Board Policy: EL-7 Communication and Support to the Board

The BAOs shall inform and support the Board in its work.

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A. NEWSLETTERS & BRIEFINGS

ACWA e-news: 04/26/17

	B. CEO BULLETIN
12	Week of: 04/21/17 – 04/27/17
	C. BOARD MEMBER REQUESTS & INFORMATIONAL ITEMS
15	BMR/IBMR Weekly Reports: 04/27/17
17	Memo from Jim Fiedler, COO – Water Utility, to the Board, dated 04/20/17, regarding the U.S. Bureau of Reclamation Announcement of the 2017 Water Supply Allocation for the Central Valley Project.
28	Memo from Ngoc Nguyen, Interim DOO – Watersheds Design & Construction, to Melanie Richardson, Interim COO – Watersheds, dated 04/20/17, regarding the result of an investigation by the Board of Professional Engineers into a complaint regarding the Rancho San Antonio Detention and Permanente Creek Flood Protection Project.
36	Memo from Susan Stanton, COO – Administrative Services, to the Board, dated 04/21/17, regarding the Monthly and Quarterly Report of Investments as of March 31, 2017.
62	Memo from Jim Fiedler, COO – Water Utility, to the Board, dated 04/28/17, regarding an update on the Pacheco Reservoir Expansion Proposition 1 Application Study Project.
	D. <u>INCOMING BOARD CORRESPONDENCE</u>
65	Board Correspondence Weekly Report: 04/27/17
66	Email from Richard McMurtry to the Board, dated 04/22/17, regarding the District's website for grant program applications (C-17-0174).
68	Letter from Cindy Locke to the Board, dated 04/24/17, regarding the Delta Tunnels (C-17-0175).
69	Letter from Judy Cronin to the Board, dated 04/24/17, regarding the Delta Tunnels (C-17-0176).
70	Letter from Karen Fine to the Board, dated 04/24/17, regarding the Delta Tunnels (C-17-0177).
71	Letter from Jennifer Erstrom to the Board, dated 04/15/17, regarding the Delta Tunnels (C-17-0178).

Santa Clara Valley Water District

MEMORANDUM

FC 14 (01-02-07)

TO:

Board of Directors

FROM:

Susan Stanton,

Chief Operating Officer, Administrative Services

SUBJECT:

Monthly and Quarterly Report of

Investments as of March 31, 2017

DATE:

April 21, 2017

SUMMARY:

In accordance with District Board Investment Policy and California Government Code sections 53607 and 53646, the Treasurer's Monthly and Quarterly Report of Investments as of December 31, 2016 is attached. All investments were in compliance with the Board Investment Policy and performed better than the District's benchmark yield for the reporting period. This report complies with Executive Limitation-4 Financial Management.

RATIONALE:

California Government Code section 53607 requires the Treasurer of the local agency who has been delegated with the authority to invest funds to provide a monthly report of the investment transactions to the legislative body. Furthermore, Government Code Section 53646 recommends that the Treasurer submit a quarterly report to the legislative body of the local agency to assist with its fiscal oversight role. The quarterly report shall include the types of investment, issuer, date of maturity, par, market value and dollar amount for all securities, investments and moneys held by the local agency. The report shall also confirm compliance of the portfolio with the investment policy as well as a statement denoting the agency's ability to meet its expenditure requirements for the next six months. This report is provided to the Board in compliance with Board Investment Policy and Government Code sections 53607 and 53646.

STAFF ANALYSIS:

Interest Rates

The yield-to-maturity of the District's portfolio as of March 31, 2017, was 0.99%. This represents an increase compared to the yield of 0.89 for December 2016. The District's portfolio yield performed better than the investment results of the Local Agency Investment Fund (LAIF) of 0.82% over the same period. LAIF is a voluntary investment program created by California statute and is administered by the State Treasurer's Office. Table 1 below summarizes the historical yield-to-maturity of the District's portfolio.

Table 1 - D (365 days eq	istrict Portfolio uivalent)	Yield-to-Maturi	ty	
Fiscal Year	September Q1	December Q2	March Q3	June Q4
2016	0.66%	0.75%	0.79%	0.84%
2017	0.88%	0.89%	0.99%	

Investment Strategy

In accordance with the strategy recommended by the Investment Committee and approved by the Board, staff continues to ladder the portfolio. When funds mature, if the money is not needed for current expenditures, they are reinvested in securities that have maturities of up to five years.

The average life of the portfolio on March 31, 2017 was 459 days (1.3 years), well within the 2.5-year average life threshold permitted by the Investment Policy. During the quarter, the Treasury Officer purchased 19 securities with total par amount of \$42.99 million and yield-to-maturity ranging from 0.7% to 2.03% and weighted average yield-to-maturity of 1.53%.

The District's portfolio is invested with a primary goal of safety. To accomplish this goal, we only invest in securities that are permitted by California Government Code and the Board Investment Policy. These securities have high credit ratings and maturities of no more than 5 years. As of March 31, 2017, approximately 82% of the portfolio was held in US Government Treasury/Agency Notes and Municipal Bonds, 16% was held in liquid funds (Local Area Investment Fund/money market mutual fund) and 2% in corporate medium term notes.¹

Driving the flattening in the overall yield of the portfolio over the last few years is the low reinvestment rate the District receives. The low short-term interest rate environment is primarily driven by the continued low Federal Funds target rate. In late 2008, the Federal Open Market Committee ("FOMC") lowered the Federal Funds target rate to a range of between 0% and 0.25%. The Committee maintained this rate through October 28, 2015. At the March 15, 2017 meeting, "the Committee raised the target range from 3/4 percent to 1 percent. The stance of monetary policy remains accommodative, thereby supporting further improvement in labor market conditions and a return to 2 percent inflation."²

Staff recommends continuing the strategy of investing in short-term, liquid instruments such as money market mutual funds, LAIF, high grade corporate medium term notes and short-term U.S. government treasury and agency securities until financial markets show clear and

¹ The District currently owns interest bearing corporate bonds as indicated in the Portfolio Management Report. The District may periodically engage in certain project-related business transactions with these corporate entities. For example, the District owns \$2 million in Apple bonds maturing in 2018; the District has also entered into a cost-sharing agreement with Apple Inc. and received \$4.8 million on August 8, 2015 to fund the Wolfe Road Recycled Water Facility Project which has a total capital budget of \$12.7 million. This contribution is set aside in a separate Bank deposit account designated as the "Apple Deposit Account".

² https://www.federalreserve.gov/newsevents/pressreleases/monetary20170315a.htm

continued signs of stabilization and improvement. While this strategy has the effect of achieving a lower investment yield compared to a longer-term investment strategy, safety and liquidity of the District portfolio will be maintained. Staff will look for value within the five-year horizon and will match maturities with cash flow requirements as opportunities arise.

Interest Income

For the quarter ended March 31, 2017, the District received total interest earnings of \$1.2 million. Table 2 below illustrates the historical interest earnings of the District's investment portfolio.

Table 2 – Dist	rict Portfolio Quarterly I	nterest Earnings
Fiscal Year	Quarter Ending:	Earnings*
2015-16	September	\$904,812
	December	\$833,284
	March	986,159
	June	1,048,373
	Total	\$3,772,628
2016-17	September	\$1,042,100
	December	\$1,069,540
	March	\$1,177,902
	Total	\$3,289,542

^{*} Earnings include interest earned plus accrued interest and adjustments for premiums/discounts for the period.

Performance Measurement

The District benchmarks its portfolio performance against the 24-month floating average of the 2-year Treasury note. This benchmark approximates relatively closely to the holdings of the District. However, there is no benchmark that will exactly mimic the District's mix of investments.

For the quarter ended March 31, 2017, the District portfolio yield-to-maturity was 0.99% while the benchmark yield was 0.84% for a favorable difference of 0.15%. Yields on the 2-year Treasury note reflect the continued low interest rate environment. The District's yields are modestly higher because of the staggered maturity investment strategy described above and holding to maturity certain securities purchased in times of higher rates.

As a result of low interest rates in the current market environment, the redemption of higher-yielding callable securities and the continued maturities of securities bought in better economic times, the yield on the District's investment portfolio is expected to remain low over the next few quarters but may gradually increase over time as the U.S. economy improves and global uncertainties wanes. The portfolio will continue to be invested according to the tenets of safety, liquidity and yield in conformance with the California Government Code and District Investment Policy.

Summary of Cumulative Changes in the District Portfolio

The book value of the portfolio was approximately \$481 million on March 31, 2017 compared to \$463 million on December 31, 2016, an increase of \$18 million or 3.9%. This increase reflects the normal fluctuations of the District's investment portfolio due to receipt of expected revenues. (e.g. property taxes, water utility revenues, etc.) which are offset by planned expenditures for debt service, operating and capital projects incurred during the quarter.

The historical quarterly changes in book value are summarized in Table 3 below.

	Table 3 – District Portfolio Book Value									
Fiscal	Quarter Ending:	Book Value	\$ Change	% Change						
Year	Cantanahan	\$406 692 406	(\$40.210.767)	-7.5%						
2015-16	September	\$496,682,496	(\$40,310,767)							
	December	\$479,842,617	(\$16,839,879)	-3.4%						
	March	\$504,948,618	25,106,001	5.2%						
	June	\$511,274,870	\$6,326,252	1.3%						
2016-17	September	\$482,723,786	(\$28,551,084)	-5.6%						
	December	\$462,654.952	(\$19,868,833)	-4.1%						
	March	\$480,718,618	\$17,863,666	3.9%						

Portfolio Market Valuation

In accordance with California Government Code, all public agencies must report unrealized gains and losses in their investment portfolios on a quarterly basis. Table 4 below shows the market value of the District's investments as reported by Interactive Data Corporation on March 31, 2017 compared to the amortized book value.

Table 4 – District Portfolio Ma	arket Value
Market Value	\$479,631,951
Amortized Book Value	\$480,718,618
Unrealized Gain (Loss)	(\$1,086,667)

If the entire portfolio had been liquidated on March 31, 2017, the District would have received \$1,086,667 less than the total amortized cost of the portfolio. This is the result of an inverse relationship between changes in market interest rates and the value of investment securities. As general market interest rates increase, the value of investments purchased at lower yields decrease, and as general market interest rates decrease, the value of investments purchased at higher yields increase.

The District's Investment Policy dictates a buy-and-hold strategy in which the District holds all securities to their maturity under normal operating conditions. When an investment matures, the District is paid the full face value of that security and therefore incurs no loss or gain. Since the portfolio was not liquidated, the "gain" was unrealized and had no impact on the portfolio size or yield.

Collateralization of Outstanding Repurchase Agreements

As of March 31, 2017, the District had no outstanding repurchase agreements.

Debt Information

The District Investment Policy and governmental regulations require that the District report on the investment of bond proceeds. Investment of bond proceeds is governed by the legal bond documents and applicable governmental regulations. In particular, these funds can be invested for longer periods to match the terms of the outstanding bonds.

Investment of Debt Proceeds

Table 5 below summarizes the debt proceeds investment information as of March 31 2017. The investment of the debt proceeds are in accordance with the provisions for Permitted Investments as specified in each corresponding Indenture/ Trust Agreement.

**Table 5 – Debt Proceeds Market Value	多 化 不多人 一	W. F. VES	图 显新 李利斯
Description	Market Value 03/31/2017	Yield at market	Maturity Date
Series 2012A Acquisition and Construction Fund	\$785,507	0.576%	none (LAIF)*
Series 2012A Reserve Fund	\$6,264,127	0.875%	10/26/2017
Series 2016C Acquisition and Construction Fund	\$31,460,056	0.576%	none (LAIF)*
Series 2016D Acquisition and Construction Fund	\$3,012,438	0.576%	none (LAIF)*
Series 2016C & D Costs of Issuance Fund	\$28,977	0.01%	Money Mkt*

^{*} Funds invested in LAIF & Money Market Fund have no final maturity date.

Compliance with State Law and District Policy

For the quarter ended March 31, 2017, all investments were in compliance with the Board Investment Policy which include relevant laws and regulations. The investment portfolio has been structured to ensure that sufficient monies will be available to cover anticipated expenditures in the coming six months.

Prepared by: Charlene Sun

Treasury/Debt Officer

Reviewed by: Darin Taylor Chief Financial Officer

Attachments:

- 1: Portfolio Management reports
- 2: Portfolio Composition Pie Chart
- 3: Yield Comparison Graph



Santa Clara Valley Water Dist. **Portfolio Management Portfolio Summary** March 31, 2017

SANTA CLARA VALLEY WATER 5750 Almaden Expressway San Jose, San Jose, Ca 951 (408)265-2607

Investments	Par Value	Market Value	Book Value	% of Portfolio	YTM 365 Equiv.	Term	Days to Maturity	
Treasury Securities - Coupon	3,000,000.00	2,995,779.00	3,004,341.15	0.62	0.700	583	305	
Federal Agency Issues - Coupon	380,859,000.00	380,837,932.74	381,834,457.36	79.43	1.069	1,053	540	
Negotiable CD's - Interest Bearing	735,000.00	734,742.03	735,000.00	0.15	0.766	242	160	
LAIF	64,000,000.00	64,000,000.00	64,000,000.00	13.31	0.680	1	1	
Medium Term Notes	6,575,000.00	6,674,332.55	6,695,331.40	1.39	1.648	1,199	919	
Money Market Account	14,275,495.79	14,275,495.79	14,275,495.79	2.97	0.001	1	1	
Apple Deposit Account	544,827.92	544,827.92	544,827.92	0.11	0.050	1	1	
Supranational	6,000,000.00	5,983,773.00	5,994,164.37	1.25	1.080	785	420	
Municipal Bonds	3,635,000.00	3,585,068.00	3,635,000.00	0.76	1.661	1,584	1,302	
Investments	479,624,323.71	479,631,951.03	480,718,617.99	100.00%	0.994	879	459	

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	405,741.07	3,289,542.31
Average Daily Balance	499,669,424.13	487,198,093.61
Effective Rate of Return	0.96%	0.90%

Current market pricing is updated at the end of each month from data provided by Interactive Data, a securities pricing service.

Charlene Sun

Treasury/Debt Officer

Darin Taylor, Chief Financial Officer

Reporting period 03/01/2017-03/31/2017

Run Date: 04/12/2017 - 08:31

Portfolio SCVW PM (PRF_PM1) 7.3.0 Report Ver. 7.3.3b

Santa Clara Valley Water Dist. Portfolio Management Activity Summary March 2016 through March 2017

				Yield to	Maturity	Managed	Number	Mounton		
Month End	Year	Number of Securities	Total Invested	360 Equivalent	365 Equivalent	Pool Rate	of Investments Purchased	Number of Investments Redeemed	Average Term	Average Days to Maturity
March	2016	113	504,948,617.61	0.777	0.788	0.370	5	4	846	461
April	2016	114	513,086,873.67	0.799	0.810	0.460	4	3	858	468
May	2016	112	487,171,730.04	0.842	0.853	0.460	4	6	878	493
June	2016	117	511,274,869.78	0.825	0.836	0.460	9	4	866	489
July	2016	117	499,003,730.94	0.842	0.854	0.550	6	5	874	490
August	2016	117	493,677,439.19	0.843	0.854	0.550	0	2	866	468
September	2016	114	482,723,785.63	0.863	0.875	0.550	4	5	877	477
October	2016	113	479,927,806.36	0.863	0.875	0.600	4	5	855	468
November	2016	111	460,760,833.50	0.894	0.907	0.600	1	3	877	482
December	2016	110	462,854,952.40	0.875	0.887	0.600	2	3	835	454
January	2017	122	496,232,718.91	0.932	0.945	0.680	14	2	854	480
February	2017	123	505,846,187.10	0.945	0.958	0.680	2	1	847	461
March	2017	121	480,718,617.99	0.980	0.994	0.680	0	2	879	459
	Average	116	490,632,935.62	0.868%	0.880%	0.557	4	3	862	473

Santa Clara Valley Water Dist. Portfolio Management Activity By Type

March 1, 2017 through March 31, 2017

CUSIP	Investment #	lssuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance	
Treasury Secur	ities - Coupon							
		Subtotal					3,004,341.15	
Federal Agency	Issues - Coupon							
3133782N0	4798	Federal Home Loan Bank	0.875	03/10/2017	0.00	5,000,000.00		
3130 A 7N84	5007	Federal Home Loan Bank-CN	0.625	03/29/2017	0.00	3,000,000.00		
		Subtotal			0.00	8,000,000.00	381,834,457.36	
Negotiable CD's	s - Interest Bearing	9						
		Subtotal					735,000.00	
LAIF (Monthly	Summary)							
	·	Subtotal					64,000,000.00	
Medium Term N	lotes							
		Subtotal					6,695,331.40	
Money Market A	Account (Monthly	Summary)						
23380W523	4102	Daily Income US Gov MMF	0.001		22,813,198.45	38,100,000.00		
		Subtotal			22,813,198.45	38,100,000.00	14,275,495.79	
Apple Deposit A	Account (Monthly	Summary)						-
SYS4912	4912	AAPL	0.050		79.53	1,756,813.30		
		Subtotal			79.53	1,756,813.30	544,827.92	
Supranational								
		Subtotal					5,994,164.37	
Municipal Bond	s							
		Subtotal					3,635,000.00	
		Total			22,813,277.98	47,856,813.30	480,718,617.99	

Santa Clara Valley Water Dist. Portfolio Management Portfolio Details - Investments March 31, 2017

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Term	Days to Maturity	
Treasury Securi	ties - Coupon										-	Date
912828UJ7	5038	US Treasury Bill		06/27/2016	3,000,000.00	2,995,779.00	3,004,341.15	0.875	0.700	583	305	01/31/2018
	Sub	ototal and Average	3,004,554.65		3,000,000.00	2,995,779.00	3,004,341.15	-	0.700	583	305	002010
Federal Agency	Issues - Coupon			-								
3133ECMM3	4702	Federal Farm Credit Bank		04/25/2013	5,000,000.00	4,999,275.00	4.999.900.83	0.600	0.630	1.461	24	04/25/2017
3133EDPQ9	4795	Federal Farm Credit Bank		07/03/2014	5,000,000.00	4,998,910.00	5,000,000.00	0.900	0.900	1,096		07/03/2017
3133ECA95	4822	Federal Farm Credit Bank		01/20/2015	5,200,000.00	5,196,583.60	5,198,640.29	0.790	0.847	972		09/18/2017
3133EETE0	4835	Federal Farm Credit Bank		04/23/2015	3,000,000.00	3,000,816.00	3,005,307.00	1.125	0.935	1,054		03/12/2018
3133EEF39	4836	Federal Farm Credit Bank		04/28/2015	3,000,000.00	2,999,997.00	3,000,000.00	0.625	0.625	731		04/28/2017
3133EEJ43	4946	Federal Farm Credit Bank		09/29/2015	5,000,000.00	4,999,500.00	5,000,214.19	0.650	0.608	587		05/08/2017
3133EFQD2	4965	Federal Farm Credit Bank		11/23/2015	5,000,000,00	4.997.915.00	4,998,482.47	1.080	1.107	912		05/23/2018
3133EFQS9	4966	Federal Farm Credit Bank		11/25/2015	5,000,000.00	5,000,095.00	5,000,000.00	0.750	0.750	517		
3133EFJL2	4983	Federal Farm Credit Bank		12/18/2015	4,450,000.00	4,442,808.80	4,442,721.29	0.730	1.040	665		04/25/2017 10/13/2017
3133EFSG3	4985	Federal Farm Credit Bank		12/22/2015	5,000,000.00	5,001,780.00	4,998,545.89	1.100	1.131	813		03/14/2018
3133EFPJ0	4991	Federal Farm Credit Bank		01/20/2016	5,000,000.00	5.003,140.00	5,015,637.68	1.100	1.095	1.034		
3133EF5X1	5017	Federal Farm Credit Bank		05/04/2016	3,000,000.00	2,982,006.00	3,010,475.03	1.100	0.930	1,034		11/19/2018 05/03/2019
3133EGFX8	5025	Federal Farm Credit Bank		06/20/2016	5,000,000.00	4,973,520.00	5,000,000.00	1.010	1.010	1,553		
3133EGFQ3	5030	Federal Farm Credit Bank		06/27/2016	3,000,000.00	2,985,888.00	2,999,787.39	0.875	0.880	809		09/20/2020 09/14/2018
3133EFSJ7	5044	Federal Farm Credit Bank		07/07/2016	1,000,000.00	1,000,364.00	1,009,869.51	1.300	0.714	890		12/14/2018
3133EDVK5	5055	Federal Farm Credit Bank		09/21/2016	3,344,000.00	3,381,071.58	3,395,132.26	1.750	0.960	908		03/18/2019
3133EG2D6	5084	Federal Farm Credit Bank		01/24/2017	3,000,000.00	3,001,797.00	3,008,485.48	1.550	1.434	976		09/27/2019
3133EG5D3	5086	Federal Farm Credit Bank		01/27/2017	3,000,000.00	2,998,443.00	3,000,000.00	2.030	2.030	1,826		03/27/2019
3133EGW92	5089	Federal Farm Credit Bank		01/27/2017	3,000,000.00	2,996,562.00	3,004,046.07	1.500	1.509	1.056		12/19/2019
3130A1NN4	4774	Federal Home Loan Bank		04/24/2014	5,000,000.00	5,000,600,00	4,999,529.68	0.875	0.940	1,126		05/24/2019
3130A3LY8	4812	Federal Home Loan Bank		11/28/2014	3,000,000.00	2,999,826.00	3,000,000.00	1.000	1.000	1,096		11/28/2017
3130A5DD8	4841	Federal Home Loan Bank		05/27/2015	3,000,000.00	2,999,607.00	3,000,054.39	0.720	0.708	730		05/26/2017
3130A5KF5	4850	Federal Home Loan Bank		06/12/2015	3,000,000.00	2,998,854.00	3,000,000.00	0.950	0.950	900		
313383GQ8	4897	Federal Home Loan Bank		07/14/2015	2,500,000.00	2,502,725.00	2,500,377.72	1.300	1.291	1,262		11/28/2017 12/27/2018
3130AAQQ4	5085	Federal Home Loan Bank		02/22/2017	3,000,000.00	2,999,874.00	3,000,000,00	1.000	1.000	730		02/22/2019
3130AAQV3	5087	Federal Home Loan Bank		01/30/2017	3,500,000.00	3,498,120.50	3,500,000.00	1.670	1.670	1,186		
3130AASA7	5092	Federal Home Loan Bank		02/24/2017	3,000,000.00	2,994,888.00	3,000,000.00	1.125	1.820	1,166		04/30/2020 11/24/2020
3130A5EP0	4947	Federal Home Loan Bank-CN		09/30/2015	3,000,000.00	2,999,136.00	3,000,268,45	0.625	0.570	608		05/30/2017
3130A5EP0	4948	Federal Home Loan Bank-CN		10/01/2015	3,000,000,00	2,999,136.00	3,000,463.92	0.625	0.570	607		
313378A43	4962	Federal Home Loan Bank-CN		11/10/2015	3,000,000.00	3,006,882.00	3,010,410.01	1.375	1.000	850		05/30/2017 03/09/2018
3130A5EP0	4973	Federal Home Loan Bank-CN		12/08/2015	3,000,000.00	2,999,136.00	2,999,144.94	0.625	0.800			
					0,000,000.00	2,000,100.00	2,000,144.94	0.025	0.000	539	59 (05/30/2017

Run Date: 04/12/2017 - 08:31

Portfolio SCVW AC PM (PRF_PM2) 7.3.0

Report Ver. 7.3.3b

Santa Clara Valley Water Dist. Portfolio Management Portfolio Details - Investments March 31, 2017

No. Pederal Home Loan Bank-CN 12/22/2015 5,000,000	CUSIP	Investment #		erage Purchase lance Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Term	Days to Maturity	
1337/8BRS 4995 Federal Home Loan Bank-CN 01/20/2016 5,000,000.00 5,041,825.00 5,048,822.75 1,750 1,165 1,095 622 12/14/2018 31337/8BRS 4999 Federal Home Loan Bank-CN 01/21/2016 3,000,000.00 3,025,965.00 3,035,104.98 1,750 1,055 1,055 622 12/14/2018 31337/8BRS 5000 Federal Home Loan Bank-CN 01/21/2016 3,000,000.00 3,025,965.00 3,035,104.98 1,750 1,105 1,058 622 12/14/2018 31337/8BRS 5001 Federal Home Loan Bank-CN 01/21/2016 3,000,000.00 3,025,965.00 3,035,104.98 1,750 1,105 1,058 622 12/14/2018 31336/8BRS 5001 Federal Home Loan Bank-CN 01/21/2016 3,000,000.00 3,170,064.00 3,178,618.73 3,575 0,971 598 622 12/14/2018 31330A7PW 5012 Federal Home Loan Bank-CN 01/21/2016 5,000,000.00 4,956,680 0,499,686.00 6,996,646 0,995 0,995 1,052 1,054 0,995 1,054	Federal Agency	Issues - Coupon										
31376BR5 4996 Federal Home Loan Bank-CN 01/22/2016 5,000,000.00 5,041,825.00 5,050,760.75 1,750 1,145 1,057 622 12/14/2018 31376BR5 5000 Federal Home Loan Bank-CN 01/21/2016 3,000,000.00 3,025,965.00 3,025,072.30 1,750 1,105 0.28 622 12/14/2018 31376BR5 5001 Federal Home Loan Bank-CN 01/21/2016 3,000,000.00 3,025,965.00 3,033,186.12 1,750 1,105 0.22 12/14/2018 313376BR5 5001 Federal Home Loan Bank-CN 01/21/2016 3,000,000.00 3,170,064.00 3,178,817 3,575 0.91 936 500 14/14/2018 313376BR5 5001 Federal Home Loan Bank-CN 01/22/2016 5,000,000.00 4,956,860.00 3,078,818.73 5,75 0.91 936 500 10/22/2018 3130APINA 5012 Federal Home Loan Bank-CN 07/12/2016 5,000,000.00 4,956,860.00 5,000,000.00 1,50	313375K48	4986	Federal Home Loan Bank-CN	12/22/2015	5,000,000.00	5,055,350.00	5,051,927.19		1.270		531	09/14/2018
313378BRS 4999 Federal Home Loan Bank-CN 01/12/12/18 3,000,000 0 3,025,095.00 3,035,104.98 1,750 1,059 1,058 622 12/14/2018 3,13378BRS 5001 Federal Home Loan Bank-CN 01/12/12/18 3,000,000 0 3,025,095.00 3,034,188.12 1,750 1,058 622 12/14/2018 3,13378BRS 5001 Federal Home Loan Bank-CN 01/12/12/18 3,000,000 0 3,025,095.00 3,034,188.12 1,750 1,068 622 12/14/2018 3,133378BRS 5002 Federal Home Loan Bank-CN 01/12/2016 3,000,000 0 3,170,064.00 3,178,618.73 5,375 0,077 593 501 691/32/2018 3,13378BRS 504 Federal Home Loan Bank-CN 07/10/2016 5,000,000 0 4,856,680 0 4,969,694.66 60 60,969,694.66 60,969,69	313376BR5	4995	Federal Home Loan Bank-CN	01/20/2016	5,000,000.00	5,041,825.00	5,048,822.75	1.750	1.165	1,059	622	12/14/2018
13376BR5 5000 Federal Home Loan Bank-CN 01/21/2016 3.000,000.00 3.025,095.00 3.024,018.12 1.750 1.108 1.058 622 1214/2018 313376BR5 5001 Federal Home Loan Bank-CN 01/21/2016 3.000,000.00 3.025,095.00 3.024,188.12 1.750 1.018 1.058 622 1214/2018 313376BR5 5012 Federal Home Loan Bank-CN 01/22/2016 3.000,000.00 3.025,095.00 3.034,188.12 1.750 1.088 622 1214/2018 3130APWB 5012 Federal Home Loan Bank-CN 04/18/2016 5.000,000.00 4.956,880.00 4.999,694.66 0.950 0.953 1.092 734 04/05/2019 313376BR5 5045 Federal Home Loan Bank-CN 07/01/2016 5.000,000.00 4.856,880.00 3.035,169.66 1.750 0.899 890 622 1214/2018 313376BR5 5045 Federal Home Loan Bank-CN 07/01/2016 3.000,000.00 3.025,095.00 3.035,169.66 1.750 0.899 890 622 1214/2018 313376BR5 5057 Federal Home Loan Bank-CN 10/20/2016 3.000,000.00 3.025,095.00 3.035,169.66 1.750 0.899 890 622 1214/2018 313376BR5 5057 Federal Home Loan Bank-CN 10/20/2016 3.000,000.00 2.997,912.00 3.018,161.79 1.250 0.999 876 713 0.015/2019 3133762M2 5060 Federal Home Loan Bank-CN 10/20/2016 5.000,000.00 3.007,923.00 3.018,161.79 1.250 0.999 876 713 0.015/2019 31336AP3/22 5062 Federal Home Loan Bank-CN 10/20/2016 5.000,000.00 4.995,115.00 5.000,000.00 5	313376BR5	4996	Federal Home Loan Bank-CN	01/22/2016	5,000,000.00	5,041,825.00	5,050,760.75	1.750	1.142	1,057	622	12/14/2018
313378BR5 5001 Federal Home Loan Bank-CN 01/21/2016 3,000,000.00 3,025,086.00 3,034,188.12 1.750 1.088 1.088 62 12/4/2018 3133X0PP0 5002 Federal Home Loan Bank-CN 01/22/2016 3,000,000.00 4,966,880.00 4,969,880.60 6,960 6,960 6,960 6,960 7,970 7	313376BR5	4999	Federal Home Loan Bank-CN	01/21/2016	3,000,000.00	3,025,095.00	3,035,104.98		1.050			
STATE STAT	313376BR5	5000	Federal Home Loan Bank-CN	01/21/2016	3,000,000.00	3,025,095.00	3,032,072.30	1.750	1.110	1,058	622	12/14/2018
3130A/FVW 5012 Federal Home Loan Bank-CN 04/18/2016 5,000,000.00 4,956,880.00 4,996,846.66 0,950 0,953 1,082 734 04/05/2016 31330ABH46 5024 Federal Home Loan Bank-CN 07/07/2016 3,000,000.00 3,025,095.00 3,053,156.96 1,750 0,599 0,922 12/14/2018 313376BRS 5045 Federal Home Loan Bank-CN 07/07/2016 3,000,000.00 3,025,095.00 3,053,156.96 1,750 0,599 0,922 12/14/2018 313376BRS 5057 Federal Home Loan Bank-CN 01/2016 3,000,000.00 3,025,095.00 3,043,627.58 1,750 0,899 602 12/14/2018 31330A7137 5058 Federal Home Loan Bank-CN 10/20/2016 3,000,000.00 2,997,312.00 3,015,147.9 1,250 0,930 622 12/14/2018 31330A7137 5058 Federal Home Loan Bank-CN 10/20/2016 3,000,000.00 3,007,923.00 3,013,034.07 1,500 0,958 884 706 30/08/2019 3130A9032 5062 Federal Home Loan Bank-CN 11/15/2016 5,000,000.00 4,985,115.00 5,000,000.00 1,050 1	313376BR5	5001	Federal Home Loan Bank-CN	01/21/2016	3,000,000.00	3,025,095.00	3,034,188.12	1.750	1.068	1,058	622	12/14/2018
130ABHH8 5024 Federal Home Loan Bank-CN 07/01/2016 5,000,000.00 4,885,130.00 5,000,000.00 1,150 1,150 1,461 1,167 07/01/2020 313378BRS 5045 Federal Home Loan Bank-CN 07/07/2016 3,000,000.00 3,025,095.00 3,053,158.98 1,750 0,885 341 622 12114/2018 313378ZMZ 5058 Federal Home Loan Bank-CN 10/20/2016 3,000,000.00 2,997,312.00 3,015,514.79 1,250 0,885 416 622 12114/2018 313378ZMZ 5068 Federal Home Loan Bank-CN 10/20/2016 3,000,000.00 2,997,312.00 3,015,514.79 1,250 0,930 876 713 0315/52019 313378ZMZ 5062 Federal Home Loan Bank-CN 10/20/2016 5,000,000.00 4,983,115.00 5,000,000.00 1,050	3133X0PF0	5002	Federal Home Loan Bank-CN	01/22/2016	3,000,000.00	3,170,064.00	3,178,618.73	5.375	0.971			
13376BRS 5045 Federal Home Loan Bank-CN 07/07/2016 3,000,000 0 3,025,095.00 3,053,156,96 1.750 0.899 890 622 12/14/2018 313376BRS 5057 Federal Home Loan Bank-CN 09/21/2016 3,000,000 0 3,025,095.00 3,043,827.59 1.750 0.885 814 622 12/14/2018 31337BRX 5058 Federal Home Loan Bank-CN 10/25/2016 3,000,000 0 3,007,923.00 3,013,013,017 1.500 0.950 86 76 717 30/15/2019 1337BXM2 5060 Federal Home Loan Bank-CN 10/25/2016 3,000,000 0 3,007,923.00 3,031,034,07 1.500 0.958 884 706 03/08/2019 1337BXM2 5060 Federal Home Loan Mortgage Cor 03/04/2014 5,000,000 0 5,001,115.00 5,000,000 0 1.500	3130A7PW9	5012	Federal Home Loan Bank-CN	04/18/2016	5,000,000.00	4,956,680.00	4,999,694.66	0.950	0.953	1,082	734	04/05/2019
13376RDR 5057 Federal Home Loan Bank-CN 99'21'2016 3,000,000.00 3,025,095.00 3,043,827.58 1.750 0.885 814 622 12'14'20'18 3130'71.37 5058 Federal Home Loan Bank-CN 10'20'20'16 3,000,000.00 2,997,312.00 3,018,514.79 1.250 0.90 876 773 031'52'019 31378'20'20 5060 Federal Home Loan Bank-CN 10'20'20'16 3,000,000.00 3,007,93.00 3,01'3,03'10' 1.500 0,998 884 706 303'08'20'13 31378'20'20 5062 Federal Home Loan Mortgage Cor 03'04'20'14 5,000,000.00 5,001,115.00 5,000,000.00 1.050 1.050 1.850 1.889 11'15'02'13 1376'20'13 4786 Federal Home Loan Mortgage Cor 05'21'20'14 5,000,000.00 5,001,115.00 5,000,720.31 1.00 0.970 1.305 181 09'22'20'17 3134'G\$A21 4787 Federal Home Loan Mortgage Cor 08'26'20'14 3,000,000.00 5,002,309.00 5,002,839.54 1.250 0,780 1.057 80 1.057 22'9 12'26'20'14 3,000,000.00 5,000,717.00 3,000,000.00 1.150 1.150 1.150 1.279 269 12'26'20'17 3134'G\$32'W9 4791 Federal Home Loan Mortgage Cor 10'20'20'14 5,000,000.00 5,000,171.00 3,000,000.00 1.150 1.150 1.279 269 12'26'20'17 3134'G\$34'4 4810 Federal Home Loan Mortgage Cor 10'20'20'14 5,000,000.00 5,000,171.00 2,999,600.30 1.000	3130A8H48	5024	Federal Home Loan Bank-CN	07/01/2016	5,000,000.00	4,885,130.00	5,000,000.00	1.150	1.150	1,461	1,187	07/01/2020
130A7L37 5058 Federal Home Loan Bank-CN 10/20/2016 3,000,000.00 2,997,312.00 3,011,514.79 1.250 0,930 876 713 03/15/2018 1337ZMZ 5060 Federal Home Loan Bank-CN 11/15/2016 3,000,000.00 3,007,923.00 3,031,034.07 1.500 0,958 884 706 03/09/2018 3137ZMZ 5062 Federal Home Loan Mortgage Cor 03/04/2014 5,000,000.00 5,001,115.00 5,000,720.31 1.000 0,970 1.305 181 09/29/2017 137ZADITS 4780 Federal Home Loan Mortgage Cor 03/04/2014 5,000,000.00 5,000,720.00 5,000,720.31 1.000 0,970 1.305 181 09/29/2017 1334G5A21 4787 Federal Home Loan Mortgage Cor 06/25/2014 5,000,000.00 5,000,720.00 5,000,720.31 1.150 1.150 1.279 289 12/26/2017 1344G3G46 4810 Federal Home Loan Mortgage Cor 06/25/2014 5,000,000.00 5,009,185.00 5,000,714.51 1.250 1.230 1.280 269 12/26/2017 137ZADITS 4818 Federal Home Loan Mortgage Cor 11/04/2014 3,000,000.00 3,000,210.00 2,999,600.63 1.000 1.030 1.043 164 09/12/2017 137ZADITS 4818 Federal Home Loan Mortgage Cor 12/23/2014 5,000,000.00 5,001,790.00 5,000,566.79 1.000 0,968 481 0,872.00 0,968 481 0,872.00 0,968 481 0,872.00 0,968 481 0,872.00 0,968 481 0,872.00 0,968 481 0,872.00 0,968 481 0,872.00 0,968 481 0,872.00 0,968 481 0,872.00 0,968 4,983.20 0,996,649 0,975 0,986 1,987.20 0,987.20 0,988.20 0,996,649 0,975 0,986 0,987 0,987 0,987.20 0,987.20 0,996,649 0,975 0,986 0,987 0,987 0,987.20 0,987.20 0,999,649 0,975 0,988.20 0,987.20 0,999,649 0,987.20 0,999,649 0,987.20 0,999,649 0,987.20 0,999,649 0,	313376BR5	5045	Federal Home Loan Bank-CN	07/07/2016	3,000,000.00	3,025,095.00	3,053,156.96		0.699		622	12/14/2018
1313782M2 5060 Federal Home Loan Bank-CN 10/25/2016 3,000,000.00 3,007,923.00 3,031,034.07 1.500 0.958 864 706 03/08/2013 1303782M2 5062 Federal Home Loan Mortgage Cor 03/04/2014 5,000,000.00 4,963,115.00 5,000,000.00 1.050 1.826 1.888 11/15/2021 13/05/2013 13/05/2013 4765 Federal Home Loan Mortgage Cor 05/21/2014 5,000,000.00 5,001,115.00 5,000,702.01 1.00 0.970 1.305 181 09/29/2017 13/05/2014 1476 Federal Home Loan Mortgage Cor 05/21/2014 5,000,000.00 5,002,320.00 5,002,639.54 1.250 0.780 1.087 41 05/12/2017 13/05/2014 1476 Federal Home Loan Mortgage Cor 05/21/2014 5,000,000.00 3,000,717.00 3,000,000.00 1.150 1.050 1.279 269 12/26/2017 13/05/2014 1476 Federal Home Loan Mortgage Cor 06/28/2014 3,000,000.00 3,000,717.00 3,000,000.00 1.150 1.279 269 12/26/2017 13/05/2014 1470 1470 1470 1470 1470 1470 1470 1	313376BR5	5057	Federal Home Loan Bank-CN	09/21/2016	3,000,000.00	3,025,095.00	3,043,627.58	1.750	0.885	814	622	12/14/2018
1310A9V32 5062 Federal Home Loan Bank-CN 11/15/2016 5,000,000.00 4,963,115.00 5,000,000.00 1.050 1.050 1.826 1.689 11/15/2012 1317EADL0 4765 Federal Home Loan Mortgage Cor 03/04/2014 5,000,000.00 5,001,115.00 5,000,720.31 1.000 0.970 1.305 181 03/29/2017 3134G5A21 4787 Federal Home Loan Mortgage Cor 05/21/2014 5,000,000.00 5,002,320.00 5,002,639.54 1.250 0.780 1.057 1.00 1.007 1.00	3130A7L37	5058	Federal Home Loan Bank-CN	10/20/2016	3,000,000.00	2,997,312.00	3,018,514.79	1.250	0.930	876	713	03/15/2019
3137EADL0 4765 Federal Home Loan Mortgage Cor 03/04/2014 5,000,000.00 5,001,115.00 5,002,320.00 5,002,639.54 12.50 0.780 1,81 09/29/2017 3137EADF3 4780 Federal Home Loan Mortgage Cor 06/21/2014 5,000,000.00 5,002,320.00 5,002,639.54 12.50 0.780 1,087 269 12/26/2017 3134G32WB 4791 Federal Home Loan Mortgage Cor 06/25/2014 5,000,000.00 3,000,717.00 3,000,000.00 1,150 1,279 269 12/26/2017 3134G32WB 4791 Federal Home Loan Mortgage Cor 06/25/2014 3,000,000.00 3,000,210.00 2,999,600.63 1,00 1,030 1,04 164 09/12/2017 3137EADJ5 4817 Federal Home Loan Mortgage Cor 12/23/2014 5,000,000.00 5,001,790.00 5,000,566.79 1,000 0.988 948 118 09/12/2017 3137EADP1 4818 Federal Home Loan Mortgage Cor 1/23/2014 3,000,000.00 2,993,214.00 2,996,684.99 0.750 0.886 1,088 <td< td=""><td>3133782M2</td><td>5060</td><td>Federal Home Loan Bank-CN</td><td>10/25/2016</td><td>3,000,000.00</td><td>3,007,923.00</td><td>3,031,034.07</td><td>1.500</td><td>0.958</td><td>864</td><td>706</td><td>03/08/2019</td></td<>	3133782M2	5060	Federal Home Loan Bank-CN	10/25/2016	3,000,000.00	3,007,923.00	3,031,034.07	1.500	0.958	864	706	03/08/2019
3137EADF3 4780 Federal Home Loan Mortgage Cor 05/21/2014 5,000,000.00 5,002,320.00 5,002,839.54 1.250 0.780 1,087 41 05/12/2017 3134G5A21 4787 Federal Home Loan Mortgage Cor 06/26/2014 3,000,000.00 3,000,717.00 3,000,000.00 1.150 1.150 1.279 289 12/26/2017 3134G32W9 4791 Federal Home Loan Mortgage Cor 06/25/2014 5,000,000.00 5,009,185.00 5,000,714.51 1.250 1.230 1.280 289 12/26/2017 3134G3646 4810 Federal Home Loan Mortgage Cor 11/04/2014 3,000,000.00 3,000,210.00 2,999,600.63 1.000 1.030 1.034 164 09/12/2017 3137EADJ5 4817 Federal Home Loan Mortgage Cor 12/23/2014 5,000,000.00 5,001,790.00 5,000,506.79 1.000 0.968 948 118 07/28/2017 3137EADP1 4818 Federal Home Loan Mortgage Cor 12/23/2014 3,000,000.00 2,993,214.00 2,990,548.91 0.875 1.220 1.710 340 03/07/2018 3137EADP1 4820 Federal Home Loan Mortgage Cor 01/23/2015 3,000,000.00 2,993,214.00 2,990,548.91 0.875 1.220 1.710 340 03/07/2018 3137EADP1 4823 Federal Home Loan Mortgage Cor 01/23/2015 3,000,000.00 4,988,690.00 4,993,288.97 0.875 1.021 1.139 340 03/07/2018 3137EADG1 4870 Federal Home Loan Mortgage Cor 04/27/2015 3,000,000.00 2,999,388.00 3,000,000.00 0.670 0.670 7.64 59 05/30/2017 3137EADG1 4870 Federal Home Loan Mortgage Cor 06/25/2015 3,000,000.00 3,023,502.00 3,017,523.37 1.750 1.471 1.435 789 05/30/2017 3137EADG1 4890 Federal Home Loan Mortgage Cor 08/25/2015 3,000,000.00 3,023,502.00 3,017,523.37 1.750 1.471 1.435 789 05/30/2019 3137EADG1 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 03/39/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 03/39/2016 3,000,000.00 5,039,170.00 5,083,960.90 1.750 0.980 1.137 789 05/30/2019 3137EADG1 5015 Federal Home Loan Mortgage Cor 03/39/2016 3,000,000.00 5,039,170.00 5,083,960.90 1.750 0.980 1.137 789 05/3	3130A9V32	5062	Federal Home Loan Bank-CN	11/15/2016	5,000,000.00	4,963,115.00	5,000,000.00	1.050	1.050	1,826	1,689	11/15/2021
3134GSA21 4787 Federal Home Loan Mortgage Cor 06/26/2014 3,000,000.0 3,000,717.00 3,000,000.0 1.150 1.50 1.279 289 12/26/2017 3134G32W9 4791 Federal Home Loan Mortgage Cor 06/25/2014 5,000,000.0 5,009,185.00 5,000,714.61 1.250 1.230 1.280 289 12/26/2017 3134G33C46 4810 Federal Home Loan Mortgage Cor 11/04/2014 3,000,000.0 3,000,210.00 2,999,600.63 1.000 1.030 1.043 164 09/12/2017 3137EADJ5 4817 Federal Home Loan Mortgage Cor 12/23/2014 5,000,000.0 5,001,790.0 5,000,506.79 1.000 0,968 948 118 07/28/2017 3137EADP1 4818 Federal Home Loan Mortgage Cor 12/23/2014 3,000,000.0 2,993,214.00 2,990,548.91 0.875 1.220 1,170 340 03/07/2018 3137EADP1 4823 Federal Home Loan Mortgage Cor 01/20/2015 3,000,000.0 2,993,214.00 2,996,634.29 0.750 0.866 1,088 260 01/12/2018 3137EADP1 4823 Federal Home Loan Mortgage Cor 01/23/2015 5,000,000.0 4,988,690.0 4,988,690.0 0.670 0	3137EADL0	4765	Federal Home Loan Mortgage Cor	03/04/2014	5,000,000.00	5,001,115.00	5,000,720.31	1.000	0.970	1,305	181	09/29/2017
3134G3CW9 4791 Federal Home Loan Mortgage Cor 06/25/2014 5,000,000.00 5,009,185.00 5,009,714.51 1.250 1.230 1,280 269 12/26/2017 3137EADJ5 4817 Federal Home Loan Mortgage Cor 11/04/2014 3,000,000.00 3,000,210.00 2,999,600.63 1.000 1.030 1.043 164 09/12/2017 3137EADJ5 4817 Federal Home Loan Mortgage Cor 12/23/2014 5,000,000.00 5,001,790.00 5,000,506.79 1.000 0.968 948 118 07/28/2017 3137EADD1 4818 Federal Home Loan Mortgage Cor 01/22/2014 3,000,000.00 2,993,214.00 2,990,548 91 0.875 1.220 1.170 340 03/07/2018 3137EADN6 4820 Federal Home Loan Mortgage Cor 01/23/2015 3,000,000.00 2,993,232.00 2,996,634.29 0.750 0.896 1,088 286 01/12/2018 3137EADD1 4823 Federal Home Loan Mortgage Cor 01/23/2015 5,000,000.00 4,988,690.00 4,993,288.97 0.875 1.021 1,139 340 03/07/2018 3137EADG1 4870 Federal Home Loan Mortgage Cor 04/27/2015 3,000,000.00 2,999,388.00 3,000,000.00 0.670 0.670 764 59 05/30/2018 3134G73M1 4969 Federal Home Loan Mortgage Cor 04/25/2015 3,000,000.00 3,023,502.00 3,017,523.37 1.750 1.471 1,435 789 05/30/2018 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,487.09 1.000 1.190 977 482 07/27/2018 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,487.09 1.000 0.708 485 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,487.09 1.000 0.708 485 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,487.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5016 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.980 1,121 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/03/2016 3,000,000.00 2,998,280.00 3,000,000.00 1.000 1.000 1.278 1,003 12/3	3137EADF3	4780	Federal Home Loan Mortgage Cor	05/21/2014	5,000,000.00	5,002,320.00	5,002,639.54	1.250	0.780	1,087	41	05/12/2017
313/43646 4810 Federal Home Loan Mortgage Cor 11/04/2014 3,000,000.00 3,000,210.00 2,999,600.63 1.000 0,968 948 118 07/28/2017 3137EADJ5 4817 Federal Home Loan Mortgage Cor 12/23/2014 5,000,000.00 5,001,790.00 5,000,506.79 1.000 0,968 948 118 07/28/2017 3137EADD1 4818 Federal Home Loan Mortgage Cor 12/23/2014 3,000,000.00 2,993,214.00 2,990,548.91 0.875 1.220 1,170 340 03/07/2018 3137EADD1 4820 Federal Home Loan Mortgage Cor 01/20/2015 3,000,000.00 2,993,232.00 2,996,634.29 0.750 0.896 1,088 286 01/12/2018 3137EADD1 4823 Federal Home Loan Mortgage Cor 01/23/2015 5,000,000.00 4,988,699.00 4,993,288.97 0.875 1.021 1,139 340 03/07/2018 3137EADD1 4823 Federal Home Loan Mortgage Cor 04/27/2015 3,000,000.00 2,999,388.00 3,000,000.00 0.670 0.670 764 59 05/30/2017 3137EADG1 4870 Federal Home Loan Mortgage Cor 06/25/2015 3,000,000.00 3,032,502.00 3,017,523.37 1.750 1.471 1,435 789 05/30/2019 3134G93M1 4969 Federal Home Loan Mortgage Cor 11/23/2015 3,000,000.00 3,032,502.00 3,017,523.37 1.750 1.471 1,435 789 05/30/2019 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,017,000 3,000,000.00 1.00 1.00 1.00 1.00 5.70 03/29/2018 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,988.86 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 3,033,502.00 3,000,083.51 0.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 3,033,502.00 3,000,083.51 0.750 0.960 1,127 789 05/3	3134G5A21	4787	Federal Home Loan Mortgage Cor	06/26/2014	3,000,000.00	3,000,717.00	3,000,000.00	1.150	1.150	1,279	269	12/26/2017
3137EADJ5 4817 Federal Home Loan Mortgage Cor 12/23/2014 5,000,000.00 5,001,790.00 5,000,506.79 1.000 0.968 948 118 07/28/2017 3137EADP1 4818 Federal Home Loan Mortgage Cor 12/23/2014 3,000,000.00 2,993,214.00 2,990,548.91 0.875 1.220 1,170 340 03/07/2018 3137EADN6 4820 Federal Home Loan Mortgage Cor 01/20/2015 3,000,000.00 2,993,232.00 2,996,634.29 0.750 0.896 1,088 286 01/12/2018 3137EADP1 4823 Federal Home Loan Mortgage Cor 01/23/2015 5,000,000.00 4,988,690.00 4,993,288.97 0.875 1.021 1,139 340 03/07/2018 3137EADG1 4834 Federal Home Loan Mortgage Cor 04/27/2015 3,000,000.00 2,999,388.00 3,000,000.00 0.670 0.670 1.021 1,139 340 03/07/2018 3137EADG1 4870 Federal Home Loan Mortgage Cor 06/25/2015 3,000,000.00 3,023,502.00 3,017,523.37 1,750 1.471 1,455 789 05/30/2019 3134GSM1 4969 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,841,730.00 3,491,358.92 1.000 1.190 977 482 07/27/2018 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.18 1,000 0.750 486 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/39/2016 3,000,000.00 3,001,074.00 3,002,418.18 1,000 0.750 486 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 03/39/2016 3,000,000.00 3,001,074.00 3,002,418.18 1,000 0.750 486 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 03/39/2016 5,000,000.00 5,039,170.00 5,083,986.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,986.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,986.09 1.000 0.708 485 118 07/28/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,986.09 1.000 0.708 485 118 07/28/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 3,023,502.00 3,000,000.00 1.000 1.000 1.201 1.301 1.20	3134G32W9	4791	Federal Home Loan Mortgage Cor	06/25/2014	5,000,000.00	5,009,185.00	5,000,714.51	1.250	1.230	1,280	269	12/26/2017
3137EADP1 4818 Federal Home Loan Mortgage Cor 12/23/2014 3,000,000.00 2,993,214.00 2,990,548.91 0.875 1.220 1,170 340 03/07/2018 3137EADN6 4820 Federal Home Loan Mortgage Cor 01/20/2015 3,000,000.00 2,993,232.00 2,996,634.29 0.750 0.896 1,088 286 01/12/2018 3137EADP1 4823 Federal Home Loan Mortgage Cor 01/23/2015 5,000,000.00 4,988,690.00 4,993,288.97 0.875 1.021 1,139 340 03/07/2018 3137EADG1 4870 Federal Home Loan Mortgage Cor 04/27/2015 3,000,000.00 3,003,502.00 3,017,523.37 1.750 1.41 1,435 789 05/30/2019 3137EADG1 4870 Federal Home Loan Mortgage Cor 01/23/2015 3,000,000.00 3,481,730.00 3,491,358.92 1,000 1.190 977 482 07/27/2018 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 2,988,729.00 3,000,000.00 1,270 1,270 1,095	3134G3G46	4810	Federal Home Loan Mortgage Cor	11/04/2014	3,000,000.00	3,000,210.00	2,999,600.63	1.000	1.030	1,043	164	09/12/2017
3137EADN6 4820 Federal Home Loan Mortgage Cor 01/20/2015 3,000,000.00 2,993,232.00 2,996,634.29 0.750 0.896 1,088 286 01/12/2018 3137EADP1 4823 Federal Home Loan Mortgage Cor 01/23/2015 5,000,000.00 4,988,690.00 4,993,288.97 0.875 1.021 1,139 340 03/07/2018 3134G6YC1 4834 Federal Home Loan Mortgage Cor 04/27/2015 3,000,000.00 2,999,388.00 3,000,000.00 0.670 0.670 764 59 05/30/2017 3137EADG1 4870 Federal Home Loan Mortgage Cor 06/25/2015 3,000,000.00 3,023,502.00 3,017,523.37 1.750 1.471 1,435 789 05/30/2019 3134G3M1 4969 Federal Home Loan Mortgage Cor 01/23/2015 3,500,000.00 3,481,730.00 3,491,358.92 1.000 1.190 977 482 07/27/2018 3134G8QB8 5005 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 2,988,792.00 3,000,000.00 1.270 1.270 1.095 727 03/29/2019 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,003,502.00 3,049,115.03 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,003,502.00 3,004,9115.03 1.750 0.980 1,121 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1.000 1.278 1,003 12/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1.000 1.278 1,003 12/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1.000 1.000	3137EADJ5	4817	Federal Home Loan Mortgage Cor	12/23/2014	5,000,000.00	5,001,790.00	5,000,506.79	1.000	0.968	948	118	07/28/2017
3137EADP1 4823 Federal Home Loan Mortgage Cor 01/23/2015 5,000,000.00 4,988,690.00 4,993,288.97 0.875 1.021 1,139 340 03/07/2018 3137EADP1 4834 Federal Home Loan Mortgage Cor 04/27/2015 3,000,000.00 2,999,388.00 3,000,000.00 0.670 764 59 05/30/2017 3137EADG1 4870 Federal Home Loan Mortgage Cor 08/25/2015 3,000,000.00 3,023,502.00 3,017,523.37 1.750 1.471 1,435 789 05/30/2019 3134G8QB8 5005 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 2,988,729.00 3,000,000.00 1.270 1.270 1,095 727 03/29/2018 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,481.16 1.000 0.750 486 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 3,001,074.00 3,002,827.09 1.00 0.750 486 118	3137EADP1	4818	Federal Home Loan Mortgage Cor	12/23/2014	3,000,000.00	2,993,214.00	2,990,548.91	0.875	1.220	1,170	340	03/07/2018
3134G6YC1 4834 Federal Home Loan Mortgage Cor 04/27/2015 3,000,000.00 2,999,388.00 3,000,000.00 0.670 0.670 764 59 05/30/2017 3137EADG1 4870 Federal Home Loan Mortgage Cor 06/25/2015 3,000,000.00 3,023,502.00 3,017,523.37 1.750 1.471 1,435 789 05/30/2019 3134G873M1 4969 Federal Home Loan Mortgage Cor 11/23/2015 3,500,000.00 3,481,730.00 3,491,358.92 1.000 1.190 977 482 07/27/2018 3134G8QB8 5005 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 2,988,729.00 3,000,000.00 1.270 1.270 1,095 727 03/29/2019 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/39/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 3,001,074.00 3,002,827.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,003,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,000 1,278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,000 1,278 1,003 12/30/2019	3137EADN6	4820	Federal Home Loan Mortgage Cor	01/20/2015	3,000,000.00	2,993,232.00	2,996,634.29	0.750	0.896	1,088	286	01/12/2018
3137EADG1 4870 Federal Home Loan Mortgage Cor 06/25/2015 3,000,000.00 3,023,502.00 3,017,523.37 1.750 1.471 1,435 789 05/30/2019 3134G73M1 4969 Federal Home Loan Mortgage Cor 11/23/2015 3,500,000.00 3,481,730.00 3,491,358.92 1.000 1.190 977 482 07/27/2018 3134G8QB8 5005 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 2,988,729.00 3,000,000.00 1.270 1.270 1,095 727 03/29/2019 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 3,001,074.00 3,002,827.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1.000 1.278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,982,684.00 3,000,683.51 0.750 0.721 564 286 01/12/2018 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018	3137EADP1	4823	Federal Home Loan Mortgage Cor	01/23/2015	5,000,000.00	4,988,690.00	4,993,288.97	0.875	1.021	1,139	340	03/07/2018
3134G73M1 4969 Federal Home Loan Mortgage Cor 11/23/2015 3,500,000.00 3,481,730.00 3,491,358.92 1.000 1.190 977 482 07/27/2018 3134G8QB8 5005 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 2,988,729.00 3,000,000.00 1.270 1.270 1.095 727 03/29/2019 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 3,001,074.00 3,002,827.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018	3134G6YC1	4834	Federal Home Loan Mortgage Cor	04/27/2015	3,000,000.00	2,999,388.00	3,000,000.00	0.670	0.670	764	59	05/30/2017
3134G8QB8 5005 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 2,988,729.00 3,000,000.00 1.270 1.270 1,095 727 03/29/2019 3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 3,001,074.00 3,002,827.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,278 286 01/12/2018	3137EADG1	4870	Federal Home Loan Mortgage Cor	06/25/2015	3,000,000.00	3,023,502.00	3,017,523.37	1.750	1.471	1,435	789	05/30/2019
3137EADJ5 5008 Federal Home Loan Mortgage Cor 03/29/2016 3,000,000.00 3,001,074.00 3,002,418.16 1.000 0.750 486 118 07/28/2017 3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 3,001,074.00 3,002,827.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018	3134G73M1	4969	Federal Home Loan Mortgage Cor	11/23/2015	3,500,000.00	3,481,730.00	3,491,358.92	1.000	1.190	977	482	07/27/2018
3137EADJ5 5009 Federal Home Loan Mortgage Cor 03/30/2016 3,000,000.00 3,001,074.00 3,002,827.09 1.000 0.708 485 118 07/28/2017 3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 574 408 03/00/2019	3134G8QB8	5005	Federal Home Loan Mortgage Cor	03/29/2016	3,000,000.00	2,988,729.00	3,000,000.00	1.270	1.270	1,095	727	03/29/2019
3137EADG1 5014 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,082,968.36 1.750 0.970 1,137 789 05/30/2019 3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1,278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 286 01/12/2018	3137EADJ5	5008	Federal Home Loan Mortgage Cor	03/29/2016	3,000,000.00	3,001,074.00	3,002,418.16	1.000	0.750	486	118	07/28/2017
3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1.278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 080 01/2/2018	3137EADJ5	5009	Federal Home Loan Mortgage Cor	03/30/2016	3,000,000.00	3,001,074.00	3,002,827.09	1.000	0.708	485	118	07/28/2017
3137EADG1 5015 Federal Home Loan Mortgage Cor 04/18/2016 5,000,000.00 5,039,170.00 5,083,996.09 1.750 0.960 1,137 789 05/30/2019 3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1.278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,688.51 0.750 0.721 564 286 01/12/2018	3137EADG1	5014	Federal Home Loan Mortgage Cor	04/18/2016	5,000,000.00	5,039,170.00	5,082,968.36	1.750	0.970	1,137	789	05/30/2019
3137EADG1 5016 Federal Home Loan Mortgage Cor 05/04/2016 3,000,000.00 3,023,502.00 3,049,115.03 1.750 0.980 1,121 789 05/30/2019 3134G9XU6 5027 Federal Home Loan Mortgage Cor 06/30/2016 3,000,000.00 2,982,684.00 3,000,000.00 1.000 1.000 1.278 1,003 12/30/2019 3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018 3.000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018			Federal Home Loan Mortgage Cor	04/18/2016	5,000,000.00	5,039,170.00	5,083,996.09	1.750	0.960	1,137	789	05/30/2019
3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018		5016	Federal Home Loan Mortgage Cor	05/04/2016	3,000,000.00	3,023,502.00	3,049,115.03	1.750	0.980	1,121	789	05/30/2019
3137EADN6 5031 Federal Home Loan Mortgage Cor 06/27/2016 3,000,000.00 2,993,232.00 3,000,683.51 0.750 0.721 564 286 01/12/2018	3134G9XU6	5027	Federal Home Loan Mortgage Cor	06/30/2016	3,000,000.00	2,982,684.00	3,000,000.00	1.000	1.000	1,278	1,003	12/30/2019
0.0000				06/27/2016	3,000,000.00	2,993,232.00	3,000,683.51	0.750	0.721	564	286	01/12/2018
			Federal Home Loan Mortgage Cor	06/28/2016	3,000,000.00	3,002,628.00	3,014,436.99	1.200	0.840	771	494	08/08/2018

Portfolio SCVW AC PM (PRF_PM2) 7.3.0

Santa Clara Valley Water Dist. Portfolio Management Portfolio Details - Investments March 31, 2017

Pederal Agency Pederal Home Loan Mortgage Cor 1002/02/16 1,615,000 1,662,048 1,615,000 1,662,048 1,615,000 1,662,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1,615,000 1,602,048 1	CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Term	Days to Maturity	
1317EARDZ 5089 Federal Home Loan Mortgage Cor 1025/2016 3,000,000.00 2,865,847.00 2,967,805.71 0,875 0,981 1,031 8,090 7476 0,475/2019 3137EARB1 5086 Fed Home Loan Mort Corp-CN 01/22/2017 3,000,000.00 2,865,847.00 2,967,845.11 0,875 0,981 1,031 839 07/19/2019 3137EARB1 5080 Fed Home Loan Mort Corp-CN 01/22/2017 3,000,000.00 2,865,847.00 2,967,411.94 0,875 1,380 907 839 07/19/2019 3137EARB1 5080 Fed Home Loan Mort Corp-CN 01/22/2017 3,000,000.00 2,865,847.00 2,967,411.94 0,875 1,380 907 839 07/19/2019 3137EARB1 5080 Fed Home Loan Mort Corp-CN 01/22/2017 3,000,000.00 2,865,847.00 2,967,411.94 0,875 1,380 907 839 07/19/2019 3139EARB1 3476 Fe Fo Nati Mortgage Assoc 04/22/2014 5,000,000.00 4,986,900.00 4,986,941.2 0,075 1,136 1,136 05/21/2014 3139EARB1 3476 Fe Fo Nati Mortgage Assoc 05/21/2014 5,000,000.00 4,986,900.00 4,986,941.2 0,075 0,090 1,136 05/21/2014 3139EARB1 3476 Fe Fo Nati Mortgage Assoc 05/21/2014 3,000,000.00 2,967,815.00 4,969,372.1 0,875 0,990 1,136 1,136 05/21/2014 3139EARB1 3476 Fe Fo Nati Mortgage Assoc 05/21/2014 3,000,000.00 2,967,815.00 4,969,372.1 0,875 0,990 1,136 1,136 05/21/2014 3139EARB1 3480 Fe Fo Nati Mortgage Assoc 05/21/2015 2,500,000.00 2,967,815.00 4,969,372.1 0,875 0,990 1,151 1,136 208 10/26/2017 3139EGARB1 4880 Fe Fo Nati Mortgage Assoc 05/21/2015 2,500,000.00 2,967,815.00 2,501,496.79 1,000 0,880 1,166 2,4111/28/2017 3139EGARB1 4880 Fe Fo Nati Mortgage Assoc 05/21/2015 3,000,000.00 2,968,764 00 2,967,768 0,875 1,000 1,880 1,880 2,4111/28/2017 3139EGARB1 4880 Fe Fo Nati Mortgage Assoc 05/22/2015 3,000,000.00 3,018,416 00 3,003,515 1,750 1,800 1,815 1,	Federal Agency	Issues - Coupon											
313FARAD2 5059	3134G9YJ0	5041	Federal Home Loan Mortgage Co	or	06/30/2016	1.615.000.00	1.592.046.01	1 615 000 00	1 300	1 300	1 926	1 551	06/20/2024
1317EAEB1 5056 Fed Home Loam Mort Corp.CN 0912/2016 3,000,000 2,883,47.00 2,987,4115 0.875 1.96 0.97 836 0719/2016 3137EAEB1 5080 Fed Home Loam Mort Corp.CN 01/23/2017 3,000,000 2,883,47.00 2,987,4115 0.875 1.36 507 836 0719/2016 3137EAEB1 5083 Fed Home Loam Mort Corp.CN 01/23/2017 3,000,000 2,883,47.00 2,987,4115 0.875 1.36 0.977 836 0719/2016 3135G0MZ3 4768 Fed Nati Mortgage Assoc 04/12/2014 5,000,000 4,982,404 00 4,984,404 0.875 1.96 1.485 0.825 1.485 1.489 4082/2017 3135G0MZ3 4771 Fed Nati Mortgage Assoc 05/21/2014 5,000,000 4,989,900 0.988,804 60 8.75 0.975 1.185 1.495 082/2017 3135G0MZ3 4776 Fed Nati Mortgage Assoc 05/21/2014 3,000,000 4,989,900 0.988,804 60 8.75 0.975 1.185 0.988 1.286 0.825 0.975 1.185 0.988 0.988 0.987 0.975 0.97	3137EADZ9	5059	Federal Home Loan Mortgage Co	or	10/25/2016	, ,	, ,						
1317EAEB1 5980 Fed Home Loan Mint Corp. CN 11/23/2017 3,000,000 2,963,847 00 2,967,841 1 0,875 1.380 907 838 07/13/2018 1317EAEB1 5983 Fed Home Loan Mint Corp. CN 11/23/2017 3,000,000 0 4,998,000 0 4,994,718.2 0,875 1.136 907 838 07/13/2018 13185GMZ3 4766 Fed Nati Mintgage Assoc 04/23/2014 5,000,000 0 4,998,900 0 4,994,718.2 0,875 1.136 1,24 149 08/28/2017 3138GMZ3 4771 Fed Nati Mintgage Assoc 04/23/2014 5,000,000 0 4,998,900 0 4,994,718.2 0,875 0.138 1,145 149 08/28/2017 3138GMZ3 4781 Fed Nati Mintgage Assoc 05/21/2014 5,000,000 0 4,996,900 0 4,998,934.69 0,875 0.330 1,155 140 08/28/2017 3136GMZ0 4792 Fed Nati Mintgage Assoc 05/21/2014 5,000,000 0 4,996,900 0 4,998,934.69 0,875 0.330 1,155 140 08/28/2017 3136GMZ0 4792 Fed Nati Mintgage Assoc 05/21/2014 5,000,000 0 4,996,900 0 4,996,934.69 0,875 0.136 1,155 1.20 00/28/2017 3136GMZ0 4792 Fed Nati Mintgage Assoc 05/21/2014 5,000,000 0 4,996,935.0 492,299.7 6,007 0,072 1,254 200 10/28/2017 3136GMZ0 4792 Fed Nati Mintgage Assoc 05/21/2015 2,500,000 0 2,997,810 0 2,998,371.5 0,072 1,254 200 10/28/2017 3136GMZ0 4893 Fed Nati Mintgage Assoc 05/21/2015 3,000,000 0 3,000,000 0 2,998,371.5 0,000 0 3,000,000 0 3,000,000 0 3,000,000	3137EAEB1	5056	Fed Home Loan Mort Corp-CN		09/21/2016	3.000.000.00							
313FGAER 5083 Fed Home Loam Mort Corp. N 01/23/2017 3,000,000.00 2,983,547.00 2,997,411.04 0,875 1,186 1,424 148 0328/2017 3135GOM/23 4781 Fed Natl Mortgage Assoc 04/02/2014 5,000,000.00 4,982,940.00 4,984,946.00 0,875 1,186 1,488 1,489 418 05/21/2018 3135GOM/23 4781 Fed Natl Mortgage Assoc 05/21/2014 3,000,000.00 4,998,900.00 4,998,946.00 0,875 1,185 1,489 1,489 418 05/21/2018 3135GOM/23 4781 Fed Natl Mortgage Assoc 05/21/2014 3,000,000.00 2,997,831.00 2,998,372.10 0,875 0,975 1,185 1,489 1,489 418 03/22/2017 3135GOPQ 4797 Fed Natl Mortgage Assoc 05/21/2014 3,000,000.00 2,998,381.00 2,998,372.10 0,875 0,875 1,185 0,881 1,000 0,880 0,875 1,185 0,881 1,000 0,880 0,875 1,185 0,881 1,000 0,880 0,885 0,	3137EAEB1	5080	Fed Home Loan Mort Corp-CN		01/23/2017			· ·					
1315GOMZ3 4766 Fed Natt Mortgage Assoc 04/32/2014 5,000,000.00 4,988,900.00 4,984,744.28 0,875 1,188 1,244 149 08/28/2017 1315GOMZ3 4781 Fed Natt Mortgage Assoc 05/21/2014 5,000,000.00 4,986,900.00 4,986,912.00 0,075 1,488 1,489 415 08/21/2018 1315GOMZ3 4781 Fed Natt Mortgage Assoc 05/21/2014 5,000,000.00 4,986,980.00 4,986,980.00 4,986,980.00 1,985 1498 149 08/28/2017 1315GOMZ3 4781 Fed Natt Mortgage Assoc 05/21/2014 5,000,000.00 4,986,980.00 4,989,981.00 2,989,72.12 0,875 0,930 1,195 149 08/28/2017 1315GOMZ3 4782 Fed Natt Mortgage Assoc 05/21/2014 5,000,000.00 4,986,980.00 4,989,985.00 4,992,991.60 0,875 115 1,185 08/12/2018 1315GOMZ3 4872 Fed Natt Mortgage Assoc 05/27/2015 2,500,000.00 2,487,845.00 2,501,49.79 1,000 0,880 1916 241 11/28/2017 1315GOMZ4 4871 Fed Natt Mortgage Assoc 06/23/2015 3,000,000.00 2,887,84 0.0 2,289,776.50 0,875 116 0,870 1,335 689 02/19/2013 1315GOMZ4 4871 Fed Natt Mortgage Assoc 06/23/2015 3,000,000.00 3,000,000 3,000,000 3,000,000 1,000,000 1,000,000 1,000,000 1,000,000	3137 EAEB 1	5083	Fed Home Loan Mort Corp-CN		01/23/2017			, ,					
3135GOVJS 4772 Fed Natt Mortgage Assoc 05/21/2014 5,000,000.00 4,982,940.00 4,986,8412.40 0,875 1,485 1,489 415 05/21/2018 3135GOMZ3 4781 Fed Natt Mortgage Assoc 05/21/2014 5,000,000.00 2,997,831.00 2,998,783.00 2,998,783.10 0,972 1,285 429 08/28/2017 3135GOPQ0 4797 Fed Natt Mortgage Assoc 07/29/2014 5,000,000.00 4,996,385.00 4,992,299.76 0,875 1,151 1,155 208 10/28/2017 3135GOMZ4 4833 Fed Natt Mortgage Assoc 06/27/2015 2,500,000.00 2,497,845.00 4,998,385.00 4,992,299.76 0,875 1,151 1,155 208 10/28/2017 3135GOMZ4 4871 Fed Natt Mortgage Assoc 06/27/2015 3,000,000.00 2,989,784.00 2,993,775.58 1,155 1,370 1,335 689 02/19/2019 3135GOZY2 4872 Fed Natt Mortgage Assoc 06/25/2015 3,000,000.00 3,019,415.00 3,008,891.51 1,750 1,640 1,815 299 11/28/2019 3135GOZY2 4873 Fed Natt Mortgage Assoc 06/25/2015 3,000,000.00 3,019,415.00 3,008,891.51 1,750 1,640 1,815 299 11/28/2019 3135GOZY2 4873 Fed Natt Mortgage Assoc 06/25/2015 3,000,000.00 3,019,415.00 3,008,891.51 1,750 1,640 1,815 299 11/28/2019 3135GOZY2 4873 Fed Natt Mortgage Assoc 06/25/2015 3,000,000.00 3,019,415.00 3,008,880.81 1,750 1,640 1,815 299 11/28/2019 3135GOYT4 4886 Fed Natt Mortgage Assoc 07/02/2015 5,000,000.00 5,019,416.00 3,008,880.81 1,750 1,640 1,815 299 11/28/2019 3135GOWJ8 4953 Fed Natt Mortgage Assoc 07/02/2015 3,000,000.00 2,989,784.00 2,999,874.10 1,825 1,250 1,	3135 G0MZ 3	4766	Fed Natl Mortgage Assoc		04/02/2014	5,000,000.00		, ,					
1315GOMZ3 4781 Fed Natl Mortgage Assoc 05/21/2014 5,000,000.00 4,986,804.69 0.875 0.930 1.95 1.99 09/28/2017 3135GOPQ0 4782 Fed Natl Mortgage Assoc 05/21/2014 5,000,000.00 2,987,81.00 2,988,372.12 0.875 0.872 1.254 280 10/28/2017 3136GOPQ0 4797 Fed Natl Mortgage Assoc 05/27/2015 2,500,000.00 2,497,845.00 2,501,949.79 1.00 0.880 916 241 11/28/2017 3136GOPQ0 4888 Fed Natl Mortgage Assoc 06/27/2015 2,500,000.00 2,2497,845.00 2,501,949.79 1.00 0.880 916 241 11/28/2017 3136GOZA4 4871 Fed Natl Mortgage Assoc 06/25/2015 3,000,000.00 3,000,000 3,000,000 3,000,000 3,000,000	3135G0WJ8	4772	Fed Natl Mortgage Assoc		04/23/2014	5,000,000.00	4.982.940.00						
1315GOPOO 47797 Fed Natt Mortgage Assoc 05/21/2014 5,000,000 0 2,997,811.00 2,998,782 1,0 0,875 1,151 1,185 208 10/26/2017 13135GOPOO 47797 Fed Natt Mortgage Assoc 05/27/2015 2,500,000 0 2,497,845.00 2,501,440.79 1,000 0,880 0 10 24/11/2018 13135GOPOVA 4883 Fed Natt Mortgage Assoc 08/23/2015 3,000,000 0 2,989,744.00 2,993,779.89 0,875 1,080 1,035 415 05/21/2018 13135GOPOVA 4871 Fed Natt Mortgage Assoc 08/23/2015 3,000,000 0 3,003,007 0 3,072,723.70 1,875 1,3	3135 G0MZ 3	4 781	Fed Natl Mortgage Assoc		05/21/2014	5,000,000.00	' '						
1315GOPQO 4797 Fed Natt Mortgage Assoc 07/28/2014 5,000,000 00 4,989,385.00 4,992,289.78 0,875 1,151 1,185 208 10/28/2017 3139GOHZ1 4838 Fed Natt Mortgage Assoc 06/27/2015 2,500,000 00 2,987,845.00 2,501,946.79 1,000 0,880 191 241 11/28/2017 3135GOWA 4871 Fed Natt Mortgage Assoc 08/25/2015 3,000,000 00 3,030,207 00 3,027,273 0,1875 1,370 1,335 688 02/18/2019 3135GOZAY 4871 Fed Natt Mortgage Assoc 08/25/2015 3,000,000 00 3,003,000 00 3,003,416.00 3,008,881.61 1,750 1,860 1,615 969 11/28/2019 3135GOZY2 4873 Fed Natt Mortgage Assoc 08/25/2015 3,000,000 00 3,014,416.00 3,008,881.61 1,750 1,860 1,815 969 11/28/2019 3135GOZY4 4888 Fed Natt Mortgage Assoc 08/25/2015 5,000,000 00 5,039,590.00 5,029,459.43 1,625 1,660 1,615 969 11/28/2019 3135GOZY4 4888 Fed Natt Mortgage Assoc 07/10/2/2015 5,000,000 00 5,303,590.00 5,029,459.43 1,625 1,660 1,232 680 11/28/2019 3135GOZY4 4886 Fed Natt Mortgage Assoc 07/10/2/2015 5,000,000 0 2,889,764.00 2,998,871.40 1,625 1,250 1,232 680 11/28/2019 3135GOZY4 4886 Fed Natt Mortgage Assoc 07/10/2/2015 5,000,000 0 2,889,764.00 2,998,871.40 0,875 0,880 938 415 05/21/2018 3135GOWJ8 4952 Fed Natt Mortgage Assoc 10/28/2015 3,000,000 0 2,889,764.00 2,999,871.40 0,875 0,880 938 415 05/21/2018 3135GOWJ8 4956 Fed Natt Mortgage Assoc 10/28/2015 3,000,000 0 2,889,764.00 2,999,871.40 0,875 0,880 938 415 05/21/2018 3135GOWJ8 4956 Fed Natt Mortgage Assoc 10/28/2015 3,000,000 0 4,882,940.00 4,986,159.09 0,875 0,810 938 415 05/21/2018 3135GOWJ8 4956 Fed Natt Mortgage Assoc 11/19/2015 5,000,000 0 4,882,940.00 4,986,159.09 0,875 0,810 938 415 05/21/2018 3135GOWJ8 4957 Fed Natt Mortgage Assoc 11/19/2015 5,000,000 0 4,982,940.00 4,986,159.09 0,875 0,810 938 415 05/21/2018 3135GOWJ8 4957 Fed Natt Mortgage Assoc 11/19/2015 5,000,000 0 2,989,764.00 2,999,860.82 0,875 1,174 888 415 05/21/2018 3135GOWJ8 4957 Fed Natt Mortgage Assoc 11/19/2015 3,000,000 0 2,989,764.00 2,999,860.82 0,875 1,174 888 415 05/21/2018 3135GOWJ8 4978 Fed Natt Mortgage Assoc 11/19/2015 3,000,000 0 2,989,764.00 2,999,860.82 0,875 1,174 888 4	3135G0PQ0	4782	Fed Natl Mortgage Assoc		05/21/2014	3,000,000.00	2,997,831.00	2.998.372.12	0.875	0.972			
1385G0VJ8 4838 Fed Natl Mortgage Assoc 06/27/2015 2,500,000.00 2,989,764.00 2,501,949.79 1.00 0.80 916 241 11/28/2017 3135G0VJ8 4883 Fed Natl Mortgage Assoc 06/28/2015 3,000,000.00 3,030,207.00 3,0277.23 0.875 1.00 1.063 415 05/21/2018 3135G0VZ4 4871 Fed Natl Mortgage Assoc 06/28/2015 3,000,000.00 3,019,418.00 3,008,391.51 1.75 1.60 1.60 1.615 969 11/26/2019 3135G0ZY2 4872 Fed Natl Mortgage Assoc 06/28/2015 3,000,000.00 3,019,418.00 3,008,391.51 1.75 1.60 1.615 969 11/26/2019 3135G0ZY2 4873 Fed Natl Mortgage Assoc 06/28/2015 3,000,000.00 5,030,590.00 5,028,459.44 1.625 1.02 1.244 605 11/27/2018 3135G0ZY2 4878 Fed Natl Mortgage Assoc 07/10/2015 5,000,000.00 5,030,590.00 5,028,459.44 1.625 1.02 1.244 605 11/27/2018 3135G0ZY4 4898 Fed Natl Mortgage Assoc 07/14/2015 2,500,000.00 2,515,295.00 2,515,145.67 1.625 1.250 1.242 605 11/27/2018 3135G0ZY4 4996 Fed Natl Mortgage Assoc 07/14/2015 2,500,000.00 2,989,764.00 2,999,871.44 0.875 0.880 938 415 05/21/2018 3135G0ZY4 4953 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 2,999,879.33 0.875 0.809 938 415 05/21/2018 3135G0ZY4 4954 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 2,999,599,593 30 0.875 0.801 938 415 05/21/2018 3135G0ZY4 4954 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 2,999,599,593 30 0.875 0.801 938 415 05/21/2018 3135G0ZY4 4954 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 4,982,940.00 4,985,389.76 0.875 0.801 936 415 05/21/2018 3135G0ZY4 4954 Fed Natl Mortgage Assoc 11/28/2015 5,000,000.00 4,982,940.00 4,985,389.76 0.875 0.112 914 415 05/21/2018 3135G0ZY4 4976 Fed Natl Mortgage Assoc 11/28/2015 3,000,000.00 2,989,764.00 2,999,680.62 0.875 0.112 914 415 05/21/2018 3135G0ZY4 4979 Fed Natl Mortgage Assoc 11/28/2015 3,000,000.00 2,989,764.00 2,999,680.62 0.875 0.1174 888 415 05/21/2018 3135G0ZY4 4979 Fed Natl Mortgage Assoc 01/28/2017 3,000,000.00 2,989,764.00 2,991,680.20 0.875 0.1174 888 415 05/21/2018 3135G0ZY4 4979 Fed Natl Mortgage Assoc 01/28/2017 3,000,000.00 2,989,764.00 2,991,680.20 0.875 0.1174 888 415 0	3135G0PQ0	4797	Fed Natl Mortgage Assoc		07/29/2014	5,000,000.00	4,996,385.00				,		
3135GOWJ8	3136G1E47	4838	Fed Natl Mortgage Assoc		05/27/2015	2,500,000.00	2,497,845.00	2,501,949.79	1.000				
1315G0ZYZ 4872 Fed Natl Mortgage Assoc 06/25/2015 3,000,000.00 3,019,416.00 3,008,391.51 1,750 1,804 1,815 969 11/28/2019 3135G0ZYZ 4873 Fed Natl Mortgage Assoc 06/25/2015 3,000,000.00 3,019,416.00 3,008,391.51 1,750 1,604 1,615 969 11/28/2019 3135G0YT4 4888 Fed Natl Mortgage Assoc 07/02/2015 5,000,000.00 5,030,590.00 5,029,459.43 1,625 1,200 1,615 969 11/28/2019 3135G0YT4 4886 Fed Natl Mortgage Assoc 07/02/2015 5,000,000.00 2,515,255.00 2,515,145.67 1,625 1,205 1,232 605 11/27/2018 3135G0YT4 4896 Fed Natl Mortgage Assoc 07/02/2015 3,000,000.00 2,989,764.00 2,999,599.33 0,875 0,809 938 415 05/21/2018 3135G0WJ8 4952 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 2,999,509.33 0,875 0,809 938 415 05/21/2018 3135G0WJ8 4953 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 2,999,509.33 0,875 0,809 938 415 05/21/2018 3135G0WJ8 4964 Fed Natl Mortgage Assoc 11/28/2015 3,000,000.00 2,989,764.00 2,999,509.33 0,875 0,809 938 415 05/21/2018 3135G0WJ8 4964 Fed Natl Mortgage Assoc 11/19/2015 5,000,000.00 2,989,764.00 3,002,491.89 0,875 1,122 914 415 05/21/2018 3135G0WJ8 4964 Fed Natl Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,985,389.76 0,875 1,123 914 415 05/21/2018 3135G0WJ8 4967 Fed Natl Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,985,389.76 0,875 1,174 888 415 05/21/2018 3135G0WJ8 4977 Fed Natl Mortgage Assoc 11/19/2015 3,000,000.00 2,989,764.00 2,999,606.99 0,875 1,174 888 415 05/21/2018 3135G0WJ8 4978 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,999,606.99 0,875 1,174 888 415 05/21/2018 3135G0WJ8 4978 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,999,606.99 0,875 1,174 888 415 05/21/2018 3135G0WJ8 4978 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,999,606.99 0,875 1,174 888 415 05/21/2018 3135G0WJ8 4979 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,989,764.00 2,999,606.90 0,875 1,174 888 415 05/21/2018 3135G0WJ8 4979 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,989,764.00 2,999,606.90 0,875 1,178 88 415 05/21/2018	3135 G0WJ 8	4863	Fed Natl Mortgage Assoc		06/23/2015	3,000,000.00	2,989,764.00	2,993,779.58	0.875	1.060	1.063		
135GQYY2	3135G0ZA4	4871	Fed Natl Mortgage Assoc		06/25/2015	3,000,000.00	3,030,207.00	3,027,723.70	1.875	1.370	•		
3135GOYT4 4888 Fed Natt Mortgage Assoc 07/02/2015 5,000,000.00 5,030,590.00 5,029,459.43 1,625 1,260 1,244 605 11/27/2018 3135GOYT4 4896 Fed Natt Mortgage Assoc 07/14/2015 2,500,000.00 2,515,295.00 2,515,145.67 1,625 1,250 1,232 605 11/27/2018 3135GOWJ8 4952 Fed Natt Mortgage Assoc 10/26/2015 3,000,000.00 2,989,764.00 2,999,827.14 0,875 0,880 938 415 05/21/2018 3135GOWJ8 4953 Fed Natt Mortgage Assoc 10/26/2015 3,000,000.00 2,989,764.00 2,999,827.14 0,875 0,890 938 415 05/21/2018 3135GOWJ8 4956 Fed Natt Mortgage Assoc 10/26/2015 3,000,000.00 2,989,764.00 2,999,690.33 0,875 0,890 938 415 05/21/2018 3135GOWJ8 4956 Fed Natt Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,985,389.76 0,875 0,801 938 415 05/21/2018 3135GOWJ8 4964 Fed Natt Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,985,389.76 0,875 1,122 914 415 05/21/2018 3135GOWJ8 4967 Fed Natt Mortgage Assoc 11/25/2015 3,000,000.00 2,989,764.00 2,989,860.62 0,875 1,176 888 415 05/21/2018 3135GOWJ8 4977 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,989,880.62 0,875 1,176 888 415 05/21/2018 3135GOWJ8 4978 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0,875 1,170 888 415 05/21/2018 3135GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0,875 1,170 888 415 05/21/2018 3135GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0,875 1,170 888 415 05/21/2018 3135GOWJ8 4979 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,989,764.00 2,991,160.20 0,875 1,170 888 415 05/21/2018 3135GOWJ8 4979 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,989,764.00 2,991,160.20 0,875 1,170 888 415 05/21/2018 3135GOWJ8 4979 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,989,764.00 2,981,602.74 0,875 1,486 991 691/24/2019 691/2	3135 G0ZY 2	4872	Fed Natl Mortgage Assoc		06/25/2015	3,000,000.00	3,019,416.00	3,008,391.51	1.750	1.640	,		
1315GOYT4 4888 Fed Natl Mortgage Assoc 07/02/2015 5,000,000.00 5,030,590.00 5,029,459.43 1.625 1.260 1,244 605 11/27/2018 1315GOYT4 4896 Fed Natl Mortgage Assoc 07/14/2015 2,500,000.00 2,515,259.00 2,515,145.67 1.625 1.250 1,232 605 11/27/2018 1315GOWJ8 4952 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 2,999,509.33 0.675 0.800 938 415 05/21/2018 1315GOWJ8 4953 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 3,002,491.98 0.675 0.801 936 415 05/21/2018 1315GOWJ8 4966 Fed Natl Mortgage Assoc 11/28/2015 5,000,000.00 4,982,940.00 4,986,159.09 0.675 0.801 936 415 05/21/2018 1315GOWJ8 4967 Fed Natl Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,985,389.76 0.875 1.132 914 415 05/21/2018 1315GOWJ8 4967 Fed Natl Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,985,389.76 0.875 1.136 910 415 05/21/2018 1315GOWJ8 4977 Fed Natl Mortgage Assoc 11/15/2015 3,000,000.00 2,989,764.00 2,989,866.2 0.875 1.174 888 415 05/21/2018 1315GOWJ8 4977 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,989,866.2 0.875 1.176 888 415 05/21/2018 1315GOWJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,680.00 0.875 1.176 888 415 05/21/2018 1315GOWJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,988,764.00 2,991,680.00 0.875 1.176 888 415 05/21/2018 1315GOWJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,983,764.00 2,991,680.00 0.875 1.176 888 415 05/21/2018 1315GOWJ8 4979 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,998,864.68 1.000 1.517 1.004 980 10/24/2019 1315GOWJ8 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,998,686.51 1.000 1.517 1.004 980 10/24/2019 1315GOWJ8 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,998,686.51 1.000 1.518 1.004 980 10/24/2019 1315GOWJ8 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,988,685.13 1.000 1.518 1.004 10/24/2019 1315GOWJ8 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,988,685.13 1.000 1.500 1.480 10/24/2019 13	3135G0ZY2	4873	Fed Natl Mortgage Assoc		06/25/2015	3,000,000.00	3,019,416.00	3,006,868.08	1.750	1.660	1.615		
1315GOYT4 4896 Fed Natt Mortgage Assoc 07/14/2015 2,500,000.00 2,515,295.00 2,515,145.67 1,625 1,250 1,232 605 11/27/2018 1315GOWJ8 4952 Fed Natt Mortgage Assoc 10/26/2015 3,000,000.00 2,989,764.00 2,999,509.33 0,875 0,800 938 415 05/21/2018 1315GOWJ8 4953 Fed Natt Mortgage Assoc 10/26/2015 3,000,000.00 2,989,764.00 2,999,509.33 0,875 0,801 936 415 05/21/2018 1315GOWJ8 4956 Fed Natt Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 3,002,499.33 0,875 0,801 936 415 05/21/2018 1315GOWJ8 4964 Fed Natt Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,986,159.09 0,875 1,122 914 415 05/21/2018 1315GOWJ8 4967 Fed Natt Mortgage Assoc 11/23/2015 5,000,000.00 4,982,940.00 4,985,389.60 0,875 1,136 910 415 05/21/2018 1315GOWJ8 4977 Fed Natt Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,985,389.60 0,875 1,136 910 415 05/21/2018 1315GOWJ8 4978 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0,875 1,170 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0,875 1,170 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0,875 1,170 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0,875 1,170 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,983,451.00 2,986,494.68 1,000 1,517 1,004 936 10/24/2019 1315GOWJ8 5077 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,986,494.68 1,000 1,517 1,004 936 10/24/2019 1315GOWJ8 5081 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,986,895.01 1,000 1,517 1,004 936 10/24/2019 1315GOWJ8 5082 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,986,895.10 1,000 1,515 1,000 496 10/24/2019 1315GOWJ8 5082 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,985,451.00 2,986,895.10 1,000 1,515 1,000 1,515 1,000 4,0	3135G0YT4	4888	Fed Natl Mortgage Assoc		07/02/2015	5,000,000.00	5,030,590.00	5,029,459.43	1.625		,		
3135GOWJ8 4953 Fed Natt Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 2,999,509.33 0.875 0.890 938 415 05/21/2018 135GOWJ8 4956 Fed Natt Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 3,002,491.98 0.875 0.801 936 415 05/21/2018 135GOWJ8 4964 Fed Natt Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,986,159.09 0.875 1.122 914 415 05/21/2018 1315GOWJ8 4967 Fed Natt Mortgage Assoc 11/23/2015 5,000,000.00 4,982,940.00 4,985,389.76 0.875 1.122 914 415 05/21/2018 1315GOWJ8 4967 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,999,086.90 0.875 1.174 888 415 05/21/2018 1315GOWJ8 4977 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.174 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0.875 1.138 888 415 05/21/2018 1315GOWJ8 4979 Fed Natt Mortgage Assoc 12/15/2017 3,000,000.00 2,983,451.00 2,988,494.68 1.000 1.517 1,004 936 10/23/2019 1315GOWJ8 5081 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 1315GOWJ8 5082 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,650.274 0.875 1.436 921 853 08/02/2019 1315GOWJ8 5082 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 1315GOWJ8 5082 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,650.274 0.875 1.436 921 853 08/02/2019 1315GOWJ8 5082 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,961,650.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 1315GOWJ8 5082 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,968,655.00 2,968,655.13 1.000 1.515 1,004 936 10/24/201	3135G0YT4	4896	Fed Natl Mortgage Assoc		07/14/2015	2,500,000.00	2,515,295.00	2,515,145.67	1.625	1.250			
3135GOWJ8 4956 Fed Natl Mortgage Assoc 10/28/2015 3,000,000.00 2,989,764.00 3,002,491.98 0.875 0.801 936 415 05/21/2018 3135GOWJ8 4964 Fed Natl Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,986,159.09 0.875 1.122 914 415 05/21/2018 3135GOWJ8 4967 Fed Natl Mortgage Assoc 11/23/2015 5,000,000.00 4,982,940.00 4,985,389.76 0.875 1.136 910 415 05/21/2018 3135GOWJ8 4977 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,989,866.02 0.875 1.174 888 415 05/21/2018 3135GOWJ8 4978 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 3135GOWJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 3135GOWJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.138 888 415 05/21/2018 3135GOWJ8 4979 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,764.00 2,991,160.20 0.875 1.138 888 415 05/21/2018 3135GOR39 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,764.00 2,991,160.20 0.875 1.138 888 415 05/21/2018 3135GOWJ8 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,988,494.68 1.000 1.517 1,004 936 10/24/2019 3135GOR39 5081 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,600.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 3135GOR39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,988,665.13 1.000 1.515 1,004 936 10/24/2019 3135GOR39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,988,665.13 1.000 1.515 1,004 936 10/24/2019 3135GOR39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,988,665.13 1.000 1.515 1,004 936 10/24/2019 3135GOR39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,988,665.13 1.000 1.515 1,004 936 10/24/2019 3135GOR39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,988,665.13 1.000 1.515 1,004 936 10/24/2019 3135GOR39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,965,550 1,499,132.57 1.250 1.460 1,004 936 10/24/	3135 G0WJ 8	4952	Fed Natl Mortgage Assoc		10/26/2015	3,000,000.00	2,989,764.00	2,999,827.14	0.875	0.880	938	415	05/21/2018
3135G0WJ8 4964 Fed Natl Mortgage Assoc 11/19/2015 5,000,000.00 4,982,940.00 4,985,389.76 0.875 1.122 914 415 05/21/2018 13135G0WJ8 4967 Fed Natl Mortgage Assoc 11/23/2015 5,000,000.00 4,982,940.00 4,985,389.76 0.875 1.136 910 415 05/21/2018 13135G0WJ8 4977 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,989,960.62 0.875 1.174 888 415 05/21/2018 13135G0WJ8 4978 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 13135G0WJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0.875 1.170 888 415 05/21/2018 13135G0WJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0.875 1.170 888 415 05/21/2018 13135G0WJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0.875 1.170 888 415 05/21/2018 13135G0WJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,983,451.00 2,984,46.88 1.000 1.517 1,004 936 10/24/2019 13135G0WJ8 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 3,018,908.00 3,025,121.03 1.750 1.400 962 894 09/12/2019 13135G0WJ8 5081 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 13135G0WJ8 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 13135G0WJ8 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 13135G0WJ8 5088 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 13135G0WJ8 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 13135G0WJ8 5084 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 13135G0WJ8 5084 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,060.00 1.515 1.000 1.515 1.000 1.515 1.000 1.515 1.000 1.515 1.000 1.515 1.000 1.515 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000	3135 G0W J8	4953			10/26/2015	3,000,000.00	2,989,764.00	2,999,509.33	0.875	0.890	938	415	05/21/2018
3135G0WJ8 4967 Fed Natl Mortgage Assoc 11/23/2015 5,000,000.00 4,982,940.00 2,989,960.62 0.875 1.136 910 415 05/21/2018 3135G0WJ8 4977 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,989,960.62 0.875 1.174 888 415 05/21/2018 3135G0WJ8 4978 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 3135G0WJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.138 888 415 05/21/2018 3135G0R39 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,988,494.68 1.000 1.517 1,004 936 10/24/2019 3135G0R39 5078 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 3,018,906.00 3,025,121.03 1.750 1.400 962 894 09/12/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,600.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,600.00 2,961,600.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 2,963,651.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 2,963,651.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 2,963,650.00 3,001,416.00 3,001,416.00 3,001,416.00 3,001,416.00 3,001,416.00 3,001,416.00 3,001,416.00 3,001,416.00 3,001,416.00 3,001,416.00 3,001,416	3135 G0WJ 8	4956	Fed Natl Mortgage Assoc		10/28/2015	3,000,000.00	2,989,764.00	3,002,491.98	0.875	0.801	936	415	05/21/2018
3135G0WJ8 4977 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 3135G0WJ8 4978 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 3135G0WJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0.875 1.138 888 415 05/21/2018 3135G0R39 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,988,494.68 1.000 1.517 1,004 936 10/24/2019 3135G0X33 5081 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 3,018,906.00 3,025,121.03 1.750 1.400 962 894 09/12/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,600.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 3135G0X34 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0X34 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0X34 4968 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0X34 4968 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,975,070.00 2,975,070.00 1,499,132.57 1.125 1.170 970 475 07/20/2018 3135G0X33 4976 FNMA Discount Notes 11/23/2015 3,000,000.00 2,998,113.00 2,998,651.25 1.125 1.160 955 475 07/20/2018 3135G0X33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 3135G0X34 5014 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 3135G0X34 5014 FNMA Discount Notes 04/18/2016 5,000,000.00 5,000,000 5,000,000 5,000,000 5,000,000	3135G0WJ8	4964	Fed Natl Mortgage Assoc		11/19/2015	5,000,000.00	4,982,940.00	4,986,159.09	0.875	1.122	914	415	05/21/2018
3135GOWJ8 4978 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,990,086.99 0.875 1.170 888 415 05/21/2018 3135GOWJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0.875 1.170 888 415 05/21/2018 3135GOR39 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,983,451.00 2,988,494.68 1.000 1.517 1,004 936 10/24/2019 3135GOZG1 5078 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 3,018,906.00 3,025,121.03 1.750 1.400 962 894 09/24/2019 3135GOR39 5081 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 3135GOR39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135GOZY2 5088 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135GOF73 4963 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,961,241.19 1.500 1.871 1,827 1,339 11/30/2020 3135GOE33 4968 FNMA Discount Notes 11/23/2015 1,500,000.00 2,998,113.00 2,998,651.25 1.125 1.160 955 475 07/20/2018 3135GOE33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0,770 823 475 07/20/2018 3135GOE33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0,770 823 475 07/20/2018	3135G0WJ8	4 967	Fed Natl Mortgage Assoc		11/23/2015	5,000,000.00	4,982,940.00	4,985,389.76	0.875	1.136	910	415	05/21/2018
3135GOWJ8 4979 Fed Natl Mortgage Assoc 12/15/2015 3,000,000.00 2,989,764.00 2,991,160.20 0.875 1.138 888 415 05/21/2018 3135GOR39 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,494.68 1.000 1.517 1,004 936 10/24/2019 3135GOZG1 5078 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 3,018,906.00 3,025,121.03 1.750 1.400 962 894 09/12/2019 3135GON33 5081 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 3135GOR39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135GOZY2 5088 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 3,018,416.00 3,031,388.47 1.750 1.460 1,033 969 11/26/2019 3135GOF73 4963 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,961,241.19 1.500 1.871 1,827 1,339 11/30/2020 3135GOE33 4968 FNMA Discount Notes 11/23/2015 3,000,000.00 2,998,113.00 2,998,651.25 1.125 1.160 955 475 07/20/2018 3135GOE33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 3136GOE33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018	3135G0WJ8	4977	Fed Natl Mortgage Assoc		12/15/2015	3,000,000.00	2,989,764.00	2,989,960.62	0.875	1.174	888	415	05/21/2018
3135G0R39 5077 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,494.68 1.000 1.517 1,004 936 10/24/2019 3135G0ZG1 5078 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 3,018,906.00 3,025,121.03 1.750 1.400 962 894 09/12/2019 3135G0N33 5081 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0ZY2 5088 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0F73 4963 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,961,241.19 1.500 1.871 1,827 1,339 11/30/2020 3135G0E33 4968 FNMA Discount Notes 11/23/2015 1,500,000.00 2,998,113.00 2,998,651.25 1.125 1.170 970 475 07/20/2018 3135G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 3135G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018	3135G0WJ8	4978	Fed Natl Mortgage Assoc		12/15/2015	3,000,000.00	2,989,764.00	2,990,086.99	0.875	1.170	888	415	05/21/2018
3135G0ZG1 5078 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 3,018,906.00 3,025,121.03 1.750 1.400 962 894 09/12/2019 3135G0N33 5081 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,502.74 0.875 1.436 921 853 08/02/2019 3135G0R39 5082 Fed Natt Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0ZY2 5088 Fed Natt Mortgage Assoc 01/27/2017 3,000,000.00 3,019,416.00 3,031,388.47 1.750 1.460 1,033 969 11/26/2019 3135G0F73 4963 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,961,241.19 1.500 1.871 1,827 1,339 11/30/2020 3135G0E33 4968 FNMA Discount Notes 11/23/2015 1,500,000.00 1,499,056.50 1,499,132.57 1.125 1.170 970 475 07/20/2018 3135G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 3135G0E33 5018 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018		4979	~ ~		12/15/2015	3,000,000.00	2,989,764.00	2,991,160.20	0.875	1.138	888	415	05/21/2018
3135G0N33 5081 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,961,060.00 2,961,502.74 0.875 1.406 921 853 08/02/2019 3135G0R39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0ZY2 5088 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 3,019,416.00 3,031,388.47 1.750 1.460 1,033 969 11/26/2019 3135G0F73 4963 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,961,241.19 1.500 1.871 1,827 1,339 11/30/2020 13/35G0E33 4968 FNMA Discount Notes 11/23/2015 1,500,000.00 1,499,056.50 1,499,132.57 1.125 1.170 970 475 07/20/2018 13/35G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 13/36G3MK8	3135G0R39	5077	Fed Natl Mortgage Assoc		01/23/2017	3,000,000.00	2,963,451.00	2,968,494.68	1.000	1.517	1,004	936	10/24/2019
3135G0R39 5082 Fed Natl Mortgage Assoc 01/23/2017 3,000,000.00 2,963,451.00 2,968,665.13 1.000 1.515 1,004 936 10/24/2019 3135G0ZY2 5088 Fed Natl Mortgage Assoc 01/27/2017 3,000,000.00 3,019,416.00 3,031,388.47 1.750 1.460 1,033 969 11/26/2019 3135G0F73 4963 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,961,241.19 1.500 1.871 1,827 1,339 11/30/2020 13/35G0E33 4968 FNMA Discount Notes 11/23/2015 1,500,000.00 1,499,056.50 1,499,132.57 1.125 1.170 970 475 07/20/2018 13/35G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 13/36G2MK8	3135 G0Z G1	5078	Fed Natl Mortgage Assoc		01/23/2017	3,000,000.00	3,018,906.00	3,025,121.03	1.750	1.400	962	894	09/12/2019
3135G0ZY2 5088 Fed Natt Mortgage Assoc 01/27/2017 3,000,000.00 3,019,416.00 3,031,388.47 1.750 1.460 1,033 969 11/26/2019 3135G0F73 4963 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,961,241.19 1.500 1.871 1,827 1,339 11/30/2020 13/35G0E33 4968 FNMA Discount Notes 11/23/2015 1,500,000.00 1,499,056.50 1,499,132.57 1.125 1.170 970 475 07/20/2018 13/35G0E33 4976 FNMA Discount Notes 12/08/2015 3,000,000.00 2,998,113.00 2,998,651.25 1.125 1.160 955 475 07/20/2018 13/35G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 13/36G3MK8			Fed Natl Mortgage Assoc		01/23/2017	3,000,000.00	2,961,060.00	2,961,502.74	0.875	1.436	921	853	08/02/2019
3135G0F73 4963 FNMA Discount Notes 11/30/2015 3,000,000.00 2,975,070.00 2,961,241.19 1.500 1.871 1,827 1,339 11/30/2020 1,499,056.50 1,499,132.57 1.125 1.170 970 475 07/20/2018 13135G0E33 4976 FNMA Discount Notes 12/08/2015 3,000,000.00 2,998,113.00 2,998,651.25 1.125 1.160 955 475 07/20/2018 13135G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 13135G0MK8	3135G0R39	5082	Fed Natl Mortgage Assoc		01/23/2017	3,000,000.00	2,963,451.00	2,968,665.13	1.000	1.515	1,004	936	10/24/2019
3135G0E33 4968 FNMA Discount Notes 11/23/2015 1,500,000.00 1,499,056.50 1,499,132.57 1.125 1.170 970 475 07/20/2018 3135G0E33 4976 FNMA Discount Notes 12/08/2015 3,000,000.00 2,998,113.00 2,998,651.25 1.125 1.160 955 475 07/20/2018 3135G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018 3136G3MK8 5018		5088	Fed Natl Mortgage Assoc		01/27/2017	3,000,000.00	3,019,416.00	3,031,388.47	1.750	1.460	1,033	969	11/26/2019
3135GE33 4968 FNMA Discount Notes 11/23/2015 1,500,000.00 1,499,056.50 1,499,132.57 1.125 1.170 970 475 07/20/2018 3135GE33 4976 FNMA Discount Notes 12/08/2015 3,000,000.00 2,998,113.00 2,998,651.25 1.125 1.160 955 475 07/20/2018 3135GE33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018		11.5.5	FNMA Discount Notes		11/30/2015	3,000,000.00	2,975,070.00	2,961,241.19	1.500	1.871	1,827	1,339	11/30/2020
3135G0E33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018		4968	FNMA Discount Notes		11/23/2015	1,500,000.00	1,499,056.50	1,499,132.57	1.125	1.170	970		
3135GE33 5011 FNMA Discount Notes 04/18/2016 5,000,000.00 4,996,855.00 5,022,873.22 1.125 0.770 823 475 07/20/2018		4976	FNMA Discount Notes		12/08/2015	3,000,000.00	2,998,113.00	2,998,651.25	1.125	1.160	955	475 (07/20/2018
3136G3MK8 5018 ENMA Discount Notes 05/05/0040 0.000.000 0.000.000					04/18/2016	5,000,000.00	4,996,855.00	5,022,873.22	1.125	0.770	823		
	3136G3MK8	5018	FNMA Discount Notes		05/25/2016	3,000,000.00	2,965,503.00	3,000,000.00	1.350	1.350	1,279	968	11/25/2019

Portfolio SCVW AC

PM (PRF_PM2) 7.3.0

Santa Clara Valley Water Dist. Portfolio Management Portfolio Details - Investments March 31, 2017

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Term	Days to Maturity	
Federal Agency I	ssues - Coupor	n										
3136G3MH5	5019	FNMA Discount Notes		05/27/2016	3,000,000.00	2,962,761.00	3,000,000.00	1.250	1.250	1,098	789	05/30/2019
3136G3TU9	5026	FNMA Discount Notes		06/30/2016	5,000,000.00	4,931,370.00	5,000,000.00	1.125	1.125	1,278	1,003	12/30/2019
3135G0ZE6	5042	FNMA Discount Notes		07/07/2016	3,000,000.00	3,024,309.00	3,067,648.17	1.750	0.721	1,078	810	06/20/2019
3136G0HK0	5043	FNMA Discount Notes		07/07/2016	2,250,000.00	2,259,276.75	2,279,313.17	1.500	0.709	876		11/30/2018
3135G0J53	5061	FNMA Discount Notes		10/25/2016	3,000,000.00	2,980,392.00	3,004,153.98	1.000	1.171	854	696	02/26/2019
880591EC2	4959	Tennesse Valley Author	rity	10/28/2015	3,000,000.00	3,098,508.00	3,107,208.25	4.500 _	0.880	886	365	04/01/2018
	s	ubtotal and Average	386,032,196.71		380,859,000.00	380,837,932.74	381,834,457.36		1.069	1,053	540	
Negotiable CD's	- Interest Beari	ng										
32026UCT1	5072	First Foundation Bank		01/13/2017	245,000.00	244,963.99	245,000.00	0.700	0.700	181	103	07/13/2017
32115RAP0	5071	First Natl Bk SO CA		01/13/2017	245,000.00	244,771.42	245,000.00	0.850	0.850	364	286	01/12/2018
911462HG7	5069	United Security Bank		12/30/2016	245,000.00	245,006.62	245,000.00	0.750	0.748	182	90	06/30/2017
	s	ubtotal and Average	735,000.00	_	735,000.00	734,742.03	735,000.00		0.766	242	160	
LAIF												
SYS88-0237LAIF	88-0237LAIF	Local Agency Investme	nt Fund		64,000,000.00	64,000,000.00	64,000,000.00	0.680	0.680	1_	1	
	s	ubtotal and Average	64,000,000.00		64,000,000.00	64,000,000.00	64,000,000.00		0.680	1	1	
Medium Term No	otes											
037833AJ9	4830	Apple Inc		03/27/2015	2,000,000.00	1,993,952.00	1,995,728.75	1.000	1.200	1,133	397	05/03/2018
594918AH7	5075	Microsoft Corp		01/09/2017	3,000,000.00	3,110,619.00	3,131,534.28	3.000	1.938	1,361	1,279	10/01/2020
742651DQ2	5068	Private Export Funding	Corp	12/30/2016	1,575,000.00	1,569,761.55	1,568,068.37	1.450	1.640	958	866	08/15/2019
	s	ubtotal and Average	6,696,256.61	_	6,575,000.00	6,674,332.55	6,695,331.40		1.648	1,199	919	
Money Market A	ccount											
23380W523	4102	Daily Income US Gov I	MMF	_	14,275,495.79	14,275,495.79	14,275,495.79	0.001	0.001	1_	1	
	S	Subtotal and Average	27,723,950.73		14,275,495.79	14,275,495.79	14,275,495.79		0.001	1	1	
Apple Deposit A	ccount											
SYS4912	4912	AAPL		07/ 01 /2016	544,827.92	544,827.92	544,827.92	0.050	0.050	1	1	
	S	Subtotal and Average	1,848,193.08		544,827.92	544,827.92	544,827.92		0.050	1	1	

Portfolio SCVW AC PM (PRF_PM2) 7.3.0

Santa Clara Valley Water Dist. Portfolio Management Portfolio Details - Investments March 31, 2017

CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Term	Days to	
Supranational					<u> </u>	· · · · · · · · · · · · · · · · · · ·						Date
4581X0CL0 459058ER0	5029 4989	Inter-American Dev't B	••••	06/27/2016 01/04/2016	3,000,000.00 3,000,000.00	2,999,214.00 2,984,559.00	3,011,027.82 2,983,136.55	1.250 1.000	0.782 1.380	568 1,005		01/16/2018 10/05/2018
		Subtotal and Average	5,994,272.35		6,000,000.00	5,983,773.00	5,994,164.37	_	1.080	785	420	
Municipal Bonds												
13066YTY5 91412GWU5	5054 4828	CA Department Water University of California		09/28/2016 03/25/2015	3,000,000.00 635,000.00	2,950,830.00 634,238.00	3,000,000.00 635,000.00	1.713 1.418	1.713 1.418	1,676 1,147	,	05/01/2021 05/15/2018
		Subtotal and Average	3,635,000.00	_	3,635,000.00	3,585,068.00	3,635,000.00	-	1.661	1,584	1,302	
		Total and Average	499,669,424.13		479,624,323.71	479,631,951.03	480,718,617.99		0.994	879	459	

Portfolio SCVW AC PM (PRF_PM2) 7.3.0 larra admin a më

SANTA CLARA VALLEY WATER 5750 Almaden Expressway San Jose, San Jose, Ca 951 (408)265-2607

Santa Clara Valley Water Dist. Transaction Activity Report January 1, 2017 - March 31, 2017 Sorted by Transaction Date - Transaction Date All Funds

Investment #	Fund	CUSIP	Investment Description	Transaction Type	Transaction Date	Maturity Date	Asset Class	Redemption Type	New Principal	Principal Paydowns	Interest	Total Cash
4102	82	23380W523	Money Market Fund	Purcha se	01/03/2017		Cash/		28,750.00			-28,750.00
4102	82	23380W523	Money Market Fund	Purchase	01/03/2017		Cash/		22,500.00			-22,500.00
4102	82	23380W523	Money Market Fund	Purchase	01/03/2017		Cash/		2,702.91			-2,702.91
4102	82	23380W523	Money Market Fund	Redemption	01/03/2017		Cash/			2,500,000.00		2,500,000.00
4795	82	3133EDPQ9	FFCB 0.9% MAT 07/03/2017	Interest	01/03/2017	07/03/2017	Long				22,500.00	22,500.00
5024	82	3130A8H48	FHLB-C 1.15% MAT 07/01/2020	Interest	01/03/2017	07/01/2020	Short				28,750.00	28,750.00
4102	82	23380W523	Money Market Fund	Interest	01/03/2017		Cash/				2,702.91	2,702.91
		Totals for 01/03/2	017						53,952.91	2,500,000.00	53,952.91	2,500,000.00
4102	82	23380W523	Money Market Fund	Redemption	01/04/2017		Cash/			7,800,000.00		7,800,000.00
		Totals for 01/04/2	017							7,800,000.00		7,800,000.00
4102	82	23380W523	Money Market Fund	Purchase	01/05/2017		Cash/		6,500,000.00			-6,500,000.00
		Totals for 01/05/2	017						6,500,000.00			-6,500,000.00
4102	82	23380W523	Money Market Fund	Redemption	01/06/2017		Cash/			1,550,000.00		1,550,000.00
		Totals for 01/06/2	017						-	1,550,000.00		1,550,000.00
5075	82	594918AH7	MSFT 3.% MAT 10/01/2020	Purchase	01/09/2017	10/01/2020	Long		3,138,500.00			-3,138,500.00
4102	82	23380W523	Money Market Fund	Redemption	01/09/2017		Cash/			24,500.00		24,500.00
4102	82	23380W523	Money Market Fund	Redemption	01/09/2017		Cash/			3,114,000.00		3,114,000.00
4102	82	23380W523	Money Market Fund	Redemption	01/09/2017		Cash/			200,000.00		200,000.00
		Totals for 01/09/2	017						3,138,500.00	3,338,500.00		200,000.00
4102	82	23380W523	Money Market Fund	Redemption	01/10/2017		Cash/			800,000.00		800,000.00
		Totals for 01/10/2	017						-	800,000.00		800,000.00
4102	82	23380W523	Money Market Fund	Purchase	01/11/2017		Cash/		1,800,000.00			-1,800,000.00
		Totals for 01/11/20	017						1,800,000.00			-1,800,000.00
4102	82	23380W523	Money Market Fund	Purchase	01/12/2017		Cash/		22,500.00			-22,500.00
4102	82	23380W523	Money Market Fund	Redemption	01/12/2017		Cash/			1,300,000.00		1,300,000.00
4820	82	3137EADN6	FHLMC 0.75% MAT 01/12/2018	Interest	01/12/2017	01/12/2018	Long			,	11,250.00	11,250.00
5031	82	3137EADN6	FHLMC 0.75% MAT 01/12/2018	Interest	01/12/2017	01/12/2018	Long				11,250.00	11,250.00
		Totals for 01/12/20	017						22,500.00	1,300,000.00	22,500.00	1,300,000.00
5072	82	32026UCT1	FF BK 0.7% MAT 07/13/2017	Purchase	01/13/2017	07/13/2017	Long		245,000.00			-245,000.00
5071	82	32115RAP0	FNB SC 0.85% MAT 01/12/2018	Purchase	01/13/2017	01/12/2018	Short		245,000.00			-245,000.00
												,

Portfolio SCVW

AC TA (PRF_TA) 7.1.1

Investment#	Fund	CUSIP	Investment Description	Transaction Type	Transaction Date	Maturity Date	Asset Class	Redemption Type	New Principal	Principal Paydowns	Interest	Total Cash
4102	82	233 80 W523	Money Market Fund	Redemption	01/13/2017		Cash/			245,000.00		245,000.00
4102	82	233 80 W523	Money Market Fund	Redemption	01/13/2017		Cash/			245,000.00		245,000.00
4102	82	23380W523	Money Market Fund	Redemption	01/13/2017		Cash/			1,000,000.00		1,000,000.00
		Totals for 01/13/201	7						490,000.00	1,490,000.00		1,000,000.00
4102	82	23380W523	Money Market Fund	Redemption	01/17/2017		Cash/		_	250,000.00		250,000.00
		Totals for 01/17/201	7							250,000.00		250,000.00
4102	82	23380W523	Money Market Fund	Redemption	01/18/2017		Cash/		02	4,000,000.00		4,000,000.00
		Totals for 01/18/201	7							4,000,000.00		4,000,000.00
4102	82	23380W523	Money Market Fund	Purchase	01/19/2017		Cash/		13,052.08			-13,052.08
88-0237LAIF	82	SYS88-0237LAIF	LAIF 4.958%	Purchase	01/19/2017		Long		85,193.46			-85,193.46
4102	82	23380W523	Money Market Fund	Redemption	01/19/2017		Cash/			2,700,000.00		2,700,000.00
88-0237LAIF	82	SYS88-0237LAIF	LAIF 4.958%	Redemption	01/19/2017		Long			85,193.46		85,193.46
5056	82	3137EAEB1	FMAC-C 0.875% MAT 07/19/2019	Interest	01/19/2017	07/19/2019	Short				13,052.08	13,052.08
5056	82	3137EAEB1	FMAC-C 0.875% MAT 07/19/2019	Accr Int	01/19/2017	07/19/2019	Short			4,447.92	-4,447.92	0.00
88-0237LAIF	82	SYS88-0237LAIF	LAIF 4.958%	Interest	01/19/2017		Long				85,193.46	85,193.46
		Totals for 01/19/201	7						98,245.54	2,789,641.38	93,797.62	2,785,193.46
4102	82	23380W523	Money Market Fund	Purchase	01/20/2017		Cash/		53,437.50			-53,437.50
4102	82	23380W523	Money Market Fund	Purchase	01/20/2017		Cash/		27,000,000.00			-27,000,000.00
4968	82	3135G0E33	FNMAD 1.125% MAT 07/20/2018	Interest	01/20/2017	07/20/2018	Short				8,437.50	8,437.50
4976	82	3135G0E33	FNMAD 1.125% MAT 07/20/2018	Interest	01/20/2017	07/20/2018	Short				16,875.00	16,875.00
5011	82	3135G0E33	FNMAD 1.125% MAT 07/20/2018	Interest	01/20/2017	07/20/2018	Long				28,125.00	28,125.00
		Totals for 01/20/201	7						27,053,437.50		53,437.50	-27,000,000.00
5080	82	3137EAEB1	FMAC-C 0.875% MAT 07/19/2019	Purchase	01/23/2017	07/19/2019	Long		2,964,801.67			-2,964,801.67
5083	82	3137EAEB1	FMAC-C 0.875% MAT 07/19/2019	Purchase	01/23/2017	07/19/2019	Long		2,964,711.67			-2,964,711.67
5077	82	3135G0R39	FNMA 1.% MAT 10/24/2019	Purchase	01/23/2017	10/24/2019	Long		2,965,633.33			-2,965,633.33
5078	82	3135G0ZG1	FNMA 1.75% MAT 09/12/2019	Purchase	01/23/2017	09/12/2019	Long		3,046,164.17			-3,046,164.17
5081	82	3135G0N33	FNMA 0.875% MAT 08/02/2019	Purchase	01/23/2017	08/02/2019	Long		2,970,858.75			-2,970,858.75
5082	82	3135G0R39	FNMA 1.% MAT 10/24/2019	Purchase	01/23/2017	10/24/2019	Long		2,965,816.33			-2,965,816.33
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			291.67		291.67
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			7,333.33		7,333.33
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			12,468.75		12,468.75
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			291.67		291.67
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			19,104.17		19,104.17
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			7,333.33		7,333.33
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			2,964,420.00		2,964,420.00
	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			2,958,483.00		2,958,483.00
4102	02											

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Investment #	Fund	CUSIP	Investment Description	Transaction Type	Transaction Date	Maturity Date	Asset Class	Redemption Type	New Principal	Principal Paydowns	Interest	Total Cash
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			2,964,510.00	merest	2,964,510.00
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			3,027,060.00		3,027,060.00
4102	82	23380W523	Money Market Fund	Redemption	01/23/2017		Cash/			2,958,300.00		2,958,300.00
		Totals for 01/23/2	017	·					17,877,985,92	17,877,985,92		2,956,300.00
5084	82	3133EG2D6	FFCB 1.55% MAT 09/27/2019	Purchase	01/24/2017	09/27/2019	Long		3,012,607.50			
4102	82	23380W523	Money Market Fund	Purchase	01/24/2017	00/2//2010	Cash/		17,000.000.00			-3,012,607.50
4102	82	23380W523	Money Market Fund				Cash/		17,000,000.00	3.487.50		-17,000,000.00
4102	82	23380W523	Money Market Fund	•			Cash/			3,487.50		3,487.50
		Totals for 01/24/2	017				000.17		20,012,607.50	3.012.607.50		3,009,120.00 -17,000,000.00
5086	82	3133EG5D3	FFCB 2.03% MAT 01/27/2022	Purchase	01/27/2017	01/27/2022	Long			3,012,007.30		
5089	82	3133EGW92	FFCB 1.5% MAT 12/19/2019	Purchase	01/27/2017	12/19/2019	Long		3,000,000.00			-3,000,000.00
5088	82	3135G0ZY2	FNMA 1.75% MAT 11/26/2019	Purchase	01/27/2017	11/26/2019	Long		3,004,000.00			-3,004,000.00
4102	82	23380W523	Money Market Fund	Purchase	01/27/2017	11/20/2019	-		3,032,895.83			-3,032,895.83
1102	82	23380W523	Money Market Fund	Purchase	01/27/2017		Cash/		17,500.00			-17,500.00
1102	82	23380W523	Money Market Fund		01/27/2017		Cash/ Cash/		6,500,000.00	0.000.000.00		-6,500,000.00
1102	82	23380W523	Money Market Fund		01/27/2017					3,000,000.00		3,000,000.00
1102	82	23380W523	Money Market Fund	Redemption			Cash/			2,999,250.00		2,999,250.00
1102	82	23380W523	Money Market Fund	Redemption			Cash/ Cash/			3,024,000.00		3,024,000.00
1102	82	23380W523	Money Market Fund	•						8,895.83		8,895.83
1969	82	3134G73M1	FHLMC 1.% MAT 07/27/2018	Redemption Interest		07/07/0040	Cash/			4,750.00		4,750.00
4303	02	Totals for 01/27/20		mieresi	01/27/2017	07/27/2018	Short				17,500.0 0	17,500.00
-007									15,554,395.83	9,036,895.83	17,500.00	-6,500,000.00
5087	82	3130AAQV3	FHLB 1.67% MAT 04/30/2020	Purchase	01/30/2017	04/30/2020	Long		3,500,000.00			-3,500,000.00
1102	82	23380W523	Money Market Fund	Purchase	01/30/2017		Cash/		1,000,000.00			-1,000,000.00
1102	82	23380W523	Money Market Fund	Purchase	01/30/2017		Cash/		156.06			-156.06
1102	82	23380W523	Money Market Fund	Purchase	01/30/2017		Cash/		55,000.00			-55,000.00
1102	82	23380W523	Money Market Fund		01/30/2017		Cash/			3,500,000.00		3,500,000.00
1817	82	3137EADJ5	FHLMC 1.% MAT 07/28/2017	Interest		07/28/2017	Long				25,000.00	25,000.00
5008	82	3137EADJ5	FHLMC 1.% MAT 07/28/2017	Interest		07/28/2017	Long				15,000.00	15,000.00
5009	82	3137EADJ5	FHLMC 1.% MAT 07/28/2017	Interest		07/28/2017	Long				15,000.00	15,000.00
5069	82	911462HG7	UBFO 0.75% MAT 06/30/2017	Interest	01/30/2017	06/30/2017	Short				156.06	156.06
		Totals for 01/30/20	017						4,555,156.06	3,500,000.00	55,156.06	-1,000,000.00
102	82	23380W523	Money Market Fund	Purchase	01/31/2017		Cash/		13,125.00			-13,125.00
102	82	23380W523	Money Market Fund	Purchase	01/31/2017		Cash/		28,500.00			-28,500.00
102	82	23380VV523	Money Market Fund	Purchase	01/31/2017		Cash/		3,000,000.00			-3,000,000.00
778	82	084670BD9	BRK 1.9% MAT 01/31/2017	Redemption	01/31/2017	01/31/2017	Long			1,770,000.00		1,770,000.00
783	82	084670BD9	BRK 1.9% MAT 01/31/2017	Redemption	01/31/2017	01/31/2017	Long			1,230,000.00		1,230,000.00
102	82	23380W523	Money Market Fund	Redemption	01/31/2017		Cash/			2,300,000.00		2,300,000.00

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Investment #	Fund	CUSIP	Investment Description	Transaction Type	Transaction Date	Maturity Date	Asset Class	Redemption Type	New Principal	Principal Paydowns	Interest	Total Cash
4778	82	084670BD9	BRK 1.9% MAT 01/31/2017	Interest	01/31/2017	01/31/2017	Long				16,815.00	16,815.00
4783	82	084670BD9	BRK 1.9% MAT 01/31/2017	Interest	01/31/2017	01/31/2017	Long				11,685.00	11,685.00
5038	82	912828UJ7	T-BILL 0.875% MAT 01/31/2018	Interest	01/31/2017	01/31/2018	Short				13,125.00	13,125.00
		Totals for 01/31/201	7						3,041,625.00	5,300,000.00	41,625.00	2,300,000.00
4102	82	23380W523	Money Market Fund	Purchase	02/01/2017		Cash/		4,765.54			-4,765.54
4102	82	23380W523	Money Market Fund	Purchase	02/01/2017		Cash/		4,000,000.00			-4,000,000.00
88-0237LAIF	82	SYS88-0237LAIF	LAIF 4.958%	Purchase	02/01/2017		Long		14,000,000.00			-14,000,000.00
4102	82	23380W523	Money Market Fund	Interest	02/01/2017		Cash/				4,765.54	4,765.54
		Totals for 02/01/201	7						18,004,765.54		4,765.54	-18,000,000.00
4102	82	23380W523	Money Market Fund	Purchase	02/02/2017		Cash/		13,125.00			-13,125.00
5081	82	3135G0N33	FNMA 0.875% MAT 08/02/2019	Interest	02/02/2017	08/02/2019	Long				13,125.00	13,125.00
5081	82	3135G0N33	FNMA 0.875% MAT 08/02/2019	Accr Int	02/02/2017	08/02/2019	Long			12,468.75	-12,468.75	0.00
		Totals for 02/02/201	7						13,125.00	12,468.75	656.25	0.00
4102	82	23380W523	Money Market Fund	Purchase	02/08/2017		Cash/		18,000.00			-18,000.00
4102	82	23380W523	Money Market Fund	Redemption	02/08/2017		Cash/			8,200,000.00		8,200,000.00
5040	82	3134G3ZW3	FHLMC 1.2% MAT 08/08/2018	Interest	02/08/2017	08/08/2018	Short				18,000.00	18,000.00
		Totals for 02/08/201	7						18,000.00	8,200,000.00	18,000.00	8,200,000.00
4102	82	23380W523	Money Market Fund	Purchase	02/13/2017		Cash/		176.87			-176.87
5071	82	32115RAP0	FNB SC 0.85% MAT 01/12/2018	Interest	02/13/2017	01/12/2018	Short				176.87	176.87
		Totals for 02/13/201	17						176.87		176.87	0.00
4102	82	23380W523	Money Market Fund	Purchase	02/15/2017		Cash/		80,625.00			-80,625.00
4102	82	23380W523	Money Market Fund	Purchase	02/15/2017		Cash/		11,418.75			-11,418.75
5002	82	3133X0PF0	FHLB-C 5.375% MAT 08/15/2018	Interest	02/15/2017	08/15/2018	Short				80,625.00	80,625.00
5068	82	742651DQ2	PEFCO 1.45% MAT 08/15/2019	Interest	02/15/2017	08/15/2019	Long				11,418.75	11,418.75
5068	82	742651DQ2	PEFCO 1.45% MAT 08/15/2019	Accr Int	02/15/2017	08/15/2019	Long			8,564.06	-8,564.06	0.00
		Totals for 02/15/201	17						92,043.75	8,564.06	83,479.69	0.00
4102	82	23380W523	Money Market Fund	Redemption	02/16/2017		Cash/			200,000.00		200,000.00
		Totals for 02/16/201	17						•	200,000.00		200,000.00
4102	82	23380W523	Money Market Fund	Redemption	02/17/2017		Cash/			1,200,000.00		1,200,000.00
		Totals for 02/17/201	17							1,200,000.00		1,200,000.00
4102	82	23380W523	Money Market Fund	Purchase	02/21/2017		Cash/		28,125.00		-	-28,125.00
4102	82	23380W523	Money Market Fund	Purchase	02/21/2017		Cash/		6,500,000.00			-6,500,000.00
4871	82	3135G0ZA4	FNMA 1.875% MAT 02/19/2019	Interest	02/21/2017	02/19/2019	Long			_	28,125.00	28,125.00
		Totals for 02/21/201	17						6,528,125.00	_	28,125.00	-6,500,000.00
5085	82	3130AAQQ4	FHLB 1.% MAT 02/22/2019	Purchase	02/22/2017	02/22/2019	Long		3,000,000.00			-3,000,000.00

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Total Cash	Interest	Principal Paydowns	New Principal	Redemption Type	Asset Class	Maturity Date	Transaction Date	Transaction Type	Investment Description	CUSIP	Fund	Investment #
3,800,000.00		3,800,000.00			Cash/		02/22/2017	Redemption	Money Market Fund	23380W523	82	4102
3,000,000.00		3,000,000.00			Cash/		02/22/2017	Redemption	Money Market Fund	23380W523	82	4102
3,800,000.00		6,800,000.00	3,000,000.00						7	Totals for 02/22/201		
400,000.00		400,000,00		-	Cash/		02/23/2017	Redemption	Money Market Fund	23380W523	82	4102
400,000.00		400,000.00	_						7	Totals for 02/23/201		
-3,000,000.00		<u> </u>	3,000,000.00		Long	11/24/2020	02/24/2017	Purchase	FHLB 1.125% MAT 11/24/2020	3130AASA7	82	5092
3,000,000.00		3,000,000.00			Cash/		02/24/2017	Redemption	Money Market Fund	23380W523	82	4102
250,000.00		250,000.00			Cash/		02/24/2017	Redemption	Money Market Fund	23380W523	82	4102
250,000.00		3,250,000.00	3,000,000.00						7	Totals for 02/24/2013		
0.00	-4,916.67	4,916.67			Short	02/26/2019	02/26/2017	Accr Int	FNMAD 1.% MAT 02/26/2019	3135G0J53	82	5061
0:00	-4,916.67	4,916.67	_						7	Totals for 02/26/2017		
-15,000.00			15,000.00		Cash/		02/27/2017	Purchase	Money Market Fund	23380W523	82	4102
15,000.00	15,000.00		75,555.55		Short	02/26/2019	02/27/2017	Interest	FNMAD 1.% MAT 02/26/2019	3135G0J53	82	5061
0.00	15,000.00	_	15,000.00						7	Totals for 02/27/2017		
-145.99			145.99		Cash/		02/28/2017	Purchase	Money Market Fund	23380W523	82	4102
-13,125.00			13,125.00		Cash/		02/28/2017	Purchase	Money Market Fund	23380W523	82	4102
-12,500.00			12,500.00		Cash/		02/28/2017	Purchase	Money Market Fund	23380W523	82	4102
-43,750.00			43,750.00		Cash/		02/28/2017	Purchase	Money Market Fund	23380W523	82	4102
-3,000,000.00			3,000,000.00		Cash/		02/28/2017	Purchase	Money Market Fund	23380W523	82	4102
3,000,000.00		3,000,000.00			Short	02/28/2017	02/28/2017	Redemption	T-BILL 0.25% MAT 02/28/2017	912828SJ0	82	4974
1,000,000.00		1,000,000.00			Cash/		02/28/2017	Redemption	Money Market Fund	23380W523	82	4102
21,875.00	21,875.00				Long	08/28/2017	02/28/2017	Interest	FNMA 0.875% MAT 08/28/2017	3135G0MZ3	82	4766
21,875.00	21,875.00				Long	08/28/2017	02/28/2017	Interest	FNMA 0.875% MAT 08/28/2017	3135G0MZ3	82	4781
12,500.00	12,500.00				Long	11/28/2017	02/28/2017	Interest	FNMA 1.% MAT 11/28/2017	3136G1E47	82	4838
13,125.00	13,125.00				Short	02/28/2017	02/28/2017	Interest	T-BILL 0.25% MAT 02/28/2017	912828SJ0	82	4974
145.99	145.99				Short	06/30/2 01 7	02/28/2017	Interest	UBFO 0.75% MAT 06/30/2017	911462HG7	82	5069
1,000,000.00	69,520.99	4,000,000.00	3,069,520.99						7	Totals for 02/28/2017		
-5,287.67			5,287.67		Cash/	-	03/01/2017	Purchase	Money Market Fund	23380W523	82	4102
500,000.00		500,000.00			Cash/		03/01/2017	Redemption	Money Market Fund	23380W523	82	4102
5,287.67	5,287.67	,			Cash/		03/01/2017	Interest	Money Market Fund	23380W523	82	4102
500,000.00	5,287.67	500,000.00	5,287.67						,	Totals for 03/01/2017		
3,400,000.00		3,400,000.00			Cash/		03/02/2017	Redemption	Money Market Fund	23380W523	82	4102
3,400,000.00		3,400,000.00	_						,	Totals for 03/02/2017		
-2,400,000.00			2,400,000.00		Cash/		03/03/2017	Purchase	Money Market Fund	23380W523	82	4102
-2,400,000.00			2,400,000.00						•	Totals for 03/03/2017		

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Investment #	Fund	CUSIP	Investment Description	Transaction Type	Transaction Date	Maturity Date	Asset Class	Redemption Type	New Principal	Principal Paydowns	Interest	Total Cash
4102	82	23380W523	Money Market Fund	Purchase	03/07/2017	-	Cash/		35,000.00			-35,000.00
4102	82	23380W523	Money Market Fund	Redemption	03/07/2017		Cash/			2,200,000.00		2,200,000.00
4818	82	3137EADP1	FHLMC 0.875% MAT 03/07/2018	Interest	03/07/2017	03/07/2018	Long				13,125.00	13,125.00
4823	82	3137EADP1	FHLMC 0.875% MAT 03/07/2018	Interest	03/07/2017	03/07/2018	Long				21,875.00	21,875.00
		Totals for 03/07/20	017						35,000.00	2,200,000.00	35,000.00	2,200,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/08/2017		Cash/		22,500.00			-22,500.00
4102	82	23380W523	Money Market Fund	Redemption	03/08/2017		Cash/			3,000,000.00		3,000,000.00
5060	82	3133782M2	FHLB-C 1.5% MAT 03/08/2019	Interest	03/08/2017	03/08/2019	Short				22,500.00	22,500.00
5060	82	3133782M2	FHLB-C 1.5% MAT 03/08/2019	Accr Int	03/08/2017	03/08/2019	Short			5,875.00	-5,875.00	0.00
		Totals for 03/08/20)17						22,500.00	3,005,875.00	16,625.00	3,000,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/09/2017		Cash/		20,625.00			-20,625.00
4962	82	313378A43	FHLB-C 1.375% MAT 03/09/2018	Interest	03/09/2017	03/09/2018	Short				20,625.00	20,625.00
		Totals for 03/09/20	017						20,625.00		20,625.00	0.00
4102	82	23380W523	Money Market Fund	Purchase	03/10/2017		Cash/		21,875.00			-21,875.00
4102	82	23380W523	Money Market Fund	Purchase	03/10/2017		Cash/		5,000,000.00			-5,000,000.00
4798	82	3133782N0	FHLB 0.875% MAT 03/10/2017	Redemption	03/10/2017	03/10/2017	Long			5,000,000.00		5,000,000.00
4798	82	3133782N0	FHLB 0.875% MAT 03/10/2017	Interest	03/10/2017	03/10/2017	Long				21,875.00	21,875.00
		Totals for 03/10/20	017						5,021,875.00	5,000,000.00	21,875.00	0.00
4102	82	23380W523	Money Market Fund	Purchase	03/13/2017		Cash/		159.75			-159.75
4102	82	23380W523	Money Market Fund	Purchase	03/13/2017		Cash/		16,875.00			-16,875.00
4102	82	23380W523	Money Market Fund	Purchase	03/13/2017		Cash/		15,000.00			-15,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/13/2017		Cash/		26,250.00			-26,250.00
4810	82	3134G3G46	FHLMC 1.% MAT 09/12/2017	Interest	03/13/2017	09/12/2017	Long				15,000.00	15,000.00
4835	82	3133EETE0	FFCB 1.125% MAT 03/12/2018	Interest	03/13/2017	03/12/2018	Long				16,875.00	16,875.00
5071	82	32115RAP0	FNB SC 0.85% MAT 01/12/2018	Interest	03/13/2017	01/12/2018	Short				159.75	159.75
5078	82	3135G0ZG1	FNMA 1.75% MAT 09/12/2019	Interest	03/13/2017	09/12/2019	Long				26,250.00	26,250.00
5078	82	3135G0ZG1	FNMA 1.75% MAT 09/12/2019	Accr Int	03/13/2017	09/12/2019	Long			19,104.17	-19,104.17	0.00
		Totals for 03/13/20	017						58,284.75	19,104.17	39,180.58	0.00
4102	82	23380W523	Money Market Fund	Purchase	03/14/2017		Cash/		13,125.00			-13,125.00
4102	82	23380W523	Money Market Fund	Purchase	03/14/2017		Cash/		27,500.00			-27,500.00
4102	82	23380W523	Money Market Fund	Purchase	03/14/2017		Cash/		50,000.00			-50,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/14/2017		Cash/		2,000,000.00			-2,000,000.00
4985	82	3133EFSG3	FFCB 1.1% MAT 03/14/2018	Interest	03/14/2017	03/14/2018	Short				27,500.00	27,500.00
4986	82	313375K48	FHLB-C 2.% MAT 09/14/2018	Interest	03/14/2017	09/14/2018	Short				50,000.00	50,000.00
5030	82	3133EGFQ3	FFCB 0.875% MAT 09/14/2018	Interest	03/14/2017	09/14/2018	Short				13,125.00	13,125.00
		Totals for 03/14/20	017						2,090,625.00	_	90,625.00	-2,000,000.00

Portfolio SCVW AC

Investment #	Fund	CUSIP	Investment Description	Transaction Type	Transaction Date	Maturity Date	Asset Class	Redemption Type	New Principal	Principal Paydowns	Interest	Total Cash
4102	82	23380W523	Money Market Fund	Purchase	03/15/2017		Cash/		18,750.00			-18,750.00
5058	82	3130A7L37	FHLB-C 1.25% MAT 03/15/2019	Interest	03/15/2017	03/15/2019	Short				18,750.00	18,750.00
5058	82	3130A7L37	FHLB-C 1.25% MAT 03/15/2019	Accr Int	03/15/2017	03/15/2019	Short			3,645.83	-3,645.83	0.00
		Totals for 03/15/201	7						18,750.00	3,645.83	15,104.17	0.00
4102	82	23380W523	Money Market Fund	Redemption	03/16/2017		Cash/		,	2,200,000.00		
		Totals for 03/16/201	•		00/10/2011		Odom					2,200,000.00
4400										2,200,000.00		2,200,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/17/2017		Cash/		4,800,000.00			-4,800,000.00
		Totals for 03/17/201	7						4,800,000.00			-4,800,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/20/2017	-	Cash/		20,540.00			-20,540.00
4102	82	23380W523	Money Market Fund	Purchase	03/20/2017		Cash/		29,260.00			-29,260.00
4102	82	23380W523	Money Market Fund	Purchase	03/20/2017		Cash/		25,250.00			-25,250.00
4102	82	23380W523	Money Market Fund	Purchase	03/20/2017		Cash/		200,000.00			-200,000.00
4822	82	3133ECA95	FFCB 0.79% MAT 09/18/2017	Interest	03/20/2017	09/18/2017	Long				20,540.00	20,540.00
5025	82	3133EGFX8	FFCB 1.01% MAT 09/20/2020	Interest	03/20/2017	09/20/2020	Short				25,250.00	25,250.00
5055	82	3133EDVK5	FFCB 1.75% MAT 03/18/2019	Interest	03/20/2017	03/18/2019	Short				29,260.00	29,260.00
5055	82	3133EDV K 5	FFCB 1.75% MAT 03/18/2019	Accr Int	03/20/2017	03/18/2019	Short			487.67	-487.67	0.00
		Totals for 03/20/201	7						275,050.00	487.67	74,562.33	-200,000.00
4102	82	23380W523	Money Market Fund	Redemption	03/21/2017		Cash/			3,200,000.00		3,200,000.00
		Totals for 03/21/201	7	-					_	3,200,000.00		3,200,000.00
4102	82	23380W523	Money Market Fund	Redemption	03/22/2017		Cash/	.		800,000.00		800,000.00
		Totals for 03/22/2013	7						-	800,000.00		800,000.00
4102	82	23380W523	Money Market Fund	Redemption	03/23/2017		Cash/			1,400,000.00		1,400,000.00
		Totals for 03/23/2013	7						-	1,400,000.00		1,400,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/27/2017		Cash/		11,625.00		·	-11,625.00
4102	82	23380W523	Money Market Fund	Purchase	03/27/2017		Cash/		1,800,000.00			-1,800,000,00
5084	82	3133EG2D6	FFCB 1.55% MAT 09/27/2019	Interest	03/27/2017	09/27/2019	Long				11,625.00	11,625.00
5084	82	3133EG2D6	FFCB 1.55% MAT 09/27/2019	Accr Int	03/27/2017	09/27/2019	Long			3,487.50	-3,487.50	0.00
		Totals for 03/27/2017	7						1,811,625.00	3,487.50	8,137.50	-1,800,000.00
4102	82	23380W523	Money Market Fund	Redemption	03/28/2017		Cash/			1,500,000.00		1,500,000.00
		Totals for 03/28/2017	7						-	1,500,000.00		1,500,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/29/2017	-	Cash/		9,375.00			-9,375.00
4102	82	23380W523	Money Market Fund	Purchase	03/29/2017		Cash/		25,000.00			-25,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/29/2017		Cash/		19,050.00			-19.050.00
4102	82	23380W523	Money Market Fund	Purchase	03/29/2017		Cash/		3,000,000.00			-3,000,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/29/2017		Cash/		3,200,000.00			-3,200,000.00

Portfolio SCVW

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Run Date: 04/12/2017 - 08:33

Investment #	Fund	CUSIP	Investment Description	Transaction Type	Transaction Date	Maturity Date	Asset Class	Redemption Type	New Principal	Principal Paydowns	Interest	Total Cash
5007	82	3130A7N84	FHLB-C 0.625% MAT 03/29/2017	Redemption	03/29/2017	03/29/2017	Short			3,000,000.00		3,000,000.00
4765	82	3137EADL0	FHLMC 1.% MAT 09/29/2017	Interest	03/29/2017	09/29/2017	Long				25,000.00	25,000.00
5005	82	3134G8QB8	FHLMC 1.27% MAT 03/29/2019	Interest	03/29/2017	03/29/2019	Long				19,050.00	19,050.00
5007	82	3130A7N84	FHLB-C 0.625% MAT 03/29/2017	Interest	03/29/2017	03/29/2017	Short				9,375.00	9,375.00
		Totals for 03/29/2	017						6,253,425.00	3,000,000.00	53,425.00	-3,200,000.00
4102	82	23380W523	Money Market Fund	Purchase	03/30/2017		Cash/		151.03	-		-151.03
4102	82	23380W523	Money Market Fund	Redemption	03/30/2017		Cash/			19,900,000.00		19,900,000.00
5069	82	911462HG7	UBFO 0.75% MAT 06/30/2017	Interest	03/30/2017	06/30/2017	Short				151.03	151.03
		Totals for 03/30/2	017						151.03	19,900,000.00	151.03	19,900,000.00
		Grand Total							156,752,361.86	134,754,180.28	933,375.04	-21,064,806.54

Portfolio SCVW AC TA (PRF_TA) 7.1.1 Report Ver. 7.3.3b



Santa Clara Valley Water Dist. Purchases Report Sorted by Purchase Date - Issuer January 1, 2017 - March 31, 2017

SANTA CLARA VALLEY WATER 5750 Almaden Expressway San Jose, San Jose, Ca 951 (408)265-2607

CUSIP	Investment #	Fund	Sec. Type Issuer	Original Par Value	Purchase Date Payment Periods	Principal Purchased	Accrued Interest at Purchase Pu	Rate at urchase	Maturity Date	YTM	Ending Book Value
32026UCT1	5072	82	NCB FF BK	245,000.00	01/13/2017 07/13 - At Maturity	245,000.00		0.700	07/13/2017	0.700	245,000.00
3133EG2D6	5084	82	FAC FFCB	3,000,000.00	01/24/2017 03/27 - 09/27	3,009,120.00	Received	1.550	09/27/2019	1.434	3,008,485.48
3133EG5D3	5086	82	FAC FFCB	3,000,000.00	01/27/2017 07/27 - 01/27	3,000,000.00		2.030	01/27/2022	2.030	3,000,000.00
3133EGW92	5089	82	FAC FFCB	3,000,000.00	01/27/2017 06/19 - 12/19	2,999,250.00	4,750.00	1.500	12/19/2019	1.509	3,004,046.07
3130AAQV3	5087	82	FAC FHLB	3,500,000.00	01/30/2017 07/30 - 01/30	3,500,000.00	,	1.670	04/30/2020	1.670	3,500,000.00
3137EAEB1	5080	82	FAC FMAC-C	3,000,000.00	01/23/2017 07/19 - 01/19	2,964,510.00	291.67	0.875	07/19/2019	1.360	2,967,495.11
3137EAEB1	5083	82	FAC FMAC-C	3,000,000.00	01/23/2017 07/19 - 01/19	2,964,420.00	291,67	0.875	07/19/2019	1.361	2,967,411.94
32115RAP0	5071	82	NCB FNB SC	245,000.00	01/13/2017 02/13 - Monthly	245,000.00		0.850	01/12/2018	0.850	245,000.00
3135G0R39	5077	82	FAC FNMA	3,000,000.00	01/23/2017 04/25 - 10/25	2,958,300.00	7,333.33	1.000	10/24/2019	1.517	2,968,494.68
3135G0ZG1	5078	82	FAC FNMA	3,000,000.00	01/23/2017 03/12 - 09/12	3,027,060.00	Received	1.750	09/12/2019	1.400	3,025,121.03
3135G0N33	5081	82	FAC FNMA	3,000,000.00	01/23/2017 02/02 - 08/02	2,958,390.00	Received	0.875	08/02/2019	1.436	2,961,502.74
3135G0R39	5082	82	FAC FNMA	3,000,000.00	01/23/2017 04/25 - 10/25	2,958,483.00	7,333.33	1.000	10/24/2019	1.515	2,968,665.13
3135G0ZY2	5088	82	FAC FNMA	3,000,000.00	01/27/2017 05/26 - 11/26	3,024,000.00	8,895.83	1.750	11/26/2019	1.460	3,031,388.47
594918AH7	5075	82	MC1 MSFT	3,000,000.00	01/09/2017 04/01 - 10/01	3,114,000.00	24,500.00	3.000	10/01/2020	1.938	3,131,534.28
3130AAQQ4	5085	82	FAC FHLB	3,000,000.00	02/22/2017 08/22 - 02/22	3,000,000.00		1.000	02/22/2019	1.000	3,000,000.00
3130AASA7	5092	82	FAC FHLB	3,000,000.00	02/24/2017 05/24 - Quarterly	3,000,000.00		1.125	11/24/2020	1.820	3,000,000.00
			Total Purchases	42,990,000.00		42,967,533.00	53,395.83			<u> </u>	43,024,144.93

Received = Accrued Interest at Purchase was received by report ending date.

PU (PRF_PU) 7.1.1 Report Ver. 7.3.3b



Santa Clara Valley Water Dist. Purchases Report Sorted by Purchase Date - Issuer January 1, 2017 - March 31, 2017

SANTA CLARA VALLEY WATER 5750 Almaden Expressway San Jose, San Jose, Ca 951 (408)265-2607

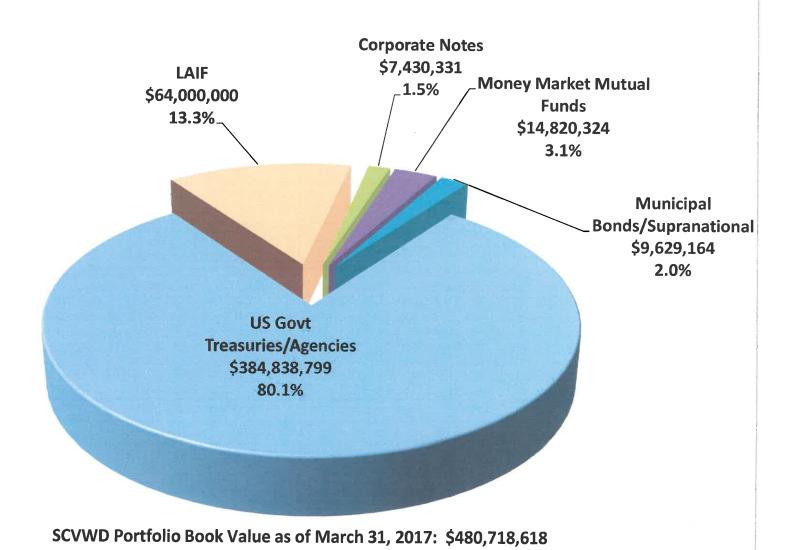
CUSIP	Investment #	Fund	Sec. Type Issuer	Original Par Value	Purchase Date Payment Periods	Principal Purchased	Accrued Interest at Purchase P	Rate at Purchase	Maturity Date	YTM	Ending Book Value
32026UCT1	5072	82	NCB FF BK	245,000.00	01/13/2017 07/13 - At Maturity	245,000.00		0.700	07/13/2017	0.700	245,000.00
3133EG2D6	5084	82	FAC FFCB	3,000,000.00	01/24/2017 03/27 - 09/27	3,009,120.00	Received	1.550	09/27/2019	1.434	3,008,485.48
3133EG5D3	5086	82	FAC FFCB	3,000,000.00	01/27/2017 07/27 - 01/27	3,000,000.00		2.030	01/27/2022	2.030	3,000,000.00
3133EGW92	5089	82	FAC FFCB	3,000,000.00	01/27/2017 06/19 - 12/19	2,999,250.00	4,750.00	1.500	12/19/2019	1.509	3,004,046.07
3130AAQV3	5087	82	FAC FHLB	3,500,000.00	01/30/2017 07/30 - 01/30	3,500,000.00		1.670	04/30/2020	1.670	3,500,000.00
3137EAEB1	5080	82	FAC FMAC-C	3,000,000.00	01/23/2017 07/19 - 01/19	2,964,510.00	291.67	0.875	07/19/2019	1.360	2,967,495.11
3137EAEB1	5083	82	FAC FMAC-C	3,000,000.00	01/23/2017 07/19 - 01/19	2,964,420.00	291.67	0.875	07/19/2019	1.361	2,967,411.94
32115RAP0	5071	82	NCB FNB SC	245,000.00	01/13/2017 02/13 - Monthly	245,000.00		0.850	01/12/2018	0.850	245,000.00
3135G0R39	5077	82	FAC FNMA	3,000,000.00	01/23/2017 04/25 - 10/25	2,958,300.00	7,333.33	1.000	10/24/2019	1.517	2,968,494.68
3135G0ZG1	5078	82	FAC FNMA	3,000,000.00	01/23/2017 03/12 - 09/12	3,027,060.00	Received	1.750	09/12/2019	1.400	3,025,121.03
3135G0N33	5081	82	FAC FNMA	3,000,000.00	01/23/2017 02/02 - 08/02	2,958,390.00	Received	0.875	08/02/2019	1.436	2,961,502.74
3135G0R39	5082	82	FAC FNMA	3,000,000.00	01/23/2017 04/25 - 10/25	2,958,483.00	7,333.33	1.000	10/24/2019	1.515	2,968,665.13
3135G0ZY2	5088	82	FAC FNMA	3,000,000.00	01/27/2017 05/26 - 11/26	3,024,000.00	8,895.83	1.750	11/26/2019	1.460	3,031,388.47
594918AH7	5075	82	MC1 MSFT	3,000,000.00	01/09/2017 04/01 - 10/01	3,114,000.00	24,500.00	3.000	10/01/2020	1.938	3,131,534.28
3130AAQQ4	5085	82	FAC FHLB	3,000,000.00	02/22/2017 08/22 - 02/22	3,000,000.00		1.000	02/22/2019	1.000	3,000,000.00
3130AASA7	5092	82	FAC FHLB	3,000,000.00	02/24/2017 05/24 - Quarterly	3,000,000.00		1.125	11/24/2020	1.820	3,000,000.00
			Total Purchases	42,990,000.00		42,967,533.00	53,395.83				43.024.144.93

Received = Accrued Interest at Purchase was received by report ending date.

Portfolio SCVW

PU (PRF_PU) 7.1.1 Report Ver. 7.3.3b





Attachment 2

