



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

MONTHLY INVESTMENT REPORT

January 2020

City of Santa Clara

Monthly Investment Report

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

All securities held by the City of Santa Clara as of January 31, 2020 were in compliance with the City's Investment Policy Statement regarding current market strategy and long-term goals and objectives. All securities held are rated "A" or higher by two nationally recognized rating agencies. There is adequate cash flow and maturity of investments to meet the City's needs for the next six months.

The following table provides the breakdown of the total portfolio among the City, the Sports and Open Space Authority (SOSA), and the Housing Authority (HA) as of January 31, 2020.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$751,558,241	99.53%
SOSA	73,179	0.01%
HA	<u>3,440,020</u>	<u>0.46%</u>
Unrestricted	\$755,071,440	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,141,291</u>	
Total Investments	<u>\$757,212,731</u>	

On January 31, 2020 the book value and market value of the City's unrestricted pooled investment portfolio were \$755,071,440 and \$766,270,073, respectively.

Investment Strategy and Market Update

The City's investment strategy for January 2020 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity to meet the City's cash needs, and earns a reasonable portfolio return.

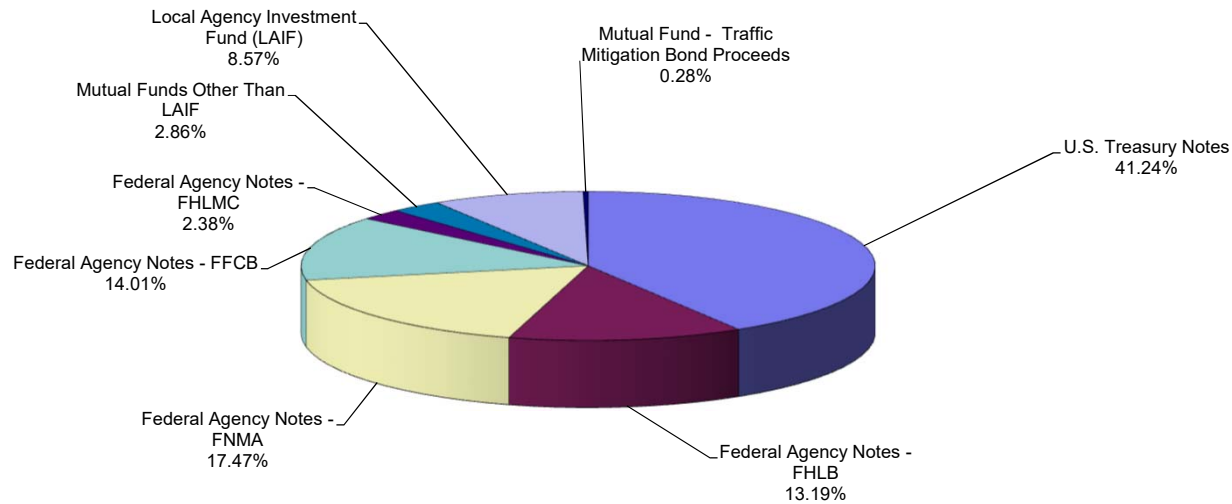
As of January 31, 2020, 47.05% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.19 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>
January 2020	1.94%	2.19%	2.19
December 2019	1.97%	2.22%	2.14
January 2019	1.90%	2.03%	2.08

*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 January 2019 Benchmark Yield has been updated to reflect a 24-month moving average yield.

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS JANUARY 31, 2020**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	312,276,736	41.24%	No Limit
Federal Agency Notes - FHLB	99,917,294	13.19%	40%
Federal Agency Notes - FNMA	132,298,188	17.47%	40%
Federal Agency Notes - FFCB	106,085,181	14.01%	40%
Federal Agency Notes - FHLMC	17,987,611	2.38%	40%
Mutual Funds Other Than LAIF	21,625,676	2.86%	10% Per Fund
Local Agency Investment Fund (LAIF)	64,880,753	8.57%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,141,292	0.28%	10% Per Fund
TOTAL INVESTMENTS	<u>\$ 757,212,731</u>	<u>100.00%</u>	



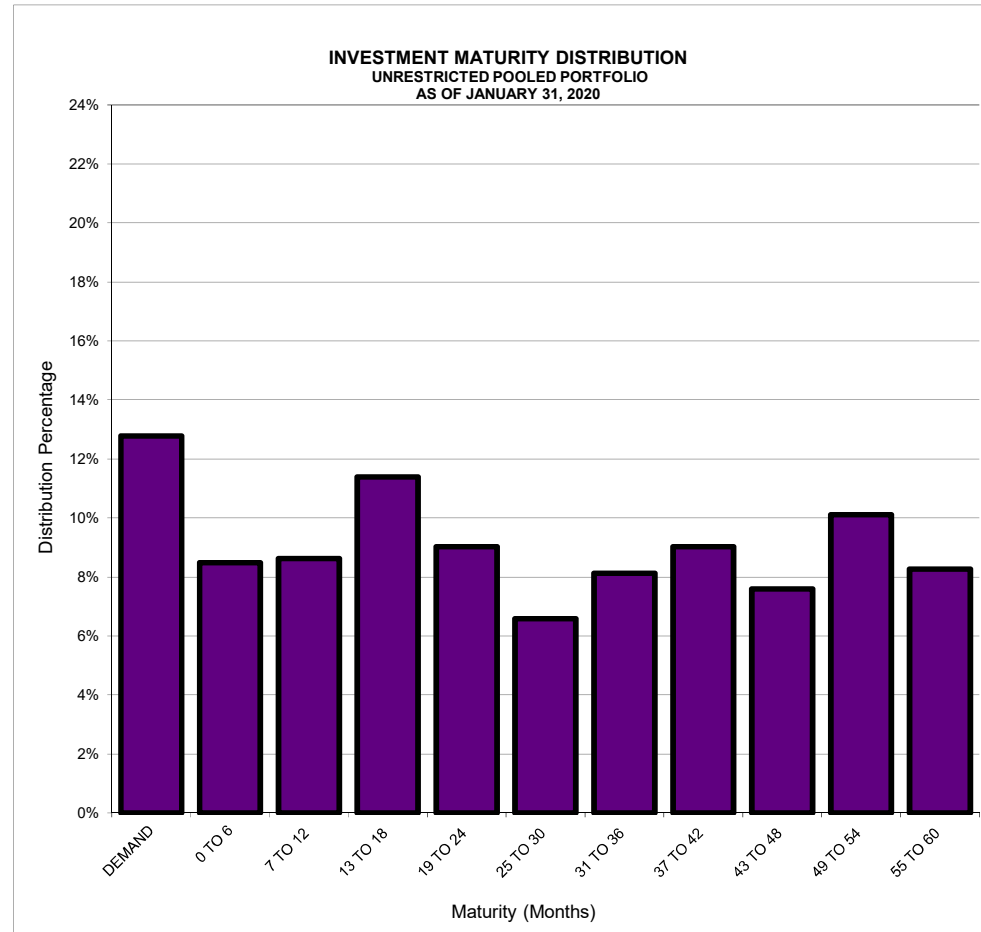
CITY OF SANTA CLARA

**INVESTMENT MATURITY DISTRIBUTION
AS OF JANUARY 31, 2020
UNRESTRICTED POOLED PORTFOLIO**

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 96,506,430 (a)	3	12.78%
0 TO 6	64,037,394	10	8.48%
7 TO 12	65,080,767	8	8.62%
13 TO 18	85,982,659	15	11.39%
19 TO 24	68,197,675	12	9.03%
25 TO 30	49,717,765	9	6.58%
31 TO 36	61,317,108	12	8.12%
37 TO 42	68,170,308	10	9.03%
43 TO 48	57,286,410	11	7.59%
49 TO 54	76,331,319	15	10.11%
55 TO 60	62,443,605	10	8.27%
TOTAL	\$ 755,071,440	115	100.00%

Average Maturity of Unrestricted Pool: 2.19 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 01/31/20
MAJOR SORT KEY IS ICC#

(RPTMKT)

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 17383	TREASURY NOTES 01/29/20 06/30/20	912828XH8	25 31	1 000	1.6250 1.5295	10,000,000.00 10,016,852.68	10,001,560.00 100.0156000000	14,285.72 IDC	-2,346.25
A 17356	TREASURY NOTES 07/09/19 07/15/20	9128282J8	25 30	1 000	1.5000 1.9992	5,000,000.00 4,987,836.02	4,998,635.00 99.9727000000	3,502.75 IDC	10,798.98
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	4,986,915.00 99.7383000000	21,174.86 IDC	26,712.45
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	5,053,125.00 101.0625000000	35,365.44 IDC	73,746.10
A 17343	TREASURY NOTES 02/19/19 06/30/21	912828WR7	25 31	1 000	2.1250 2.4962	5,000,000.00 4,973,154.28	5,047,850.00 100.9570000000	9,340.66 IDC	74,695.72
A 17369	TREASURY NOTES 10/24/19 07/31/21	912828WY2	25 32	1 000	2.2500 1.6219	10,000,000.00 10,092,113.73	10,122,660.00 101.2266000000	618.13 IDC	30,546.27
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	5,125,000.00 102.5000000000	42,810.79 IDC	93,268.54
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25 31	1 000	1.7500 2.8056	10,000,000.00 9,800,523.46	10,069,920.00 100.6992000000	30,122.95 IDC	269,396.54
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25 30	1 000	2.0000 1.9150	5,000,000.00 5,008,104.24	5,060,155.00 101.2031000000	8,791.21 IDC	52,050.76
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25 31	1 000	1.8750 2.5306	5,000,000.00 4,938,000.87	5,051,170.00 101.0234000000	257.55 IDC	113,169.13
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	5,041,990.00 100.8398000000	37,019.23 IDC	79,469.43
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	5,041,990.00 100.8398000000	37,019.23 IDC	162,229.17
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	5,057,225.00 101.1445000000	31,762.30 IDC	115,588.37
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	5,059,960.00 101.1992000000	23,952.61 IDC	117,367.72
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25 33	1 000	1.8750 1.7728	5,000,000.00 5,012,156.03	5,062,695.00 101.2539000000	16,137.30 IDC	50,538.97
A 17335	TREASURY NOTES 12/21/18 06/30/22	912828XG0	25 30	1 000	2.1250 2.6384	5,000,000.00 4,939,169.34	5,095,900.00 101.9180000000	9,340.66 IDC	156,730.66
A 17375	TREASURY NOTES 11/25/19 06/30/22	912828XG0	25 34	1 000	2.1250 1.5962	10,000,000.00 10,128,755.03	10,191,800.00 101.9180000000	18,681.32 IDC	63,044.97
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25 30	1 000	1.8750 2.5915	5,000,000.00 4,915,912.25	5,067,580.00 101.3516000000	257.55 IDC	151,667.75
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	5,070,705.00 101.4141000000	39,663.46 IDC	76,180.00
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	5,057,030.00 101.1406000000	29,644.81 IDC	86,642.38
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	5,073,440.00 101.4688000000	31,762.30 IDC	194,727.98
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	5,075,000.00 101.5000000000	23,952.61 IDC	102,875.35
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25 30	1 000	2.0000 2.1689	5,000,000.00 4,976,105.55	5,095,115.00 101.9023000000	17,213.11 IDC	119,009.45
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25 34	1 000	2.1250 2.8356	10,000,000.00 9,801,689.09	10,232,030.00 102.3203000000	18,681.32 IDC	430,340.91

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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 01/31/20
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 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25 32	1 000	1.7500 2.5665	5,000,000.00 4,885,748.65	5,064,455.00 101.2891000000	240.38 IDC	178,706.35
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	10,058,590.00 100.5859000000	63,461.54 IDC	442,927.35
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	10,061,720.00 100.6172000000	50,819.67 IDC	428,081.80
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	10,100,780.00 101.0078000000	41,517.86 IDC	489,215.61
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25 32	1 000	1.6250 2.7633	10,000,000.00 9,629,874.58	10,103,520.00 101.0352000000	27,971.31 IDC	473,645.42
A 17339	TREASURY NOTES 01/17/19 06/30/23	912828S35	25 34	1 000	1.3750 2.5493	5,000,000.00 4,807,066.35	5,010,545.00 100.2109000000	6,043.96 IDC	203,478.65
A 17378	TREASURY NOTES 12/18/19 06/30/23	912828S35	25 31	1 000	1.3750 1.6823	5,000,000.00 4,948,031.13	5,010,545.00 100.2109000000	6,043.96 IDC	62,513.87
A 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25 32	1 000	2.7500 2.8995	5,000,000.00 4,975,737.29	5,244,335.00 104.8867000000	377.75 IDC	268,597.71
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25 33	1 000	2.7500 2.9617	5,000,000.00 4,965,698.92	5,244,335.00 104.8867000000	377.75 IDC	278,636.08
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	5,011,525.00 100.2305000000	29,086.54 IDC	287,716.05
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	7,518,457.50 100.2461000000	34,938.52 IDC	471,649.39
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	5,057,225.00 101.1445000000	20,758.93 IDC	235,673.39
A 17345	TREASURY NOTES 02/28/19 11/30/23	912828U57	25 34	1 000	2.1250 2.4964	5,000,000.00 4,930,353.54	5,151,170.00 103.0234000000	18,288.93 IDC	220,816.46
A 17346	TREASURY NOTES 03/14/19 12/31/23	912828V23	25 30	1 000	2.2500 2.4370	5,000,000.00 4,964,863.80	5,177,735.00 103.5547000000	9,890.11 IDC	212,871.20
A 17342	TREASURY NOTES 02/14/19 01/31/24	912828V80	25 32	1 000	2.2500 2.5246	5,000,000.00 4,948,697.06	5,181,445.00 103.6289000000	309.07 IDC	232,747.94
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	5,159,375.00 103.1875000000	44,951.92 IDC	225,754.69
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	5,161,915.00 103.2383000000	35,997.27 IDC	202,987.14
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	5,139,650.00 102.7930000000	25,549.45 IDC	182,528.53
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	5,243,555.00 104.8711000000	26,785.71 IDC	11,629.60
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	5,243,555.00 104.8711000000	26,785.71 IDC	26,822.37
A 17361	TREASURY NOTES 08/30/19 06/30/24	912828XX3	25 32	1 000	2.0000 1.4143	5,000,000.00 5,126,755.83	5,144,140.00 102.8828000000	8,791.21 IDC	17,384.17
A 17376	TREASURY NOTES 12/13/19 06/30/24	9128286Z8	25 32	1 000	1.7500 1.7392	7,250,000.00 7,253,359.57	7,380,840.75 101.8047000000	11,153.85 IDC	127,481.18
A 17364	TREASURY NOTES 09/11/19 07/31/24	9128282N9	25 30	1 000	2.1250 1.5560	5,000,000.00 5,122,635.55	5,174,220.00 103.4844000000	291.90 IDC	51,584.45
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	5,178,905.00 103.5781000000	35,997.27 IDC	62,498.75

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CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 01/31/20
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 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	10,421,880.00 104.2188000000	57,486.27 IDC	131,255.00
A 17379	TREASURY NOTES 01/07/20 11/30/24	9128283J7	25 26	1 000	2.1250 1.6175	5,000,000.00 5,129,976.73	5,185,155.00 103.7031000000	18,288.93 IDC	66,209.69
A 17380	TREASURY NOTES 01/08/20 12/31/24	9128283P3	25 34	1 000	2.2500 1.6186	10,000,000.00 10,305,726.30	10,434,380.00 104.3438000000	19,780.21 IDC	133,598.75
SUBTOTAL (Inv Type) 12 TREASURY NOTES		41.72%(M)			1.9372 2.2325	314,750,000.00 312,276,736.14	320,603,403.25 101.8596990000	1,123,343.85	8,377,809.19 -2,346.25
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 5,018,233.52	5,001,554.20 100.0310840000	35,937.50 IDC	-16,679.32
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 5,082,547.45	5,038,254.95 100.7650990000	55,902.78 IDC	-44,292.50
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 5,039,728.09	5,054,205.75 101.0841150000	15,625.00 IDC	14,477.66
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 4,950,753.26	4,984,145.55 99.68291100000	2,656.25 IDC	33,392.29
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 5,091,023.68	5,068,270.00 101.3654000000	46,510.42 IDC	-22,753.68
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 5,048,124.88	5,145,050.55 102.9010110000	21,250.00 IDC	96,925.67
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 5,031,904.10	5,226,469.20 104.5293840000	61,631.94 IDC	194,565.10
A 17363	FHLB MEDIUM TERM NOTES 09/06/19 09/08/23	3130A3DL5	25 34	1 000	2.3750 1.5270	5,000,000.00 5,163,798.43	5,173,182.25 103.4636450000	47,170.14 IDC	9,383.82
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 5,120,340.13	5,375,021.30 107.5004260000	24,843.75 IDC	254,681.17
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 4,998,895.86	5,181,058.20 103.6211640000	47,170.14 IDC	182,162.34
A 17374	FHLB MEDIUM TERM NOTES 11/21/19 06/14/24	3130A1XJ2	25 34	1 000	2.8750 1.6410	5,000,000.00 5,266,314.83	5,307,454.45 106.1490890000	18,767.36 IDC	41,139.62
A 17365	FHLB MEDIUM TERM NOTES 09/19/19 08/15/24	3130AGWK7	25 33	1 000	1.5000 1.6448	5,000,000.00 4,972,875.00	5,028,787.05 100.5757410000	34,375.00 IDC	62,787.05
A 17368	FHLB MEDIUM TERM NOTES 10/17/19 09/13/24	3130A2UW4	25 31	1 000	2.8750 1.6570	5,000,000.00 5,299,326.39	5,333,683.70 106.6736740000	55,104.17 IDC	47,933.70
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES		8.71%(M)			2.4688 1.8608	65,000,000.00 66,083,865.62	66,917,137.15 102.9494420000	466,944.45	937,448.42 -83,725.50
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25 25	1 000	1.2400 1.2824	5,000,000.00 4,998,977.93	4,992,073.90 99.84147800000	3,100.00 IDC	-6,904.03
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25 26	1 000	1.5600 1.5669	10,000,000.00 9,999,333.54	9,995,601.30 99.95601300000	67,166.67 IDC	-3,732.24
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25 34	1 000	1.5000 1.5508	5,000,000.00 4,995,117.06	5,000,010.35 100.0002070000	25,208.33 IDC	4,893.29

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INVESTMENTS OUTSTANDING AS OF 01/31/20
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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 17354	FHLB COUPON NOTES 06/28/19 06/28/24	3130AGMK8	25 31	1 000	2.2200 2.2200	5,000,000.00 5,000,000.00	5,033,761.10 100.6752220000	10,175.00 IDC	33,761.10
A 17360	FHLB COUPON NOTES 08/26/19 08/26/24	3130AGXF7	25 33	1 000	1.6500 1.6500	5,000,000.00 5,000,000.00	5,009,569.45 100.1913890000	35,520.83 IDC	9,569.45
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	3,853,274.11 100.3456800000	17,400.00 IDC	13,274.11
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					4.41%(M)	1.6504 1.6663	33,840,000.00 33,833,428.53	33,884,290.21 100.1308810000	158,570.83 61,497.95 -10,636.27
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	10,000,018.40 100.0001840000	27,500.00 IDC	18.40
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	4,995,700.90 99.9140180000	21,847.22 IDC	-4,067.97
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,999,664.45	4,998,983.30 99.9796660000	5,597.22 IDC	-681.15
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	4,025,527.56 100.0131070000	635.06 IDC	527.56
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	4,996,664.15 99.9332830000	562.50 IDC	-3,335.85
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	9,994,918.60 99.9491860000	42,686.11 IDC	-5,081.40
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	5,537,327.61 99.9517620000	25,345.50 IDC	-2,672.39
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	5,794,256.90 99.9009810000	15,225.00 IDC	-5,743.10
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	4,195,841.20 99.9009810000	11,025.00 IDC	-4,158.80
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	5,001,719.10 100.0343820000	888.89 IDC	1,719.10
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	3,394,900.34 99.8500100000	17,141.67 IDC	-2,332.66
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	5,000,992.70 100.0198540000	20,989.58 IDC	992.70
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					8.84%(M)	1.4253 1.4291	67,965,000.00 67,961,666.32	67,936,850.76 99.9585830000	189,443.75 3,257.76 -28,073.32
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 10,003,449.88	9,996,293.70 99.9629370000	16,249.99 IDC	-7,156.18
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 9,990,296.39	9,997,482.30 99.9748230000	25,416.67 IDC	7,185.91
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 5,014,012.31	5,018,813.65 100.3762730000	8,593.75 IDC	4,801.34
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	2,003,991.24 100.1995620000	7,466.67 IDC	373.50

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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 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	9,982,333.00 99.82333000000	56,944.43 IDC	-8,391.42	
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	4,999,320.45 99.98640900000	21,770.83 IDC	6,532.31	
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 4,904,303.30	5,059,053.20 101.1810640000	7,222.22 IDC	154,749.90	
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	5,085,991.15 101.7198230000	32,222.22 IDC	155,949.48	
A 17377	FNMA MEDIUM TERM NOTE 12/18/19 07/02/24	3135G0V75	25 30	1 000	1.7500 1.7320	5,000,000.00 5,003,862.12	5,079,954.40 101.5990880000	7,048.61 IDC	76,092.28	
A 17382	FNMA MEDIUM TERM NOTE 01/23/20 01/07/25	3135G0X24	25 25	1 000	1.6250 1.6277	7,500,000.00 7,503,426.04	7,572,360.45 100.9648060000	7,109.37 IDC	73,335.45	
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE					8.43%(M)	1.5943 1.6997	64,500,000.00 64,336,522.01	64,795,593.54 100.4582850000	190,044.76	479,020.17 -15,547.60
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	9,989,692.70 99.89692700000	65,312.50 IDC	6,292.48	
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 4,995,262.14	5,048,899.35 100.9779870000	3,083.33 IDC	53,637.21	
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	5,049,318.65 100.9863730000	45,222.22 IDC	19,518.65	
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	1,830,174.66 101.6763700000	9,360.00 IDC	-3,455.53	
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 5,010,127.00	5,175,207.90 103.5041580000	16,937.50 IDC	165,080.90	
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 4,984,834.19	5,236,922.80 104.7384560000	16,858.33 IDC	252,088.61	
A 17381	FFCB MEDIUM TERM NOTES 01/17/20 07/17/23	3133ELHZ0	25 25	1 000	1.6000 1.6106	5,000,000.00 4,998,200.00	5,044,794.45 100.8958890000	3,111.11 IDC	46,594.45	
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	5,248,128.75 104.9625750000	67,263.89 IDC	266,837.29	
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	8,003,704.10 105.6594600000	76,370.73 IDC	421,589.51	
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	3,044,555.78 102.6831630000	16,307.50 IDC	41,773.32	
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	5,227,659.35 104.5531870000	55,825.00 IDC	197,449.48	
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 5,230,958.08	5,212,101.70 104.2420340000	3,062.50 IDC	-18,856.38	
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	5,047,224.30 100.9444860000	20,625.00 IDC	84,374.30	
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES					9.00%(M)	2.2237 2.1213	67,340,000.00 67,630,293.53	69,158,384.49 102.7003040000	399,339.61	1,555,236.20 -22,311.91

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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 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	9,995,424.80 99.95424800000	41,100.00 IDC	-927.55
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25 32	1 000	1.4200 1.4384	10,000,000.00 9,998,224.92	9,990,598.20 99.90598200000	7,494.44 IDC	-7,626.72
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGA28	25 34	1 000	1.5800 1.6200	6,290,000.00 6,286,391.54	6,284,509.46 99.91271000000	45,274.02 IDC	-1,882.08
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	7,175,037.45 100.0005220000	38,840.67 IDC	-6,140.57
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25 31	1 000	1.6200 1.7211	5,000,000.00 4,992,740.53	4,999,999.90 99.99999800000	10,575.00 IDC	7,259.37
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES					5.00%(M)	1.5077 1.5307	38,465,000.00 38,454,887.36	38,445,569.81 99.94948600000	143,284.13 7,259.37 -16,576.92
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	9,994,865.40 99.94865400000	34,375.00 IDC	7,254.95
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES					1.30%(M)	1.3750 1.6350	10,000,000.00 9,987,610.45	9,994,865.40 99.94865400000	34,375.00 7,254.95
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	4,991,190.65 99.82381300000	6,458.33 IDC	-8,809.35
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	3,036,358.29 101.2119430000	19,066.67 IDC	36,358.29
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					1.04%(M)	1.9125 1.9125	8,000,000.00 8,000,000.00	8,027,548.94 100.3443620000	25,525.00 36,358.29 -8,809.35
A 16059	STATE OF CA DEMAND DEP 09/30/97 02/01/20		96 96	1 000	2.2500 2.2500	64,880,753.40 64,880,753.40	64,880,753.40 100.0000000000	121,444.31 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					8.44%(M)	2.2500 2.2500	64,880,753.40 64,880,753.40	64,880,753.40 100.0000000000	121,444.31 .00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 02/01/20		25 101	1 000	1.6600 1.6600	21,625,676.23 21,625,676.23	21,625,676.23* 100.0000000000	1.52 BOOK	0.00
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 02/01/20		101 101	494 000	1.8411 1.8411	.00 .00	.00* .00000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					2.81%(M)	1.6600 1.6600	21,625,676.23 21,625,676.23	21,625,676.23 100.0000000000	1.52 .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 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 02/01/20		20 102	800 000	1.4311 1.4311	2,141,291.53 2,141,291.53	2,141,291.53 100.0000000000	.10 USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 02/01/20		5 102	51 000	1.5888 1.5888	.00 .00	.00* .0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.28%(M)	1.4311 1.4311	2,141,291.53 2,141,291.53	2,141,291.53 100.0000000000	.10 .00
GRAND TOTAL						1.9092 1.9834	758,507,721.16 757,212,731.12	768,411,364.71 101.3056750000	2,852,317.31 11,465,142.30 -188,027.12

* MARKET = BOOK LESS PURCHASE INTEREST