



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

June 2018

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 June 30, 2018 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 June 30, 2018.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$700,286,260	99.54%
SOSA	199,299	0.03%
HA	<u>3,021,793</u>	<u>0.43%</u>
Unrestricted	\$703,507,352	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,360,185</u>	
Total Investments	<u>\$705,867,537</u>	

On June 30, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$703,507,352 and \$692,824,044, respectively.

Investment Strategy and Market Update

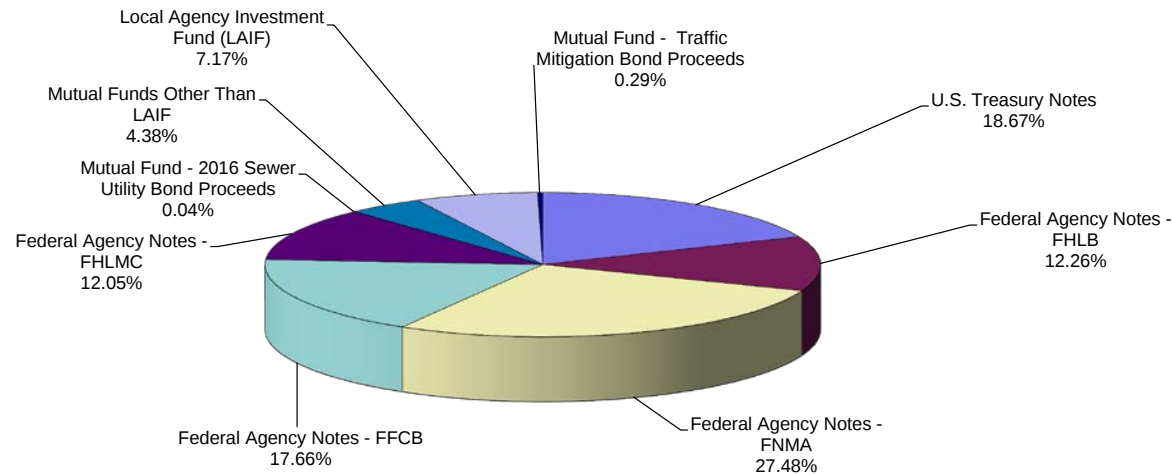
The City's investment strategy for June 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity to meet the City's cash needs, and earns a reasonable portfolio return.

As of June 30, 2018, 69.45% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, to comply with the 1986 Tax Reform Act's arbitrage regulations, a portion of the City's bond proceeds is invested in yield-restricted investments. These yield-restricted investments are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.01 years and the City's portfolio yield vs. the 12-month moving average yield of two-year Treasury Notes (Benchmark Return) was as follows:

<u>PERIOD</u>	<u>CITY'S PORTFOLIO RETURN</u>	<u>BENCHMARK RETURN</u>	<u>AVERAGE DAYS TO MATURITY</u>
June 2018	1.64%	1.96%	735
May 2018	1.59%	1.86%	749
June 2017	1.28%	1.09%	793

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS JUNE 30, 2018**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	\$ 131,815,746	18.67%	No Limit
Federal Agency Notes - FHLB	86,531,597	12.26%	40%
Federal Agency Notes - FNMA	193,946,326	27.48%	40%
Federal Agency Notes - FFCB	124,674,665	17.66%	40%
Federal Agency Notes - FHLMC	85,031,397	12.05%	40%
Mutual Fund - 2016 Sewer Utility Bond Proceeds	285,453	0.04%	10% Per Fund
Mutual Funds Other Than LAIF	30,914,552	4.38%	10% Per Fund
Local Agency Investment Fund (LAIF)	50,593,069	7.17%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,074,732	0.29%	10% Per Fund
TOTAL INVESTMENTS	\$ 705,867,537	100.00%	



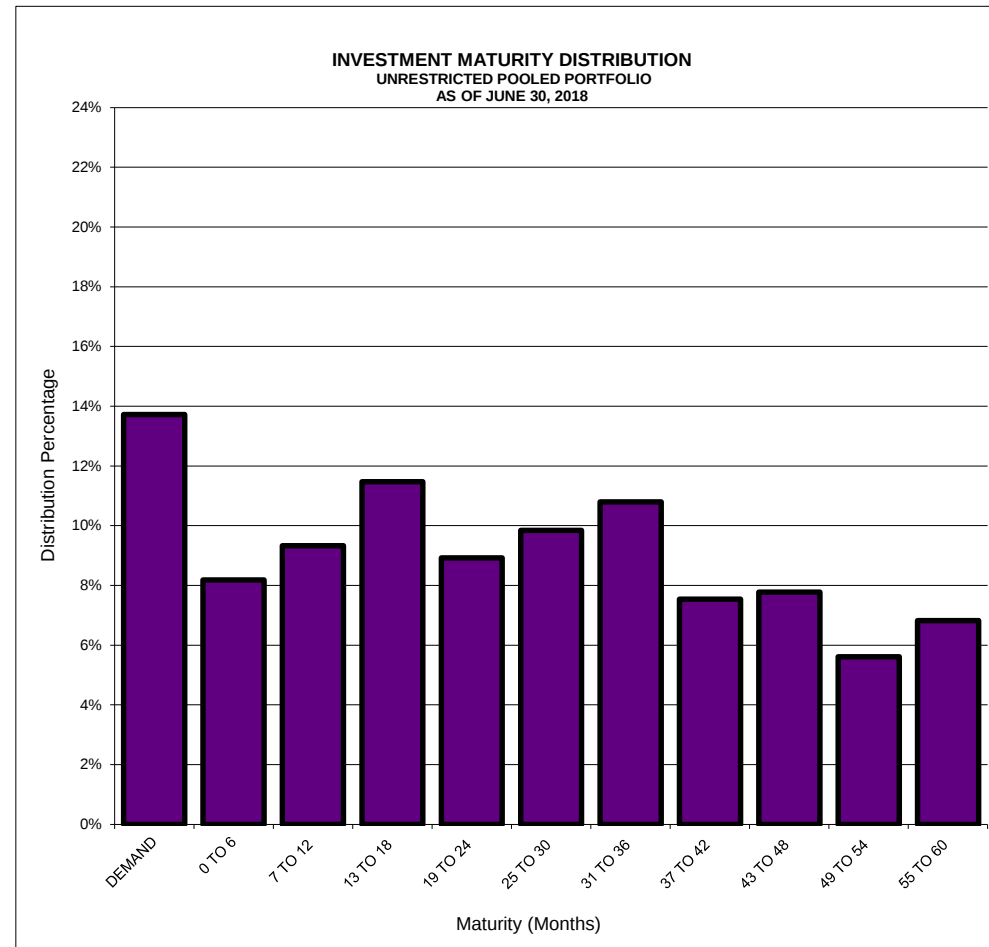
CITY OF SANTA CLARA

**INVESTMENT MATURITY DISTRIBUTION
AS OF JUNE 30, 2018
UNRESTRICTED POOLED PORTFOLIO**

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 96,536,547 (a)	4	13.72%
0 TO 6	57,546,414	6	8.18%
7 TO 12	65,638,496	9	9.33%
13 TO 18	80,654,304	11	11.47%
19 TO 24	62,787,408	8	8.92%
25 TO 30	69,224,846	10	9.84%
31 TO 36	75,946,543	13	10.80%
37 TO 42	53,052,933	9	7.54%
43 TO 48	54,675,025	10	7.77%
49 TO 54	39,472,870	8	5.61%
55 TO 60	47,971,966	6	6.82%
TOTAL	\$ 703,507,352	94	100.00%

Average Maturity of Unrestricted Pool: 2.01 Years

(a) \$20 million is earmarked for the City's Electric Utility power-trading.



CITY OF SANTA CLARA

**List of Securities Brokers and Primary Dealers
in U.S. Government Securities and Mutual Funds**

Raymond James

Higgins Capital, Inc.

Wedbush Securities

Cantor Fitzgerald & Company

Mutual Securities, Inc.

UnionBanc Investment Services, LLC.

Ladenburg Thalmann & Co. Inc.

UBS Financial Services

All individuals securities purchased by the City of Santa Clara from Securities Brokers/Primary Dealers are delivered to the City's safekeeping account with Wells Fargo Bank, N.A..

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 06/29/18
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 17291	TREASURY NOTES 12/16/16 06/30/18	912828QT0	25	1	2.3750	5,000,000.00	5,000,000.00	59,375.00	
			25	000	1.1845	5,029,069.52	100.0000000000	IDC	-29,069.52
A 17295	TREASURY NOTES 01/13/17 06/30/19	912828WS5	25	1	1.6250	5,000,000.00	4,963,475.00	40,625.00	
			32	000	1.3017	5,023,707.20	99.269500000000	IDC	-60,232.20
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25	1	1.2500	5,000,000.00	4,820,705.00	15,539.62	
			31	000	1.8037	4,920,332.34	96.414100000000	IDC	-99,627.34
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25	1	2.3750	5,000,000.00	4,967,970.00	24,658.47	
			34	000	2.6621	4,982,222.29	99.359400000000	IDC	6,837.19
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25	1	1.7500	10,000,000.00	9,704,690.00	14,344.26	
			31	000	2.8056	9,650,779.44	97.046900000000	IDC	53,910.56
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25	1	2.0000	5,000,000.00	4,889,060.00	50,000.00	
			30	000	1.9150	5,016,208.49	97.781200000000	IDC	-127,148.49
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25	1	1.8750	5,000,000.00	4,864,060.00	38,846.69	
			31	000	2.5306	4,884,858.43	97.281200000000	IDC	-14,065.00
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25	1	1.7500	5,000,000.00	4,838,085.00	29,008.15	
			25	000	2.0678	4,939,934.17	96.761700000000	IDC	-101,849.17
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25	1	1.8750	5,000,000.00	4,856,445.00	23,309.43	
			34	000	2.3684	4,906,567.41	97.128900000000	IDC	-50,122.41
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25	1	1.8750	5,000,000.00	4,851,760.00	15,540.08	
			30	000	2.3610	4,907,996.41	97.035200000000	IDC	-56,236.41
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25	1	1.8750	5,000,000.00	4,848,830.00	7,684.43	
			33	000	1.7728	5,019,460.31	96.976600000000	IDC	-170,630.31
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25	1	1.8750	5,000,000.00	4,840,430.00	38,846.68	
			30	000	2.5915	4,867,759.41	96.808600000000	IDC	-13,085.63
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25	1	1.8750	5,000,000.00	4,836,915.00	31,080.16	
			25	000	1.9133	4,991,780.00	96.738300000000	IDC	-154,865.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25	1	1.7500	5,000,000.00	4,809,180.00	21,755.46	
			34	000	1.9583	4,955,567.91	96.183600000000	IDC	-146,387.91
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25	1	1.8750	5,000,000.00	4,833,790.00	23,309.43	
			31	000	2.7400	4,825,240.14	96.675800000000	IDC	13,672.81
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25	1	1.8750	5,000,000.00	4,829,690.00	15,540.08	
			31	000	2.0717	4,958,148.79	96.593800000000	IDC	-128,458.79
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25	1	2.0000	5,000,000.00	4,852,735.00	8,196.72	
			30	000	2.1689	4,964,147.41	97.054700000000	IDC	-111,412.41
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25	1	2.1250	10,000,000.00	9,748,830.00	106,250.00	
			34	000	2.8356	9,772,997.24	97.488300000000	IDC	55,080.00
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25	1	1.7500	5,000,000.00	4,791,210.00	36,256.91	
			32	000	2.5665	4,814,321.48	95.824200000000	IDC	-19,727.50
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25	1	1.5000	10,000,000.00	9,466,800.00	49,728.26	
			34	000	2.6828	9,450,000.00	94.668000000000	IDC	16,800.00
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25	1	1.5000	10,000,000.00	9,457,420.00	37,295.09	
			25	000	2.6243	9,483,798.20	94.574200000000	IDC	-21,870.00
A 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25	1	1.6250	10,000,000.00	9,500,780.00	26,936.14	
			31	000	2.8244	9,450,849.18	95.007800000000	IDC	53,905.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES					18.78%(M)	1.8130	135,000,000.00	130,572,860.00	714,126.06
						2.3447	131,815,745.77	96.720637000000	-1,304,788.09

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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 06/29/18
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 17230	FHLB MEDIUM TERM NOTES 10/30/15 12/14/18	313376BR5	25 31	1 000	1.7500 1.0933	10,000,000.00 10,032,061.35	9,979,620.00 99.796200000000	7,777.78 IDC	-52,441.35
A 17219	FHLB MEDIUM TERM NOTES 10/08/15 12/13/19	3130A0JR2	25 25	1 000	2.3750 1.3001	7,250,000.00 7,363,206.97	7,236,152.50 99.809000000000	8,131.08 IDC	-127,054.47
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 5,073,538.52	4,943,755.00 98.875100000000	27,864.58 IDC	-129,783.52
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 5,206,707.87	5,023,900.00 100.478000000000	43,524.31 IDC	-182,807.87
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 5,079,528.81	4,926,030.00 98.520600000000	5,937.50 IDC	-153,498.81
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 4,884,910.55	4,784,590.00 95.691800000000	25,937.50 IDC	-100,320.55
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 5,159,478.47	4,951,380.00 99.027600000000	36,284.72 IDC	-208,098.47
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES 6.02%(M)					2.0726 1.3369	42,250,000.00 42,799,432.54	41,845,427.50 99.042432000000	155,457.47	.00 -954,005.04
A 17257	FHLB COUPON NOTES 07/26/16 10/26/18	3130A8RP0	25 31	1 000	1.0500 1.1007	10,000,000.00 9,997,520.19	9,964,250.00 99.642500000000	18,666.67 IDC	-33,270.19
A 17249	FHLB COUPON NOTES 06/06/16 03/01/19	3130A86L2	25 26	1 000	1.2000 1.2000	5,000,000.00 5,000,000.00	4,965,090.00 99.301800000000	19,833.33 IDC	-34,910.00
A 17294	FHLB COUPON NOTES 01/27/17 04/27/20	3130AAJZ2	25 32	1 000	1.7500 1.7500	3,750,000.00 3,750,000.00	3,690,228.75 98.406100000000	11,484.38 IDC	-59,771.25
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25 25	1 000	1.2400 1.2824	5,000,000.00 4,994,855.75	4,864,865.00 97.297300000000	28,761.11 IDC	-129,990.75
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25 26	1 000	1.5600 1.5669	10,000,000.00 9,998,336.58	9,783,950.00 97.839500000000	53,733.33 IDC	-214,386.58
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25 34	1 000	1.5000 1.5508	5,000,000.00 4,991,451.51	4,803,295.00 96.065900000000	18,750.00 IDC	-188,156.51
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25 30	1 000	2.0800 2.0800	5,000,000.00 5,000,000.00	4,839,430.00 96.788600000000	10,111.11 IDC	-160,570.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES 6.17%(M)					1.4346 1.4584	43,750,000.00 43,732,164.03	42,911,108.75 98.082534000000	161,339.93	.00 -821,055.28
A 17239	FNMA COUPON NOTE 03/24/16 06/07/19	3136G3AQ8	25 34	1 000	1.3200 1.3874	11,500,000.00 11,490,587.69	11,387,852.00 99.024800000000	47,648.33 IDC	-102,735.69
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25 32	1 000	1.1250 1.1546	10,000,000.00 9,995,660.19	9,867,500.00 98.675000000000	48,125.00 IDC	-128,160.19
A 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25 30	1 000	1.2600 1.3937	5,000,000.00 4,990,218.30	4,937,080.00 98.741600000000	25,900.00 IDC	-53,138.30
A 17252	FNMA COUPON NOTE 06/30/16 09/30/19	3136G3WV3	25 32	1 000	1.1000 1.1000	10,000,000.00 10,000,000.00	9,834,420.00 98.344200000000	27,500.00 IDC	-165,580.00

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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 06/29/18
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 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25	1	1.3500	5,000,000.00	4,917,075.00	11,625.00		
			33	000	1.3508	4,999,930.99	98.341500000000	IDC	-82,855.99	
A 17246	FNMA COUPON NOTE 05/25/16 02/25/20	3136G3QV0	25	1	1.5000	10,000,000.00	9,834,470.00	14,583.33		
			33	000	1.5000	10,000,000.00	98.344700000000	IDC	-165,530.00	
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25	1	1.3000	5,000,000.00	4,894,060.00	16,250.00		
			31	000	1.3095	4,999,067.84	97.881200000000	IDC	-105,007.84	
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25	1	1.3000	5,000,000.00	4,877,385.00	32,500.00		
			32	000	1.3139	4,998,318.58	97.547700000000	IDC	-120,933.58	
A 17258	FNMA COUPON NOTE 07/27/16 07/27/20	3136G3S89	25	1	1.4200	4,025,000.00	3,931,764.90	24,290.88		
			26	000	1.4200	4,025,000.00	97.683600000000	IDC	-93,235.10	
A 17259	FNMA COUPON NOTE 07/28/16 07/28/20	3136G3T39	25	1	1.3500	5,000,000.00	4,858,805.00	28,500.00		
			25	000	1.3500	5,000,000.00	97.176100000000	IDC	-141,195.00	
A 17251	FNMA COUPON NOTE 06/30/16 09/30/20	3136G3WY7	25	1	1.2700	10,000,000.00	9,714,150.00	31,750.00		
			26	000	1.2700	10,000,000.00	97.141500000000	IDC	-285,850.00	
A 17270	FNMA COUPON NOTE 09/29/16 03/29/21	3136G4BD4	25	1	1.3500	5,540,000.00	5,351,351.92	18,905.25		
			33	000	1.3500	5,540,000.00	96.594800000000	IDC	-188,648.08	
A 17266	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	5,800,000.00	5,603,368.40	7,733.33		
			26	000	1.5000	5,800,000.00	96.609800000000	IDC	-196,631.60	
A 17267	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	4,200,000.00	4,057,611.60	5,600.00		
			26	000	1.5000	4,200,000.00	96.609800000000	IDC	-142,388.40	
A 17262	FNMA COUPON NOTE 07/27/16 07/27/21	3136G3T21	25	1	1.6000	5,000,000.00	4,833,585.00	34,000.00		
			34	000	1.6000	5,000,000.00	96.671700000000	IDC	-166,415.00	
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25	1	1.5000	3,400,000.00	3,259,651.40	12,750.00		
			26	000	1.5423	3,395,152.06	95.872100000000	IDC	-135,500.66	
A 17272	FNMA COUPON NOTE 10/28/16 10/28/21	3136G4EV1	25	1	1.6250	5,000,000.00	4,775,085.00	13,993.06		
			32	000	1.6250	5,000,000.00	95.501700000000	IDC	-224,915.00	
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					15.38%(M)	1.3461	109,465,000.00	106,935,215.22	401,654.18	.00
						1.3644	109,433,935.65	97.688956000000		-2,498,720.43
A 17207	FNMA MEDIUM TERM NOTE 06/26/15 09/18/18	3135G0YM9	25	1	1.8750	7,500,000.00	7,498,567.50	39,843.75		
			26	000	1.2451	7,523,099.87	99.980900000000	IDC	-24,532.37	
A 17208	FNMA MEDIUM TERM NOTE 07/22/15 02/19/19	3135G0ZA4	25	1	1.8750	10,000,000.00	9,977,700.00	68,229.17		
			25	000	1.3503	10,050,787.46	99.777000000000	IDC	-73,087.46	
A 17215	FNMA MEDIUM TERM NOTE 09/23/15 10/24/19	3136G0T68	25	1	1.3300	10,000,000.00	9,841,890.00	24,383.33		
			25	000	1.3842	9,992,117.63	98.418900000000	IDC	-150,227.63	
A 17225	FNMA MEDIUM TERM NOTE 10/21/15 01/21/20	3135G0A78	25	1	1.6250	10,000,000.00	9,866,570.00	71,770.83		
			34	000	1.3745	10,048,349.65	98.665700000000	IDC	-181,779.65	
A 17226	FNMA MEDIUM TERM NOTE 10/23/15 06/22/20	3135G0D75	25	1	1.5000	10,000,000.00	9,797,320.00	3,333.32		
			26	000	1.4280	10,013,837.44	97.973200000000	IDC	-216,517.44	
A 17238	FNMA MEDIUM TERM NOTE 03/17/16 11/30/20	3135G0F73	25	1	1.5000	10,000,000.00	9,732,670.00	12,500.00		
			32	000	1.6011	9,975,701.11	97.326700000000	IDC	-243,031.11	
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25	1	1.8750	5,000,000.00	4,907,700.00	520.83		
			25	000	1.5842	5,035,049.97	98.154000000000	IDC	-127,349.97	
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25	1	1.6000	2,000,000.00	1,944,028.00	4,711.11		
			26	000	1.4741	2,007,255.36	97.201400000000	IDC	-63,227.36	

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INVESTMENTS OUTSTANDING AS OF 06/29/18
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 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25 31	1 000	1.2500 1.2981	10,000,000.00 9,983,786.80	9,567,800.00 95.678000000000	46,180.55 IDC	-415,986.80
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 4,987,374.31	4,792,750.00 95.855000000000	15,850.69 IDC	-194,624.31
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 4,895,030.56	4,838,690.00 96.773800000000	23,611.11 IDC	-56,340.56
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 11.91%(M)					1.5895 1.4696	84,500,000.00 84,512,390.16	82,765,685.50 97.947557000000	310,934.69	.00 -1,746,704.66
A 17244	FFCB MEDIUM TERM NOTES 04/29/16 08/15/18	3133EF5L7	25 26	1 000	.9500 .9378	10,000,000.00 10,000,601.43	9,988,810.00 99.888100000000	35,625.00 IDC	-11,791.43
A 17224	FFCB MEDIUM TERM NOTES 10/19/15 10/09/18	3133EFHU4	25 32	1 000	.8750 .9571	10,000,000.00 9,995,977.90	9,969,440.00 99.694400000000	19,687.50 IDC	-26,537.90
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 9,966,891.15	9,671,170.00 96.711700000000	53,472.22 IDC	-295,721.15
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 5,015,195.13	4,980,280.00 99.605600000000	5,269.44 IDC	-34,915.13
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 4.98%(M)					1.3020 1.3444	35,000,000.00 34,978,665.61	34,609,700.00 98.884857000000	114,054.16	.00 -368,965.61
A 17223	FFCB COUPON NOTES 10/15/15 07/13/18	3133EFJN8	25 25	1 000	1.0300 1.0331	10,000,000.00 9,999,856.29	9,997,500.00 99.975000000000	47,780.56 IDC	-2,356.29
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25 31	1 000	1.1400 1.1999	7,309,000.00 7,302,599.06	7,180,997.48 98.248700000000	19,210.49 IDC	-121,601.58
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25 34	1 000	1.3000 1.3014	10,000,000.00 9,999,771.86	9,831,190.00 98.311900000000	12,638.89 IDC	-168,581.86
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25 32	1 000	1.7000 1.6849	8,950,000.00 8,952,583.20	8,817,880.10 98.523800000000	32,120.56 IDC	-134,703.10
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25 33	1 000	1.3700 1.4079	10,000,000.00 9,990,875.89	9,715,680.00 97.156800000000	29,302.78 IDC	-275,195.89
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25 32	1 000	1.4200 1.4384	10,000,000.00 9,994,674.77	9,680,150.00 96.801500000000	66,266.67 IDC	-314,524.77
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25 34	1 000	1.5800 1.6200	6,290,000.00 6,282,802.81	6,100,759.06 96.991400000000	36,716.13 IDC	-182,043.75
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25 31	1 000	1.6800 1.6198	7,175,000.00 7,187,367.33	6,964,090.88 97.060500000000	28,460.83 IDC	-223,276.45
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25 31	1 000	1.6200 1.7211	5,000,000.00 4,985,467.80	4,838,070.00 96.761400000000	3,600.00 IDC	-147,397.80
A 17298	FFCB COUPON NOTES 03/23/17 03/23/22	3133EHDP5	25 32	1 000	2.2700 2.2700	5,000,000.00 5,000,000.00	4,876,490.00 97.529800000000	30,581.94 IDC	-123,510.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHN1V	25 26	1 000	2.0500 2.0500	10,000,000.00 10,000,000.00	9,651,560.00 96.515600000000	5,694.44 IDC	-348,440.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 12.61%(M)					1.5235 1.5372	89,724,000.00 89,695,999.01	87,654,367.52 97.693335000000	312,373.29	.00 -2,041,631.49

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INVESTMENTS OUTSTANDING AS OF 06/29/18
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 17290	FHLMC MEDIUM TERM NOTES 12/20/16 03/27/19	3137EACA5	25 34	1 000	3.7500 1.4151	5,000,000.00 5,114,327.69	5,054,050.00 101.0810000000	48,437.50 IDC	-60,277.69
A 17284	FHLMC MEDIUM TERM NOTES 11/22/16 04/15/19	3137EADZ9	25 34	1 000	1.1250 1.2521	5,000,000.00 4,993,763.27	4,953,905.00 99.0781000000	11,718.75 IDC	-39,858.27
A 17209	FHLMC MEDIUM TERM NOTES 08/05/15 05/30/19	3137EADG1	25 30	1 000	1.7500 1.3840	10,000,000.00 10,035,416.86	9,944,290.00 99.4429000000	14,583.33 IDC	-91,126.86
A 17213	FHLMC MEDIUM TERM NOTES 09/04/15 08/01/19	3137EADK2	25 25	1 000	1.2500 1.3752	6,000,000.00 5,989,115.28	5,924,838.00 98.7473000000	31,041.67 IDC	-64,277.28
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 9,950,031.11	9,794,190.00 97.9419000000	22,534.72 IDC	-155,841.11
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 5.13%(M)					1.7606 1.4379	36,000,000.00 36,082,654.21	35,671,273.00 99.0868690000	128,315.97	.00 -411,381.21
A 17287	FHLMC COUPON NOTES 12/08/16 11/28/18	3134GAYE8	25 31	1 000	1.1250 1.1826	10,000,000.00 9,997,153.33	9,961,990.00 99.6199000000	10,000.00 IDC	-35,163.33
A 17281	FHLMC COUPON NOTES 11/17/16 01/30/19	3134G92B2	25 34	1 000	.9500 1.1342	10,000,000.00 9,981,890.55	9,925,000.00 99.2500000000	39,583.33 IDC	-56,890.55
A 17289	FHLMC COUPON NOTES 12/15/16 03/14/19	3134GAA79	25 26	1 000	1.2500 1.3182	3,975,000.00 3,973,019.78	3,948,164.78 99.3249000000	2,208.33 IDC	-24,855.00
A 17274	FHLMC COUPON NOTES 10/26/16 04/26/19	3134GASB1	25 30	1 000	1.1000 1.1264	5,000,000.00 4,998,702.85	4,947,945.00 98.9589000000	9,777.78 IDC	-50,757.85
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,997,976.85	4,925,415.00 98.5083000000	1,506.94 IDC	-72,561.85
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	4,811,040.00 96.2208000000	37,500.00 IDC	-188,960.00
A 17302	FHLMC COUPON NOTES 07/27/17 04/27/22	3134GBZS4	25 33	1 000	2.1500 2.1500	5,000,000.00 5,000,000.00	4,846,500.00 96.9300000000	18,812.50 IDC	-153,500.00
A 17313	FHLMC COUPON NOTES 02/28/18 02/24/23	3134GSFR1	25 33	1 000	3.0000 3.0000	5,000,000.00 5,000,000.00	4,984,730.00 99.6946000000	50,000.00 IDC	-15,270.00
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES 6.96%(M)					1.4748 1.5352	48,975,000.00 48,948,743.36	48,350,784.78 98.7254410000	169,388.88	.00 -597,958.58
A 16059	STATE OF CA DEMAND DEP 09/30/97 06/30/18		96 96	1 000	1.6883 1.6883	50,593,068.88 50,593,068.88	50,593,068.88 100.0000000000	228,463.93 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT 7.28%(M)					1.6883 1.6883	50,593,068.88 50,593,068.88	50,593,068.88 100.0000000000	228,463.93	.00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 06/30/18		25 101	1 000	1.7885 1.7885	30,914,552.60 30,914,552.60	30,914,552.60* 100.0000000000	2.21 BOOK	0.00

* MARKET = BOOK LESS PURCHASE INTEREST

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INVESTMENTS OUTSTANDING AS OF 06/29/18
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 17236	MUTUAL FUNDS-FIDELITY 03/08/16 06/30/18		101 101	494 000	1.7885 1.7885	285,453.40 285,453.40	285,453.40* 100.0000000000	.01 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					4.49%(M)	1.7885 1.7885	31,200,006.00 31,200,006.00	31,200,006.00 100.0000000000	2.22 .00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 06/30/18		20 102	800 000	1.7378 1.7378	2,074,731.75 2,074,731.75	2,074,731.75 100.0000000000	.14 USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 06/30/18		5 102	51 000	1.5888 1.5888	.00 .00	.00* .0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.30%(M)	1.7378 1.7378	2,074,731.75 2,074,731.75	2,074,731.75 100.0000000000	.14 .00
GRAND TOTAL						1.6076 1.6437	708,531,806.63 705,867,536.97	695,184,228.90 98.11616400000	2,696,110.92 200,205.56 -10,745,210.39

* MARKET = BOOK LESS PURCHASE INTEREST