



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

July 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 July 31, 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 July 31, 2020.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$763,935,262	99.52%
SOSA	22,902	0.00%
HA	<u>3,644,842</u>	<u>0.48%</u>
Unrestricted	\$767,603,006	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,145,870</u>	
Total Investments	<u>\$769,748,876</u>	

On July 31, 2020 the book value and market value of the City's unrestricted pooled investment portfolio were \$767,603,006 and \$792,503,336, respectively.

Investment Strategy and Market Update

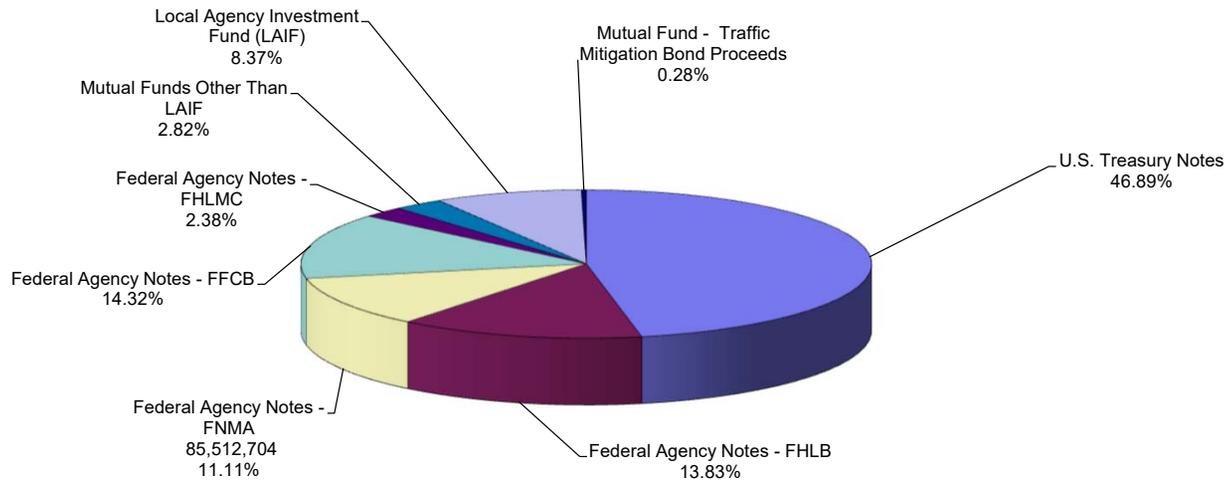
The City's investment strategy for July 2020 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity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

As of July 31, 2020, 41.64% 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 2.52 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>
July 2020	1.60%	1.65%	2.52
June 2020	1.70%	1.76%	2.53
July 2019	2.02%	2.23%	2.02

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS JULY 31, 2020**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	360,939,191	46.89%	No Limit
Federal Agency Notes - FHLB	106,471,696	13.83%	40%
Federal Agency Notes - FNMA	85,512,704	11.11%	40%
Federal Agency Notes - FFCB	110,265,120	14.32%	40%
Federal Agency Notes - FHLMC	18,291,514	2.38%	40%
Mutual Funds Other Than LAIF	21,699,742	2.82%	10% Per Fund
Local Agency Investment Fund (LAIF)	64,423,039	8.37%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,145,870	0.28%	10% Per Fund
TOTAL INVESTMENTS	\$ 769,748,876	100.00%	

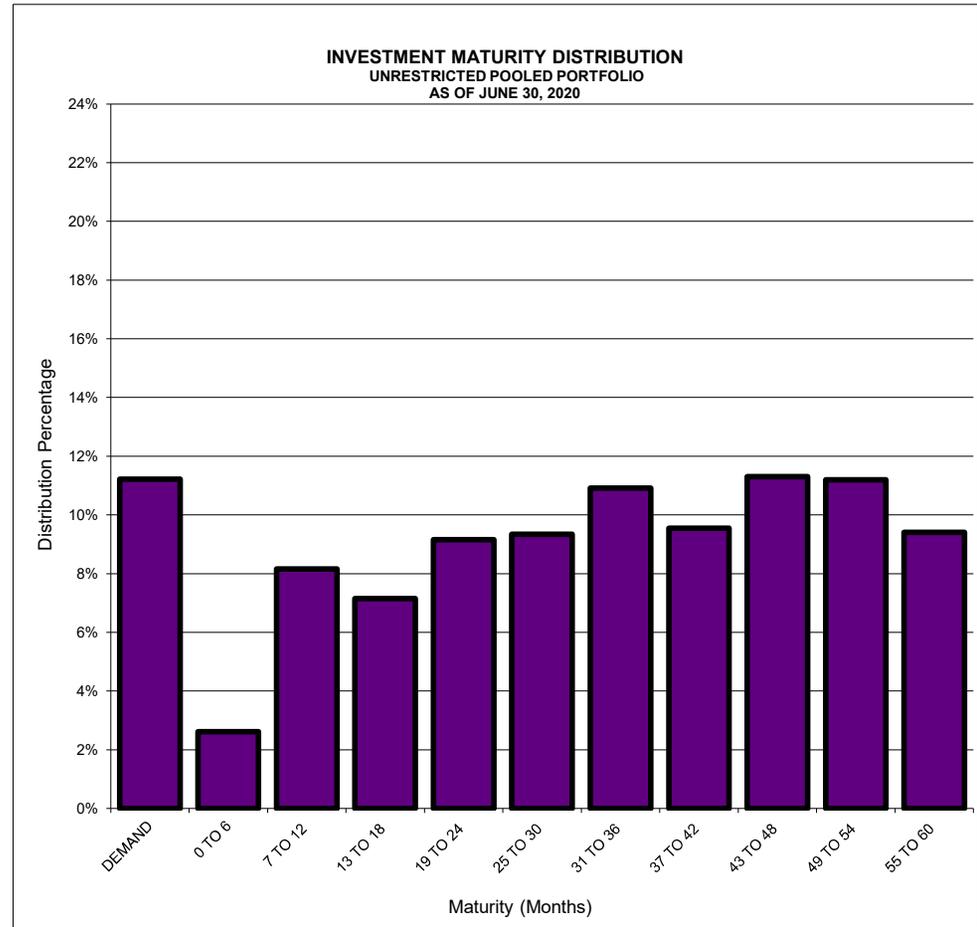


**INVESTMENT MATURITY DISTRIBUTION
AS OF JULY 31, 2020
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>BOOK VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND	\$ 86,122,781 (a)	3	11.22%
0 TO 6	20,043,509	3	2.61%
7 TO 12	62,606,800	11	8.16%
13 TO 18	54,854,059	9	7.15%
19 TO 24	70,274,221	12	9.16%
25 TO 30	71,709,942	13	9.34%
31 TO 36	83,771,467	12	10.91%
37 TO 42	73,344,267	14	9.55%
43 TO 48	86,755,245	16	11.30%
49 TO 54	85,903,258	14	11.19%
55 TO 60	72,217,457	8	9.41%
TOTAL	\$ 767,603,006	115	100.00%

Average Maturity of Unrestricted Pool: 2.52 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: 07/31/2020

Date Basis: Settlement

Run: 08/04/2020 06:37:14 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
Inv Type: 12 TREASURY NOTES												
17296	912828Q37	TREASURY NOTES	02/14/2017	03/31/2021	1.250000	1.803695	5,000,000.00	4,973,516.87	5,037,300.00	100.746000	63,783.13	IDC-FIS
17322	9128284G2	TREASURY NOTES	06/19/2018	04/15/2021	2.375000	2.662058	5,000,000.00	4,986,277.73	5,078,700.00	101.574000	92,422.27	IDC-FIS
17343	912828WR7	TREASURY NOTES	02/19/2019	06/30/2021	2.125000	2.496231	5,000,000.00	4,982,102.85	5,090,250.00	101.805000	108,147.15	IDC-FIS
17369	912828WY2	TREASURY NOTES	10/24/2019	07/31/2021	2.250000	1.621904	10,000,000.00	10,061,409.16	10,209,800.00	102.098000	148,390.84	IDC-FIS
17338	9128285F3	TREASURY NOTES	01/17/2019	10/15/2021	2.875000	2.543204	5,000,000.00	5,023,776.86	5,164,850.00	103.297000	141,073.14	IDC-FIS
17321	912828U65	TREASURY NOTES	05/22/2018	11/30/2021	1.750000	2.805608	10,000,000.00	9,850,529.23	10,214,500.00	102.145000	363,970.77	IDC-FIS
17306	912828U81	TREASURY NOTES	11/09/2017	12/31/2021	2.000000	1.914991	5,000,000.00	5,006,083.73	5,131,850.00	102.637000	125,766.27	IDC-FIS
17312	912828V72	TREASURY NOTES	02/26/2018	01/31/2022	1.875000	2.530589	5,000,000.00	4,953,458.19	5,130,300.00	102.606000	176,841.81	IDC-FIS
17297	912828J43	TREASURY NOTES	03/03/2017	02/28/2022	1.750000	2.067799	5,000,000.00	4,970,008.23	5,127,950.00	102.559000	157,941.77	IDC-FIS
17334	912828J43	TREASURY NOTES	12/14/2018	02/28/2022	1.750000	2.763338	5,000,000.00	4,903,782.26	5,127,950.00	102.559000	224,167.74	IDC-FIS
17309	912828W89	TREASURY NOTES	01/25/2018	03/31/2022	1.875000	2.368364	5,000,000.00	4,953,347.70	5,144,750.00	102.895000	191,402.30	IDC-FIS
17308	912828X47	TREASURY NOTES	01/22/2018	04/30/2022	1.875000	2.361028	5,000,000.00	4,954,061.22	5,151,350.00	103.027000	197,288.78	IDC-FIS
17300	912828XD7	TREASURY NOTES	06/09/2017	05/31/2022	1.875000	1.772818	5,000,000.00	5,009,716.82	5,159,950.00	103.199000	150,233.18	IDC-FIS
17335	912828XG0	TREASURY NOTES	12/21/2018	06/30/2022	2.125000	2.638411	5,000,000.00	4,951,322.12	5,191,000.00	103.820000	239,677.88	IDC-FIS
17375	912828XG0	TREASURY NOTES	11/25/2019	06/30/2022	2.125000	1.596160	10,000,000.00	10,103,032.29	10,382,000.00	103.820000	278,967.71	IDC-FIS
17394	912828XG0	TREASURY NOTES	03/25/2020	06/30/2022	2.125000	.351460	10,000,000.00	10,352,599.76	10,382,000.00	103.820000	29,400.24	IDC-FIS
17315	912828P4	TREASURY NOTES	03/27/2018	07/31/2022	1.875000	2.591504	5,000,000.00	4,932,711.34	5,174,600.00	103.492000	241,888.66	IDC-FIS
17303	912828L24	TREASURY NOTES	09/29/2017	08/31/2022	1.875000	1.913317	5,000,000.00	4,995,435.00	5,182,250.00	103.645000	186,815.00	IDC-FIS
17304	912828L57	TREASURY NOTES	10/06/2017	09/30/2022	1.750000	1.958257	5,000,000.00	4,975,336.54	5,175,800.00	103.516000	200,463.46	IDC-FIS
17318	912828W9	TREASURY NOTES	04/20/2018	09/30/2022	1.875000	2.739970	5,000,000.00	4,898,982.07	5,189,850.00	103.797000	290,867.93	IDC-FIS
17305	912828M49	TREASURY NOTES	10/31/2017	10/31/2022	1.875000	2.071694	5,000,000.00	4,976,757.82	5,196,700.00	103.934000	219,942.18	IDC-FIS
17307	912828M80	TREASURY NOTES	12/18/2017	11/30/2022	2.000000	2.168858	5,000,000.00	4,980,098.87	5,218,550.00	104.371000	238,451.13	IDC-FIS
17320	912828N30	TREASURY NOTES	05/15/2018	12/31/2022	2.125000	2.835579	10,000,000.00	9,834,650.35	10,482,800.00	104.828000	648,149.65	IDC-FIS
17398	912828Z29	TREASURY NOTES	04/21/2020	01/15/2023	1.500000	.237587	10,000,000.00	10,314,157.91	10,337,900.00	103.379000	23,742.09	IDC-FIS
17311	912828P38	TREASURY NOTES	02/14/2018	01/31/2023	1.750000	2.566484	5,000,000.00	4,904,738.38	5,203,150.00	104.063000	298,411.62	IDC-FIS
17314	912828P79	TREASURY NOTES	02/28/2018	02/28/2023	1.500000	2.682776	10,000,000.00	9,670,481.93	10,355,900.00	103.559000	685,418.07	IDC-FIS
17317	912828Q29	TREASURY NOTES	04/11/2018	03/31/2023	1.500000	2.624318	10,000,000.00	9,686,139.54	10,368,000.00	103.680000	681,860.46	IDC-FIS
17319	912828R28	TREASURY NOTES	05/09/2018	04/30/2023	1.625000	2.824390	10,000,000.00	9,666,968.22	10,412,500.00	104.125000	745,531.78	IDC-FIS
17323	912828R69	TREASURY NOTES	07/17/2018	05/31/2023	1.625000	2.763323	10,000,000.00	9,682,915.26	10,425,000.00	104.250000	742,084.74	IDC-FIS
17339	912828S35	TREASURY NOTES	01/17/2019	06/30/2023	1.375000	2.549274	5,000,000.00	4,834,585.10	5,182,050.00	103.641000	347,464.90	IDC-FIS
17378	912828S35	TREASURY NOTES	12/18/2019	06/30/2023	1.375000	1.682342	5,000,000.00	4,955,443.62	5,182,050.00	103.641000	226,606.38	IDC-FIS
17395	912828S35	TREASURY NOTES	04/01/2020	06/30/2023	1.375000	.285312	10,000,000.00	10,324,925.51	10,364,100.00	103.641000	39,174.49	IDC-FIS
17326	912828Y61	TREASURY NOTES	09/18/2018	07/31/2023	2.750000	2.899455	5,000,000.00	4,979,197.96	5,391,800.00	107.836000	412,602.04	IDC-FIS
17328	912828Y61	TREASURY NOTES	09/28/2018	07/31/2023	2.750000	2.961654	5,000,000.00	4,970,591.40	5,391,800.00	107.836000	421,208.60	IDC-FIS
17324	912828D1	TREASURY NOTES	09/13/2018	08/31/2023	1.375000	2.867264	5,000,000.00	4,758,238.24	5,191,800.00	103.836000	433,561.76	IDC-FIS
17330	912828T26	TREASURY NOTES	11/14/2018	09/30/2023	1.375000	3.011415	7,500,000.00	7,103,612.30	7,795,350.00	103.938000	691,737.70	IDC-FIS



Market Inventory

As Of Date: 07/31/2020

Date Basis: Settlement

Run: 08/04/2020 06:37:14 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
17340	912828T91	TREASURY NOTES	01/28/2019	10/31/2023	1.625000	2.579465	5,000,000.00	4,843,796.55	5,242,000.00	104.840000	398,203.45	IDC-FIS
17345	912828U57	TREASURY NOTES	02/28/2019	11/30/2023	2.125000	2.496362	5,000,000.00	4,939,083.20	5,330,450.00	106.609000	391,366.80	IDC-FIS
17397	912828U57	TREASURY NOTES	04/20/2020	11/30/2023	2.125000	.263467	5,000,000.00	5,323,727.73	5,330,450.00	106.609000	6,722.27	IDC-FIS
17346	912828V23	TREASURY NOTES	03/14/2019	12/31/2023	2.250000	2.437027	5,000,000.00	4,969,243.80	5,358,200.00	107.164000	388,956.20	IDC-FIS
17342	912828V80	TREASURY NOTES	02/14/2019	01/31/2024	2.250000	2.524589	5,000,000.00	4,955,092.36	5,366,800.00	107.336000	411,707.64	IDC-FIS
17396	912828Z29	TREASURY NOTES	04/15/2020	01/31/2024	2.500000	.336639	5,000,000.00	5,375,674.72	5,409,400.00	108.188000	33,725.28	IDC-FIS
17347	912828W48	TREASURY NOTES	03/20/2019	02/29/2024	2.125000	2.440257	5,000,000.00	4,940,977.86	5,353,150.00	107.063000	412,172.14	IDC-FIS
17352	912828W71	TREASURY NOTES	04/30/2019	03/31/2024	2.125000	2.319173	5,000,000.00	4,963,502.54	5,360,150.00	107.203000	396,647.46	IDC-FIS
17353	912828X70	TREASURY NOTES	05/17/2019	04/30/2024	2.000000	2.202374	5,000,000.00	4,961,874.14	5,344,550.00	106.891000	382,675.86	IDC-FIS
17359	912828WJ5	TREASURY NOTES	08/16/2019	05/15/2024	2.500000	1.428853	5,000,000.00	5,206,218.69	5,441,800.00	108.836000	235,581.31	IDC-FIS
17367	912828WJ5	TREASURY NOTES	10/11/2019	05/15/2024	2.500000	1.498657	5,000,000.00	5,192,709.89	5,441,800.00	108.836000	249,090.11	IDC-FIS
17361	912828XX3	TREASURY NOTES	08/30/2019	06/30/2024	2.000000	1.414330	5,000,000.00	5,112,706.16	5,357,250.00	107.145000	244,543.84	IDC-FIS
17376	9128286Z8	TREASURY NOTES	12/13/2019	06/30/2024	1.750000	1.739161	7,250,000.00	7,252,987.19	7,697,470.00	106.172000	444,482.81	IDC-FIS
17364	9128282N9	TREASURY NOTES	09/11/2019	07/31/2024	2.125000	1.556000	5,000,000.00	5,109,042.57	5,389,450.00	107.789000	280,407.43	IDC-FIS
17390	9128282U3	TREASURY NOTES	03/11/2020	08/31/2024	1.875000	.621947	5,000,000.00	5,278,582.31	5,346,700.00	106.934000	70,920.00	IDC-FIS
17370	9128282Y5	TREASURY NOTES	10/28/2019	09/30/2024	2.125000	1.630859	5,000,000.00	5,106,312.10	5,404,100.00	108.082000	297,787.90	IDC-FIS
17373	9128283D0	TREASURY NOTES	11/19/2019	10/31/2024	2.250000	1.636035	10,000,000.00	10,264,263.00	10,874,200.00	108.742000	609,937.00	IDC-FIS
17379	9128283J7	TREASURY NOTES	01/07/2020	11/30/2024	2.125000	1.617525	5,000,000.00	5,109,238.20	5,416,800.00	108.336000	307,561.80	IDC-FIS
17380	9128283P3	TREASURY NOTES	01/08/2020	12/31/2024	2.250000	1.618632	10,000,000.00	10,271,844.08	10,903,500.00	109.035000	631,655.92	IDC-FIS
17399	912828Z52	TREASURY NOTES	04/23/2020	01/31/2025	1.375000	.365012	5,000,000.00	5,224,986.57	5,264,250.00	105.285000	39,263.43	IDC-FIS
17389	9128283Z1	TREASURY NOTES	03/09/2020	02/28/2025	2.750000	.605325	10,000,000.00	11,056,334.92	11,160,600.00	111.606000	110,990.62	IDC-FIS
		Subtotal			1.955061	1.931988	359,750,000.00	360,939,190.96	377,739,520.00	105.000562	16,809,856.89	

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	5,014,550.00	100.291000	-26,836.81	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	5,091,150.00	101.823000	64,713.03	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	5,091,150.00	101.823000	42,230.25	IDC-FIS
17286	3130A8QS5	FHLB MEDIUM TERM NO	11/29/2016	07/14/2021	1.125000	1.814259	5,000,000.00	4,967,168.84	5,047,900.00	100.958000	80,731.16	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	5,122,150.00	102.443000	53,819.90	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	5,192,600.00	103.852000	156,539.30	IDC-FIS
17393	313378CRO	FHLB MEDIUM TERM NO	03/16/2020	03/11/2022	2.250000	.716855	5,000,000.00	5,152,462.50	5,158,450.00	103.169000	7,550.00	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	5,307,550.00	106.151000	280,948.68	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	5,325,750.00	106.515000	182,370.28	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	5,517,000.00	110.340000	411,743.60	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	5,336,200.00	106.724000	71,982.62	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	5,363,350.00	107.267000	364,331.75	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	5,487,050.00	109.741000	250,397.75	IDC-FIS
17365	3130AGWK7	FHLB MEDIUM TERM NO	09/19/2019	08/15/2024	1.500000	1.644760	5,000,000.00	4,968,845.98	5,243,750.00	104.875000	274,904.02	IDC-FIS



Market Inventory

As Of Date: 07/31/2020

Date Basis: Settlement

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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
17368	3130A2UW4	FHLB MEDIUM TERM NO	10/17/2019	09/13/2024	2.875000	1.656994	5,000,000.00	5,262,003.90	5,507,250.00	110.145000	245,246.10	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	5,518,650.00	110.373000	82,062.50	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	10,894,500.00	108.945000	75,160.00	IDC-FIS
Subtotal					2.469064	1.535274	90,000,000.00	92,631,696.15	95,219,000.00	105.798889	2,617,894.13	

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	5,073,800.00	101.476000	73,800.00	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	5,067,200.00	101.344000	67,200.00	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	3,904,281.60	101.674000	64,281.60	IDC-FIS
Subtotal					1.918353	1.918353	13,840,000.00	13,840,000.00	14,045,281.60	101.483249	205,281.60	

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	5,583,322.80	100.782000	43,322.80	IDC-FIS
Subtotal					1.350000	1.350000	5,540,000.00	5,540,000.00	5,583,322.80	100.782000	43,322.80	

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	10,045,300.00	100.453000	50,165.10	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	5,035,600.00	100.712000	28,613.04	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	2,022,260.00	101.113000	19,848.17	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	10,114,700.00	101.147000	121,637.62	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	5,073,150.00	101.463000	78,553.95	IDC-FIS
17329	3135G0S38	FNMA MEDIUM TERM NO	10/11/2018	01/05/2022	2.000000	3.012476	5,000,000.00	4,928,161.93	5,132,150.00	102.643000	203,988.07	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	5,200,500.00	104.010000	258,766.67	IDC-FIS
17377	3135G0V75	FNMA MEDIUM TERM NO	12/18/2019	07/02/2024	1.750000	1.732000	5,000,000.00	5,003,434.04	5,288,400.00	105.768000	284,965.96	IDC-FIS
17404	3135G0V75	FNMA MEDIUM TERM NO	05/15/2020	07/02/2024	1.750000	.377002	10,000,000.00	10,543,934.66	10,576,800.00	105.768000	32,865.34	IDC-FIS
17382	3135G0X24	FNMA MEDIUM TERM NO	01/23/2020	01/07/2025	1.625000	1.627706	7,500,000.00	7,499,114.91	7,911,300.00	105.484000	412,185.09	IDC-FIS
17401	3135G03U5	FNMA MEDIUM TERM NO	05/08/2020	04/22/2025	.625000	.521429	10,000,000.00	10,053,030.56	10,104,400.00	101.044000	53,800.00	IDC-FIS
17410	3135G04Z3	FNMA MEDIUM TERM NO	07/20/2020	06/17/2025	.500000	.463065	5,000,000.00	5,011,102.78	5,008,950.00	100.179000	0.00	BOOK
Subtotal					1.436315	1.334154	79,500,000.00	79,972,704.33	81,513,510.00	102.532717	1,545,389.01	

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	10,064,100.00	100.641000	75,136.28	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	5,103,050.00	102.061000	108,081.83	IDC-FIS
17357	3133EKVE3	FFCB MEDIUM TERM NO	07/19/2019	07/19/2022	1.850000	1.889266	5,000,000.00	4,996,208.67	5,161,700.00	103.234000	165,491.33	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	1,875,222.00	104.179000	47,181.49	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	5,293,300.00	105.866000	284,865.46	IDC-FIS



Market Inventory

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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
17332	3133EJSD2	FFCB MEDIUM TERM NO	11/29/2018	06/19/2023	2.890000	2.983126	5,000,000.00	4,987,007.52	5,377,800.00	107.556000	390,792.48	IDC-FIS
17381	3133ELHZ0	FFCB MEDIUM TERM NO	01/17/2020	07/17/2023	1.600000	1.610620	5,000,000.00	4,998,457.95	5,197,250.00	103.945000	198,792.05	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	5,397,350.00	107.947000	413,700.75	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	8,237,661.00	108.748000	656,438.17	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	3,149,838.10	106.234000	151,765.50	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	5,419,650.00	108.393000	392,821.29	IDC-FIS
17362	3133EKHV1	FFCB MEDIUM TERM NO	09/05/2019	07/22/2024	2.450000	1.384069	5,000,000.00	5,205,358.59	5,425,600.00	108.512000	220,241.41	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	5,279,100.00	105.582000	312,731.39	IDC-FIS
17406	3133ELJM7	FFCB MEDIUM TERM NO	05/19/2020	01/23/2025	1.650000	.555648	7,320,000.00	7,675,110.92	7,728,529.20	105.581000	53,418.28	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					1.795048	1.649055	99,660,000.00	100,245,674.24	103,856,040.30	104.210356	3,612,032.73	

Inv Type: 27 FFCB COUPON NOTES

17409	3133ELR71	FFCB MEDIUM TERM NO	07/15/2020	07/02/2025	.500000	.464007	10,000,000.00	10,019,445.56	10,017,640.00	100.176400	0.00	BOOK
Subtotal					.500000	.464007	10,000,000.00	10,019,445.56	10,017,640.00	100.176400	0.00	

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	5,029,592.64	5,085,050.00	101.701000	55,457.36	IDC-FIS
17402	3137EAER6	FHLMC MEDIUM TERM N	05/11/2020	05/05/2023	.375000	.277020	5,000,000.00	5,014,753.33	5,020,550.00	100.411000	6,005.00	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	5,252,400.00	105.048000	25,440.00	IDC-FIS
Subtotal					1.254406	.690784	15,000,000.00	15,291,514.30	15,358,000.00	102.386667	86,902.36	

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	3,048,240.00	101.608000	48,240.00	IDC-FIS
Subtotal					2.600000	2.600000	3,000,000.00	3,000,000.00	3,048,240.00	101.608000	48,240.00	

Inv Type: 65 Govt Mutual Fund - Fidelity

17403		FIDELITY GOVERNMENT	05/08/2020	08/01/2020	.094139	.094139	21,699,741.85	21,699,741.85	21,699,741.85	100.000000	0.00	BOOK
Subtotal					.094139	.094139	21,699,741.85	21,699,741.85	21,699,741.85	100.000000	0.00	

Inv Type: 99 LOCAL AGENCY INVESTMENT FUND

16059		STATE OF CA DEMAND	09/30/1997	08/01/2020	1.335841	1.335841	64,423,039.45	64,423,039.45	64,423,039.45	100.000000	0.00	BOOK
Subtotal					1.335841	1.335841	64,423,039.45	64,423,039.45	64,423,039.45	100.000000	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
<u>Inv Type: 305 MUTUAL FUNDS-FIDELITY</u>												
17385		FIDELITY PRIME MMKT	12/13/2019	08/01/2020	.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	
<u>Inv Type: 315 MUTUAL FUNDS-DREYFUS</u>												
16064		DREYFUS TREASURY CA	10/31/1997	08/01/2020	.080500	.080500	2,145,869.74	2,145,869.74	2,145,869.74	100.000000	0.00	BOOK
				Subtotal	.080500	.080500	2,145,869.74	2,145,869.74	2,145,869.74	100.000000	0.00	
Grand Total				Count 116	1.797311	1.632828	764,558,651.04	769,748,876.58	794,649,205.74	103.935676	24,968,919.52	