



# **City of Santa Clara**

The Center of What's Possible

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## **MONTHLY INVESTMENT REPORT**

**August 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 August 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 August 31, 2019.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$722,851,764	99.46%
SOSA	509,991	0.07%
HA	<u>3,404,410</u>	<u>0.47%</u>
Unrestricted	\$726,766,165	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,126,812</u>	
Total Investments	<u>\$728,892,977</u>	

On August 31, 2019 the book value and market value of the City's unrestricted pooled investment portfolio were \$726,766,165 and \$736,587,063, respectively.

Investment Strategy and Market Update

The City's investment strategy for August 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.

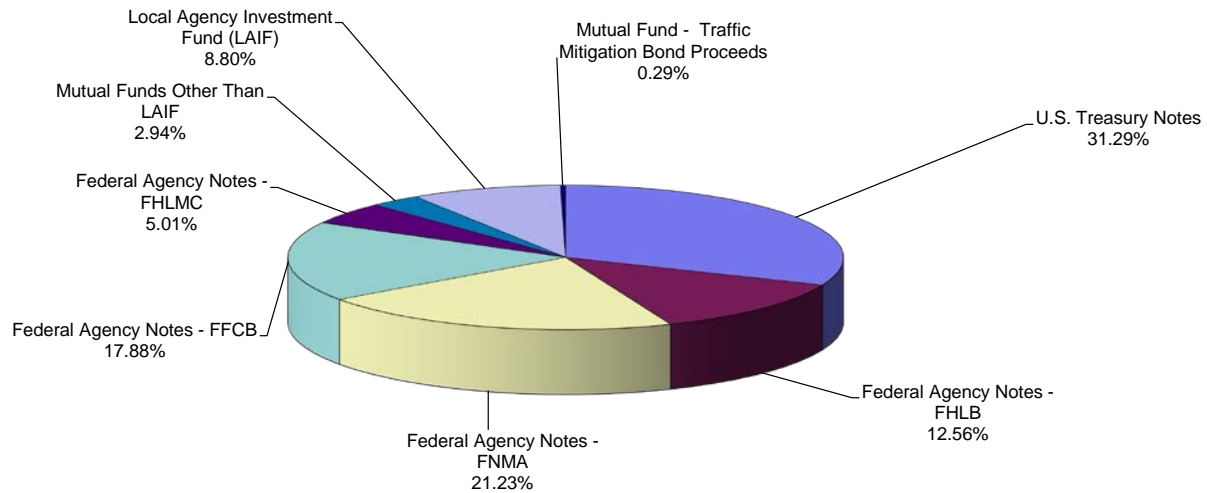
As of August 31, 2019, 56.68% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.03 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>
August 2019	2.04%	2.24%	2.03
July 2019	2.02%	2.23%	2.02
August 2018	1.66%	1.68%	2.00

\*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 August 2018 Benchmark Yield has been updated to reflect a 24-month moving average yield.

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	228,057,019	31.29%	No Limit
Federal Agency Notes - FHLB	91,533,793	12.56%	40%
Federal Agency Notes - FNMA	154,768,323	21.23%	40%
Federal Agency Notes - FFCB	130,324,930	17.88%	40%
Federal Agency Notes - FHLMC	36,504,293	5.01%	40%
Mutual Funds Other Than LAIF	21,462,608	2.94%	10% Per Fund
Local Agency Investment Fund (LAIF)	64,115,199	8.80%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,126,812	0.29%	10% Per Fund
<b>TOTAL INVESTMENTS</b>	<b>\$ 728,892,977</b>	<b>100.00%</b>	

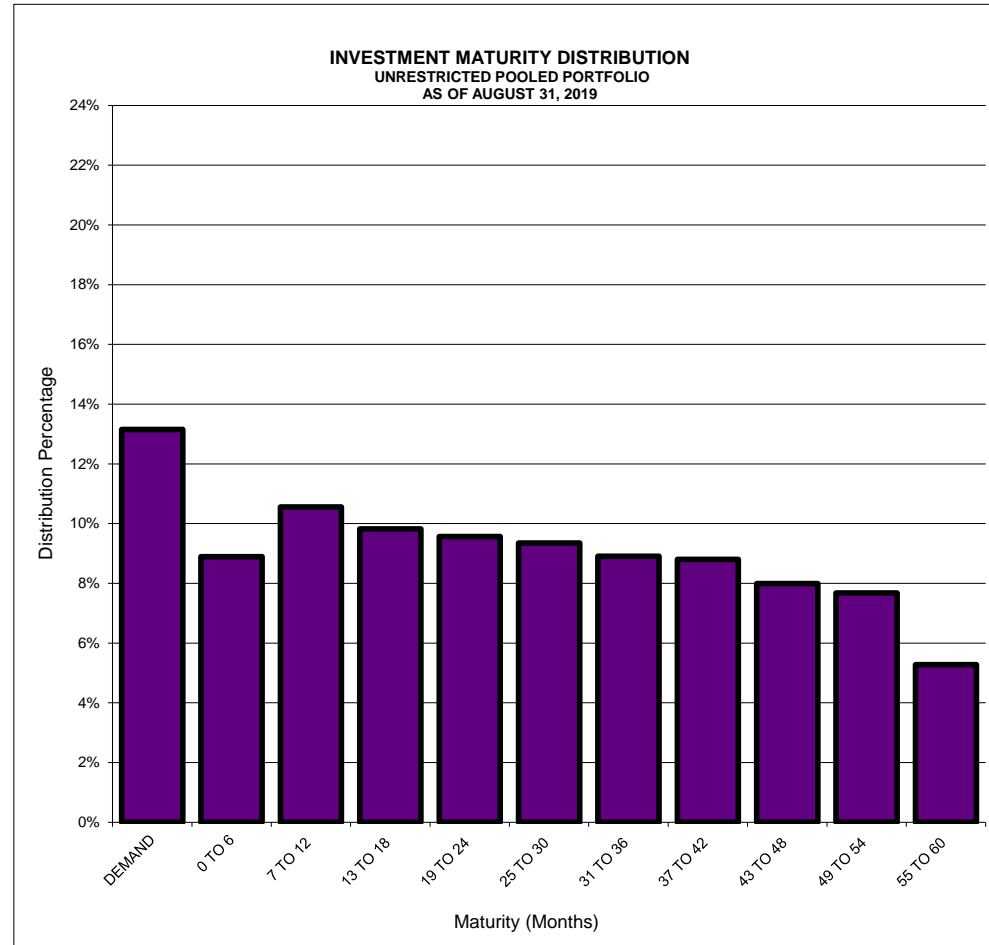


**INVESTMENT MATURITY DISTRIBUTION  
AS OF AUGUST 31, 2019  
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>BOOK VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND	\$ 95,577,807 (a)	3	13.15%
0 TO 6	64,603,279	8	8.89%
7 TO 12	76,716,599	12	10.56%
13 TO 18	71,392,248	9	9.82%
19 TO 24	69,579,770	13	9.57%
25 TO 30	67,968,898	13	9.35%
31 TO 36	64,721,708	12	8.91%
37 TO 42	63,926,025	11	8.80%
43 TO 48	58,078,713	9	7.99%
49 TO 54	55,840,553	11	7.68%
55 TO 60	38,360,565	8	5.28%
<b>TOTAL</b>	<b>\$ 726,766,165</b>	<b>109</b>	<b>100.00%</b>

Average Maturity of Unrestricted Pool: 2.03 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 08/31/19  
 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	1	1.5000	5,000,000.00	4,986,135.00	9,782.61	10,664.57
			30	000	1.9992	4,975,470.43	99.722700000000	IDC	
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25	1	1.2500	5,000,000.00	4,971,290.00	26,297.81	24,401.77
			31	000	1.8037	4,946,888.23	99.425800000000	IDC	
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25	1	2.3750	5,000,000.00	5,060,155.00	45,099.04	87,674.93
			34	000	2.6621	4,972,480.07	101.203100000000	IDC	
A 17343	TREASURY NOTES 02/19/19 06/30/21	912828WR7	25	1	2.1250	5,000,000.00	5,050,585.00	18,189.54	86,477.63
			31	000	2.4962	4,964,107.37	101.011700000000	IDC	
A 17338	TREASURY NOTES 01/17/19 10/15/21	9128285F3	25	1	2.8750	5,000,000.00	5,140,625.00	54,593.58	100,938.94
			31	000	2.5432	5,039,686.06	102.812500000000	IDC	
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25	1	1.7500	10,000,000.00	10,056,250.00	44,467.21	305,732.30
			31	000	2.8056	9,750,517.70	100.562500000000	IDC	
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25	1	2.0000	5,000,000.00	5,057,420.00	17,119.57	47,273.04
			30	000	1.9150	5,010,146.96	101.148400000000	IDC	
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25	1	1.8750	5,000,000.00	5,045,900.00	8,152.17	123,526.31
			31	000	2.5306	4,922,373.69	100.918000000000	IDC	
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25	1	1.7500	5,000,000.00	5,034,765.00	43,990.38	79,814.37
			25	000	2.0678	4,954,950.63	100.695300000000	IDC	
A 17334	TREASURY NOTES 12/14/18 02/28/22	912828J43	25	1	1.7500	5,000,000.00	5,034,765.00	43,990.38	179,289.58
			34	000	2.7633	4,855,475.42	100.695300000000	IDC	
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25	1	1.8750	5,000,000.00	5,051,955.00	39,446.72	122,029.44
			34	000	2.3684	4,929,925.56	101.039100000000	IDC	
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25	1	1.8750	5,000,000.00	5,053,710.00	31,589.67	122,712.69
			30	000	2.3610	4,930,997.31	101.074200000000	IDC	
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25	1	1.8750	5,000,000.00	5,058,205.00	23,821.72	43,609.77
			33	000	1.7728	5,014,595.23	101.164100000000	IDC	
A 17335	TREASURY NOTES 12/21/18 06/30/22	912828XG0	25	1	2.1250	5,000,000.00	5,096,485.00	18,189.54	169,601.99
			30	000	2.6384	4,926,883.01	101.929700000000	IDC	
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25	1	1.8750	5,000,000.00	5,061,330.00	8,152.17	162,401.45
			30	000	2.5915	4,898,928.55	101.226600000000	IDC	
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25	1	1.8750	5,000,000.00	5,064,060.00	47,132.55	70,455.00
			25	000	1.9133	4,993,605.00	101.281200000000	IDC	
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25	1	1.7500	5,000,000.00	5,047,460.00	36,816.94	82,021.30
			34	000	1.9583	4,965,438.70	100.949200000000	IDC	
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25	1	1.8750	5,000,000.00	5,067,580.00	39,446.72	209,138.02
			31	000	2.7400	4,858,441.98	101.351600000000	IDC	
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25	1	1.8750	5,000,000.00	5,068,750.00	31,589.67	101,309.42
			31	000	2.0717	4,967,440.58	101.375000000000	IDC	
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25	1	2.0000	5,000,000.00	5,089,455.00	25,409.84	117,342.77
			30	000	2.1689	4,972,112.23	101.789100000000	IDC	
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25	1	2.1250	10,000,000.00	10,226,170.00	36,379.08	457,804.39
			34	000	2.8356	9,768,365.61	102.261700000000	IDC	
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25	1	1.7500	5,000,000.00	5,053,125.00	7,608.70	186,574.74
			32	000	2.5665	4,866,550.26	101.062500000000	IDC	
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25	1	1.5000	10,000,000.00	10,025,000.00	75,412.09	464,759.04
			34	000	2.6828	9,560,240.96	100.250000000000	IDC	
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25	1	1.5000	10,000,000.00	10,029,300.00	63,114.75	448,163.14
			25	000	2.6243	9,581,136.86	100.293000000000	IDC	

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 08/31/19  
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	1	1.6250	10,000,000.00	10,070,700.00	54,755.43	515,148.27
			31	000	2.8244	9,555,551.73	100.7070000000	IDC	
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25	1	1.6250	10,000,000.00	10,072,660.00	41,290.98	495,826.10
			32	000	2.7633	9,576,833.90	100.7266000000	IDC	
A 17339	TREASURY NOTES 01/17/19 06/30/23	912828S35	25	1	1.3750	5,000,000.00	4,990,235.00	11,769.70	210,989.80
			34	000	2.5493	4,779,245.20	99.8047000000	IDC	
A 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25	1	2.7500	5,000,000.00	5,249,805.00	11,956.52	277,566.41
			32	000	2.8995	4,972,238.59	104.9961000000	IDC	
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25	1	2.7500	5,000,000.00	5,249,805.00	11,956.52	289,052.31
			33	000	2.9617	4,960,752.69	104.9961000000	IDC	
A 17324	TREASURY NOTES 09/13/18 08/31/23	912828D1	25	1	1.3750	5,000,000.00	4,991,795.00	34,563.87	302,793.69
			31	000	2.8673	4,689,001.31	99.8359000000	IDC	
A 17330	TREASURY NOTES 11/14/18 09/30/23	912828T26	25	1	1.3750	7,500,000.00	7,487,400.00	43,391.39	497,396.08
			31	000	3.0114	6,990,003.92	99.8320000000	IDC	
A 17340	TREASURY NOTES 01/28/19 10/31/23	912828T91	25	1	1.6250	5,000,000.00	5,041,210.00	27,377.72	242,147.77
			31	000	2.5795	4,799,062.23	100.8242000000	IDC	
A 17345	TREASURY NOTES 02/28/19 11/30/23	912828U57	25	1	2.1250	5,000,000.00	5,144,530.00	26,997.95	222,906.12
			34	000	2.4964	4,921,623.88	102.8906000000	IDC	
A 17346	TREASURY NOTES 03/14/19 12/31/23	912828V23	25	1	2.2500	5,000,000.00	5,173,635.00	19,259.51	213,199.32
			30	000	2.4370	4,960,435.68	103.4727000000	IDC	
A 17342	TREASURY NOTES 02/14/19 01/31/24	912828V80	25	1	2.2500	5,000,000.00	5,176,365.00	9,782.61	234,133.52
			32	000	2.5246	4,942,231.48	103.5273000000	IDC	
A 17347	TREASURY NOTES 03/20/19 02/29/24	912828W48	25	1	2.1250	5,000,000.00	5,152,735.00	53,416.90	225,785.00
			25	000	2.4403	4,932,724.46	103.0547000000	IDC	
A 17352	TREASURY NOTES 04/30/19 03/31/24	912828W71	25	1	2.1250	5,000,000.00	5,155,860.00	44,706.29	200,781.87
			32	000	2.3192	4,963,787.15	103.1172000000	IDC	
A 17353	TREASURY NOTES 05/17/19 04/30/24	912828X70	25	1	2.0000	5,000,000.00	5,130,860.00	33,695.66	178,125.62
			31	000	2.2024	4,957,353.95	102.6172000000	IDC	
A 17359	TREASURY NOTES 08/16/19 05/15/24	912828WJ5	25	1	2.5000	5,000,000.00	5,245,705.00	37,024.45	785.00
			25	000	1.4289	5,276,509.67	104.9141000000	IDC	
A 17361	TREASURY NOTES 08/30/19 06/30/24	912828XX3	25	1	2.0000	5,000,000.00	5,135,740.00	17,119.57	
			32	000	1.4143	5,152,904.22	102.7148000000	IDC	-588.13
SUBTOTAL (Inv Type) 12 TREASURY NOTES			31.93%(M)		1.8939	232,500,000.00	235,899,515.00	1,274,857.52	7,910,353.48
					2.4588	228,057,018.46	101.4621570000		-588.13
A 17219	FHLB MEDIUM TERM NOTES 10/08/15 12/13/19	3130A0JR2	25	1	2.3750	7,250,000.00	7,257,892.35	37,307.29	
			25	000	1.3001	7,287,666.67	100.1088600000	IDC	-29,774.32
A 17280	FHLB MEDIUM TERM NOTES 11/09/16 03/13/20	313378J77	25	1	1.8750	5,000,000.00	4,999,058.35	43,750.00	
			31	000	1.1239	5,036,769.26	99.9811670000	IDC	-37,710.91
A 17256	FHLB MEDIUM TERM NOTES 07/22/16 09/11/20	313370US5	25	1	2.8750	5,000,000.00	5,056,577.70	67,881.94	
			31	000	1.1759	5,124,160.42	101.1315540000	IDC	-67,582.72
A 17282	FHLB MEDIUM TERM NOTES 11/18/16 06/11/21	3130A1W95	25	1	2.2500	5,000,000.00	5,059,544.50	25,000.00	6,525.29
			33	000	1.6966	5,053,019.21	101.1908900000	IDC	
A 17286	FHLB MEDIUM TERM NOTES 11/29/16 07/14/21	3130A8QS5	25	1	1.1250	5,000,000.00	4,962,728.30	7,343.75	28,571.01
			30	000	1.8143	4,934,157.29	99.2545660000	IDC	



FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 08/31/19  
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 17277	FHLB MEDIUM TERM NOTES 11/01/16 09/10/21	313378JP7	25	1	2.3750		5,000,000.00	5,077,806.40	56,406.25	IDC	-36,160.23
A 17341	FHLB MEDIUM TERM NOTES 02/11/19 12/10/21	3130AFFN2	25	1	3.0000		5,000,000.00	5,163,317.70	33,750.00	IDC	103,128.64
A 17333	FHLB MEDIUM TERM NOTES 12/13/18 09/09/22	313383WD9	25	1	3.1250		5,000,000.00	5,234,999.25	74,652.78	IDC	197,734.10
A 17336	FHLB MEDIUM TERM NOTES 01/09/19 12/08/23	3130A0F70	25	1	3.3750		5,000,000.00	5,392,594.95	38,906.25	IDC	257,171.09
A 17350	FHLB MEDIUM TERM NOTES 04/12/19 03/08/24	3130AB3H7	25	1	2.3750		5,000,000.00	5,201,595.80	57,065.97	IDC	202,800.80
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES 7.23%(M)					2.4758		52,250,000.00	53,406,115.30	442,064.23		795,930.93
					1.8782		52,792,627.83	102.2126610000			-171,228.18
A 17294	FHLB COUPON NOTES 01/27/17 04/27/20	3130AAJZ2	25	1	1.7500		3,750,000.00	3,750,867.30	22,604.17	IDC	867.30
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25	1	1.2400		5,000,000.00	4,967,872.05	8,266.67	IDC	-30,066.86
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25	1	1.5600		10,000,000.00	9,956,468.60	2,166.67	IDC	-42,864.94
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25	1	1.5000		5,000,000.00	4,966,558.75	31,458.33	IDC	-27,334.23
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25	1	2.0800		5,000,000.00	5,000,070.25	27,733.33	IDC	70.25
A 17354	FHLB COUPON NOTES 06/28/19 06/28/24	3130AGMK8	25	1	2.2200		5,000,000.00	5,037,836.65	19,425.00	IDC	37,836.65
A 17360	FHLB COUPON NOTES 08/26/19 08/26/24	3130AGXF7	25	1	1.6500		5,000,000.00	5,005,683.55	1,145.83	IDC	5,683.55
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES 5.24%(M)					1.6933		38,750,000.00	38,685,357.15	112,800.00		44,457.75
					1.7071		38,741,165.43	99.8331800000			-100,266.03
A 17252	FNMA COUPON NOTE 06/30/16 09/30/19	3136G3WV3	25	1	1.1000		10,000,000.00	9,993,738.40	46,138.89	IDC	-6,261.60
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25	1	1.3500		5,000,000.00	4,994,845.55	23,062.50	IDC	-5,131.49
A 17246	FNMA COUPON NOTE 05/25/16 02/25/20	3136G3QV0	25	1	1.5000		10,000,000.00	9,982,666.10	40,000.00	IDC	-17,333.90
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25	1	1.3000		5,000,000.00	4,980,994.20	27,263.89	IDC	-18,539.72
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25	1	1.3000		5,000,000.00	4,983,581.85	11,013.89	IDC	-15,745.21
A 17258	FNMA COUPON NOTE 07/27/16 07/27/20	3136G3S89	25	1	1.4200		4,025,000.00	4,015,040.74	5,397.97	IDC	-9,959.26
A 17259	FNMA COUPON NOTE 07/28/16 07/28/20	3136G3T39	25	1	1.3500		5,000,000.00	4,978,889.55	6,187.50	IDC	-21,110.45

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INVESTMENTS OUTSTANDING AS OF 08/31/19  
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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 17251	FNMA COUPON NOTE 06/30/16 09/30/20	3136G3WY7	25	1	1.2700	10,000,000.00	9,958,420.20	53,269.44	
			26	000	1.2700	10,000,000.00	99.58420200000	IDC	-41,579.80
A 17270	FNMA COUPON NOTE 09/29/16 03/29/21	3136G4BD4	25	1	1.3500	5,540,000.00	5,520,941.74	31,578.00	
			33	000	1.3500	5,540,000.00	99.65598800000	IDC	-19,058.26
A 17266	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	5,800,000.00	5,776,325.56	22,475.00	
			26	000	1.5000	5,800,000.00	99.59182000000	IDC	-23,674.44
A 17267	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	4,200,000.00	4,182,856.44	16,275.00	
			26	000	1.5000	4,200,000.00	99.59182000000	IDC	-17,143.56
A 17262	FNMA COUPON NOTE 07/27/16 07/27/21	3136G3T21	25	1	1.6000	5,000,000.00	5,000,460.80	7,555.56	460.80
			34	000	1.6000	5,000,000.00	100.0092160000	IDC	
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25	1	1.5000	3,400,000.00	3,387,848.16	21,391.67	
			26	000	1.5423	3,396,535.56	99.64259300000	IDC	-8,687.40
A 17272	FNMA COUPON NOTE 10/28/16 10/28/21	3136G4EV1	25	1	1.6250	5,000,000.00	5,000,400.05	27,760.42	400.05
			32	000	1.6250	5,000,000.00	100.0080010000	IDC	
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					11.20%(M)				
						1.3815	82,965,000.00	82,757,009.34	339,369.73
						1.3847	82,960,373.58	99.74930300000	860.85
									-204,225.09
A 17215	FNMA MEDIUM TERM NOTE 09/23/15 10/24/19	3136G0T68	25	1	1.3300	10,000,000.00	9,989,160.40	46,919.44	
			25	000	1.3842	9,997,377.35	99.89160400000	IDC	-8,216.95
A 17225	FNMA MEDIUM TERM NOTE 10/21/15 01/21/20	3135G0A78	25	1	1.6250	10,000,000.00	9,987,688.30	18,055.56	
			34	000	1.3745	10,012,137.15	99.87688300000	IDC	-24,448.85
A 17226	FNMA MEDIUM TERM NOTE 10/23/15 06/22/20	3135G0D75	25	1	1.5000	10,000,000.00	9,970,920.30	28,749.99	
			26	000	1.4280	10,006,918.72	99.70920300000	IDC	-35,998.42
A 17238	FNMA MEDIUM TERM NOTE 03/17/16 11/30/20	3135G0F73	25	1	1.5000	10,000,000.00	9,980,150.50	37,916.67	
			32	000	1.6011	9,985,404.71	99.80150500000	IDC	-5,254.21
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25	1	1.8750	5,000,000.00	5,015,229.35	16,406.25	
			25	000	1.5842	5,021,037.66	100.3045870000	IDC	-5,808.31
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25	1	1.6000	2,000,000.00	2,000,227.44	10,133.33	
			26	000	1.4741	2,004,836.91	100.0113720000	IDC	-4,609.47
A 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25	1	1.2500	10,000,000.00	9,941,474.50	4,861.10	
			31	000	1.2981	9,990,724.42	99.41474500000	IDC	-49,249.92
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25	1	1.3750	5,000,000.00	4,981,709.35	27,500.00	
			31	000	1.4501	4,990,980.24	99.63418700000	IDC	-9,270.89
A 17329	FNMA MEDIUM TERM NOTE 10/11/18 01/05/22	3135G0S38	25	1	2.0000	5,000,000.00	5,050,259.50	15,555.56	170,077.01
			32	000	3.0125	4,880,182.49	101.0051900000	IDC	
A 17310	FNMA MEDIUM TERM NOTE 01/29/18 10/05/22	3135G0T78	25	1	2.0000	5,000,000.00	5,079,449.60	40,555.56	161,099.60
			26	000	2.4969	4,918,350.00	101.5889920000	IDC	
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE					9.75%(M)				
						1.5475	72,000,000.00	71,996,269.24	246,653.46
						1.6151	71,807,949.65	99.99481800000	331,176.61
									-142,857.02
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25	1	1.3750	10,000,000.00	9,964,048.70	8,020.83	
			26	000	1.4900	9,983,400.22	99.64048700000	IDC	-19,351.52
A 17357	FFCB MEDIUM TERM NOTES 07/19/19 07/19/22	3133EKVE3	25	1	1.8500	5,000,000.00	5,048,338.40	10,791.67	54,038.40
			25	000	1.8893	4,994,300.00	100.9667680000	IDC	

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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 17358	FFCB MEDIUM TERM NOTES 08/14/19 08/05/22	3133EKYJ9	25	1	1.8500	5,000,000.00	5,047,984.40	6,680.56	18,184.40
			26	000	1.6438	5,032,112.50	100.9596880000	IDC	
A 17316	FFCB MEDIUM TERM NOTES 03/29/18 12/16/22	3133EJGU7	25	1	2.7100	5,000,000.00	5,186,888.70	28,229.17	175,069.24
			34	000	2.6380	5,011,819.46	103.7377740000	IDC	
A 17332	FFCB MEDIUM TERM NOTES 11/29/18 06/19/23	3133EJSD2	25	1	2.8900	5,000,000.00	5,262,899.55	28,900.00	280,238.70
			30	000	2.9831	4,982,660.85	105.2579910000	IDC	
A 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25	1	2.9000	5,000,000.00	5,276,036.60	6,847.22	294,745.14
			31	000	3.0010	4,981,291.46	105.5207320000	IDC	
A 17331	FFCB MEDIUM TERM NOTES 11/28/18 10/02/23	3133EJD48	25	1	3.0500	7,575,000.00	8,046,959.54	95,623.85	463,953.19
			34	000	3.0240	7,583,006.35	106.2304890000	IDC	
A 17355	FFCB MEDIUM TERM NOTES 06/27/19 11/01/23	3133EHN25	25	1	2.2000	2,965,000.00	3,053,351.99	21,743.33	47,257.09
			31	000	1.8661	3,016,241.79	102.9798310000	IDC	
A 17348	FFCB MEDIUM TERM NOTES 03/21/19 02/27/24	3133EKBW5	25	1	2.6100	5,000,000.00	5,242,372.90	1,450.00	212,163.03
			31	000	2.4662	5,030,209.87	104.8474580000	IDC	
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 7.06%(M)					2.3234	50,540,000.00	52,128,880.78	208,286.63	1,545,649.19
					2.3034	50,615,042.50	103.1438080000		-19,351.52
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25	1	1.1400	7,309,000.00	7,302,957.43	33,329.04	
			31	000	1.1999	7,306,870.25	99.91732700000	IDC	-3,912.82
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25	1	1.3000	10,000,000.00	9,979,047.00	34,666.67	
			34	000	1.3014	9,999,923.81	99.79047000000	IDC	-20,876.81
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25	1	1.7000	8,950,000.00	8,938,523.86	57,901.53	
			32	000	1.6849	8,951,291.60	99.87177500000	IDC	-12,767.74
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25	1	1.3700	10,000,000.00	9,971,568.10	52,516.67	
			33	000	1.4079	9,994,523.53	99.71568100000	IDC	-22,955.43
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25	1	1.4200	10,000,000.00	9,972,533.70	19,327.78	
			32	000	1.4384	9,997,330.09	99.72533700000	IDC	-24,796.39
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25	1	1.5800	6,290,000.00	6,264,948.06	3,864.86	
			34	000	1.6200	6,286,391.54	99.60171800000	IDC	-21,443.48
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25	1	1.6800	7,175,000.00	7,158,185.67	48,885.67	
			31	000	1.6198	7,183,244.88	99.76565400000	IDC	-25,059.21
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25	1	1.6200	5,000,000.00	4,990,017.85	17,325.00	
			31	000	1.7211	4,990,311.86	99.80035700000	IDC	-294.01
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHNV1	25	1	2.0500	10,000,000.00	10,000,147.30	40,430.56	147.30
			26	000	2.0500	10,000,000.00	100.0014730000	IDC	
A 17337	FFCB COUPON NOTES 01/23/19 01/23/23	3133EJ5R6	25	1	2.9900	5,000,000.00	5,023,687.40	15,780.56	23,687.40
			25	000	2.9900	5,000,000.00	100.4737480000	IDC	
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 10.78%(M)					1.6305	79,724,000.00	79,601,616.37	324,028.34	23,834.70
					1.6456	79,709,887.56	99.84649100000		-132,105.89
A 17233	FHLMC MEDIUM TERM NOTES 12/07/15 05/01/20	3137EADR7	25	1	1.3750	10,000,000.00	9,967,475.20	45,833.33	
			32	000	1.6350	9,975,015.56	99.67475200000	IDC	-7,540.36
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 1.35%(M)					1.3750	10,000,000.00	9,967,475.20	45,833.33	.00
					1.6350	9,975,015.56	99.67475200000		-7,540.36

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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 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25	1	1.5500	5,000,000.00	4,991,136.70	14,638.89	
			32	000	1.5778	4,999,326.85	99.82273400000	IDC	-8,190.15
A 17269	FHLMC COUPON NOTES 09/30/16 12/30/20	3134GANV2	25	1	1.5000	5,000,000.00	4,987,202.55	12,708.33	
			32	000	1.5000	5,000,000.00	99.74405100000	IDC	-12,797.45
A 17349	FHLMC COUPON NOTES 03/26/19 03/25/22	3134GTAU7	25	1	2.6000	5,000,000.00	5,002,167.85	56,333.33	2,167.85
			32	000	2.6000	5,000,361.11	100.0433570000	IDC	
A 17302	FHLMC COUPON NOTES 07/27/17 04/27/22	3134GBZS4	25	1	2.1500	5,000,000.00	5,004,089.05	37,027.78	4,089.05
			33	000	2.1500	5,000,000.00	100.0817810000	IDC	
A 17325	FHLMC COUPON NOTES 09/13/18 09/13/23	3134GSVB8	25	1	3.2500	3,535,000.00	3,536,186.24	53,614.17	6,596.76
			34	000	3.2871	3,529,589.48	100.0335570000	IDC	
A 17351	FHLMC COUPON NOTES 05/03/19 05/03/24	3134GTKG7	25	1	2.6000	3,000,000.00	3,046,235.04	25,566.67	46,235.04
			25	000	2.6000	3,000,000.00	101.5411680000	IDC	
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					3.60%(M)				
					2.1965	26,535,000.00	26,567,017.43	199,889.17	59,088.70
					2.2066	26,529,277.44	100.1206610000		-20,987.60
A 16059	STATE OF CA DEMAND DEP 09/30/97 09/01/19		96	1	2.5304	64,115,199.14	64,115,199.14	300,097.21	0.00
			96	000	2.5304	64,115,199.14	100.0000000000	USERPR	
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					8.68%(M)				
					2.5304	64,115,199.14	64,115,199.14	300,097.21	.00
					2.5304	64,115,199.14	100.0000000000		
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 09/01/19		25	1	2.1168	21,462,608.11	21,462,608.11*	4,152.70	0.00
			101	000	2.1168	21,462,608.11	100.0000000000	BOOK	
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 09/01/19		101	494	1.8411	.00	.00*	.00	0.00
			101	000	1.8411	.00	.00000000000	BOOK	
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					2.91%(M)				
					2.1168	21,462,608.11	21,462,608.11	4,152.70	.00
					2.1168	21,462,608.11	100.0000000000		
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 09/01/19		20	800	2.0062	2,126,812.04	2,126,812.04	395.74	0.00
			102	000	2.0062	2,126,812.04	100.0000000000	USERPR	
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 09/01/19		5	51	1.5888	.00	.00*	.00	0.00
			102	000	1.5888	.00	.00000000000	BOOK	
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.29%(M)				
					2.0062	2,126,812.04	2,126,812.04	395.74	.00
					2.0062	2,126,812.04	100.0000000000		

\* 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
GRAND TOTAL					1.9007	732,968,619.29	738,713,875.10	3,498,428.06	10,711,352.21
					2.0461	728,892,977.30	100.7838340000		-799,149.82
					=====	=====	=====	=====	=====