



# **City of Santa Clara**

The Center of What's Possible

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## **MONTHLY INVESTMENT REPORT**

**June 2020**

# **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 June 30, 2020 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 June 30, 2020.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$753,938,598	99.51%
SOSA	23,408	0.00%
HA	<u>3,659,737</u>	<u>0.49%</u>
Unrestricted	\$757,621,743	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,145,721</u>	
Total Investments	<u>\$759,767,464</u>	

On June 30, 2020 the book value and market value of the City's unrestricted pooled investment portfolio were \$757,621,743 and \$782,166,533, respectively.

Investment Strategy and Market Update

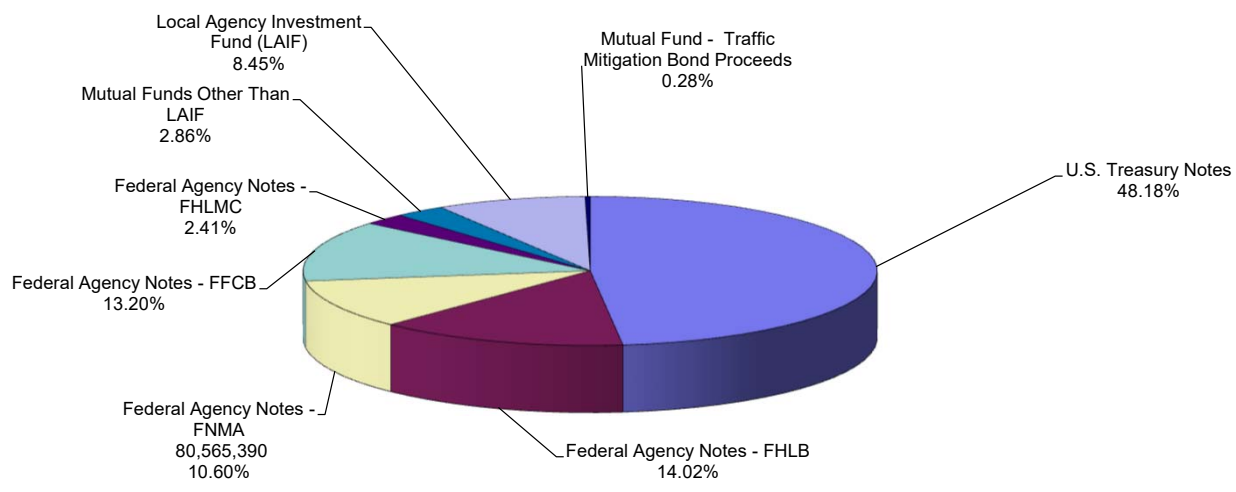
The City's investment strategy for June 2020 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity to meet the City's cash needs, and earns a reasonable portfolio return.

As of June 30, 2020, 40.23% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.53 years and the City's portfolio yield vs. the 24-month moving average yield of two-year Treasury Notes (Benchmark Yield\*) was as follows:

<u>PERIOD</u>	<u>CITY'S PORTFOLIO YIELD</u>	<u>BENCHMARK YIELD</u>	<u>AVERAGE MATURITY (YEARS)</u>
June 2020	1.70%	1.76%	2.53
May 2020	1.71%	1.85%	2.51
June 2019	2.02%	2.23%	2.02

**CITY OF SANTA CLARA  
SUMMARY OF INVESTMENTS JUNE 30, 2020**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	366,061,759	48.18%	No Limit
Federal Agency Notes - FHLB	106,455,281	14.02%	40%
Federal Agency Notes - FNMA	80,565,390	10.60%	40%
Federal Agency Notes - FFCB	100,323,244	13.20%	40%
Federal Agency Notes - FHLMC	18,311,684	2.41%	40%
Mutual Funds Other Than LAIF	21,697,983	2.86%	10% Per Fund
Local Agency Investment Fund (LAIF)	64,206,402	8.45%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,145,721	0.28%	10% Per Fund
<b>TOTAL INVESTMENTS</b>	<b>\$ 759,767,464</b>	<b>100.00%</b>	

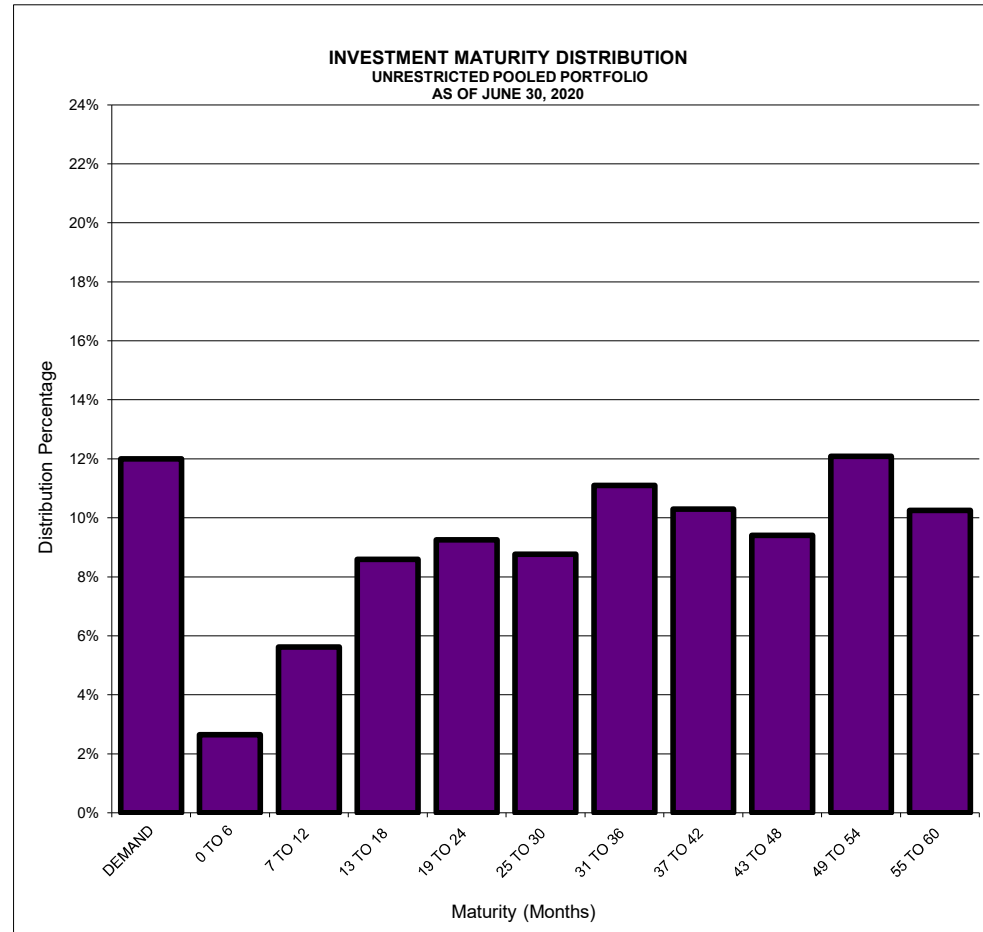


**INVESTMENT MATURITY DISTRIBUTION  
AS OF JUNE 30, 2020  
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>BOOK VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND	\$ 90,892,221 (a)	4	12.00%
0 TO 6	20,043,509	3	2.65%
7 TO 12	42,548,630	8	5.62%
13 TO 18	65,065,069	10	8.59%
19 TO 24	70,187,605	12	9.25%
25 TO 30	66,402,220	13	8.76%
31 TO 36	84,092,691	11	11.10%
37 TO 42	77,953,136	15	10.29%
43 TO 48	71,275,350	14	9.41%
49 TO 54	91,488,344	15	12.08%
55 TO 60	77,672,968	9	10.25%
<b>TOTAL</b>	<b>\$ 757,621,743</b>	<b>114</b>	<b>100.00%</b>

Average Maturity of Unrestricted Pool: 2.53 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

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..



# Market Inventory

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/01/2020 12:39:45 PM

Reporting Currency: Local

## City of Santa Clara

INV	CUSIP	Description	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price	Unrealized G/L	PRC Source
<b>Inv Type: 12 TREASURY NOTES</b>												
17356	912828J8	TREASURY NOTES	07/09/2019	07/15/2020	1.500000	1.999197	5,000,000.00	4,987,836.02	5,002,550.00	100.051000	14,713.98	IDC-FIS
17296	912828Q37	TREASURY NOTES	02/14/2017	03/31/2021	1.250000	1.803695	5,000,000.00	4,973,516.87	5,040,250.00	100.805000	66,733.13	IDC-FIS
17322	9128284G2	TREASURY NOTES	06/19/2018	04/15/2021	2.375000	2.662058	5,000,000.00	4,986,277.73	5,086,350.00	101.727000	100,072.27	IDC-FIS
17343	912828WR7	TREASURY NOTES	02/19/2019	06/30/2021	2.125000	2.496231	5,000,000.00	4,982,102.85	5,096,700.00	101.934000	114,597.15	IDC-FIS
17369	912828WY2	TREASURY NOTES	10/24/2019	07/31/2021	2.250000	1.621904	10,000,000.00	10,092,113.73	10,222,700.00	102.227000	130,586.27	IDC-FIS
17338	9128285F3	TREASURY NOTES	01/17/2019	10/15/2021	2.875000	2.543204	5,000,000.00	5,023,776.86	5,173,650.00	103.473000	149,873.14	IDC-FIS
17321	912828U65	TREASURY NOTES	05/22/2018	11/30/2021	1.750000	2.805608	10,000,000.00	9,850,529.23	10,223,100.00	102.231000	372,570.77	IDC-FIS
17306	912828U81	TREASURY NOTES	11/09/2017	12/31/2021	2.000000	1.914991	5,000,000.00	5,006,083.73	5,136,350.00	102.727000	130,266.27	IDC-FIS
17312	912828V72	TREASURY NOTES	02/26/2018	01/31/2022	1.875000	2.530589	5,000,000.00	4,938,000.87	5,133,800.00	102.676000	195,799.13	IDC-FIS
17297	912828J43	TREASURY NOTES	03/03/2017	02/28/2022	1.750000	2.067799	5,000,000.00	4,970,008.23	5,130,300.00	102.606000	160,291.77	IDC-FIS
17334	912828J43	TREASURY NOTES	12/14/2018	02/28/2022	1.750000	2.763338	5,000,000.00	4,903,782.26	5,130,300.00	102.606000	226,517.74	IDC-FIS
17309	912828W89	TREASURY NOTES	01/25/2018	03/31/2022	1.875000	2.368364	5,000,000.00	4,953,347.70	5,148,250.00	102.965000	194,902.30	IDC-FIS
17308	912828X47	TREASURY NOTES	01/22/2018	04/30/2022	1.875000	2.361028	5,000,000.00	4,954,061.22	5,155,300.00	103.106000	201,238.78	IDC-FIS
17300	912828XD7	TREASURY NOTES	06/09/2017	05/31/2022	1.875000	1.772818	5,000,000.00	5,009,716.82	5,162,900.00	103.258000	153,183.18	IDC-FIS
17335	912828XG0	TREASURY NOTES	12/21/2018	06/30/2022	2.125000	2.638411	5,000,000.00	4,951,322.12	5,195,300.00	103.906000	243,977.88	IDC-FIS
17375	912828XG0	TREASURY NOTES	11/25/2019	06/30/2022	2.125000	1.596160	10,000,000.00	10,103,032.29	10,390,600.00	103.906000	287,567.71	IDC-FIS
17394	912828XG0	TREASURY NOTES	03/25/2020	06/30/2022	2.125000	.351460	10,000,000.00	10,352,599.76	10,390,600.00	103.906000	38,000.24	IDC-FIS
17315	912828P4	TREASURY NOTES	03/27/2018	07/31/2022	1.875000	2.591504	5,000,000.00	4,915,912.25	5,177,350.00	103.547000	261,437.75	IDC-FIS
17303	912828L24	TREASURY NOTES	09/29/2017	08/31/2022	1.875000	1.913317	5,000,000.00	4,995,435.00	5,184,200.00	103.684000	188,765.00	IDC-FIS
17304	912828L57	TREASURY NOTES	10/06/2017	09/30/2022	1.750000	1.958257	5,000,000.00	4,975,336.54	5,177,150.00	103.543000	201,813.46	IDC-FIS
17318	912828W9	TREASURY NOTES	04/20/2018	09/30/2022	1.875000	2.739970	5,000,000.00	4,898,982.07	5,191,400.00	103.828000	292,417.93	IDC-FIS
17305	912828M49	TREASURY NOTES	10/31/2017	10/31/2022	1.875000	2.071694	5,000,000.00	4,976,757.82	5,198,250.00	103.965000	221,492.18	IDC-FIS
17307	912828M80	TREASURY NOTES	12/18/2017	11/30/2022	2.000000	2.168858	5,000,000.00	4,980,098.87	5,220,100.00	104.402000	240,001.13	IDC-FIS
17320	912828N30	TREASURY NOTES	05/15/2018	12/31/2022	2.125000	2.835579	10,000,000.00	9,834,650.35	10,487,100.00	104.871000	652,449.65	IDC-FIS
17398	912828Z29	TREASURY NOTES	04/21/2020	01/15/2023	1.500000	.237587	10,000,000.00	10,383,722.53	10,335,200.00	103.352000	-8,550.00	IDC-FIS
17311	912828P38	TREASURY NOTES	02/14/2018	01/31/2023	1.750000	2.566484	5,000,000.00	4,885,748.65	5,202,150.00	104.043000	316,401.35	IDC-FIS
17314	912828P79	TREASURY NOTES	02/28/2018	02/28/2023	1.500000	2.682776	10,000,000.00	9,670,481.93	10,352,300.00	103.523000	681,818.07	IDC-FIS
17317	912828Q29	TREASURY NOTES	04/11/2018	03/31/2023	1.500000	2.624318	10,000,000.00	9,686,139.54	10,363,700.00	103.637000	677,560.46	IDC-FIS
17319	912828R28	TREASURY NOTES	05/09/2018	04/30/2023	1.625000	2.824390	10,000,000.00	9,666,968.22	10,407,800.00	104.078000	740,831.78	IDC-FIS
17323	912828R69	TREASURY NOTES	07/17/2018	05/31/2023	1.625000	2.763323	10,000,000.00	9,682,915.26	10,421,100.00	104.211000	738,184.74	IDC-FIS
17339	912828S35	TREASURY NOTES	01/17/2019	06/30/2023	1.375000	2.549274	5,000,000.00	4,834,585.10	5,178,900.00	103.578000	344,314.90	IDC-FIS
17378	912828S35	TREASURY NOTES	12/18/2019	06/30/2023	1.375000	1.682342	5,000,000.00	4,955,443.62	5,178,900.00	103.578000	223,456.38	IDC-FIS
17395	912828S35	TREASURY NOTES	04/01/2020	06/30/2023	1.375000	.285312	10,000,000.00	10,324,925.51	10,357,800.00	103.578000	32,874.49	IDC-FIS
17326	912828Y61	TREASURY NOTES	09/18/2018	07/31/2023	2.750000	2.899455	5,000,000.00	4,975,737.29	5,394,150.00	107.883000	418,412.71	IDC-FIS
17328	912828Y61	TREASURY NOTES	09/28/2018	07/31/2023	2.750000	2.961654	5,000,000.00	4,965,698.92	5,394,150.00	107.883000	428,451.08	IDC-FIS
17324	912828D1	TREASURY NOTES	09/13/2018	08/31/2023	1.375000	2.867264	5,000,000.00	4,758,238.24	5,188,500.00	103.770000	430,261.76	IDC-FIS



# Market Inventory

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/01/2020 12:39:45 PM

Reporting Currency: Local

## City of Santa Clara

INV	CUSIP	Description	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price	Unrealized G/L	PRC Source
17330	912828T26	TREASURY NOTES	11/14/2018	09/30/2023	1.375000	3.011415	7,500,000.00	7,103,612.30	7,789,725.00	103.863000	686,112.70	IDC-FIS
17340	912828T91	TREASURY NOTES	01/28/2019	10/31/2023	1.625000	2.579465	5,000,000.00	4,843,796.55	5,238,500.00	104.770000	394,703.45	IDC-FIS
17345	912828U57	TREASURY NOTES	02/28/2019	11/30/2023	2.125000	2.496362	5,000,000.00	4,939,083.20	5,328,150.00	106.563000	389,066.80	IDC-FIS
17397	912828U57	TREASURY NOTES	04/20/2020	11/30/2023	2.125000	.263467	5,000,000.00	5,323,727.73	5,328,150.00	106.563000	4,422.27	IDC-FIS
17346	912828V23	TREASURY NOTES	03/14/2019	12/31/2023	2.250000	2.437027	5,000,000.00	4,969,243.80	5,357,800.00	107.156000	388,556.20	IDC-FIS
17342	912828V80	TREASURY NOTES	02/14/2019	01/31/2024	2.250000	2.524589	5,000,000.00	4,948,697.06	5,365,650.00	107.313000	416,952.94	IDC-FIS
17396	912828Z59	TREASURY NOTES	04/15/2020	01/31/2024	2.500000	.336639	5,000,000.00	5,433,177.37	5,409,000.00	108.180000	1,578.12	IDC-FIS
17347	912828W48	TREASURY NOTES	03/20/2019	02/29/2024	2.125000	2.440257	5,000,000.00	4,940,977.86	5,350,800.00	107.016000	409,822.14	IDC-FIS
17352	912828W71	TREASURY NOTES	04/30/2019	03/31/2024	2.125000	2.319173	5,000,000.00	4,963,502.54	5,357,050.00	107.141000	393,547.46	IDC-FIS
17353	912828X70	TREASURY NOTES	05/17/2019	04/30/2024	2.000000	2.202374	5,000,000.00	4,961,874.14	5,340,650.00	106.813000	378,775.86	IDC-FIS
17359	912828WJ5	TREASURY NOTES	08/16/2019	05/15/2024	2.500000	1.428853	5,000,000.00	5,206,218.69	5,440,050.00	108.801000	233,831.31	IDC-FIS
17367	912828WJ5	TREASURY NOTES	10/11/2019	05/15/2024	2.500000	1.498657	5,000,000.00	5,192,709.89	5,440,050.00	108.801000	247,340.11	IDC-FIS
17361	912828XX3	TREASURY NOTES	08/30/2019	06/30/2024	2.000000	1.414330	5,000,000.00	5,112,706.16	5,353,300.00	107.066000	240,593.84	IDC-FIS
17376	9128286Z8	TREASURY NOTES	12/13/2019	06/30/2024	1.750000	1.739161	7,250,000.00	7,252,987.19	7,690,365.00	106.074000	437,377.81	IDC-FIS
17364	9128282N9	TREASURY NOTES	09/11/2019	07/31/2024	2.125000	1.556000	5,000,000.00	5,122,635.55	5,384,550.00	107.691000	261,914.45	IDC-FIS
17390	9128282U3	TREASURY NOTES	03/11/2020	08/31/2024	1.875000	.621947	5,000,000.00	5,278,582.31	5,340,800.00	106.816000	65,020.00	IDC-FIS
17370	9128282Y5	TREASURY NOTES	10/28/2019	09/30/2024	2.125000	1.630859	5,000,000.00	5,106,312.10	5,397,650.00	107.953000	291,337.90	IDC-FIS
17373	9128283D0	TREASURY NOTES	11/19/2019	10/31/2024	2.250000	1.636035	10,000,000.00	10,264,263.00	10,863,700.00	108.637000	599,437.00	IDC-FIS
17379	9128283J7	TREASURY NOTES	01/07/2020	11/30/2024	2.125000	1.617525	5,000,000.00	5,109,238.20	5,412,300.00	108.246000	303,061.80	IDC-FIS
17380	9128283P3	TREASURY NOTES	01/08/2020	12/31/2024	2.250000	1.618632	10,000,000.00	10,271,844.08	10,893,400.00	108.934000	621,555.92	IDC-FIS
17399	912828Z52	TREASURY NOTES	04/23/2020	01/31/2025	1.375000	.365012	5,000,000.00	5,254,348.39	5,253,300.00	105.066000	14,628.12	IDC-FIS
17389	912828Z1	TREASURY NOTES	03/09/2020	02/28/2025	2.750000	.605325	10,000,000.00	11,056,334.92	11,149,600.00	111.496000	99,990.62	IDC-FIS
		Subtotal			1.948838	1.932043	364,750,000.00	366,061,759.03	382,713,740.00	104.924946	16,742,913.35	

### Inv Type: 21 FHLB MEDIUM TERM NOTES

17256	313370U55	FHLB MEDIUM TERM NO	07/22/2016	09/11/2020	2.875000	1.175915	5,000,000.00	5,041,386.81	5,026,000.00	100.520000	-15,386.81	IDC-FIS
17282	3130A1W95	FHLB MEDIUM TERM NO	11/18/2016	06/11/2021	2.250000	1.696591	5,000,000.00	5,026,436.97	5,093,950.00	101.879000	67,513.03	IDC-FIS
17387	3130A1W95	FHLB MEDIUM TERM NO	02/26/2020	06/11/2021	2.250000	1.258135	5,000,000.00	5,048,919.75	5,093,950.00	101.879000	45,030.25	IDC-FIS
17286	3130A8Q55	FHLB MEDIUM TERM NO	11/29/2016	07/14/2021	1.125000	1.814259	5,000,000.00	4,950,753.26	5,048,750.00	100.975000	97,996.74	IDC-FIS
17277	313378JP7	FHLB MEDIUM TERM NO	11/01/2016	09/10/2021	2.375000	1.428993	5,000,000.00	5,068,330.10	5,124,000.00	102.480000	55,669.90	IDC-FIS
17341	3130AFFN2	FHLB MEDIUM TERM NO	02/11/2019	12/10/2021	3.000000	2.497201	5,000,000.00	5,036,060.70	5,196,900.00	103.938000	160,839.30	IDC-FIS
17393	313378CR0	FHLB MEDIUM TERM NO	03/16/2020	03/11/2022	2.250000	.716855	5,000,000.00	5,152,462.50	5,165,300.00	103.306000	14,400.00	IDC-FIS
17333	313383WD9	FHLB MEDIUM TERM NO	12/13/2018	09/09/2022	3.125000	2.898026	5,000,000.00	5,026,601.32	5,313,800.00	106.276000	287,198.68	IDC-FIS
17363	3130A3DL5	FHLB MEDIUM TERM NO	09/06/2019	09/08/2023	2.375000	1.527008	5,000,000.00	5,143,379.72	5,314,900.00	106.298000	171,520.28	IDC-FIS
17336	3130A0F70	FHLB MEDIUM TERM NO	01/09/2019	12/08/2023	3.375000	2.727479	5,000,000.00	5,105,256.40	5,518,650.00	110.373000	413,393.60	IDC-FIS
17392	3130A3VC5	FHLB MEDIUM TERM NO	03/13/2020	12/08/2023	2.250000	.715013	5,000,000.00	5,264,217.38	5,317,900.00	106.358000	53,682.62	IDC-FIS
17350	3130AB3H7	FHLB MEDIUM TERM NO	04/12/2019	03/08/2024	2.375000	2.380001	5,000,000.00	4,999,018.25	5,361,000.00	107.220000	361,981.75	IDC-FIS
17374	3130A1XJ2	FHLB MEDIUM TERM NO	11/21/2019	06/14/2024	2.875000	1.641007	5,000,000.00	5,236,652.25	5,485,650.00	109.713000	248,997.75	IDC-FIS



# Market Inventory

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/01/2020 12:39:45 PM

Reporting Currency: Local

## City of Santa Clara

INV	CUSIP	Description	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price	Unrealized G/L	PRC Source
17365	3130AGWK7	FHLB MEDIUM TERM NO	09/19/2019	08/15/2024	1.500000	1.644760	5,000,000.00	4,968,845.98	5,234,950.00	104.699000	266,104.02	IDC-FIS
17368	3130A2UW4	FHLB MEDIUM TERM NO	10/17/2019	09/13/2024	2.875000	1.656994	5,000,000.00	5,262,003.90	5,520,800.00	110.416000	258,796.10	IDC-FIS
17391	3130A3GE8	FHLB MEDIUM TERM NO	03/13/2020	12/13/2024	2.750000	.768165	5,000,000.00	5,436,587.50	5,510,550.00	110.211000	73,962.50	IDC-FIS
17400	3130A4CH3	FHLB MEDIUM TERM NO	04/28/2020	03/14/2025	2.375000	.665003	10,000,000.00	10,848,367.78	10,892,600.00	108.926000	73,260.00	IDC-FIS
Subtotal					2.469302	1.535224	90,000,000.00	92,615,280.57	95,219,650.00	105.799611	2,634,959.71	

### Inv Type: 22 FHLB COUPON NOTES

17354	3130AGMK8	FHLB COUPON NOTES	06/28/2019	06/28/2024	2.220000	2.220000	5,000,000.00	5,000,000.00	5,076,950.00	101.539000	76,950.00	IDC-FIS
17360	3130AGXF7	FHLB COUPON NOTES	08/26/2019	08/26/2024	1.650000	1.650000	5,000,000.00	5,000,000.00	5,068,150.00	101.363000	68,150.00	IDC-FIS
17371	3130AHGL1	FHLB COUPON NOTES	11/04/2019	11/04/2024	1.875000	1.875000	3,840,000.00	3,840,000.00	3,904,627.20	101.683000	64,627.20	IDC-FIS
Subtotal					1.918353	1.918353	13,840,000.00	13,840,000.00	14,049,727.20	101.515370	209,727.20	

### Inv Type: 23 FNMA COUPON NOTE

17270	3136G4BD4	FNMA COUPON NOTE	09/29/2016	03/29/2021	1.350000	1.350000	5,540,000.00	5,540,000.00	5,587,200.80	100.852000	47,200.80	IDC-FIS
Subtotal					1.350000	1.350000	5,540,000.00	5,540,000.00	5,587,200.80	100.852000	47,200.80	

### Inv Type: 24 FNMA MEDIUM TERM NOTE

17238	3135G0F73	FNMA MEDIUM TERM NO	03/17/2016	11/30/2020	1.500000	1.601110	10,000,000.00	9,995,134.90	10,053,800.00	100.538000	58,665.10	IDC-FIS
17279	3135G0H55	FNMA MEDIUM TERM NO	11/16/2016	12/28/2020	1.875000	1.584161	5,000,000.00	5,006,986.96	5,041,250.00	100.825000	34,263.04	IDC-FIS
17248	3136G02F7	FNMA MEDIUM TERM NO	06/03/2016	05/07/2021	1.600000	1.474085	2,000,000.00	2,002,411.83	2,024,040.00	101.202000	21,628.17	IDC-FIS
17268	3135G0N82	FNMA MEDIUM TERM NO	08/25/2016	08/17/2021	1.250000	1.298063	10,000,000.00	9,993,062.38	10,119,200.00	101.192000	126,137.62	IDC-FIS
17271	3135G0Q89	FNMA MEDIUM TERM NO	10/11/2016	10/07/2021	1.375000	1.450052	5,000,000.00	4,994,596.05	5,074,900.00	101.498000	80,303.95	IDC-FIS
17329	3135G0S38	FNMA MEDIUM TERM NO	10/11/2018	01/05/2022	2.000000	3.012476	5,000,000.00	4,904,303.30	5,137,000.00	102.740000	232,696.70	IDC-FIS
17310	3135G0T78	FNMA MEDIUM TERM NO	01/29/2018	10/05/2022	2.000000	2.496939	5,000,000.00	4,941,733.33	5,191,550.00	103.831000	249,816.67	IDC-FIS
17377	3135G0V75	FNMA MEDIUM TERM NO	12/18/2019	07/02/2024	1.750000	1.732000	5,000,000.00	5,003,862.12	5,278,700.00	105.574000	274,837.88	IDC-FIS
17404	3135G0V75	FNMA MEDIUM TERM NO	05/15/2020	07/02/2024	1.750000	.377002	10,000,000.00	10,626,842.78	10,557,400.00	105.574000	-4,790.00	IDC-FIS
17382	3135G0X24	FNMA MEDIUM TERM NO	01/23/2020	01/07/2025	1.625000	1.627706	7,500,000.00	7,503,426.04	7,901,475.00	105.353000	402,450.00	IDC-FIS
17401	3135G03U5	FNMA MEDIUM TERM NO	05/08/2020	04/22/2025	.625000	.521429	10,000,000.00	10,053,030.56	10,081,000.00	100.810000	30,400.00	IDC-FIS
Subtotal					1.499034	1.390764	74,500,000.00	75,025,390.25	76,460,315.00	102.631295	1,506,409.13	

### Inv Type: 26 FFCB MEDIUM TERM NOTES

17234	3133EFYZ4	FFCB MEDIUM TERM NO	02/18/2016	02/10/2021	1.375000	1.490028	10,000,000.00	9,988,963.72	10,074,000.00	100.740000	85,036.28	IDC-FIS
17386	3133EGYS8	FFCB MEDIUM TERM NO	02/05/2020	04/14/2022	1.400000	1.451035	5,000,000.00	4,994,968.17	5,102,900.00	102.058000	107,931.83	IDC-FIS
17357	3133EKVE3	FFCB MEDIUM TERM NO	07/19/2019	07/19/2022	1.850000	1.889266	5,000,000.00	4,995,262.14	5,162,350.00	103.247000	167,087.86	IDC-FIS
17358	3133EKYJ9	FFCB MEDIUM TERM NO	08/14/2019	08/05/2022	1.850000	1.643841	5,000,000.00	5,024,974.98	5,165,550.00	103.311000	140,575.02	IDC-FIS
17366	3133EHM91	FFCB MEDIUM TERM NO	10/08/2019	11/01/2022	2.080000	1.440040	1,800,000.00	1,828,040.51	1,877,004.00	104.278000	48,963.49	IDC-FIS
17316	3133EJGU7	FFCB MEDIUM TERM NO	03/29/2018	12/16/2022	2.710000	2.638022	5,000,000.00	5,008,434.54	5,297,300.00	105.946000	288,865.46	IDC-FIS



# Market Inventory

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## City of Santa Clara

INV	CUSIP	Description	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price	Unrealized G/L	PRC Source
17332	3133EJSD2	FFCB MEDIUM TERM NO	11/29/2018	06/19/2023	2.890000	2.983126	5,000,000.00	4,987,007.52	5,380,500.00	107.610000	393,492.48	IDC-FIS
17381	3133ELHZ0	FFCB MEDIUM TERM NO	01/17/2020	07/17/2023	1.600000	1.610620	5,000,000.00	4,998,200.00	5,194,500.00	103.890000	196,300.00	IDC-FIS
17327	3133EJWV7	FFCB MEDIUM TERM NO	09/18/2018	08/14/2023	2.900000	3.000958	5,000,000.00	4,983,649.25	5,400,250.00	108.005000	416,600.75	IDC-FIS
17331	3133EJD48	FFCB MEDIUM TERM NO	11/28/2018	10/02/2023	3.050000	3.024022	7,575,000.00	7,581,222.83	8,242,130.25	108.807000	660,907.42	IDC-FIS
17355	3133EHN25	FFCB MEDIUM TERM NO	06/27/2019	11/01/2023	2.200000	1.866116	2,965,000.00	2,998,072.60	3,148,622.45	106.193000	150,549.85	IDC-FIS
17348	3133EKBW5	FFCB MEDIUM TERM NO	03/21/2019	02/27/2024	2.610000	2.466241	5,000,000.00	5,026,828.71	5,411,850.00	108.237000	385,021.29	IDC-FIS
17362	3133EKHV1	FFCB MEDIUM TERM NO	09/05/2019	07/22/2024	2.450000	1.384069	5,000,000.00	5,230,958.08	5,415,050.00	108.301000	184,091.92	IDC-FIS
17372	3133EK4Y9	FFCB MEDIUM TERM NO	11/12/2019	11/01/2024	1.650000	1.806956	5,000,000.00	4,966,368.61	5,264,150.00	105.283000	297,781.39	IDC-FIS
17406	3133ELJM7	FFCB MEDIUM TERM NO	05/19/2020	01/23/2025	1.650000	.555648	7,320,000.00	7,728,285.20	7,717,988.40	105.437000	28,621.20	IDC-FIS
17405	3133ELZM9	FFCB MEDIUM TERM NO	05/18/2020	05/14/2025	.500000	.534983	10,000,000.00	9,983,355.56	9,982,800.00	99.828000	0.00	BOOK
17408	3133ELH23	FFCB Medium Term No	06/17/2020	06/09/2025	.500000	.505008	10,000,000.00	9,998,651.11	9,997,540.00	99.975400	0.00	BOOK
		Subtotal			1.795138	1.648406	99,660,000.00	100,323,243.53	103,834,485.10	104.188727	3,551,826.24	

### Inv Type: 28 FHLMC MEDIUM TERM NOTES

17388	3134G9M20	FHLMC MEDIUM TERM N	02/26/2020	07/26/2021	1.875000	1.275218	5,000,000.00	5,049,762.50	5,093,200.00	101.864000	51,250.00	IDC-FIS
17402	3137EAER6	FHLMC MEDIUM TERM N	05/11/2020	05/05/2023	.375000	.277020	5,000,000.00	5,014,753.33	5,013,000.00	100.260000	-1,545.00	IDC-FIS
17407	3137EAEP0	FHLMC MEDIUM TERM N	05/21/2020	02/12/2025	1.500000	.526022	5,000,000.00	5,247,168.33	5,239,050.00	104.781000	12,090.00	IDC-FIS
		Subtotal			1.255224	.691554	15,000,000.00	15,311,684.16	15,345,250.00	102.301667	61,795.00	

### Inv Type: 29 FHLMC COUPON NOTES

17351	3134GTKG7	FHLMC COUPON NOTES	05/03/2019	05/03/2024	2.600000	2.600000	3,000,000.00	3,000,000.00	3,051,780.00	101.726000	51,780.00	IDC-FIS
		Subtotal			2.600000	2.600000	3,000,000.00	3,000,000.00	3,051,780.00	101.726000	51,780.00	

### Inv Type: 65 Govt Mutual Fund - Fidelity

17403		FIDELITY GOVERNMENT	05/08/2020	07/01/2020	.105026	.105026	21,697,982.92	21,697,982.92	21,697,982.92	100.000000	0.00	BOOK
		Subtotal			.105026	.105026	21,697,982.92	21,697,982.92	21,697,982.92	100.000000	0.00	

### Inv Type: 99 LOCAL AGENCY INVESTMENT FUND

16059		STATE OF CA DEMAND	09/30/1997	07/01/2020	1.992766	1.992766	64,206,402.35	64,206,402.35	64,206,402.35	100.000000	0.00	BOOK
		Subtotal			1.992766	1.992766	64,206,402.35	64,206,402.35	64,206,402.35	100.000000	0.00	

### Inv Type: 305 MUTUAL FUNDS-FIDELITY

17385		FIDELITY PRIME MMKT	12/13/2019	07/01/2020	.438084	.438084	0.00	0.00	0.00	100.090000	0.00	USERPR
		Subtotal			.000000	.000000	0.00	0.00	0.00	.000000	0.00	



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INV	CUSIP	Description	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price	Unrealized G/L	PRC Source
<b>Inv Type: 315 MUTUAL FUNDS-DREYFUS</b>												
16064		DREYFUS TREASURY CA	10/31/1997	07/01/2020	.094162	.094162	2,145,721.00	2,145,721.00	2,145,721.00	100.000000	0.00	BOOK
				Subtotal	.094162	.094162	2,145,721.00	2,145,721.00	2,145,721.00	100.000000	0.00	
Grand Total				Count 115	1.877058	1.713676	754,340,106.27	759,767,463.81	784,312,254.37	103.973294	24,806,611.43	