



# **City of Santa Clara**

The Center of What's Possible

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## **MONTHLY INVESTMENT REPORT**

**October 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 October 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 October 31, 2018.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$675,923,647	99.52%
SOSA	197,198	0.03%
HA	<u>3,053,235</u>	<u>0.45%</u>
Unrestricted	\$679,174,080	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,087,978</u>	
Total Investments	<u>\$681,262,058</u>	

On October 31, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$679,174,080 and \$667,089,595, respectively.

Investment Strategy and Market Update

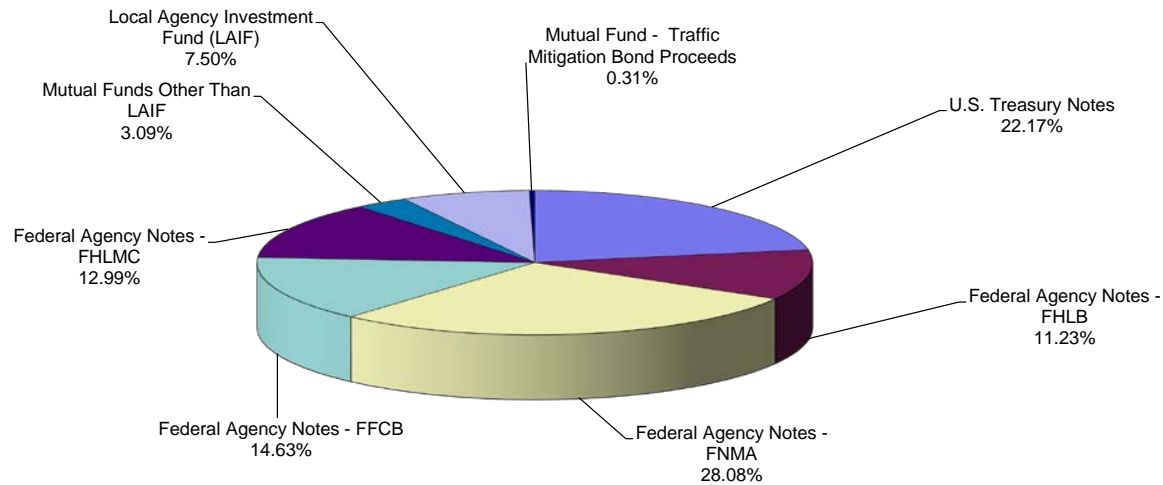
The City's investment strategy for October 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides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

As of October 31, 2018, 66.93% 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 2.04 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>
October 2018	1.76%	2.39%	744
September 2018	1.75%	2.29%	747
October 2017	1.30%	1.31%	730

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	151,049,637	22.17%	No Limit
Federal Agency Notes - FHLB	76,469,887	11.23%	40%
Federal Agency Notes - FNMA	191,285,899	28.08%	40%
Federal Agency Notes - FFCB	99,677,772	14.63%	40%
Federal Agency Notes - FHLMC	88,519,004	12.99%	40%
Mutual Funds Other Than LAIF	21,062,550	3.09%	10% Per Fund
Local Agency Investment Fund (LAIF)	51,109,331	7.50%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,087,978	0.31%	10% Per Fund
<b>TOTAL INVESTMENTS</b>	<b>\$ 681,262,058</b>	<b>100.00%</b>	

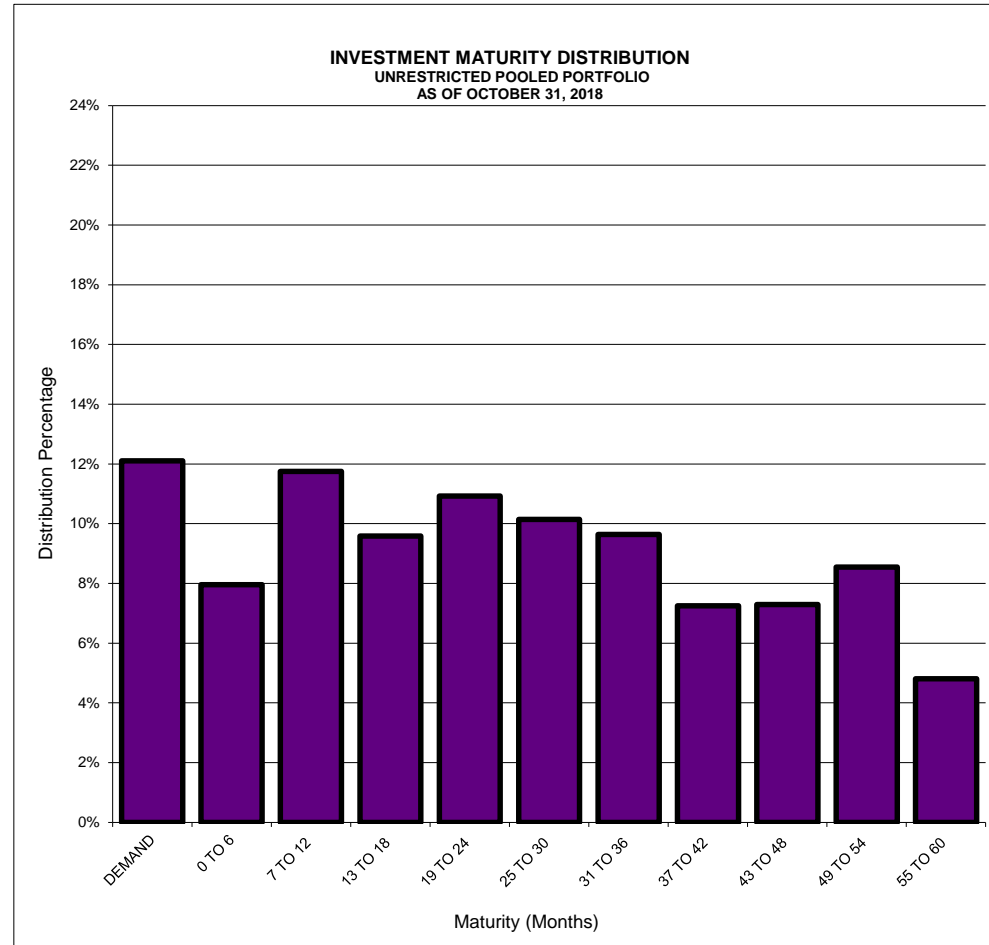


**INVESTMENT MATURITY DISTRIBUTION  
AS OF OCTOBER 31, 2018  
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>BOOK VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND	\$ 82,169,035 (a)	3	12.10%
0 TO 6	54,074,299	8	7.96%
7 TO 12	79,828,384	10	11.75%
13 TO 18	65,153,542	9	9.59%
19 TO 24	74,139,867	10	10.92%
25 TO 30	68,887,229	10	10.14%
31 TO 36	65,473,817	13	9.64%
37 TO 42	49,213,443	9	7.25%
43 TO 48	49,545,753	9	7.29%
49 TO 54	58,045,169	8	8.55%
55 TO 60	32,643,542	6	4.81%
<b>TOTAL</b>	<b>\$ 679,174,080</b>	<b>95</b>	<b>100.00%</b>

Average Maturity of Unrestricted Pool: 2.04 Years

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



**CITY OF SANTA CLARA**

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

Raymond James

Higgins Capital, Inc.

Wedbush Securities

Cantor Fitzgerald & Company

Mutual Securities, Inc.

UnionBanc Investment Services, LLC.

Ladenburg Thalmann & Co. Inc.

UBS Financial Services

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

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 10/31/18  
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 PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17295	TREASURY NOTES 01/13/17 06/30/19	912828WS5	25	1	1.6250	5,000,000.00	4,968,360.00	27,377.72		
			32	000	1.3017	5,015,833.80	99.36720000000		IDC	-47,473.80
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25	1	1.2500	5,000,000.00	4,808,985.00	5,494.51		
			31	000	1.8037	4,933,646.66	96.17970000000		IDC	-124,661.66
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25	1	2.3750	5,000,000.00	4,936,720.00	5,546.02		
			34	000	2.6621	4,965,618.94	98.73440000000		IDC	-28,898.94
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25	1	1.7500	10,000,000.00	9,650,780.00	73,633.88		.56
			31	000	2.8056	9,650,779.44	96.50780000000		IDC	
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25	1	2.0000	5,000,000.00	4,857,810.00	33,695.65		
			30	000	1.9150	5,014,199.08	97.15620000000		IDC	-156,389.08
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25	1	1.8750	5,000,000.00	4,834,375.00	23,692.26		
			31	000	2.5306	4,891,374.13	96.68750000000		IDC	-56,999.13
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25	1	1.7500	5,000,000.00	4,810,940.00	14,986.19		
			25	000	2.0678	4,947,504.11	96.21880000000		IDC	-136,564.11
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25	1	1.8750	5,000,000.00	4,825,000.00	8,241.76		
			34	000	2.3684	4,918,278.49	96.50000000000		IDC	-93,278.49
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25	1	1.8750	5,000,000.00	4,820,705.00	258.98		
			30	000	2.3610	4,919,591.38	96.41410000000		IDC	-98,886.38
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25	1	1.8750	5,000,000.00	4,816,405.00	39,446.72		
			33	000	1.7728	5,019,460.31	96.32810000000		IDC	-203,055.31
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25	1	1.8750	5,000,000.00	4,807,030.00	23,692.26		
			30	000	2.5915	4,865,238.07	96.14060000000		IDC	-58,208.07
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25	1	1.8750	5,000,000.00	4,801,955.00	16,056.63		
			25	000	1.9133	4,992,700.00	96.03910000000		IDC	-190,745.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25	1	1.7500	5,000,000.00	4,775,000.00	7,692.31		
			34	000	1.9583	4,960,516.83	95.50000000000		IDC	-185,516.83
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25	1	1.8750	5,000,000.00	4,798,635.00	8,241.76		
			31	000	2.7400	4,838,282.70	95.97270000000		IDC	-39,647.70
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25	1	1.8750	5,000,000.00	4,793,945.00	258.98		
			31	000	2.0717	4,962,832.87	95.87890000000		IDC	-168,887.87
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25	1	2.0000	5,000,000.00	4,813,670.00	42,076.50		
			30	000	2.1689	4,964,147.41	96.27340000000		IDC	-150,477.41
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25	1	2.1250	10,000,000.00	9,665,620.00	71,603.26		
			34	000	2.8356	9,702,261.98	96.65620000000		IDC	-36,641.98
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25	1	1.7500	5,000,000.00	4,755,080.00	22,112.77		
			32	000	2.5665	4,828,466.47	95.10160000000		IDC	-73,386.47
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25	1	1.5000	10,000,000.00	9,401,170.00	25,690.61		
			34	000	2.6828	9,505,722.89	94.01170000000		IDC	-104,552.89
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25	1	1.5000	10,000,000.00	9,390,230.00	13,186.81		
			25	000	2.6243	9,528,922.41	93.90230000000		IDC	-138,692.41
A 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25	1	1.6250	10,000,000.00	9,430,860.00	448.90		
			31	000	2.8244	9,500,452.33	94.30860000000		IDC	-69,592.33
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25	1	1.6250	10,000,000.00	9,421,090.00	68,374.32		
			32	000	2.7633	9,505,242.49	94.21090000000		IDC	-63,285.00
A 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25	1	2.7500	5,000,000.00	4,948,240.00	34,748.64		
			32	000	2.8995	4,984,519.36	98.96480000000		IDC	-17,970.94
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25	1	2.7500	5,000,000.00	4,948,240.00	34,748.64		
			33	000	2.9617	4,974,544.84	98.96480000000		IDC	-4,260.00

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 10/31/18  
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 17324	TREASURY NOTES 09/13/18 08/31/23	9128282D1	25 31	1 000	1.3750 2.8673	5,000,000.00 4,659,500.17	4,638,670.00 92.77340000000	11,774.86 IDC	 -18,361.25
SUBTOTAL (Inv Type) 12 TREASURY NOTES					22.22%(M)	1.8302 2.4648	155,000,000.00 151,049,637.16	148,719,515.00 95.94807400000	613,080.94  -2,266,433.05
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	9,992,760.00 99.92760000000	66,597.22 IDC	 -39,301.35
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	7,216,628.25 99.53970000000	66,005.21 IDC	 -146,578.72
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 5,055,002.79	4,937,340.00 98.74680000000	12,500.00 IDC	 -117,662.79
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 5,165,094.91	4,993,745.00 99.87490000000	19,965.28 IDC	 -171,349.91
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	4,915,520.00 98.31040000000	43,750.00 IDC	 -164,008.81
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	4,764,960.00 95.29920000000	16,718.75 IDC	 -136,275.93
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 5,136,535.51	4,912,980.00 98.25960000000	16,822.92 IDC	 -223,555.51
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					6.24%(M)	2.0713 1.3373	42,250,000.00 42,732,666.27	41,733,933.25 98.77854000000	242,359.38  -998,733.02
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	4,979,790.00 99.59580000000	10,000.00 IDC	 -20,210.00
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	3,690,431.25 98.41150000000	729.17 IDC	 -59,568.75
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	4,859,950.00 97.19900000000	18,600.00 IDC	 -135,927.82
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25 26	1 000	1.5600 1.5669	10,000,000.00 9,998,667.07	9,763,160.00 97.63160000000	28,166.67 IDC	 -235,507.07
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25 34	1 000	1.5000 1.5508	5,000,000.00 4,992,675.59	4,797,680.00 95.95360000000	6,458.33 IDC	 -194,995.59
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	4,811,200.00 96.22400000000	45,066.67 IDC	 -188,800.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					4.92%(M)	1.5486 1.5644	33,750,000.00 33,737,220.48	32,902,211.25 97.48803300000	109,020.84  -835,009.23
A 17239	FNMA COUPON NOTE 03/24/16 06/07/19	3136G3AQ8	25 34	1 000	1.3200 1.3874	11,500,000.00 11,494,385.64	11,413,324.50 99.24630000000	22,770.00 IDC	 -81,061.14
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	9,888,580.00 98.88580000000	29,687.50 IDC	 -108,521.48



FINANCE DEPARTMENT  
 CITY OF SANTA CLARA  
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 10/31/18  
 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 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25	1	1.2600	5,000,000.00	4,947,765.00	15,575.00	
			30	000	1.3937	4,993,466.90	98.95530000000	IDC	-45,701.90
A 17252	FNMA COUPON NOTE 06/30/16 09/30/19	3136G3WV3	25	1	1.1000	10,000,000.00	9,853,360.00	9,472.22	
			32	000	1.1000	10,000,000.00	98.53360000000	IDC	-146,640.00
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25	1	1.3500	5,000,000.00	4,931,335.00	562.50	
			33	000	1.3508	4,999,954.08	98.62670000000	IDC	-68,619.08
A 17246	FNMA COUPON NOTE 05/25/16 02/25/20	3136G3QV0	25	1	1.5000	10,000,000.00	9,832,770.00	65,000.00	
			33	000	1.5000	10,000,000.00	98.32770000000	IDC	-167,230.00
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25	1	1.3000	5,000,000.00	4,895,520.00	5,597.22	
			31	000	1.3095	4,999,302.79	97.91040000000	IDC	-103,782.79
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25	1	1.3000	5,000,000.00	4,874,855.00	21,847.22	
			32	000	1.3139	4,998,654.13	97.49710000000	IDC	-123,799.13
A 17258	FNMA COUPON NOTE 07/27/16 07/27/20	3136G3S89	25	1	1.4200	4,025,000.00	3,927,518.53	14,923.81	
			26	000	1.4200	4,025,000.00	97.57810000000	IDC	-97,481.47
A 17259	FNMA COUPON NOTE 07/28/16 07/28/20	3136G3T39	25	1	1.3500	5,000,000.00	4,862,825.00	17,437.50	
			25	000	1.3500	5,000,000.00	97.25650000000	IDC	-137,175.00
A 17251	FNMA COUPON NOTE 06/30/16 09/30/20	3136G3WY7	25	1	1.2700	10,000,000.00	9,703,560.00	10,936.11	
			26	000	1.2700	10,000,000.00	97.03560000000	IDC	-296,440.00
A 17270	FNMA COUPON NOTE 09/29/16 03/29/21	3136G4BD4	25	1	1.3500	5,540,000.00	5,336,327.44	6,648.00	
			33	000	1.3500	5,540,000.00	96.32360000000	IDC	-203,672.56
A 17266	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	5,800,000.00	5,572,895.20	36,975.00	
			26	000	1.5000	5,800,000.00	96.08440000000	IDC	-227,104.80
A 17267	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	4,200,000.00	4,035,544.80	26,775.00	
			26	000	1.5000	4,200,000.00	96.08440000000	IDC	-164,455.20
A 17262	FNMA COUPON NOTE 07/27/16 07/27/21	3136G3T21	25	1	1.6000	5,000,000.00	4,812,970.00	20,888.89	
			34	000	1.6000	5,000,000.00	96.25940000000	IDC	-187,030.00
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25	1	1.5000	3,400,000.00	3,245,721.60	4,391.67	
			26	000	1.5423	3,395,849.50	95.46240000000	IDC	-150,127.90
A 17272	FNMA COUPON NOTE 10/28/16 10/28/21	3136G4EV1	25	1	1.6250	5,000,000.00	4,754,810.00	677.08	
			32	000	1.6250	5,000,000.00	95.09620000000	IDC	-245,190.00
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					15.97%(M)				
						1.3461	109,465,000.00	106,889,682.07	310,164.72
						1.3644	109,443,714.52	97.64735900000	.00
									-2,554,032.45
A 17208	FNMA MEDIUM TERM NOTE 07/22/15 02/19/19	3135G0ZA4	25	1	1.8750	10,000,000.00	9,982,840.00	37,500.00	
			25	000	1.3503	10,025,533.26	99.82840000000	IDC	-42,693.26
A 17215	FNMA MEDIUM TERM NOTE 09/23/15 10/24/19	3136G0T68	25	1	1.3300	10,000,000.00	9,859,330.00	2,586.11	
			25	000	1.3842	9,994,754.69	98.59330000000	IDC	-135,424.69
A 17225	FNMA MEDIUM TERM NOTE 10/21/15 01/21/20	3135G0A78	25	1	1.6250	10,000,000.00	9,861,660.00	45,138.89	
			34	000	1.3745	10,036,345.14	98.61660000000	IDC	-174,685.14
A 17226	FNMA MEDIUM TERM NOTE 10/23/15 06/22/20	3135G0D75	25	1	1.5000	10,000,000.00	9,783,450.00	53,749.99	
			26	000	1.4280	10,013,837.44	97.83450000000	IDC	-230,387.44
A 17238	FNMA MEDIUM TERM NOTE 03/17/16 11/30/20	3135G0F73	25	1	1.5000	10,000,000.00	9,718,680.00	62,916.67	
			32	000	1.6011	9,975,701.11	97.18680000000	IDC	-257,021.11
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25	1	1.8750	5,000,000.00	4,893,890.00	32,031.25	
			25	000	1.5842	5,035,049.97	97.87780000000	IDC	-141,159.97

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 10/31/18  
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 PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25	1	1.6000	2,000,000.00	1,931,390.00	15,466.67	IDC	-75,865.36
A 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25	1	1.2500	10,000,000.00	9,541,890.00	25,694.43	IDC	-444,196.63
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25	1	1.3750	5,000,000.00	4,771,970.00	4,583.33	IDC	-217,212.22
A 17329	FNMA MEDIUM TERM NOTE 10/11/18 01/05/22	3135G0S38	25	1	2.0000	5,000,000.00	4,846,650.00	32,222.23	IDC	1,600.00
A 17310	FNMA MEDIUM TERM NOTE 01/29/18 10/05/22	3135G0T78	25	1	2.0000	5,000,000.00	4,808,125.00	7,222.22	IDC	-98,597.22
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 11.95%(M)					1.5875	82,000,000.00	79,999,875.00	319,111.79		1,600.00
					1.5818	81,842,184.71	97.56082300000			-1,817,243.04
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25	1	1.3750	10,000,000.00	9,649,420.00	30,937.50	IDC	-322,943.94
A 17316	FFCB MEDIUM TERM NOTES 03/29/18 12/16/22	3133EJGU7	25	1	2.7100	5,000,000.00	4,932,285.00	50,812.50	IDC	-82,910.13
A 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25	1	2.9000	5,000,000.00	4,954,835.00	31,013.88	IDC	-22,215.00
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 2.92%(M)					2.0905	20,000,000.00	19,536,540.00	112,763.88		.00
					2.1551	19,978,303.51	97.68270000000			-428,069.07
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25	1	1.1400	7,309,000.00	7,202,478.63	5,554.84	IDC	-102,261.88
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25	1	1.3000	10,000,000.00	9,848,880.00	56,333.33	IDC	-150,891.86
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25	1	1.7000	8,950,000.00	8,805,314.30	7,184.86	IDC	-146,621.33
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25	1	1.3700	10,000,000.00	9,704,000.00	6,850.00	IDC	-288,704.71
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25	1	1.4200	10,000,000.00	9,672,230.00	42,994.44	IDC	-323,325.02
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25	1	1.5800	6,290,000.00	6,096,217.68	20,428.52	IDC	-187,774.80
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25	1	1.6800	7,175,000.00	6,941,862.73	8,705.67	IDC	-243,437.73
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25	1	1.6200	5,000,000.00	4,829,300.00	30,825.00	IDC	-156,167.80
A 17298	FFCB COUPON NOTES 03/23/17 03/23/22	3133EHDP5	25	1	2.2700	5,000,000.00	4,847,440.00	11,980.56	IDC	-152,560.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHN1	25	1	2.0500	10,000,000.00	9,594,980.00	74,597.22	IDC	-405,020.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 11.59%(M)					1.5854	79,724,000.00	77,542,703.34	265,454.44		.00
					1.6005	79,699,468.47	97.26394000000			-2,156,765.13

FINANCE DEPARTMENT  
 CITY OF SANTA CLARA  
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(RPTMKT)

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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	5,026,790.00	17,708.33	
			34	000	1.4151	5,056,535.67	100.5358000000	IDC	-29,745.67
A 17284	FHLMC MEDIUM TERM NOTES 11/22/16 04/15/19	3137EADZ9	25	1	1.1250	5,000,000.00	4,968,010.00	2,500.00	
			34	000	1.2521	4,996,898.77	99.3602000000	IDC	-28,888.77
A 17209	FHLMC MEDIUM TERM NOTES 08/05/15 05/30/19	3137EADG1	25	1	1.7500	10,000,000.00	9,951,900.00	73,402.78	
			30	000	1.3840	10,035,416.86	99.5190000000	IDC	-83,516.86
A 17213	FHLMC MEDIUM TERM NOTES 09/04/15 08/01/19	3137EADK2	25	1	1.2500	6,000,000.00	5,937,078.00	18,750.00	
			25	000	1.3752	5,992,730.20	98.9513000000	IDC	-55,652.20
A 17233	FHLMC MEDIUM TERM NOTES 12/07/15 05/01/20	3137EADR7	25	1	1.3750	10,000,000.00	9,785,710.00	68,750.00	
			32	000	1.6350	9,950,031.11	97.8571000000	IDC	-164,321.11
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 5.33%(M)					1.7573	36,000,000.00	35,669,488.00	181,111.11	.00
					1.4379	36,031,612.61	99.08191100000		-362,124.61
A 17287	FHLMC COUPON NOTES 12/08/16 11/28/18	3134GAYE8	25	1	1.1250	10,000,000.00	9,992,090.00	47,812.50	
			31	000	1.1826	9,997,153.33	99.9209000000	IDC	-5,063.33
A 17281	FHLMC COUPON NOTES 11/17/16 01/30/19	3134G92B2	25	1	.9500	10,000,000.00	9,966,900.00	24,013.89	
			34	000	1.1342	9,990,895.52	99.6690000000	IDC	-23,995.52
A 17289	FHLMC COUPON NOTES 12/15/16 03/14/19	3134GAA79	25	1	1.2500	3,975,000.00	3,958,436.18	18,908.85	
			26	000	1.3182	3,973,019.78	99.5833000000	IDC	-14,583.60
A 17274	FHLMC COUPON NOTES 10/26/16 04/26/19	3134GASB1	25	1	1.1000	5,000,000.00	4,964,635.00	763.89	
			30	000	1.1264	4,999,354.99	99.2927000000	IDC	-34,719.99
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25	1	1.5500	5,000,000.00	4,929,440.00	27,555.56	
			32	000	1.5778	4,997,976.85	98.5888000000	IDC	-68,536.85
A 17269	FHLMC COUPON NOTES 09/30/16 12/30/20	3134GANV2	25	1	1.5000	5,000,000.00	4,845,205.00	25,208.33	
			32	000	1.5000	5,000,000.00	96.9041000000	IDC	-154,795.00
A 17302	FHLMC COUPON NOTES 07/27/17 04/27/22	3134GBZS4	25	1	2.1500	5,000,000.00	4,818,605.00	1,194.44	
			33	000	2.1500	5,000,000.00	96.3721000000	IDC	-181,395.00
A 17313	FHLMC COUPON NOTES 02/28/18 02/24/23	3134GSFR1	25	1	3.0000	5,000,000.00	4,936,340.00	27,916.67	
			33	000	3.0000	5,000,000.00	98.7268000000	IDC	-63,660.00
A 17325	FHLMC COUPON NOTES 09/13/18 09/13/23	3134GSVB8	25	1	3.2500	3,535,000.00	3,512,114.41	15,318.33	
			34	000	3.2871	3,528,990.50	99.3526000000	IDC	-16,876.09
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES 7.76%(M)					1.5941	52,510,000.00	51,923,765.59	188,692.46	.00
					1.6529	52,487,390.97	98.88357600000		-563,625.38
A 16059	STATE OF CA DEMAND DEP 09/30/97 11/01/18		96	1	2.1274	51,109,331.31	51,109,331.31	111,101.00	0.00
			96	000	2.1274	51,109,331.31	100.0000000000	USERPR	
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT 7.64%(M)					2.1274	51,109,331.31	51,109,331.31	111,101.00	.00
					2.1274	51,109,331.31	100.0000000000		
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 11/01/18		25	1	2.0410	21,062,550.39	21,062,550.39*	.00	0.00
			101	000	2.0410	21,062,550.39	100.0000000000	BOOK	

\* MARKET = BOOK LESS PURCHASE INTEREST

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 11/01/18		101	494	1.8411	.00	.00*	.00	0.00
			101	000	1.8411	.00	.00000000000	BOOK	
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					3.15%(M)				
					2.0410	21,062,550.39	21,062,550.39	.00	.00
					2.0410	21,062,550.39	100.0000000000		
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 11/01/18		20	800	2.0267	2,087,978.05	2,087,978.05	.00	0.00
			102	000	2.0267	2,087,978.05	100.0000000000	USERPR	
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 11/01/18		5	51	1.5888	.00	.00*	.00	0.00
			102	000	1.5888	.00	.00000000000	BOOK	
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.31%(M)				
					2.0267	2,087,978.05	2,087,978.05	.00	.00
					2.0267	2,087,978.05	100.0000000000		
GRAND TOTAL									
					1.7108	684,958,859.75	669,177,573.25	2,452,860.56	1,600.56
					1.7998	681,262,058.45	97.6960240000		-11,982,034.98

\* MARKET = BOOK LESS PURCHASE INTEREST