



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

December 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 December 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 December 31, 2018.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$690,236,192	99.51%
SOSA	301,031	0.04%
HA	<u>3,143,672</u>	<u>0.45%</u>
Unrestricted	\$693,680,895	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,095,512</u>	
Total Investments	<u>\$695,776,407</u>	

On December 31, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$693,680,895 and \$688,095,124, respectively.

Investment Strategy and Market Update

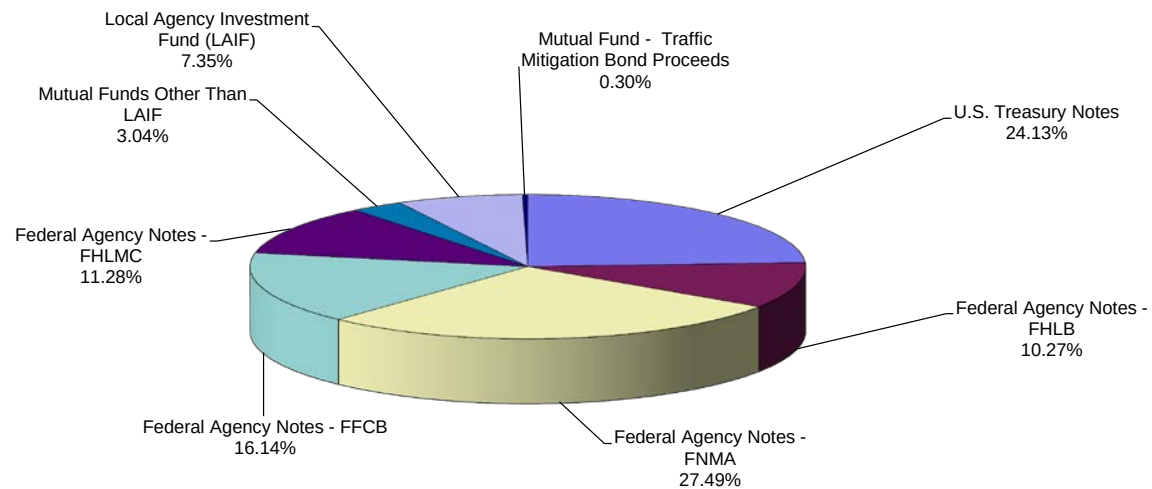
The City's investment strategy for December 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides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

As of December 31, 2018, 65.18% 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 2.06 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>
December 2018	1.84%	2.53%	751
November 2018	1.84%	2.48%	757
November 2017	1.33%	1.42%	702

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	167,888,721	24.13%	No Limit
Federal Agency Notes - FHLB	71,467,259	10.27%	40%
Federal Agency Notes - FNMA	191,279,415	27.49%	40%
Federal Agency Notes - FFCB	112,278,644	16.14%	40%
Federal Agency Notes - FHLMC	78,518,551	11.28%	40%
Mutual Funds Other Than LAIF	21,138,974	3.04%	10% Per Fund
Local Agency Investment Fund (LAIF)	51,109,331	7.35%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,095,512	0.30%	10% Per Fund
TOTAL INVESTMENTS	<u>\$ 695,776,407</u>	<u>100.00%</u>	



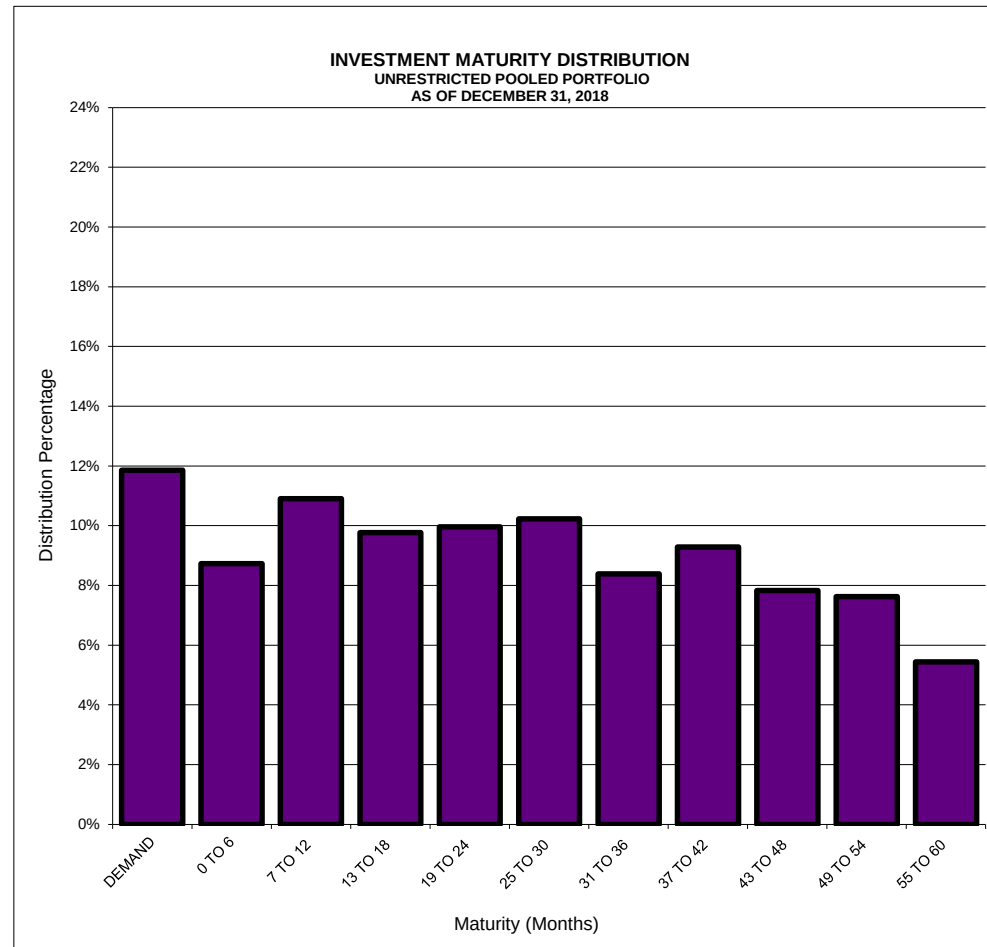
CITY OF SANTA CLARA

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

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 82,239,200 (a)	3	11.86%
0 TO 6	60,572,404	9	8.73%
7 TO 12	75,606,583	10	10.90%
13 TO 18	67,764,573	9	9.77%
19 TO 24	69,185,962	10	9.96%
25 TO 30	70,936,648	12	10.23%
31 TO 36	58,114,507	10	8.38%
37 TO 42	64,350,975	12	9.28%
43 TO 48	54,324,120	10	7.83%
49 TO 54	52,868,147	7	7.62%
55 TO 60	37,717,776	7	5.44%
TOTAL	\$ 693,680,895	99	100.00%

Average Maturity of Unrestricted Pool: 2.06 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 12/31/18
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 5,007,829.90	4,977,345.00 99.546900000000	224.45 IDC	-30,484.90
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037	5,000,000.00 4,933,646.66	4,867,190.00 97.343800000000	15,968.41 IDC	-66,456.66
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25 34	1 000	2.3750 2.6621	5,000,000.00 4,965,618.94	4,987,500.00 99.750000000000	25,446.43 IDC	21,881.06
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25 31	1 000	1.7500 2.8056	10,000,000.00 9,700,785.20	9,798,440.00 97.984400000000	15,384.62 IDC	97,654.80
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25 30	1 000	2.0000 1.9150	5,000,000.00 5,012,156.37	4,931,640.00 98.632800000000	276.24 IDC	-80,516.37
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	4,910,940.00 98.218800000000	39,232.34 IDC	19,565.87
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25 25	1 000	1.7500 2.0678	5,000,000.00 4,947,504.11	4,891,015.00 97.820300000000	29,730.66 IDC	-56,489.11
A 17334	TREASURY NOTES 12/14/18 02/28/22	912828J43	25 34	1 000	1.7500 2.7633	5,000,000.00 4,870,692.33	4,891,015.00 97.820300000000	29,730.66 IDC	45,702.50
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25 34	1 000	1.8750 2.3684	5,000,000.00 4,918,278.49	4,906,250.00 98.125000000000	23,952.61 IDC	-12,028.49
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25 30	1 000	1.8750 2.3610	5,000,000.00 4,919,591.38	4,904,295.00 98.085900000000	16,056.63 IDC	-15,296.38
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25 33	1 000	1.8750 1.7728	5,000,000.00 5,017,021.10	4,901,560.00 98.031200000000	8,241.76 IDC	-115,461.10
A 17335	TREASURY NOTES 12/21/18 06/30/22	912828XG0	25 30	1 000	2.1250 2.6384	5,000,000.00 4,914,797.01	4,940,625.00 98.812500000000	293.51 IDC	25,827.99
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	4,896,290.00 97.925800000000	39,232.34 IDC	31,051.93
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25 25	1 000	1.8750 1.9133	5,000,000.00 4,992,700.00	4,892,970.00 97.859400000000	31,854.28 IDC	-99,730.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25 34	1 000	1.7500 1.9583	5,000,000.00 4,960,516.83	4,867,970.00 97.359400000000	22,355.77 IDC	-92,546.83
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25 31	1 000	1.8750 2.7400	5,000,000.00 4,838,282.70	4,891,210.00 97.824200000000	23,952.61 IDC	52,927.30
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25 31	1 000	1.8750 2.0717	5,000,000.00 4,962,832.87	4,888,280.00 97.765600000000	16,056.63 IDC	-74,552.87
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25 30	1 000	2.0000 2.1689	5,000,000.00 4,968,140.73	4,908,985.00 98.179700000000	8,791.21 IDC	-59,155.73
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25 34	1 000	2.1250 2.8356	10,000,000.00 9,735,585.45	9,858,980.00 98.589800000000	587.02 IDC	123,394.55
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	4,855,275.00 97.105500000000	36,616.85 IDC	26,808.53
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25 34	1 000	1.5000 2.6828	10,000,000.00 9,505,722.89	9,607,420.00 96.074200000000	50,966.85 IDC	101,697.11
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25 25	1 000	1.5000 2.6243	10,000,000.00 9,528,922.41	9,599,220.00 95.992200000000	38,324.18 IDC	70,297.59
A 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25 31	1 000	1.6250 2.8244	10,000,000.00 9,500,452.33	9,642,580.00 96.425800000000	27,831.49 IDC	142,127.67
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25 32	1 000	1.6250 2.7633	10,000,000.00 9,524,083.05	9,633,980.00 96.339800000000	14,285.71 IDC	109,896.95

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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 12/31/18
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 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25 32	1 000	2.7500 2.8995	5,000,000.00 4,984,519.36	5,053,320.00 101.0664000000	57,540.76 IDC	87,109.06
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25 33	1 000	2.7500 2.9617	5,000,000.00 4,974,544.84	5,053,320.00 101.0664000000	57,540.76 IDC	100,820.00
A 17324	TREASURY NOTES 09/13/18 08/31/23	912828D1	25 31	1 000	1.3750 2.8673	5,000,000.00 4,659,500.17	4,752,930.00 95.0586000000	23,359.80 IDC	95,898.75
A 17330	TREASURY NOTES 11/14/18 09/30/23	912828T26	25 31	1 000	1.3750 3.0114	7,500,000.00 6,959,916.94	7,120,605.00 94.9414000000	26,347.87 IDC	173,437.03
SUBTOTAL (Inv Type) 12 TREASURY NOTES					24.40%(M)	1.8177 2.5014	172,500,000.00 167,888,720.73	168,431,150.00 97.6412460000	680,182.45 1,326,098.69 -702,718.44
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 7,325,333.34	7,231,693.75 99.7475000000	8,609.38 IDC	-93,639.59
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	4,957,230.00 99.1446000000	28,125.00 IDC	-97,772.79
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	5,026,450.00 100.5290000000	43,923.61 IDC	-138,644.91
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 5,066,237.70	4,964,140.00 99.2828000000	6,250.00 IDC	-102,097.70
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	4,828,820.00 96.5764000000	26,093.75 IDC	-72,415.93
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	4,969,415.00 99.3883000000	36,614.58 IDC	-167,120.51
A 17333	FHLB MEDIUM TERM NOTES 12/13/18 09/09/22	313383WD9	25 31	1 000	3.1250 2.8980	5,000,000.00 5,080,598.61	5,081,285.00 101.6257000000	48,611.11 IDC	41,485.00
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					5.37%(M)	2.2974 1.6109	37,250,000.00 37,730,038.79	37,059,033.75 99.4873390000	198,227.43 41,485.00 -671,691.43
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	4,989,640.00 99.7928000000	20,000.00 IDC	-10,360.00
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	3,710,096.25 98.9359000000	11,666.67 IDC	-39,903.75
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	4,899,265.00 97.9853000000	28,933.33 IDC	-96,612.82
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	9,840,280.00 98.4028000000	54,166.67 IDC	-158,387.07
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	4,862,305.00 97.2461000000	18,958.33 IDC	-130,370.59
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	4,925,055.00 98.5011000000	10,400.00 IDC	-74,945.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					4.81%(M)	1.5486 1.5644	33,750,000.00 33,737,220.48	33,226,641.25 98.4493070000	144,125.00 .00 -510,579.23

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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 12/31/18
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 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	11,440,545.00 99.483000000000	48,070.00 IDC	-53,840.64	
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	9,916,540.00 99.165400000000	48,437.50 IDC	-80,561.48	
A 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25 30	1 000	1.2600 1.3937	5,000,000.00 4,993,466.90	4,960,550.00 99.211000000000	26,075.00 IDC	-32,916.90	
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	9,886,320.00 98.863200000000	27,805.56 IDC	-113,680.00	
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25 33	1 000	1.3500 1.3508	5,000,000.00 4,999,954.08	4,947,635.00 98.952700000000	11,812.50 IDC	-52,319.08	
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	9,883,250.00 98.832500000000	15,000.00 IDC	-116,750.00	
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25 31	1 000	1.3000 1.3095	5,000,000.00 4,999,302.79	4,926,160.00 98.523200000000	16,430.56 IDC	-73,142.79	
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,998,991.52	4,910,635.00 98.212700000000	180.56 IDC	-88,356.52	
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	3,956,059.80 98.287200000000	24,449.64 IDC	-68,940.20	
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	4,900,135.00 98.002700000000	28,687.50 IDC	-99,865.00	
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	9,781,610.00 97.816100000000	32,102.78 IDC	-218,390.00	
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	5,398,015.34 97.437100000000	19,113.00 IDC	-141,984.66	
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	5,642,866.40 97.290800000000	7,975.00 IDC	-157,133.60	
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	4,086,213.60 97.290800000000	5,775.00 IDC	-113,786.40	
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	4,876,525.00 97.530500000000	34,222.22 IDC	-123,475.00	
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25 26	1 000	1.5000 1.5423	3,400,000.00 3,395,849.50	3,295,446.60 96.924900000000	12,891.67 IDC	-100,402.90	
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	4,831,785.00 96.635700000000	14,218.75 IDC	-168,215.00	
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					15.60%(M)	1.3461 1.3644	109,465,000.00 109,444,051.91	107,640,291.74 98.333067000000	373,247.24	.00 -1,803,760.17
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 10,025,533.26	9,992,220.00 99.922200000000	68,750.00 IDC	-33,313.26	
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 9,994,754.69	9,894,200.00 98.942000000000	24,752.78 IDC	-100,554.69	
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 10,036,345.14	9,900,470.00 99.004700000000	72,222.22 IDC	-135,875.14	
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 10,010,368.60	9,853,710.00 98.537100000000	3,749.99 IDC	-156,658.60	

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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 12/31/18
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 17238	FNMA MEDIUM TERM NOTE 03/17/16 11/30/20	3135G0F73	25 32	1 000	1.5000 1.6011	10,000,000.00 9,980,592.79	9,801,840.00 98.018400000000	12,916.67 IDC	-178,752.79
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 5,028,024.62	4,935,990.00 98.719800000000	781.25 IDC	-92,034.62
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 2,006,036.20	1,954,776.00 97.738800000000	4,800.00 IDC	-51,260.20
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 9,986,086.63	9,683,760.00 96.837600000000	46,527.77 IDC	-302,326.63
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 4,989,182.22	4,849,685.00 96.993700000000	16,041.67 IDC	-139,497.22
A 17329	FNMA MEDIUM TERM NOTE 10/11/18 01/05/22	3135G0S38	25 32	1 000	2.0000 3.0125	5,000,000.00 4,871,716.67	4,926,015.00 98.520300000000	48,888.89 IDC	80,965.00
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 4,906,722.22	4,905,480.00 98.109600000000	23,888.89 IDC	-1,242.22
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 11.69%(M)					1.5875 1.5818	82,000,000.00 81,835,363.04	80,698,146.00 98.412373000000	323,320.13	80,965.00 -1,191,515.37
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 9,972,363.94	9,758,820.00 97.588200000000	53,854.17 IDC	-213,543.94
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 5,013,502.67	5,002,815.00 100.056300000000	5,645.83 IDC	-10,687.67
A 17332	FFCB MEDIUM TERM NOTES 11/29/18 06/19/23	3133EJSD2	25 30	1 000	2.8900 2.9831	5,000,000.00 4,980,499.40	5,032,915.00 100.658300000000	4,816.67 IDC	52,415.60
A 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25 31	1 000	2.9000 3.0010	5,000,000.00 4,990,744.44	5,033,605.00 100.672100000000	55,180.55 IDC	56,555.00
A 17331	FFCB MEDIUM TERM NOTES 11/28/18 10/02/23	3133EJD48	25 34	1 000	3.0500 3.0240	7,575,000.00 7,619,559.52	7,690,086.98 101.519300000000	57,117.61 IDC	106,466.63
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 4.71%(M)					2.4366 2.4844	32,575,000.00 32,576,669.97	32,518,241.98 99.825762000000	176,614.83	215,437.23 -224,231.61
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25 31	1 000	1.1400 1.1999	7,309,000.00 7,304,740.51	7,221,503.96 98.802900000000	19,441.94 IDC	-83,236.55
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25 34	1 000	1.3000 1.3014	10,000,000.00 9,999,848.46	9,875,430.00 98.754300000000	13,000.00 IDC	-124,418.46
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25 32	1 000	1.7000 1.6849	8,950,000.00 8,951,935.63	8,851,532.10 98.899800000000	32,543.19 IDC	-100,403.53
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25 33	1 000	1.3700 1.4079	10,000,000.00 9,992,704.71	9,788,380.00 97.883800000000	29,683.33 IDC	-204,324.71
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	9,778,410.00 97.784100000000	66,661.11 IDC	-217,145.02
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25 34	1 000	1.5800 1.6200	6,290,000.00 6,283,992.48	6,163,105.54 97.982600000000	36,992.19 IDC	-120,886.94
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25 31	1 000	1.6800 1.6198	7,175,000.00 7,185,300.46	7,036,156.58 98.064900000000	28,795.67 IDC	-149,143.88

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/18
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 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25 31	1 000	1.6200 1.7211	5,000,000.00 4,987,896.46	4,879,115.00 97.582300000000	3,825.00 IDC	-108,781.46
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	4,928,215.00 98.564300000000	30,897.22 IDC	-71,785.00
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	9,769,560.00 97.695600000000	6,263.89 IDC	-230,440.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES					11.34%(M)	1.5854 1.6005	79,724,000.00 79,701,973.73	78,291,408.18 98.20306100000	268,103.54 .00 -1,410,565.55
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 5,056,535.67	5,015,420.00 100.30840000000	48,958.33 IDC	-41,115.67
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 4,996,898.77	4,981,360.00 99.627200000000	11,875.00 IDC	-15,538.77
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 10,017,513.83	9,968,290.00 99.682900000000	15,069.44 IDC	-49,223.83
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 5,992,730.20	5,950,068.00 99.167800000000	31,250.00 IDC	-42,662.20
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 9,962,626.01	9,845,570.00 98.455700000000	22,916.67 IDC	-117,056.01
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES					5.18%(M)	1.7572 1.4380	36,000,000.00 36,026,304.48	35,760,708.00 99.335300000000	130,069.44 .00 -265,596.48
A 17281	FHLMC COUPON NOTES 11/17/16 01/30/19	3134G92B2	25 34	1 000	.9500 1.1342	10,000,000.00 9,990,895.52	9,989,290.00 99.892900000000	39,847.22 IDC	-1,605.52
A 17289	FHLMC COUPON NOTES 12/15/16 03/14/19	3134GAA79	25 26	1 000	1.2500 1.3182	3,975,000.00 3,974,352.06	3,965,992.65 99.773400000000	2,346.35 IDC	-8,359.41
A 17274	FHLMC COUPON NOTES 10/26/16 04/26/19	3134GASB1	25 30	1 000	1.1000 1.1264	5,000,000.00 4,999,354.99	4,978,570.00 99.571400000000	9,930.56 IDC	-20,784.99
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,998,653.70	4,947,460.00 98.949200000000	1,722.22 IDC	-51,193.70
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	4,893,540.00 97.870800000000	208.33 IDC	-106,460.00
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	4,902,045.00 98.040900000000	19,111.11 IDC	-97,955.00
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	5,001,015.00 100.020300000000	52,916.67 IDC	1,015.00
A 17325	FHLMC COUPON NOTES 09/13/18 09/13/23	3134GSVB8	25 34	1 000	3.2500 3.2871	3,535,000.00 3,528,990.50	3,543,286.04 100.234400000000	34,466.25 IDC	14,295.54
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					6.12%(M)	1.7044 1.7636	42,510,000.00 42,492,246.77	42,221,198.69 99.320627000000	160,548.71 15,310.54 -286,358.62
A 16059	STATE OF CA DEMAND DEP 09/30/97 01/01/19		96 96	1 000	2.1274 2.1274	51,109,331.31 51,109,331.31	51,109,331.31 100.000000000000	295,338.44 USERPR	0.00

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(RPTMKT)

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 12/31/18
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	
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					7.41%(M)	2.1274	51,109,331.31	51,109,331.31	295,338.44	.00
						2.1274	51,109,331.31	100.0000000000		
A 17046	MUTUAL FUNDS-FIDELITY		25	1	2.1797	21,138,973.43	21,138,973.43*	.00		0.00
	11/01/08 01/01/19		101	000	2.1797	21,138,973.43	100.0000000000	BOOK		
A 17236	MUTUAL FUNDS-FIDELITY		101	494	1.8411	.00	.00*	.00		0.00
	03/08/16 01/01/19		101	000	1.8411	.00	.000000000000	BOOK		
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					3.06%(M)	2.1797	21,138,973.43	21,138,973.43	.00	.00
						2.1797	21,138,973.43	100.0000000000		
A 16064	DREYFUS TREASURY CASH MANAGEMEN		20	800	2.1733	2,095,512.43	2,095,512.43	.00		0.00
	10/31/97 01/01/19		102	000	2.1733	2,095,512.43	100.0000000000	USERPR		
A 17201	MUTUAL FUNDS-DREYFUS		5	51	1.5888	.00	.00*	.00		0.00
	06/16/14 01/01/19		102	000	1.5888	.00	.000000000000	BOOK		
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.30%(M)	2.1733	2,095,512.43	2,095,512.43	.00	.00
						2.1733	2,095,512.43	100.0000000000		
GRAND TOTAL						1.7564	700,117,817.17	690,190,636.76	2,749,777.21	1,679,296.46
						1.8782	695,776,407.07	98.58207000000		-7,067,016.90

* MARKET = BOOK LESS PURCHASE INTEREST