



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

February 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 February 28, 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 February 28, 2019.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$715,199,638	99.48%
SOSA	557,768	0.08%
HA	<u>3,156,042</u>	<u>0.44%</u>
Unrestricted	\$718,913,448	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,103,273</u>	
Total Investments	<u>\$721,016,721</u>	

On February 28, 2019 the book value and market value of the City's unrestricted pooled cash portfolio were \$718,913,448 and \$714,013,015, respectively.

Investment Strategy and Market Update

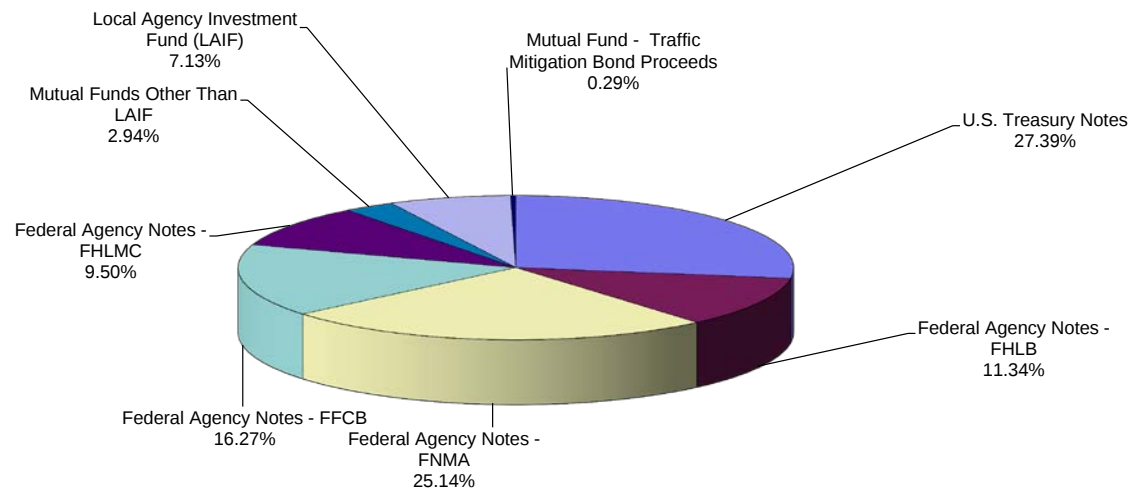
The City's investment strategy for February 2019 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides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

As of February 28, 2019, 62.25% 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 2.09 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>
February 2019	2.08%	2.58%	763
January 2019	1.90%	2.55%	761
February 2018	1.59%	1.58%	739

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS FEBRUARY 28, 2019**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	197,485,607	27.39%	No Limit
Federal Agency Notes - FHLB	81,751,981	11.34%	40%
Federal Agency Notes - FNMA	181,233,522	25.14%	40%
Federal Agency Notes - FFCB	117,274,539	16.27%	40%
Federal Agency Notes - FHLMC	68,531,331	9.50%	40%
Mutual Funds Other Than LAIF	21,218,293	2.94%	10% Per Fund
Local Agency Investment Fund (LAIF)	51,418,175	7.13%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,103,273	0.29%	10% Per Fund
TOTAL INVESTMENTS	\$ 721,016,721	100.00%	

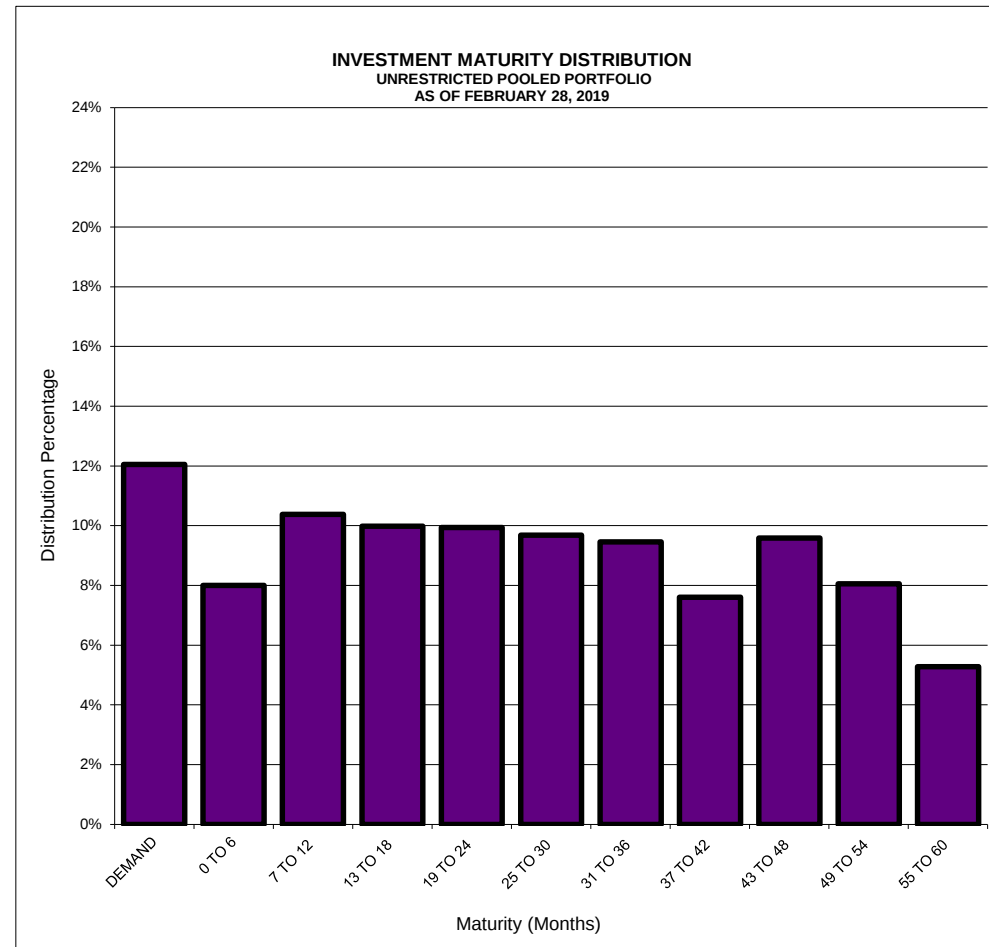


**INVESTMENT MATURITY DISTRIBUTION
AS OF FEBRUARY 28, 2019
UNRESTRICTED POOLED PORTFOLIO**

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 86,667,355 (a)	5	12.05%
0 TO 6	57,507,724	8	8.00%
7 TO 12	74,647,427	9	10.38%
13 TO 18	71,749,147	11	9.98%
19 TO 24	71,425,996	9	9.94%
25 TO 30	69,563,286	13	9.68%
31 TO 36	67,986,094	13	9.46%
37 TO 42	54,645,515	10	7.60%
43 TO 48	68,874,088	12	9.58%
49 TO 54	57,884,140	9	8.05%
55 TO 60	37,962,676	7	5.28%
TOTAL	\$ 718,913,448	106	100.00%

Average Maturity of Unrestricted Pool: 2.09 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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INVESTMENTS OUTSTANDING AS OF 02/28/19

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 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	4,985,350.00 99.707000000000	13,466.85 IDC	-22,479.90
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037		5,000,000.00 4,933,646.66	4,873,440.00 97.468800000000	26,098.90 IDC	-60,206.66
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25 34	1 000	2.3750 2.6621		5,000,000.00 4,965,618.94	4,984,570.00 99.691400000000	44,694.37 IDC	18,951.06
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	4,957,030.00 99.140600000000	17,610.49 IDC	-587.19
A 17338	TREASURY NOTES 01/17/19 10/15/21	9128285F3	25 31	1 000	2.8750 2.5432		5,000,000.00 5,080,676.94	5,046,875.00 100.937500000000	54,103.71 IDC	3,320.31
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	9,802,730.00 98.027300000000	43,750.00 IDC	101,944.80
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	4,934,180.00 98.683600000000	16,574.59 IDC	-77,976.37
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	4,912,695.00 98.253900000000	7,510.36 IDC	5,693.69
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	4,893,750.00 97.875000000000	237.77 IDC	-61,200.63
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	4,893,750.00 97.875000000000	237.77 IDC	38,274.58
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25 34	1 000	1.8750 2.3684		5,000,000.00 4,918,278.49	4,910,740.00 98.214800000000	39,148.35 IDC	-7,538.49
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25 30	1 000	1.8750 2.3610		5,000,000.00 4,919,591.38	4,907,030.00 98.140600000000	31,336.33 IDC	-12,561.38
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	4,903,320.00 98.066400000000	23,437.50 IDC	-113,701.10
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	4,941,210.00 98.824200000000	17,610.50 IDC	26,412.99
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	4,898,240.00 97.964800000000	7,510.36 IDC	16,018.23
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	4,894,920.00 97.898400000000	254.76 IDC	-98,685.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25 34	1 000	1.7500 1.9583		5,000,000.00 4,960,516.83	4,871,290.00 97.425800000000	36,538.46 IDC	-89,226.83
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25 31	1 000	1.8750 2.7400		5,000,000.00 4,838,282.70	4,893,360.00 97.867200000000	39,148.35 IDC	55,077.30
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25 31	1 000	1.8750 2.0717		5,000,000.00 4,962,832.87	4,889,650.00 97.793000000000	31,336.33 IDC	-73,182.87
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	4,908,790.00 98.175800000000	25,000.00 IDC	-59,350.73
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	9,859,380.00 98.593800000000	35,220.99 IDC	123,794.55
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	4,858,790.00 97.175800000000	7,009.67 IDC	11,125.13
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	9,617,190.00 96.171900000000	407.61 IDC	56,949.04
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25 25	1 000	1.5000 2.6243		10,000,000.00 9,528,922.41	9,608,590.00 96.085900000000	62,637.36 IDC	79,667.59

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 02/28/19
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 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25 31	1 000	1.6250 2.8244		10,000,000.00 9,500,452.33	9,649,610.00 96.496100000000	54,316.30 IDC	149,157.67
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	9,642,190.00 96.421900000000	40,625.00 IDC	118,106.95
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	4,766,600.00 95.332000000000	11,395.03 IDC	12,303.12
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	5,048,440.00 100.968800000000	11,015.19 IDC	79,643.07
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	5,048,440.00 100.968800000000	11,015.19 IDC	92,552.90
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	4,758,010.00 95.160200000000	186.82 IDC	69,008.69
A 17330	TREASURY NOTES 11/14/18 09/30/23	912828T26	25 31	1 000	1.3750 3.0114		7,500,000.00 6,959,916.94	7,130,272.50 95.070300000000	43,063.19 IDC	183,104.53
A 17340	TREASURY NOTES 01/28/19 10/31/23	912828T91	25 31	1 000	1.6250 2.5795		5,000,000.00 4,807,671.14	4,804,490.00 96.089800000000	27,158.15 IDC	16,794.69
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	4,911,720.00 98.234400000000	26,562.50 IDC	-5,467.50
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	4,935,940.00 98.718800000000	9,012.43 IDC	-388.13
SUBTOTAL (Inv Type) 12 TREASURY NOTES					27.64%(M)					
						1.8554	202,500,000.00	197,942,582.50	815,231.18	1,257,900.89
						2.5060	197,485,606.87	97.749423000000		-682,552.78
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	7,240,799.75 99.873100000000	37,307.29 IDC	-84,533.59
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 5,055,002.79	4,965,695.00 99.313900000000	43,750.00 IDC	-89,307.79
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 5,165,094.91	5,023,090.00 100.461800000000	67,881.94 IDC	-142,004.91
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	4,967,335.00 99.346700000000	25,000.00 IDC	-98,902.70
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	4,842,430.00 96.848600000000	7,343.75 IDC	-75,401.90
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 5,136,535.51	4,973,815.00 99.476300000000	56,406.25 IDC	-162,720.51
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	5,057,860.00 101.157200000000	44,583.33 IDC	-10,240.00
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 5,080,598.61	5,086,015.00 101.720300000000	74,652.78 IDC	46,215.00
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	5,163,880.00 103.277600000000	38,906.25 IDC	16,010.00
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					6.61%(M)					
						2.4871	47,250,000.00	47,320,919.75	395,831.59	62,225.00
						1.8246	48,013,386.01	100.150095000000		-663,111.40

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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 02/28/19
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 17249	FHLB COUPON NOTES 06/06/16 03/01/19	3130A86L2	25	1	1.2000	5,000,000.00	5,000,000.00	30,000.00	0.00
			26	000	1.2000	5,000,000.00	100.0000000000	IDC	
A 17294	FHLB COUPON NOTES 01/27/17 04/27/20	3130AAJZ2	25	1	1.7500	3,750,000.00	3,715,143.75	22,604.17	
			32	000	1.7500	3,750,000.00	99.0705000000	IDC	-34,856.25
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25	1	1.2400	5,000,000.00	4,906,235.00	8,266.67	
			25	000	1.2824	4,996,916.84	98.1247000000	IDC	-90,681.84
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25	1	1.5600	10,000,000.00	9,853,410.00	2,166.67	
			26	000	1.5669	9,999,003.04	98.5341000000	IDC	-145,593.04
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25	1	1.5000	5,000,000.00	4,852,855.00	31,458.33	
			34	000	1.5508	4,992,675.59	97.0571000000	IDC	-139,820.59
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25	1	2.0800	5,000,000.00	4,930,225.00	27,733.33	
			30	000	2.0800	5,000,000.00	98.6045000000	IDC	-69,775.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					4.64%(M)	1.5486	33,750,000.00	122,229.17	.00
						1.5644	33,738,595.47	98.5418330000	-480,726.72
A 17239	FNMA COUPON NOTE 03/24/16 06/07/19	3136G3AQ8	25	1	1.3200	11,500,000.00	11,464,166.00	73,370.00	
			34	000	1.3874	11,494,385.64	99.6884000000	IDC	-30,219.64
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25	1	1.1250	10,000,000.00	9,944,210.00	10,937.50	
			32	000	1.1546	9,998,566.67	99.4421000000	IDC	-54,356.67
A 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25	1	1.2600	5,000,000.00	4,973,780.00	5,075.00	
			30	000	1.3937	4,996,769.35	99.4756000000	IDC	-22,989.35
A 17252	FNMA COUPON NOTE 06/30/16 09/30/19	3136G3WV3	25	1	1.1000	10,000,000.00	9,917,230.00	46,138.89	
			32	000	1.1000	10,000,000.00	99.1723000000	IDC	-82,770.00
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25	1	1.3500	5,000,000.00	4,960,945.00	23,062.50	
			33	000	1.3508	4,999,954.08	99.2189000000	IDC	-39,009.08
A 17246	FNMA COUPON NOTE 05/25/16 02/25/20	3136G3QV0	25	1	1.5000	10,000,000.00	9,900,240.00	40,000.00	
			33	000	1.5000	10,000,000.00	99.0024000000	IDC	-99,760.00
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25	1	1.3000	5,000,000.00	4,933,570.00	27,263.89	
			31	000	1.3095	4,999,302.79	98.6714000000	IDC	-65,732.79
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25	1	1.3000	5,000,000.00	4,918,595.00	11,013.89	
			32	000	1.3139	4,998,991.52	98.3719000000	IDC	-80,396.52
A 17258	FNMA COUPON NOTE 07/27/16 07/27/20	3136G3S89	25	1	1.4200	4,025,000.00	3,962,729.23	5,397.97	
			26	000	1.4200	4,025,000.00	98.4529000000	IDC	-62,270.77
A 17259	FNMA COUPON NOTE 07/28/16 07/28/20	3136G3T39	25	1	1.3500	5,000,000.00	4,909,645.00	6,187.50	
			25	000	1.3500	5,000,000.00	98.1929000000	IDC	-90,355.00
A 17251	FNMA COUPON NOTE 06/30/16 09/30/20	3136G3WY7	25	1	1.2700	10,000,000.00	9,803,790.00	53,269.44	
			26	000	1.2700	10,000,000.00	98.0379000000	IDC	-196,210.00
A 17270	FNMA COUPON NOTE 09/29/16 03/29/21	3136G4BD4	25	1	1.3500	5,540,000.00	5,408,264.34	31,578.00	
			33	000	1.3500	5,540,000.00	97.6221000000	IDC	-131,735.66
A 17266	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	5,800,000.00	5,652,540.80	22,475.00	
			26	000	1.5000	5,800,000.00	97.4576000000	IDC	-147,459.20
A 17267	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	4,200,000.00	4,093,219.20	16,275.00	
			26	000	1.5000	4,200,000.00	97.4576000000	IDC	-106,780.80
A 17262	FNMA COUPON NOTE 07/27/16 07/27/21	3136G3T21	25	1	1.6000	5,000,000.00	4,881,670.00	7,555.56	
			34	000	1.6000	5,000,000.00	97.6334000000	IDC	-118,330.00

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INVESTMENTS OUTSTANDING AS OF 02/28/19
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION		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 17276	FNMA COUPON NOTE		3136G4CY7	25	1	1.5000	3,400,000.00	3,299,785.00	21,391.67		
	11/01/16 09/30/21			26	000	1.5423	3,395,849.50	97.052500000000	IDC	-96,064.50	
A 17272	FNMA COUPON NOTE		3136G4EV1	25	1	1.6250	5,000,000.00	4,838,060.00	27,760.42		
	10/28/16 10/28/21			32	000	1.6250	5,000,000.00	96.761200000000	IDC	-161,940.00	
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE						15.06%(M)	1.3461	109,465,000.00	107,862,439.57	428,752.23	.00
							1.3644	109,448,819.55	98.536007000000		-1,586,379.98
A 17215	FNMA MEDIUM TERM NOTE		3136G0T68	25	1	1.3300	10,000,000.00	9,921,330.00	46,919.44		
	09/23/15 10/24/19			25	000	1.3842	9,994,754.69	99.213300000000	IDC	-73,424.69	
A 17225	FNMA MEDIUM TERM NOTE		3135G0A78	25	1	1.6250	10,000,000.00	9,919,900.00	18,055.56		
	10/21/15 01/21/20			34	000	1.3745	10,024,141.66	99.199000000000	IDC	-104,241.66	
A 17226	FNMA MEDIUM TERM NOTE		3135G0D75	25	1	1.5000	10,000,000.00	9,863,630.00	28,749.99		
	10/23/15 06/22/20			26	000	1.4280	10,010,368.60	98.636300000000	IDC	-146,738.60	
A 17238	FNMA MEDIUM TERM NOTE		3135G0F73	25	1	1.5000	10,000,000.00	9,818,780.00	37,916.67		
	03/17/16 11/30/20			32	000	1.6011	9,980,592.79	98.187800000000	IDC	-161,812.79	
A 17279	FNMA MEDIUM TERM NOTE		3135G0H55	25	1	1.8750	5,000,000.00	4,942,025.00	16,406.25		
	11/16/16 12/28/20			25	000	1.5842	5,028,024.62	98.840500000000	IDC	-85,999.62	
A 17248	FNMA MEDIUM TERM NOTE		3136G02F7	25	1	1.6000	2,000,000.00	1,959,484.00	10,133.33		
	06/03/16 05/07/21			26	000	1.4741	2,006,036.20	97.974200000000	IDC	-46,552.20	
A 17268	FNMA MEDIUM TERM NOTE		3135G0N82	25	1	1.2500	10,000,000.00	9,699,650.00	4,861.10		
	08/25/16 08/17/21			31	000	1.2981	9,988,424.59	96.996500000000	IDC	-288,774.59	
A 17271	FNMA MEDIUM TERM NOTE		3135G0Q89	25	1	1.3750	5,000,000.00	4,852,805.00	27,500.00		
	10/11/16 10/07/21			31	000	1.4501	4,989,182.22	97.056100000000	IDC	-136,377.22	
A 17329	FNMA MEDIUM TERM NOTE		3135G0S38	25	1	2.0000	5,000,000.00	4,927,300.00	15,555.56	70,845.05	
	10/11/18 01/05/22			32	000	3.0125	4,856,454.95	98.546000000000	IDC		
A 17310	FNMA MEDIUM TERM NOTE		3135G0T78	25	1	2.0000	5,000,000.00	4,906,970.00	40,555.56	247.78	
	01/29/18 10/05/22			26	000	2.4969	4,906,722.22	98.139400000000	IDC		
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE						9.89%(M)	1.5474	72,000,000.00	70,811,874.00	246,653.46	71,092.83
							1.6144	71,784,702.54	98.349825000000		-1,043,921.37
A 17234	FFCB MEDIUM TERM NOTES		3133EFYZ4	25	1	1.3750	10,000,000.00	9,775,070.00	8,020.83		
	02/18/16 02/10/21			26	000	1.4900	9,977,927.43	97.750700000000	IDC	-202,857.43	
A 17316	FFCB MEDIUM TERM NOTES		3133EJGU7	25	1	2.7100	5,000,000.00	5,021,580.00	28,229.17	8,077.33	
	03/29/18 12/16/22			34	000	2.6380	5,013,502.67	100.431600000000	IDC		
A 17332	FFCB MEDIUM TERM NOTES		3133EJSD2	25	1	2.8900	5,000,000.00	5,051,720.00	28,900.00	71,220.60	
	11/29/18 06/19/23			30	000	2.9831	4,980,499.40	101.034400000000	IDC		
A 17327	FFCB MEDIUM TERM NOTES		3133EJWV7	25	1	2.9000	5,000,000.00	5,054,015.00	6,847.22	75,042.89	
	09/18/18 08/14/23			31	000	3.0010	4,978,972.11	101.080300000000	IDC		
A 17331	FFCB MEDIUM TERM NOTES		3133EJD48	25	1	3.0500	7,575,000.00	7,712,902.88	95,623.86	129,282.53	
	11/28/18 10/02/23			34	000	3.0240	7,619,559.52	101.820500000000	IDC		
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES						4.55%(M)	2.4365	32,575,000.00	32,615,287.88	167,621.08	283,623.35
							2.4843	32,570,461.13	100.123677000000		-202,857.43

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INVESTMENTS OUTSTANDING AS OF 02/28/19
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 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25	1	1.1400	7,309,000.00	7,250,878.83	33,329.04		
			31	000	1.1999	7,304,740.51	99.204800000000	IDC	-53,861.68	
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25	1	1.3000	10,000,000.00	9,913,230.00	34,666.67		
			34	000	1.3014	9,999,848.46	99.132300000000	IDC	-86,618.46	
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25	1	1.7000	8,950,000.00	8,861,278.65	57,901.53		
			32	000	1.6849	8,951,935.63	99.008700000000	IDC	-90,656.98	
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25	1	1.3700	10,000,000.00	9,809,240.00	52,516.67		
			33	000	1.4079	9,992,704.71	98.092400000000	IDC	-183,464.71	
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25	1	1.4200	10,000,000.00	9,791,890.00	19,327.78		
			32	000	1.4384	9,996,449.85	97.918900000000	IDC	-204,559.85	
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25	1	1.5800	6,290,000.00	6,170,515.16	3,864.86		
			34	000	1.6200	6,285,201.87	98.100400000000	IDC	-114,686.71	
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25	1	1.6800	7,175,000.00	7,045,684.98	48,885.67		
			31	000	1.6198	7,185,300.46	98.197700000000	IDC	-139,615.48	
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25	1	1.6200	5,000,000.00	4,894,310.00	17,325.00		
			31	000	1.7211	4,987,896.46	97.886200000000	IDC	-93,586.46	
A 17298	FFCB COUPON NOTES 03/23/17 03/23/22	3133EHDP5	25	1	2.2700	5,000,000.00	4,929,310.00	49,813.89		
			32	000	2.2700	5,000,000.00	98.586200000000	IDC	-70,690.00	
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHN1	25	1	2.0500	10,000,000.00	9,835,440.00	40,430.56		
			26	000	2.0500	10,000,000.00	98.354400000000	IDC	-164,560.00	
A 17337	FFCB COUPON NOTES 01/23/19 01/23/23	3133EJ5R6	25	1	2.9900	5,000,000.00	5,002,530.00	15,780.56	2,530.00	
			25	000	2.9900	5,000,000.00	100.050600000000	IDC		
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES					11.66%(M)	1.6683	84,724,000.00	83,504,307.62	373,842.23	2,530.00
						1.6825	84,704,077.95	98.560393000000		-1,202,300.33
A 17290	FHLMC MEDIUM TERM NOTES 12/20/16 03/27/19	3137EACA5	25	1	3.7500	5,000,000.00	5,004,955.00	80,208.33		
			34	000	1.4151	5,056,535.67	100.099100000000	IDC	-51,580.67	
A 17284	FHLMC MEDIUM TERM NOTES 11/22/16 04/15/19	3137EADZ9	25	1	1.1250	5,000,000.00	4,992,375.00	21,250.00		
			34	000	1.2521	4,996,898.77	99.847500000000	IDC	-4,523.77	
A 17209	FHLMC MEDIUM TERM NOTES 08/05/15 05/30/19	3137EADG1	25	1	1.7500	10,000,000.00	9,984,410.00	44,236.11		
			30	000	1.3840	10,017,513.83	99.844100000000	IDC	-33,103.83	
A 17213	FHLMC MEDIUM TERM NOTES 09/04/15 08/01/19	3137EADK2	25	1	1.2500	6,000,000.00	5,968,380.00	6,250.00		
			25	000	1.3752	5,996,405.05	99.473000000000	IDC	-28,025.05	
A 17233	FHLMC MEDIUM TERM NOTES 12/07/15 05/01/20	3137EADR7	25	1	1.3750	10,000,000.00	9,865,200.00	45,833.33		
			32	000	1.6350	9,962,626.01	98.652000000000	IDC	-97,426.01	
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES					5.00%(M)	1.7571	36,000,000.00	35,815,320.00	197,777.77	.00
						1.4380	36,029,979.33	99.487000000000		-214,659.33
A 17289	FHLMC COUPON NOTES 12/15/16 03/14/19	3134GAA79	25	1	1.2500	3,975,000.00	3,973,461.68	10,627.60		
			26	000	1.3182	3,974,352.06	99.961300000000	IDC	-890.38	
A 17274	FHLMC COUPON NOTES 10/26/16 04/26/19	3134GASB1	25	1	1.1000	5,000,000.00	4,990,290.00	19,097.22		
			30	000	1.1264	4,999,354.99	99.805800000000	IDC	-9,064.99	

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INVESTMENTS OUTSTANDING AS OF 02/28/19
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 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	4,954,735.00 99.094700000000	14,638.89 IDC	-43,918.70
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	4,901,565.00 98.031300000000	12,708.33 IDC	-98,435.00
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	4,905,285.00 98.105700000000	37,027.78 IDC	-94,715.00
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	4,984,660.00 99.693200000000	1,197.92 IDC	-15,340.00
A 17325	FHLMC COUPON NOTES 09/13/18 09/13/23	3134GSVB8	25 34	1 000	3.2500 3.2871	3,535,000.00 3,528,990.50	3,535,950.92 100.026900000000	53,614.17 IDC	6,960.42
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					4.50%(M)	1.9171 1.9378	32,510,000.00 32,501,351.25	32,245,947.60 99.187781000000	148,911.91 6,960.42 -262,364.07
A 16059	STATE OF CA DEMAND DEP 09/30/97 03/01/19		96 96	1 000	2.3665 2.3665	51,418,174.62 51,418,174.62	51,418,174.62 100.000000000000	216,839.81 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					7.18%(M)	2.3665 2.3665	51,418,174.62 51,418,174.62	51,418,174.62 100.000000000000	216,839.81 .00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 03/01/19		25 101	1 000	2.2917 2.2917	21,218,293.06 21,218,293.06	21,218,293.06* 100.000000000000	.00 BOOK	0.00
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 03/01/19		101 101	494 000	1.8411 1.8411	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					2.96%(M)	2.2917 2.2917	21,218,293.06 21,218,293.06	21,218,293.06 100.000000000000	.00 .00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 03/01/19		20 102	800 000	2.2444 2.2444	2,103,273.31 2,103,273.31	2,103,273.31 100.000000000000	.00 USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 03/01/19		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)	2.2444 2.2444	2,103,273.31 2,103,273.31	2,103,273.31 100.000000000000	.00 .00
GRAND TOTAL						1.8276 1.9607	725,513,740.99 721,016,721.09	716,116,288.66 98.704718000000	3,113,690.43 1,684,332.49 -6,338,873.41

* MARKET = BOOK LESS PURCHASE INTEREST