



**City of
Santa Clara**
The Center of What's Possible

MONTHLY INVESTMENT REPORT

November 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 November 30, 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 November 30, 2019.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$740,989,727	99.53%
SOSA	84,153	0.01%
HA	<u>3,433,065</u>	<u>0.46%</u>
Unrestricted	\$744,506,945	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,135,969</u>	
Total Investments	<u>\$746,642,914</u>	

On November 30, 2019 the book value and market value of the City's unrestricted pooled investment portfolio were \$744,506,945 and \$751,592,250, respectively.

Investment Strategy and Market Update

The City's investment strategy for November 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.

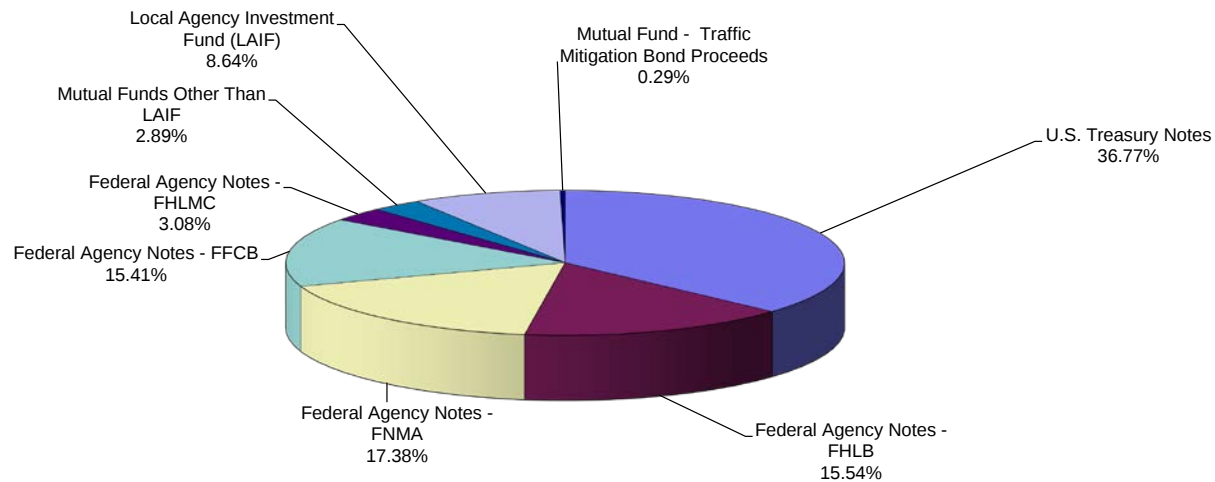
As of November 30, 2019, 51.41% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.13 years and the City's portfolio yield vs. the 24-month moving average yield of two-year Treasury Notes (Benchmark Yield*) was as follows:

<u>PERIOD</u>	<u>CITY'S PORTFOLIO YIELD</u>	<u>BENCHMARK YIELD*</u>	<u>AVERAGE MATURITY (YEARS)</u>
November 2019	2.00%	2.23%	2.13
October 2019	1.98%	2.24%	2.08
November 2018	1.84%	1.92%	2.07

*Beginning March 2019, the Benchmark Yield was revised from a 12-month moving average yield of two-year Treasury Notes to a 24-month moving average yield of two-year Treasury Notes to provide for a better measurement of the portfolio's performance by more closely approximating the benchmark with the portfolio's target weighted average maturity of less than three years. The November 2018 Benchmark Yield has been updated to reflect a 24-month moving average yield.

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS NOVEMBER 30, 2019**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	274,553,998	36.77%	No Limit
Federal Agency Notes - FHLB	116,044,346	15.54%	40%
Federal Agency Notes - FNMA	129,784,182	17.38%	40%
Federal Agency Notes - FFCB	115,067,182	15.41%	40%
Federal Agency Notes - FHLMC	22,986,937	3.08%	40%
Mutual Funds Other Than LAIF	21,560,139	2.89%	10% Per Fund
Local Agency Investment Fund (LAIF)	64,510,160	8.64%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,135,970	0.29%	10% Per Fund
TOTAL INVESTMENTS	\$ 746,642,914	100.00%	



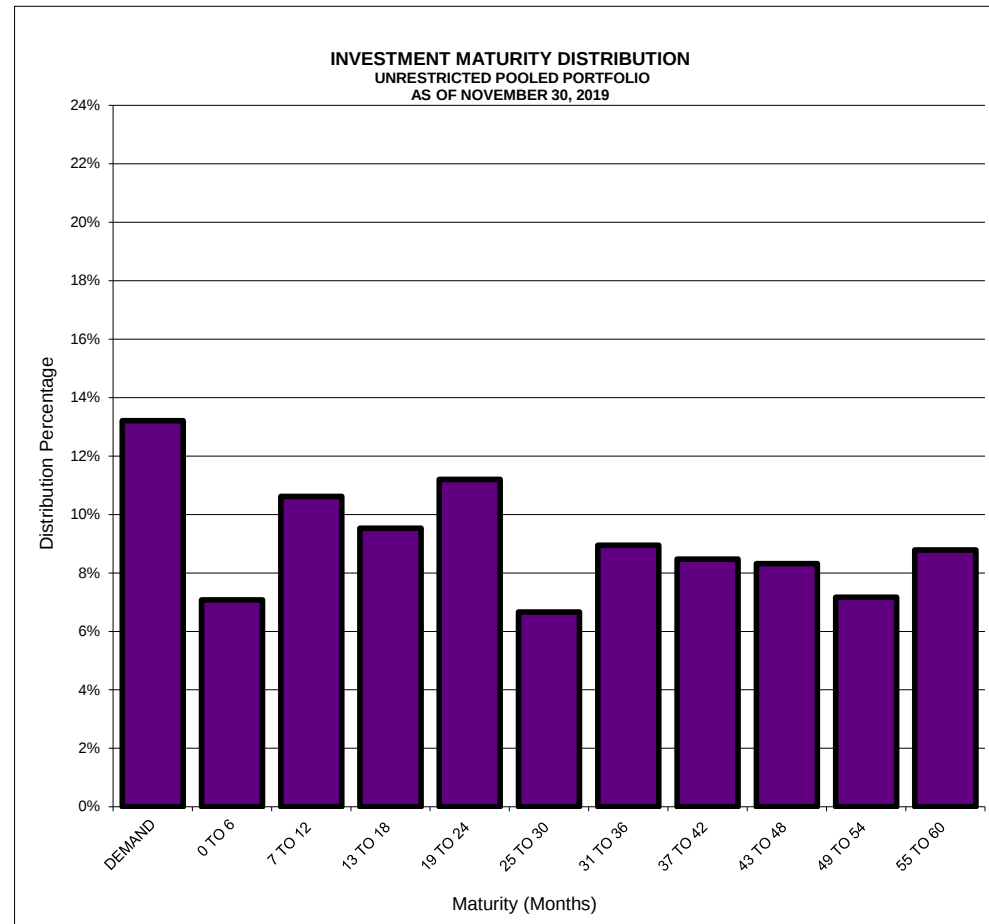
CITY OF SANTA CLARA

**INVESTMENT MATURITY DISTRIBUTION
AS OF NOVEMBER 30, 2019
UNRESTRICTED POOLED PORTFOLIO**

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 98,357,293 (a)	4	13.21%
0 TO 6	52,718,394	7	7.08%
7 TO 12	79,068,293	11	10.62%
13 TO 18	70,952,537	12	9.53%
19 TO 24	83,351,686	14	11.20%
25 TO 30	49,613,998	10	6.66%
31 TO 36	66,655,108	13	8.95%
37 TO 42	63,084,434	8	8.47%
43 TO 48	61,938,677	12	8.32%
49 TO 54	53,365,524	11	7.17%
55 TO 60	65,401,001	12	8.79%
TOTAL	\$ 744,506,945	114	100.00%

Average Maturity of Unrestricted Pool: 2.13 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

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..

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 11/30/19
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17356	TREASURY NOTES 07/09/19 07/15/20	9128282J8	25 30	1 000	1.5000 1.9992	5,000,000.00 4,975,470.43	4,994,920.00 99.898400000000	28,328.80 IDC	19,449.57
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037	5,000,000.00 4,960,202.55	4,970,900.00 99.418000000000	10,587.43 IDC	10,697.45
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25 34	1 000	2.3750 2.6621	5,000,000.00 4,979,378.90	5,045,705.00 100.914100000000	15,249.32 IDC	66,326.10
A 17343	TREASURY NOTES 02/19/19 06/30/21	912828WR7	25 31	1 000	2.1250 2.4962	5,000,000.00 4,964,107.37	5,035,545.00 100.710900000000	44,463.32 IDC	71,437.63
A 17369	TREASURY NOTES 10/24/19 07/31/21	912828WY2	25 32	1 000	2.2500 1.6219	10,000,000.00 10,160,954.49	10,093,750.00 100.937500000000	75,203.81 IDC	-15,234.38
A 17338	TREASURY NOTES 01/17/19 10/15/21	9128285F3	25 31	1 000	2.8750 2.5432	5,000,000.00 5,031,731.46	5,111,720.00 102.234400000000	18,459.70 IDC	79,988.54
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25 31	1 000	1.7500 2.8056	10,000,000.00 9,750,517.70	10,022,660.00 100.226600000000	87,978.14 IDC	272,142.30
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25 30	1 000	2.0000 1.9150	5,000,000.00 5,010,146.96	5,037,305.00 100.746100000000	41,847.83 IDC	27,158.04
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25 31	1 000	1.8750 2.5306	5,000,000.00 4,922,373.69	5,025,780.00 100.515600000000	31,334.92 IDC	103,406.31
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25 25	1 000	1.7500 2.0678	5,000,000.00 4,962,520.57	5,013,865.00 100.277300000000	22,115.38 IDC	51,344.43
A 17334	TREASURY NOTES 12/14/18 02/28/22	912828J43	25 34	1 000	1.7500 2.7633	5,000,000.00 4,879,760.83	5,013,865.00 100.277300000000	22,115.38 IDC	134,104.17
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25 34	1 000	1.8750 2.3684	5,000,000.00 4,941,636.63	5,029,295.00 100.585900000000	15,881.15 IDC	87,658.37
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25 30	1 000	1.8750 2.3610	5,000,000.00 4,942,592.28	5,030,275.00 100.605500000000	7,984.20 IDC	87,682.72
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25 33	1 000	1.8750 1.7728	5,000,000.00 5,014,595.23	5,033,010.00 100.660200000000	47,131.15 IDC	18,414.77
A 17335	TREASURY NOTES 12/21/18 06/30/22	912828XG0	25 30	1 000	2.1250 2.6384	5,000,000.00 4,926,883.01	5,066,210.00 101.324200000000	44,463.32 IDC	139,326.99
A 17375	TREASURY NOTES 11/25/19 06/30/22	912828XG0	25 34	1 000	2.1250 1.5962	10,000,000.00 10,219,446.34	10,132,420.00 101.324200000000	88,926.63 IDC	-1,564.38
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25 30	1 000	1.8750 2.5915	5,000,000.00 4,898,928.55	5,034,765.00 100.695300000000	31,334.92 IDC	135,836.45
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25 25	1 000	1.8750 1.9133	5,000,000.00 4,994,525.00	5,035,740.00 100.714800000000	23,695.05 IDC	41,215.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25 34	1 000	1.7500 1.9583	5,000,000.00 4,970,387.62	5,020,115.00 100.402300000000	14,822.40 IDC	49,727.38
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25 31	1 000	1.8750 2.7400	5,000,000.00 4,878,712.02	5,037,695.00 100.753900000000	15,881.15 IDC	158,982.98
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25 31	1 000	1.8750 2.0717	5,000,000.00 4,972,124.65	5,038,085.00 100.761700000000	7,984.20 IDC	65,960.35
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25 30	1 000	2.0000 2.1689	5,000,000.00 4,972,112.23	5,057,030.00 101.140600000000	50,273.22 IDC	84,917.77
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25 34	1 000	2.1250 2.8356	10,000,000.00 9,768,365.61	10,156,640.00 101.566400000000	88,926.63 IDC	388,274.39
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25 32	1 000	1.7500 2.5665	5,000,000.00 4,866,550.26	5,021,485.00 100.429700000000	29,245.92 IDC	154,934.74

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 11/30/19
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25 34	1 000	1.5000 2.6828	10,000,000.00 9,615,662.65	9,966,410.00 99.664100000000	37,912.09 IDC	350,747.35
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25 25	1 000	1.5000 2.6243	10,000,000.00 9,633,638.20	9,966,020.00 99.660200000000	25,409.84 IDC	332,381.80
A 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25 31	1 000	1.6250 2.8244	10,000,000.00 9,611,564.39	10,004,300.00 100.043000000000	13,839.29 IDC	392,735.61
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25 32	1 000	1.6250 2.7633	10,000,000.00 9,576,833.90	10,005,080.00 100.050800000000	81,693.99 IDC	428,246.10
A 17339	TREASURY NOTES 01/17/19 06/30/23	912828S35	25 34	1 000	1.3750 2.5493	5,000,000.00 4,779,245.20	4,959,960.00 99.199200000000	28,770.38 IDC	180,714.80
A 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25 32	1 000	2.7500 2.8995	5,000,000.00 4,972,238.59	5,199,805.00 103.996100000000	45,957.88 IDC	227,566.41
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25 33	1 000	2.7500 2.9617	5,000,000.00 4,960,752.69	5,199,805.00 103.996100000000	45,957.88 IDC	239,052.31
A 17324	TREASURY NOTES 09/13/18 08/31/23	912828D1	25 31	1 000	1.3750 2.8673	5,000,000.00 4,723,808.95	4,957,810.00 99.156200000000	17,376.37 IDC	234,001.05
A 17330	TREASURY NOTES 11/14/18 09/30/23	912828T26	25 31	1 000	1.3750 3.0114	7,500,000.00 7,046,808.11	7,433,205.00 99.109400000000	17,469.26 IDC	386,396.89
A 17340	TREASURY NOTES 01/28/19 10/31/23	912828T91	25 31	1 000	1.6250 2.5795	5,000,000.00 4,821,551.61	5,002,345.00 100.046900000000	6,919.64 IDC	180,793.39
A 17345	TREASURY NOTES 02/28/19 11/30/23	912828U57	25 34	1 000	2.1250 2.4964	5,000,000.00 4,921,623.88	5,097,265.00 101.945300000000	53,415.30 IDC	175,641.12
A 17346	TREASURY NOTES 03/14/19 12/31/23	912828V23	25 30	1 000	2.2500 2.4370	5,000,000.00 4,960,435.68	5,123,830.00 102.476600000000	47,078.80 IDC	163,394.32
A 17342	TREASURY NOTES 02/14/19 01/31/24	912828V80	25 32	1 000	2.2500 2.5246	5,000,000.00 4,942,231.48	5,124,805.00 102.496100000000	37,601.90 IDC	182,573.52
A 17347	TREASURY NOTES 03/20/19 02/29/24	912828W48	25 25	1 000	2.1250 2.4403	5,000,000.00 4,933,620.31	5,100,780.00 102.015600000000	26,854.40 IDC	167,159.69
A 17352	TREASURY NOTES 04/30/19 03/31/24	912828W71	25 32	1 000	2.1250 2.3192	5,000,000.00 4,958,927.86	5,102,735.00 102.054700000000	17,998.63 IDC	143,807.14
A 17353	TREASURY NOTES 05/17/19 04/30/24	912828X70	25 31	1 000	2.0000 2.2024	5,000,000.00 4,957,121.47	5,078,515.00 101.570300000000	8,516.48 IDC	121,393.53
A 17359	TREASURY NOTES 08/16/19 05/15/24	912828WJ5	25 25	1 000	2.5000 1.4289	5,000,000.00 5,231,925.40	5,185,940.00 103.718800000000	5,494.51 IDC	-45,985.40
A 17367	TREASURY NOTES 10/11/19 05/15/24	912828WJ5	25 34	1 000	2.5000 1.4987	5,000,000.00 5,216,732.63	5,185,940.00 103.718800000000	5,494.51 IDC	-30,792.63
A 17361	TREASURY NOTES 08/30/19 06/30/24	912828XX3	25 32	1 000	2.0000 1.4143	5,000,000.00 5,152,904.22	5,080,080.00 101.601600000000	41,847.83 IDC	-56,248.13
A 17364	TREASURY NOTES 09/11/19 07/31/24	9128282N9	25 30	1 000	2.1250 1.5560	5,000,000.00 5,145,442.11	5,109,765.00 102.195300000000	35,512.91 IDC	-23,550.75
A 17370	TREASURY NOTES 10/28/19 09/30/24	9128282Y5	25 26	1 000	2.1250 1.6309	5,000,000.00 5,124,534.67	5,112,500.00 102.250000000000	17,998.64 IDC	-3,906.25
A 17373	TREASURY NOTES 11/19/19 10/31/24	9128283D0	25 31	1 000	2.2500 1.6360	10,000,000.00 10,302,369.51	10,289,060.00 102.890600000000	19,162.09 IDC	-1,565.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES		37.19%(M)				1.9486 2.3150	277,500,000.00 274,553,997.89	280,344,735.00 101.0251300000	1,502,516.59 6,155,591.48 -178,846.92

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 11/30/19
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS	
A 17219	FHLB MEDIUM TERM NOTES 10/08/15 12/13/19	3130A0JR2	25	1	2.3750	7,250,000.00	7,251,519.67	80,354.17		
			25	000	1.3001	7,287,666.67	100.0209610000	IDC	-36,147.00	
A 17280	FHLB MEDIUM TERM NOTES 11/09/16 03/13/20	313378J77	25	1	1.8750	5,000,000.00	5,003,458.95	20,312.50		
			31	000	1.1239	5,018,233.52	100.0691790000	IDC	-14,774.57	
A 17256	FHLB MEDIUM TERM NOTES 07/22/16 09/11/20	313370US5	25	1	2.8750	5,000,000.00	5,046,531.35	31,944.44		
			31	000	1.1759	5,082,547.45	100.9306270000	IDC	-36,016.10	
A 17282	FHLB MEDIUM TERM NOTES 11/18/16 06/11/21	3130A1W95	25	1	2.2500	5,000,000.00	5,042,421.15	53,125.00		
			33	000	1.6966	5,053,019.21	100.8484230000	IDC	-10,598.06	
A 17286	FHLB MEDIUM TERM NOTES 11/29/16 07/14/21	3130A8QS5	25	1	1.1250	5,000,000.00	4,961,837.00	21,406.25		
			30	000	1.8143	4,934,157.29	99.236740000000	IDC	27,679.71	
A 17277	FHLB MEDIUM TERM NOTES 11/01/16 09/10/21	313378JP7	25	1	2.3750	5,000,000.00	5,060,177.65	26,718.75		
			31	000	1.4290	5,091,023.68	101.2035530000	IDC	-30,846.03	
A 17341	FHLB MEDIUM TERM NOTES 02/11/19 12/10/21	3130AFFN2	25	1	3.0000	5,000,000.00	5,131,821.75	71,250.00		
			25	000	2.4972	5,060,189.06	102.6364350000	IDC	71,632.69	
A 17333	FHLB MEDIUM TERM NOTES 12/13/18 09/09/22	313383WD9	25	1	3.1250	5,000,000.00	5,200,008.95	35,590.28		
			31	000	2.8980	5,031,904.10	104.0001790000	IDC	168,104.85	
A 17363	FHLB MEDIUM TERM NOTES 09/06/19 09/08/23	3130A3DL5	25	1	2.3750	5,000,000.00	5,129,551.25	27,378.47		
			34	000	1.5270	5,163,798.43	102.5910250000	IDC	-34,247.18	
A 17336	FHLB MEDIUM TERM NOTES 01/09/19 12/08/23	3130A0F70	25	1	3.3750	5,000,000.00	5,328,488.00	81,093.75		
			34	000	2.7275	5,135,423.86	106.5697600000	IDC	193,064.14	
A 17350	FHLB MEDIUM TERM NOTES 04/12/19 03/08/24	3130AB3H7	25	1	2.3750	5,000,000.00	5,148,335.95	27,378.47		
			34	000	2.3800	4,998,895.86	102.9667190000	IDC	149,440.09	
A 17374	FHLB MEDIUM TERM NOTES 11/21/19 06/14/24	3130A1XJ2	25	1	2.8750	5,000,000.00	5,261,474.15	66,684.03		
			34	000	1.6410	5,332,895.97	105.2294830000	IDC	-8,730.85	
A 17365	FHLB MEDIUM TERM NOTES 09/19/19 08/15/24	3130AGWK7	25	1	1.5000	5,000,000.00	4,965,677.15	21,875.00		
			33	000	1.6448	4,972,875.00	99.313543000000	IDC	-322.85	
A 17368	FHLB MEDIUM TERM NOTES 10/17/19 09/13/24	3130A2UW4	25	1	2.8750	5,000,000.00	5,267,911.05	31,145.83		
			31	000	1.6570	5,299,326.39	105.3582210000	IDC	-17,838.95	
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					9.79%(M)	2.4600	72,250,000.00	73,799,214.02	596,256.94	609,921.48
						1.8053	73,461,956.49	102.1442410000		-189,521.59
A 17294	FHLB COUPON NOTES 01/27/17 04/27/20	3130AAJZ2	25	1	1.7500	3,750,000.00	3,752,170.58	6,197.92		2,170.58
			32	000	1.7500	3,750,000.00	100.0578820000	IDC		
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25	1	1.2400	5,000,000.00	4,983,787.70	23,766.67		
			25	000	1.2824	4,997,938.91	99.675754000000	IDC	-14,151.21	
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25	1	1.5600	10,000,000.00	9,978,412.50	41,166.67		
			26	000	1.5669	9,999,333.54	99.784125000000	IDC	-20,921.04	
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25	1	1.5000	5,000,000.00	4,954,795.65	12,708.33		
			34	000	1.5508	4,995,117.06	99.095913000000	IDC	-40,321.41	
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25	1	2.0800	5,000,000.00	5,000,089.50	1,733.33		89.50
			30	000	2.0800	5,000,000.00	100.0017900000	IDC		
A 17354	FHLB COUPON NOTES 06/28/19 06/28/24	3130AGMK8	25	1	2.2200	5,000,000.00	5,014,402.55	47,175.00		14,402.55
			31	000	2.2200	5,000,000.00	100.2880510000	IDC		
A 17360	FHLB COUPON NOTES 08/26/19 08/26/24	3130AGXF7	25	1	1.6500	5,000,000.00	4,960,243.00	21,770.83		
			33	000	1.6500	5,000,000.00	99.204860000000	IDC	-39,757.00	

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INVESTMENTS OUTSTANDING AS OF 11/30/19
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17371	FHLB COUPON NOTES 11/04/19 11/04/24	3130AHGL1	25 25	1 000	1.8750 1.8750	3,840,000.00 3,840,000.00	3,822,208.17 99.53667100000	5,400.00 IDC	-17,791.83
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					5.63%(M)	1.7097 1.7222	42,590,000.00 42,582,389.51	42,466,109.65 99.70910900000	159,918.75 -132,942.49
A 17246	FNMA COUPON NOTE 05/25/16 02/25/20	3136G3QV0	25 33	1 000	1.5000 1.5000	10,000,000.00 10,000,000.00	9,996,654.60 99.96654600000	2,500.00 IDC	-3,345.40
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25 31	1 000	1.3000 1.3095	5,000,000.00 4,999,768.87	4,990,079.30 99.80158600000	11,013.89 IDC	-9,689.57
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,999,327.06	4,992,877.50 99.85755000000	27,263.89 IDC	-6,449.56
A 17258	FNMA COUPON NOTE 07/27/16 07/27/20	3136G3S89	25 26	1 000	1.4200 1.4200	4,025,000.00 4,025,000.00	4,021,800.73 99.92051500000	19,686.72 IDC	-3,199.27
A 17259	FNMA COUPON NOTE 07/28/16 07/28/20	3136G3T39	25 25	1 000	1.3500 1.3500	5,000,000.00 5,000,000.00	4,989,592.80 99.79185600000	23,062.50 IDC	-10,407.20
A 17251	FNMA COUPON NOTE 06/30/16 09/30/20	3136G3WY7	25 26	1 000	1.2700 1.2700	10,000,000.00 10,000,000.00	9,975,971.00 99.75971000000	21,519.44 IDC	-24,029.00
A 17270	FNMA COUPON NOTE 09/29/16 03/29/21	3136G4BD4	25 33	1 000	1.3500 1.3500	5,540,000.00 5,540,000.00	5,517,685.88 99.59721800000	12,880.50 IDC	-22,314.12
A 17266	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25 26	1 000	1.5000 1.5000	5,800,000.00 5,800,000.00	5,771,772.91 99.51332600000	725.00 IDC	-28,227.09
A 17267	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25 26	1 000	1.5000 1.5000	4,200,000.00 4,200,000.00	4,179,559.69 99.51332600000	525.00 IDC	-20,440.31
A 17262	FNMA COUPON NOTE 07/27/16 07/27/21	3136G3T21	25 34	1 000	1.6000 1.6000	5,000,000.00 5,000,000.00	4,990,973.85 99.81947700000	27,555.56 IDC	-9,026.15
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25 26	1 000	1.5000 1.5423	3,400,000.00 3,397,233.00	3,378,619.58 99.37116400000	8,641.67 IDC	-18,613.42
A 17272	FNMA COUPON NOTE 10/28/16 10/28/21	3136G4EV1	25 32	1 000	1.6250 1.6250	5,000,000.00 5,000,000.00	4,984,176.50 99.68353000000	7,447.92 IDC	-15,823.50
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					8.99%(M)	1.4253 1.4291	67,965,000.00 67,961,328.93	67,789,764.34 99.74216800000	162,822.09 -171,564.59
A 17225	FNMA MEDIUM TERM NOTE 10/21/15 01/21/20	3135G0A78	25 34	1 000	1.6250 1.3745	10,000,000.00 10,012,137.15	9,999,869.70 99.99869700000	58,680.56 IDC	-12,267.45
A 17226	FNMA MEDIUM TERM NOTE 10/23/15 06/22/20	3135G0D75	25 26	1 000	1.5000 1.4280	10,000,000.00 10,006,918.72	9,990,362.20 99.90362200000	66,249.99 IDC	-16,556.52
A 17238	FNMA MEDIUM TERM NOTE 03/17/16 11/30/20	3135G0F73	25 32	1 000	1.5000 1.6011	10,000,000.00 9,985,404.71	9,982,092.80 99.82092800000	75,416.67 IDC	-3,311.91
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25 25	1 000	1.8750 1.5842	5,000,000.00 5,021,037.66	5,011,570.00 100.23140000000	39,843.75 IDC	-9,467.66
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25 26	1 000	1.6000 1.4741	2,000,000.00 2,003,617.74	1,997,210.02 99.86050100000	2,133.33 IDC	-6,407.72
A 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25 31	1 000	1.2500 1.2981	10,000,000.00 9,990,724.42	9,938,074.20 99.38074200000	36,111.10 IDC	-52,650.22

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25 31	1 000	1.3750 1.4501	5,000,000.00 4,992,788.14	4,976,352.55 99.52705100000	10,312.50 IDC	-16,435.59
A 17329	FNMA MEDIUM TERM NOTE 10/11/18 01/05/22	3135G0S38	25 32	1 000	2.0000 3.0125	5,000,000.00 4,880,182.49	5,036,148.50 100.7229700000	40,555.56 IDC	155,966.01
A 17310	FNMA MEDIUM TERM NOTE 01/29/18 10/05/22	3135G0T78	25 26	1 000	2.0000 2.4969	5,000,000.00 4,930,041.67	5,059,211.35 101.1842270000	15,555.56 IDC	129,169.68
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE					8.22%(M)	1.5828 1.6526	62,000,000.00 61,822,852.70	61,990,891.32 99.98530900000	344,859.02 285,135.69 -117,097.07
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25 26	1 000	1.3750 1.4900	10,000,000.00 9,983,400.22	9,963,906.80 99.63906800000	42,395.83 IDC	-19,493.42
A 17357	FFCB MEDIUM TERM NOTES 07/19/19 07/19/22	3133EKVE3	25 25	1 000	1.8500 1.8893	5,000,000.00 4,994,300.00	5,025,124.55 100.5024910000	33,916.67 IDC	30,824.55
A 17358	FFCB MEDIUM TERM NOTES 08/14/19 08/05/22	3133EKYJ9	25 26	1 000	1.8500 1.6438	5,000,000.00 5,032,112.50	5,025,415.70 100.5083140000	29,805.56 IDC	-4,384.30
A 17366	FFCB MEDIUM TERM NOTES 10/08/19 11/01/22	3133EHM91	25 25	1 000	2.0800 1.4400	1,800,000.00 1,833,630.19	1,821,443.13 101.1912850000	3,120.00 IDC	-12,187.06
A 17316	FFCB MEDIUM TERM NOTES 03/29/18 12/16/22	3133EJGU7	25 34	1 000	2.7100 2.6380	5,000,000.00 5,011,819.46	5,155,145.50 103.1029100000	62,104.17 IDC	143,326.04
A 17332	FFCB MEDIUM TERM NOTES 11/29/18 06/19/23	3133EJSD2	25 30	1 000	2.8900 2.9831	5,000,000.00 4,982,660.85	5,218,944.55 104.3788910000	65,025.00 IDC	236,283.70
A 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25 31	1 000	2.9000 3.0010	5,000,000.00 4,981,291.46	5,229,352.35 104.5870470000	43,097.22 IDC	248,060.89
A 17331	FFCB MEDIUM TERM NOTES 11/28/18 10/02/23	3133EJD48	25 34	1 000	3.0500 3.0240	7,575,000.00 7,582,114.59	7,976,009.52 105.2938550000	37,864.48 IDC	393,894.93
A 17355	FFCB MEDIUM TERM NOTES 06/27/19 11/01/23	3133EHN25	25 31	1 000	2.2000 1.8661	2,965,000.00 3,002,782.46	3,029,813.74 102.1859610000	5,435.83 IDC	27,031.28
A 17348	FFCB MEDIUM TERM NOTES 03/21/19 02/27/24	3133EKBW5	25 31	1 000	2.6100 2.4662	5,000,000.00 5,030,209.87	5,200,388.95 104.0077790000	34,075.00 IDC	170,179.08
A 17362	FFCB MEDIUM TERM NOTES 09/05/19 07/22/24	3133EKHV1	25 31	1 000	2.4500 1.3841	5,000,000.00 5,265,281.94	5,181,574.80 103.6314960000	43,895.83 IDC	-69,075.20
A 17372	FFCB MEDIUM TERM NOTES 11/12/19 11/01/24	3133EK4Y9	25 31	1 000	1.6500 1.8070	5,000,000.00 4,965,370.83	5,002,666.40 100.0533280000	6,875.00 IDC	39,816.40
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES					8.47%(M)	2.2735 2.1618	62,340,000.00 62,664,974.37	63,829,785.99 102.3897750000	407,610.59 1,289,416.87 -105,139.98
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25 32	1 000	1.7000 1.6849	8,950,000.00 8,950,644.03	8,947,240.27 99.96916500000	19,864.03 IDC	-3,403.76
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25 33	1 000	1.3700 1.4079	10,000,000.00 9,996,352.35	9,975,657.60 99.75657600000	18,266.67 IDC	-20,694.75
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25 32	1 000	1.4200 1.4384	10,000,000.00 9,997,330.09	9,971,034.90 99.71034900000	54,827.78 IDC	-26,295.19
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25 34	1 000	1.5800 1.6200	6,290,000.00 6,286,391.54	6,274,311.92 99.75058700000	28,710.36 IDC	-12,079.62

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25 31	1 000	1.6800 1.6198	7,175,000.00 7,181,178.02	7,162,540.40 99.82634700000	18,750.67 IDC	-18,637.62
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25 31	1 000	1.6200 1.7211	5,000,000.00 4,990,311.86	4,966,163.40 99.32326800000	37,575.00 IDC	-24,148.46
A 17337	FFCB COUPON NOTES 01/23/19 01/23/23	3133EJ5R6	25 25	1 000	2.9900 2.9900	5,000,000.00 5,000,000.00	5,007,238.55 100.1447710000	53,155.56 IDC	7,238.55
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES					6.94%(M)	1.6820 1.6963	52,415,000.00 52,402,207.89	52,304,187.04 99.78858500000	231,150.07 7,238.55 -105,259.40
A 17233	FHLMC MEDIUM TERM NOTES 12/07/15 05/01/20	3137EADR7	25 32	1 000	1.3750 1.6350	10,000,000.00 9,987,610.45	9,988,164.70 99.88164700000	11,458.33 IDC	554.25
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES					1.33%(M)	1.3750 1.6350	10,000,000.00 9,987,610.45	9,988,164.70 99.88164700000	11,458.33 554.25
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,999,326.85	4,999,385.75 99.98771500000	34,013.89 IDC	58.90
A 17269	FHLMC COUPON NOTES 09/30/16 12/30/20	3134GANV2	25 32	1 000	1.5000 1.5000	5,000,000.00 5,000,000.00	4,980,225.40 99.60450800000	31,458.33 IDC	-19,774.60
A 17351	FHLMC COUPON NOTES 05/03/19 05/03/24	3134GTKG7	25 25	1 000	2.6000 2.6000	3,000,000.00 3,000,000.00	3,029,486.28 100.9828760000	6,066.67 IDC	29,486.28
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					1.73%(M)	1.7731 1.7838	13,000,000.00 12,999,326.85	13,009,097.43 100.0699800000	71,538.89 29,545.18 -19,774.60
A 16059	STATE OF CA DEMAND DEP 09/30/97 12/01/19		96 96	1 000	2.4127 2.4127	64,510,160.48 64,510,160.48	64,510,160.48 100.0000000000	259,413.98 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					8.56%(M)	2.4127 2.4127	64,510,160.48 64,510,160.48	64,510,160.48 100.0000000000	259,413.98 .00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 12/01/19		25 101	1 000	1.6356 1.6356	21,560,139.17 21,560,139.17	21,560,139.17* 100.0000000000	980.85 BOOK	0.00
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 12/01/19		101 101	494 000	1.8411 1.8411	.00 .00	.00* .00000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					2.86%(M)	1.6356 1.6356	21,560,139.17 21,560,139.17	21,560,139.17 100.0000000000	980.85 .00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 12/01/19		20 102	800 000	1.5267 1.5267	2,135,969.51 2,135,969.51	2,135,969.51 100.0000000000	90.69 USERPR	0.00

* MARKET = BOOK LESS PURCHASE INTEREST

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 12/01/19		5 102	51 000	1.5888 1.5888	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.28%(M)	1.5267 1.5267	2,135,969.51 2,135,969.51	2,135,969.51 100.0000000000	90.69 .00
GRAND TOTAL						1.9350 2.0075	748,266,269.16 746,642,914.24	753,728,218.65 100.7299470000	8,394,066.13 -1,020,146.64

* MARKET = BOOK LESS PURCHASE INTEREST