



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

July 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 July 31, 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 July 31, 2018.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$684,769,546	99.50%
SOSA	422,326	0.06%
HA	<u>3,031,520</u>	<u>0.44%</u>
Unrestricted	\$688,223,392	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,363,790</u>	
Total Investments	<u>\$690,587,182</u>	

On July 31, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$688,223,392 and \$676,541,556, respectively.

Investment Strategy and Market Update

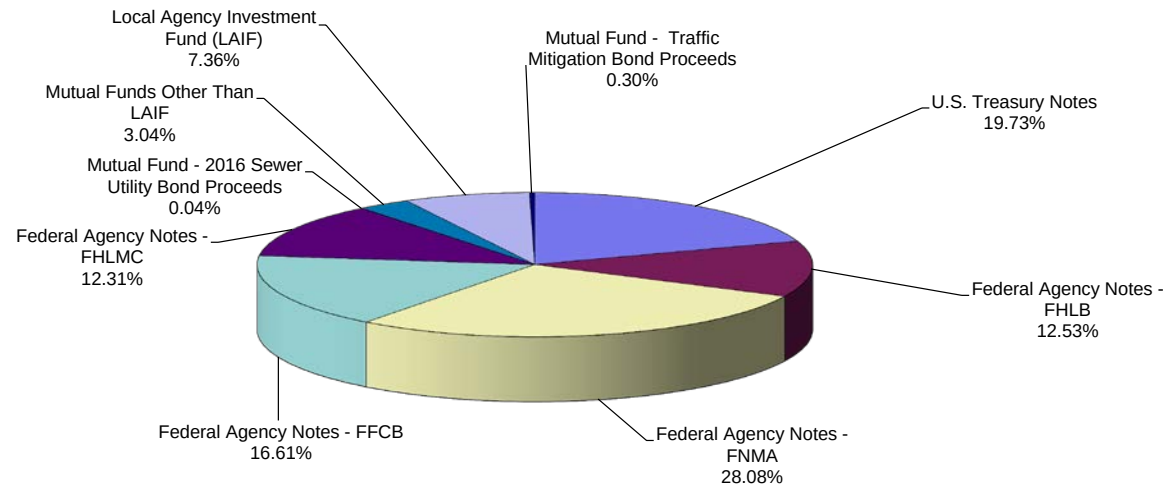
The City's investment strategy for July 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity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

As of July 31, 2018, 69.53% 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 2.05 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>
July 2018	1.65%	2.07%	747
June 2018	1.64%	1.96%	735
July 2017	1.25%	1.14%	766

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS JULY 31, 2018**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	\$ 136,229,440	19.73%	No Limit
Federal Agency Notes - FHLB	86,548,944	12.53%	40%
Federal Agency Notes - FNMA	193,936,098	28.08%	40%
Federal Agency Notes - FFCB	114,675,689	16.61%	40%
Federal Agency Notes - FHLMC	85,040,402	12.31%	40%
Mutual Fund - 2016 Sewer Utility Bond Proceeds	285,898	0.04%	10% Per Fund
Mutual Funds Other Than LAIF	20,959,681	3.04%	10% Per Fund
Local Agency Investment Fund (LAIF)	50,833,137	7.36%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,077,893	0.30%	10% Per Fund
TOTAL INVESTMENTS	\$ 690,587,182	100.00%	



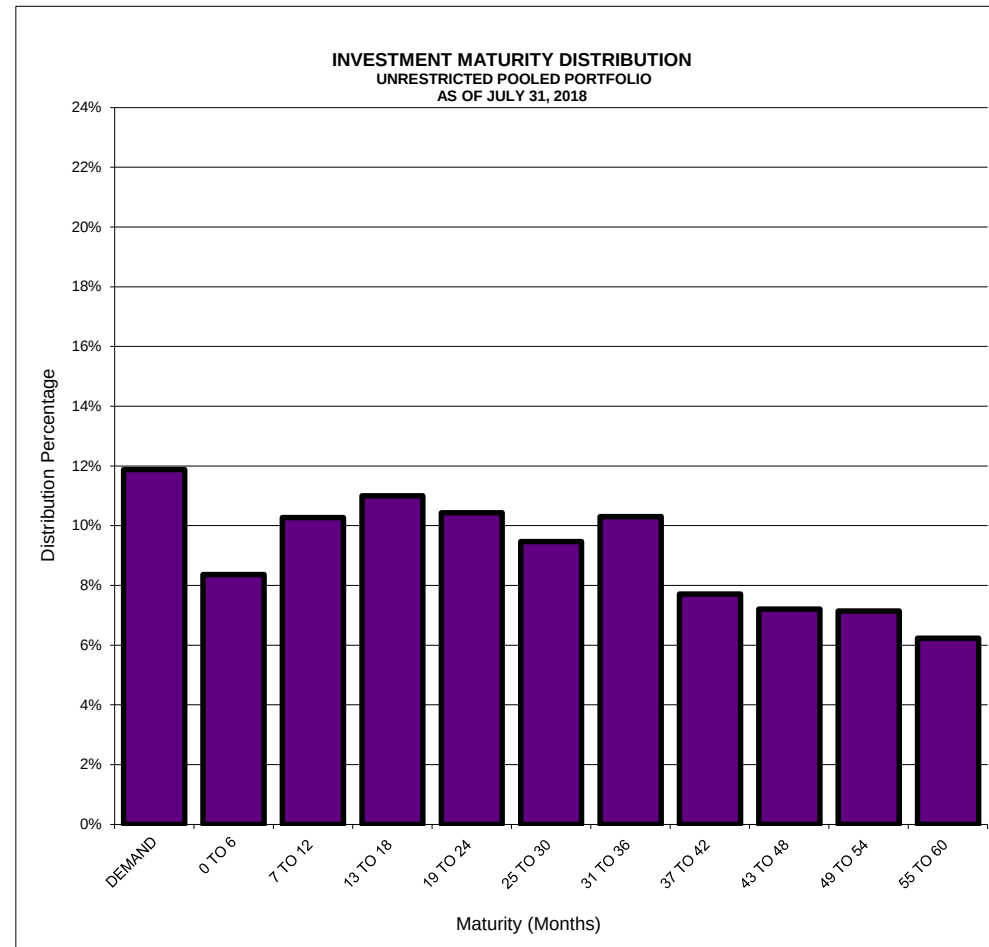
CITY OF SANTA CLARA

**INVESTMENT MATURITY DISTRIBUTION
AS OF JULY 31, 2018
UNRESTRICTED POOLED PORTFOLIO**

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 81,793,420 (a)	3	11.88%
0 TO 6	57,536,708	6	8.36%
7 TO 12	70,669,541	10	10.27%
13 TO 18	75,671,282	10	11.00%
19 TO 24	71,758,590	11	10.43%
25 TO 30	65,202,227	8	9.47%
31 TO 36	70,853,104	13	10.30%
37 TO 42	53,073,596	9	7.71%
43 TO 48	49,639,196	9	7.21%
49 TO 54	49,135,838	9	7.14%
55 TO 60	42,889,890	5	6.23%
TOTAL	\$ 688,223,392	93	100.00%

Average Maturity of Unrestricted Pool: 2.05 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 07/31/18

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 17295	TREASURY NOTES 01/13/17 06/30/19	912828WS5	25 32	1 000	1.6250 1.3017	5,000,000.00 5,015,833.80	4,963,085.00 99.261700000000	7,065.22 IDC	-52,748.80
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037	5,000,000.00 4,920,332.34	4,808,400.00 96.168000000000	21,004.10 IDC	-111,932.34
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25 34	1 000	2.3750 2.6621	5,000,000.00 4,982,222.29	4,950,585.00 99.011700000000	35,040.98 IDC	-10,547.81
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25 31	1 000	1.7500 2.8056	10,000,000.00 9,650,779.44	9,669,530.00 96.695300000000	29,644.81 IDC	18,750.56
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25 30	1 000	2.0000 1.9150	5,000,000.00 5,014,199.08	4,870,510.00 97.410200000000	8,695.65 IDC	-143,689.08
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25 31	1 000	1.8750 2.5306	5,000,000.00 4,891,374.13	4,846,290.00 96.925800000000	254.76 IDC	-45,084.13
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25 25	1 000	1.7500 2.0678	5,000,000.00 4,939,934.17	4,822,265.00 96.445300000000	36,616.85 IDC	-117,669.17
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25 34	1 000	1.8750 2.3684	5,000,000.00 4,906,567.41	4,838,085.00 96.761700000000	31,506.15 IDC	-68,482.41
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25 30	1 000	1.8750 2.3610	5,000,000.00 4,907,996.41	4,834,375.00 96.687500000000	23,692.26 IDC	-73,621.41
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25 33	1 000	1.8750 1.7728	5,000,000.00 5,019,460.31	4,830,860.00 96.617200000000	15,881.15 IDC	-188,600.31
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25 30	1 000	1.8750 2.5915	5,000,000.00 4,865,238.07	4,822,265.00 96.445300000000	254.76 IDC	-42,973.07
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25 25	1 000	1.8750 1.9133	5,000,000.00 4,991,780.00	4,817,970.00 96.359400000000	39,232.34 IDC	-173,810.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25 34	1 000	1.7500 1.9583	5,000,000.00 4,955,567.91	4,789,845.00 95.796900000000	29,405.74 IDC	-165,722.91
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25 31	1 000	1.8750 2.7400	5,000,000.00 4,825,240.14	4,813,865.00 96.277300000000	31,506.15 IDC	-6,252.19
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25 31	1 000	1.8750 2.0717	5,000,000.00 4,958,148.79	4,810,545.00 96.210900000000	23,692.26 IDC	-147,603.79
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25 30	1 000	2.0000 2.1689	5,000,000.00 4,964,147.41	4,832,030.00 96.640600000000	16,939.89 IDC	-132,117.41
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25 34	1 000	2.1250 2.8356	10,000,000.00 9,702,261.98	9,706,250.00 97.062500000000	18,478.26 IDC	3,988.02
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25 32	1 000	1.7500 2.5665	5,000,000.00 4,828,466.47	4,772,265.00 95.445300000000	237.77 IDC	-56,201.47
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25 34	1 000	1.5000 2.6828	10,000,000.00 9,450,000.00	9,426,950.00 94.269500000000	62,771.74 IDC	-23,050.00
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25 25	1 000	1.5000 2.6243	10,000,000.00 9,483,798.20	9,417,580.00 94.175800000000	50,409.84 IDC	-61,710.00
A 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25 31	1 000	1.6250 2.8244	10,000,000.00 9,450,849.18	9,460,940.00 94.609400000000	41,066.57 IDC	14,065.00
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25 32	1 000	1.6250 2.7633	10,000,000.00 9,505,242.49	9,451,170.00 94.511700000000	27,527.33 IDC	-33,205.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES		19.82%(M)			1.7791 2.4169	140,000,000.00 136,229,440.02	134,555,660.00 96.111186000000	550,924.58	36,803.58 -1,655,021.30

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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 07/31/18
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 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	9,984,790.00 99.847900000000	22,847.22 IDC	-47,271.35	
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	7,226,205.50 99.671800000000	22,958.33 IDC	-137,001.47	
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	4,935,880.00 98.717600000000	35,937.50 IDC	-137,658.52	
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	5,011,610.00 100.232200000000	55,902.78 IDC	-195,097.87	
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	4,905,480.00 98.109600000000	15,625.00 IDC	-174,048.81	
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 4,901,235.93	4,765,955.00 95.319100000000	2,656.25 IDC	-135,280.93	
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	4,911,585.00 98.231700000000	46,510.42 IDC	-247,893.47	
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					6.15%(M)	2.0722 1.3371	42,250,000.00 42,815,757.92	41,741,505.50 98.796463000000	202,437.50 -1,074,252.42	.00
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	9,976,570.00 99.765700000000	27,708.33 IDC	-20,950.19	
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	4,969,135.00 99.382700000000	25,000.00 IDC	-30,865.00	
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	3,686,748.75 98.313300000000	17,135.42 IDC	-63,251.25	
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25 25	1 000	1.2400 1.2824	5,000,000.00 4,995,877.82	4,862,205.00 97.244100000000	3,100.00 IDC	-133,672.82	
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	9,772,710.00 97.727100000000	67,166.67 IDC	-225,626.58	
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	4,785,195.00 95.703900000000	25,208.33 IDC	-206,256.51	
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	4,821,935.00 96.438700000000	19,066.67 IDC	-178,065.00	
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					6.32%(M)	1.4346 1.4584	43,750,000.00 43,733,186.10	42,874,498.75 97.998854000000	184,385.42 -858,687.35	.00
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	11,393,774.50 99.076300000000	60,720.00 IDC	-96,813.19	
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25 32	1 000	1.1250 1.1546	10,000,000.00 9,997,101.48	9,873,570.00 98.735700000000	1,562.50 IDC	-123,531.48	
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	4,939,615.00 98.792300000000	31,325.00 IDC	-50,603.30	
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	9,834,570.00 98.345700000000	36,972.22 IDC	-165,430.00	

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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 07/31/18
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		3135G0J95	25	1	1.3500	5,000,000.00	4,914,840.00	17,437.50		
	07/26/16 10/28/19			33	000	1.3508	4,999,930.99	98.296800000000	IDC	-85,090.99	
A 17246	FNMA COUPON NOTE		3136G3QV0	25	1	1.5000	10,000,000.00	9,824,860.00	27,500.00		
	05/25/16 02/25/20			33	000	1.5000	10,000,000.00	98.248600000000	IDC	-175,140.00	
A 17275	FNMA COUPON NOTE		3135G0Q63	25	1	1.3000	5,000,000.00	4,890,155.00	21,847.22		
	10/24/16 03/30/20			31	000	1.3095	4,999,067.84	97.803100000000	IDC	-108,912.84	
A 17273	FNMA COUPON NOTE		3136G4DC4	25	1	1.3000	5,000,000.00	4,871,365.00	5,597.22		
	10/13/16 06/30/20			32	000	1.3139	4,998,654.13	97.427300000000	IDC	-127,289.13	
A 17258	FNMA COUPON NOTE		3136G3S89	25	1	1.4200	4,025,000.00	3,926,222.48	635.06		
	07/27/16 07/27/20			26	000	1.4200	4,025,000.00	97.545900000000	IDC	-98,777.52	
A 17259	FNMA COUPON NOTE		3136G3T39	25	1	1.3500	5,000,000.00	4,859,030.00	562.50		
	07/28/16 07/28/20			25	000	1.3500	5,000,000.00	97.180600000000	IDC	-140,970.00	
A 17251	FNMA COUPON NOTE		3136G3WY7	25	1	1.2700	10,000,000.00	9,698,940.00	42,686.11		
	06/30/16 09/30/20			26	000	1.2700	10,000,000.00	96.989400000000	IDC	-301,060.00	
A 17270	FNMA COUPON NOTE		3136G4BD4	25	1	1.3500	5,540,000.00	5,338,471.42	25,345.50		
	09/29/16 03/29/21			33	000	1.3500	5,540,000.00	96.362300000000	IDC	-201,528.58	
A 17266	FNMA COUPON NOTE		3136G33W3	25	1	1.5000	5,800,000.00	5,569,061.40	15,225.00		
	08/30/16 05/28/21			26	000	1.5000	5,800,000.00	96.018300000000	IDC	-230,938.60	
A 17267	FNMA COUPON NOTE		3136G33W3	25	1	1.5000	4,200,000.00	4,032,768.60	11,025.00		
	08/30/16 05/28/21			26	000	1.5000	4,200,000.00	96.018300000000	IDC	-167,231.40	
A 17262	FNMA COUPON NOTE		3136G3T21	25	1	1.6000	5,000,000.00	4,819,075.00	888.89		
	07/27/16 07/27/21			34	000	1.6000	5,000,000.00	96.381500000000	IDC	-180,925.00	
A 17276	FNMA COUPON NOTE		3136G4CY7	25	1	1.5000	3,400,000.00	3,249,502.40	17,141.67		
	11/01/16 09/30/21			26	000	1.5423	3,395,152.06	95.573600000000	IDC	-145,649.66	
A 17272	FNMA COUPON NOTE		3136G4EV1	25	1	1.6250	5,000,000.00	4,760,160.00	20,989.58		
	10/28/16 10/28/21			32	000	1.6250	5,000,000.00	95.203200000000	IDC	-239,840.00	
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					15.73%(M)		1.3461	109,465,000.00	106,795,980.80	337,460.97	.00
							1.3644	109,435,712.49	97.561760000000		-2,639,731.69
A 17207	FNMA MEDIUM TERM NOTE		3135G0YM9	25	1	1.8750	7,500,000.00	7,498,087.50	51,953.13		
	06/26/15 09/18/18			26	000	1.2451	7,523,099.87	99.974500000000	IDC	-25,012.37	
A 17208	FNMA MEDIUM TERM NOTE		3135G0ZA4	25	1	1.8750	10,000,000.00	9,977,410.00	84,375.00		
	07/22/15 02/19/19			25	000	1.3503	10,050,787.46	99.774100000000	IDC	-73,377.46	
A 17215	FNMA MEDIUM TERM NOTE		3136G0T68	25	1	1.3300	10,000,000.00	9,851,190.00	35,836.11		
	09/23/15 10/24/19			25	000	1.3842	9,992,117.63	98.511900000000	IDC	-140,927.63	
A 17225	FNMA MEDIUM TERM NOTE		3135G0A78	25	1	1.6250	10,000,000.00	9,855,910.00	4,513.89		
	10/21/15 01/21/20			34	000	1.3745	10,036,345.14	98.559100000000	IDC	-180,435.14	
A 17226	FNMA MEDIUM TERM NOTE		3135G0D75	25	1	1.5000	10,000,000.00	9,783,230.00	16,249.99		
	10/23/15 06/22/20			26	000	1.4280	10,013,837.44	97.832300000000	IDC	-230,607.44	
A 17238	FNMA MEDIUM TERM NOTE		3135G0F73	25	1	1.5000	10,000,000.00	9,716,640.00	25,416.67		
	03/17/16 11/30/20			32	000	1.6011	9,975,701.11	97.166400000000	IDC	-259,061.11	
A 17279	FNMA MEDIUM TERM NOTE		3135G0H55	25	1	1.8750	5,000,000.00	4,895,900.00	8,593.75		
	11/16/16 12/28/20			25	000	1.5842	5,035,049.97	97.918000000000	IDC	-139,149.97	
A 17248	FNMA MEDIUM TERM NOTE		3136G02F7	25	1	1.6000	2,000,000.00	1,933,262.00	7,466.67		
	06/03/16 05/07/21			26	000	1.4741	2,007,255.36	96.663100000000	IDC	-73,993.36	

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INVESTMENTS OUTSTANDING AS OF 07/31/18
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	9,547,150.00 95.471500000000	56,944.43 IDC	-436,636.80
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	4,777,810.00 95.556200000000	21,770.83 IDC	-209,564.31
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	4,820,005.00 96.400100000000	32,222.22 IDC	-75,025.56
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 12.17%(M)					1.5895 1.4697	84,500,000.00 84,500,385.65	82,656,594.50 97.818455000000	345,342.69	.00 -1,843,791.15
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	9,995,930.00 99.959300000000	43,805.56 IDC	-4,671.43
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	9,977,220.00 99.772200000000	27,222.22 IDC	-18,757.90
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	9,640,820.00 96.408200000000	65,312.50 IDC	-326,071.15
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	4,943,495.00 98.869900000000	16,937.50 IDC	-71,700.13
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 5.09%(M)					1.3020 1.3444	35,000,000.00 34,978,665.61	34,557,465.00 98.735614000000	153,277.78	.00 -421,200.61
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	7,178,987.51 98.221200000000	26,385.49 IDC	-123,611.55
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	9,824,460.00 98.244600000000	23,833.33 IDC	-175,311.86
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	8,809,261.25 98.427500000000	45,222.36 IDC	-143,321.95
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	9,703,320.00 97.033200000000	41,100.00 IDC	-287,555.89
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25 32	1 000	1.4200 1.4384	10,000,000.00 9,995,555.02	9,664,000.00 96.640000000000	7,494.44 IDC	-331,555.02
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	6,093,651.36 96.878400000000	45,274.02 IDC	-189,151.45
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	6,956,714.98 96.957700000000	38,840.67 IDC	-230,652.35
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	4,827,795.00 96.555900000000	10,575.00 IDC	-157,672.80
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	4,859,250.00 97.185000000000	40,355.56 IDC	-140,750.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHN1	25 26	1 000	2.0500 2.0500	10,000,000.00 10,000,000.00	9,616,320.00 96.163200000000	23,347.22 IDC	-383,680.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 11.42%(M)					1.5854 1.6005	79,724,000.00 79,697,022.97	77,533,760.10 97.252722000000	302,428.09	.00 -2,163,262.87

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INVESTMENTS OUTSTANDING AS OF 07/31/18
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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 17290	FHLMC MEDIUM TERM NOTES 12/20/16 03/27/19	3137EACA5	25	1	3.7500	5,000,000.00	5,046,275.00	64,583.33	
			34	000	1.4151	5,114,327.69	100.9255000000	IDC	-68,052.69
A 17284	FHLMC MEDIUM TERM NOTES 11/22/16 04/15/19	3137EADZ9	25	1	1.1250	5,000,000.00	4,957,020.00	16,562.50	
			34	000	1.2521	4,993,763.27	99.1404000000	IDC	-36,743.27
A 17209	FHLMC MEDIUM TERM NOTES 08/05/15 05/30/19	3137EADG1	25	1	1.7500	10,000,000.00	9,946,340.00	29,652.78	
			30	000	1.3840	10,035,416.86	99.4634000000	IDC	-89,076.86
A 17213	FHLMC MEDIUM TERM NOTES 09/04/15 08/01/19	3137EADK2	25	1	1.2500	6,000,000.00	5,928,774.00	37,500.00	
			25	000	1.3752	5,989,115.28	98.8129000000	IDC	-60,341.28
A 17233	FHLMC MEDIUM TERM NOTES 12/07/15 05/01/20	3137EADR7	25	1	1.3750	10,000,000.00	9,778,030.00	34,375.00	
			32	000	1.6350	9,950,031.11	97.7803000000	IDC	-172,001.11
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 5.25%(M)					1.7606	36,000,000.00	35,656,439.00	182,673.61	.00
					1.4379	36,082,654.21	99.04566400000		-426,215.21
A 17287	FHLMC COUPON NOTES 12/08/16 11/28/18	3134GAYE8	25	1	1.1250	10,000,000.00	9,969,250.00	19,687.50	
			31	000	1.1826	9,997,153.33	99.6925000000	IDC	-27,903.33
A 17281	FHLMC COUPON NOTES 11/17/16 01/30/19	3134G92B2	25	1	.9500	10,000,000.00	9,937,770.00	263.89	
			34	000	1.1342	9,990,895.52	99.3777000000	IDC	-53,125.52
A 17289	FHLMC COUPON NOTES 12/15/16 03/14/19	3134GAA79	25	1	1.2500	3,975,000.00	3,949,428.83	6,486.98	
			26	000	1.3182	3,973,019.78	99.3567000000	IDC	-23,590.95
A 17274	FHLMC COUPON NOTES 10/26/16 04/26/19	3134GASB1	25	1	1.1000	5,000,000.00	4,953,910.00	14,513.89	
			30	000	1.1264	4,998,702.85	99.0782000000	IDC	-44,792.85
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25	1	1.5500	5,000,000.00	4,927,615.00	8,180.56	
			32	000	1.5778	4,997,976.85	98.5523000000	IDC	-70,361.85
A 17269	FHLMC COUPON NOTES 09/30/16 12/30/20	3134GANV2	25	1	1.5000	5,000,000.00	4,849,400.00	6,458.33	
			32	000	1.5000	5,000,000.00	96.9880000000	IDC	-150,600.00
A 17302	FHLMC COUPON NOTES 07/27/17 04/27/22	3134GBZS4	25	1	2.1500	5,000,000.00	4,829,200.00	28,069.44	
			33	000	2.1500	5,000,000.00	96.5840000000	IDC	-170,800.00
A 17313	FHLMC COUPON NOTES 02/28/18 02/24/23	3134GSFR1	25	1	3.0000	5,000,000.00	4,960,260.00	63,750.00	
			33	000	3.0000	5,000,000.00	99.2052000000	IDC	-39,740.00
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES 7.13%(M)					1.4747	48,975,000.00	48,376,833.83	147,410.59	.00
					1.5352	48,957,748.33	98.77863000000		-580,914.50
A 16059	STATE OF CA DEMAND DEP 09/30/97 08/01/18		96	1	1.8990	50,833,136.83	50,833,136.83	100,672.20	0.00
			96	000	1.8990	50,833,136.83	100.0000000000	USERPR	
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT 7.49%(M)					1.8990	50,833,136.83	50,833,136.83	100,672.20	.00
					1.8990	50,833,136.83	100.0000000000		
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 08/01/18		25	1	1.7483	20,959,681.43	20,959,681.43*	.00	0.00
			101	000	1.7483	20,959,681.43	100.0000000000	BOOK	

* MARKET = BOOK LESS PURCHASE INTEREST

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FINANCE DEPARTMENT
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MAJOR SORT KEY IS ICC#

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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 17236	MUTUAL FUNDS-FIDELITY 03/08/16 08/01/18		101 101	494 000	1.7521 1.7521	285,897.97 285,897.97	285,897.97* 100.0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					3.13%(M)	1.7484 1.7484	21,245,579.40 21,245,579.40	21,245,579.40 100.0000000000	.00 .00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 08/01/18		20 102	800 000	1.7141 1.7141	2,077,892.85 2,077,892.85	2,077,892.85 100.0000000000	.00 USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 08/01/18		5 102	51 000	1.5888 1.5888	.00 .00	.00* .0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.31%(M)	1.7141 1.7141	2,077,892.85 2,077,892.85	2,077,892.85 100.0000000000	.00 .00
GRAND TOTAL						1.6223 1.6835	693,820,609.08 690,587,182.38	678,905,346.56 97.85027100000	2,507,013.43 36,803.58 -11,663,077.10

* MARKET = BOOK LESS PURCHASE INTEREST