



# **City of Santa Clara**

The Center of What's Possible

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## **MONTHLY INVESTMENT REPORT**

**August 2018**

# **City of Santa Clara**

## **Monthly Investment Report**

### **TABLE OF CONTENTS**

		<b>Page #</b>
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 August 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 August 31, 2018.

	<b><u>BOOK VALUE</u></b>	<b><u>PERCENTAGE</u></b>
City	\$675,029,343	99.52%
SOSA	243,905	0.03%
HA	<u>3,037,581</u>	<u>0.45%</u>
Unrestricted	\$678,310,829	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,367,461</u>	
Total Investments	<u>\$680,678,290</u>	

On August 31, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$678,310,829 and \$668,196,228, respectively.

**Investment Strategy and Market Update**

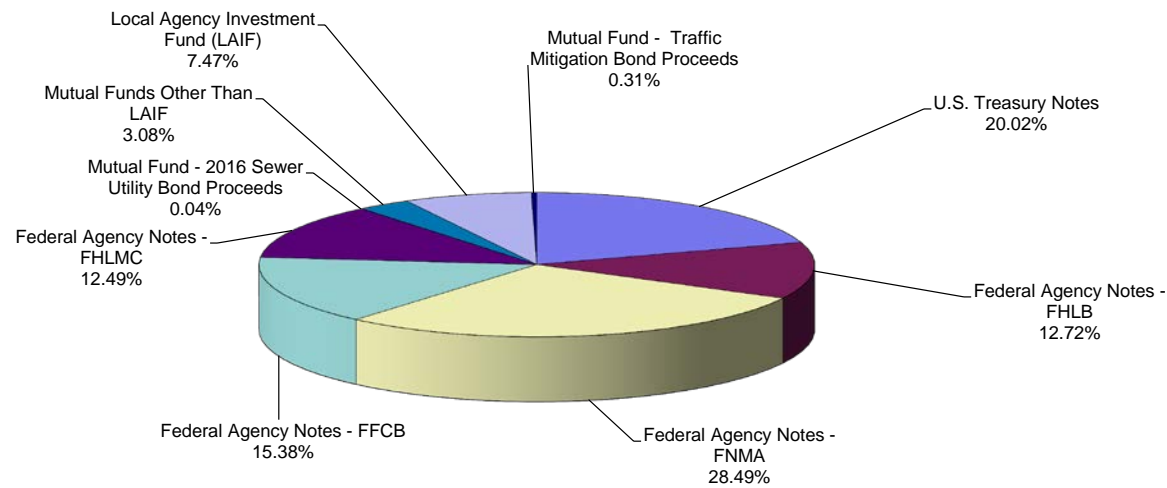
The City's investment strategy for August 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity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

As of August 31, 2018, 69.08% 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:

<b><u>PERIOD</u></b>	<b><u>CITY'S PORTFOLIO RETURN</u></b>	<b><u>BENCHMARK RETURN</u></b>	<b><u>AVERAGE DAYS TO MATURITY</u></b>
August 2018	1.66%	2.18%	730
July 2018	1.65%	2.07%	747
August 2017	1.26%	1.19%	739

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	\$ 136,293,653	20.02%	No Limit
Federal Agency Notes - FHLB	86,549,275	12.72%	40%
Federal Agency Notes - FNMA	193,916,392	28.49%	40%
Federal Agency Notes - FFCB	104,681,750	15.38%	40%
Federal Agency Notes - FHLMC	85,044,017	12.49%	40%
Mutual Fund - 2016 Sewer Utility Bond Proceeds	286,347	0.04%	10% Per Fund
Mutual Funds Other Than LAIF	20,992,605	3.08%	10% Per Fund
Local Agency Investment Fund (LAIF)	50,833,137	7.47%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,081,114	0.31%	10% Per Fund
<b>TOTAL INVESTMENTS</b>	<b>\$ 680,678,290</b>	<b>100.00%</b>	



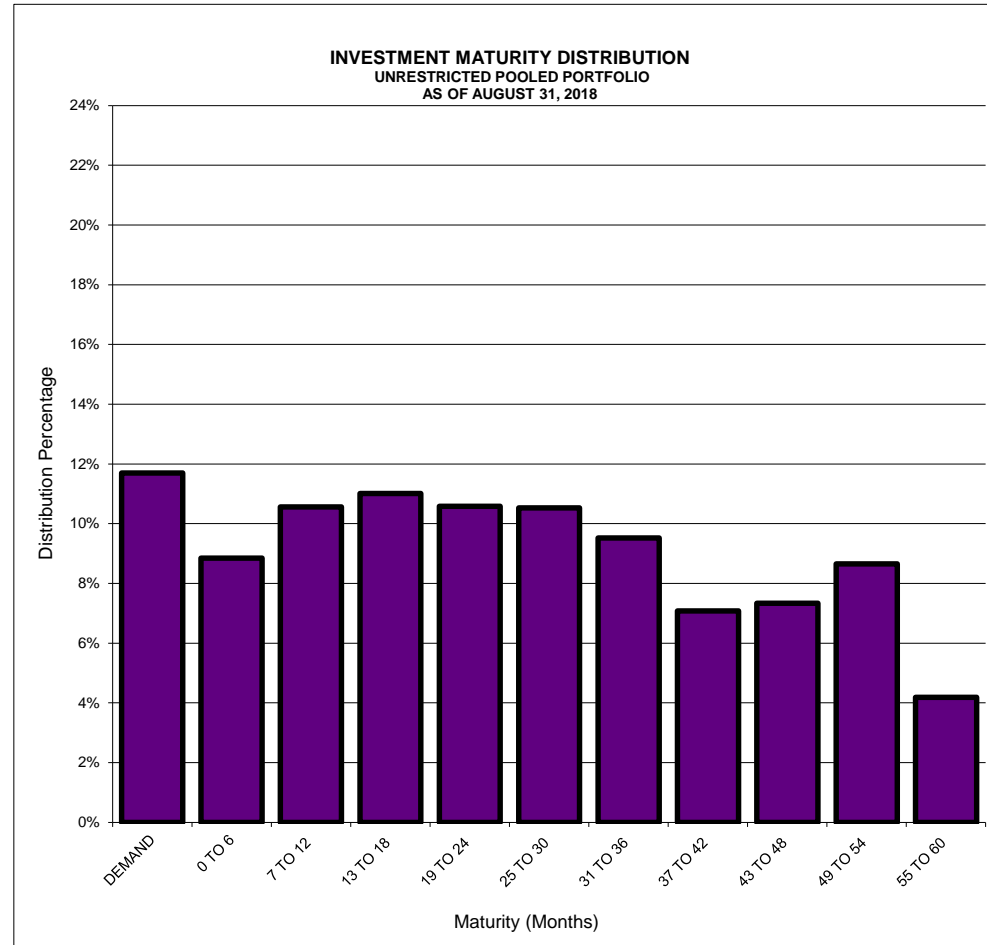
CITY OF SANTA CLARA

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

<b>MATURITY (IN MONTHS)</b>	<b>BOOK VALUE</b>	<b>NUMBER OF INVESTMENTS</b>	<b>DISTRIBUTION</b>
DEMAND	\$ 79,348,842 (a)	3	11.70%
0 TO 6	60,039,142	6	8.85%
7 TO 12	71,604,951	11	10.56%
13 TO 18	74,691,949	9	11.01%
19 TO 24	71,757,257	11	10.58%
25 TO 30	71,460,246	9	10.53%
31 TO 36	64,589,496	12	9.52%
37 TO 42	48,037,313	9	7.08%
43 TO 48	49,691,962	9	7.33%
49 TO 54	58,649,781	10	8.65%
55 TO 60	28,439,890	3	4.19%
<b>TOTAL</b>	<b>\$ 678,310,829</b>	<b>92</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..

1

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 1

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INVESTMENTS OUTSTANDING AS OF 08/31/18  
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 5,015,833.80	4,967,190.00 99.343800000000	13,909.65 IDC	-48,643.80
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037	5,000,000.00 4,920,332.34	4,824,025.00 96.480500000000	26,297.81 IDC	-96,307.34
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25 34	1 000	2.3750 2.6621	5,000,000.00 4,982,222.29	4,961,330.00 99.226600000000	45,099.04 IDC	197.19
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25 31	1 000	1.7500 2.8056	10,000,000.00 9,650,779.44	9,703,520.00 97.035200000000	44,467.21 IDC	52,740.56
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	4,887,110.00 97.742200000000	17,119.57 IDC	-127,089.08
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	4,863,280.00 97.265600000000	8,152.17 IDC	-28,094.13
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	4,840,235.00 96.804700000000	241.71 IDC	-107,269.11
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25 34	1 000	1.8750 2.3684	5,000,000.00 4,906,567.41	4,856,250.00 97.125000000000	39,446.72 IDC	-50,317.41
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25 30	1 000	1.8750 2.3610	5,000,000.00 4,907,996.41	4,852,540.00 97.050800000000	31,589.67 IDC	-55,456.41
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25 33	1 000	1.8750 1.7728	5,000,000.00 5,019,460.31	4,849,805.00 96.996100000000	23,821.72 IDC	-169,655.31
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	4,841,990.00 96.839800000000	8,152.17 IDC	-23,248.07
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	4,838,670.00 96.773400000000	258.98 IDC	-154,030.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25 34	1 000	1.7500 1.9583	5,000,000.00 4,955,567.91	4,811,720.00 96.234400000000	36,816.94 IDC	-143,847.91
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25 31	1 000	1.8750 2.7400	5,000,000.00 4,825,240.14	4,835,350.00 96.707000000000	39,446.72 IDC	15,232.81
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25 31	1 000	1.8750 2.0717	5,000,000.00 4,958,148.79	4,832,030.00 96.640600000000	31,589.67 IDC	-126,118.79
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25 30	1 000	2.0000 2.1689	5,000,000.00 4,964,147.41	4,853,710.00 97.074200000000	25,409.84 IDC	-110,437.41
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	9,750,390.00 97.503900000000	36,379.08 IDC	48,128.02
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	4,796,875.00 95.937500000000	7,608.70 IDC	-31,591.47
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	9,480,080.00 94.800800000000	414.36 IDC	-25,642.89
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25 25	1 000	1.5000 2.6243	10,000,000.00 9,483,798.20	9,471,090.00 94.710900000000	63,114.76 IDC	-8,200.00
A 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25 31	1 000	1.6250 2.8244	10,000,000.00 9,450,849.18	9,516,020.00 95.160200000000	54,755.43 IDC	69,145.00
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25 32	1 000	1.6250 2.7633	10,000,000.00 9,505,242.49	9,507,810.00 95.078100000000	41,290.99 IDC	23,435.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES					20.15%(M)	1.7790 2.4170	140,000,000.00 136,293,652.85	135,141,020.00 96.529300000000	595,382.91 208,878.58 -1,305,949.13

1

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 2

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INVESTMENTS OUTSTANDING AS OF 08/31/18  
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 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	9,986,250.00 99.86250000000	37,430.56 IDC	-45,811.35	
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	7,234,854.75 99.79110000000	37,307.29 IDC	-128,352.22	
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 5,073,538.52	4,941,430.00 98.82860000000	43,750.00 IDC	-132,108.52	
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	5,016,245.00 100.32490000000	67,881.94 IDC	-190,462.87	
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 5,079,528.81	4,919,380.00 98.38760000000	25,000.00 IDC	-160,148.81	
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	4,786,030.00 95.72060000000	7,343.75 IDC	-115,205.93	
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 5,159,478.47	4,939,210.00 98.78420000000	56,406.25 IDC	-220,268.47	
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					6.24%(M)	2.0722 1.3371	42,250,000.00 42,815,757.92	41,823,399.75 98.99029500000	275,119.79	.00 -992,358.17
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	9,983,980.00 99.83980000000	36,458.33 IDC	-13,540.19	
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	4,973,365.00 99.46730000000	30,000.00 IDC	-26,635.00	
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	3,697,740.00 98.60640000000	22,604.17 IDC	-52,260.00	
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	4,872,635.00 97.45270000000	8,266.67 IDC	-123,242.82	
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	9,790,090.00 97.90090000000	2,166.67 IDC	-208,577.07	
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25 34	1 000	1.5000 1.5508	5,000,000.00 4,991,451.51	4,804,270.00 96.08540000000	31,458.33 IDC	-187,181.51	
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	4,844,110.00 96.88220000000	27,733.33 IDC	-155,890.00	
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					6.41%(M)	1.4346 1.4584	43,750,000.00 43,733,516.59	42,966,190.00 98.20843400000	158,687.50	.00 -767,326.59
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	11,407,172.00 99.19280000000	73,370.00 IDC	-83,415.69	
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25 32	1 000	1.1250 1.1546	10,000,000.00 9,997,101.48	9,884,770.00 98.84770000000	10,937.50 IDC	-112,331.48	
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	4,944,820.00 98.89640000000	5,075.00 IDC	-48,646.90	
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	9,852,940.00 98.52940000000	46,138.89 IDC	-147,060.00	



1

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 3

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INVESTMENTS OUTSTANDING AS OF 08/31/18  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION		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 17260	FNMA COUPON NOTE		3135G0J95	25	1	1.3500	5,000,000.00	4,927,715.00	23,062.50		
	07/26/16 10/28/19			33	000	1.3508	4,999,930.99	98.55430000000	IDC	-72,215.99	
A 17246	FNMA COUPON NOTE		3136G3QV0	25	1	1.5000	10,000,000.00	9,840,330.00	40,000.00		
	05/25/16 02/25/20			33	000	1.5000	10,000,000.00	98.40330000000	IDC	-159,670.00	
A 17275	FNMA COUPON NOTE		3135G0Q63	25	1	1.3000	5,000,000.00	4,899,645.00	27,263.89		
	10/24/16 03/30/20			31	000	1.3095	4,999,067.84	97.99290000000	IDC	-99,422.84	
A 17273	FNMA COUPON NOTE		3136G4DC4	25	1	1.3000	5,000,000.00	4,883,045.00	11,013.89		
	10/13/16 06/30/20			32	000	1.3139	4,998,654.13	97.66090000000	IDC	-115,609.13	
A 17258	FNMA COUPON NOTE		3136G3S89	25	1	1.4200	4,025,000.00	3,935,335.08	5,397.97		
	07/27/16 07/27/20			26	000	1.4200	4,025,000.00	97.77230000000	IDC	-89,664.92	
A 17259	FNMA COUPON NOTE		3136G3T39	25	1	1.3500	5,000,000.00	4,871,125.00	6,187.50		
	07/28/16 07/28/20			25	000	1.3500	5,000,000.00	97.42250000000	IDC	-128,875.00	
A 17251	FNMA COUPON NOTE		3136G3WY7	25	1	1.2700	10,000,000.00	9,724,390.00	53,269.44		
	06/30/16 09/30/20			26	000	1.2700	10,000,000.00	97.24390000000	IDC	-275,610.00	
A 17270	FNMA COUPON NOTE		3136G4BD4	25	1	1.3500	5,540,000.00	5,356,803.28	31,578.00		
	09/29/16 03/29/21			33	000	1.3500	5,540,000.00	96.69320000000	IDC	-183,196.72	
A 17266	FNMA COUPON NOTE		3136G33W3	25	1	1.5000	5,800,000.00	5,597,075.40	22,475.00		
	08/30/16 05/28/21			26	000	1.5000	5,800,000.00	96.50130000000	IDC	-202,924.60	
A 17267	FNMA COUPON NOTE		3136G33W3	25	1	1.5000	4,200,000.00	4,053,054.60	16,275.00		
	08/30/16 05/28/21			26	000	1.5000	4,200,000.00	96.50130000000	IDC	-146,945.40	
A 17262	FNMA COUPON NOTE		3136G3T21	25	1	1.6000	5,000,000.00	4,837,440.00	7,555.56		
	07/27/16 07/27/21			34	000	1.6000	5,000,000.00	96.74880000000	IDC	-162,560.00	
A 17276	FNMA COUPON NOTE		3136G4CY7	25	1	1.5000	3,400,000.00	3,263,598.80	21,391.67		
	11/01/16 09/30/21			26	000	1.5423	3,395,152.06	95.98820000000	IDC	-131,553.26	
A 17272	FNMA COUPON NOTE		3136G4EV1	25	1	1.6250	5,000,000.00	4,781,500.00	27,760.42		
	10/28/16 10/28/21			32	000	1.6250	5,000,000.00	95.63000000000	IDC	-218,500.00	
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE						15.97%(M)	1.3461	109,465,000.00	107,060,759.16	428,752.23	.00
							1.3644	109,438,961.09	97.80364400000		-2,378,201.93
A 17207	FNMA MEDIUM TERM NOTE		3135G0YM9	25	1	1.8750	7,500,000.00	7,499,235.00	63,671.88		
	06/26/15 09/18/18			26	000	1.2451	7,523,099.87	99.98980000000	IDC	-23,864.87	
A 17208	FNMA MEDIUM TERM NOTE		3135G0ZA4	25	1	1.8750	10,000,000.00	9,981,220.00	6,250.00		
	07/22/15 02/19/19			25	000	1.3503	10,025,533.26	99.81220000000	IDC	-44,313.26	
A 17215	FNMA MEDIUM TERM NOTE		3136G0T68	25	1	1.3300	10,000,000.00	9,865,790.00	46,919.44		
	09/23/15 10/24/19			25	000	1.3842	9,992,117.63	98.65790000000	IDC	-126,327.63	
A 17225	FNMA MEDIUM TERM NOTE		3135G0A78	25	1	1.6250	10,000,000.00	9,868,350.00	18,055.56		
	10/21/15 01/21/20			34	000	1.3745	10,036,345.14	98.68350000000	IDC	-167,995.14	
A 17226	FNMA MEDIUM TERM NOTE		3135G0D75	25	1	1.5000	10,000,000.00	9,804,560.00	28,749.99		
	10/23/15 06/22/20			26	000	1.4280	10,013,837.44	98.04560000000	IDC	-209,277.44	
A 17238	FNMA MEDIUM TERM NOTE		3135G0F73	25	1	1.5000	10,000,000.00	9,744,690.00	37,916.67		
	03/17/16 11/30/20			32	000	1.6011	9,975,701.11	97.44690000000	IDC	-231,011.11	
A 17279	FNMA MEDIUM TERM NOTE		3135G0H55	25	1	1.8750	5,000,000.00	4,909,125.00	16,406.25		
	11/16/16 12/28/20			25	000	1.5842	5,035,049.97	98.18250000000	IDC	-125,924.97	
A 17248	FNMA MEDIUM TERM NOTE		3136G02F7	25	1	1.6000	2,000,000.00	1,939,978.00	10,133.33		
	06/03/16 05/07/21			26	000	1.4741	2,007,255.36	96.99890000000	IDC	-67,277.36	

1

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 4

RUN: 09/04/18 10:04:42

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 08/31/18  
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 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	9,585,200.00 95.85200000000	4,861.10 IDC	-400,886.63
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 4,987,374.31	4,800,200.00 96.00400000000	27,500.00 IDC	-187,174.31
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	4,844,115.00 96.88230000000	40,555.56 IDC	-50,915.56
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 12.35%(M)					1.5894 1.4697	84,500,000.00 84,477,431.28	82,842,463.00 98.03841800000	301,019.78	.00 -1,634,968.28
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	9,987,170.00 99.87170000000	34,513.89 IDC	-8,807.90
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 9,972,363.94	9,678,440.00 96.78440000000	8,020.83 IDC	-293,923.94
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 5,015,195.13	4,972,620.00 99.45240000000	28,229.17 IDC	-42,575.13
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 3.67%(M)					1.4429 1.5072	25,000,000.00 24,983,536.97	24,638,230.00 98.55292000000	70,763.89	.00 -345,306.97
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	7,199,116.49 98.49660000000	33,329.04 IDC	-103,482.57
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	9,837,510.00 98.37510000000	34,666.67 IDC	-162,261.86
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	8,821,683.85 98.56630000000	57,901.53 IDC	-130,899.35
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	9,722,220.00 97.22220000000	52,516.67 IDC	-268,655.89
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25 32	1 000	1.4200 1.4384	10,000,000.00 9,995,555.02	9,700,350.00 97.00350000000	19,327.78 IDC	-295,205.02
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGA28	25 34	1 000	1.5800 1.6200	6,290,000.00 6,283,992.48	6,116,276.49 97.23810000000	3,864.86 IDC	-167,715.99
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	6,982,595.20 97.31840000000	48,885.67 IDC	-204,772.13
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25 31	1 000	1.6200 1.7211	5,000,000.00 4,985,467.80	4,819,710.00 96.39420000000	17,325.00 IDC	-165,757.80
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	4,880,080.00 97.60160000000	49,813.89 IDC	-119,920.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHN11	25 26	1 000	2.0500 2.0500	10,000,000.00 10,000,000.00	9,661,640.00 96.61640000000	40,430.56 IDC	-338,360.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 11.59%(M)					1.5854 1.6005	79,724,000.00 79,698,212.64	77,741,182.03 97.51289700000	358,061.67	.00 -1,957,030.61
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	5,039,205.00 100.78410000000	80,208.33 IDC	-75,122.69

1

FINANCE DEPARTMENT  
CITY OF SANTA CLARA  
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 5

RUN: 09/04/18 10:04:42

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 08/31/18  
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 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	4,962,710.00 99.254200000000	21,250.00 IDC	-31,053.27
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	9,951,390.00 99.513900000000	44,236.11 IDC	-84,026.86
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 5,992,730.20	5,933,814.00 98.896900000000	6,250.00 IDC	-58,916.20
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 9,950,031.11	9,802,060.00 98.020600000000	45,833.33 IDC	-147,971.11
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 5.32%(M)					1.7605 1.4379	36,000,000.00 36,086,269.13	35,689,179.00 99.136608000000	197,777.77	.00 -397,090.13
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	9,975,900.00 99.759000000000	29,062.50 IDC	-21,253.33
A 17281	FHLMC COUPON NOTES 11/17/16 01/30/19	3134G92B2	25 34	1 000	.9500 1.1342	10,000,000.00 9,990,895.52	9,947,780.00 99.477800000000	8,180.56 IDC	-43,115.52
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	3,953,018.25 99.447000000000	10,627.60 IDC	-20,001.53
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	4,959,505.00 99.190100000000	19,097.22 IDC	-39,197.85
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,997,976.85	4,933,310.00 98.666200000000	14,638.89 IDC	-64,666.85
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	4,864,885.00 97.297700000000	12,708.33 IDC	-135,115.00
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	4,850,670.00 97.013400000000	37,027.78 IDC	-149,330.00
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	4,982,995.00 99.659900000000	3,750.00 IDC	-17,005.00
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES 7.23%(M)					1.4747 1.5352	48,975,000.00 48,957,748.33	48,468,063.25 98.964907000000	135,092.88	.00 -489,685.08
A 16059	STATE OF CA DEMAND DEP 09/30/97 09/01/18		96 96	1 000	1.8990 1.8990	50,833,136.83 50,833,136.83	50,833,136.83 100.000000000000	183,795.72 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT 7.58%(M)					1.8990 1.8990	50,833,136.83 50,833,136.83	50,833,136.83 100.000000000000	183,795.72	.00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 09/01/18		25 101	1 000	1.8242 1.8242	20,992,605.19 20,992,605.19	20,992,605.19* 100.000000000000	.00 BOOK	0.00
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 09/01/18		101 101	494 000	1.8242 1.8242	286,347.06 286,347.06	286,347.06* 100.000000000000	.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

(RPTMKT)

RUN: 09/04/18 10:04:42

INVESTMENTS OUTSTANDING AS OF 08/31/18  
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	
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					3.17%(M)	1.8242	21,278,952.25	21,278,952.25	.00	.00
						1.8242	21,278,952.25	100.0000000000		
A 16064	DREYFUS TREASURY CASH MANAGEMEN		20	800	1.8001	2,081,113.78	2,081,113.78	.00	0.00	
	10/31/97 09/01/18		102	000	1.8001	2,081,113.78	100.0000000000	USERPR		
A 17201	MUTUAL FUNDS-DREYFUS		5	51	1.5888	.00	.00*	.00	0.00	
	06/16/14 09/01/18		102	000	1.5888	.00	.000000000000	BOOK		
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.31%(M)	1.8001	2,081,113.78	2,081,113.78	.00	.00
						1.8001	2,081,113.78	100.0000000000		
GRAND TOTAL						1.6347	683,857,202.86	670,563,689.05	2,704,454.14	208,878.58
						1.6972	680,678,289.66	98.05609800000		-10,267,916.89

\* MARKET = BOOK LESS PURCHASE INTEREST