



**CITY COUNCIL
AGENDA REPORT**

TYPE OF ITEM: Report
AGENDA ITEM NO.: 4

DATE: October 23, 2018

TO: City Council

FROM: Phillip Molina
City Treasurer

SUBJECT: Investment Report for the First Quarter FY 18-19 (5/5/5)

CONTACT: Phillip Molina, City Treasurer
Phillip.Molina@oxnard.org, (805) 385-7808

RECOMMENDATION:

That City Council review, accept and file the Investment Report for the First Quarter FY 18-19.

DISCUSSION

The City of Oxnard's first Quarter, 2018-2019 fiscal year investment report will be brief this reporting period. This report is submitted to the City Council pursuant to California Government Code section 53646 and the Investment Policy adopted by the City Council. This report reflects monthly investment information in the similar format that has been presented in previous months along with the amounts in the Bank statements as of September 30, 2018. The investment report does reflect the monthly investment information in the similar format that has been presented in previous months and is consistent with the requirements of GASB 31 and 64.

So, not necessarily in this order, it is our intention to show the public, the Mayor, and City Council the amounts in each city bank account so that you can see the percentage of available cash to the amount actually invested.

Next, we will show you in a bar chart the amounts invested separated by their maturity date or year. This will allow you to see the ladder or spread of the investments in order to generate a

higher return.

Third, we identify the cash flows over the last 13 months so you can judge the management of the cash and determine whether there are periods during the year when more money is available for short periods for overnight investments versus 2, 3, 4, or 5 year maturities.

Fourth, we will show you the daily cash position for Friday, September 28, 2018 so that you can see how the Treasurer's department reviews our cash balances each and every day to assure that the city has sufficient liquidity to cover its obligations.

Finally, we provide you and the public with the detailed list of every investment that the city currently holds as of the same date.

This information is being provided to you using both charts and graphs. The charts are presented so that the Mayor, Council and the public can begin to learn the actual amounts in the city's accounts. The graphs are created in order to show trends, and relationships that are best understood in that method of presentation.

So while this report is brief in the number of pages, we hope to respond to any questions you may have.

FINANCIAL IMPACT

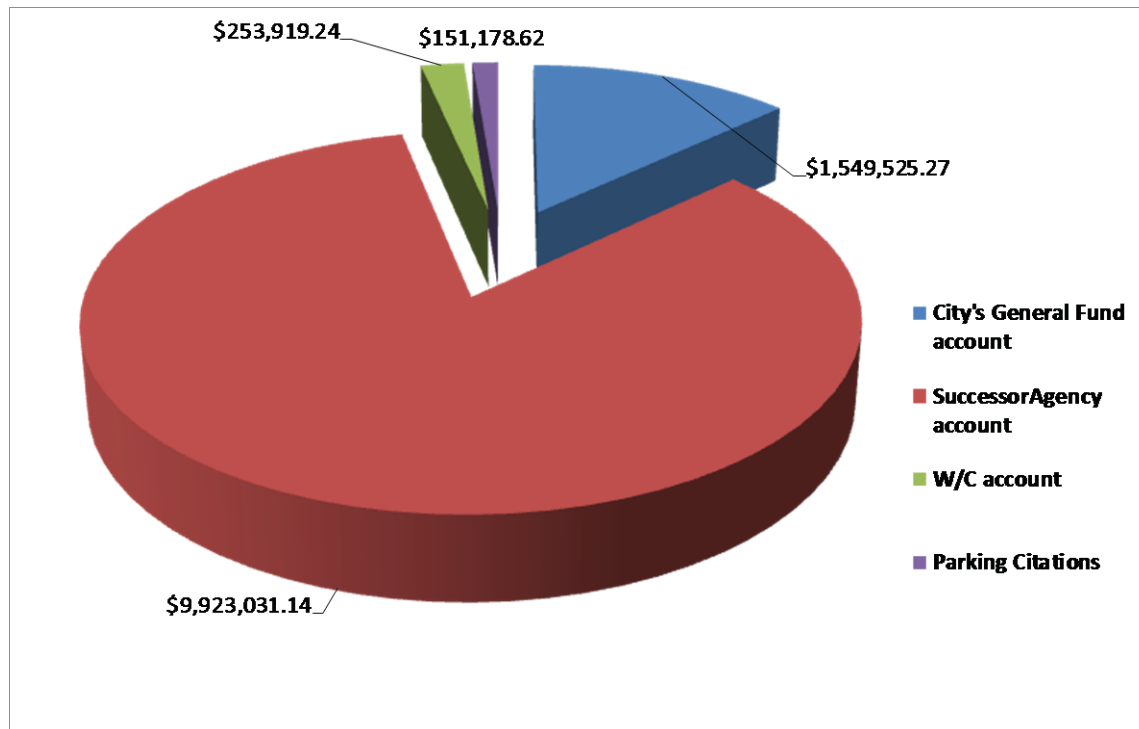
The City's total amount invested at the end of September 30, 2018 at par value was \$179,890,000.00 at a cost of \$179,810,311.93. Effective management and investment of these funds provide a positive financial benefit to the City as long as each instrument is held until maturity.

ITEM	Quarter ending September 30, 2018
Cost of investments (book value)	\$ 179,810,311.93
Par or face value	\$ 179,890,000.00
Market value as estimated	\$ 176,534,210.00
Total earnings per period	\$ 900,035.56
Earned interest Yield this month	1.914%
Gain/Loss if forced to sell	\$ (3,276,101.93)
Total cash in bank accounts	\$11,877,654.27
Par value of investments	\$ 179,890,000.00

Cash balances on last working day of September 2018 in each authorized city bank account with Bank of America are:

City Treasurer's bank accounts	August 31, 2018	As of September 28, 2018
City's General Fund account	\$1,738,833.83	\$1,549,525.27
SuccessorAgency account	\$10,051,525.31	\$9,923,031.14
W/C account	\$215,002.09	\$253,919.24
Parking Citations	\$222,663.30	\$151,178.62
TOTAL CASH IN BANK ACCOUNTS	\$12,228,024.53	\$11,877,654.27

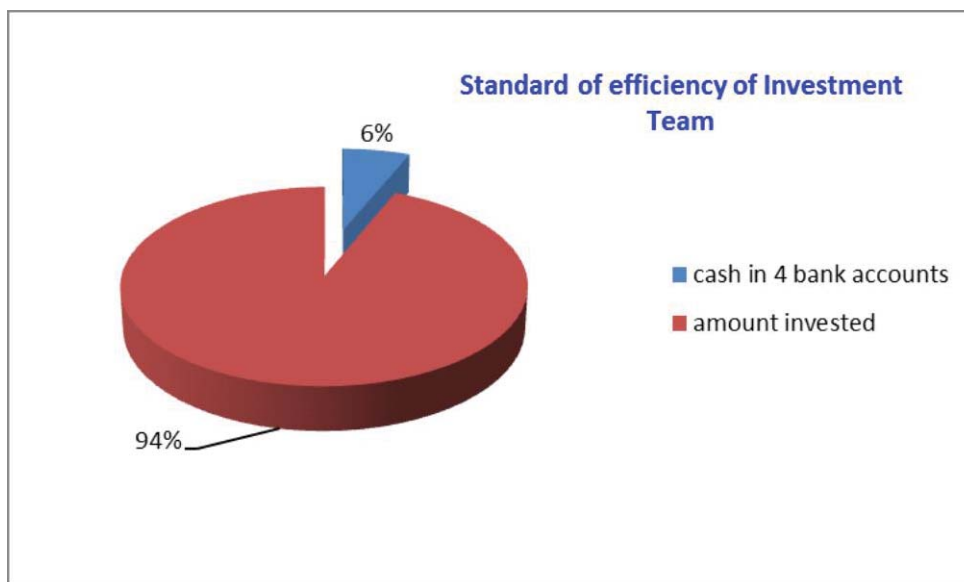
(Per bank statements)



As of August 5, 2017 the City is no longer using the Bank of America overnight sweep account for two reasons: 1. The present daily interest in the DDA (Direct Deposit Account) is higher than the previous sweep account (.04% compared to .018%), and 2. the investment company that Bank of America used for the sweep account did not provide the collateralized security as required by State law, while keeping our funds in Bank of America DDA account does collateralize at 110%. For these 2 reasons I am no longer using the sweep account, and the city will earn a higher rate on the full amount retained in the City's bank account. You should note that none of the cash in neither the Successor Agency bank account, nor the Parking Citation bank account, or the AIMS W/C (Workers' Compensation) bank accounts are invested. The previous City Treasurer directed staff to not invest the Successor Agency cash on direction from

the Council.

The standard of efficiency is best seen in the form of a pie chart shown below.



The total amount of our investments with a par value of \$179,890,000.00 were purchased in a specified order to provide greater return by diminishing the amount in LAIF and spreading that over the 2,3,4, and 5 year terms. The cash that is placed in the LAIF fund in the amount of \$20,000,000 and \$1,000,000 placed in the VCIP (Ventura County Investment Pool), provides the buffer for operating cash should an emergency require the need for immediate liquidity.

Next you will see the daily cash position report used to determine how much to invest each day.

FY 18-19 First Qtr Investment Report (5/5/5)

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DAILY CASH POSITION WORKSHEET - GENERAL ACCOUNT		
Date: 9/28/18	CREDIT ESTIMATE	DESCRIPTION
Collected/Closing Avail Bal	\$ 4,613,519.22	As of 9/27/18
1 Day Float	536,186.60	As of 9/27/18
Credit Card Settlements	68,463.61	
UB Auto Pay		
Other		
TOTAL CREDITS	\$ 5,218,169.43	
	DEBIT ESTIMATE	
Accounts Payable to Clear	\$ 900,000.00	
Payroll to Clear		
Direct Deposit	2,960,165.65	
Home		
Other	178,268.19	shell
Other	128,570.88	vta lodging
Other	743,026.18	b of a leasing
TOTAL DEBITS	\$ 4,910,030.90	
COMPENSATING BALANCE	\$ 308,138.53	

(The daily cash report September 28, 2018)

Next the cost of the investments, the face value, and the market value as of end of September, 2018 is provided so that at a glance you can see the summary of the entire portfolio, the risk, and the growth in earnings from the previously reported period. The yield has changed from 1.924% downward to 1.914%. The potential loss if forced to sell has changed and on September 28th was <\$3,276,101.93>. The actual earnings for this first quarter of fiscal year 18-19 amounted to \$900,035.56.

ITEM	August 31, 2018	Quarter ending September 30, 2018
Cost of investments (book value)	\$ 182,808,861.27	\$ 179,810,311.93
Par or face value	\$ 182,890,000.00	\$ 179,890,000.00
Market value as estimated	\$ 180,041,540.00	\$ 176,534,210.00
Total earnings per period	\$ 296,086.96	\$ 900,035.56
Earned interest Yield this month	1.924%	1.914%
Gain/Loss if forced to sell	\$ (2,767,321.27)	\$ (3,276,101.93)
Total cash in bank accounts	\$ 15,692,741.23	\$ 11,277,654.27
Par value of investments	\$ 182,890,000.00	\$ 179,890,000.00

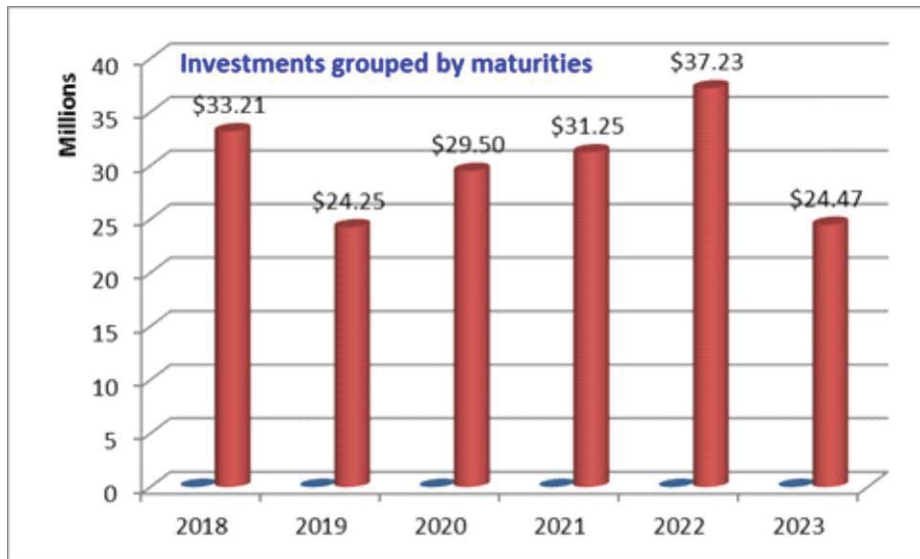
When we look back at the monthly cash flows of over 14 months we found that the month with the highest cash outflow was July 2018 with an outflow of \$37.1 million. The fact that we had \$20,000,000.00 invested in LAIF, which can be drawn down within one day, means there should

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be no normal condition that would require the Treasurer to sell investments before their maturity.



And showing a linear trend line over the most recent 13 months shows the cash inflows were increasing while the cash outflows were remaining fairly level. This is a shift from the prior 13 moving trend line:



[Blue = Cash inflow Red = Cash outflow]

ATTACHMENTS:

Sept 2018 detail of investments

Sept 2018 inventory by market value

INVESTMENT INVENTORY WITH PREMIUM/DISCOUNT REPORT

As Of Date: 09/30/2018

Run: 10/02/2018 03:15:15 PM

Reporting Currency: Local

City of Oxnard

Inv No.	Description	Purch Date Mat Date	CUSTP CPR/PSA	Coupon YTM TR	Sch Bk Price Duration	Original Face Notional Face	Unamort Premium Unamort Discount	Current Par Current Book	Amort Premium Amort Discount	Accrued Interest
Mat Date: 10/1/2018										
17090	VENTURA COUNTY INVE	01/24/2018		1.22000	100.00000	0.00	0.00	1,000,000.00	0.00	8,356.16
		10/01/2018	0	1.22000	.00300	0.00	0.00	1,000,000.00	0.00	
16434	LOCAL AGENCY INVEST	07/01/2002		1.85400	100.00000	0.00	0.00	20,000,000.00	0.00	119,222.48
		10/01/2018	0	1.85400	.00300	0.00	0.00	20,000,000.00	0.00	
Subtotal				1.82381	100.00000	0.00	0.00	21,000,000.00	0.00	127,578.64
				1.82381	.00300	0.00	0.00	21,000,000.00	0.00	
Mat Date: 10/26/2018										
17046	FHLB	04/27/2017	3130AAM47	1.20000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,333.33
		10/26/2018	0	1.20000	.07100	0.00	0.00	2,000,000.00	0.00	
17053	FHLB	04/27/2017	3130AAM47	1.20000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,333.33
		10/26/2018	0	1.20000	.07100	0.00	0.00	2,000,000.00	0.00	
17056	FHLB	05/01/2017	3130AAM47	1.20000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,333.33
		10/26/2018	0	1.20000	.07100	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.20000	100.00000	6,000,000.00	0.00	6,000,000.00	0.00	30,999.99
				1.20000	.07100	0.00	0.00	6,000,000.00	0.00	
Mat Date: 11/1/2018										
17058	FFCB	05/03/2017	3133EHHF3	1.25000	99.99665	1,000,000.00	0.00	1,000,000.00	0.00	5,208.33
		11/01/2018	0	1.25700	.08800	0.00	33.46	999,966.54	66.54	
17059	FFCB	05/03/2017	3133EHHF3	1.25000	99.99666	2,000,000.00	0.00	2,000,000.00	0.00	10,416.67
		11/01/2018	0	1.25700	.08800	0.00	66.91	1,999,933.09	133.09	
Subtotal				1.25000	99.99665	3,000,000.00	0.00	3,000,000.00	0.00	15,625.00
				1.25700	.08800	0.00	100.37	2,999,899.63	199.63	
Mat Date: 11/7/2018										
17060	FHLMC	05/08/2017	3134GAVW1	1.05000	99.87477	1,000,000.00	0.00	1,000,000.00	0.00	4,200.00
		11/07/2018	0	1.30400	.10400	0.00	1,252.28	998,747.72	2,497.72	
Subtotal				1.05000	99.87477	1,000,000.00	0.00	1,000,000.00	0.00	4,200.00
				1.30400	.10400	0.00	1,252.28	998,747.72	2,497.72	
Mat Date: 11/13/2018										
16960	CD	11/12/2013	0606247G2	2.20000	100.00000	245,000.00	0.00	245,000.00	0.00	2,082.16
		11/13/2018	0	2.20000	.12000	0.00	0.00	245,000.00	0.00	
16961	CD	11/13/2013	795450RJ6	2.00000	100.00000	245,000.00	0.00	245,000.00	0.00	1,879.46
		11/13/2018	0	2.00000	.12000	0.00	0.00	245,000.00	0.00	
Subtotal				2.10000	100.00000	490,000.00	0.00	490,000.00	0.00	3,961.62
				2.10000	.12000	0.00	0.00	490,000.00	0.00	
Mat Date: 11/14/2018										
16959	CD	11/14/2013	17284CTY0	2.15000	100.00000	245,000.00	0.00	245,000.00	0.00	2,005.98
		11/14/2018	0	2.15000	.12300	0.00	0.00	245,000.00	0.00	



INVESTMENT INVENTORY WITH PREMIUM/DISCOUNT REPORT

As Of Date: 09/30/2018

Run: 10/02/2018 03:15:15 PM

Reporting Currency: Local

City of Oxnard

Inv No.	Description	Purch Date Mat Date	CUSIP CPR/PSA	Coupon YTM TR	Sch Bk Price Duration	Original Face Notional Face	Unamort Premium Unamort Discount	Current Par Current Book	Amort Premium Amort Discount	Accrued Interest
Subtotal				2.15000 2.15000	100.00000 .12300	245,000.00 0.00	0.00 0.00	245,000.00 245,000.00	0.00 0.00	2,005.98
Mat Date: 11/26/2018										
17068	CD	05/25/2017	02006L2W2	1.45000	100.00000	245,000.00	0.00	245,000.00	0.00	1,255.54
		11/26/2018	0	1.45000	.15600	0.00	0.00	245,000.00	0.00	
17069	CD	05/26/2017	89388CBQ0	1.40000	100.00000	245,000.00	0.00	245,000.00	0.00	46.99
		11/26/2018	0	1.40000	.15500	0.00	0.00	245,000.00	0.00	
Subtotal				1.42500 1.42500	100.00000 .15550	490,000.00 0.00	0.00 0.00	490,000.00 490,000.00	0.00 0.00	1,302.53
Mat Date: 11/30/2018										
17075	CD	05/31/2017	90421MAA1	1.40000	100.00000	245,000.00	0.00	245,000.00	0.00	1,155.86
		11/30/2018	0	1.40000	.16700	0.00	0.00	245,000.00	0.00	
17072	CD	05/31/2017	31931TEH4	1.40000	100.00000	245,000.00	0.00	245,000.00	0.00	291.32
		11/30/2018	0	1.40000	.16700	0.00	0.00	245,000.00	0.00	
17074	CD	05/31/2017	23322GPK7	1.40000	100.00000	245,000.00	0.00	245,000.00	0.00	291.32
		11/30/2018	0	1.40000	.16700	0.00	0.00	245,000.00	0.00	
Subtotal				1.40000 1.40000	100.00000 .16700	735,000.00 0.00	0.00 0.00	735,000.00 735,000.00	0.00 0.00	1,738.50
Mat Date: 12/2/2018										
17077	CD	06/02/2017	58403B6P6	1.40000	100.00000	245,000.00	0.00	245,000.00	0.00	272.52
		12/02/2018	0	1.40000	.17200	0.00	0.00	245,000.00	0.00	
Subtotal				1.40000 1.40000	100.00000 .17200	245,000.00 0.00	0.00 0.00	245,000.00 245,000.00	0.00 0.00	272.52
Mat Date: 2/20/2019										
16978	FHLB	02/20/2015	3130A45D0	1.25000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	2,847.22
		02/20/2019	0	1.25000	.39200	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.25000 1.25000	100.00000 .39200	2,000,000.00 0.00	0.00 0.00	2,000,000.00 2,000,000.00	0.00 0.00	2,847.22
Mat Date: 3/29/2019										
16980	CD	03/30/2015	43738AFU5	1.50000	100.00000	245,000.00	0.00	245,000.00	0.00	292.02
		03/29/2019	0	1.50000	.49800	0.00	0.00	245,000.00	0.00	
Subtotal				1.50000 1.50000	100.00000 .49800	245,000.00 0.00	0.00 0.00	245,000.00 245,000.00	0.00 0.00	292.02
Mat Date: 9/6/2019										
16999	FNMA	09/06/2016	3136G34L6	1.12500	99.95845	2,000,000.00	0.00	2,000,000.00	0.00	1,562.50
		09/06/2019	0	1.16800	.93100	0.00	831.05	1,999,168.95	1,668.95	
Subtotal				1.12500 1.16800	99.95845 .93100	2,000,000.00 0.00	0.00 831.05	2,000,000.00 1,999,168.95	0.00 1,668.95	1,562.50



INVESTMENT INVENTORY WITH PREMIUM/DISCOUNT REPORT

As Of Date: 09/30/2018

Run: 10/02/2018 03:15:15 PM

Reporting Currency: Local

City of Oxnard

Inv No.	Description	Purch Date Mat Date	CUSIP CPR/PSA	Coupon YTM TR	Sch Bk Price Duration	Original Face Notional Face	Unamort Premium Unamort Discount	Current Par Current Book	Amort Premium Amort Discount	Accrued Interest
Mat Date: 9/27/2019										
17038	FHLMC	03/30/2017	3134GBFM9	1.57000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	348.89
		09/27/2019	0	1.57000	.98800	0.00	0.00	2,000,000.00	0.00	
17041	FHLMC	03/30/2017	3134GBFM9	1.57000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	348.89
		09/27/2019	0	1.57000	.98800	0.00	0.00	2,000,000.00	0.00	
17042	FHLMC	03/30/2017	3134GBFM9	1.57000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	348.89
		09/27/2019	0	1.57000	.98800	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.57000	100.00000	6,000,000.00	0.00	6,000,000.00	0.00	1,046.67
				1.57000	.98800	0.00	0.00	6,000,000.00	0.00	
Mat Date: 10/21/2019										
17051	FFCB	04/26/2017	3133EHGA5	1.44000	99.98795	2,000,000.00	0.00	2,000,000.00	0.00	12,800.00
		10/21/2019	0	1.44800	1.04800	0.00	240.97	1,999,759.03	159.03	
17052	FFCB	04/26/2017	3133EHGA5	1.44000	99.98795	2,000,000.00	0.00	2,000,000.00	0.00	12,800.00
		10/21/2019	0	1.44800	1.04800	0.00	240.97	1,999,759.03	159.03	
Subtotal				1.44000	99.98795	4,000,000.00	0.00	4,000,000.00	0.00	25,600.00
				1.44800	1.04800	0.00	481.94	3,999,518.06	318.06	
Mat Date: 10/25/2019										
17080	FHLMC	07/25/2017	3134GBXZ0	1.50000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	5,500.00
		10/25/2019	0	1.50000	1.05800	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.50000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	5,500.00
				1.50000	1.05800	0.00	0.00	2,000,000.00	0.00	
Mat Date: 10/28/2019										
16994	FFCB	10/30/2015	3133EFKY2	1.36000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,560.00
		10/28/2019	0	1.36000	1.06800	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.36000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,560.00
				1.36000	1.06800	0.00	0.00	2,000,000.00	0.00	
Mat Date: 11/19/2019										
16995	FFCB	11/19/2015	3133EFPR2	1.60000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,733.33
		11/19/2019	0	1.60000	1.12400	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.60000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,733.33
				1.60000	1.12400	0.00	0.00	2,000,000.00	0.00	
Mat Date: 12/27/2019										
17035	FHLMC	03/27/2017	3134GA7F5	1.62500	99.95918	2,000,000.00	0.00	2,000,000.00	0.00	8,486.11
		12/27/2019	0	1.65300	1.23000	0.00	816.42	1,999,183.58	683.58	
17036	FHLMC	03/27/2017	3134GA7F5	1.62500	99.95918	2,000,000.00	0.00	2,000,000.00	0.00	8,486.11
		12/27/2019	0	1.65300	1.23000	0.00	816.42	1,999,183.58	683.58	
Subtotal				1.62500	99.95918	4,000,000.00	0.00	4,000,000.00	0.00	16,972.22
				1.65300	1.23000	0.00	1,632.84	3,998,367.16	1,367.16	



INVESTMENT INVENTORY WITH PREMIUM/DISCOUNT REPORT

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Run: 10/02/2018 03:15:15 PM

Reporting Currency: Local

City of Oxnard

Inv No.	Description	Purch Date Mat Date	CUSIP CPR/PSA	Coupon YTM TR	Sch Bk Price Duration	Original Face Notional Face	Unamort Premium Unamort Discount	Current Par Current Book	Amort Premium Amort Discount	Accrued Interest
Mat Date: 1/22/2020										
16996	FHLB	01/22/2016	3130A6YW1	1.70000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	6,516.67
		01/22/2020	0	1.70000	1.29900	0.00	0.00	2,000,000.00	0.00	
			Subtotal	1.70000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	6,516.67
				1.70000	1.29900	0.00	0.00	2,000,000.00	0.00	
Mat Date: 4/13/2020										
16997	FFCB	04/13/2016	3133EF2L0	1.40000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	13,066.67
		04/13/2020	0	1.40000	1.51500	0.00	0.00	2,000,000.00	0.00	
			Subtotal	1.40000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	13,066.67
				1.40000	1.51500	0.00	0.00	2,000,000.00	0.00	
Mat Date: 5/7/2020										
17013	FNMA	11/07/2016	3136G4FW8	1.30000	100.00000	1,500,000.00	0.00	1,500,000.00	0.00	7,800.00
		05/07/2020	0	1.30000	1.58300	0.00	0.00	1,500,000.00	0.00	
			Subtotal	1.30000	100.00000	1,500,000.00	0.00	1,500,000.00	0.00	7,800.00
				1.30000	1.58300	0.00	0.00	1,500,000.00	0.00	
Mat Date: 7/27/2020										
17079	FHLB	07/27/2017	3130ABVU7	1.62500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	5,777.78
		07/27/2020	0	1.62500	1.80100	0.00	0.00	2,000,000.00	0.00	
17047	FHLMC	04/27/2017	3134GBHW5	1.62500	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	6,951.39
		07/27/2020	0	1.62500	1.80100	0.00	0.00	1,000,000.00	0.00	
17048	FHLMC	04/27/2017	3134GBHW5	1.62500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	13,902.78
		07/27/2020	0	1.62500	1.80100	0.00	0.00	2,000,000.00	0.00	
			Subtotal	1.62500	100.00000	5,000,000.00	0.00	5,000,000.00	0.00	26,631.95
				1.62500	1.80100	0.00	0.00	5,000,000.00	0.00	
Mat Date: 7/28/2020										
17008	FNMA	10/31/2016	3136G4GK3	1.35000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	4,725.00
		07/28/2020	0	1.35000	1.80800	0.00	0.00	2,000,000.00	0.00	
			Subtotal	1.35000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	4,725.00
				1.35000	1.80800	0.00	0.00	2,000,000.00	0.00	
Mat Date: 7/30/2020										
17088	FHLB	01/30/2018	3130ADF98	2.17000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	7,353.89
		07/30/2020	0	2.17000	1.80100	0.00	0.00	2,000,000.00	0.00	
			Subtotal	2.17000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	7,353.89
				2.17000	1.80100	0.00	0.00	2,000,000.00	0.00	
Mat Date: 9/8/2020										
17000	FFCB	09/08/2016	3133EGTM7	1.37500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	1,756.94
		09/08/2020	0	1.37500	1.91800	0.00	0.00	2,000,000.00	0.00	
			Subtotal	1.37500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	1,756.94

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				1.37500	1.91800	0.00	0.00	2,000,000.00	0.00	
Mat Date: 9/21/2020										
17001	FFCB	09/21/2016	3133EGVK8	1.35000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	750.00
		09/21/2020	0	1.35000	1.95500	0.00	0.00	2,000,000.00	0.00	
	Subtotal			1.35000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	750.00
				1.35000	1.95500	0.00	0.00	2,000,000.00	0.00	
Mat Date: 9/30/2020										
17002	FNMA	09/30/2016	3136G4BV4	1.45000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	14,580.56
		09/30/2020	0	1.45000	1.97900	0.00	0.00	2,000,000.00	0.00	
	Subtotal			1.45000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	14,580.56
				1.45000	1.97900	0.00	0.00	2,000,000.00	0.00	
Mat Date: 10/6/2020										
17006	FHLB	10/27/2016	3130A9NK3	1.37500	99.99366	2,000,000.00	0.00	2,000,000.00	0.00	13,368.06
		10/06/2020	0	1.37800	1.98300	0.00	126.81	1,999,873.19	73.19	
	Subtotal			1.37500	99.99366	2,000,000.00	0.00	2,000,000.00	0.00	13,368.06
				1.37800	1.98300	0.00	126.81	1,999,873.19	73.19	
Mat Date: 10/28/2020										
17007	FHLB	10/28/2016	3130A9WK3	1.40000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	5,950.00
		10/28/2020	0	1.40000	2.04300	0.00	0.00	1,000,000.00	0.00	
	Subtotal			1.40000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	5,950.00
				1.40000	2.04300	0.00	0.00	1,000,000.00	0.00	
Mat Date: 11/2/2020										
17010	FFCB	11/02/2016	3133EGC29	1.35000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,175.00
		11/02/2020	0	1.35000	2.05600	0.00	0.00	2,000,000.00	0.00	
	Subtotal			1.35000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,175.00
				1.35000	2.05600	0.00	0.00	2,000,000.00	0.00	
Mat Date: 11/30/2020										
17039	FNMA	03/30/2017	3135G0F73	1.50000	99.49768	2,000,000.00	0.00	2,000,000.00	0.00	10,083.33
		11/30/2020	0	1.70800	2.13000	0.00	10,046.50	1,989,953.50	4,693.50	
	Subtotal			1.50000	99.49768	2,000,000.00	0.00	2,000,000.00	0.00	10,083.33
				1.70800	2.13000	0.00	10,046.50	1,989,953.50	4,693.50	
Mat Date: 12/29/2020										
17084	FHLMC	12/29/2017	3134GSBA2	2.12500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,861.11
		12/29/2020	0	2.12500	2.19500	0.00	0.00	2,000,000.00	0.00	
	Subtotal			2.12500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,861.11
				2.12500	2.19500	0.00	0.00	2,000,000.00	0.00	
Mat Date: 2/26/2021										
17094	FHLMC	02/26/2018	3134GSFA8	2.50000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	2,430.56

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		02/26/2021	0	2.50000	2.34500	0.00	0.00	1,000,000.00	0.00	
	Subtotal			2.50000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	2,430.56
				2.50000	2.34500	0.00	0.00	1,000,000.00	0.00	
Mat Date: 5/10/2021										
17102	FFCB	05/10/2018	3133EJNS4	2.70000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	10,575.00
		05/10/2021	0	2.70000	2.51300	0.00	0.00	1,000,000.00	0.00	
17101	CD	03/10/2018	61747MX63	2.90000	100.00000	245,000.00	0.00	245,000.00	0.00	2,803.07
		05/10/2021	0	2.90000	2.50700	0.00	0.00	245,000.00	0.00	
	Subtotal			2.73936	100.00000	1,245,000.00	0.00	1,245,000.00	0.00	13,378.07
				2.73936	2.51182	0.00	0.00	1,245,000.00	0.00	
Mat Date: 7/6/2021										
17087	FHLB	01/18/2018	3130ABMR4	1.85000	98.69552	1,000,000.00	0.00	1,000,000.00	0.00	4,368.06
		07/06/2021	0	2.30500	2.69800	0.00	13,044.78	986,955.22	2,025.22	
	Subtotal			1.85000	98.69552	1,000,000.00	0.00	1,000,000.00	0.00	4,368.06
				2.30500	2.69800	0.00	13,044.78	986,955.22	2,025.22	
Mat Date: 9/29/2021										
17017	FHLB	12/30/2016	3130AAGY8	2.15000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,988.89
		09/29/2021	0	2.15000	2.91900	0.00	0.00	2,000,000.00	0.00	
	Subtotal			2.15000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,988.89
				2.15000	2.91900	0.00	0.00	2,000,000.00	0.00	
Mat Date: 9/30/2021										
17011	FHLB	11/04/2016	3130A9MG3	1.50000	99.93886	2,000,000.00	0.00	2,000,000.00	0.00	15,083.33
		09/30/2021	0	1.52100	2.94500	0.00	1,222.78	1,998,777.22	777.22	
17003	FNMA	09/30/2016	3136G37F6	1.50000	99.88007	2,000,000.00	0.00	2,000,000.00	0.00	15,083.33
		09/30/2021	0	1.54200	2.94500	0.00	2,398.69	1,997,601.31	1,601.31	
	Subtotal			1.50000	99.90946	4,000,000.00	0.00	4,000,000.00	0.00	30,166.66
				1.53150	2.94500	0.00	3,621.47	3,996,378.53	2,378.53	
Mat Date: 10/4/2021										
17004	FFCB	10/04/2016	3133EGWZ4	1.42000	99.96501	2,000,000.00	0.00	2,000,000.00	0.00	13,963.33
		10/04/2021	0	1.43000	2.93800	0.00	699.89	1,999,300.11	300.11	
	Subtotal			1.42000	99.96501	2,000,000.00	0.00	2,000,000.00	0.00	13,963.33
				1.43000	2.93800	0.00	699.89	1,999,300.11	300.11	
Mat Date: 10/12/2021										
17005	FFCB	10/14/2016	3133EGYB5	1.54000	99.99299	2,000,000.00	0.00	2,000,000.00	0.00	14,458.89
		10/12/2021	0	1.54200	2.95400	0.00	140.13	1,999,859.87	59.87	
	Subtotal			1.54000	99.99299	2,000,000.00	0.00	2,000,000.00	0.00	14,458.89
				1.54200	2.95400	0.00	140.13	1,999,859.87	59.87	
Mat Date: 10/28/2021										

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17012	FHLB	11/04/2016	3130A9WN7	1.60000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	13,600.00
		10/28/2021	0	1.60000	2.99600	0.00	0.00	2,000,000.00	0.00	
17009	FNMA	10/28/2016	3136G4FA6	1.62500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	13,812.50
		10/28/2021	0	1.62500	2.99400	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.61250	100.00000	4,000,000.00	0.00	4,000,000.00	0.00	27,412.50
				1.61250	2.99500	0.00	0.00	4,000,000.00	0.00	

Mat Date: 11/9/2021

17014	FHLB	11/09/2016	3130A9Z61	1.50000	99.96498	2,000,000.00	0.00	2,000,000.00	0.00	11,833.33
		11/09/2021	0	1.51000	3.03100	0.00	700.44	1,999,299.56	299.56	
Subtotal				1.50000	99.96498	2,000,000.00	0.00	2,000,000.00	0.00	11,833.33
				1.51000	3.03100	0.00	700.44	1,999,299.56	299.56	

Mat Date: 11/15/2021

17015	FFCB	11/15/2016	3133EGG82	1.52000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,484.44
		11/15/2021	0	1.52000	3.04700	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.52000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,484.44
				1.52000	3.04700	0.00	0.00	2,000,000.00	0.00	

Mat Date: 11/23/2021

17016	FHLB	11/23/2016	3130A9VY4	1.65000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,733.33
		11/23/2021	0	1.65000	3.06200	0.00	0.00	2,000,000.00	0.00	
Subtotal				1.65000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	11,733.33
				1.65000	3.06200	0.00	0.00	2,000,000.00	0.00	

Mat Date: 11/29/2021

17018	FHLB	12/30/2016	3130AABG2	1.87500	99.57177	2,000,000.00	0.00	2,000,000.00	0.00	12,708.33
		11/29/2021	0	2.00400	3.06800	0.00	8,564.67	1,991,435.33	3,455.33	
17019	FHLB	12/30/2016	3130AABG2	1.87500	99.47842	2,000,000.00	0.00	2,000,000.00	0.00	12,708.33
		11/29/2021	0	2.03200	3.06800	0.00	10,431.51	1,989,568.49	4,208.49	
Subtotal				1.87500	99.52510	4,000,000.00	0.00	4,000,000.00	0.00	25,416.66
				2.01799	3.06800	0.00	18,996.18	3,981,003.82	7,663.82	

Mat Date: 12/28/2021

17083	FHLMC	12/28/2017	3134GSAB1	2.25000	99.93439	2,000,000.00	0.00	2,000,000.00	0.00	11,625.00
		12/28/2021	0	2.27000	3.13000	0.00	1,312.11	1,998,687.89	187.89	
Subtotal				2.25000	99.93439	2,000,000.00	0.00	2,000,000.00	0.00	11,625.00
				2.27000	3.13000	0.00	1,312.11	1,998,687.89	187.89	

Mat Date: 12/29/2021

17020	FHLMC	12/30/2016	3134GAC28	2.20000	99.94748	2,000,000.00	0.00	2,000,000.00	0.00	11,244.44
		12/29/2021	0	2.21600	3.13500	0.00	1,050.41	1,998,949.59	449.59	
Subtotal				2.20000	99.94748	2,000,000.00	0.00	2,000,000.00	0.00	11,244.44
				2.21600	3.13500	0.00	1,050.41	1,998,949.59	449.59	

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Mat Date: 1/26/2022										
17023	FHLMC	01/26/2017	3134GAK86	2.20000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	7,944.44
		01/26/2022	0	2.20000	3.21000	0.00	0.00	2,000,000.00	0.00	
17024	FHLMC	01/26/2017	3134GAK86	2.20000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	7,944.44
		01/26/2022	0	2.20000	3.21000	0.00	0.00	2,000,000.00	0.00	
17025	FHLMC	01/26/2017	3134GAK86	2.20000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	7,944.44
		01/26/2022	0	2.20000	3.21000	0.00	0.00	2,000,000.00	0.00	
Subtotal				2.20000	100.00000	6,000,000.00	0.00	6,000,000.00	0.00	23,833.32
				2.20000	3.21000	0.00	0.00	6,000,000.00	0.00	
Mat Date: 4/25/2022										
17057	FFCB	05/01/2017	3133EHGS6	2.03000	99.87967	2,000,000.00	0.00	2,000,000.00	0.00	17,593.33
		04/25/2022	0	2.06200	3.43100	0.00	2,406.59	1,997,593.41	593.41	
Subtotal				2.03000	99.87967	2,000,000.00	0.00	2,000,000.00	0.00	17,593.33
				2.06200	3.43100	0.00	2,406.59	1,997,593.41	593.41	
Mat Date: 4/27/2022										
17049	FHLMC	04/27/2017	3134GBJZ6	2.10000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	17,966.67
		04/27/2022	0	2.10000	3.43300	0.00	0.00	2,000,000.00	0.00	
17054	FHLMC	04/27/2017	3134GBJA1	2.10000	99.96802	2,000,000.00	0.00	2,000,000.00	0.00	17,966.67
		04/27/2022	0	2.10800	3.43200	0.00	639.65	1,999,360.35	160.35	
17055	FHLMC	05/01/2017	3134GBKY7	2.12500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	18,180.56
		04/27/2022	0	2.12500	3.43100	0.00	0.00	2,000,000.00	0.00	
Subtotal				2.10833	99.98934	6,000,000.00	0.00	6,000,000.00	0.00	54,113.90
				2.11100	3.43200	0.00	639.65	5,999,360.35	160.35	
Mat Date: 5/3/2022										
17100	FHLB	05/03/2018	3130AE7C8	3.00000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	24,666.67
		05/03/2022	0	3.00000	3.39100	0.00	0.00	2,000,000.00	0.00	
Subtotal				3.00000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	24,666.67
				3.00000	3.39100	0.00	0.00	2,000,000.00	0.00	
Mat Date: 5/18/2022										
17061	FHLB	05/18/2017	3130ABCS3	2.10000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	15,516.67
		05/18/2022	0	2.10000	3.49100	0.00	0.00	2,000,000.00	0.00	
17065	FHLB	05/25/2017	3130ABCS3	2.10000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	15,516.67
		05/18/2022	0	2.10000	3.49100	0.00	0.00	2,000,000.00	0.00	
Subtotal				2.10000	100.00000	4,000,000.00	0.00	4,000,000.00	0.00	31,033.34
				2.10000	3.49100	0.00	0.00	4,000,000.00	0.00	
Mat Date: 5/23/2022										
17062	FHLB	05/23/2017	3130ABCF1	1.50000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,666.67
		05/23/2022	0	1.50000	3.54500	0.00	0.00	2,000,000.00	0.00	

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17066	FFCB	05/25/2017	3133EHJY0	2.07000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	14,720.00
		05/23/2022	0	2.07000	3.50700	0.00	0.00	2,000,000.00	0.00	
			Subtotal	1.78500	100.00000	4,000,000.00	0.00	4,000,000.00	0.00	25,386.67
				1.78500	3.52600	0.00	0.00	4,000,000.00	0.00	
Mat Date: 5/24/2022										
17063	CD	05/24/2017	1404203A6	2.40000	100.00000	245,000.00	0.00	245,000.00	0.00	2,094.25
		05/24/2022	0	2.40000	3.48900	0.00	0.00	245,000.00	0.00	
17064	CD	05/24/2017	14042RFW6	2.40000	100.00000	245,000.00	0.00	245,000.00	0.00	2,094.25
		05/24/2022	0	2.40000	3.48900	0.00	0.00	245,000.00	0.00	
			Subtotal	2.40000	100.00000	490,000.00	0.00	490,000.00	0.00	4,188.50
				2.40000	3.48900	0.00	0.00	490,000.00	0.00	
Mat Date: 5/25/2022										
17067	FHLMC	05/25/2017	3134GBNJ7	2.12500	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	7,437.50
		05/25/2022	0	2.12500	3.50900	0.00	0.00	1,000,000.00	0.00	
			Subtotal	2.12500	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	7,437.50
				2.12500	3.50900	0.00	0.00	1,000,000.00	0.00	
Mat Date: 5/26/2022										
17070	CD	05/26/2017	87165EMK0	2.40000	100.00000	245,000.00	0.00	245,000.00	0.00	2,062.03
		05/26/2022	0	2.40000	3.49500	0.00	0.00	245,000.00	0.00	
			Subtotal	2.40000	100.00000	245,000.00	0.00	245,000.00	0.00	2,062.03
				2.40000	3.49500	0.00	0.00	245,000.00	0.00	
Mat Date: 5/27/2022										
17071	FHLMC	05/30/2017	3134GBPW6	2.20000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	7,577.78
		05/27/2022	0	2.20000	3.50900	0.00	0.00	1,000,000.00	0.00	
			Subtotal	2.20000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	7,577.78
				2.20000	3.50900	0.00	0.00	1,000,000.00	0.00	
Mat Date: 5/31/2022										
17076	CD	05/31/2017	38148PKJ5	2.40000	100.00000	245,000.00	0.00	245,000.00	0.00	1,965.37
		05/31/2022	0	2.40000	3.50500	0.00	0.00	245,000.00	0.00	
17073	CD	05/31/2017	20033AUB0	2.35000	100.00000	245,000.00	0.00	245,000.00	0.00	488.99
		05/31/2022	0	2.35000	3.51400	0.00	0.00	245,000.00	0.00	
			Subtotal	2.37500	100.00000	490,000.00	0.00	490,000.00	0.00	2,454.36
				2.37500	3.50950	0.00	0.00	490,000.00	0.00	
Mat Date: 6/15/2022										
17078	FHLMC	06/15/2017	3134GBRW4	1.75000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,305.56
		06/15/2022	0	1.75000	3.60500	0.00	0.00	2,000,000.00	0.00	
			Subtotal	1.75000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	10,305.56
				1.75000	3.60500	0.00	0.00	2,000,000.00	0.00	



INVESTMENT INVENTORY WITH PREMIUM/DISCOUNT REPORT

As Of Date: 09/30/2018

Run: 10/02/2018 03:15:15 PM

Reporting Currency: Local

City of Oxnard

Inv Description
No.

Purch Date	CUSIP	Coupon	Sch Bk Price	Original Face	Unamort Premium	Current Par	Amort Premium	Accrued Interest
Mat Date	CPR/PSA	YTM TR	Duration	Notional Face	Unamort Discount	Current Book	Amort Discount	
Mat Date: 8/24/2022								
08/30/2017	3130AC2H6	2.16000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	4,440.00
08/24/2022	0	2.16000	3.75400	0.00	0.00	2,000,000.00	0.00	
	Subtotal	2.16000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	4,440.00
		2.16000	3.75400	0.00	0.00	2,000,000.00	0.00	
Mat Date: 11/15/2022								
12/29/2017	3133EHS38	2.23000	99.27856	2,000,000.00	0.00	2,000,000.00	0.00	16,848.89
11/15/2022	0	2.40100	3.93100	0.00	14,428.82	1,985,571.18	1,211.18	
	Subtotal	2.23000	99.27856	2,000,000.00	0.00	2,000,000.00	0.00	16,848.89
		2.40100	3.93100	0.00	14,428.82	1,985,571.18	1,211.18	
Mat Date: 12/27/2022								
12/27/2017	3130ACYX6	2.40000	99.95501	2,000,000.00	0.00	2,000,000.00	0.00	12,533.33
12/27/2022	0	2.41100	4.03400	0.00	899.78	1,999,100.22	100.22	
	Subtotal	2.40000	99.95501	2,000,000.00	0.00	2,000,000.00	0.00	12,533.33
		2.41100	4.03400	0.00	899.78	1,999,100.22	100.22	
Mat Date: 12/29/2022								
12/29/2017	3134GB6E7	2.45000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	12,522.22
12/29/2022	0	2.45000	4.03500	0.00	0.00	2,000,000.00	0.00	
	Subtotal	2.45000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	12,522.22
		2.45000	4.03500	0.00	0.00	2,000,000.00	0.00	
Mat Date: 1/30/2023								
01/30/2018	3134GSBV6	2.50000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	8,472.22
01/30/2023	0	2.50000	4.11700	0.00	0.00	2,000,000.00	0.00	
	Subtotal	2.50000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	8,472.22
		2.50000	4.11700	0.00	0.00	2,000,000.00	0.00	
Mat Date: 2/8/2023								
02/08/2018	3134GSCH6	2.12500	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	3,128.47
02/08/2023	0	2.12500	4.17100	0.00	0.00	1,000,000.00	0.00	
02/08/2018	3134GSCH6	2.12500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	6,256.94
02/08/2023	0	2.12500	4.17100	0.00	0.00	2,000,000.00	0.00	
	Subtotal	2.12500	100.00000	3,000,000.00	0.00	3,000,000.00	0.00	9,385.41
		2.12500	4.17100	0.00	0.00	3,000,000.00	0.00	
Mat Date: 2/15/2023								
02/28/2018	3133EJDA4	2.94000	99.77240	1,000,000.00	0.00	1,000,000.00	0.00	3,756.67
02/15/2023	0	2.99500	4.12300	0.00	2,276.03	997,723.97	233.97	
	Subtotal	2.94000	99.77240	1,000,000.00	0.00	1,000,000.00	0.00	3,756.67
		2.99500	4.12300	0.00	2,276.03	997,723.97	233.97	
Mat Date: 2/21/2023								

INVESTMENT INVENTORY WITH PREMIUM/DISCOUNT REPORT

As Of Date: 09/30/2018

Run: 10/02/2018 03:15:15 PM

Reporting Currency: Local

City of Oxnard

Inv No.	Description	Purch Date Mat Date	CUSIP CPR/PSA	Coupon YTM TR	Sch Bk Price Duration	Original Face Notional Face	Unamort Premium Unamort Discount	Current Par Current Book	Amort Premium Amort Discount	Accrued Interest
17093	FFCB	02/21/2018	3133EJDP1	2.92000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	3,244.44
		02/21/2023	0	2.92000	4.14100	0.00	0.00	1,000,000.00	0.00	
Subtotal				2.92000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	3,244.44
				2.92000	4.14100	0.00	0.00	1,000,000.00	0.00	
Mat Date: 3/15/2023										
17096	FHLMC	03/15/2018	3134GSFJ9	3.00000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	1,333.33
		03/15/2023	0	3.00000	4.20100	0.00	0.00	1,000,000.00	0.00	
Subtotal				3.00000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	1,333.33
				3.00000	4.20100	0.00	0.00	1,000,000.00	0.00	
Mat Date: 3/28/2023										
17097	FHLMC	03/28/2018	3134GSHE8	3.05000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	254.17
		03/28/2023	0	3.05000	4.23300	0.00	0.00	1,000,000.00	0.00	
Subtotal				3.05000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	254.17
				3.05000	4.23300	0.00	0.00	1,000,000.00	0.00	
Mat Date: 4/26/2023										
17099	FNMA	04/26/2018	3136G4SK0	3.05000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	13,131.94
		04/26/2023	0	3.05000	4.24700	0.00	0.00	1,000,000.00	0.00	
17098	FHLMC	04/26/2018	3134GSJK2	3.06000	100.00000	1,000,000.00	0.00	1,000,000.00	0.00	13,175.00
		04/26/2023	0	3.06000	4.24600	0.00	0.00	1,000,000.00	0.00	
Subtotal				3.05500	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	26,306.94
				3.05500	4.24650	0.00	0.00	2,000,000.00	0.00	
Mat Date: 5/15/2023										
17103	FHLMC	05/15/2018	3134GSKY0	3.20000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	24,177.78
		05/15/2023	0	3.20000	4.28500	0.00	0.00	2,000,000.00	0.00	
Subtotal				3.20000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	24,177.78
				3.20000	4.28500	0.00	0.00	2,000,000.00	0.00	
Mat Date: 5/17/2023										
17105	FHLB	05/17/2018	3130AEBQ2	3.14000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	23,375.56
		05/17/2023	0	3.14000	4.29700	0.00	0.00	2,000,000.00	0.00	
17104	FHLMC	05/17/2018	3134GSKE4	3.10000	99.75000	2,000,000.00	0.00	2,000,000.00	0.00	23,077.78
		05/17/2023	0	3.15400	4.30000	0.00	5,000.00	1,995,000.00	0.00	
Subtotal				3.12000	99.87500	4,000,000.00	0.00	4,000,000.00	0.00	46,453.34
				3.14699	4.29850	0.00	5,000.00	3,995,000.00	0.00	
Mat Date: 5/24/2023										
17106	FHLB	05/24/2018	3130AECQ1	3.23000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	22,789.44
		05/24/2023	0	3.23000	4.30700	0.00	0.00	2,000,000.00	0.00	
17107	FHLMC	05/30/2018	3134GSMJ1	3.25000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	21,847.22
		05/24/2023	0	3.25000	4.30700	0.00	0.00	2,000,000.00	0.00	

INVESTMENT INVENTORY WITH PREMIUM/DISCOUNT REPORT

As Of Date: 09/30/2018

Run: 10/02/2018 03:15:15 PM

Reporting Currency: Local

City of Oxnard

Inv No.	Description	Purch Date Mat Date	CUSIP CPR/PSA	Coupon YTM TR	Sch Bk Price Duration	Original Face Notional Face	Unamort Premium Unamort Discount	Current Par Current Book	Amort Premium Amort Discount	Accrued Interest
Subtotal				3.24000	100.00000	4,000,000.00	0.00	4,000,000.00	0.00	44,636.66
				3.24000	4.30700	0.00	0.00	4,000,000.00	0.00	
Mat Date: 5/31/2023										
17108	CD	05/31/2018	48128FCD2	3.25000	100.00000	245,000.00	0.00	245,000.00	0.00	2,683.25
		05/31/2023	0	3.25000	4.32300	0.00	0.00	245,000.00	0.00	
Subtotal				3.25000	100.00000	245,000.00	0.00	245,000.00	0.00	2,683.25
				3.25000	4.32300	0.00	0.00	245,000.00	0.00	
Mat Date: 6/26/2023										
17109	CD	06/26/2018	02589AAM4	3.30000	100.00000	245,000.00	0.00	245,000.00	0.00	2,148.62
		06/26/2023	0	3.30000	4.39000	0.00	0.00	245,000.00	0.00	
Subtotal				3.30000	100.00000	245,000.00	0.00	245,000.00	0.00	2,148.62
				3.30000	4.39000	0.00	0.00	245,000.00	0.00	
Mat Date: 6/27/2023										
17110	CD	06/27/2018	254673QR0	3.30000	100.00000	245,000.00	0.00	245,000.00	0.00	2,126.47
		06/27/2023	0	3.30000	4.39300	0.00	0.00	245,000.00	0.00	
Subtotal				3.30000	100.00000	245,000.00	0.00	245,000.00	0.00	2,126.47
				3.30000	4.39300	0.00	0.00	245,000.00	0.00	
Mat Date: 6/28/2023										
17112	FHLMC	06/28/2018	3134GSNY7	3.25000	100.00000	2,000,000.00	0.00	2,000,000.00	0.00	16,791.67
		06/28/2023	0	3.25000	4.40000	0.00	0.00	2,000,000.00	0.00	
17111	CD	06/28/2018	17312QN96	3.30000	100.00000	245,000.00	0.00	245,000.00	0.00	2,104.32
		06/28/2023	0	3.30000	4.39500	0.00	0.00	245,000.00	0.00	
Subtotal				3.25546	100.00000	2,245,000.00	0.00	2,245,000.00	0.00	18,895.99
				3.25546	4.39945	0.00	0.00	2,245,000.00	0.00	
Mat Date: 6/29/2023										
17113	CD	06/29/2018	05580ANG5	3.30000	100.00000	245,000.00	0.00	245,000.00	0.00	2,082.16
		06/29/2023	0	3.30000	4.39800	0.00	0.00	245,000.00	0.00	
Subtotal				3.30000	100.00000	245,000.00	0.00	245,000.00	0.00	2,082.16
				3.30000	4.39800	0.00	0.00	245,000.00	0.00	
Mat Date: 7/24/2023										
17114	CD	07/23/2018	89235MJA0	3.40000	100.00000	245,000.00	0.00	245,000.00	0.00	1,597.53
		07/24/2023	0	3.40000	4.45900	0.00	0.00	245,000.00	0.00	
Subtotal				3.40000	100.00000	245,000.00	0.00	245,000.00	0.00	1,597.53
				3.40000	4.45900	0.00	0.00	245,000.00	0.00	
Grand Total		Count 109		1.91706	99.95570	158,890,000.00	0.00	179,890,000.00	0.00	1,054,474.46
				1.93255	2.27140	0.00	79,688.07	179,810,311.93	26,481.93	

Inventory by Market Value

As Of Date: 09/30/2018

Date Basis: Settlement

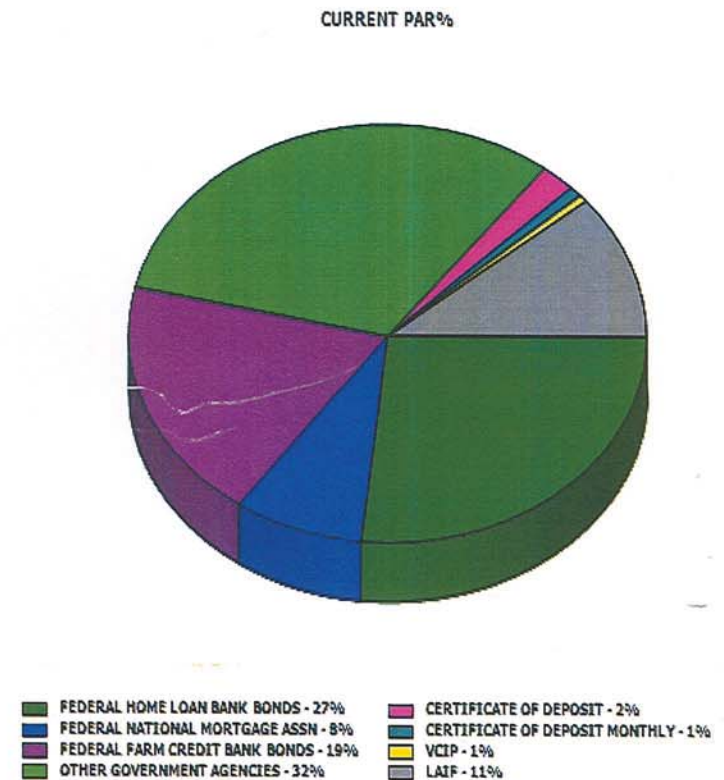
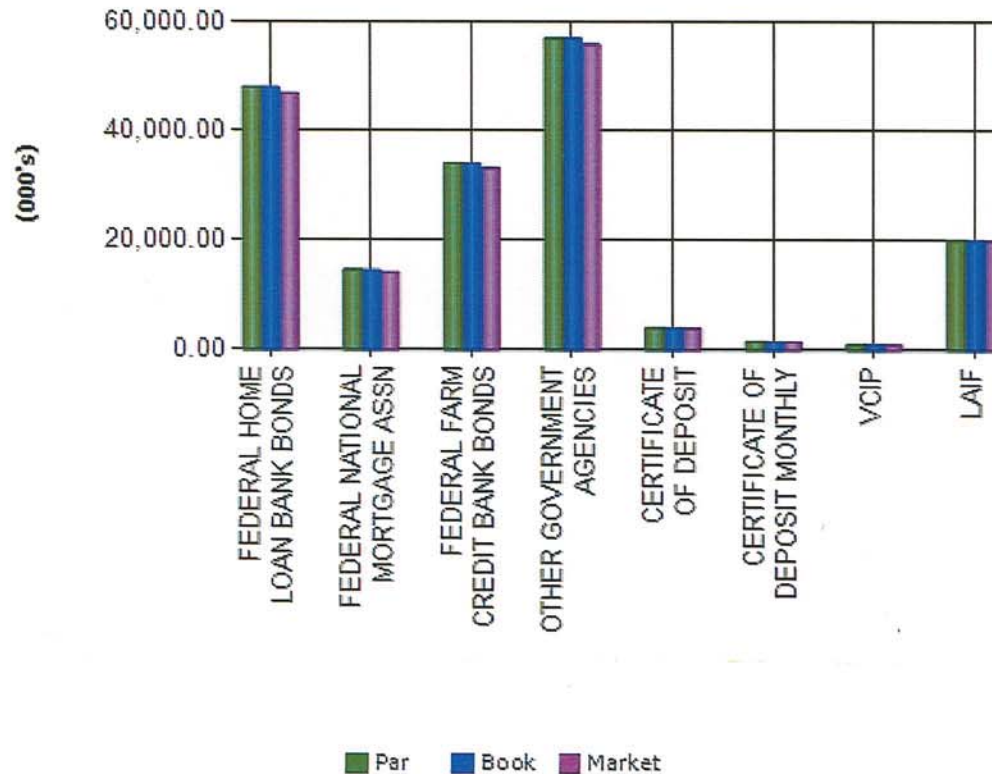
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Reporting Currency: Local

City of Oxnard

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Yield
FEDERAL HOME LOAN BANK BONDS	48,000.00	47,965.01	46,961.73	97.91%	1.90%
FEDERAL NATIONAL MORTGAGE ASSN	14,500.00	14,486.72	14,063.87	97.08%	1.56%
FEDERAL FARM CREDIT BANK BONDS	34,000.00	33,979.47	33,188.23	97.67%	1.68%
OTHER GOVERNMENT AGENCIES	57,000.00	56,989.11	55,939.90	98.16%	2.21%
CERTIFICATE OF DEPOSIT	3,920.00	3,920.00	3,916.53	99.91%	2.60%
CERTIFICATE OF DEPOSIT MONTHLY	1,470.00	1,470.00	1,463.94	99.59%	1.58%
VCIP	1,000.00	1,000.00	1,000.00	100.00%	1.22%
LAIF	20,000.00	20,000.00	20,000.00	100.00%	1.85%
Totals(000's)	179,890.00	179,810.31	176,534.21	98.18%	1.93%

Asset Allocation



*OXNARD
CITY TREASURER'S
1ST QUARTER FY 18-19
INVESTMENT REPORT*

Oct. 23, 2018

City Treasurer's Department

Phillip S. Molina
City Treasurer

“The City Treasurer’s Office receives and keeps safe all funds received by the City. It is the mission of the City Treasurer’s Office to efficiently manage and protect public funds while providing the highest level of customer service.”

CITY TREASURER'S DEPARTMENT



CITY TREASURER'S FUNCTIONS

- INVESTING IN MARKET INSTRUMENTS,
- REVIEW DISBURSEMENTS
- CASHIERING,
- UTILITY BILLING,
- BUSINESS LICENSES & PERMITS.



U.S. RECESSION CHANCES IN NEXT TWO YEARS TOP 60%, JPMORGAN SAYS

U.S. Recession Chances in Next Two Years Top 60%, JPMorgan Says

By Brendan Murray

(Bloomberg) --

The U.S. economy has a greater than 50-50 chance of tipping into a recession in the next two years, according to a model tracked by JPMorgan Chase & Co.

The probability of a U.S. recession within one year is almost 28 percent, and rises to more than 60 percent over the next two years, researchers wrote in a note this week. Over the next three years, the odds are higher than 80 percent, according to the note.

Read More: Markets Show Recession Risk Falling, Why Don't Investors Agree?

JPMorgan's model includes indicators ranging from consumer and business sentiment to prime-age male labor participation, compensation growth, and durables and structures as a share of gross domestic product. The bank's gauge is more pessimistic than a recession tracker maintained by the Federal Reserve Bank of New York, which shows a 14.5 percent chance of a recession a year from now.

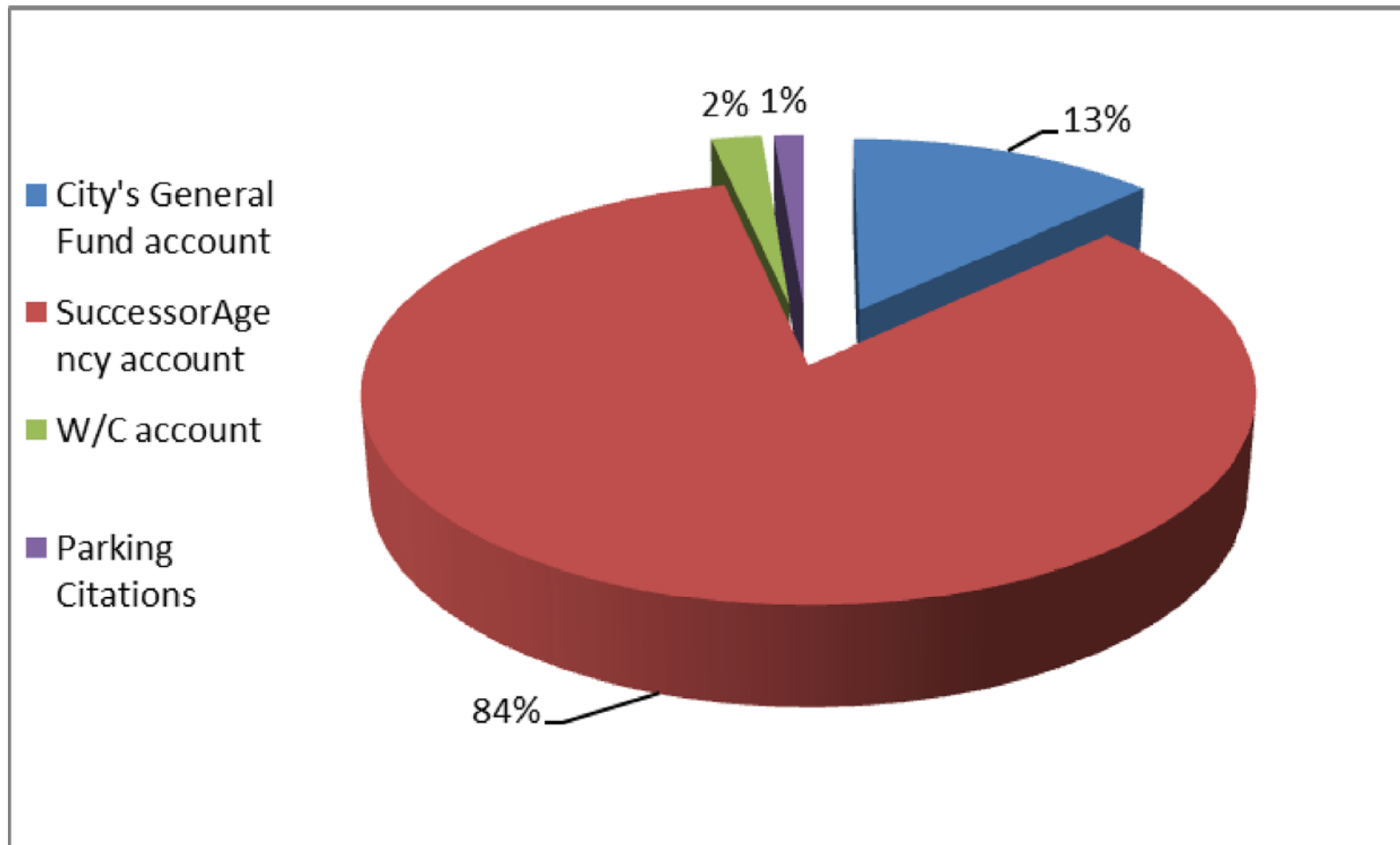
To contact the reporter on this story:

Brendan Murray in Washington at brmurray@bloomberg.net

CASH BALANCES IN EACH APPROVED BANK ACCOUNT

City Treasurer's bank accounts	August 31, 2018	As of September 28, 2018
City's General Fund account	\$1,738,833.83	\$1,549,525.27
Successor Agency account	\$10,051,525.31	\$9,923,031.14
W/C account	\$215,002.09	\$253,919.24
Parking Citations	\$222,663.30	\$151,178.62
TOTAL CASH IN BANK ACCOUNTS	\$12,228,024.53	\$11,877,654.27

PIE CHART SHOWING THE RELATIONSHIP OF CASH IN THE BANK ACCOUNTS.

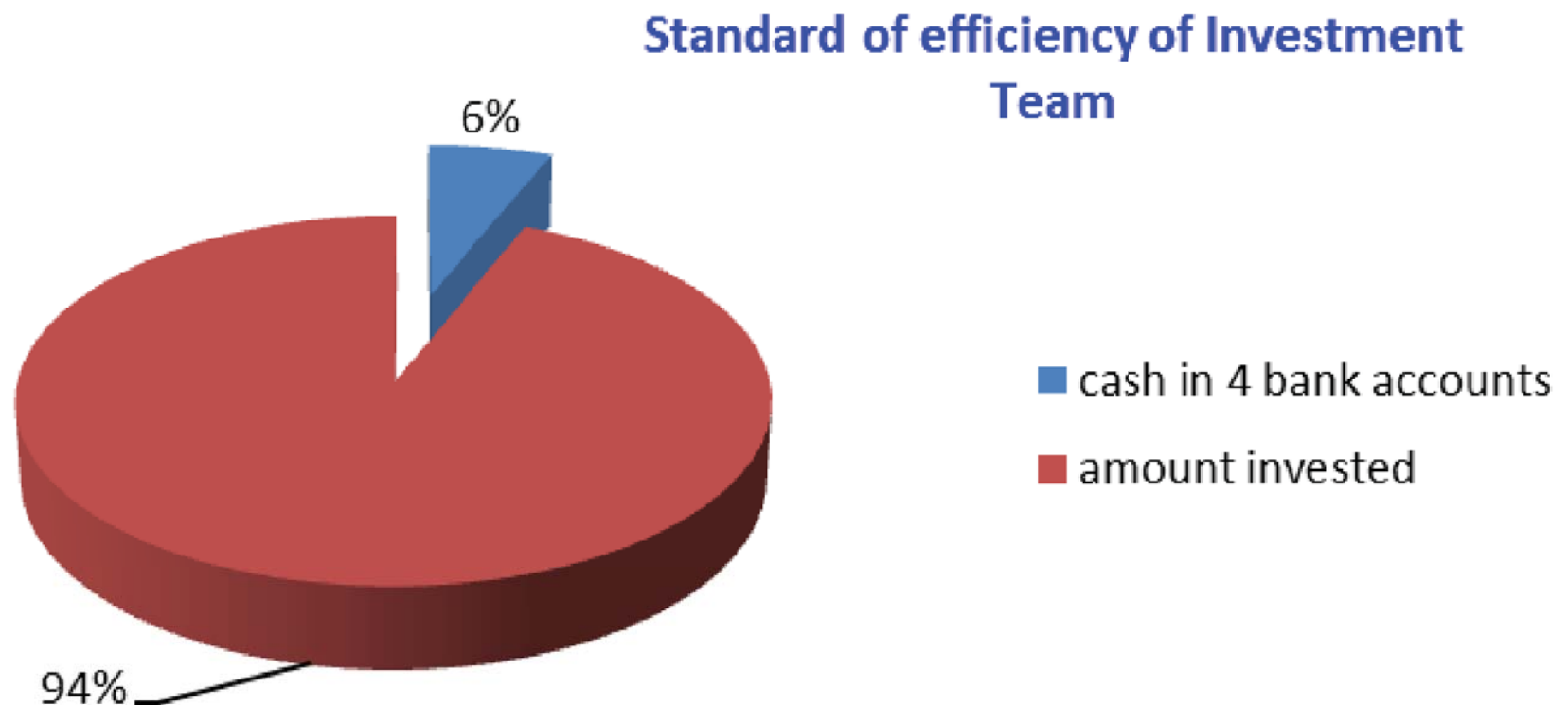


Pie chart showing percentage for each bank account on September 28, 2018.

COMPARE AVAILABLE CASH TO AMOUNT INVESTED CASH

ITEM	August 31, 2018	Quarter ending September 30, 2018
Cost of investments (book value)	\$ 182,808,861.27	\$ 179,810,311.93
Par or face value	\$ 182,890,000.00	\$ 179,890,000.00
Market value as estimated	\$ 180,041,540.00	\$ 176,534,210.00
Total earnings per period	\$ 296,086.96	\$ 900,035.56
Earned interest Yield this month	1.924%	1.914%
Gain/Loss if forced to sell	\$ (2,767,321.27)	\$ (3,276,101.93)
Total cash in bank accounts	\$ 15,692,741.23	\$ 11,877,654.27
Par value of investments	\$ 182,890,000.00	\$ 179,890,000.00

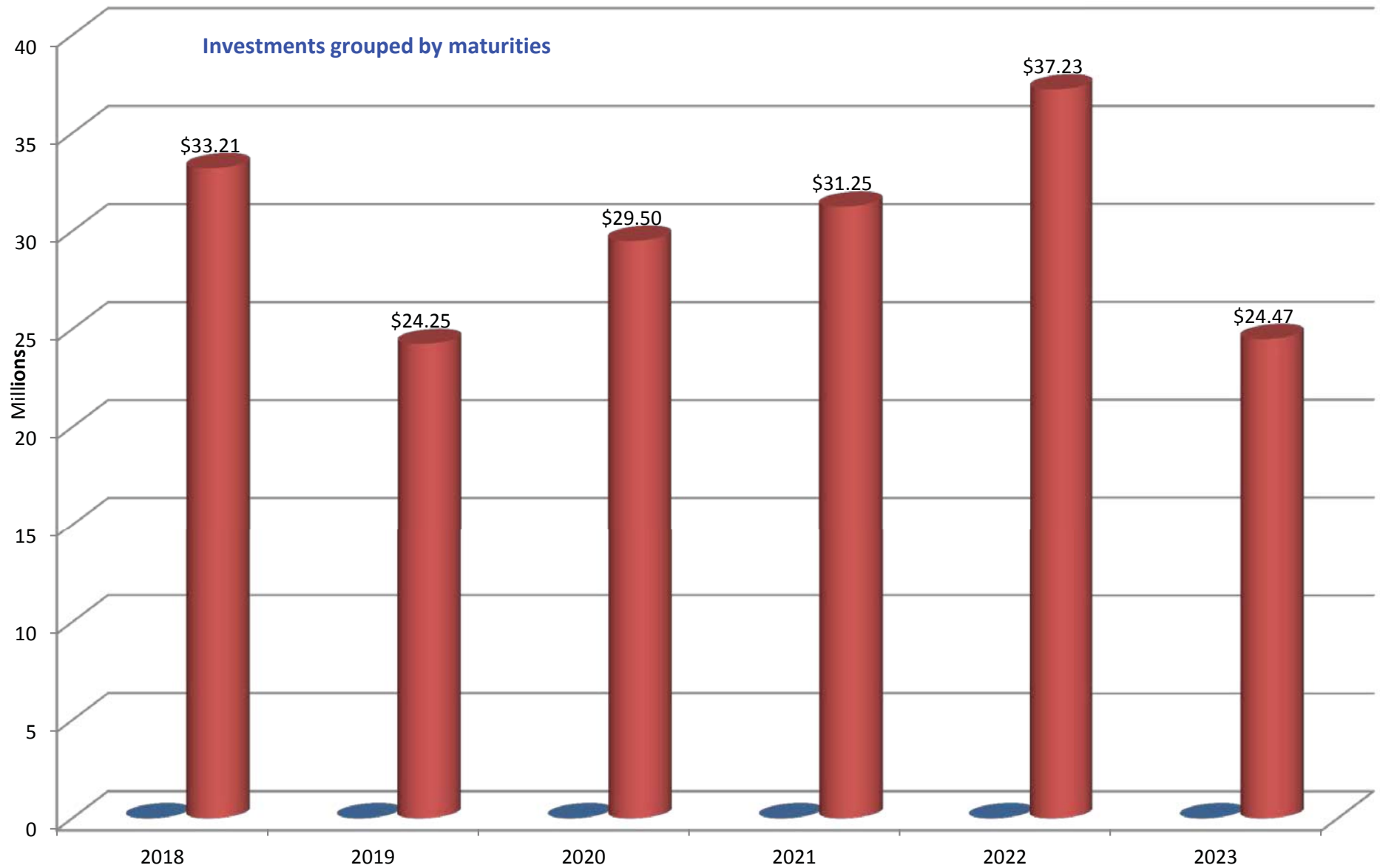
HOW EFFICIENT IS OXNARD' INVESTMENT TEAM?



"...unexpended funds are considered Reserved Balances. HSC Section 34177(l)(1)(E) requires these balances (including interest earnings) to be used prior to requesting RPTTF."

"34177(l)(1)(E) The Redevelopment Property Tax Trust Fund, but only to the extent no other funding source is available or when payment from property tax revenues is required by an enforceable obligation or by the provisions of this part."

INVESTMENTS BY MATURITIES



\$179,980,000 total par value invested

CALIFORNIA MUNICIPAL TREASURERS ASSOCIATION



Investment Policy Certification

Issued on 10/30/2017



City of Oxnard

The California Municipal Treasurers Association certifies that the investment policy of the City of Oxnard complies with the current State statutes governing the investment practices of local government entities located within the State of California.



Ruby R. Rapt

President

11/2/17

Date



QUESTIONS

ANSWERS