



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

November 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 November 30, 2018 were in compliance with the City's Investment Policy Statement regarding current market strategy and long-term goals and objectives. All securities held are rated "A" or higher by two nationally recognized rating agencies. There is adequate cash flow and maturity of investments to meet the City's needs for the next six months.

The following table provides the breakdown of the total portfolio among the City, the Sports and Open Space Authority (SOSA), and the Housing Authority (HA) as of November 30, 2018.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$685,608,244	99.52%
SOSA	160,932	0.02%
HA	<u>3,137,362</u>	<u>0.46%</u>
Unrestricted	\$688,906,538	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,091,598</u>	
Total Investments	<u>\$690,998,136</u>	

On November 30, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$688,906,538 and \$678,485,100, respectively.

Investment Strategy and Market Update

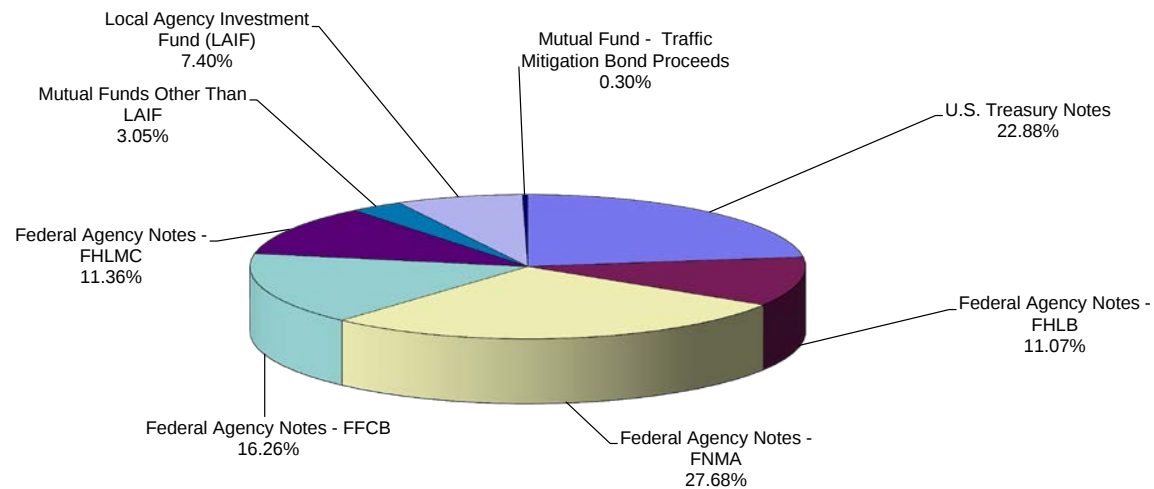
The City's investment strategy for November 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides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

As of November 30, 2018, 66.37% 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 2.07 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>
November 2018	1.84%	2.48%	757
October 2018	1.76%	2.39%	744
November 2017	1.34%	1.36%	710

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	158,079,955	22.88%	No Limit
Federal Agency Notes - FHLB	76,469,887	11.07%	40%
Federal Agency Notes - FNMA	191,289,572	27.68%	40%
Federal Agency Notes - FFCB	112,341,880	16.26%	40%
Federal Agency Notes - FHLMC	78,516,542	11.36%	40%
Mutual Funds Other Than LAIF	21,099,371	3.05%	10% Per Fund
Local Agency Investment Fund (LAIF)	51,109,331	7.40%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,091,598	0.30%	10% Per Fund
TOTAL INVESTMENTS	\$ 690,998,136	100.00%	



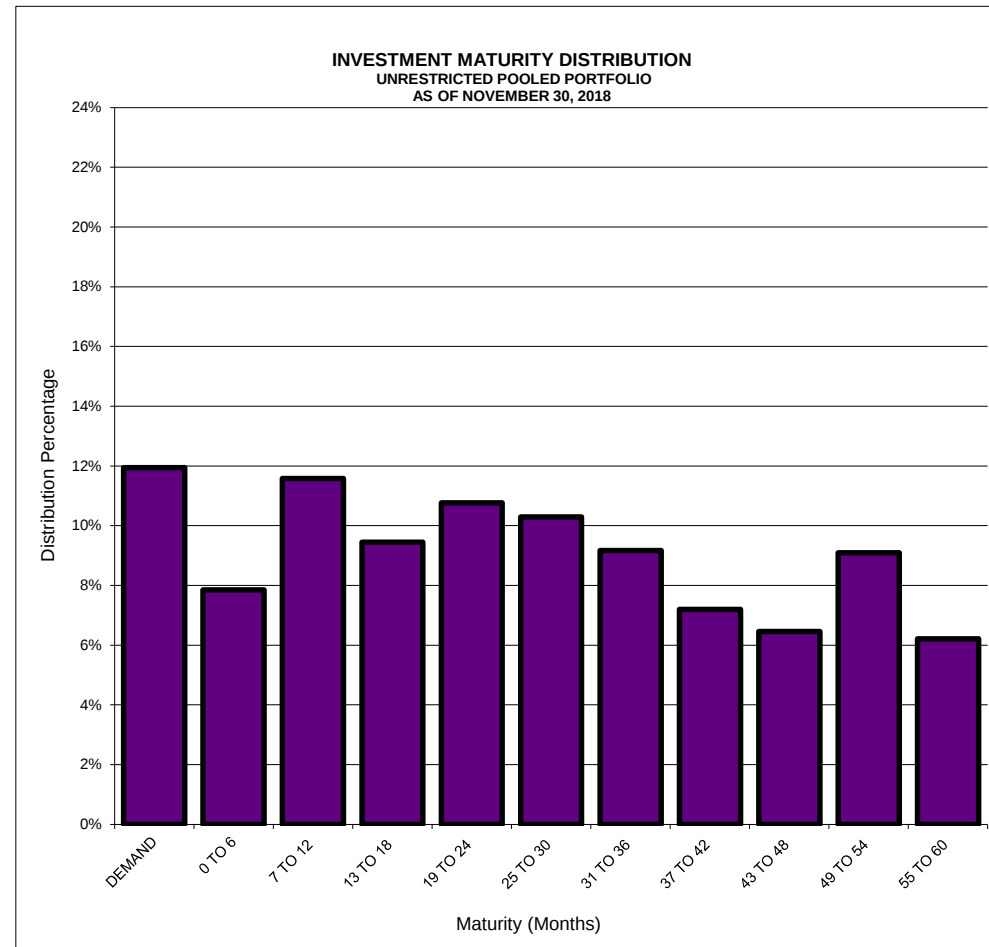
CITY OF SANTA CLARA

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

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 82,240,764 (a)	3	11.94%
0 TO 6	54,059,752	8	7.85%
7 TO 12	79,792,816	10	11.58%
13 TO 18	65,116,396	9	9.45%
19 TO 24	74,170,429	10	10.76%
25 TO 30	70,917,564	12	10.29%
31 TO 36	63,167,347	11	9.17%
37 TO 42	49,579,685	10	7.20%
43 TO 48	44,494,433	8	6.46%
49 TO 54	62,605,104	8	9.09%
55 TO 60	42,762,248	8	6.21%
TOTAL	\$ 688,906,538	97	100.00%

Average Maturity of Unrestricted Pool: 2.07 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

PAGE: 1

RUN: 12/03/18 11:29:58

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 11/30/18

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE 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	4,972,070.00 99.441400000000	34,001.36 IDC	-43,763.80
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037		5,000,000.00 4,933,646.66	4,825,975.00 96.519500000000	10,645.60 IDC	-107,671.66
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	4,948,240.00 98.964800000000	15,333.10 IDC	-17,378.94
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	9,691,020.00 96.910200000000	480.77 IDC	-9,765.20
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	4,878,320.00 97.566400000000	41,847.83 IDC	-135,879.08
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	4,854,295.00 97.085900000000	31,334.92 IDC	-37,079.13
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25 25	1 000	1.7500 2.0678		5,000,000.00 4,947,504.11	4,831,250.00 96.625000000000	22,237.57 IDC	-116,254.11
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	4,847,265.00 96.945300000000	15,968.41 IDC	-71,013.49
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	4,842,775.00 96.855500000000	8,028.31 IDC	-76,816.38
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	4,838,280.00 96.765600000000	257.55 IDC	-178,741.10
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	4,830,860.00 96.617200000000	31,334.92 IDC	-34,378.07
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25 25	1 000	1.8750 1.9133		5,000,000.00 4,992,700.00	4,825,975.00 96.519500000000	23,825.97 IDC	-166,725.00
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	4,800,195.00 96.003900000000	14,903.85 IDC	-160,321.83
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	4,823,440.00 96.468800000000	15,968.41 IDC	-14,842.70
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	4,818,750.00 96.375000000000	8,028.31 IDC	-144,082.87
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	4,839,845.00 96.796900000000	274.73 IDC	-128,295.73
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25 34	1 000	2.1250 2.8356		10,000,000.00 9,702,261.98	9,718,750.00 97.187500000000	88,926.63 IDC	16,488.02
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	4,782,420.00 95.648400000000	29,245.92 IDC	-46,046.47
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25 34	1 000	1.5000 2.6828		10,000,000.00 9,505,722.89	9,459,380.00 94.593800000000	38,121.55 IDC	-46,342.89
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	9,447,660.00 94.476600000000	25,549.45 IDC	-81,262.41
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	9,489,060.00 94.890600000000	13,915.75 IDC	-11,392.33
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	9,479,690.00 94.796900000000	446.43 IDC	-44,393.05
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	4,977,345.00 99.546900000000	45,957.88 IDC	11,134.06
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	4,977,345.00 99.546900000000	45,957.88 IDC	24,845.00

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 2

RUN: 12/03/18 11:29:58

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 11/30/18
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	4,670,115.00 93.402300000000	17,472.37 IDC	13,083.75
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	6,997,267.50 93.296900000000	17,565.25 IDC	50,099.53
SUBTOTAL (Inv Type) 12 TREASURY NOTES					22.99%(M)	1.8101 2.4890	162,500,000.00 158,079,954.53	156,467,587.50 96.287746000000	597,630.72 115,650.36 -1,672,446.24
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	9,998,290.00 99.982900000000	81,180.56 IDC	-33,771.35
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	7,217,338.75 99.549500000000	80,354.17 IDC	-145,868.22
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	4,941,380.00 98.827600000000	20,312.50 IDC	-113,622.79
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	5,000,500.00 100.010000000000	31,944.44 IDC	-164,594.91
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	4,927,440.00 98.548800000000	53,125.00 IDC	-152,088.81
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	4,787,815.00 95.756300000000	21,406.25 IDC	-113,420.93
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	4,915,480.00 98.309600000000	26,718.75 IDC	-221,055.51
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					6.14%(M)	2.0713 1.3373	42,250,000.00 42,732,666.27	41,788,243.75 98.907086000000	315,041.67 -944,422.52
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	4,985,265.00 99.705300000000	15,000.00 IDC	-14,735.00
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	3,695,767.50 98.553800000000	6,197.92 IDC	-54,232.50
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	4,872,630.00 97.452600000000	23,766.67 IDC	-123,247.82
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	9,785,820.00 97.858200000000	41,166.67 IDC	-212,847.07
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	4,813,650.00 96.273000000000	12,708.33 IDC	-179,025.59
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	4,865,980.00 97.319600000000	1,733.33 IDC	-134,020.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					4.85%(M)	1.5486 1.5644	33,750,000.00 33,737,220.48	33,019,112.50 97.834407000000	100,572.92 -718,107.98
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	11,424,916.50 99.347100000000	35,420.00 IDC	-69,469.14

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 3

RUN: 12/03/18 11:29:58

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 11/30/18

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 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	9,900,720.00 99.007200000000	39,062.50 IDC	-96,381.48
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	4,953,315.00 99.066300000000	20,825.00 IDC	-40,151.90
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	9,867,290.00 98.672900000000	18,638.89 IDC	-132,710.00
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	4,941,685.00 98.833700000000	6,187.50 IDC	-58,269.08
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	9,847,300.00 98.473000000000	2,500.00 IDC	-152,700.00
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	4,903,285.00 98.065700000000	11,013.89 IDC	-96,017.79
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,998,654.13	4,884,600.00 97.692000000000	27,263.89 IDC	-114,054.13
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	3,934,892.33 97.761300000000	19,686.72 IDC	-90,107.67
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	4,872,745.00 97.454900000000	23,062.50 IDC	-127,255.00
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	9,723,350.00 97.233500000000	21,519.44 IDC	-276,650.00
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	5,351,828.36 96.603400000000	12,880.50 IDC	-188,171.64
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	5,591,617.60 96.407200000000	725.00 IDC	-208,382.40
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	4,049,102.40 96.407200000000	525.00 IDC	-150,897.60
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	4,830,780.00 96.615600000000	27,555.56 IDC	-169,220.00
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	3,260,263.40 95.890100000000	8,641.67 IDC	-135,586.10
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	4,777,695.00 95.553900000000	7,447.92 IDC	-222,305.00
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					15.74%(M)	1.3461 1.3644	109,465,000.00 109,443,714.52	107,115,385.59 97.853547000000	282,955.98 -2,328,328.93
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	9,988,180.00 99.881800000000	53,125.00 IDC	-37,353.26
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	9,875,340.00 98.753400000000	13,669.44 IDC	-119,414.69
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	9,871,810.00 98.718100000000	58,680.56 IDC	-164,535.14
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 10,013,837.44	9,803,490.00 98.034900000000	66,249.99 IDC	-210,347.44
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	9,737,600.00 97.376000000000	416.67 IDC	-242,992.79

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 4

RUN: 12/03/18 11:29:58

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 11/30/18

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25	1	1.8750	5,000,000.00	4,903,665.00	39,843.75		
			25	000	1.5842	5,035,049.97	98.073300000000	IDC		-131,384.97
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25	1	1.6000	2,000,000.00	1,937,270.00	2,133.33		
			26	000	1.4741	2,006,036.20	96.863500000000	IDC		-68,766.20
A 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25	1	1.2500	10,000,000.00	9,586,390.00	36,111.10		
			31	000	1.2981	9,986,086.63	95.863900000000	IDC		-399,696.63
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25	1	1.3750	5,000,000.00	4,792,995.00	10,312.50		
			31	000	1.4501	4,989,182.22	95.859900000000	IDC		-196,187.22
A 17329	FNMA MEDIUM TERM NOTE 10/11/18 01/05/22	3135G0S38	25	1	2.0000	5,000,000.00	4,870,080.00	40,555.56		
			32	000	3.0125	4,871,716.67	97.401600000000	IDC		25,030.00
A 17310	FNMA MEDIUM TERM NOTE 01/29/18 10/05/22	3135G0T78	25	1	2.0000	5,000,000.00	4,829,855.00	15,555.56		
			26	000	2.4969	4,906,722.22	96.597100000000	IDC		-76,867.22
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 11.78%(M)					1.5875	82,000,000.00	80,196,675.00	336,653.46		25,030.00
					1.5818	81,845,857.23	97.800823000000			-1,647,545.56
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25	1	1.3750	10,000,000.00	9,684,310.00	42,395.83		
			26	000	1.4900	9,972,363.94	96.843100000000	IDC		-288,053.94
A 17316	FFCB MEDIUM TERM NOTES 03/29/18 12/16/22	3133EJGU7	25	1	2.7100	5,000,000.00	4,951,895.00	62,104.17		
			34	000	2.6380	5,015,195.13	99.037900000000	IDC		-63,300.13
A 17332	FFCB MEDIUM TERM NOTES 11/29/18 06/19/23	3133EJSD2	25	1	2.8900	5,000,000.00	4,975,410.00	65,025.00		
			30	000	2.9831	5,044,472.22	99.508200000000	IDC		-4,840.00
A 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25	1	2.9000	5,000,000.00	4,978,440.00	43,097.22		
			31	000	3.0010	4,990,744.44	99.568800000000	IDC		1,390.00
A 17331	FFCB MEDIUM TERM NOTES 11/28/18 10/02/23	3133EJD48	25	1	3.0500	7,575,000.00	7,593,240.60	37,864.48		
			34	000	3.0240	7,619,559.52	100.240800000000	IDC		9,620.25
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 4.73%(M)					2.4366	32,575,000.00	32,183,295.60	250,486.70		11,010.25
					2.4844	32,642,335.25	98.797531000000			-356,194.07
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25	1	1.1400	7,309,000.00	7,208,238.13	12,498.39		
			31	000	1.1999	7,304,740.51	98.621400000000	IDC		-96,502.38
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25	1	1.3000	10,000,000.00	9,857,380.00	2,166.67		
			34	000	1.3014	9,999,848.46	98.573800000000	IDC		-142,468.46
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25	1	1.7000	8,950,000.00	8,818,112.80	19,864.03		
			32	000	1.6849	8,951,935.63	98.526400000000	IDC		-133,822.83
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25	1	1.3700	10,000,000.00	9,732,730.00	18,266.67		
			33	000	1.4079	9,992,704.71	97.327300000000	IDC		-259,974.71
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25	1	1.4200	10,000,000.00	9,707,340.00	54,827.78		
			32	000	1.4384	9,995,555.02	97.073400000000	IDC		-288,215.02
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25	1	1.5800	6,290,000.00	6,106,891.81	28,710.36		
			34	000	1.6200	6,283,992.48	97.088900000000	IDC		-177,100.67
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25	1	1.6800	7,175,000.00	6,977,945.80	18,750.67		
			31	000	1.6198	7,185,300.46	97.253600000000	IDC		-207,354.66
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25	1	1.6200	5,000,000.00	4,830,070.00	37,575.00		
			31	000	1.7211	4,985,467.80	96.601400000000	IDC		-155,397.80

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A
PAGE: 5
RUN: 12/03/18 11:29:58

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 11/30/18
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 17298	FFCB COUPON NOTES 03/23/17 03/23/22	3133EHP5	25 32	1 000	2.2700 2.2700	5,000,000.00 5,000,000.00	4,871,980.00 97.439600000000	21,438.89 IDC	-128,020.00
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	9,648,540.00 96.485400000000	91,680.56 IDC	-351,460.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES					11.43%(M)	1.5854 1.6005	79,724,000.00 79,699,545.07	77,759,228.54 97.535533000000	305,779.02 -1,940,316.53
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	5,019,335.00 100.386700000000	33,333.33 IDC	-37,200.67
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	4,975,225.00 99.504500000000	7,187.50 IDC	-21,673.77
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	9,959,570.00 99.595700000000	486.11 IDC	-57,943.83
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	5,943,840.00 99.064000000000	25,000.00 IDC	-48,890.20
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	9,803,750.00 98.037500000000	11,458.33 IDC	-158,876.01
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES					5.25%(M)	1.7572 1.4380	36,000,000.00 36,026,304.48	35,701,720.00 99.171444000000	77,465.27 -324,584.48
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	9,976,860.00 99.768600000000	31,930.56 IDC	-14,035.52
A 17289	FHLMC COUPON NOTES 12/15/16 03/14/19	3134GAA79	25 26	1 000	1.2500 1.3182	3,975,000.00 3,973,019.78	3,961,516.80 99.660800000000	23,049.48 IDC	-11,502.98
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	4,971,560.00 99.431200000000	5,347.22 IDC	-27,794.99
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,997,976.85	4,935,230.00 98.704600000000	34,013.89 IDC	-62,746.85
A 17269	FHLMC COUPON NOTES 09/30/16 12/30/20	3134GANV2	25 32	1 000	1.5000 1.5000	5,000,000.00 5,000,000.00	4,858,175.00 97.163500000000	31,458.33 IDC	-141,825.00
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	4,844,030.00 96.880600000000	10,152.78 IDC	-155,970.00
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	4,964,085.00 99.281700000000	40,416.67 IDC	-35,915.00
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	3,533,692.05 99.963000000000	24,892.29 IDC	4,701.55
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					6.18%(M)	1.7045 1.7636	42,510,000.00 42,490,237.64	42,045,148.85 98.906490000000	201,261.22 4,701.55 -449,790.34
A 16059	STATE OF CA DEMAND DEP 09/30/97 12/01/18		96 96	1 000	2.1274 2.1274	51,109,331.31 51,109,331.31	51,109,331.31 100.000000000000	201,709.58 USERPR	0.00

1

(RPTMKT)

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 11/30/18
MAJOR SORT KEY IS ICC#

ATTACHMENT A
PAGE: 6
RUN: 12/03/18 11:29:58

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					7.51%(M)	2.1274 51,109,331.31 2.1274 51,109,331.31	51,109,331.31 100.0000000000	201,709.58	.00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 12/01/18		25 101	1 000	2.0978 2.0978	21,099,370.87 21,099,370.87	21,099,370.87* 100.0000000000	.00 BOOK	0.00
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 12/01/18		101 101	494 000	1.8411 1.8411	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					3.10%(M)	2.0978 21,099,370.87 2.0978 21,099,370.87	21,099,370.87 100.0000000000	.00	.00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 12/01/18		20 102	800 000	2.0806 2.0806	2,091,598.17 2,091,598.17	2,091,598.17 100.0000000000	.00 USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 12/01/18		5 102	51 000	1.5888 1.5888	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.31%(M)	2.0806 2,091,598.17 2.0806 2,091,598.17	2,091,598.17 100.0000000000	.00	.00
GRAND TOTAL						1.7410 695,074,300.35 1.8449 690,998,135.82	680,576,697.68 97.91423700000	2,669,556.54	156,392.16 -10,381,736.65

* MARKET = BOOK LESS PURCHASE INTEREST