



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

January 2019

City of Santa Clara

Monthly Investment Report

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**CITY OF SANTA CLARA
SUMMARY OF INVESTMENT PORTFOLIO**

All securities held by the City of Santa Clara as of January 31, 2019 were in compliance with the City's Investment Policy Statement regarding current market strategy and long-term goals and objectives. All securities held are rated "A" or higher by two nationally recognized rating agencies. There is adequate cash flow and maturity of investments to meet the City's needs for the next six months.

The following table provides the breakdown of the total portfolio among the City, the Sports and Open Space Authority (SOSA), and the Housing Authority (HA) as of January 31, 2019.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$705,245,742	99.49%
SOSA	460,187	0.06%
HA	<u>3,152,713</u>	<u>0.45%</u>
Unrestricted	\$708,858,642	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,099,608</u>	
Total Investments	<u>\$710,958,250</u>	

On January 31, 2019 the book value and market value of the City's unrestricted pooled cash portfolio were \$708,858,642 and \$704,378,845, respectively.

Investment Strategy and Market Update

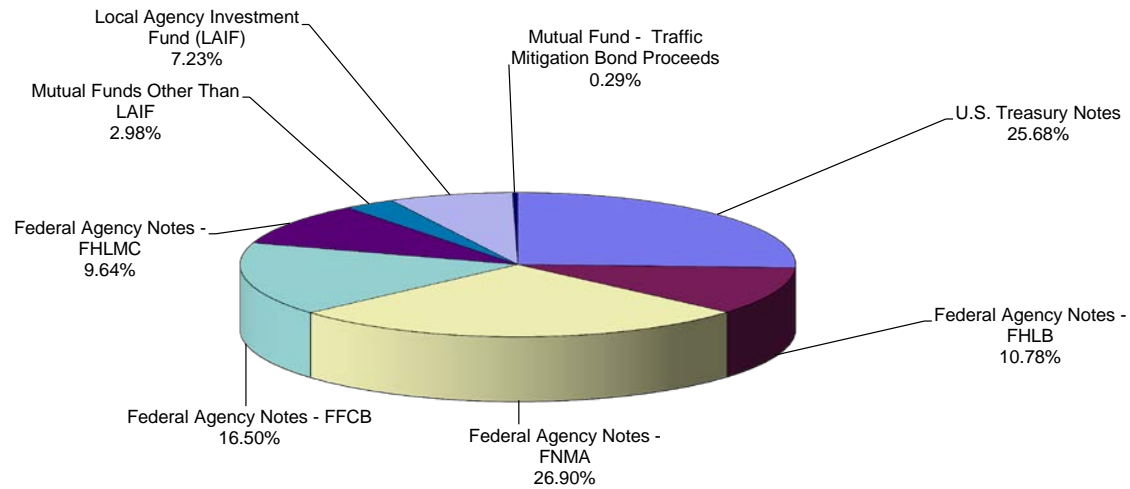
The City's investment strategy for January 2019 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity to meet the City's cash needs, and earns a reasonable portfolio return.

As of January 31, 2019, 63.82% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, to comply with the 1986 Tax Reform Act's arbitrage regulations, a portion of the City's bond proceeds is invested in yield-restricted investments. These yield-restricted investments are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.08 years and the City's portfolio yield vs. the 12-month moving average yield of two-year Treasury Notes (Benchmark Return) was as follows:

<u>PERIOD</u>	<u>CITY'S PORTFOLIO RETURN</u>	<u>BENCHMARK RETURN</u>	<u>AVERAGE DAYS TO MATURITY</u>
January 2019	1.90%	2.55%	760
December 2018	1.84%	2.53%	751
January 2018	1.36%	1.50%	705

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS JANUARY 31, 2019**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	182,552,023	25.68%	No Limit
Federal Agency Notes - FHLB	76,647,295	10.78%	40%
Federal Agency Notes - FNMA	191,253,415	26.90%	40%
Federal Agency Notes - FFCB	117,279,539	16.50%	40%
Federal Agency Notes - FHLMC	68,527,656	9.64%	40%
Mutual Funds Other Than LAIF	21,180,539	2.98%	10% Per Fund
Local Agency Investment Fund (LAIF)	51,418,175	7.23%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,099,608	0.29%	10% Per Fund
TOTAL INVESTMENTS	\$ 710,958,250	100.00%	

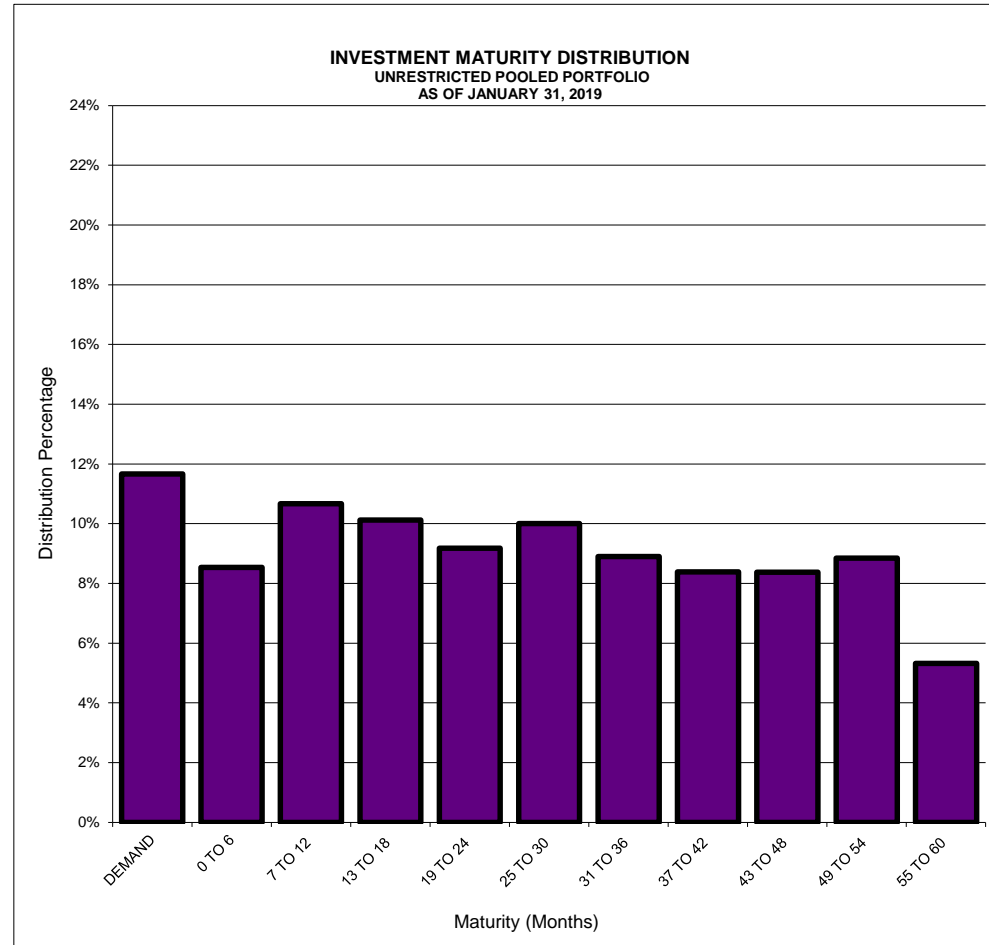


**INVESTMENT MATURITY DISTRIBUTION
AS OF JANUARY 31, 2019
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>BOOK VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND	\$ 82,624,247 (a)	3	11.66%
0 TO 6	60,545,437	9	8.54%
7 TO 12	75,633,624	10	10.67%
13 TO 18	71,750,144	11	10.12%
19 TO 24	65,161,534	8	9.18%
25 TO 30	70,858,925	13	10.00%
31 TO 36	63,057,404	11	8.90%
37 TO 42	59,470,106	11	8.39%
43 TO 48	59,306,547	11	8.37%
49 TO 54	62,721,890	9	8.85%
55 TO 60	37,728,784	7	5.32%
TOTAL	\$ 708,858,642	103	100.00%

Average Maturity of Unrestricted Pool: 2.08 Years

(a) \$20 million is earmarked for the City's Electric Utility power-trading.



CITY OF SANTA CLARA

**List of Securities Brokers and Primary Dealers
in U.S. Government Securities and Mutual Funds**

Raymond James

Higgins Capital, Inc.

Wedbush Securities

Cantor Fitzgerald & Company

Mutual Securities, Inc.

UnionBanc Investment Services, LLC.

Ladenburg Thalmann & Co. Inc.

UBS Financial Services

All individuals securities purchased by the City of Santa Clara from Securities Brokers/Primary Dealers are delivered to the City's safekeeping account with Wells Fargo Bank, N.A..

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 01/31/19
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE SOURCE	INT UNREALIZED	GAIN LOSS
A 17295	TREASURY NOTES 01/13/17 06/30/19	912828WS5	25	1	1.6250		5,000,000.00	4,983,205.00	7,182.32		
			32	000	1.3017		5,007,829.90	99.66410000000	IDC		-24,624.90
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25	1	1.2500		5,000,000.00	4,875,390.00	21,291.21		
			31	000	1.8037		4,933,646.66	97.50780000000	IDC		-58,256.66
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25	1	2.3750		5,000,000.00	4,990,430.00	35,559.75		24,811.06
			34	000	2.6621		4,965,618.94	99.80860000000	IDC		
A 17338	TREASURY NOTES 01/17/19 10/15/21	9128285F3	25	1	2.8750		5,000,000.00	5,054,885.00	43,046.01		11,330.31
			31	000	2.5432		5,080,676.94	101.09770000000	IDC		
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25	1	1.7500		10,000,000.00	9,811,330.00	30,288.46		110,544.80
			31	000	2.8056		9,700,785.20	98.11330000000	IDC		
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25	1	2.0000		5,000,000.00	4,940,430.00	8,839.78		
			30	000	1.9150		5,012,156.37	98.80860000000	IDC		-71,726.37
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25	1	1.8750		5,000,000.00	4,918,360.00	258.98		11,358.69
			31	000	2.5306		4,907,001.31	98.36720000000	IDC		
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25	1	1.7500		5,000,000.00	4,898,635.00	37,223.76		
			25	000	2.0678		4,947,504.11	97.97270000000	IDC		-48,869.11
A 17334	TREASURY NOTES 12/14/18 02/28/22	912828J43	25	1	1.7500		5,000,000.00	4,898,635.00	37,223.75		53,322.50
			34	000	2.7633		4,870,692.33	97.97270000000	IDC		
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25	1	1.8750		5,000,000.00	4,916,405.00	31,936.81		
			34	000	2.3684		4,918,278.49	98.32810000000	IDC		-1,873.49
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25	1	1.8750		5,000,000.00	4,912,500.00	24,084.94		
			30	000	2.3610		4,919,591.38	98.25000000000	IDC		-7,091.38
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25	1	1.8750		5,000,000.00	4,910,350.00	16,225.96		
			33	000	1.7728		5,017,021.10	98.20700000000	IDC		-106,671.10
A 17335	TREASURY NOTES 12/21/18 06/30/22	912828XG0	25	1	2.1250		5,000,000.00	4,949,415.00	9,392.27		34,617.99
			30	000	2.6384		4,914,797.01	98.98830000000	IDC		
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25	1	1.8750		5,000,000.00	4,906,445.00	258.98		24,223.23
			30	000	2.5915		4,882,221.77	98.12890000000	IDC		
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25	1	1.8750		5,000,000.00	4,903,905.00	39,882.60		
			25	000	1.9133		4,992,700.00	98.07810000000	IDC		-88,795.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25	1	1.7500		5,000,000.00	4,880,470.00	29,807.69		
			34	000	1.9583		4,960,516.83	97.60940000000	IDC		-80,046.83
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25	1	1.8750		5,000,000.00	4,903,710.00	31,936.81		65,427.30
			31	000	2.7400		4,838,282.70	98.07420000000	IDC		
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25	1	1.8750		5,000,000.00	4,899,415.00	24,084.94		
			31	000	2.0717		4,962,832.87	97.98830000000	IDC		-63,417.87
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25	1	2.0000		5,000,000.00	4,920,310.00	17,307.69		
			30	000	2.1689		4,968,140.73	98.40620000000	IDC		-47,830.73
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25	1	2.1250		10,000,000.00	9,882,810.00	18,784.53		147,224.55
			34	000	2.8356		9,735,585.45	98.82810000000	IDC		
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25	1	1.7500		5,000,000.00	4,868,555.00	241.71		20,890.13
			32	000	2.5665		4,847,664.87	97.37110000000	IDC		
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25	1	1.5000		10,000,000.00	9,635,940.00	63,812.15		130,217.11
			34	000	2.6828		9,505,722.89	96.35940000000	IDC		
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25	1	1.5000		10,000,000.00	9,628,120.00	51,098.90		99,197.59
			25	000	2.6243		9,528,922.41	96.28120000000	IDC		
A 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25	1	1.6250		10,000,000.00	9,670,310.00	41,747.24		169,857.67
			31	000	2.8244		9,500,452.33	96.70310000000	IDC		

FINANCE DEPARTMENT
 CITY OF SANTA CLARA
 INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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 MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25	1	1.6250	10,000,000.00	9,662,500.00	28,125.00	138,416.95
			32	000	2.7633	9,524,083.05	96.6250000000	IDC	
A 17339	TREASURY NOTES 01/17/19 06/30/23	912828S35	25	1	1.3750	5,000,000.00	4,776,760.00	6,077.35	22,463.12
			34	000	2.5493	4,757,525.47	95.5352000000	IDC	
A 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25	1	2.7500	5,000,000.00	5,065,040.00	379.83	96,243.07
			32	000	2.8995	4,968,796.93	101.3008000000	IDC	
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25	1	2.7500	5,000,000.00	5,065,040.00	379.83	109,152.90
			33	000	2.9617	4,955,887.10	101.3008000000	IDC	
A 17324	TREASURY NOTES 09/13/18 08/31/23	912828D1	25	1	1.3750	5,000,000.00	4,769,140.00	29,247.23	112,108.75
			31	000	2.8673	4,659,500.17	95.3828000000	IDC	
A 17330	TREASURY NOTES 11/14/18 09/30/23	912828T26	25	1	1.3750	7,500,000.00	7,147,560.00	35,130.49	200,392.03
			31	000	3.0114	6,959,916.94	95.3008000000	IDC	
A 17340	TREASURY NOTES 01/28/19 10/31/23	912828T91	25	1	1.6250	5,000,000.00	4,816,990.00	20,873.62	29,294.69
			31	000	2.5795	4,807,671.14	96.3398000000	IDC	
SUBTOTAL (Inv Type) 12 TREASURY NOTES			25.97%(M)		1.8303	187,500,000.00	183,462,990.00	741,730.59	1,611,094.44
					2.5059	182,552,023.39	97.8469280000		-599,203.44
A 17219	FHLB MEDIUM TERM NOTES 10/08/15 12/13/19	3130A0JR2	25	1	2.3750	7,250,000.00	7,237,522.75	22,958.33	
			25	000	1.3001	7,325,333.34	99.8279000000	IDC	-87,810.59
A 17280	FHLB MEDIUM TERM NOTES 11/09/16 03/13/20	313378J77	25	1	1.8750	5,000,000.00	4,960,040.00	35,937.50	
			31	000	1.1239	5,055,002.79	99.2008000000	IDC	-94,962.79
A 17256	FHLB MEDIUM TERM NOTES 07/22/16 09/11/20	313370US5	25	1	2.8750	5,000,000.00	5,027,245.00	55,902.78	
			31	000	1.1759	5,165,094.91	100.5449000000	IDC	-137,849.91
A 17282	FHLB MEDIUM TERM NOTES 11/18/16 06/11/21	3130A1W95	25	1	2.2500	5,000,000.00	4,960,975.00	15,625.00	
			33	000	1.6966	5,066,237.70	99.2195000000	IDC	-105,262.70
A 17286	FHLB MEDIUM TERM NOTES 11/29/16 07/14/21	3130A8QS5	25	1	1.1250	5,000,000.00	4,845,075.00	2,656.25	
			30	000	1.8143	4,917,831.90	96.9015000000	IDC	-72,756.90
A 17277	FHLB MEDIUM TERM NOTES 11/01/16 09/10/21	313378JP7	25	1	2.3750	5,000,000.00	4,979,655.00	46,510.42	
			31	000	1.4290	5,136,535.51	99.5931000000	IDC	-156,880.51
A 17333	FHLB MEDIUM TERM NOTES 12/13/18 09/09/22	313383WD9	25	1	3.1250	5,000,000.00	5,085,995.00	61,631.94	46,195.00
			31	000	2.8980	5,080,598.61	101.7199000000	IDC	
A 17336	FHLB MEDIUM TERM NOTES 01/09/19 12/08/23	3130A0F70	25	1	3.3750	5,000,000.00	5,172,490.00	24,843.75	24,620.00
			34	000	2.7275	5,162,401.25	103.4498000000	IDC	
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES			5.98%(M)		2.4264	42,250,000.00	42,268,997.75	266,065.97	70,815.00
					1.7451	42,909,036.01	100.0449650000		-655,523.40
A 17249	FHLB COUPON NOTES 06/06/16 03/01/19	3130A86L2	25	1	1.2000	5,000,000.00	4,995,050.00	25,000.00	
			26	000	1.2000	5,000,000.00	99.9010000000	IDC	-4,950.00
A 17294	FHLB COUPON NOTES 01/27/17 04/27/20	3130AAJZ2	25	1	1.7500	3,750,000.00	3,716,235.00	17,135.42	
			32	000	1.7500	3,750,000.00	99.0996000000	IDC	-33,765.00
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25	1	1.2400	5,000,000.00	4,905,215.00	3,100.00	
			25	000	1.2824	4,996,916.84	98.1043000000	IDC	-91,701.84
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25	1	1.5600	10,000,000.00	9,853,510.00	67,166.67	
			26	000	1.5669	9,998,667.07	98.5351000000	IDC	-145,157.07

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 01/31/19
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25	1	1.5000	5,000,000.00	4,854,270.00	25,208.33	
			34	000	1.5508	4,992,675.59	97.08540000000	IDC	-138,405.59
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25	1	2.0800	5,000,000.00	4,935,020.00	19,066.67	
			30	000	2.0800	5,000,000.00	98.70040000000	IDC	-64,980.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES		4.71%(M)			1.5486	33,750,000.00	33,259,300.00	156,677.09	.00
					1.5644	33,738,259.50	98.54607400000		-478,959.50
A 17239	FNMA COUPON NOTE 03/24/16 06/07/19	3136G3AQ8	25	1	1.3200	11,500,000.00	11,453,367.50	60,720.00	
			34	000	1.3874	11,494,385.64	99.59450000000	IDC	-41,018.14
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25	1	1.1250	10,000,000.00	9,933,570.00	1,562.50	
			32	000	1.1546	9,998,566.67	99.33570000000	IDC	-64,996.67
A 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25	1	1.2600	5,000,000.00	4,968,715.00	31,325.00	
			30	000	1.3937	4,993,466.90	99.37430000000	IDC	-24,751.90
A 17252	FNMA COUPON NOTE 06/30/16 09/30/19	3136G3WV3	25	1	1.1000	10,000,000.00	9,905,320.00	36,972.22	
			32	000	1.1000	10,000,000.00	99.05320000000	IDC	-94,680.00
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25	1	1.3500	5,000,000.00	4,955,730.00	17,437.50	
			33	000	1.3508	4,999,954.08	99.11460000000	IDC	-44,224.08
A 17246	FNMA COUPON NOTE 05/25/16 02/25/20	3136G3QV0	25	1	1.5000	10,000,000.00	9,893,150.00	27,500.00	
			33	000	1.5000	10,000,000.00	98.93150000000	IDC	-106,850.00
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25	1	1.3000	5,000,000.00	4,930,145.00	21,847.22	
			31	000	1.3095	4,999,302.79	98.60290000000	IDC	-69,157.79
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25	1	1.3000	5,000,000.00	4,917,450.00	5,597.22	
			32	000	1.3139	4,998,991.52	98.34900000000	IDC	-81,541.52
A 17258	FNMA COUPON NOTE 07/27/16 07/27/20	3136G3S89	25	1	1.4200	4,025,000.00	3,962,306.60	635.06	
			26	000	1.4200	4,025,000.00	98.44240000000	IDC	-62,693.40
A 17259	FNMA COUPON NOTE 07/28/16 07/28/20	3136G3T39	25	1	1.3500	5,000,000.00	4,908,655.00	562.50	
			25	000	1.3500	5,000,000.00	98.17310000000	IDC	-91,345.00
A 17251	FNMA COUPON NOTE 06/30/16 09/30/20	3136G3WY7	25	1	1.2700	10,000,000.00	9,802,650.00	42,686.11	
			26	000	1.2700	10,000,000.00	98.02650000000	IDC	-197,350.00
A 17270	FNMA COUPON NOTE 09/29/16 03/29/21	3136G4BD4	25	1	1.3500	5,540,000.00	5,408,425.00	25,345.50	
			33	000	1.3500	5,540,000.00	97.62500000000	IDC	-131,575.00
A 17266	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	5,800,000.00	5,652,854.00	15,225.00	
			26	000	1.5000	5,800,000.00	97.46300000000	IDC	-147,146.00
A 17267	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	4,200,000.00	4,093,446.00	11,025.00	
			26	000	1.5000	4,200,000.00	97.46300000000	IDC	-106,554.00
A 17262	FNMA COUPON NOTE 07/27/16 07/27/21	3136G3T21	25	1	1.6000	5,000,000.00	4,878,220.00	888.89	
			34	000	1.6000	5,000,000.00	97.56440000000	IDC	-121,780.00
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25	1	1.5000	3,400,000.00	3,299,975.40	17,141.67	
			26	000	1.5423	3,395,849.50	97.05810000000	IDC	-95,874.10
A 17272	FNMA COUPON NOTE 10/28/16 10/28/21	3136G4EV1	25	1	1.6250	5,000,000.00	4,837,830.00	20,989.58	
			32	000	1.6250	5,000,000.00	96.75660000000	IDC	-162,170.00
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE		15.26%(M)			1.3461	109,465,000.00	107,801,809.50	337,460.97	.00
					1.3644	109,445,517.10	98.48061900000		-1,643,707.60

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INVESTMENTS OUTSTANDING AS OF 01/31/19
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17208	FNMA MEDIUM TERM NOTE 07/22/15 02/19/19	3135G0ZA4	25	1	1.8750		10,000,000.00	9,996,630.00	84,375.00	
			25	000	1.3503		10,025,533.26	99.96630000000	IDC	-28,903.26
A 17215	FNMA MEDIUM TERM NOTE 09/23/15 10/24/19	3136G0T68	25	1	1.3300		10,000,000.00	9,911,470.00	35,836.11	
			25	000	1.3842		9,994,754.69	99.11470000000	IDC	-83,284.69
A 17225	FNMA MEDIUM TERM NOTE 10/21/15 01/21/20	3135G0A78	25	1	1.6250		10,000,000.00	9,910,910.00	4,513.89	
			34	000	1.3745		10,024,141.66	99.10910000000	IDC	-113,231.66
A 17226	FNMA MEDIUM TERM NOTE 10/23/15 06/22/20	3135G0D75	25	1	1.5000		10,000,000.00	9,860,190.00	16,249.99	
			26	000	1.4280		10,010,368.60	98.60190000000	IDC	-150,178.60
A 17238	FNMA MEDIUM TERM NOTE 03/17/16 11/30/20	3135G0F73	25	1	1.5000		10,000,000.00	9,821,560.00	25,416.67	
			32	000	1.6011		9,980,592.79	98.21560000000	IDC	-159,032.79
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25	1	1.8750		5,000,000.00	4,944,125.00	8,593.75	
			25	000	1.5842		5,028,024.62	98.88250000000	IDC	-83,899.62
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25	1	1.6000		2,000,000.00	1,959,922.00	7,466.67	
			26	000	1.4741		2,006,036.20	97.99610000000	IDC	-46,114.20
A 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25	1	1.2500		10,000,000.00	9,703,180.00	56,944.43	
			31	000	1.2981		9,986,086.63	97.03180000000	IDC	-282,906.63
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25	1	1.3750		5,000,000.00	4,856,500.00	21,770.83	
			31	000	1.4501		4,989,182.22	97.13000000000	IDC	-132,682.22
A 17329	FNMA MEDIUM TERM NOTE 10/11/18 01/05/22	3135G0S38	25	1	2.0000		5,000,000.00	4,929,235.00	7,222.22	72,780.05
			32	000	3.0125		4,856,454.95	98.58470000000	IDC	
A 17310	FNMA MEDIUM TERM NOTE 01/29/18 10/05/22	3135G0T78	25	1	2.0000		5,000,000.00	4,910,170.00	32,222.22	3,447.78
			26	000	2.4969		4,906,722.22	98.20340000000	IDC	
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 11.44%(M)					1.5875		82,000,000.00	80,803,892.00	300,611.78	76,227.83
					1.5821		81,807,897.84	98.54133200000		-1,080,233.67
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25	1	1.3750		10,000,000.00	9,770,960.00	65,312.50	
			26	000	1.4900		9,972,363.94	97.70960000000	IDC	-201,403.94
A 17316	FFCB MEDIUM TERM NOTES 03/29/18 12/16/22	3133EJGU7	25	1	2.7100		5,000,000.00	5,021,710.00	16,937.50	8,207.33
			34	000	2.6380		5,013,502.67	100.43420000000	IDC	
A 17332	FFCB MEDIUM TERM NOTES 11/29/18 06/19/23	3133EJSD2	25	1	2.8900		5,000,000.00	5,071,415.00	16,858.33	90,915.60
			30	000	2.9831		4,980,499.40	101.42830000000	IDC	
A 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25	1	2.9000		5,000,000.00	5,066,380.00	67,263.88	89,330.00
			31	000	3.0010		4,990,744.44	101.32760000000	IDC	
A 17331	FFCB MEDIUM TERM NOTES 11/28/18 10/02/23	3133EJD48	25	1	3.0500		7,575,000.00	7,727,302.95	76,370.73	143,682.60
			34	000	3.0240		7,619,559.52	102.01060000000	IDC	
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 4.62%(M)					2.4366		32,575,000.00	32,657,767.95	242,742.94	332,135.53
					2.4844		32,576,669.97	100.25408400000		-201,403.94
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25	1	1.1400		7,309,000.00	7,241,676.80	26,385.49	
			31	000	1.1999		7,304,740.51	99.07890000000	IDC	-63,063.71
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25	1	1.3000		10,000,000.00	9,900,070.00	23,833.33	
			34	000	1.3014		9,999,848.46	99.00070000000	IDC	-99,778.46

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INVESTMENTS OUTSTANDING AS OF 01/31/19
 MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED UNREALIZED	GAIN LOSS
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25	1	1.7000		8,950,000.00	8,860,759.55	45,222.36			
			32	000	1.6849		8,951,935.63	99.002900000000		IDC		-91,176.08
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25	1	1.3700		10,000,000.00	9,808,080.00	41,100.00			
			33	000	1.4079		9,992,704.71	98.080800000000		IDC		-184,624.71
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25	1	1.4200		10,000,000.00	9,788,600.00	7,494.44			
			32	000	1.4384		9,996,449.85	97.886000000000		IDC		-207,849.85
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25	1	1.5800		6,290,000.00	6,170,049.70	45,274.02			
			34	000	1.6200		6,283,992.48	98.093000000000		IDC		-113,942.78
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25	1	1.6800		7,175,000.00	7,043,819.48	38,840.67			
			31	000	1.6198		7,185,300.46	98.171700000000		IDC		-141,480.98
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25	1	1.6200		5,000,000.00	4,893,095.00	10,575.00			
			31	000	1.7211		4,987,896.46	97.861900000000		IDC		-94,801.46
A 17298	FFCB COUPON NOTES 03/23/17 03/23/22	3133EHDP5	25	1	2.2700		5,000,000.00	4,934,930.00	40,355.56			
			32	000	2.2700		5,000,000.00	98.698600000000		IDC		-65,070.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHNV1	25	1	2.0500		10,000,000.00	9,828,320.00	23,347.22			
			26	000	2.0500		10,000,000.00	98.283200000000		IDC		-171,680.00
A 17337	FFCB COUPON NOTES 01/23/19 01/23/23	3133EJ5R6	25	1	2.9900		5,000,000.00	5,006,685.00	3,322.22			6,685.00
			25	000	2.9900		5,000,000.00	100.133700000000		IDC		
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES		11.82%(M)			1.6683		84,724,000.00	83,476,085.53	305,750.31			6,685.00
					1.6825		84,702,868.56	98.527083000000				-1,233,468.03
A 17290	FHLMC MEDIUM TERM NOTES 12/20/16 03/27/19	3137EACA5	25	1	3.7500		5,000,000.00	5,010,345.00	64,583.33			
			34	000	1.4151		5,056,535.67	100.206900000000		IDC		-46,190.67
A 17284	FHLMC MEDIUM TERM NOTES 11/22/16 04/15/19	3137EADZ9	25	1	1.1250		5,000,000.00	4,986,415.00	16,562.50			
			34	000	1.2521		4,996,898.77	99.728300000000		IDC		-10,483.77
A 17209	FHLMC MEDIUM TERM NOTES 08/05/15 05/30/19	3137EADG1	25	1	1.7500		10,000,000.00	9,976,970.00	29,652.78			
			30	000	1.3840		10,017,513.83	99.769700000000		IDC		-40,543.83
A 17213	FHLMC MEDIUM TERM NOTES 09/04/15 08/01/19	3137EADK2	25	1	1.2500		6,000,000.00	5,962,836.00	37,500.00			
			25	000	1.3752		5,992,730.20	99.380600000000		IDC		-29,894.20
A 17233	FHLMC MEDIUM TERM NOTES 12/07/15 05/01/20	3137EADR7	25	1	1.3750		10,000,000.00	9,854,820.00	34,375.00			
			32	000	1.6350		9,962,626.01	98.548200000000		IDC		-107,806.01
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES		5.07%(M)			1.7572		36,000,000.00	35,791,386.00	182,673.61			.00
					1.4380		36,026,304.48	99.420517000000				-234,918.48
A 17289	FHLMC COUPON NOTES 12/15/16 03/14/19	3134GAA79	25	1	1.2500		3,975,000.00	3,969,717.23	6,486.98			
			26	000	1.3182		3,974,352.06	99.867100000000		IDC		-4,634.83
A 17274	FHLMC COUPON NOTES 10/26/16 04/26/19	3134GASB1	25	1	1.1000		5,000,000.00	4,984,175.00	14,513.89			
			30	000	1.1264		4,999,354.99	99.683500000000		IDC		-15,179.99
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25	1	1.5500		5,000,000.00	4,949,970.00	8,180.56			
			32	000	1.5778		4,998,653.70	98.999400000000		IDC		-48,683.70
A 17269	FHLMC COUPON NOTES 09/30/16 12/30/20	3134GANV2	25	1	1.5000		5,000,000.00	4,902,730.00	6,458.33			
			32	000	1.5000		5,000,000.00	98.054600000000		IDC		-97,270.00
A 17302	FHLMC COUPON NOTES 07/27/17 04/27/22	3134GBZS4	25	1	2.1500		5,000,000.00	4,912,920.00	28,069.44			
			33	000	2.1500		5,000,000.00	98.258400000000		IDC		-87,080.00

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INVESTMENTS OUTSTANDING AS OF 01/31/19
 MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17313	FHLMC COUPON NOTES 02/28/18 02/24/23	3134GSFR1	25 33	1 000	3.0000		5,000,000.00	5,000,665.00	65,416.67	IDC	665.00
A 17325	FHLMC COUPON NOTES 09/13/18 09/13/23	3134GSVB8	25 34	1 000	3.2500		3,535,000.00	3,537,725.49	44,040.21	IDC	8,734.99
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					4.57%(M)						
							1.9364	32,510,000.00	32,257,902.72	173,166.08	9,399.99
							1.9571	32,501,351.25	99.22455500000		-252,848.52
A 16059	STATE OF CA DEMAND DEP 09/30/97 02/01/19		96 96	1 000	2.3665		51,418,174.62	51,418,174.62	122,198.19	USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					7.28%(M)						
							2.3665	51,418,174.62	51,418,174.62	122,198.19	.00
							2.3665	51,418,174.62	100.0000000000		
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 02/01/19		25 101	1 000	2.2835		21,180,539.34	21,180,539.34*		BOOK	0.00
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 02/01/19		101 101	494 000	1.8411		.00	.00*		BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					3.00%(M)						
							2.2835	21,180,539.34	21,180,539.34	.00	.00
							2.2835	21,180,539.34	100.0000000000		
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 02/01/19		20 102	800 000	2.2697		2,099,608.08	2,099,608.08		USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 02/01/19		5 102	51 000	1.5888		.00	.00*		BOOK	0.00
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.30%(M)						
							2.2697	2,099,608.08	2,099,608.08	.00	.00
							2.2697	2,099,608.08	100.0000000000		
GRAND TOTAL							1.8136	715,472,322.04	706,478,453.49	2,829,077.53	2,106,357.79
							1.9375	710,958,250.14	98.74294700000		-6,380,266.58

* MARKET = BOOK LESS PURCHASE INTEREST