



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

May 2018

City of Santa Clara

Monthly Investment Report

TABLE OF CONTENTS

	Page #
1 Summary of Investment Portfolio	1
2 Summary of Investments	2
3 Investment Maturity Distribution Schedule	3
4 List of Securities Brokers and Primary Dealers	4
5 Attachment A: Investment Inventory With Market Value	5

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

All securities held by the City of Santa Clara as of May 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 May 31, 2018.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$704,078,957	99.54%
SOSA	197,545	0.03%
HA	<u>3,014,375</u>	<u>0.43%</u>
Unrestricted	\$707,290,877	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,356,874</u>	
Total Investments	<u>\$709,647,751</u>	

On May 31, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$707,290,877 and \$697,170,456, respectively.

Investment Strategy and Market Update

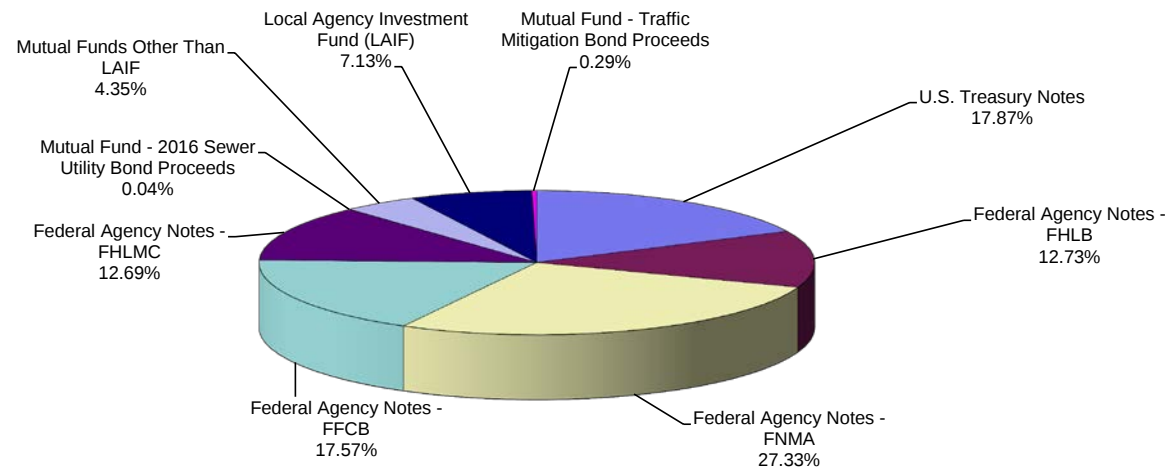
The City's investment strategy for May 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity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

As of May 31, 2018, 70.32% 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>
May 2018	1.59%	1.86%	749
April 2018	1.55%	1.77%	731
May 2017	1.21%	1.02%	784

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	\$ 126,833,523	17.87%	No Limit
Federal Agency Notes - FHLB	90,332,420	12.73%	40%
Federal Agency Notes - FNMA	193,956,763	27.33%	40%
Federal Agency Notes - FFCB	124,677,882	17.57%	40%
Federal Agency Notes - FHLMC	90,027,144	12.69%	40%
Mutual Fund - 2014 Electric Bond Proceeds	0	0.00%	10% Per Fund
Mutual Fund - 2016 Sewer Utility Bond Proceeds	285,043	0.04%	10% Per Fund
Mutual Funds Other Than LAIF	30,870,076	4.35%	10% Per Fund
Local Agency Investment Fund (LAIF)	50,593,069	7.13%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,071,831	0.29%	10% Per Fund
TOTAL INVESTMENTS	\$ 709,647,751	100.00%	



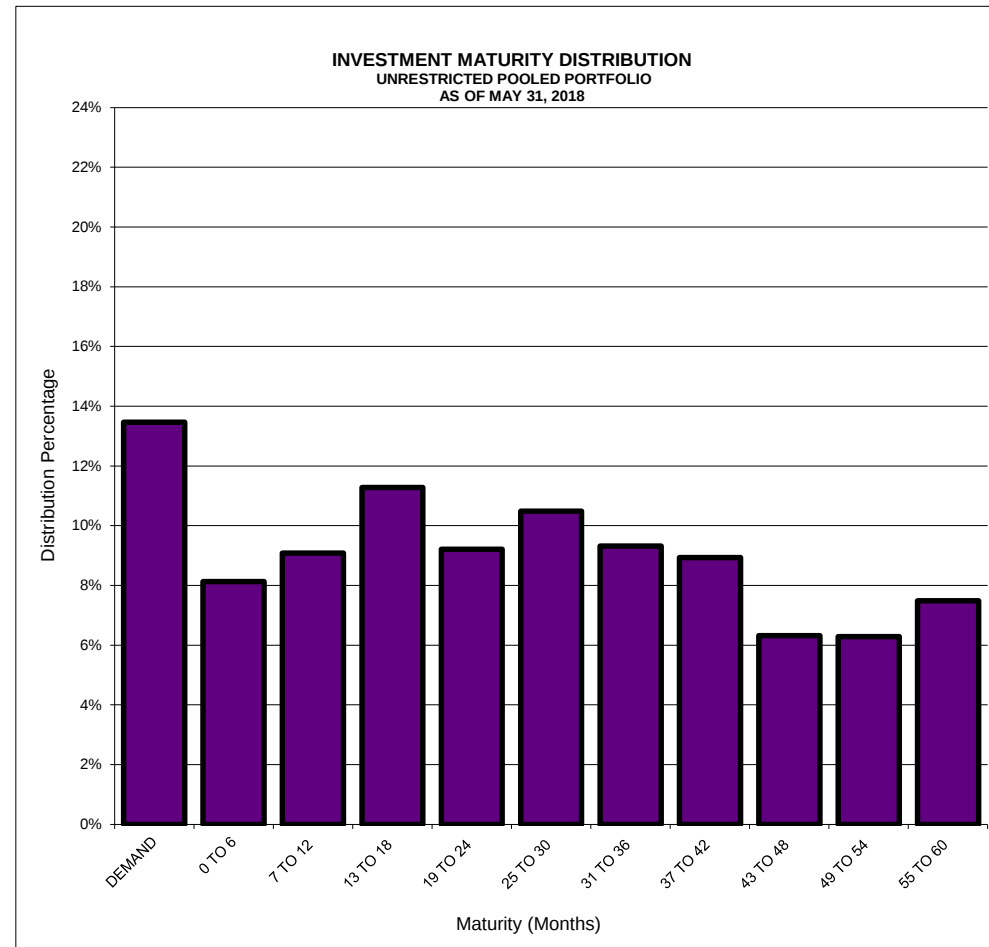
CITY OF SANTA CLARA

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

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 95,207,836 (a)	5	13.46%
0 TO 6	57,514,209	6	8.13%
7 TO 12	64,210,706	9	9.08%
13 TO 18	79,783,708	10	11.28%
19 TO 24	65,171,748	9	9.21%
25 TO 30	74,207,083	10	10.49%
31 TO 36	65,941,361	11	9.32%
37 TO 42	63,128,733	11	8.93%
43 TO 48	44,675,025	9	6.32%
49 TO 54	44,457,674	8	6.29%
55 TO 60	52,992,794	7	7.49%
TOTAL	\$ 707,290,877	95	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..

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 1
RUN: 06/01/18 16:33:16

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 05/31/18
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 17291	TREASURY NOTES 12/16/16 06/30/18	912828QT0	25	1	2.3750	5,000,000.00	5,002,470.00	49,861.88	
			25	000	1.1845	5,029,069.52	100.0494000000	IDC	-26,599.52
A 17295	TREASURY NOTES 01/13/17 06/30/19	912828WS5	25	1	1.6250	5,000,000.00	4,964,650.00	34,116.02	
			32	000	1.3017	5,023,707.20	99.293000000000	IDC	-59,057.20
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25	1	1.2500	5,000,000.00	4,826,760.00	10,587.43	
			31	000	1.8037	4,920,332.34	96.535200000000	IDC	-93,572.34
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25	1	1.7500	10,000,000.00	9,719,920.00	478.14	69,140.56
			31	000	2.8056	9,650,779.44	97.199200000000	IDC	
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25	1	2.0000	5,000,000.00	4,897,265.00	41,988.95	
			30	000	1.9150	5,016,208.49	97.945300000000	IDC	-118,943.49
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25	1	1.8750	5,000,000.00	4,872,655.00	31,336.33	
			31	000	2.5306	4,884,858.43	97.453100000000	IDC	-5,470.00
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25	1	1.7500	5,000,000.00	4,846,680.00	22,112.77	
			25	000	2.0678	4,939,934.17	96.933600000000	IDC	-93,254.17
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25	1	1.8750	5,000,000.00	4,865,820.00	15,881.15	
			34	000	2.3684	4,906,567.41	97.316400000000	IDC	-40,747.41
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25	1	1.8750	5,000,000.00	4,861,915.00	8,152.17	
			30	000	2.3610	4,907,996.41	97.238300000000	IDC	-46,081.41
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25	1	1.8750	5,000,000.00	4,858,400.00	256.15	
			33	000	1.7728	5,019,460.31	97.168000000000	IDC	-161,060.31
A 17315	TREASURY NOTES 03/27/18 07/31/22	912828P4	25	1	1.8750	5,000,000.00	4,851,365.00	31,336.32	
			30	000	2.5915	4,867,759.41	97.027300000000	IDC	-2,150.63
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25	1	1.8750	5,000,000.00	4,846,875.00	23,692.26	
			25	000	1.9133	4,991,780.00	96.937500000000	IDC	-144,905.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25	1	1.7500	5,000,000.00	4,817,775.00	14,822.40	
			34	000	1.9583	4,955,567.91	96.355500000000	IDC	-137,792.91
A 17318	TREASURY NOTES 04/20/18 09/30/22	912828W9	25	1	1.8750	5,000,000.00	4,844,140.00	15,881.15	24,022.81
			31	000	2.7400	4,825,240.14	96.882800000000	IDC	
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25	1	1.8750	5,000,000.00	4,840,820.00	8,152.17	
			31	000	2.0717	4,958,148.79	96.816400000000	IDC	-117,328.79
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25	1	2.0000	5,000,000.00	4,864,455.00	273.22	
			30	000	2.1689	4,964,147.41	97.289100000000	IDC	-99,692.41
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25	1	2.1250	10,000,000.00	9,772,660.00	89,226.52	78,910.00
			34	000	2.8356	9,772,997.24	97.726600000000	IDC	
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25	1	1.7500	5,000,000.00	4,802,540.00	29,247.24	
			32	000	2.5665	4,814,321.48	96.050800000000	IDC	-8,397.50
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25	1	1.5000	10,000,000.00	9,485,550.00	37,907.61	35,550.00
			34	000	2.6828	9,450,000.00	94.855500000000	IDC	
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25	1	1.5000	10,000,000.00	9,475,000.00	25,409.84	
			25	000	2.6243	9,483,798.20	94.750000000000	IDC	-4,290.00
A 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25	1	1.6250	10,000,000.00	9,521,090.00	14,130.43	74,215.00
			31	000	2.8244	9,450,849.18	95.210900000000	IDC	
SUBTOTAL (Inv Type) 12 TREASURY NOTES					17.99%(M)	1.7910	130,000,000.00	125,838,805.00	504,850.15
						2.3323	126,833,523.48	96.79908100000	281,838.37
									-1,159,343.09
A 17230	FHLB MEDIUM TERM NOTES 10/30/15 12/14/18	313376BR5	25	1	1.7500	10,000,000.00	9,978,770.00	81,180.56	
			31	000	1.0933	10,064,122.70	99.787700000000	IDC	-85,352.70

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 2
RUN: 06/01/18 16:33:16

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 05/31/18
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 17219	FHLB MEDIUM TERM NOTES 10/08/15 12/13/19	3130A0JR2	25	1	2.3750	7,250,000.00	7,246,759.25	80,354.17	
			25	000	1.3001	7,400,873.64	99.955300000000	IDC	-154,114.39
A 17280	FHLB MEDIUM TERM NOTES 11/09/16 03/13/20	313378J77	25	1	1.8750	5,000,000.00	4,943,335.00	20,312.50	
			31	000	1.1239	5,073,538.52	98.866700000000	IDC	-130,203.52
A 17256	FHLB MEDIUM TERM NOTES 07/22/16 09/11/20	313370US5	25	1	2.8750	5,000,000.00	5,035,850.00	31,944.44	
			31	000	1.1759	5,206,707.87	100.717000000000	IDC	-170,857.87
A 17282	FHLB MEDIUM TERM NOTES 11/18/16 06/11/21	3130A1W95	25	1	2.2500	5,000,000.00	4,934,400.00	53,125.00	
			33	000	1.6966	5,092,747.30	98.688000000000	IDC	-158,347.30
A 17286	FHLB MEDIUM TERM NOTES 11/29/16 07/14/21	3130A8QS5	25	1	1.1250	5,000,000.00	4,787,765.00	21,406.25	
			30	000	1.8143	4,884,910.55	95.755300000000	IDC	-97,145.55
A 17277	FHLB MEDIUM TERM NOTES 11/01/16 09/10/21	313378JP7	25	1	2.3750	5,000,000.00	4,967,315.00	26,718.75	
			31	000	1.4290	5,159,478.47	99.346300000000	IDC	-192,163.47
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					5.99%(M)	2.0726	42,250,000.00	41,894,194.25	315,041.67
						1.3368	42,882,379.05	99.157856000000	.00
									-988,184.80
A 17183	FHLB COUPON NOTES 06/20/13 06/20/18	313383EP2	25	1	1.2500	3,719,720.18	3,718,533.59	21,012.34	656.97
			26	000	1.3538	3,717,876.62	99.968100000000	IDC	
A 17257	FHLB COUPON NOTES 07/26/16 10/26/18	3130A8RP0	25	1	1.0500	10,000,000.00	9,953,700.00	10,208.33	
			31	000	1.1007	9,997,520.19	99.537000000000	IDC	-43,820.19
A 17249	FHLB COUPON NOTES 06/06/16 03/01/19	3130A86L2	25	1	1.2000	5,000,000.00	4,961,775.00	15,000.00	
			26	000	1.2000	5,000,000.00	99.235500000000	IDC	-38,225.00
A 17294	FHLB COUPON NOTES 01/27/17 04/27/20	3130AAJZ2	25	1	1.7500	3,750,000.00	3,694,526.25	6,197.92	
			32	000	1.7500	3,750,000.00	98.520700000000	IDC	-55,473.75
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25	1	1.2400	5,000,000.00	4,872,230.00	23,766.67	
			25	000	1.2824	4,994,855.75	97.444600000000	IDC	-122,625.75
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25	1	1.5600	10,000,000.00	9,799,700.00	41,166.67	
			26	000	1.5669	9,998,336.58	97.997000000000	IDC	-198,636.58
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25	1	1.5000	5,000,000.00	4,810,180.00	12,708.33	
			34	000	1.5508	4,991,451.51	96.203600000000	IDC	-181,271.51
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25	1	2.0800	5,000,000.00	4,847,015.00	1,733.33	
			30	000	2.0800	5,000,000.00	96.940300000000	IDC	-152,985.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					6.67%(M)	1.4201	47,469,720.18	46,657,659.84	131,793.59
						1.4502	47,450,040.65	98.289309000000	656.97
									-793,037.78
A 17239	FNMA COUPON NOTE 03/24/16 06/07/19	3136G3AQ8	25	1	1.3200	11,500,000.00	11,390,060.00	35,420.00	
			34	000	1.3874	11,490,587.69	99.044000000000	IDC	-100,527.69
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25	1	1.1250	10,000,000.00	9,869,690.00	39,062.50	
			32	000	1.1546	9,995,660.19	98.696900000000	IDC	-125,970.19
A 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25	1	1.2600	5,000,000.00	4,938,585.00	20,825.00	
			30	000	1.3937	4,990,218.30	98.771700000000	IDC	-51,633.30
A 17252	FNMA COUPON NOTE 06/30/16 09/30/19	3136G3WV3	25	1	1.1000	10,000,000.00	9,838,870.00	18,638.89	
			32	000	1.1000	10,000,000.00	98.388700000000	IDC	-161,130.00
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25	1	1.3500	5,000,000.00	4,931,635.00	6,187.50	
			33	000	1.3508	4,999,930.99	98.632700000000	IDC	-68,295.99

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 3

RUN: 06/01/18 16:33:16

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 05/31/18
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 17246	FNMA COUPON NOTE 05/25/16 02/25/20	3136G3QV0	25 33	1 000	1.5000 1.5000	10,000,000.00 10,000,000.00	9,844,470.00 98.444700000000	2,500.00 IDC	-155,530.00
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25 31	1 000	1.3000 1.3095	5,000,000.00 4,999,067.84	4,899,420.00 97.988400000000	11,013.89 IDC	-99,647.84
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,998,318.58	4,882,580.00 97.651600000000	27,263.89 IDC	-115,738.58
A 17258	FNMA COUPON NOTE 07/27/16 07/27/20	3136G3S89	25 26	1 000	1.4200 1.4200	4,025,000.00 4,025,000.00	3,936,482.20 97.800800000000	19,686.72 IDC	-88,517.80
A 17259	FNMA COUPON NOTE 07/28/16 07/28/20	3136G3T39	25 25	1 000	1.3500 1.3500	5,000,000.00 5,000,000.00	4,882,695.00 97.653900000000	23,062.50 IDC	-117,305.00
A 17251	FNMA COUPON NOTE 06/30/16 09/30/20	3136G3WY7	25 26	1 000	1.2700 1.2700	10,000,000.00 10,000,000.00	9,726,220.00 97.262200000000	21,519.44 IDC	-273,780.00
A 17270	FNMA COUPON NOTE 09/29/16 03/29/21	3136G4BD4	25 33	1 000	1.3500 1.3500	5,540,000.00 5,540,000.00	5,360,404.28 96.758200000000	12,880.50 IDC	-179,595.72
A 17266	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25 26	1 000	1.5000 1.5000	5,800,000.00 5,800,000.00	5,613,738.80 96.788600000000	725.00 IDC	-186,261.20
A 17267	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25 26	1 000	1.5000 1.5000	4,200,000.00 4,200,000.00	4,065,121.20 96.788600000000	525.00 IDC	-134,878.80
A 17262	FNMA COUPON NOTE 07/27/16 07/27/21	3136G3T21	25 34	1 000	1.6000 1.6000	5,000,000.00 5,000,000.00	4,842,540.00 96.850800000000	27,555.56 IDC	-157,460.00
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25 26	1 000	1.5000 1.5423	3,400,000.00 3,395,152.06	3,243,351.80 95.392700000000	8,641.67 IDC	-151,800.26
A 17272	FNMA COUPON NOTE 10/28/16 10/28/21	3136G4EV1	25 32	1 000	1.6250 1.6250	5,000,000.00 5,000,000.00	4,783,550.00 95.671000000000	7,447.92 IDC	-216,450.00
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					15.30%(M)	1.3461 1.3644	109,465,000.00 109,433,935.65	107,049,413.28 97.793279000000	282,955.98 -2,384,522.37
A 17207	FNMA MEDIUM TERM NOTE 06/26/15 09/18/18	3135G0YM9	25 26	1 000	1.8750 1.2451	7,500,000.00 7,523,099.87	7,496,400.00 99.952000000000	28,515.63 IDC	-26,699.87
A 17208	FNMA MEDIUM TERM NOTE 07/22/15 02/19/19	3135G0ZA4	25 25	1 000	1.8750 1.3503	10,000,000.00 10,050,787.46	9,976,510.00 99.765100000000	53,125.00 IDC	-74,277.46
A 17215	FNMA MEDIUM TERM NOTE 09/23/15 10/24/19	3136G0T68	25 25	1 000	1.3300 1.3842	10,000,000.00 9,992,117.63	9,859,950.00 98.599500000000	13,669.44 IDC	-132,167.63
A 17225	FNMA MEDIUM TERM NOTE 10/21/15 01/21/20	3135G0A78	25 34	1 000	1.6250 1.3745	10,000,000.00 10,048,349.65	9,877,620.00 98.776200000000	58,680.56 IDC	-170,729.65
A 17226	FNMA MEDIUM TERM NOTE 10/23/15 06/22/20	3135G0D75	25 26	1 000	1.5000 1.4280	10,000,000.00 10,017,287.32	9,806,580.00 98.065800000000	66,249.99 IDC	-210,707.32
A 17238	FNMA MEDIUM TERM NOTE 03/17/16 11/30/20	3135G0F73	25 32	1 000	1.5000 1.6011	10,000,000.00 9,975,701.11	9,759,020.00 97.590200000000	416.67 IDC	-216,681.11
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25 25	1 000	1.8750 1.5842	5,000,000.00 5,042,036.93	4,919,210.00 98.384200000000	39,843.75 IDC	-122,826.93
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25 26	1 000	1.6000 1.4741	2,000,000.00 2,007,255.36	1,947,912.00 97.395600000000	2,133.33 IDC	-59,343.36
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	9,575,790.00 95.757900000000	36,111.10 IDC	-407,996.80

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 4

RUN: 06/01/18 16:33:16

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 05/31/18
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 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	4,795,870.00 95.917400000000	10,312.50 IDC	-191,504.31
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	4,854,150.00 97.083000000000	15,555.56 IDC	-40,880.56
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 11.85%(M)					1.5895 1.4696	84,500,000.00 84,522,827.00	82,869,012.00 98.069837000000	324,613.53	.00 -1,653,815.00
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	9,979,610.00 99.796100000000	27,972.22 IDC	-20,991.43
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	9,958,920.00 99.589200000000	12,638.89 IDC	-37,057.90
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFY24	25 26	1 000	1.3750 1.4900	10,000,000.00 9,966,891.15	9,684,680.00 96.846800000000	42,395.83 IDC	-282,211.15
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 5,020,828.06	4,994,215.00 99.884300000000	28,229.17 IDC	-21,720.00
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 4.95%(M)					1.3020 1.3445	35,000,000.00 34,984,298.54	34,617,425.00 98.906929000000	111,236.11	.00 -361,980.48
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	9,989,970.00 99.899700000000	39,483.33 IDC	-9,886.29
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	7,184,125.74 98.291500000000	12,498.39 IDC	-118,473.32
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	9,838,490.00 98.384900000000	2,166.67 IDC	-161,281.86
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	8,827,769.85 98.634300000000	19,864.03 IDC	-124,813.35
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	9,732,450.00 97.324500000000	18,266.67 IDC	-258,425.89
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	9,692,200.00 96.922000000000	54,827.78 IDC	-302,474.77
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	6,104,180.82 97.045800000000	28,710.36 IDC	-178,621.99
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	6,975,348.45 97.217400000000	18,750.67 IDC	-212,018.88
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25 31	1 000	1.6200 1.7211	5,000,000.00 4,983,052.40	4,846,555.00 96.931100000000	37,575.00 IDC	-136,497.40
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	4,884,265.00 97.685300000000	21,438.89 IDC	-115,735.00
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	9,666,490.00 96.664900000000	91,680.56 IDC	-333,510.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 12.54%(M)					1.5235 1.5372	89,724,000.00 89,693,583.61	87,741,844.86 97.790831000000	345,262.35	.00 -1,951,738.75

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 5

RUN: 06/01/18 16:33:16

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 05/31/18
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 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	5,061,245.00 101.2249000000	33,333.33 IDC	-53,082.69
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	4,951,505.00 99.0301000000	7,187.50 IDC	-42,258.27
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	9,948,290.00 99.4829000000	486.11 IDC	-87,126.86
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	5,926,470.00 98.7745000000	25,000.00 IDC	-62,645.28
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	9,803,800.00 98.0380000000	11,458.33 IDC	-146,231.11
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 5.10%(M)					1.7606 1.4379	36,000,000.00 36,082,654.21	35,691,310.00 99.1425280000	77,465.27	.00 -391,344.21
A 17265	FHLMC COUPON NOTES 08/12/16 06/29/18	3134G9D53	25 30	1 000	.8000 .8918	5,000,000.00 4,997,744.10	4,995,765.00 99.9153000000	16,888.89 IDC	-1,979.10
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	9,953,500.00 99.5350000000	937.50 IDC	-43,653.33
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	9,916,810.00 99.1681000000	31,930.56 IDC	-65,080.55
A 17289	FHLMC COUPON NOTES 12/15/16 03/14/19	3134GAA79	25 26	1 000	1.2500 1.3182	3,975,000.00 3,971,694.78	3,945,521.40 99.2584000000	23,049.48 IDC	-26,173.38
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	4,945,475.00 98.9095000000	5,347.22 IDC	-53,227.85
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,997,303.70	4,923,305.00 98.4661000000	34,013.89 IDC	-73,998.70
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	4,815,875.00 96.3175000000	31,458.33 IDC	-184,125.00
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	4,854,095.00 97.0819000000	10,152.78 IDC	-145,905.00
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	4,997,300.00 99.9460000000	38,750.00 IDC	-2,700.00
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES 7.63%(M)					1.4123 1.4756	53,975,000.00 53,944,489.31	53,347,646.40 98.8376960000	192,528.65	.00 -596,842.91
A 16059	STATE OF CA DEMAND DEP 09/30/97 06/01/18		96 96	1 000	1.6883 1.6883	50,593,068.88 50,593,068.88	50,593,068.88 100.0000000000	159,657.38 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT 7.23%(M)					1.6883 1.6883	50,593,068.88 50,593,068.88	50,593,068.88 100.0000000000	159,657.38	.00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 06/01/18		25 101	1 000	1.6313 1.6313	30,870,076.35 30,870,076.35	30,870,076.35* 100.0000000000	.00 BOOK	0.00

* MARKET = BOOK LESS PURCHASE INTEREST

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 6

RUN: 06/01/18 16:33:16

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 05/31/18
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 17236	MUTUAL FUNDS-FIDELITY 03/08/16 06/01/18		101 101	494 000	1.6313 1.6313	285,042.72 285,042.72	285,042.72* 100.0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY 4.45%(M)					1.6313 1.6313	31,155,119.07 31,155,119.07	31,155,119.07 100.0000000000	.00	.00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 06/01/18		20 102	800 000	1.5581 1.5581	2,071,831.46 2,071,831.46	2,071,831.46 100.0000000000	.00 USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 06/01/18		5 102	51 000	1.5888 1.5888	.00 .00	.00* .0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS .30%(M)					1.5581 1.5581	2,071,831.46 2,071,831.46	2,071,831.46 100.0000000000	.00	.00
GRAND TOTAL					1.5873 1.6223	712,203,739.59 709,647,750.91	699,527,330.04 98.2201150000	2,445,404.68	282,495.34 -10,280,809.39

* MARKET = BOOK LESS PURCHASE INTEREST