



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

September 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 September 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 September 30, 2018.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$690,537,817	99.53%
SOSA	240,897	0.03%
HA	<u>3,043,221</u>	<u>0.44%</u>
Unrestricted	\$693,821,935	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,084,340</u>	
Total Investments	<u>\$695,906,275</u>	

On September 30, 2018 the book value and market value of the City's unrestricted pooled cash portfolio were \$693,821,935 and \$682,116,169, respectively.

Investment Strategy and Market Update

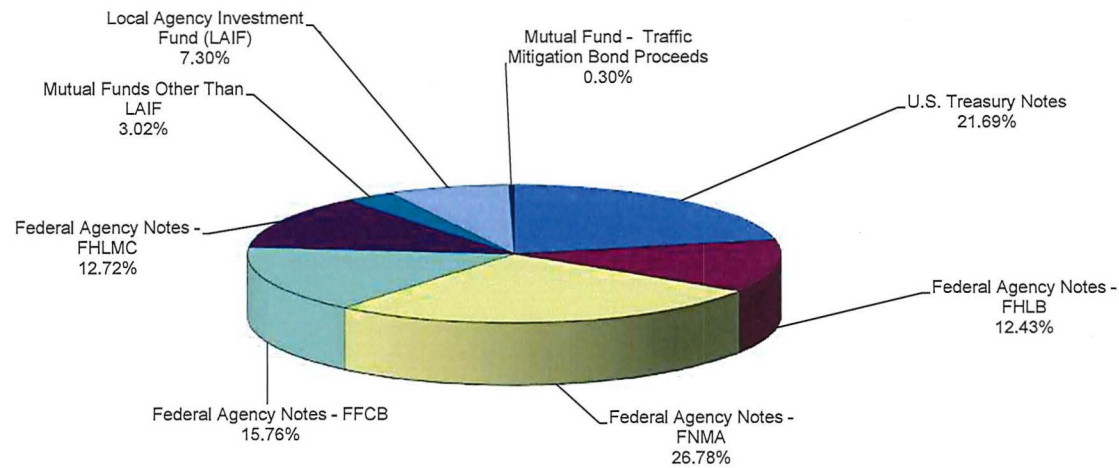
The City's investment strategy for September 2018 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides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

As of September 30, 2018, 67.69% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, to comply with the 1986 Tax Reform Act's arbitrage regulations, a portion of the City's bond proceeds is invested in yield-restricted investments. These yield-restricted investments are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.05 years and the City's portfolio yield vs. the 12-month moving average yield of two-year Treasury Notes (Benchmark Return) was as follows:

<u>PERIOD</u>	<u>CITY'S PORTFOLIO RETURN</u>	<u>BENCHMARK RETURN</u>	<u>AVERAGE DAYS TO MATURITY</u>
September 2018	1.75%	2.29%	747
August 2018	1.66%	2.18%	730
September 2017	1.31%	1.24%	730

CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS SEPTEMBER 30, 2018

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	\$ 150,912,217	21.69%	No Limit
Federal Agency Notes - FHLB	86,466,183	12.43%	40%
Federal Agency Notes - FNMA	186,397,091	26.78%	40%
Federal Agency Notes - FFCB	109,672,494	15.76%	40%
Federal Agency Notes - FHLMC	88,515,216	12.72%	40%
Mutual Funds Other Than LAIF	21,025,597	3.02%	10% Per Fund
Local Agency Investment Fund (LAIF)	50,833,137	7.30%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,084,340	0.30%	10% Per Fund
TOTAL INVESTMENTS	\$ 695,906,275	100.00%	

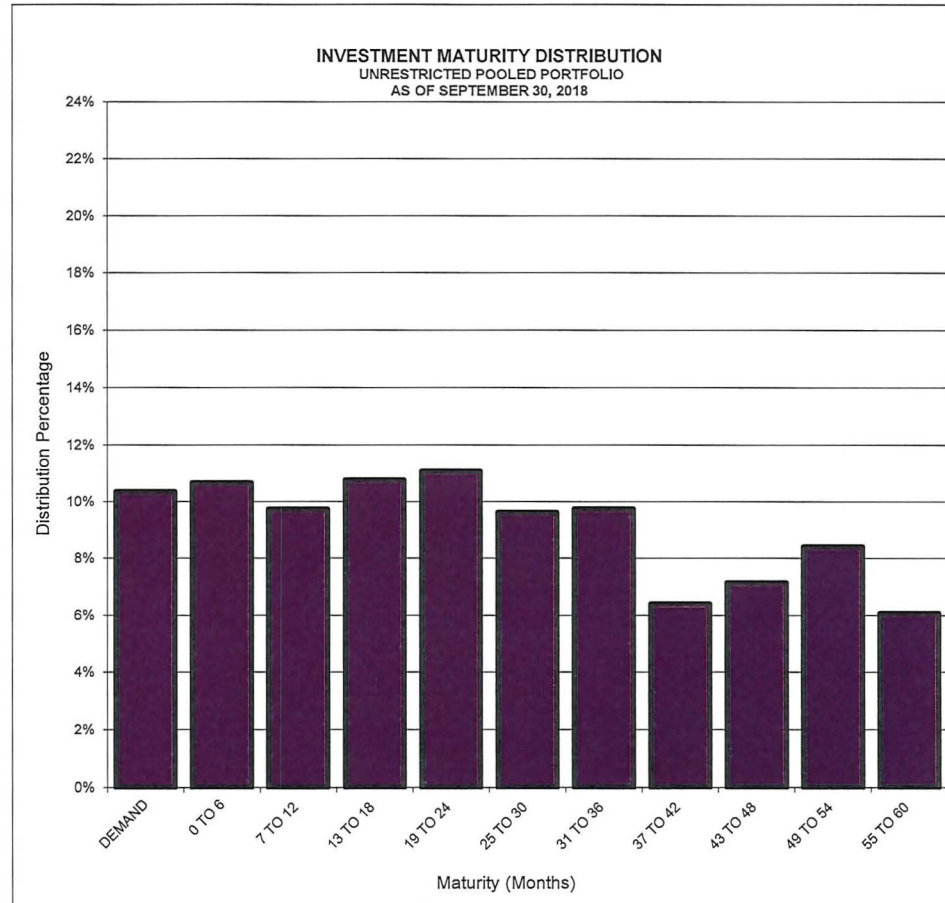


**INVESTMENT MATURITY DISTRIBUTION
AS OF SEPTEMBER 30, 2018
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>BOOK VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND	\$ 71,858,734 (a)	2	10.36%
0 TO 6	74,068,697	9	10.67%
7 TO 12	67,521,401	9	9.73%
13 TO 18	74,746,019	10	10.77%
19 TO 24	76,849,746	11	11.08%
25 TO 30	66,713,871	9	9.62%
31 TO 36	67,652,303	13	9.75%
37 TO 42	44,397,799	8	6.40%
43 TO 48	49,566,203	9	7.14%
49 TO 54	58,352,771	9	8.41%
55 TO 60	42,094,391	7	6.07%
TOTAL	\$ 693,821,935	96	100.00%

Average Maturity of Unrestricted Pool: 2.05 Years

(a) \$20 million is earmarked for the City's Electric Utility power-trading.



CITY OF SANTA CLARA

**List of Securities Brokers and Primary Dealers
in U.S. Government Securities and Mutual Funds**

Raymond James

Higgins Capital, Inc.

Wedbush Securities

Cantor Fitzgerald & Company

Mutual Securities, Inc.

UnionBanc Investment Services, LLC.

Ladenburg Thalmann & Co. Inc.

UBS Financial Services

All individuals securities purchased by the City of Santa Clara from Securities Brokers/Primary Dealers are delivered to the City's safekeeping account with Wells Fargo Bank, N.A..

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 09/30/18
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 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	4,966,405.00 99.328100000000	20,533.29 IDC	-49,428.80
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	4,807,225.00 96.144500000000	31,421.70 IDC	-113,107.34
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	4,939,845.00 98.796900000000	54,832.65 IDC	-21,287.81
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	9,653,910.00 96.539100000000	58,811.48 IDC	3,130.56
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	4,860,740.00 97.214800000000	25,271.74 IDC	-153,459.08
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	4,836,525.00 96.730500000000	15,794.84 IDC	-54,849.13
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	4,812,890.00 96.257800000000	7,493.09 IDC	-134,614.11
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	4,828,515.00 96.570300000000	47,132.55 IDC	-78,052.41
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	4,824,415.00 96.488300000000	39,232.34 IDC	-83,581.41
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	4,819,920.00 96.398400000000	31,506.15 IDC	-199,540.31
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	4,810,740.00 96.214800000000	15,794.84 IDC	-54,498.07
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	4,805,665.00 96.113300000000	8,028.31 IDC	-187,035.00
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	4,777,930.00 95.558600000000	43,990.38 IDC	-177,637.91
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	4,801,560.00 96.031200000000	47,132.55 IDC	-18,557.19
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	4,797,460.00 95.949200000000	39,232.34 IDC	-160,688.79
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	4,817,385.00 96.347700000000	33,606.56 IDC	-146,762.41
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	9,675,390.00 96.753900000000	53,702.45 IDC	-26,871.98
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	4,758,400.00 95.168000000000	14,741.85 IDC	-70,066.47
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	9,405,470.00 94.054700000000	12,845.30 IDC	-100,252.89
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	9,396,090.00 93.960900000000	75,412.09 IDC	-83,200.00
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	9,437,500.00 94.375000000000	68,002.71 IDC	-9,375.00
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	9,428,520.00 94.285200000000	54,610.66 IDC	-55,855.00
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	4,955,665.00 99.113300000000	23,165.76 IDC	-10,545.94
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	4,955,665.00 99.113300000000	23,165.76 IDC	3,165.00

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 09/30/18
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	4,641,210.00 92.82420000000	5,887.43 IDC	-15,821.25
SUBTOTAL (Inv Type) 12 TREASURY NOTES					21.75%(M) 1.8304 2.4647	155,000,000.00 150,912,217.22	148,815,040.00 96.00970300000	851,348.82	6,295.56 -2,005,088.30
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	9,990,340.00 99.90340000000	52,013.89 IDC	-41,721.35
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	7,221,014.50 99.60020000000	51,656.25 IDC	-142,192.47
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	4,933,595.00 98.67190000000	4,687.50 IDC	-121,407.79
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	5,001,490.00 100.02980000000	7,986.11 IDC	-163,604.91
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	4,906,890.00 98.13780000000	34,375.00 IDC	-172,638.81
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	4,767,740.00 95.35480000000	12,031.25 IDC	-133,495.93
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	4,927,065.00 98.54130000000	6,927.08 IDC	-209,470.51
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					6.10%(M) 2.0713 1.3373	42,250,000.00 42,732,666.27	41,748,134.50 98.81215300000	169,677.08	.00 -984,531.77
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	9,992,360.00 99.92360000000	45,208.33 IDC	-5,160.19
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	4,976,445.00 99.52890000000	5,000.00 IDC	-23,555.00
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	3,689,538.75 98.38770000000	28,072.92 IDC	-60,461.25
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	4,862,555.00 97.25110000000	13,433.33 IDC	-133,322.82
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	9,764,660.00 97.64660000000	15,166.67 IDC	-234,007.07
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	4,800,690.00 96.01380000000	37,708.33 IDC	-190,761.51
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	4,814,075.00 96.28150000000	36,400.00 IDC	-185,925.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					6.27%(M) 1.4346 1.4584	43,750,000.00 43,733,516.59	42,900,323.75 98.05788300000	180,989.58	.00 -833,192.84
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	11,409,357.00 99.21180000000	10,120.00 IDC	-85,028.64

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 09/30/18
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	9,881,010.00 98.810100000000	20,312.50 IDC	-116,091.48
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	4,943,710.00 98.874200000000	10,325.00 IDC	-49,756.90
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	9,848,230.00 98.482300000000	55,305.56 IDC	-151,770.00
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	4,924,375.00 98.487500000000	28,687.50 IDC	-75,555.99
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	9,830,840.00 98.308400000000	52,500.00 IDC	-169,160.00
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	4,894,500.00 97.890000000000	32,680.56 IDC	-104,567.84
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,998,654.13	4,875,350.00 97.507000000000	16,430.56 IDC	-123,304.13
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	3,928,335.60 97.598400000000	10,160.89 IDC	-96,664.40
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	4,863,105.00 97.262100000000	11,812.50 IDC	-136,895.00
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	9,704,780.00 97.047800000000	63,852.78 IDC	-295,220.00
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	5,339,402.14 96.379100000000	37,810.50 IDC	-200,597.86
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	5,576,740.60 96.150700000000	29,725.00 IDC	-223,259.40
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	4,038,329.40 96.150700000000	21,525.00 IDC	-161,670.60
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	4,817,635.00 96.352700000000	14,222.22 IDC	-182,365.00
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	3,248,914.20 95.556300000000	25,641.67 IDC	-146,237.86
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	4,759,650.00 95.193000000000	34,531.25 IDC	-240,350.00
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE				15.62%(M)	1.3461 1.3644	109,465,000.00 109,442,759.04	106,884,263.94 97.642410000000	475,643.49	.00 -2,558,495.10
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	9,981,090.00 99.810900000000	21,875.00 IDC	-44,443.26
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 9,992,117.63	9,855,120.00 98.551200000000	58,002.78 IDC	-136,997.63
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 10,036,345.14	9,857,690.00 98.576900000000	31,597.22 IDC	-178,655.14
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	9,786,480.00 97.864800000000	41,249.99 IDC	-227,357.44
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 9,975,701.11	9,718,990.00 97.189900000000	50,416.67 IDC	-256,711.11

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 09/30/18
MAJOR SORT KEY IS ICC#

(RPTMKT)

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 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25	1	1.8750	5,000,000.00	4,893,575.00	24,218.75	
			25	000	1.5842	5,035,049.97	97.871500000000	IDC	-141,474.97
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25	1	1.6000	2,000,000.00	1,932,918.00	12,800.00	
			26	000	1.4741	2,007,255.36	96.645900000000	IDC	-74,337.36
A 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25	1	1.2500	10,000,000.00	9,552,350.00	15,277.77	
			31	000	1.2981	9,986,086.63	95.523500000000	IDC	-433,736.63
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25	1	1.3750	5,000,000.00	4,776,755.00	33,229.17	
			31	000	1.4501	4,987,374.31	95.535100000000	IDC	-210,619.31
A 17310	FNMA MEDIUM TERM NOTE 01/29/18 10/05/22	3135G0T78	25	1	2.0000	5,000,000.00	4,809,720.00	48,888.89	
			26	000	2.4969	4,895,030.56	96.194400000000	IDC	-85,310.56
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE 10.99%(M)					1.5615	77,000,000.00	75,164,688.00	337,556.24	.00
					1.4916	76,954,331.41	97.616478000000		-1,789,643.41
A 17224	FFCB MEDIUM TERM NOTES 10/19/15 10/09/18	3133EFHU4	25	1	.8750	10,000,000.00	9,996,900.00	41,805.56	922.10
			32	000	.9571	9,995,977.90	99.969000000000	IDC	
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25	1	1.3750	10,000,000.00	9,661,730.00	19,479.17	
			26	000	1.4900	9,972,363.94	96.617300000000	IDC	-310,633.94
A 17316	FFCB MEDIUM TERM NOTES 03/29/18 12/16/22	3133EJGU7	25	1	2.7100	5,000,000.00	4,943,325.00	39,520.83	
			34	000	2.6380	5,015,195.13	98.866500000000	IDC	-71,870.13
A 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25	1	2.9000	5,000,000.00	4,968,310.00	18,930.55	
			31	000	3.0010	4,990,744.44	99.366200000000	IDC	-8,740.00
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 4.32%(M)					1.6850	30,000,000.00	29,570,265.00	119,736.11	922.10
					1.7554	29,974,281.41	98.567550000000		-391,244.07
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25	1	1.1400	7,309,000.00	7,201,199.56	40,272.59	
			31	000	1.1999	7,302,599.06	98.525100000000	IDC	-101,399.50
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25	1	1.3000	10,000,000.00	9,841,230.00	45,500.00	
			34	000	1.3014	9,999,771.86	98.412300000000	IDC	-158,541.86
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25	1	1.7000	8,950,000.00	8,803,157.35	70,580.69	
			32	000	1.6849	8,952,583.20	98.359300000000	IDC	-149,425.85
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25	1	1.3700	10,000,000.00	9,710,200.00	63,933.33	
			33	000	1.4079	9,990,875.89	97.102000000000	IDC	-280,675.89
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25	1	1.4200	10,000,000.00	9,684,060.00	31,161.11	
			32	000	1.4384	9,995,555.02	96.840600000000	IDC	-311,495.02
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25	1	1.5800	6,290,000.00	6,104,696.60	12,146.69	
			34	000	1.6200	6,283,992.48	97.054000000000	IDC	-179,295.88
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25	1	1.6800	7,175,000.00	6,967,355.50	58,930.67	
			31	000	1.6198	7,187,367.33	97.106000000000	IDC	-220,011.83
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25	1	1.6200	5,000,000.00	4,834,460.00	24,075.00	
			31	000	1.7211	4,985,467.80	96.689200000000	IDC	-151,007.80
A 17298	FFCB COUPON NOTES 03/23/17 03/23/22	3133EHDP5	25	1	2.2700	5,000,000.00	4,850,855.00	2,522.22	
			32	000	2.2700	5,000,000.00	97.017100000000	IDC	-149,145.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHNV1	25	1	2.0500	10,000,000.00	9,600,860.00	57,513.89	
			26	000	2.0500	10,000,000.00	96.008600000000	IDC	-399,140.00

INVESTMENTS OUTSTANDING AS OF 09/30/18
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	INT UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES					11.34%(M)	1.5854 1.6005	79,724,000.00 79,698,212.64	77,598,074.01 97.33339300000	406,636.19 -2,100,138.63
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	5,032,625.00 100.6525000000	2,083.33 IDC	-23,910.67
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 4,993,763.27	4,964,650.00 99.29300000000	25,937.50 IDC	-29,113.27
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	9,950,050.00 99.50050000000	58,819.44 IDC	-85,366.86
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	5,934,444.00 98.90740000000	12,500.00 IDC	-58,286.20
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	9,782,200.00 97.82200000000	57,291.67 IDC	-167,831.11
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES					5.21%(M)	1.7573 1.4379	36,000,000.00 36,028,477.11	35,663,969.00 99.06658100000	156,631.94 -364,508.11
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	9,982,540.00 99.82540000000	38,437.50 IDC	-14,613.33
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	9,954,140.00 99.54140000000	16,097.22 IDC	-36,755.52
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	3,954,969.98 99.49610000000	14,768.23 IDC	-18,049.80
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	4,960,730.00 99.21460000000	23,680.56 IDC	-37,972.85
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	4,928,075.00 98.56150000000	21,097.22 IDC	-69,901.85
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	4,849,960.00 96.99920000000	18,958.33 IDC	-150,040.00
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	4,820,985.00 96.41970000000	45,986.11 IDC	-179,015.00
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	4,943,125.00 98.86250000000	15,416.67 IDC	-56,875.00
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	3,518,152.19 99.52340000000	5,744.38 IDC	-10,838.31
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					7.59%(M)	1.5941 1.6530	52,510,000.00 52,486,738.83	51,912,677.17 98.86245900000	200,186.22 -574,061.66
A 16059	STATE OF CA DEMAND DEP 09/30/97 10/01/18		96 96	1 000	1.8990 1.8990	50,833,136.83 50,833,136.83	50,833,136.83 100.0000000000	264,237.84 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					7.43%(M)	1.8990 1.8990	50,833,136.83 50,833,136.83	50,833,136.83 100.0000000000	264,237.84 .00

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/18
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 17046	MUTUAL FUNDS-FIDELITY 11/01/08 10/01/18		25	1	2.0206	21,025,597.25	21,025,597.25*	2,362.13	0.00
			101	000	2.0206	21,025,597.25	100.0000000000	BOOK	
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 10/01/18		101	494	1.8411	.00	.00*	.00	0.00
			101	000	1.8411	.00	.000000000000	BOOK	
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY 3.07%(M)					2.0206	21,025,597.25	21,025,597.25	2,362.13	.00
					2.0206	21,025,597.25	100.0000000000		
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 10/01/18		20	800	1.9935	2,084,340.51	2,084,340.51	231.02	0.00
			102	000	1.9935	2,084,340.51	100.0000000000	USERPR	
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 10/01/18		5	51	1.5888	.00	.00*	.00	0.00
			102	000	1.5888	.00	.000000000000	BOOK	
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS .30%(M)					1.9935	2,084,340.51	2,084,340.51	231.02	.00
					1.9935	2,084,340.51	100.0000000000		
GRAND TOTAL					1.6697	699,642,074.59	684,200,509.96	3,165,236.66	7,217.66
					1.7514	695,906,275.11	97.79293400000		-11,600,903.89

* MARKET = BOOK LESS PURCHASE INTEREST