



# **City of Santa Clara**

The Center of What's Possible

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## **MONTHLY INVESTMENT REPORT**

**April 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 April 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 April 30, 2018.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$685,188,056	99.54%
SOSA	167,584	0.02%
HA	<u>3,012,128</u>	<u>0.44%</u>
Unrestricted	\$688,367,768	<u>100.00%</u>
Restricted Bond Proceeds	<u>3,254,090</u>	
Total Investments	<u>\$691,621,858</u>	

On April 30, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$688,367,768 and \$676,336,309, respectively.

Investment Strategy and Market Update

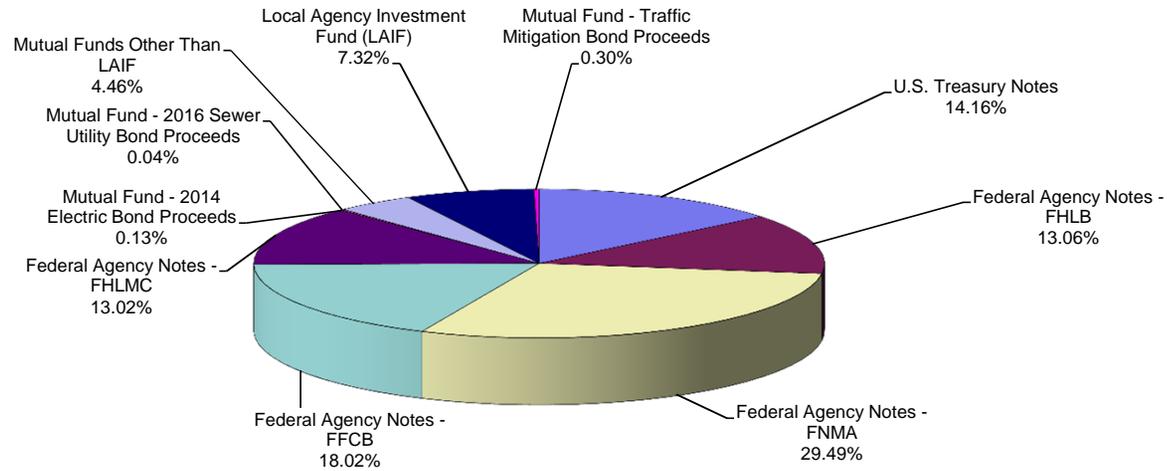
The City's investment strategy for April 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity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

As of April 30, 2018, 73.59% 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 2.00 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>
April 2018	1.55%	1.77%	731
March 2018	1.46%	1.58%	726
April 2017	1.25%	0.99%	807

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	\$ 97,962,668	14.16%	No Limit
Federal Agency Notes - FHLB	90,332,419	13.06%	40%
Federal Agency Notes - FNMA	203,945,481	29.49%	40%
Federal Agency Notes - FFCB	124,677,807	18.02%	40%
Federal Agency Notes - FHLMC	90,029,550	13.02%	40%
Mutual Fund - 2014 Electric Bond Proceeds	900,392	0.13%	10% Per Fund
Mutual Fund - 2016 Sewer Utility Bond Proceeds	284,643	0.04%	10% Per Fund
Mutual Funds Other Than LAIF	30,826,774	4.46%	10% Per Fund
Local Agency Investment Fund (LAIF)	50,593,069	7.32%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,069,055	0.30%	10% Per Fund
<b>TOTAL INVESTMENTS</b>	<b>\$ 691,621,858</b>	<b>100.00%</b>	

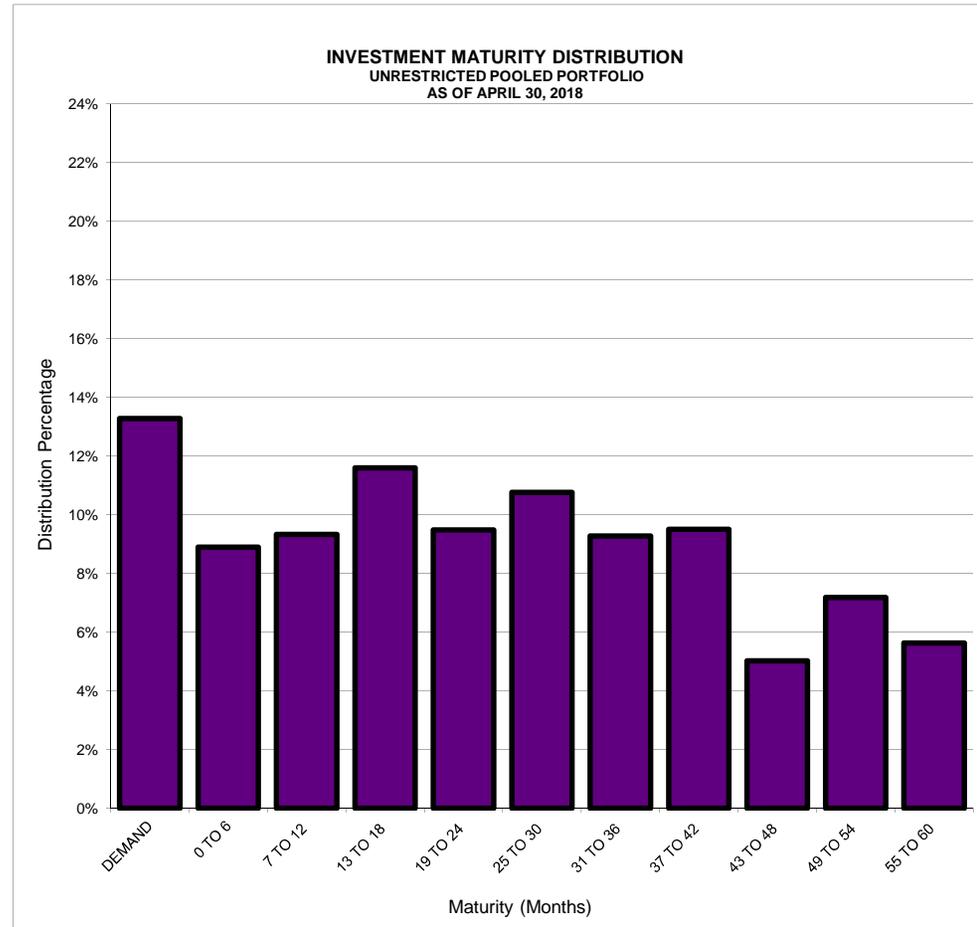


**INVESTMENT MATURITY DISTRIBUTION  
AS OF APRIL 30, 2018  
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>BOOK VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND	\$ 91,412,174 (a)	3	13.28%
0 TO 6	61,261,746	8	8.90%
7 TO 12	64,169,627	9	9.33%
13 TO 18	79,836,964	10	11.60%
19 TO 24	65,221,413	9	9.48%
25 TO 30	74,169,024	10	10.77%
31 TO 36	63,904,994	9	9.28%
37 TO 42	65,486,408	13	9.51%
43 TO 48	34,655,565	7	5.03%
49 TO 54	49,515,413	9	7.19%
55 TO 60	38,734,440	6	5.63%
<b>TOTAL</b>	<b>\$ 688,367,768</b>	<b>93</b>	<b>100.00%</b>

Average Maturity of Unrestricted Pool: 2.00 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

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 04/30/18  
 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 PRICE	ACCR INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 17291	TREASURY NOTES 12/16/16 06/30/18	912828QT0	25	1	2.3750		5,000,000.00	5,005,050.00	39,692.68	IDC	-24,019.52
A 17295	TREASURY NOTES 01/13/17 06/30/19	912828WS5	25	1	1.6250		5,000,000.00	4,959,180.00	27,158.15	IDC	-64,527.20
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25	1	1.2500		5,000,000.00	4,807,420.00	5,293.72	IDC	-112,912.34
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25	1	2.0000		5,000,000.00	4,876,365.00	33,425.41	IDC	-139,843.49
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25	1	1.8750		5,000,000.00	4,851,170.00	23,308.02	IDC	-26,955.00
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25	1	1.7500		5,000,000.00	4,825,390.00	14,741.85	IDC	-114,544.17
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25	1	1.8750		5,000,000.00	4,843,360.00	7,940.57	IDC	-63,207.41
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25	1	1.8750		5,000,000.00	4,837,890.00	254.76	IDC	-70,106.41
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25	1	1.8750		5,000,000.00	4,835,740.00	39,148.35	IDC	-186,146.18
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25	1	1.8750		5,000,000.00	4,825,390.00	23,308.01	IDC	-28,125.63
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25	1	1.8750		5,000,000.00	4,821,680.00	15,794.84	IDC	-170,100.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25	1	1.7500		5,000,000.00	4,790,430.00	7,411.20	IDC	-165,137.91
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25	1	1.8750		5,000,000.00	4,816,600.00	7,940.57	IDC	-3,517.19
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25	1	1.8750		5,000,000.00	4,812,305.00	254.76	IDC	-145,843.79
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25	1	2.0000		5,000,000.00	4,835,545.00	41,758.24	IDC	-125,001.88
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25	1	1.7500		5,000,000.00	4,771,290.00	21,754.15	IDC	-39,647.50
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25	1	1.5000		10,000,000.00	9,420,700.00	25,271.74	IDC	-29,300.00
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25	1	1.5000		10,000,000.00	9,408,590.00	12,704.92	IDC	-70,700.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES				14.18%(M)	1.7779		100,000,000.00	96,344,095.00	347,161.94		.00
					2.1884		97,962,668.01	96.34409500000			-1,579,635.62
A 17230	FHLB MEDIUM TERM NOTES 10/30/15 12/14/18	313376BR5	25	1	1.7500		10,000,000.00	9,975,540.00	66,597.22	IDC	-88,582.70
A 17219	FHLB MEDIUM TERM NOTES 10/08/15 12/13/19	3130A0JR2	25	1	2.3750		7,250,000.00	7,233,926.75	66,005.21	IDC	-166,946.89
A 17280	FHLB MEDIUM TERM NOTES 11/09/16 03/13/20	313378J77	25	1	1.8750		5,000,000.00	4,942,040.00	12,500.00	IDC	-131,498.52

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 04/30/18  
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 17256	FHLB MEDIUM TERM NOTES 07/22/16 09/11/20	313370US5	25 31	1 000	2.8750 1.1759		5,000,000.00 5,206,707.87	5,022,435.00 100.4487000000	19,965.28 IDC	-184,272.87
A 17282	FHLB MEDIUM TERM NOTES 11/18/16 06/11/21	3130A1W95	25 33	1 000	2.2500 1.6966		5,000,000.00 5,092,747.30	4,913,775.00 98.2755000000	43,750.00 IDC	-178,972.30
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 4,884,910.55	4,763,075.00 95.2615000000	16,718.75 IDC	-121,835.55
A 17277	FHLB MEDIUM TERM NOTES 11/01/16 09/10/21	313378JP7	25 31	1 000	2.3750 1.4290		5,000,000.00 5,159,478.47	4,945,785.00 98.9157000000	16,822.92 IDC	-213,693.47
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES		6.15%(M)			2.0726 1.3368		42,250,000.00 42,882,379.05	41,796,576.75 98.92680900000	242,359.38	.00 -1,085,802.30
A 17183	FHLB COUPON NOTES 06/20/13 06/20/18	313383EP2	25 26	1 000	1.2500 1.3538		3,719,720.18 3,717,876.62	3,717,216.81 99.9327000000	17,137.63 IDC	-659.81
A 17257	FHLB COUPON NOTES 07/26/16 10/26/18	3130A8RP0	25 31	1 000	1.0500 1.1007		10,000,000.00 9,997,520.19	9,953,050.00 99.5305000000	1,458.33 IDC	-44,470.19
A 17249	FHLB COUPON NOTES 06/06/16 03/01/19	3130A86L2	25 26	1 000	1.2000 1.2000		5,000,000.00 5,000,000.00	4,957,800.00 99.1560000000	10,000.00 IDC	-42,200.00
A 17294	FHLB COUPON NOTES 01/27/17 04/27/20	3130AAJZ2	25 32	1 000	1.7500 1.7500		3,750,000.00 3,750,000.00	3,686,662.50 98.3110000000	729.17 IDC	-63,337.50
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25 25	1 000	1.2400 1.2824		5,000,000.00 4,994,855.75	4,860,065.00 97.2013000000	18,600.00 IDC	-134,790.75
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25 26	1 000	1.5600 1.5669		10,000,000.00 9,998,336.58	9,776,520.00 97.7652000000	28,166.67 IDC	-221,816.58
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25 34	1 000	1.5000 1.5508		5,000,000.00 4,991,451.51	4,785,355.00 95.7071000000	6,458.33 IDC	-206,096.51
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25 30	1 000	2.0800 2.0800		5,000,000.00 5,000,000.00	4,820,270.00 96.4054000000	45,066.67 IDC	-179,730.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES		6.85%(M)			1.4201 1.4502		47,469,720.18 47,450,040.65	46,556,939.31 98.07713000000	127,616.80	.00 -893,101.34
A 17239	FNMA COUPON NOTE 03/24/16 06/07/19	3136G3AQ8	25 34	1 000	1.3200 1.3874		11,500,000.00 11,490,587.69	11,374,167.00 98.9058000000	22,770.00 IDC	-116,420.69
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25 32	1 000	1.1250 1.1546		10,000,000.00 9,995,660.19	9,839,030.00 98.3903000000	29,687.50 IDC	-156,630.19
A 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25 30	1 000	1.2600 1.3937		5,000,000.00 4,990,218.30	4,928,540.00 98.5708000000	15,575.00 IDC	-61,678.30
A 17252	FNMA COUPON NOTE 06/30/16 09/30/19	3136G3WV3	25 32	1 000	1.1000 1.1000		10,000,000.00 10,000,000.00	9,814,230.00 98.1423000000	9,472.22 IDC	-185,770.00
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25 33	1 000	1.3500 1.3508		5,000,000.00 4,999,930.99	4,919,045.00 98.3809000000	562.50 IDC	-80,885.99
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	9,821,880.00 98.2188000000	65,000.00 IDC	-178,120.00
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	4,886,515.00 97.7303000000	5,597.22 IDC	-112,552.84

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 3

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INVESTMENTS OUTSTANDING AS OF 04/30/18  
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 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	4,868,395.00 97.367900000000	21,847.22 IDC	-129,923.58
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	3,925,240.38 97.521500000000	14,923.81 IDC	-99,759.62
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	4,868,300.00 97.366000000000	17,437.50 IDC	-131,700.00
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	9,694,970.00 96.949700000000	10,936.11 IDC	-305,030.00
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	5,340,199.90 96.393500000000	6,648.00 IDC	-199,800.10
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	5,591,536.40 96.405800000000	36,975.00 IDC	-208,463.60
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	4,049,043.60 96.405800000000	26,775.00 IDC	-150,956.40
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	4,823,090.00 96.461800000000	20,888.89 IDC	-176,910.00
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	3,228,208.20 94.947300000000	4,391.67 IDC	-166,943.86
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	4,761,165.00 95.223300000000	677.08 IDC	-238,835.00
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE				15.71%(M)	1.3461 1.3644		109,465,000.00 109,433,935.65	106,733,555.48 97.504733000000	310,164.72	.00 -2,700,380.17
A 17180	FNMA MEDIUM TERM NOTE 05/28/13 05/21/18	3135G0WJ8	25 30	1 000	.8750 1.0350		10,000,000.00 9,992,330.95	9,995,170.00 99.951700000000	38,888.89 IDC	2,839.05
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	7,497,127.50 99.961700000000	16,796.88 IDC	-25,972.37
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	9,970,990.00 99.709900000000	37,500.00 IDC	-79,797.46
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	9,834,880.00 98.348800000000	2,586.11 IDC	-157,237.63
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	9,856,140.00 98.561400000000	45,138.89 IDC	-192,209.65
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	9,778,510.00 97.785100000000	53,749.99 IDC	-238,777.32
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 9,970,889.18	9,720,590.00 97.205900000000	62,916.67 IDC	-250,299.18
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	4,903,225.00 98.064500000000	32,031.25 IDC	-138,811.93
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 2,008,454.65	1,940,746.00 97.037300000000	15,466.67 IDC	-67,708.65
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	9,535,080.00 95.350800000000	25,694.43 IDC	-448,706.80
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25 31	1 000	1.3750 1.4501		5,000,000.00 4,987,374.31	4,775,935.00 95.518700000000	4,583.33 IDC	-211,439.31

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 4

RUN: 05/01/18 13:33:52

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 04/30/18  
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 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	4,823,070.00 96.46140000000	7,222.22 IDC	-71,960.56
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 13.63%(M)					1.5140 1.4237		94,500,000.00 94,511,545.31	92,631,463.50 98.02271300000	342,575.33	2,839.05 -1,882,920.86
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	9,972,640.00 99.72640000000	20,055.56 IDC	-27,961.43
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	9,950,850.00 99.50850000000	5,347.22 IDC	-45,127.90
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25 26	1 000	1.3750 1.4900		10,000,000.00 9,966,891.15	9,646,980.00 96.46980000000	30,937.50 IDC	-319,911.15
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	4,961,150.00 99.22300000000	16,937.50 IDC	-54,785.00
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 5.08%(M)					1.3020 1.3445		35,000,000.00 34,984,298.54	34,531,620.00 98.66177100000	73,277.78	.00 -447,785.48
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	9,983,640.00 99.83640000000	30,900.00 IDC	-16,216.29
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	7,166,613.37 98.05190000000	5,554.84 IDC	-135,985.69
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25 34	1 000	1.3000 1.3014		10,000,000.00 9,999,696.50	9,814,570.00 98.14570000000	56,333.33 IDC	-185,126.50
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	8,812,152.10 98.45980000000	7,184.86 IDC	-140,431.10
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	9,700,180.00 97.00180000000	6,850.00 IDC	-290,695.89
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	9,656,500.00 96.56500000000	42,994.44 IDC	-338,174.77
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	6,081,631.17 96.68730000000	20,428.52 IDC	-201,171.64
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	6,949,396.48 96.85570000000	8,705.67 IDC	-237,970.85
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	4,824,740.00 96.49480000000	30,825.00 IDC	-158,312.40
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	4,859,055.00 97.18110000000	11,980.56 IDC	-140,945.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHNV1	25 26	1 000	2.0500 2.0500		10,000,000.00 10,000,000.00	9,611,910.00 96.11910000000	74,597.22 IDC	-388,090.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 12.87%(M)					1.5235 1.5372		89,724,000.00 89,693,508.25	87,460,388.12 97.47713900000	296,354.44	.00 -2,233,120.13
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	5,066,000.00 101.32000000000	17,708.33 IDC	-48,327.69

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 04/30/18  
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 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	4,944,840.00 98.896800000000	2,500.00 IDC	-48,923.27
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 10,053,027.99	9,941,280.00 99.412800000000	73,402.78 IDC	-111,747.99
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	5,916,192.00 98.603200000000	18,750.00 IDC	-72,923.28
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 9,937,641.57	9,772,380.00 97.723800000000	68,750.00 IDC	-165,261.57
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 5.24%(M)					1.7607 1.4378		36,000,000.00 36,087,875.80	35,640,692.00 99.001922000000	181,111.11	.00 -447,183.80
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	4,992,690.00 99.853800000000	13,555.56 IDC	-5,054.10
A 17287	FHLMC COUPON NOTES 12/08/16 11/28/18	3134GAYE8	25 31	1 000	1.1250 1.1826		10,000,000.00 9,994,337.78	9,940,240.00 99.402400000000	47,812.50 IDC	-54,097.78
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	9,902,670.00 99.026700000000	24,013.89 IDC	-79,220.55
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	3,941,335.73 99.153100000000	18,908.85 IDC	-30,359.05
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	4,938,665.00 98.773300000000	763.89 IDC	-60,037.85
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	4,913,080.00 98.261600000000	27,555.56 IDC	-84,223.70
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	4,795,760.00 95.915200000000	25,208.33 IDC	-204,240.00
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	4,827,595.00 96.551900000000	1,194.44 IDC	-172,405.00
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	4,969,100.00 99.382000000000	26,250.00 IDC	-30,900.00
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES 7.83%(M)					1.4123 1.4756		53,975,000.00 53,941,673.76	53,221,135.73 98.603308000000	185,263.02	.00 -720,538.03
A 16059	STATE OF CA DEMAND DEP 09/30/97 05/01/18		96 96	1 000	1.5055 1.5055		50,593,068.88 50,593,068.88	50,593,068.88 100.000000000000	78,409.97 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT 7.44%(M)					1.5055 1.5055		50,593,068.88 50,593,068.88	50,593,068.88 100.000000000000	78,409.97	.00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 05/01/18		25 101	1 000	1.5621 1.5621		30,826,773.76 30,826,773.76	30,826,773.76* 100.000000000000	.00 BOOK	0.00

\* MARKET = BOOK LESS PURCHASE INTEREST

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FINANCE DEPARTMENT  
 CITY OF SANTA CLARA  
 INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 04/30/18  
 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 17236	MUTUAL FUNDS-FIDELITY 03/08/16 05/01/18		101	494	1.5620	284,642.88	284,642.88*	.00	0.00
			101	000	1.5620	284,642.88	100.0000000000	BOOK	
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					4.58%(M)				
					1.5621	31,111,416.64	31,111,416.64	.00	.00
					1.5621	31,111,416.64	100.0000000000		
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 05/01/18		20	800	1.4967	2,069,055.40	2,069,055.40	.00	0.00
			102	000	1.4967	2,069,055.40	100.0000000000	USERPR	
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 05/01/18		5	51	1.5583	900,392.10	900,392.10*	.00	0.00
			102	000	1.5583	900,392.10	100.0000000000	BOOK	
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.44%(M)				
					1.5154	2,969,447.50	2,969,447.50	.00	.00
					1.5154	2,969,447.50	100.0000000000		
GRAND TOTAL									
					1.5500	693,057,653.20	679,590,398.91	2,184,294.49	2,839.05
					1.5471	691,621,858.04	98.05683500000		-11,990,467.73

\* MARKET = BOOK LESS PURCHASE INTEREST