



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

April 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 April 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 April 30, 2019.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$721,732,466	99.52%
SOSA	364,960	0.05%
HA	<u>3,146,547</u>	<u>0.43%</u>
Unrestricted	\$725,243,973	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,111,358</u>	
Total Investments	<u>\$727,355,331</u>	

On April 30, 2019 the book value and market value of the City's unrestricted pooled cash portfolio were \$725,243,973 and \$724,305,674, respectively.

Investment Strategy and Market Update

The City's investment strategy for April 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.

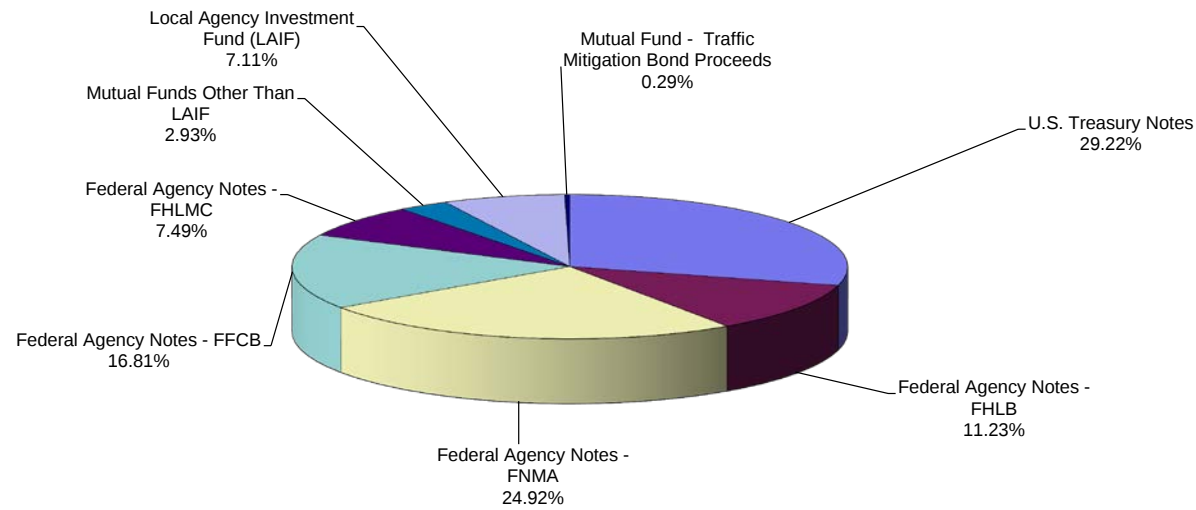
As of April 30, 2019, 60.45% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.11 years and the City's portfolio yield vs. the 24-month moving average yield of two-year Treasury Notes (Benchmark Return*) was as follows:

<u>PERIOD</u>	<u>CITY'S PORTFOLIO YIELD</u>	<u>BENCHMARK YIELD*</u>	<u>AVERAGE MATURITY (YEARS)</u>
April 2019	2.01%	2.16%	2.11
March 2019	1.99%	2.12%	2.12
April 2018	1.55%	1.38%	2.00

*Beginning March 2019, the Benchmark Return 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 April 2018 Benchmark Return has been updated to reflect a 24-month moving average yield.

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	212,523,263	29.22%	No Limit
Federal Agency Notes - FHLB	81,638,139	11.23%	40%
Federal Agency Notes - FNMA	181,254,247	24.92%	40%
Federal Agency Notes - FFCB	122,281,085	16.81%	40%
Federal Agency Notes - FHLMC	54,505,149	7.49%	40%
Mutual Funds Other Than LAIF	21,301,378	2.93%	10% Per Fund
Local Agency Investment Fund (LAIF)	51,740,712	7.11%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,111,358	0.29%	10% Per Fund
TOTAL INVESTMENTS	\$ 727,355,331	100.00%	



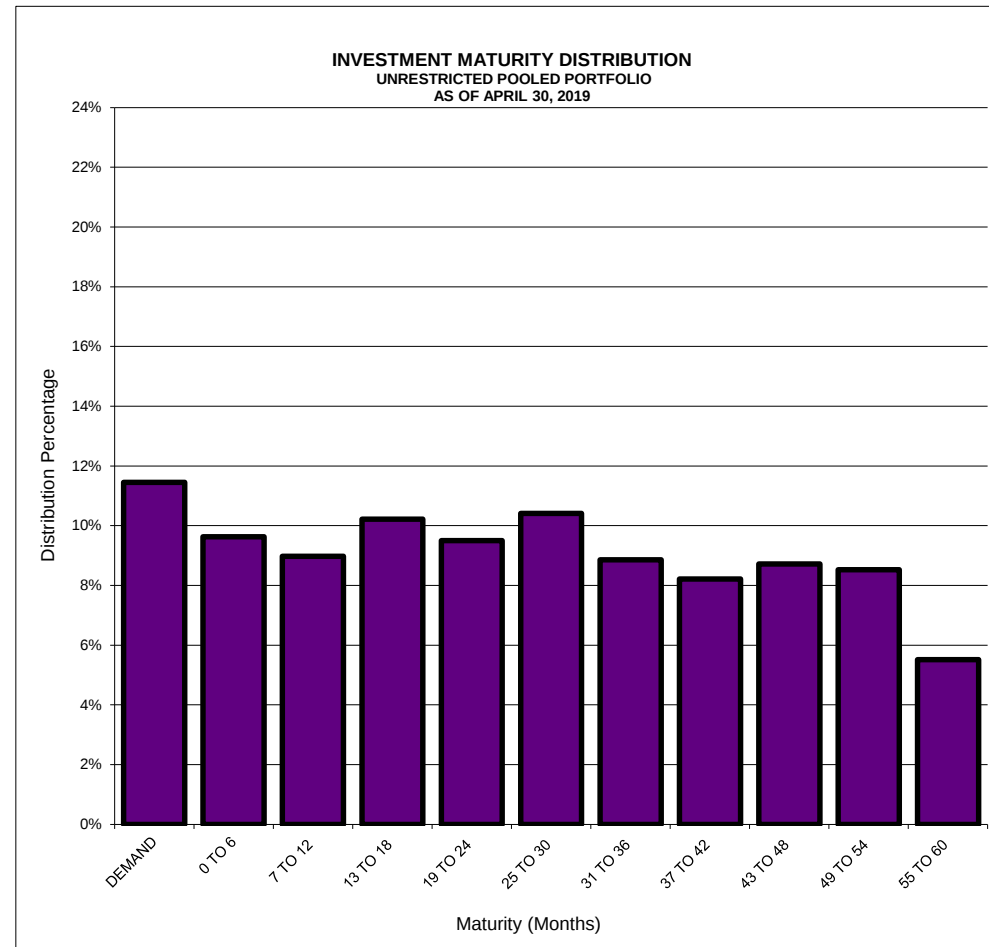
CITY OF SANTA CLARA

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

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 83,059,604 (a)	3	11.45%
0 TO 6	69,801,918	9	9.63%
7 TO 12	65,085,572	9	8.97%
13 TO 18	74,111,590	10	10.22%
19 TO 24	68,910,810	10	9.50%
25 TO 30	75,473,781	15	10.41%
31 TO 36	64,252,458	12	8.86%
37 TO 42	59,554,581	11	8.21%
43 TO 48	63,261,823	9	8.72%
49 TO 54	61,756,427	11	8.52%
55 TO 60	39,975,409	8	5.51%
TOTAL	\$ 725,243,973	107	100.00%

Average Maturity of Unrestricted Pool: 2.11 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..

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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 04/30/19
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 17295	TREASURY NOTES 01/13/17 06/30/19	912828WS5	25 32	1 000	1.6250 1.3017	5,000,000.00 5,007,829.90	4,993,080.00 99.861600000000	27,158.15 IDC	-14,749.90
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037	5,000,000.00 4,946,888.23	4,904,100.00 98.082000000000	5,293.72 IDC	-42,788.23
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25 34	1 000	2.3750 2.6621	5,000,000.00 4,972,480.07	5,008,595.00 100.171900000000	5,191.26 IDC	36,114.93
A 17343	TREASURY NOTES 02/19/19 06/30/21	912828WR7	25 31	1 000	2.1250 2.4962	5,000,000.00 4,972,292.60	4,985,350.00 99.707000000000	35,514.50 IDC	27,732.81
A 17338	TREASURY NOTES 01/17/19 10/15/21	9128285F3	25 31	1 000	2.8750 2.5432	5,000,000.00 5,039,686.06	5,073,440.00 101.468800000000	6,284.15 IDC	33,753.94
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25 31	1 000	1.7500 2.8056	10,000,000.00 9,700,785.20	9,875,000.00 98.750000000000	73,076.92 IDC	174,214.80
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25 30	1 000	2.0000 1.9150	5,000,000.00 5,012,156.37	4,970,115.00 99.402300000000	33,425.41 IDC	-42,041.37
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25 31	1 000	1.8750 2.5306	5,000,000.00 4,907,001.31	4,949,805.00 98.996100000000	23,308.01 IDC	42,803.69
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25 25	1 000	1.7500 2.0678	5,000,000.00 4,954,950.63	4,932,420.00 98.648400000000	14,741.85 IDC	-22,530.63
A 17334	TREASURY NOTES 12/14/18 02/28/22	912828J43	25 34	1 000	1.7500 2.7633	5,000,000.00 4,855,475.42	4,932,420.00 98.648400000000	14,741.85 IDC	76,944.58
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25 34	1 000	1.8750 2.3684	5,000,000.00 4,929,925.56	4,950,390.00 99.007800000000	7,940.57 IDC	20,464.44
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25 30	1 000	1.8750 2.3610	5,000,000.00 4,930,997.31	4,945,510.00 98.910200000000	254.76 IDC	14,512.69
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25 33	1 000	1.8750 1.7728	5,000,000.00 5,017,021.10	4,945,115.00 98.902300000000	39,148.35 IDC	-71,906.10
A 17335	TREASURY NOTES 12/21/18 06/30/22	912828XG0	25 30	1 000	2.1250 2.6384	5,000,000.00 4,914,797.01	4,982,030.00 99.640600000000	35,514.50 IDC	67,232.99
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25 30	1 000	1.8750 2.5915	5,000,000.00 4,882,221.77	4,941,795.00 98.835900000000	23,308.01 IDC	59,573.23
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25 25	1 000	1.8750 1.9133	5,000,000.00 4,993,605.00	4,939,845.00 98.796900000000	15,794.84 IDC	-53,760.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25 34	1 000	1.7500 1.9583	5,000,000.00 4,965,438.70	4,917,775.00 98.355500000000	7,411.20 IDC	-47,663.70
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25 31	1 000	1.8750 2.7400	5,000,000.00 4,858,441.98	4,939,650.00 98.793000000000	7,940.57 IDC	81,208.02
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25 31	1 000	1.8750 2.0717	5,000,000.00 4,967,440.58	4,936,330.00 98.726600000000	254.76 IDC	-31,110.58
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25 30	1 000	2.0000 2.1689	5,000,000.00 4,968,140.73	4,955,860.00 99.117200000000	41,758.24 IDC	-12,280.73
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25 34	1 000	2.1250 2.8356	10,000,000.00 9,735,585.45	9,954,690.00 99.546900000000	71,029.01 IDC	219,104.55
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25 32	1 000	1.7500 2.5665	5,000,000.00 4,847,664.87	4,909,180.00 98.183600000000	21,754.14 IDC	61,515.13
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25 34	1 000	1.5000 2.6828	10,000,000.00 9,560,240.96	9,721,090.00 97.210900000000	25,271.74 IDC	160,849.04
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25 25	1 000	1.5000 2.6243	10,000,000.00 9,581,136.86	9,714,840.00 97.148400000000	12,704.92 IDC	133,703.14

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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 04/30/19
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 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25 31	1 000	1.6250 2.8244	10,000,000.00 9,555,551.73	9,755,470.00 97.554700000000	441.58 IDC	199,918.27
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25 32	1 000	1.6250 2.7633	10,000,000.00 9,524,083.05	9,748,440.00 97.484400000000	67,857.14 IDC	224,356.95
A 17339	TREASURY NOTES 01/17/19 06/30/23	912828S35	25 34	1 000	1.3750 2.5493	5,000,000.00 4,757,525.47	4,823,045.00 96.460900000000	22,979.97 IDC	68,748.12
A 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25 32	1 000	2.7500 2.8995	5,000,000.00 4,968,796.93	5,096,095.00 101.921900000000	34,185.08 IDC	127,298.07
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25 33	1 000	2.7500 2.9617	5,000,000.00 4,955,887.10	5,096,095.00 101.921900000000	34,185.08 IDC	140,207.90
A 17324	TREASURY NOTES 09/13/18 08/31/23	912828D1	25 31	1 000	1.3750 2.8673	5,000,000.00 4,689,001.31	4,815,235.00 96.304700000000	11,582.88 IDC	126,233.69
A 17330	TREASURY NOTES 11/14/18 09/30/23	912828T26	25 31	1 000	1.3750 3.0114	7,500,000.00 6,990,003.92	7,216,110.00 96.214800000000	8,734.63 IDC	226,106.08
A 17340	TREASURY NOTES 01/28/19 10/31/23	912828T91	25 31	1 000	1.6250 2.5795	5,000,000.00 4,799,062.23	4,860,545.00 97.210900000000	220.79 IDC	61,482.77
A 17345	TREASURY NOTES 02/28/19 11/30/23	912828U57	25 34	1 000	2.1250 2.4964	5,000,000.00 4,943,458.10	4,966,795.00 99.335900000000	44,368.13 IDC	49,607.50
A 17346	TREASURY NOTES 03/14/19 12/31/23	912828V23	25 30	1 000	2.2500 2.4370	5,000,000.00 4,980,498.96	4,992,580.00 99.851600000000	37,603.59 IDC	34,767.50
A 17342	TREASURY NOTES 02/14/19 01/31/24	912828V80	25 32	1 000	2.2500 2.5246	5,000,000.00 4,940,678.96	4,991,990.00 99.839800000000	27,969.61 IDC	55,661.87
A 17347	TREASURY NOTES 03/20/19 02/29/24	912828W48	25 25	1 000	2.1250 2.4403	5,000,000.00 4,932,724.46	4,962,890.00 99.257800000000	17,900.82 IDC	35,940.00
A 17352	TREASURY NOTES 04/30/19 03/31/24	912828W71	25 32	1 000	2.1250 2.3192	5,000,000.00 4,963,787.15	4,962,890.00 99.257800000000	8,999.32 IDC	7,811.87
SUBTOTAL (Inv Type) 12 TREASURY NOTES		29.55%(M)			1.8769 2.4987	217,500,000.00 212,523,263.04	214,666,605.00 98.697290000000	865,850.05	2,567,868.57 -338,831.24
A 17219	FHLB MEDIUM TERM NOTES 10/08/15 12/13/19	3130A0JR2	25 25	1 000	2.3750 1.3001	7,250,000.00 7,325,333.34	7,247,150.75 99.960700000000	66,005.21 IDC	-78,182.59
A 17280	FHLB MEDIUM TERM NOTES 11/09/16 03/13/20	313378J77	25 31	1 000	1.8750 1.1239	5,000,000.00 5,036,769.26	4,976,000.00 99.520000000000	12,500.00 IDC	-60,769.26
A 17256	FHLB MEDIUM TERM NOTES 07/22/16 09/11/20	313370US5	25 31	1 000	2.8750 1.1759	5,000,000.00 5,124,160.42	5,032,820.00 100.656400000000	19,965.28 IDC	-91,340.42
A 17282	FHLB MEDIUM TERM NOTES 11/18/16 06/11/21	3130A1W95	25 33	1 000	2.2500 1.6966	5,000,000.00 5,066,237.70	4,992,090.00 99.841800000000	43,750.00 IDC	-74,147.70
A 17286	FHLB MEDIUM TERM NOTES 11/29/16 07/14/21	3130A8QS5	25 30	1 000	1.1250 1.8143	5,000,000.00 4,917,831.90	4,871,835.00 97.436700000000	16,718.75 IDC	-45,996.90
A 17277	FHLB MEDIUM TERM NOTES 11/01/16 09/10/21	313378JP7	25 31	1 000	2.3750 1.4290	5,000,000.00 5,113,966.63	5,009,025.00 100.180500000000	16,822.92 IDC	-104,941.63
A 17341	FHLB MEDIUM TERM NOTES 02/11/19 12/10/21	3130AFFN2	25 25	1 000	3.0000 2.4972	5,000,000.00 5,104,350.00	5,084,950.00 101.699000000000	69,583.33 IDC	16,850.00
A 17333	FHLB MEDIUM TERM NOTES 12/13/18 09/09/22	313383WD9	25 31	1 000	3.1250 2.8980	5,000,000.00 5,037,265.15	5,132,765.00 102.655300000000	22,569.44 IDC	95,499.85

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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 04/30/19
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 17336	FHLB MEDIUM TERM NOTES 01/09/19 12/08/23	3130A0F70	25 34	1 000	3.3750 2.7275	5,000,000.00 5,162,401.25	5,220,320.00 104.4064000000	67,031.25 IDC	72,450.00
A 17350	FHLB MEDIUM TERM NOTES 04/12/19 03/08/24	3130AB3H7	25 34	1 000	2.3750 2.3800	5,000,000.00 5,010,010.28	5,002,125.00 100.0425000000	17,482.64 IDC	3,330.00
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES 7.24%(M)					2.4764 1.8780	52,250,000.00 52,898,325.93	52,569,080.75 100.6106810000	352,428.82	188,129.85 -455,378.50
A 17294	FHLB COUPON NOTES 01/27/17 04/27/20	3130AAJZ2	25 32	1 000	1.7500 1.7500	3,750,000.00 3,750,000.00	3,726,367.50 99.369800000000	729.17 IDC	-23,632.50
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25 25	1 000	1.2400 1.2824	5,000,000.00 4,996,916.84	4,928,940.00 98.578800000000	18,600.00 IDC	-67,976.84
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25 26	1 000	1.5600 1.5669	10,000,000.00 9,999,003.04	9,894,630.00 98.946300000000	28,166.67 IDC	-104,373.04
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25 34	1 000	1.5000 1.5508	5,000,000.00 4,993,892.98	4,886,780.00 97.735600000000	6,458.33 IDC	-107,112.98
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25 30	1 000	2.0800 2.0800	5,000,000.00 5,000,000.00	4,958,675.00 99.173500000000	45,066.67 IDC	-41,325.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES 3.91%(M)					1.6092 1.6278	28,750,000.00 28,739,812.86	28,395,392.50 98.766583000000	99,020.84	.00 -344,420.36
A 17239	FNMA COUPON NOTE 03/24/16 06/07/19	3136G3AQ8	25 34	1 000	1.3200 1.3874	11,500,000.00 11,498,121.67	11,486,533.50 99.882900000000	22,770.00 IDC	-11,588.17
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25 32	1 000	1.1250 1.1546	10,000,000.00 9,998,566.67	9,967,650.00 99.676500000000	29,687.50 IDC	-30,916.67
A 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25 30	1 000	1.2600 1.3937	5,000,000.00 4,996,769.35	4,984,385.00 99.687700000000	15,575.00 IDC	-12,384.35
A 17252	FNMA COUPON NOTE 06/30/16 09/30/19	3136G3WV3	25 32	1 000	1.1000 1.1000	10,000,000.00 10,000,000.00	9,944,280.00 99.442800000000	9,472.22 IDC	-55,720.00
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25 33	1 000	1.3500 1.3508	5,000,000.00 4,999,977.04	4,973,150.00 99.463000000000	562.50 IDC	-26,827.04
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	9,930,650.00 99.306500000000	65,000.00 IDC	-69,350.00
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25 31	1 000	1.3000 1.3095	5,000,000.00 4,999,533.92	4,949,085.00 98.981700000000	5,597.22 IDC	-50,448.92
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,998,991.52	4,940,525.00 98.810500000000	21,847.22 IDC	-58,466.52
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	3,979,928.05 98.880200000000	14,923.81 IDC	-45,071.95
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	4,932,950.00 98.659000000000	17,437.50 IDC	-67,050.00
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	9,854,180.00 98.541800000000	10,936.11 IDC	-145,820.00
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	5,440,878.32 98.210800000000	6,648.00 IDC	-99,121.68

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 04/30/19
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 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	5,688,605.20 98.079400000000	36,975.00 IDC	-111,394.80
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	4,119,334.80 98.079400000000	26,775.00 IDC	-80,665.20
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	4,925,265.00 98.505300000000	20,888.89 IDC	-74,735.00
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25 26	1 000	1.5000 1.5423	3,400,000.00 3,396,535.56	3,334,767.60 98.081400000000	4,391.67 IDC	-61,767.96
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	4,917,440.00 98.348800000000	677.08 IDC	-82,560.00
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					14.92%(M)	1.3461 1.3644	109,465,000.00 109,453,495.73	108,369,607.47 98.999322000000	310,164.72 -1,083,888.26
A 17215	FNMA MEDIUM TERM NOTE 09/23/15 10/24/19	3136G0T68	25 25	1 000	1.3300 1.3842	10,000,000.00 9,997,377.35	9,946,710.00 99.467100000000	2,586.11 IDC	-50,667.35
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 10,024,141.66	9,942,330.00 99.423300000000	45,138.89 IDC	-81,811.66
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 10,010,368.60	9,898,060.00 98.980600000000	53,749.99 IDC	-112,308.60
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 9,980,592.79	9,870,840.00 98.708400000000	62,916.67 IDC	-109,752.79
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 5,028,024.62	4,964,215.00 99.284300000000	32,031.25 IDC	-63,809.62
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 2,006,036.20	1,970,596.00 98.529800000000	15,466.67 IDC	-35,440.20
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 9,988,424.59	9,768,890.00 97.688900000000	25,694.43 IDC	-219,534.59
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 4,990,980.24	4,887,105.00 97.742100000000	4,583.33 IDC	-103,875.24
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 4,856,454.95	4,964,040.00 99.280800000000	32,222.22 IDC	107,585.05
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 4,918,350.00	4,952,535.00 99.050700000000	7,222.22 IDC	34,185.00
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE					9.80%(M)	1.5474 1.6146	72,000,000.00 71,800,751.00	71,165,321.00 98.840724000000	281,611.78 141,770.05 -777,200.05
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 9,977,927.43	9,834,210.00 98.342100000000	30,937.50 IDC	-143,717.43
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 5,013,502.67	5,059,335.00 101.186700000000	50,812.50 IDC	45,832.33
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 4,980,499.40	5,097,035.00 101.940700000000	52,983.33 IDC	116,535.60
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 4,978,972.11	5,101,550.00 102.031000000000	31,013.89 IDC	122,577.89

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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 17331	FFCB MEDIUM TERM NOTES 11/28/18 10/02/23	3133EJD48	25 34	1 000	3.0500 3.0240	7,575,000.00 7,583,006.35	7,779,850.73 102.7043000000	18,611.35 IDC	196,844.38
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 5,041,850.00	5,045,470.00 100.9094000000	23,200.00 IDC	12,320.00
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 5.22%(M)					2.4597 2.4819	37,575,000.00 37,575,757.96	37,917,450.73 100.9113790000	207,558.57	494,110.20 -143,717.43
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25 31	1 000	1.1400 1.1999	7,309,000.00 7,306,870.25	7,269,567.95 99.4605000000	5,554.84 IDC	-37,302.30
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25 34	1 000	1.3000 1.3014	10,000,000.00 9,999,848.46	9,940,640.00 99.4064000000	56,333.33 IDC	-59,208.46
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25 32	1 000	1.7000 1.6849	8,950,000.00 8,951,291.60	8,888,110.75 99.3085000000	7,184.86 IDC	-63,180.85
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25 33	1 000	1.3700 1.4079	10,000,000.00 9,994,523.53	9,861,850.00 98.6185000000	6,850.00 IDC	-132,673.53
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25 32	1 000	1.4200 1.4384	10,000,000.00 9,996,449.85	9,848,340.00 98.4834000000	42,994.44 IDC	-148,109.85
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25 34	1 000	1.5800 1.6200	6,290,000.00 6,285,201.87	6,207,192.15 98.6835000000	20,428.52 IDC	-78,009.72
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25 31	1 000	1.6800 1.6198	7,175,000.00 7,183,244.88	7,083,095.43 98.7191000000	8,705.67 IDC	-100,149.45
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25 31	1 000	1.6200 1.7211	5,000,000.00 4,987,896.46	4,927,045.00 98.5409000000	30,825.00 IDC	-60,851.46
A 17298	FFCB COUPON NOTES 03/23/17 03/23/22	3133EHDP5	25 32	1 000	2.2700 2.2700	5,000,000.00 5,000,000.00	4,963,625.00 99.2725000000	11,980.56 IDC	-36,375.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHNV1	25 26	1 000	2.0500 2.0500	10,000,000.00 10,000,000.00	9,908,270.00 99.0827000000	74,597.22 IDC	-91,730.00
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	5,010,905.00 100.2181000000	40,697.22 IDC	10,905.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 11.55%(M)					1.6683 1.6825	84,724,000.00 84,705,326.90	83,908,641.28 99.0376300000	306,151.66	10,905.00 -807,590.62
A 17209	FHLMC MEDIUM TERM NOTES 08/05/15 05/30/19	3137EADG1	25 30	1 000	1.7500 1.3840	10,000,000.00 10,017,513.83	9,994,530.00 99.9453000000	73,402.78 IDC	-22,983.83
A 17213	FHLMC MEDIUM TERM NOTES 09/04/15 08/01/19	3137EADK2	25 25	1 000	1.2500 1.3752	6,000,000.00 5,996,405.05	5,981,772.00 99.6962000000	18,750.00 IDC	-14,633.05
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 9,962,626.01	9,894,950.00 98.9495000000	68,750.00 IDC	-67,676.01
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 3.56%(M)					1.4908 1.4782	26,000,000.00 25,976,544.89	25,871,252.00 99.5048150000	160,902.78	.00 -105,292.89
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,998,653.70	4,968,200.00 99.3640000000	27,555.56 IDC	-30,453.70

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INVESTMENTS OUTSTANDING AS OF 04/30/19
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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 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	4,926,520.00 98.530400000000	25,208.33 IDC	-73,480.00
A 17349	FHLMC COUPON NOTES 03/26/19 03/25/22	3134GTAU7	25 32	1 000	2.6000 2.6000	5,000,000.00 5,000,361.11	4,991,190.00 99.823800000000	13,000.00 IDC	-8,810.00
A 17302	FHLMC COUPON NOTES 07/27/17 04/27/22	3134GBZS4	25 33	1 000	2.1500 2.1500	5,000,000.00 5,000,000.00	4,973,235.00 99.464700000000	1,194.44 IDC	-26,765.00
A 17344	FHLMC COUPON NOTES 02/28/19 02/28/23	3134GSZ73	25 31	1 000	2.8750 2.8750	5,000,000.00 5,000,000.00	5,002,405.00 100.048100000000	25,156.25 IDC	2,405.00
A 17325	FHLMC COUPON NOTES 09/13/18 09/13/23	3134GSVB8	25 34	1 000	3.2500 3.2871	3,535,000.00 3,529,589.48	3,538,683.47 100.104200000000	15,318.33 IDC	9,093.99
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					3.91%(M)	2.2730 2.2824	28,535,000.00 28,528,604.29	28,400,233.47 99.527715000000	107,432.91 11,498.99 -139,508.70
A 16059	STATE OF CA DEMAND DEP 09/30/97 05/01/19		96 96	1 000	2.5396 2.5396	51,740,711.76 51,740,711.76	51,740,711.76 100.000000000000	130,240.29 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					7.12%(M)	2.5396 2.5396	51,740,711.76 51,740,711.76	51,740,711.76 100.000000000000	130,240.29 .00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 05/01/19		25 101	1 000	2.3139 2.3139	21,301,378.32 21,301,378.32	21,301,378.32* 100.000000000000	.00 BOOK	0.00
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 05/01/19		101 101	494 000	1.8411 1.8411	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					2.93%(M)	2.3139 2.3139	21,301,378.32 21,301,378.32	21,301,378.32 100.000000000000	.00 .00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 05/01/19		20 102	800 000	2.2710 2.2710	2,111,357.92 2,111,357.92	2,111,357.92 100.000000000000	.00 USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 05/01/19		5 102	51 000	1.5888 1.5888	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.29%(M)	2.2710 2.2710	2,111,357.92 2,111,357.92	2,111,357.92 100.000000000000	.00 .00
GRAND TOTAL						1.8661 2.0171	731,952,448.00 727,355,330.60	726,417,032.20 99.243747000000	2,821,362.42 3,414,282.66 -4,195,828.05

* MARKET = BOOK LESS PURCHASE INTEREST