	7,012,000.00	7,022,518.00	7,006,234.63	1.000	AA+	Aaa	212	09/29/2017
3137EADP1	1820	FHLMC		04/14/2014	1,600,000.00	1,598,528.00	1,593,856.00	0.875	AA+	Aaa	371	03/07/2018
3137EADP1	1823	FHLMC		05/15/2014	5,000,000.00	4,995,400.00	4,981,993.44	0.875	AA+	Aaa	371	03/07/2018
3137EADN6	1876	FHLMC		03/30/2015	7,000,000.00	6,991,460.00	6,989,462.62	0.750	AA+	Aaa	317	01/12/2018
3137EADM8	1942	FHLMC		04/25/2016	10,000,000.00	9,942,200.00	10,026,040.91	1.250	AA+	Aaa	945	10/02/2019
3137EADK2	1946	FHLMC		05/24/2016	10,000,000.00	9,958,200.00	10,021,329.03	1.250	AA+	Aaa	883	08/01/2019
3137EADM8	1949	FHLMC		07/13/2016	10,000,000.00	9,942,200.00	10,074,062.30	1.250	AA+	Aaa	945	10/02/2019
3137EAEC9	1969	FHLMC		01/10/2017	10,000,000.00	9,668,100.00	9,662,646.43	1.125	AA+	Aaa	1,625	08/12/2021
3135G0TM5	1722	FNMA		01/30/2013	5,000,000.00	4,996,100.00	5,000,000.00	1.020	AA+	Aaa	335	01/30/2018
3135G0WJ8	1748	FNMA		05/22/2013	5,000,000.00	4,988,750.00	4,993,335.19	0.875	AA+	Aaa	446	05/21/2018
3135G0YT4	1813	FNMA		02/25/2014	10,000,000.00	10,072,500.00	9,996,965.07	1.625	AA+	Aaa	636	11/27/2018
3135G0WJ8	1818	FNMA		03/25/2014	7,307,000.00	7,290,559.25	7,251,746.19	0.875	AA+	Aaa	446	05/21/2018
3135G0PQ0	1819	FNMA		03/25/2014	5,000,000.00	5,002,900.00	4,988,049.77	0.875	AA+	Aaa	239	10/26/2017
3135G0ZA4	1821	FNMA		04/14/2014	10,000,000.00	10,111,800.00	10,047,267.62	1.875	AA+	Aaa	720	02/19/2019
3135G0ZY2	1851	FNMA		12/12/2014	5,000,000.00	5,034,250.00	5,000,220.85	1.750	AA+	Aaa	1,000	11/26/2019

**City of Anaheim
Portfolio Management
Portfolio Details - Investments
February 28, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	Moody's	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3136G1L23	1863	FNMA		01/16/2015	5,000,000.00	5,001,700.00	5,000,536.96	0.800	AA+	Aaa	252	11/08/2017
3136G3BY0	1938	FNMA		02/29/2016	10,000,000.00	9,974,700.00	10,000,000.00	1.270	AA+	Aaa	727	02/26/2019
3135G0F73	1943	FNMA		05/03/2016	10,000,000.00	9,914,900.00	10,061,593.69	1.500	AA+	Aaa	1,370	11/30/2020
Subtotal and Average			198,566,554.87		191,224,000.00	190,933,166.55	191,069,311.03				663	
Passbook/Checking Accounts												
SYS17430	17430	LAIF			42,422,148.37	42,422,148.37	42,422,148.37	0.780				1
SYS17432	17432	LAIF			41,493,196.34	41,493,196.34	41,493,196.34	0.780				1
Subtotal and Average			83,915,344.71		83,915,344.71	83,915,344.71	83,915,344.71					1
Money Market Mutual Fund												
SYS987	987	Fidelity Govt MMF			1,415,480.35	1,415,480.35	1,415,480.35	0.450	AAA	Aaa		1
SYS500	500	Goldman Sachs Trsy MMF			70,043.29	70,043.29	70,043.29	0.380	AAA	Aaa		1
Subtotal and Average			1,928,693.93		1,485,523.64	1,485,523.64	1,485,523.64					1
Medium Term Notes												
07330NAN5	1972	BB&T Corp		01/26/2017	5,000,000.00	5,008,950.00	4,999,613.10	2.100	A	A1	1,050	01/15/2020
14912L5J6	1948	Caterpillar		06/10/2016	4,000,000.00	3,998,000.00	4,006,546.25	1.250	A	A3	250	11/06/2017
166764AE0	1756	Chevron		06/24/2013	3,000,000.00	3,012,720.00	3,000,000.00	1.718	AA-	Aa2	480	06/24/2018
166764AL4	1894	Chevron		06/29/2015	5,000,000.00	5,000,850.00	5,004,673.48	1.345	AA-	Aa2	259	11/15/2017
166764AE0	1920	Chevron		12/07/2015	5,000,000.00	5,021,200.00	5,015,113.30	1.718	AA-	Aa2	480	06/24/2018
191216BA7	1859	Coca Cola		01/15/2015	5,000,000.00	4,994,600.00	4,997,031.14	1.150	AA-	Aa3	396	04/01/2018
17275RAX0	1933	Cisco		02/12/2016	5,000,000.00	5,086,500.00	5,094,500.32	2.450	AA-	A1	1,202	06/15/2020
17275RBJ0	1970	Cisco		01/13/2017	5,000,000.00	4,906,750.00	4,903,573.95	1.850	AA-	A1	1,664	09/20/2021
30231GAA0	1817	Exxon Mobil		03/20/2014	5,000,000.00	5,000,500.00	5,000,000.00	0.921	AA+	Aaa	14	03/15/2017
02666QM26	1730	Honda		02/19/2013	3,000,000.00	3,007,800.00	2,999,671.70	1.600	A+	A1	352	02/16/2018
02665WAZ4	1944	Honda		05/17/2016	5,000,000.00	5,059,100.00	5,142,751.15	2.450	A+	A1	1,303	09/24/2020
438516BJ4	1962	Honeywell		10/31/2016	5,000,000.00	4,967,850.00	4,996,492.55	1.400	A	A2	973	10/30/2019
24422ETJ8	1959	John Deere		09/09/2016	5,000,000.00	4,938,400.00	4,991,465.05	1.250	A	A2	952	10/09/2019
478160BL7	1857	Johnson & Johnson		01/12/2015	5,145,000.00	5,145,051.45	5,145,793.00	1.125	AAA	Aaa	265	11/21/2017
478160BL7	1858	Johnson & Johnson		01/13/2015	5,000,000.00	5,000,050.00	5,000,771.40	1.125	AAA	Aaa	265	11/21/2017
48125LRG9	1961	JP Morgan Securities		10/17/2016	5,000,000.00	4,985,700.00	5,002,488.35	1.650	A+	Aa3	936	09/23/2019
88579YAQ4	1936	3M Company		02/19/2016	5,000,000.00	5,039,550.00	5,085,513.06	2.000	AA-	A1	1,255	08/07/2020
594918AP9	1804	Microsoft		01/28/2014	2,220,000.00	2,219,578.20	2,214,055.95	0.875	AAA	Aaa	259	11/15/2017
594918BG8	1908	Microsoft		11/03/2015	4,000,000.00	4,019,080.00	3,997,649.78	2.000	AAA	Aaa	1,343	11/03/2020
594918BF0	1909	Microsoft		11/03/2015	5,000,000.00	5,001,150.00	4,997,212.96	1.300	AAA	Aaa	612	11/03/2018

**City of Anaheim
Portfolio Management
Portfolio Details - Investments
February 28, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	Moody's	Days to Maturity	Maturity Date
Medium Term Notes												
594918BN3	1955	Microsoft		08/08/2016	5,000,000.00	4,950,550.00	4,995,818.01	1.100	AAA	Aaa	890	08/08/2019
594918BW3	1974	Microsoft		02/06/2017	5,000,000.00	5,024,000.00	4,989,399.31	2.400	AAA	Aaa	1,803	02/06/2022
64952WBR3	1809	New York Life		02/13/2014	5,000,000.00	5,000,000.00	5,000,000.00	1.125	AA+	Aaa	0	03/01/2017
68389XAX3	1950	Oracle		07/29/2016	5,000,000.00	5,072,500.00	5,128,439.95	2.250	AA-	A1	951	10/08/2019
92826CAB8	1973	Visa		01/30/2017	2,000,000.00	2,016,400.00	2,008,213.20	2.200	A+	A1	1,384	12/14/2020
94974BFG0	1742	Wells Fargo Company		05/15/2013	5,000,000.00	5,000,750.00	5,000,627.75	1.500	A	A2	321	01/16/2018
94974BFW5	1868	Wells Fargo Company		02/03/2015	5,000,000.00	4,999,850.00	5,000,249.46	1.150	A	A2	93	06/02/2017
94974BGB0	1945	Wells Fargo Company		05/23/2016	5,000,000.00	5,004,000.00	5,007,218.60	1.400	A	A2	191	09/08/2017
Subtotal and Average			127,840,554.13		128,365,000.00	128,481,429.65	128,724,882.77				715	
Negotiable CD's												
06417GNX2	1957	Bank of Nova Scotia		08/31/2016	5,000,000.00	5,005,000.00	5,000,000.00	1.430	A-1	P-1	177	08/25/2017
Subtotal and Average			5,000,000.00		5,000,000.00	5,005,000.00	5,000,000.00				177	
Commercial Paper Disc. -Amortizing												
46640PUU5	1963	JP Morgan Securities		11/02/2016	5,000,000.00	4,976,000.00	4,974,985.11		A-1	P-1	149	07/28/2017
89233GSK3	1956	Toyota		08/24/2016	5,000,000.00	4,989,450.00	4,987,535.45	1.120	A-1+	P-1	79	05/19/2017
89233GSS6	1958	Toyota		09/02/2016	6,000,000.00	5,986,260.00	5,983,817.31	1.120	A-1+	P-1	86	05/26/2017
89233GV45	1964	Toyota		11/08/2016	6,000,000.00	5,968,260.00	5,968,573.81	1.200	A-1+	P-1	156	08/04/2017
Subtotal and Average			21,905,277.46		22,000,000.00	21,919,970.00	21,914,911.68				118	
Total and Average			521,463,415.74		521,989,868.35	521,541,934.55	521,844,610.50				578	

**City of Anaheim
Inventory by Maturity Report
February 28, 2017**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days	Par Value	YTM		Days to Maturity
												360	365	
SYS17430	17430	01	PA1	LAIF	07/01/2016	42,422,148.37	0.780		42,422,148.37	1	42,422,148.37	0.769	0.780	1
SYS17432	17432	01	PA1	LAIF	07/01/2016	41,493,196.34	0.780		41,493,196.34	1	41,493,196.34	0.769	0.780	1
SYS500	500	01	PA2	Goldman Sachs Trsy MMF	07/01/2016	70,043.29	0.380		70,043.29	1	70,043.29	0.375	0.380	1
SYS987	987	01	PA2	Fidelity Govt MMF	07/01/2016	1,415,480.35	0.450		1,415,480.35	1	1,415,480.35	0.444	0.450	1
64952WBR3	1809	02	MTN	New York Life	02/13/2014	5,000,000.00	1.125	03/01/2017	5,028,125.00	1,112	5,000,000.00	1.180	1.197	0
30231GAA0	1817	02	MTN	Exxon Mobil	03/20/2014	5,000,000.00	0.921	03/15/2017	5,000,000.00	1,091	5,000,000.00	0.908	0.921	14
89233GSK3	1956	01	ACP	Toyota	08/24/2016	4,987,535.45	1.120	05/19/2017	5,000,000.00	268	5,000,000.00	1.147	1.163	79
89233GSS6	1958	01	ACP	Toyota	09/02/2016	5,983,817.31	1.120	05/26/2017	6,000,000.00	266	6,000,000.00	1.140	1.156	86
94974BFW5	1868	02	MTN	Wells Fargo Company	02/03/2015	5,000,249.46	1.150	06/02/2017	5,000,000.00	850	5,000,000.00	1.114	1.130	93
46640PUU5	1963	01	ACP	JP Morgan Securities	11/02/2016	4,974,985.11		07/28/2017	5,000,000.00	268	5,000,000.00	1.222	1.239	149
89233GV45	1964	01	ACP	Toyota	11/08/2016	5,968,573.81	1.200	08/04/2017	6,000,000.00	269	6,000,000.00	1.222	1.239	156
912828D49	1925	02	TRC	U.S.Treasury	01/22/2016	10,002,856.14	0.875	08/15/2017	10,000,000.00	571	10,000,000.00	0.801	0.812	167
06417GNX2	1957	01	MC1	Bank of Nova Scotia	08/31/2016	5,000,000.00	1.430	08/25/2017	5,000,000.00	359	5,000,000.00	1.410	1.430	177
94974BGB0	1945	02	MTN	Wells Fargo Company	05/23/2016	5,007,218.60	1.400	09/08/2017	5,000,000.00	473	5,000,000.00	1.104	1.119	191
3137EADL0	1808	02	FAC	FHLMC	01/31/2014	7,006,234.63	1.000	09/29/2017	7,012,000.00	1,337	7,012,000.00	1.130	1.146	212
912828TS9	1930	02	TRC	U.S.Treasury	02/08/2016	9,993,621.11	0.625	09/30/2017	10,000,000.00	600	10,000,000.00	0.725	0.735	213
3130A4TR3	1877	02	FAC	FHLB	03/30/2015	5,000,552.67	0.875	10/16/2017	5,000,000.00	931	5,000,000.00	0.845	0.857	229
3135G0PQ0	1819	02	FAC	FNMA	03/25/2014	4,988,049.77	0.875	10/26/2017	5,000,000.00	1,311	5,000,000.00	1.233	1.250	239
14912L5J6	1948	02	MTN	Caterpillar	06/10/2016	4,006,546.25	1.250	11/06/2017	4,000,000.00	514	4,000,000.00	0.993	1.007	250
3136G1L23	1863	02	FAC	FNMA	01/16/2015	5,000,536.96	0.800	11/08/2017	5,000,000.00	1,027	5,000,000.00	0.773	0.784	252
594918AP9	1804	02	MTN	Microsoft	01/28/2014	2,214,055.95	0.875	11/15/2017	2,220,000.00	1,387	2,220,000.00	1.247	1.265	259
166764AL4	1894	02	MTN	Chevron	06/29/2015	5,004,673.48	1.345	11/15/2017	5,000,000.00	870	5,000,000.00	1.193	1.210	259
478160BL7	1857	02	MTN	Johnson & Johnson	01/12/2015	5,145,793.00	1.125	11/21/2017	5,145,000.00	1,044	5,145,000.00	1.088	1.103	265
478160BL7	1858	02	MTN	Johnson & Johnson	01/13/2015	5,000,771.40	1.125	11/21/2017	5,000,000.00	1,043	5,000,000.00	1.088	1.103	265
3133EEFE5	1853	02	FAC	FFCB	12/18/2014	4,999,402.08	1.125	12/18/2017	5,000,000.00	1,096	5,000,000.00	1.125	1.140	292
3137EADN6	1876	02	FAC	FHLMC	03/30/2015	6,989,462.62	0.750	01/12/2018	7,000,000.00	1,019	7,000,000.00	0.914	0.927	317
94974BFG0	1742	02	MTN	Wells Fargo Company	05/15/2013	5,000,627.75	1.500	01/16/2018	5,000,000.00	1,707	5,000,000.00	1.465	1.485	321
3133ECE26	1721	02	FAC	FFCB	01/30/2013	8,930,000.00	0.940	01/30/2018	8,930,000.00	1,826	8,930,000.00	1.030	1.044	335
3135G0TM5	1722	02	FAC	FNMA	01/30/2013	5,000,000.00	1.020	01/30/2018	5,000,000.00	1,826	5,000,000.00	1.051	1.065	335
02666QM26	1730	02	MTN	Honda	02/19/2013	2,999,671.70	1.600	02/16/2018	3,000,000.00	1,823	3,000,000.00	1.590	1.612	352
3137EADP1	1820	02	FAC	FHLMC	04/14/2014	1,593,856.00	0.875	03/07/2018	1,600,000.00	1,423	1,600,000.00	1.246	1.263	371
3137EADP1	1823	02	FAC	FHLMC	05/15/2014	4,981,993.44	0.875	03/07/2018	5,000,000.00	1,392	5,000,000.00	1.222	1.239	371
313378A43	1815	02	FAC	FHLB	03/19/2014	10,011,657.62	1.375	03/09/2018	10,000,000.00	1,451	10,000,000.00	1.240	1.258	373
3133EFSG3	1923	02	FAC	FFCB	12/14/2015	5,000,000.00	1.100	03/14/2018	5,000,000.00	821	5,000,000.00	1.085	1.100	378
191216BA7	1859	02	MTN	Coca Cola	01/15/2015	4,997,031.14	1.150	04/01/2018	5,000,000.00	1,172	5,000,000.00	1.370	1.389	396
3133ECBY9	1864	02	FAC	FFCB	01/16/2015	5,374,629.49	0.930	04/26/2018	5,375,000.00	1,196	5,375,000.00	0.923	0.936	421

**City of Anaheim
Inventory by Maturity Report**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Purchase Date	Book Value	Current Rate	Maturity Date	Maturity Amount	Total Days	Par Value	YTM		Days to Maturity
												360	365	
3135G0WJ8	1748	02	FAC	FNMA	05/22/2013	4,993,335.19	0.875	05/21/2018	5,000,000.00	1,825	5,000,000.00	0.974	0.987	446
3135G0WJ8	1818	02	FAC	FNMA	03/25/2014	7,251,746.19	0.875	05/21/2018	7,307,000.00	1,518	7,307,000.00	1.495	1.516	446
166764AE0	1756	02	MTN	Chevron	06/24/2013	3,000,000.00	1.718	06/24/2018	3,000,000.00	1,826	3,000,000.00	1.694	1.718	480
166764AE0	1920	02	MTN	Chevron	12/07/2015	5,015,113.30	1.718	06/24/2018	5,000,000.00	930	5,000,000.00	1.462	1.483	480
912828XK1	1926	02	TRC	U.S.Treasury	01/29/2016	9,986,706.15	0.875	07/15/2018	10,000,000.00	898	10,000,000.00	0.960	0.973	501
912828K82	1929	02	TRC	U.S.Treasury	02/04/2016	10,022,965.22	1.000	08/15/2018	10,000,000.00	923	10,000,000.00	0.829	0.840	532
3133EGUY9	1960	02	FAC	FFCB	09/26/2016	4,997,298.95	0.875	09/20/2018	5,000,000.00	724	5,000,000.00	0.898	0.910	568
912828L81	1939	02	TRC	U.S.Treasury	03/14/2016	9,978,429.23	0.875	10/15/2018	10,000,000.00	945	10,000,000.00	0.996	1.010	593
594918BF0	1909	02	MTN	Microsoft	11/03/2015	4,997,212.96	1.300	11/03/2018	5,000,000.00	1,096	5,000,000.00	1.316	1.334	612
3135G0YT4	1813	02	FAC	FNMA	02/25/2014	9,996,965.07	1.625	11/27/2018	10,000,000.00	1,736	10,000,000.00	1.621	1.643	636
3135G0ZA4	1821	02	FAC	FNMA	04/14/2014	10,047,267.62	1.875	02/19/2019	10,000,000.00	1,772	10,000,000.00	1.602	1.624	720
3136G3BY0	1938	02	FAC	FNMA	02/29/2016	10,000,000.00	1.270	02/26/2019	10,000,000.00	1,093	10,000,000.00	1.253	1.270	727
313378QK0	1822	02	FAC	FHLB	05/15/2014	10,060,429.52	1.875	03/08/2019	10,000,000.00	1,758	10,000,000.00	1.542	1.563	737
3137EADK2	1946	02	FAC	FHLMC	05/24/2016	10,021,329.03	1.250	08/01/2019	10,000,000.00	1,164	10,000,000.00	1.144	1.160	883
594918BN3	1955	02	MTN	Microsoft	08/08/2016	4,995,818.01	1.100	08/08/2019	5,000,000.00	1,095	5,000,000.00	1.119	1.135	890
48125LRG9	1961	02	MTN	JP Morgan Securities	10/17/2016	5,002,488.35	1.650	09/23/2019	5,000,000.00	1,071	5,000,000.00	1.608	1.630	936
3137EADM8	1942	02	FAC	FHLMC	04/25/2016	10,026,040.91	1.250	10/02/2019	10,000,000.00	1,255	10,000,000.00	1.131	1.147	945
3137EADM8	1949	02	FAC	FHLMC	07/13/2016	10,074,062.30	1.250	10/02/2019	10,000,000.00	1,176	10,000,000.00	0.945	0.958	945
68389XAX3	1950	02	MTN	Oracle	07/29/2016	5,128,439.95	2.250	10/08/2019	5,000,000.00	1,166	5,000,000.00	1.223	1.240	951
24422ETJ8	1959	02	MTN	John Deere	09/09/2016	4,991,465.05	1.250	10/09/2019	5,000,000.00	1,125	5,000,000.00	1.299	1.317	952
438516BJ4	1962	02	MTN	Honeywell	10/31/2016	4,996,492.55	1.400	10/30/2019	5,000,000.00	1,094	5,000,000.00	1.407	1.427	973
3133EFPR2	1915	02	FAC	FFCB	11/19/2015	4,000,000.00	1.600	11/19/2019	4,000,000.00	1,461	4,000,000.00	1.578	1.600	993
3135G0ZY2	1851	02	FAC	FNMA	12/12/2014	5,000,220.85	1.750	11/26/2019	5,000,000.00	1,810	5,000,000.00	1.724	1.748	1,000
07330NAN5	1972	02	MTN	BB&T Corp	01/26/2017	4,999,613.10	2.100	01/15/2020	5,000,000.00	1,084	5,000,000.00	2.074	2.103	1,050
17275RAX0	1933	02	MTN	Cisco	02/12/2016	5,094,500.32	2.450	06/15/2020	5,000,000.00	1,585	5,000,000.00	1.824	1.849	1,202
88579YAAQ4	1936	02	MTN	3M Company	02/19/2016	5,085,513.06	2.000	08/07/2020	5,000,000.00	1,631	5,000,000.00	1.463	1.483	1,255
912828L32	1975	02	TRC	U.S.Treasury	02/22/2017	9,900,932.80	1.375	08/31/2020	10,000,000.00	1,286	10,000,000.00	1.645	1.668	1,279
02665WAZ4	1944	02	MTN	Honda	05/17/2016	5,142,751.15	2.450	09/24/2020	5,000,000.00	1,591	5,000,000.00	1.595	1.617	1,303
912828L99	1971	02	TRC	U.S.Treasury	01/12/2017	9,884,225.26	1.375	10/31/2020	10,000,000.00	1,388	10,000,000.00	1.679	1.702	1,340
594918BG8	1908	02	MTN	Microsoft	11/03/2015	3,997,649.78	2.000	11/03/2020	4,000,000.00	1,827	4,000,000.00	1.989	2.017	1,343
3135G0F73	1943	02	FAC	FNMA	05/03/2016	10,061,593.69	1.500	11/30/2020	10,000,000.00	1,672	10,000,000.00	1.312	1.330	1,370
92826CAB8	1973	02	MTN	Visa	01/30/2017	2,008,213.20	2.200	12/14/2020	2,000,000.00	1,414	2,000,000.00	2.058	2.086	1,384
3137EAEC9	1969	02	FAC	FHLMC	01/10/2017	9,662,646.43	1.125	08/12/2021	10,000,000.00	1,675	10,000,000.00	1.895	1.921	1,625
912828D72	1967	02	TRC	U.S.Treasury	12/27/2016	9,979,320.64	2.000	08/31/2021	10,000,000.00	1,708	10,000,000.00	2.020	2.048	1,644
17275RBJ0	1970	02	MTN	Cisco	01/13/2017	4,903,573.95	1.850	09/20/2021	5,000,000.00	1,711	5,000,000.00	2.267	2.299	1,664
912828G53	1968	02	TRC	U.S.Treasury	01/09/2017	9,985,580.12	1.875	11/30/2021	10,000,000.00	1,786	10,000,000.00	1.881	1.907	1,735
594918BW3	1974	02	MTN	Microsoft	02/06/2017	4,989,399.31	2.400	02/06/2022	5,000,000.00	1,826	5,000,000.00	2.412	2.446	1,803
Subtotal and Average						521,844,610.50			522,017,993.35		521,989,868.35	1.225	1.242	578
Net Maturities and Average						521,844,610.50			522,017,993.35		521,989,868.35	1.225	1.242	578

**City of Anaheim
Credit Rating Report
February 28, 2017
Sorted by Moody's - Investment Number**

Investment #	Issuer	Security #	Purchase Principal	Book Value	Market Value	Moody's Rating	S&P Rating	Purchase Date	Maturity Date	Days To Maturity	Stated Rate	YTM	% of Total
1721	FFCB	3133ECE26	8,884,724.90	8,930,000.00	8,909,103.80	Aaa	AA+	01/30/2013	01/30/2018	335	0.940	1.044	1.71
1722	FNMA	3135G0TM5	4,989,050.00	5,000,000.00	4,996,100.00	Aaa	AA+	01/30/2013	01/30/2018	335	1.020	1.065	0.96
1748	FNMA	3135G0WJ8	4,972,750.00	4,993,335.19	4,988,750.00	Aaa	AA+	05/22/2013	05/21/2018	446	0.875	0.987	0.96
1804	MSFT	594918AP9	2,188,009.80	2,214,055.95	2,219,578.20	Aaa	AAA	01/28/2014	11/15/2017	259	0.875	1.265	0.42
1808	FHLMC	3137EADL0	6,975,467.48	7,006,234.63	7,022,518.00	Aaa	AA+	01/31/2014	09/29/2017	212	1.000	1.146	1.34
1809	NYLCP	64952WBR3	5,018,450.00	5,000,000.00	5,000,000.00	Aaa	AA+	02/13/2014	03/01/2017		1.125	1.197	0.96
1813	FNMA	3135G0YT4	9,991,700.00	9,996,965.07	10,072,500.00	Aaa	AA+	02/25/2014	11/27/2018	636	1.625	1.643	1.92
1815	FHLB	313378A43	10,045,300.00	10,011,657.62	10,041,800.00	Aaa	AA+	03/19/2014	03/09/2018	373	1.375	1.258	1.92
1817	EXXON	30231GAA0	5,000,000.00	5,000,000.00	5,000,500.00	Aaa	AA+	03/20/2014	03/15/2017	14	0.921	0.921	0.96
1818	FNMA	3135G0WJ8	7,119,137.03	7,251,746.19	7,290,559.25	Aaa	AA+	03/25/2014	05/21/2018	446	0.875	1.516	1.39
1819	FNMA	3135G0PQ0	4,934,350.00	4,988,049.77	5,002,900.00	Aaa	AA+	03/25/2014	10/26/2017	239	0.875	1.250	0.96
1820	FHLMC	3137EADP1	1,576,448.00	1,593,856.00	1,598,528.00	Aaa	AA+	04/14/2014	03/07/2018	371	0.875	1.263	0.31
1821	FNMA	3135G0ZA4	10,116,500.00	10,047,267.62	10,111,800.00	Aaa	AA+	04/14/2014	02/19/2019	720	1.875	1.624	1.93
1822	FHLB	313378QK0	10,144,050.00	10,060,429.52	10,106,600.00	Aaa	AA+	05/15/2014	03/08/2019	737	1.875	1.563	1.93
1823	FHLMC	3137EADP1	4,932,500.00	4,981,993.44	4,995,400.00	Aaa	AA+	05/15/2014	03/07/2018	371	0.875	1.239	0.95
1851	FNMA	3135G0ZY2	5,000,400.00	5,000,220.85	5,034,250.00	Aaa	AA+	12/12/2014	11/26/2019	1,000	1.750	1.748	0.96
1853	FFCB	3133EEFE5	4,997,750.00	4,999,402.08	5,012,850.00	Aaa	AA+	12/18/2014	12/18/2017	292	1.125	1.140	0.96
1857	JNJ	478160BL7	5,148,138.45	5,145,793.00	5,145,051.45	Aaa	AAA	01/12/2015	11/21/2017	265	1.125	1.103	0.99
1858	JNJ	478160BL7	5,003,050.00	5,000,771.40	5,000,050.00	Aaa	AAA	01/13/2015	11/21/2017	265	1.125	1.103	0.96
1863	FNMA	3136G1L23	5,002,200.00	5,000,536.96	5,001,700.00	Aaa	AA+	01/16/2015	11/08/2017	252	0.800	0.784	0.96
1864	FFCB	3133ECBY9	5,373,946.50	5,374,629.49	5,363,927.50	Aaa	AA+	01/16/2015	04/26/2018	421	0.930	0.936	1.03
1876	FHLMC	3137EADN6	6,966,050.00	6,989,462.62	6,991,460.00	Aaa	AA+	03/30/2015	01/12/2018	317	0.750	0.927	1.34
1877	FHLB	3130A4TR3	5,002,250.00	5,000,552.67	5,001,500.00	Aaa	AA+	03/30/2015	10/16/2017	229	0.875	0.857	0.96
1908	MSFT	594918BG8	3,996,800.00	3,997,649.78	4,019,080.00	Aaa	AAA	11/03/2015	11/03/2020	1,343	2.000	2.017	0.77
1909	MSFT	594918BF0	4,995,000.00	4,997,212.96	5,001,150.00	Aaa	AAA	11/03/2015	11/03/2018	612	1.300	1.334	0.96
1915	FFCB	3133EFPR2	4,000,000.00	4,000,000.00	4,002,920.00	Aaa	AA+	11/19/2015	11/19/2019	993	1.600	1.600	0.77
1923	FFCB	3133EFSG3	5,000,000.00	5,000,000.00	5,005,400.00	Aaa	AA+	12/14/2015	03/14/2018	378	1.100	1.100	0.96
1925	US	912828D49	10,009,765.60	10,002,856.14	10,006,600.00	Aaa	AA+	01/22/2016	08/15/2017	167	0.875	0.812	1.92
1926	US	912828XK1	9,976,171.90	9,986,706.15	9,975,800.00	Aaa	AA+	01/29/2016	07/15/2018	501	0.875	0.973	1.91
1929	US	912828K82	10,039,843.80	10,022,965.22	9,989,800.00	Aaa	AA+	02/04/2016	08/15/2018	532	1.000	0.840	1.92
1930	US	912828TS9	9,982,031.30	9,993,621.11	9,993,000.00	Aaa	AA+	02/08/2016	09/30/2017	213	0.625	0.735	1.92
1938	FNMA	3136G3BY0	10,000,000.00	10,000,000.00	9,974,700.00	Aaa	AA+	02/29/2016	02/26/2019	727	1.270	1.270	1.92
1939	US	912828L81	9,965,625.00	9,978,429.23	9,960,600.00	Aaa	AA+	03/14/2016	10/15/2018	593	0.875	1.010	1.91
1942	FHLMC	3137EADM8	10,034,600.00	10,026,040.91	9,942,200.00	Aaa	AA+	04/25/2016	10/02/2019	945	1.250	1.147	1.92
1943	FNMA	3135G0F73	10,075,200.00	10,061,593.69	9,914,900.00	Aaa	AA+	05/03/2016	11/30/2020	1,370	1.500	1.330	1.93

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1946	FHLMC	3137EADK2	10,028,120.00	10,021,329.03	9,958,200.00	Aaa	AA+	05/24/2016	08/01/2019	883	1.250	1.160	1.92
1949	FHLMC	3137EADM8	10,092,200.00	10,074,062.30	9,942,200.00	Aaa	AA+	07/13/2016	10/02/2019	945	1.250	0.958	1.93
1955	MSFT	594918BN3	4,994,850.00	4,995,818.01	4,950,550.00	Aaa	AAA	08/08/2016	08/08/2019	890	1.100	1.135	0.96
1960	FFCB	3133EGUY9	4,996,550.00	4,997,298.95	4,982,300.00	Aaa	AA+	09/26/2016	09/20/2018	568	0.875	0.910	0.96
1967	US	912828D72	9,978,515.60	9,979,320.64	10,065,200.00	Aaa	AA+	12/27/2016	08/31/2021	1,644	2.000	2.048	1.91
1968	US	912828G53	9,985,156.25	9,985,580.12	10,000,400.00	Aaa	AA+	01/09/2017	11/30/2021	1,735	1.875	1.907	1.91
1969	FHLMC	3137EAEC9	9,651,900.00	9,662,646.43	9,668,100.00	Aaa	AA+	01/10/2017	08/12/2021	1,625	1.125	1.921	1.85
1971	US	912828L99	9,880,078.10	9,884,225.26	9,895,300.00	Aaa	AA+	01/12/2017	10/31/2020	1,340	1.375	1.702	1.89
1974	MSFT	594918BW3	4,989,250.00	4,989,399.31	5,024,000.00	Aaa	AAA	02/06/2017	02/06/2022	1,803	2.400	2.446	0.96
1975	US	912828L32	9,900,390.60	9,900,932.80	9,914,800.00	Aaa	AA+	02/22/2017	08/31/2020	1,279	1.375	1.668	1.90
500	GOLDSA	SYS500	70,043.29	70,043.29	70,043.29	Aaa	AAA	07/01/2016		1	0.380	0.380	0.01
987	FIDELI	SYS987	1,415,480.35	1,415,480.35	1,415,480.35	Aaa	AAA	07/01/2016		1	0.450	0.450	0.27
SubTotal for Aaa			323,439,793.95	323,630,171.75	323,580,149.84					715	1.234	1.287	62.06
1756	CHEVRN	166764AE0	3,000,000.00	3,000,000.00	3,012,720.00	Aa2	AA-	06/24/2013	06/24/2018	480	1.718	1.718	0.57
1894	CHEVRN	166764AL4	5,015,750.00	5,004,673.48	5,000,850.00	Aa2	AA-	06/29/2015	11/15/2017	259	1.345	1.210	0.96
1920	CHEVRN	166764AE0	5,029,300.00	5,015,113.30	5,021,200.00	Aa2	AA-	12/07/2015	06/24/2018	480	1.718	1.483	0.96
SubTotal for Aa2			13,045,050.00	13,019,786.78	13,034,770.00					395	1.575	1.432	2.49
1859	COCA C	191216BA7	4,991,200.00	4,997,031.14	4,994,600.00	Aa3	AA-	01/15/2015	04/01/2018	396	1.150	1.389	0.96
1961	JPMS	48125LRG9	5,002,850.00	5,002,488.35	4,985,700.00	Aa3	A+	10/17/2016	09/23/2019	936	1.650	1.630	0.96
SubTotal for Aa3			9,994,050.00	9,999,519.49	9,980,300.00					666	1.400	1.509	1.92
1730	HNDA	02666QM26	2,998,290.00	2,999,671.70	3,007,800.00	A1	A+	02/19/2013	02/16/2018	352	1.600	1.612	0.57
1933	CSCO	17275RAX0	5,124,750.00	5,094,500.32	5,086,500.00	A1	AA-	02/12/2016	06/15/2020	1,202	2.450	1.849	0.98
1936	MMM	88579YAQ4	5,111,250.00	5,085,513.06	5,039,550.00	A1	AA-	02/19/2016	08/07/2020	1,255	2.000	1.483	0.97
1944	HNDA	02665WAZ4	5,174,350.00	5,142,751.15	5,059,100.00	A1	A+	05/17/2016	09/24/2020	1,303	2.450	1.617	0.99
1950	ORCL	68389XAX3	5,157,500.00	5,128,439.95	5,072,500.00	A1	AA-	07/29/2016	10/08/2019	951	2.250	1.240	0.98
1970	CSCO	17275RBJ0	4,900,750.00	4,903,573.95	4,906,750.00	A1	AA-	01/13/2017	09/20/2021	1,664	1.850	2.299	0.94
1972	BBT	07330NAN5	4,999,600.00	4,999,613.10	5,008,950.00	A1	A	01/26/2017	01/15/2020	1,050	2.100	2.103	0.96
1973	V	92826CAB8	2,008,400.00	2,008,213.20	2,016,400.00	A1	A+	01/30/2017	12/14/2020	1,384	2.200	2.086	0.38
SubTotal for A1			35,474,890.00	35,362,276.43	35,197,550.00					1169	2.137	1.766	6.77
1742	WFCNEW	94974BFG0	5,003,350.00	5,000,627.75	5,000,750.00	A2	A	05/15/2013	01/16/2018	321	1.500	1.485	0.96
1868	WFCNEW	94974BFW5	5,002,300.00	5,000,249.46	4,999,850.00	A2	A	02/03/2015	06/02/2017	93	1.150	1.130	0.96
1945	WFCNEW	94974BGB0	5,017,950.00	5,007,218.60	5,004,000.00	A2	A	05/23/2016	09/08/2017	191	1.400	1.119	0.96
1959	JDEERE	24422ETJ8	4,989,900.00	4,991,465.05	4,938,400.00	A2	A	09/09/2016	10/09/2019	952	1.250	1.317	0.96
1962	HONIPP	438516BJ4	4,996,050.00	4,996,492.55	4,967,850.00	A2	A	10/31/2016	10/30/2019	973	1.400	1.427	0.96
SubTotal for A2			25,009,550.00	24,996,053.41	24,910,850.00					506	1.340	1.295	4.80
1948	CATPP	14912L5J6	4,013,520.00	4,006,546.25	3,998,000.00	A3	A	06/10/2016	11/06/2017	250	1.250	1.007	0.77

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Investment #	Issuer	Security #	Purchase Principal	Book Value	Market Value	Moody's Rating	S&P Rating	Purchase Date	Maturity Date	Days To Maturity	Stated Rate	YTM	% of Total
SubTotal for A3			4,013,520.00	4,006,546.25	3,998,000.00					250	1.250	1.007	0.77
1956	TOYCC	89233GSK3	4,958,311.10	4,987,535.45	4,989,450.00	P-1	A-1+	08/24/2016	05/19/2017	79	1.120	1.147	0.96
1957	BNS	06417GNX2	5,000,000.00	5,000,000.00	5,005,000.00	P-1	A-1	08/31/2016	08/25/2017	177	1.430	1.430	0.96
1958	TOYCC	89233GSS6	5,950,346.67	5,983,817.31	5,986,260.00	P-1	A-1+	09/02/2016	05/26/2017	86	1.120	1.140	1.15
1963	JPMS	46640PUU5	4,955,333.30	4,974,985.11	4,976,000.00	P-1	A-1	11/02/2016	07/28/2017	149		1.222	0.95
1964	TOYCC	89233GV45	5,946,200.00	5,968,573.81	5,968,260.00	P-1	A-1+	11/08/2016	08/04/2017	156	1.200	1.222	1.14
SubTotal for P-1			26,810,191.07	26,914,911.68	26,924,970.00					129	0.988	1.229	5.16
17430	LAIF	SYS17430	42,422,148.37	42,422,148.37	42,422,148.37	None	None	07/01/2016		1	0.780	0.780	8.13
17432	LAIF	SYS17432	41,493,196.34	41,493,196.34	41,493,196.34	None	None	07/01/2016		1	0.780	0.780	7.95
SubTotal for No Specified Rating			83,915,344.71	83,915,344.71	83,915,344.71					1	0.780	0.780	16.08

**City of Anaheim
Summary by Issuer
February 28, 2017**

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
BB&T Corp	1	5,000,000.00	4,999,613.10	0.96	2.103	1,050
Bank of Nova Scotia	1	5,000,000.00	5,000,000.00	0.96	1.430	177
Caterpillar	1	4,000,000.00	4,006,546.25	0.77	1.007	250
Chevron	3	13,000,000.00	13,019,786.78	2.49	1.432	395
Coca Cola	1	5,000,000.00	4,997,031.14	0.96	1.389	396
Cisco	2	10,000,000.00	9,998,074.27	1.92	2.070	1,429
Exxon Mobil	1	5,000,000.00	5,000,000.00	0.96	0.921	14
FFCB	6	33,305,000.00	33,301,330.52	6.38	1.096	463
FHLB	3	25,000,000.00	25,072,639.81	4.80	1.300	490
FHLMC	8	60,612,000.00	60,355,625.36	11.57	1.227	823
Fidelity Govt MMF	1	1,415,480.35	1,415,480.35	0.27	0.450	1
FNMA	10	72,307,000.00	72,339,715.34	13.86	1.368	681
Goldman Sachs Trsy MMF	1	70,043.29	70,043.29	0.01	0.380	1
Honda	2	8,000,000.00	8,142,422.85	1.56	1.615	953
Honeywell	1	5,000,000.00	4,996,492.55	0.96	1.427	973
John Deere	1	5,000,000.00	4,991,465.05	0.96	1.317	952
Johnson & Johnson	2	10,145,000.00	10,146,564.40	1.94	1.103	265
JP Morgan Securities	2	10,000,000.00	9,977,473.46	1.91	1.435	544
LAIF	2	83,915,344.71	83,915,344.71	16.08	0.780	1
3M Company	1	5,000,000.00	5,085,513.06	0.97	1.483	1,255
Microsoft	5	21,220,000.00	21,194,136.01	4.06	1.670	1,059
New York Life	1	5,000,000.00	5,000,000.00	0.96	1.197	0
Oracle	1	5,000,000.00	5,128,439.95	0.98	1.240	951

**City of Anaheim
Summary by Issuer
February 28, 2017**

Issuer	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Toyota	3	17,000,000.00	16,939,926.57	3.25	1.187	109
U.S.Treasury	9	90,000,000.00	89,734,636.67	17.20	1.298	888
Visa	1	2,000,000.00	2,008,213.20	0.38	2.086	1,384
Wells Fargo Company	3	15,000,000.00	15,008,095.81	2.88	1.244	202
Total and Average	73	521,989,868.35	521,844,610.50	100.00	1.242	578

**City of Anaheim
Portfolio Management
Interest Earnings Summary
February 28, 2017**

	February 28 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	532,777.31	3,006,311.65
Plus Accrued Interest at End of Period	1,318,669.19	1,318,669.21
Less Accrued Interest at Beginning of Period	(1,401,742.11)	(1,078,290.38)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	449,704.39	3,246,690.48
Adjusted by Premiums and Discounts	16,914.40	31,446.31
Adjusted by Capital Gains or Losses	0.00	17,909.44
Earnings during Periods	466,618.79	3,296,046.23
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	1,889.67	292,367.65
Plus Accrued Interest at End of Period	92,509.80	92,509.80
Less Accrued Interest at Beginning of Period	(45,400.13)	(76,551.43)
Interest Earned during Period	48,999.34	308,326.02
Total Interest Earned during Period	498,703.73	3,555,016.50
Total Adjustments from Premiums and Discounts	16,914.40	31,446.31
Total Capital Gains or Losses	0.00	17,909.44
Total Earnings during Period	515,618.13	3,604,372.25

CITY OF ANAHEIM MONTHLY REPORT
Interest Earnings
Sorted by Fund - Fund
February 1, 2017 - February 28, 2017
Yield on Beginning Book Value

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Annualized Rate	Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Fund: SHORT- TERM PORTFOLIO												
SYS17430	17430	01	PA1	42,422,148.37	42,422,148.37	42,422,148.37		0.780	0.751	24,442.13	0.00	24,442.13
SYS17432	17432	01	PA1	41,493,196.34	41,493,196.34	41,493,196.34		0.780	0.751	23,906.90	0.00	23,906.90
46640PUU5	1963	01	ACP	5,000,000.00	4,970,298.32	4,974,985.11	07/28/2017		1.229	0.00	4,686.79	4,686.79
89233GSK3	1956	01	ACP	5,000,000.00	4,983,125.10	4,987,535.45	05/19/2017	1.120	1.154	0.00	4,410.35	4,410.35
89233GV45	1964	01	ACP	6,000,000.00	5,962,960.47	5,968,573.81	08/04/2017	1.200	1.227	0.00	5,613.34	5,613.34
89233GSS6	1958	01	ACP	6,000,000.00	5,978,557.95	5,983,817.31	05/26/2017	1.120	1.147	0.00	5,259.36	5,259.36
SYS500	500	01	PA2	70,043.29	70,021.98	70,043.29		0.380	0.380	20.41	0.00	20.41
SYS987	987	01	PA2	1,415,480.35	632,237.47	1,415,480.35		0.450	1.299	629.90	0.00	629.90
06417GNX2	1957	01	MC1	5,000,000.00	5,000,000.00	5,000,000.00	08/25/2017	1.430	1.430	5,484.93	0.00	5,484.93
Subtotal				112,400,868.35	111,512,546.00	112,315,780.03		0.870		54,484.27	19,969.84	74,454.11
Fund: LONG-TERM PORTFOLIO												
912828K82	1929	02	TRC	10,000,000.00	10,024,173.92	10,022,965.22	08/15/2018	1.000	0.840	7,671.75	-1,208.70	6,463.05
912828XK1	1926	02	TRC	10,000,000.00	9,985,963.18	9,986,706.15	07/15/2018	0.875	0.980	6,767.95	742.97	7,510.92
912828TS9	1930	02	TRC	10,000,000.00	9,992,782.57	9,993,621.11	09/30/2017	0.625	0.737	4,807.69	838.54	5,646.23
912828D72	1967	02	TRC	10,000,000.00	9,978,968.43	9,979,320.64	08/31/2021	2.000	2.066	15,460.61	352.21	15,812.82
912828L81	1939	02	TRC	10,000,000.00	9,977,410.71	9,978,429.23	10/15/2018	0.875	1.012	6,730.77	1,018.52	7,749.29
912828D49	1925	02	TRC	10,000,000.00	10,003,335.01	10,002,856.14	08/15/2017	0.875	0.812	6,712.78	-478.87	6,233.91
912828G53	1968	02	TRC	10,000,000.00	9,985,347.41	9,985,580.12	11/30/2021	1.875	1.913	14,423.08	232.71	14,655.79
912828L32	1975	02	TRC	10,000,000.00	0.00	9,900,932.80	08/31/2020	1.375	1.683	2,652.65	542.20	3,194.85
912828L99	1971	02	TRC	10,000,000.00	9,881,806.08	9,884,225.26	10/31/2020	1.375	1.722	10,635.35	2,419.18	13,054.53
3137EADM8	1942	02	FAC	10,000,000.00	10,026,880.03	10,026,040.91	10/02/2019	1.250	1.245	10,416.67	-839.12	9,577.55
3137EADN6	1876	02	FAC	7,000,000.00	6,988,446.16	6,989,462.62	01/12/2018	0.750	1.006	4,375.00	1,016.46	5,391.46
3137EADP1	1823	02	FAC	5,000,000.00	4,980,517.49	4,981,993.44	03/07/2018	0.875	1.341	3,645.83	1,475.95	5,121.78
3137EADP1	1820	02	FAC	1,600,000.00	1,593,352.39	1,593,856.00	03/07/2018	0.875	1.367	1,166.67	503.61	1,670.28
3137EADT3	1805	02	FAC	0.00	9,999,990.48	0.00	02/22/2017	0.875	0.889	5,104.16	9.52	5,113.68
3137EADL0	1808	02	FAC	7,012,000.00	7,005,403.08	7,006,234.63	09/29/2017	1.000	1.242	5,843.33	831.55	6,674.88
3137EADK2	1946	02	FAC	10,000,000.00	10,022,064.52	10,021,329.03	08/01/2019	1.250	1.259	10,416.67	-735.49	9,681.18
3137EAEC9	1969	02	FAC	10,000,000.00	9,656,325.00	9,662,646.43	08/12/2021	1.125	2.119	9,375.00	6,321.43	15,696.43

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CITY OF ANAHEIM MONTHLY REPORT

Interest Earnings

February 1, 2017 - February 28, 2017

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Annualized Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Fund: LONG-TERM PORTFOLIO												
3137EADM8	1949	02	FAC	10,000,000.00	10,076,448.84	10,074,062.30	10/02/2019	1.250	1.039	10,416.67	-2,386.54	8,030.13
313378QK0	1822	02	FAC	10,000,000.00	10,062,923.17	10,060,429.52	03/08/2019	1.875	1.701	15,625.00	-2,493.65	13,131.35
3130A4TR3	1877	02	FAC	5,000,000.00	5,000,626.36	5,000,552.67	10/16/2017	0.875	0.931	3,645.83	-73.69	3,572.14
313378A43	1815	02	FAC	10,000,000.00	10,012,607.97	10,011,657.62	03/09/2018	1.375	1.368	11,458.33	-950.35	10,507.98
3135G0TM5	1722	02	FAC	5,000,000.00	5,000,000.00	5,000,000.00	01/30/2018	1.020	1.108	4,250.00	0.00	4,250.00
3136G1L23	1863	02	FAC	5,000,000.00	5,000,602.17	5,000,536.96	11/08/2017	0.800	0.852	3,333.34	-65.21	3,268.13
3136G3BY0	1938	02	FAC	10,000,000.00	10,000,000.00	10,000,000.00	02/26/2019	1.270	1.380	10,583.34	0.00	10,583.34
3135G0ZA4	1821	02	FAC	10,000,000.00	10,049,270.49	10,047,267.62	02/19/2019	1.875	1.767	15,625.00	-2,002.87	13,622.13
3135G0YT4	1813	02	FAC	10,000,000.00	9,996,819.63	9,996,965.07	11/27/2018	1.625	1.785	13,541.67	145.44	13,687.11
3135G0WJ8	1748	02	FAC	5,000,000.00	4,992,880.77	4,993,335.19	05/21/2018	0.875	1.071	3,645.84	454.42	4,100.26
3135G0WJ8	1818	02	FAC	7,307,000.00	7,247,978.88	7,251,746.19	05/21/2018	0.875	1.636	5,328.02	3,767.31	9,095.33
3135G0ZY2	1851	02	FAC	5,000,000.00	5,000,227.58	5,000,220.85	11/26/2019	1.750	1.899	7,291.67	-6.73	7,284.94
3135G0F73	1943	02	FAC	10,000,000.00	10,062,963.45	10,061,593.69	11/30/2020	1.500	1.442	12,500.00	-1,369.76	11,130.24
3135G0PQ0	1819	02	FAC	5,000,000.00	4,986,524.21	4,988,049.77	10/26/2017	0.875	1.352	3,645.83	1,525.56	5,171.39
3133EFSG3	1923	02	FAC	5,000,000.00	5,000,000.00	5,000,000.00	03/14/2018	1.100	1.195	4,583.33	0.00	4,583.33
3133EGUY9	1960	02	FAC	5,000,000.00	4,997,153.99	4,997,298.95	09/20/2018	0.875	0.989	3,645.83	144.96	3,790.79
3133EFPR2	1915	02	FAC	4,000,000.00	4,000,000.00	4,000,000.00	11/19/2019	1.600	1.738	5,333.33	0.00	5,333.33
3133ECBY9	1864	02	FAC	5,375,000.00	5,374,602.71	5,374,629.49	04/26/2018	0.930	1.017	4,165.62	26.78	4,192.40
3133EEFE5	1853	02	FAC	5,000,000.00	4,999,339.58	4,999,402.08	12/18/2017	1.125	1.239	4,687.50	62.50	4,750.00
3133ECE26	1721	02	FAC	8,930,000.00	8,930,000.00	8,930,000.00	01/30/2018	0.940	1.021	6,995.17	0.00	6,995.17
48125LRG9	1961	02	MTN	5,000,000.00	5,002,569.32	5,002,488.35	09/23/2019	1.650	1.770	6,875.00	-80.97	6,794.03
166764AE0	1756	02	MTN	3,000,000.00	3,000,000.00	3,000,000.00	06/24/2018	1.718	1.866	4,295.00	0.00	4,295.00
166764AL4	1894	02	MTN	5,000,000.00	5,005,225.47	5,004,673.48	11/15/2017	1.345	1.316	5,604.17	-551.99	5,052.18
166764AE0	1920	02	MTN	5,000,000.00	5,016,071.86	5,015,113.30	06/24/2018	1.718	1.611	7,158.33	-958.56	6,199.77
191216BA7	1859	02	MTN	5,000,000.00	4,996,802.77	4,997,031.14	04/01/2018	1.150	1.310	4,791.66	228.37	5,020.03
24422ETJ8	1959	02	MTN	5,000,000.00	4,991,192.07	4,991,465.05	10/09/2019	1.250	1.432	5,208.33	272.98	5,481.31
14912L5J6	1948	02	MTN	4,000,000.00	4,007,347.83	4,006,546.25	11/06/2017	1.250	1.095	4,166.66	-801.58	3,365.08
94974BFG0	1742	02	MTN	5,000,000.00	5,000,687.54	5,000,627.75	01/16/2018	1.500	1.614	6,250.00	-59.79	6,190.21
94974BGB0	1945	02	MTN	5,000,000.00	5,008,376.67	5,007,218.60	09/08/2017	1.400	1.217	5,833.33	-1,158.07	4,675.26
94974BFW5	1868	02	MTN	5,000,000.00	5,000,331.70	5,000,249.46	06/02/2017	1.150	1.228	4,791.67	-82.24	4,709.43
02666QM26	1730	02	MTN	3,000,000.00	2,999,643.16	2,999,671.70	02/16/2018	1.600	1.751	4,000.00	28.54	4,028.54
02665WAZ4	1944	02	MTN	5,000,000.00	5,146,089.06	5,142,751.15	09/24/2020	2.450	1.740	10,208.33	-3,337.91	6,870.42
478160BL7	1858	02	MTN	5,000,000.00	5,000,860.41	5,000,771.40	11/21/2017	1.125	1.199	4,687.50	-89.01	4,598.49
478160BL7	1857	02	MTN	5,145,000.00	5,145,884.50	5,145,793.00	11/21/2017	1.125	1.199	4,823.44	-91.50	4,731.94
594918BG8	1908	02	MTN	4,000,000.00	3,997,596.44	3,997,649.78	11/03/2020	2.000	2.191	6,666.66	53.34	6,720.00
594918BW3	1974	02	MTN	5,000,000.00	0.00	4,989,399.31	02/06/2022	2.400	2.698	8,333.33	149.31	8,482.64
594918BF0	1909	02	MTN	5,000,000.00	4,997,074.07	4,997,212.96	11/03/2018	1.300	1.449	5,416.67	138.89	5,555.56

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CITY OF ANAHEIM MONTHLY REPORT

Interest Earnings

February 1, 2017 - February 28, 2017

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Annualized Rate	Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization/ Accretion	Adjusted Interest Earnings
Fund: LONG-TERM PORTFOLIO												
594918BN3	1955	02	MTN	5,000,000.00	4,995,674.95	4,995,818.01	08/08/2019	1.100	1.233	4,583.33	143.06	4,726.39
594918AP9	1804	02	MTN	2,220,000.00	2,213,353.90	2,214,055.95	11/15/2017	0.875	1.367	1,618.75	702.05	2,320.80
64952WBR3	1809	02	MTN	5,000,000.00	5,000,504.10	5,000,000.00	03/01/2017	1.125	1.091	4,687.50	-504.10	4,183.40
30231GAA0	1817	02	MTN	5,000,000.00	5,000,000.00	5,000,000.00	03/15/2017	0.921	1.000	3,837.50	0.00	3,837.50
438516BJ4	1962	02	MTN	5,000,000.00	4,996,382.82	4,996,492.55	10/30/2019	1.400	1.551	5,833.34	109.73	5,943.07
17275RAX0	1933	02	MTN	5,000,000.00	5,096,894.75	5,094,500.32	06/15/2020	2.450	1.998	10,208.33	-2,394.43	7,813.90
17275RBJ0	1970	02	MTN	5,000,000.00	4,901,808.98	4,903,573.95	09/20/2021	1.850	2.519	7,708.34	1,764.97	9,473.31
88579YAQ4	1936	02	MTN	5,000,000.00	5,087,588.62	5,085,513.06	08/07/2020	2.000	1.603	8,333.34	-2,075.56	6,257.78
68389XAX3	1950	02	MTN	5,000,000.00	5,132,552.22	5,128,439.95	10/08/2019	2.250	1.337	9,375.00	-4,112.27	5,262.73
07330NAN5	1972	02	MTN	5,000,000.00	4,999,601.87	4,999,613.10	01/15/2020	2.100	2.284	8,750.00	11.23	8,761.23
92826CAB8	1973	02	MTN	2,000,000.00	2,008,393.97	2,008,213.20	12/14/2020	2.200	2.263	3,666.67	-180.77	3,485.90
Subtotal				409,589,000.00	404,642,245.31	409,528,830.47			1.407	444,219.46	-3,055.44	441,164.02
Total				521,989,868.35	516,154,791.31	521,844,610.50			1.292	498,703.73	16,914.40	515,618.13

**City of Anaheim
Accrued Interest
Sorted by Security Type - Maturity Date
February 1, 2017 - February 28, 2017**

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Treasury Securities - Coupon										
912828D49	1925	TRC	10,000,000.00	08/15/2017	0.875	40,421.20	0.00	6,712.78	43,750.00	3,383.98
912828TS9	1930	TRC	10,000,000.00	09/30/2017	0.625	21,291.21	0.00	4,807.69	0.00	26,098.90
912828XK1	1926	TRC	10,000,000.00	07/15/2018	0.875	4,109.12	0.00	6,767.95	0.00	10,877.07
912828K82	1929	TRC	10,000,000.00	08/15/2018	1.000	46,195.65	0.00	7,671.75	50,000.00	3,867.40
912828L81	1939	TRC	10,000,000.00	10/15/2018	0.875	26,201.92	0.00	6,730.77	0.00	32,932.69
912828L32	1975	TRC	10,000,000.00	08/31/2020	1.375	0.00	66,470.99	2,652.65	68,750.00	373.64
912828L99	1971	TRC	10,000,000.00	10/31/2020	1.375	35,324.59	0.00	10,635.35	0.00	45,959.94
912828D72	1967	TRC	10,000,000.00	08/31/2021	2.000	85,082.87	0.00	15,460.61	100,000.00	543.48
912828G53	1968	TRC	10,000,000.00	11/30/2021	1.875	32,451.92	0.00	14,423.08	0.00	46,875.00
		Subtotal	90,000,000.00			291,078.48	66,470.99	75,862.63	262,500.00	170,912.10
Federal Agency Issues - Coupon										
3137EADT3	1805	FAC	0.00	02/22/2017	0.875	38,645.84	0.00	5,104.16	43,750.00	0.00
3137EADL0	1808	FAC	7,012,000.00	09/29/2017	1.000	23,762.89	0.00	5,843.33	0.00	29,606.22
3130A4TR3	1877	FAC	5,000,000.00	10/16/2017	0.875	12,760.42	0.00	3,645.83	0.00	16,406.25
3135G0PQ0	1819	FAC	5,000,000.00	10/26/2017	0.875	11,545.14	0.00	3,645.83	0.00	15,190.97
3136G1L23	1863	FAC	5,000,000.00	11/08/2017	0.800	9,222.22	0.00	3,333.34	0.00	12,555.56
3133EEFE5	1853	FAC	5,000,000.00	12/18/2017	1.125	6,718.75	0.00	4,687.50	0.00	11,406.25
3137EADN6	1876	FAC	7,000,000.00	01/12/2018	0.750	2,770.83	0.00	4,375.00	0.00	7,145.83
3133ECE26	1721	FAC	8,930,000.00	01/30/2018	0.940	233.17	0.00	6,995.17	0.00	7,228.34
3135G0TM5	1722	FAC	5,000,000.00	01/30/2018	1.020	141.67	0.00	4,250.00	0.00	4,391.67
3137EADP1	1820	FAC	1,600,000.00	03/07/2018	0.875	5,600.00	0.00	1,166.67	0.00	6,766.67
3137EADP1	1823	FAC	5,000,000.00	03/07/2018	0.875	17,500.00	0.00	3,645.83	0.00	21,145.83
313378A43	1815	FAC	10,000,000.00	03/09/2018	1.375	54,236.11	0.00	11,458.33	0.00	65,694.44
3133EFSG3	1923	FAC	5,000,000.00	03/14/2018	1.100	20,930.56	0.00	4,583.33	0.00	25,513.89
3133ECBY9	1864	FAC	5,375,000.00	04/26/2018	0.930	13,191.15	0.00	4,165.62	0.00	17,356.77
3135G0WJ8	1748	FAC	5,000,000.00	05/21/2018	0.875	8,506.94	0.00	3,645.84	0.00	12,152.78
3135G0WJ8	1818	FAC	7,307,000.00	05/21/2018	0.875	12,432.02	0.00	5,328.02	0.00	17,760.04
3133EGUY9	1960	FAC	5,000,000.00	09/20/2018	0.875	15,920.14	0.00	3,645.83	0.00	19,565.97
3135G0YT4	1813	FAC	10,000,000.00	11/27/2018	1.625	28,888.89	0.00	13,541.67	0.00	42,430.56
3135G0ZA4	1821	FAC	10,000,000.00	02/19/2019	1.875	84,375.00	0.00	15,625.00	93,750.00	6,250.00
3136G3BY0	1938	FAC	10,000,000.00	02/26/2019	1.270	54,680.55	0.00	10,583.34	63,500.00	1,763.89
313378QK0	1822	FAC	10,000,000.00	03/08/2019	1.875	74,479.17	0.00	15,625.00	0.00	90,104.17
3137EADK2	1946	FAC	10,000,000.00	08/01/2019	1.250	62,500.00	0.00	10,416.67	62,500.00	10,416.67
3137EADM8	1942	FAC	10,000,000.00	10/02/2019	1.250	41,319.44	0.00	10,416.67	0.00	51,736.11

* Beginning Accrued may not include investments that redeemed in the previous month that had outstanding accrued interest. Ending Accrued includes outstanding purchase interest.

**City of Anaheim
Accrued Interest
Sorted by Security Type - Maturity Date**

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Federal Agency Issues - Coupon										
3137EADM8	1949	FAC	10,000,000.00	10/02/2019	1.250	41,319.44	0.00	10,416.67	0.00	51,736.11
3133EFPR2	1915	FAC	4,000,000.00	11/19/2019	1.600	12,800.00	0.00	5,333.33	0.00	18,133.33
3135G0ZY2	1851	FAC	5,000,000.00	11/26/2019	1.750	15,798.61	0.00	7,291.67	0.00	23,090.28
3135G0F73	1943	FAC	10,000,000.00	11/30/2020	1.500	25,416.67	0.00	12,500.00	0.00	37,916.67
3137EAEC9	1969	FAC	10,000,000.00	08/12/2021	1.125	52,812.50	0.00	9,375.00	56,250.00	5,937.50
		Subtotal	191,224,000.00			748,508.12	0.00	200,644.65	319,750.00	629,402.77
Passbook/Checking Accounts										
SYS17430	17430	PA1	42,422,148.37		0.780	21,294.25	0.00	24,442.13	0.00	45,736.38
SYS17432	17432	PA1	41,493,196.34		0.780	22,220.27	0.00	23,906.90	0.00	46,127.17
		Subtotal	83,915,344.71			43,514.52	0.00	48,349.03	0.00	91,863.55
Money Market Mutual Fund										
SYS987	987	PA2	1,415,480.35		0.450	1,868.36	0.00	629.90	1,868.36	629.90
SYS500	500	PA2	70,043.29		0.380	17.25	0.00	20.41	21.31	16.35
		Subtotal	1,485,523.64			1,885.61	0.00	650.31	1,889.67	646.25
Medium Term Notes										
64952WBR3	1809	MTN	5,000,000.00	03/01/2017	1.125	23,437.50	0.00	4,687.50	0.00	28,125.00
30231GAA0	1817	MTN	5,000,000.00	03/15/2017	0.921	17,396.66	0.00	3,837.50	0.00	21,234.16
94974BFW5	1868	MTN	5,000,000.00	06/02/2017	1.150	9,423.61	0.00	4,791.67	0.00	14,215.28
94974BGB0	1945	MTN	5,000,000.00	09/08/2017	1.400	27,805.56	0.00	5,833.33	0.00	33,638.89
14912L5J6	1948	MTN	4,000,000.00	11/06/2017	1.250	11,805.56	0.00	4,166.66	0.00	15,972.22
166764AL4	1894	MTN	5,000,000.00	11/15/2017	1.345	14,197.22	0.00	5,604.17	0.00	19,801.39
594918AP9	1804	MTN	2,220,000.00	11/15/2017	0.875	4,100.83	0.00	1,618.75	0.00	5,719.58
478160BL7	1857	MTN	5,145,000.00	11/21/2017	1.125	11,254.67	0.00	4,823.44	0.00	16,078.11
478160BL7	1858	MTN	5,000,000.00	11/21/2017	1.125	10,937.50	0.00	4,687.50	0.00	15,625.00
94974BFG0	1742	MTN	5,000,000.00	01/16/2018	1.500	3,125.00	0.00	6,250.00	0.00	9,375.00
02666QM26	1730	MTN	3,000,000.00	02/16/2018	1.600	22,000.00	0.00	4,000.00	24,000.00	2,000.00
191216BA7	1859	MTN	5,000,000.00	04/01/2018	1.150	19,166.67	0.00	4,791.66	0.00	23,958.33
166764AE0	1756	MTN	3,000,000.00	06/24/2018	1.718	5,297.17	0.00	4,295.00	0.00	9,592.17
166764AE0	1920	MTN	5,000,000.00	06/24/2018	1.718	8,828.61	0.00	7,158.33	0.00	15,986.94
594918BF0	1909	MTN	5,000,000.00	11/03/2018	1.300	15,888.89	0.00	5,416.67	0.00	21,305.56
594918BN3	1955	MTN	5,000,000.00	08/08/2019	1.100	26,430.56	0.00	4,583.33	27,500.00	3,513.89
48125LRG9	1961	MTN	5,000,000.00	09/23/2019	1.650	29,333.33	0.00	6,875.00	0.00	36,208.33
68389XAX3	1950	MTN	5,000,000.00	10/08/2019	2.250	35,312.50	0.00	9,375.00	0.00	44,687.50
24422ETJ8	1959	MTN	5,000,000.00	10/09/2019	1.250	24,652.78	0.00	5,208.33	0.00	29,861.11
438516BJ4	1962	MTN	5,000,000.00	10/30/2019	1.400	17,694.44	0.00	5,833.34	0.00	23,527.78
07330NAN5	1972	MTN	5,000,000.00	01/15/2020	2.100	1,458.33	0.00	8,750.00	0.00	10,208.33

* Beginning Accrued may not include investments that redeemed in the previous month that had outstanding accrued interest. Ending Accrued includes outstanding purchase interest.

City of Anaheim
Accrued Interest
Sorted by Security Type - Maturity Date

CUSIP	Investment #	Security Type	Par Value	Maturity Date	Current Rate	* Beginning Accrued Interest	Adjusted Acc'd Int. at Purchase During Period	Interest Earned	Interest Received	* Ending Accrued Interest
Medium Term Notes										
17275RAX0	1933	MTN	5,000,000.00	06/15/2020	2.450	15,652.78	0.00	10,208.33	0.00	25,861.11
88579YQA4	1936	MTN	5,000,000.00	08/07/2020	2.000	48,333.33	0.00	8,333.34	50,000.00	6,666.67
02665WAZ4	1944	MTN	5,000,000.00	09/24/2020	2.450	43,215.28	0.00	10,208.33	0.00	53,423.61
594918BG8	1908	MTN	4,000,000.00	11/03/2020	2.000	19,555.56	0.00	6,666.66	0.00	26,222.22
92826CAB8	1973	MTN	2,000,000.00	12/14/2020	2.200	5,744.44	0.00	3,666.67	0.00	9,411.11
17275RBJ0	1970	MTN	5,000,000.00	09/20/2021	1.850	33,659.72	0.00	7,708.34	0.00	41,368.06
594918BW3	1974	MTN	5,000,000.00	02/06/2022	2.400	0.00	0.00	8,333.33	0.00	8,333.33
		Subtotal	128,365,000.00			505,708.50	0.00	167,712.18	101,500.00	571,920.68
Negotiable CD's										
94988EQ92	1954	MC1	0.00	02/01/2017	1.060	53,736.11	0.00	0.00	53,736.11	0.00
06417GNX2	1957	MC1	5,000,000.00	08/25/2017	1.430	30,167.12	0.00	5,484.93	0.00	35,652.05
		Subtotal	5,000,000.00			83,903.23	0.00	5,484.93	53,736.11	35,652.05
		Total	499,989,868.35			1,674,598.46	66,470.99	498,703.73	739,375.78	1,500,397.40

* Beginning Accrued may not include investments that redeemed in the previous month that had outstanding accrued interest. Ending Accrued includes outstanding purchase interest.

City of Anaheim
Realized Gains and Losses
Sorted By Investment Type
Sales/Calls/Maturities: February 1, 2017 - February 28, 2017

Investment #	Inv. Type	Purchase Date	Par Value	Sale Date	Days Held						
Issuer			Current Rate	Maturity Date	Term	Book Value	Maturity/Sale Proceeds	Realized Gain/Loss	Total Earnings	Total Net Earnings	Total Yield 365
Federal Agency Issues - Coupon											
1805	FAC	01/29/2014	10,000,000.00	02/22/2017	1,120	10,000,000.00	10,000,000.00	0.00	268,590.28	268,590.28	0.875
FHLMC			0.875	02/22/2017	1,120						
			Federal Agency Issues - Coupon		Subtotals	10,000,000.00	10,000,000.00	0.00	268,590.28	268,590.28	0.875
Negotiable CD's											
1954	MC1	08/02/2016	5,000,000.00	02/01/2017	183	5,000,000.00	5,000,000.00	0.00	27,085.27	27,085.27	1.080
Wells Fargo Bank			1.060	02/01/2017	183						
			Negotiable CD's		Subtotals	5,000,000.00	5,000,000.00	0.00	27,085.27	27,085.27	1.080
Total Realized Gains/Losses						15,000,000.00	15,000,000.00	0.00	295,675.55	295,675.55	0.944

City of Anaheim
Transaction Activity Report
February 1, 2017 - February 28, 2017
Sorted by Transaction Date - Transaction Date
All Funds

Investment #	Fund	CUSIP	Inv Descip	TransactionType	Dealer	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
1954	01	94988EQ92	WF 1.06% MAT	Redemption	Wells Fargo Bank	Wells Fargo Bank		5,000,000.00		5,000,000.00
1946	02	3137EADK2	FEDERAL HOME LN	Interest	BANK OF	FHLMC			62,500.00	62,500.00
1954	01	94988EQ92	WF 1.06% MAT	Interest	Wells Fargo Bank	Wells Fargo Bank			53,736.11	53,736.11
1954	01	94988EQ92	WF 1.06% MAT	Accr Int	Wells Fargo Bank	Wells Fargo Bank		26,794.44	-26,794.44	0.00
Totals for 02/01/2017								5,026,794.44	89,441.67	5,116,236.11
1974	02	594918BW3	MICROSOFT CORP,	Purchase	Barclays	Microsoft	4,989,250.00			-4,989,250.00
Totals for 02/06/2017							4,989,250.00			-4,989,250.00
1936	02	88579YAQ4	MMM 2.% MAT	Interest	Wells Fargo Bank	3M Company			50,000.00	50,000.00
Totals for 02/07/2017									50,000.00	50,000.00
1955	02	594918BN3	MICROSOFT CORP,	Interest	BANK OF AMERICA	Microsoft			27,500.00	27,500.00
Totals for 02/08/2017									27,500.00	27,500.00
1969	02	3137EAEC9	FEDERAL HOME LN	Interest	KeyBanc	FHLMC			56,250.00	56,250.00
1969	02	3137EAEC9	FEDERAL HOME LN	Accr Int	KeyBanc	FHLMC		46,250.00	-46,250.00	0.00
Totals for 02/13/2017								46,250.00	10,000.00	56,250.00
1925	02	912828D49	UNITED STATES	Interest	Wells Fargo Bank	U.S.Treasury			43,750.00	43,750.00
1929	02	912828K82	UNITED STATES	Interest	Wells Fargo Bank	U.S.Treasury			50,000.00	50,000.00
Totals for 02/15/2017									93,750.00	93,750.00
1730	02	02666QM26	HNDA 1.6% MAT	Interest	CITICORP	Honda			24,000.00	24,000.00
Totals for 02/16/2017									24,000.00	24,000.00
1821	02	3135G0ZA4	FEDERAL NATL MTG	Interest	BANK OF AMERICA	FNMA			93,750.00	93,750.00
Totals for 02/21/2017									93,750.00	93,750.00
1975	02	912828L32	UNITED STATES	Purchase	Barclays	U.S.Treasury	9,966,861.59			-9,966,861.59
1805	02	3137EADT3	FHLMC 0.875	Redemption	BANK OF AMERICA	FHLMC		10,000,000.00		10,000,000.00
1805	02	3137EADT3	FHLMC 0.875	Interest	BANK OF AMERICA	FHLMC			43,750.00	43,750.00
Totals for 02/22/2017							9,966,861.59	10,000,000.00	43,750.00	76,888.41
1938	02	3136G3BY0	FEDERAL NATL MTG	Interest	TD Securities	FNMA			63,500.00	63,500.00
Totals for 02/27/2017									63,500.00	63,500.00
1967	02	912828D72	UNITED STATES	Interest	Jefferies	U.S.Treasury			100,000.00	100,000.00
1967	02	912828D72	UNITED STATES	Accr Int	Jefferies	U.S.Treasury		65,193.37	-65,193.37	0.00
1975	02	912828L32	UNITED STATES	Interest	Barclays	U.S.Treasury			68,750.00	68,750.00

City of Anaheim
Transaction Activity Report
Sorted by Transaction Date - Transaction Date

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	Dealer	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
1975	02	912828L32	UNITED STATES	Accr Int	Barclays	U.S.Treasury		66,470.99	-66,470.99	0.00
500	01	SYS500	GOLDSA 0.966%	Interest		Goldman Sachs Trsy			21.31	21.31
500	01	SYS500	GOLDSA 0.966%	Purchase		Goldman Sachs Trsy	21.31			-21.31
Totals for 02/28/2017							21.31	131,664.36	37,106.95	168,750.00
Grand Total							14,956,132.90	15,204,708.80	532,798.62	781,374.52