



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

February 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 February 29, 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 February 29, 2020.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$756,893,829	99.56%
SOSA	(131,904)	-0.02%
HA	<u>3,483,487</u>	<u>0.46%</u>
Unrestricted	\$760,245,412	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,143,782</u>	
Total Investments	<u>\$762,389,194</u>	

On February 29, 2020 the book value and market value of the City's unrestricted pooled investment portfolio were \$760,245,412 and \$777,425,171, respectively.

Investment Strategy and Market Update

The City's investment strategy for February 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.

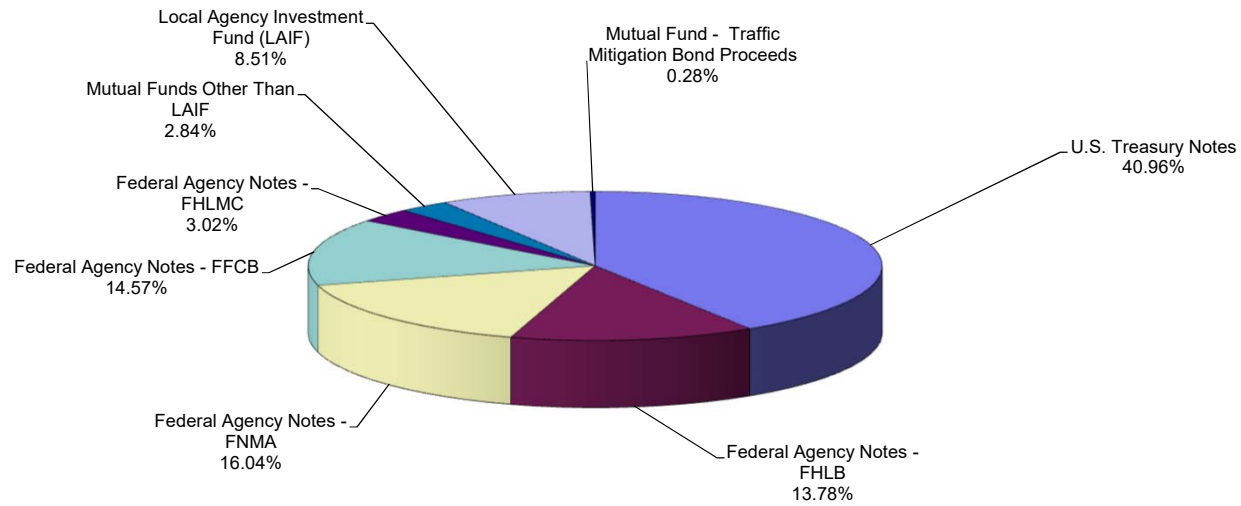
As of February 29, 2020, 47.41% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.14 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>
February 2020	1.97%	2.13%	2.14
January 2020	1.94%	2.19%	2.19
February 2019	2.08%	2.08%	2.09

*Beginning March 2019, the Benchmark Yield was revised from a 12-month moving average yield of two-year Treasury Notes to a 24-month moving average yield of two-year Treasury Notes to provide for a better measurement of the portfolio's performance by more closely approximating the benchmark with the portfolio's target weighted average maturity of less than three years. The February 2019 Benchmark Yield has been updated to reflect a 24-month moving average yield.

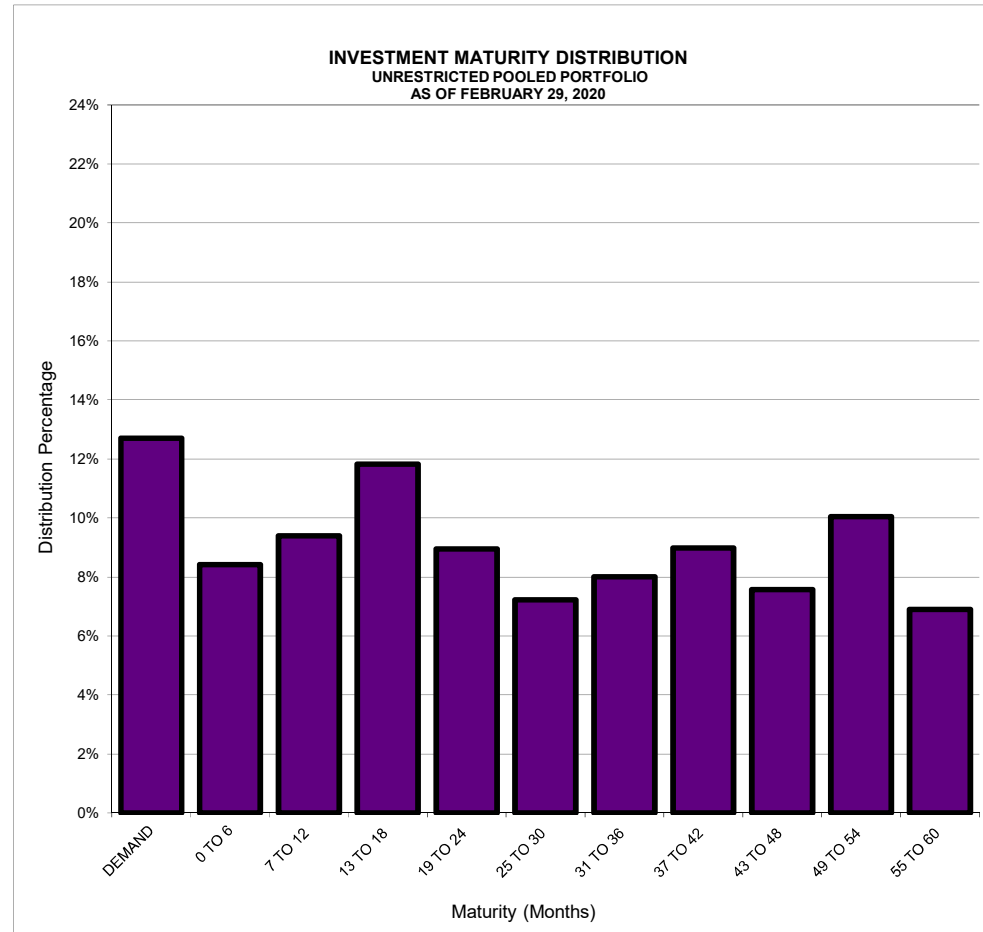
**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS FEBRUARY 29, 2020**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	312,276,736	40.96%	No Limit
Federal Agency Notes - FHLB	105,000,339	13.78%	40%
Federal Agency Notes - FNMA	122,300,527	16.04%	40%
Federal Agency Notes - FFCB	111,099,861	14.57%	40%
Federal Agency Notes - FHLMC	23,037,373	3.02%	40%
Mutual Funds Other Than LAIF	21,649,823	2.84%	10% Per Fund
Local Agency Investment Fund (LAIF)	64,880,753	8.51%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,143,782	0.28%	10% Per Fund
TOTAL INVESTMENTS	\$ 762,389,194	100.00%	



**INVESTMENT MATURITY DISTRIBUTION
AS OF FEBRUARY 29, 2020
UNRESTRICTED POOLED PORTFOLIO**

<u>MATURITY (IN MONTHS)</u>	<u>BOOK VALUE</u>	<u>NUMBER OF INVESTMENTS</u>	<u>DISTRIBUTION</u>
DEMAND	\$ 96,548,579 (a)	4	12.70%
0 TO 6	64,019,061	9	8.42%
7 TO 12	71,357,998	9	9.39%
13 TO 18	89,842,429	16	11.82%
19 TO 24	68,049,231	13	8.95%
25 TO 30	54,911,052	10	7.22%
31 TO 36	60,906,133	11	8.01%
37 TO 42	68,262,103	11	8.98%
43 TO 48	57,541,759	11	7.57%
49 TO 54	76,336,335	15	10.04%
55 TO 60	52,470,732	8	6.90%
TOTAL	\$ 760,245,412	117	100.00%



Average Maturity of Unrestricted Pool: 2.14 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: 02/29/2020

Date Basis: Settlement

ATTACHMENT A

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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
Inv Type: 12 TREASURY NOTES												
17383	912828XH8	TREASURY NOTES	01/29/2020	06/30/2020	1.625000	1.529489	10,000,000.00	10,016,852.68	10,009,800.00	100.098000	5,893.75	IDC-FIS
17356	9128282J8	TREASURY NOTES	07/09/2019	07/15/2020	1.500000	1.999197	5,000,000.00	4,987,836.02	5,003,500.00	100.070000	15,663.98	IDC-FIS
17296	912828Q37	TREASURY NOTES	02/14/2017	03/31/2021	1.250000	1.803695	5,000,000.00	4,960,202.55	5,009,950.00	100.199000	49,747.45	IDC-FIS
17322	9128284G2	TREASURY NOTES	06/19/2018	04/15/2021	2.375000	2.662058	5,000,000.00	4,979,378.90	5,072,850.00	101.457000	93,471.10	IDC-FIS
17343	912828WR7	TREASURY NOTES	02/19/2019	06/30/2021	2.125000	2.496231	5,000,000.00	4,973,154.28	5,074,400.00	101.488000	101,245.72	IDC-FIS
17369	912828WY2	TREASURY NOTES	10/24/2019	07/31/2021	2.250000	1.621904	10,000,000.00	10,092,113.73	10,177,300.00	101.773000	85,186.27	IDC-FIS
17338	9128285F3	TREASURY NOTES	01/17/2019	10/15/2021	2.875000	2.543204	5,000,000.00	5,031,731.46	5,154,300.00	103.086000	122,568.54	IDC-FIS
17321	912828U65	TREASURY NOTES	05/22/2018	11/30/2021	1.750000	2.805608	10,000,000.00	9,800,523.46	10,141,800.00	101.418000	341,276.54	IDC-FIS
17306	912828U81	TREASURY NOTES	11/09/2017	12/31/2021	2.000000	1.914991	5,000,000.00	5,008,104.24	5,096,700.00	101.934000	88,595.76	IDC-FIS
17312	912828V72	TREASURY NOTES	02/26/2018	01/31/2022	1.875000	2.530589	5,000,000.00	4,938,000.87	5,091,200.00	101.824000	153,199.13	IDC-FIS
17297	912828J43	TREASURY NOTES	03/03/2017	02/28/2022	1.750000	2.067799	5,000,000.00	4,962,520.57	5,083,200.00	101.664000	120,679.43	IDC-FIS
17334	912828J43	TREASURY NOTES	12/14/2018	02/28/2022	1.750000	2.763338	5,000,000.00	4,879,760.83	5,083,200.00	101.664000	203,439.17	IDC-FIS
17309	912828W89	TREASURY NOTES	01/25/2018	03/31/2022	1.875000	2.368364	5,000,000.00	4,941,636.63	5,100,000.00	102.000000	158,363.37	IDC-FIS
17308	912828X47	TREASURY NOTES	01/22/2018	04/30/2022	1.875000	2.361028	5,000,000.00	4,942,592.28	5,104,500.00	102.090000	161,907.72	IDC-FIS
17300	912828XD7	TREASURY NOTES	06/09/2017	05/31/2022	1.875000	1.772818	5,000,000.00	5,012,156.03	5,109,400.00	102.188000	97,243.97	IDC-FIS
17335	912828XG0	TREASURY NOTES	12/21/2018	06/30/2022	2.125000	2.638411	5,000,000.00	4,939,169.34	5,142,200.00	102.844000	203,030.66	IDC-FIS
17375	912828XG0	TREASURY NOTES	11/25/2019	06/30/2022	2.125000	1.596160	10,000,000.00	10,128,755.03	10,284,400.00	102.844000	155,644.97	IDC-FIS
17315	9128282P4	TREASURY NOTES	03/27/2018	07/31/2022	1.875000	2.591504	5,000,000.00	4,915,912.25	5,117,600.00	102.352000	201,687.75	IDC-FIS
17303	912828L24	TREASURY NOTES	09/29/2017	08/31/2022	1.875000	1.913317	5,000,000.00	4,994,525.00	5,121,500.00	102.430000	126,975.00	IDC-FIS
17304	912828L57	TREASURY NOTES	10/06/2017	09/30/2022	1.750000	1.958257	5,000,000.00	4,970,387.62	5,110,750.00	102.215000	140,362.38	IDC-FIS
17318	9128282W9	TREASURY NOTES	04/20/2018	09/30/2022	1.875000	2.739970	5,000,000.00	4,878,712.02	5,127,150.00	102.543000	248,437.98	IDC-FIS
17305	912828M49	TREASURY NOTES	10/31/2017	10/31/2022	1.875000	2.071694	5,000,000.00	4,972,124.65	5,129,900.00	102.598000	157,775.35	IDC-FIS
17307	912828M80	TREASURY NOTES	12/18/2017	11/30/2022	2.000000	2.168858	5,000,000.00	4,976,105.55	5,150,600.00	103.012000	174,494.45	IDC-FIS
17320	912828N30	TREASURY NOTES	05/15/2018	12/31/2022	2.125000	2.835579	10,000,000.00	9,801,689.09	10,346,900.00	103.469000	545,210.91	IDC-FIS
17311	912828P38	TREASURY NOTES	02/14/2018	01/31/2023	1.750000	2.566484	5,000,000.00	4,885,748.65	5,124,800.00	102.496000	239,051.35	IDC-FIS
17314	912828P79	TREASURY NOTES	02/28/2018	02/28/2023	1.500000	2.682776	10,000,000.00	9,615,662.65	10,182,400.00	101.824000	566,737.35	IDC-FIS
17317	912828Q29	TREASURY NOTES	04/11/2018	03/31/2023	1.500000	2.624318	10,000,000.00	9,633,638.20	10,187,100.00	101.871000	553,461.80	IDC-FIS
17319	912828R28	TREASURY NOTES	05/09/2018	04/30/2023	1.625000	2.824390	10,000,000.00	9,611,564.39	10,230,100.00	102.301000	618,535.61	IDC-FIS
17323	912828R69	TREASURY NOTES	07/17/2018	05/31/2023	1.625000	2.763323	10,000,000.00	9,629,874.58	10,233,200.00	102.332000	603,325.42	IDC-FIS
17339	912828S35	TREASURY NOTES	01/17/2019	06/30/2023	1.375000	2.549274	5,000,000.00	4,807,066.35	5,079,100.00	101.582000	272,033.65	IDC-FIS
17378	912828S35	TREASURY NOTES	12/18/2019	06/30/2023	1.375000	1.682342	5,000,000.00	4,948,031.13	5,079,100.00	101.582000	131,068.87	IDC-FIS
17326	912828Y61	TREASURY NOTES	09/18/2018	07/31/2023	2.750000	2.899455	5,000,000.00	4,975,737.29	5,310,750.00	106.215000	335,012.71	IDC-FIS
17328	912828Y61	TREASURY NOTES	09/28/2018	07/31/2023	2.750000	2.961654	5,000,000.00	4,965,698.92	5,310,750.00	106.215000	345,051.08	IDC-FIS
17324	9128282D1	TREASURY NOTES	09/13/2018	08/31/2023	1.375000	2.867264	5,000,000.00	4,723,808.95	5,082,400.00	101.648000	358,591.05	IDC-FIS
17330	912828T26	TREASURY NOTES	11/14/2018	09/30/2023	1.375000	3.011415	7,500,000.00	7,046,808.11	7,625,700.00	101.676000	578,891.89	IDC-FIS
17340	912828T91	TREASURY NOTES	01/28/2019	10/31/2023	1.625000	2.579465	5,000,000.00	4,821,551.61	5,131,250.00	102.625000	309,698.39	IDC-FIS



Market Inventory

As Of Date: 02/29/2020

Date Basis: Settlement

ATTACHMENT A

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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
17345	912828U57	TREASURY NOTES	02/28/2019	11/30/2023	2.125000	2.496362	5,000,000.00	4,930,353.54	5,224,600.00	104.492000	294,246.46	IDC-FIS
17346	912828V23	TREASURY NOTES	03/14/2019	12/31/2023	2.250000	2.437027	5,000,000.00	4,964,863.80	5,253,150.00	105.063000	288,286.20	IDC-FIS
17342	912828V80	TREASURY NOTES	02/14/2019	01/31/2024	2.250000	2.524589	5,000,000.00	4,948,697.06	5,257,800.00	105.156000	309,102.94	IDC-FIS
17347	912828W48	TREASURY NOTES	03/20/2019	02/29/2024	2.125000	2.440257	5,000,000.00	4,933,620.31	5,237,700.00	104.754000	304,079.69	IDC-FIS
17352	912828W71	TREASURY NOTES	04/30/2019	03/31/2024	2.125000	2.319173	5,000,000.00	4,958,927.86	5,243,150.00	104.863000	284,222.14	IDC-FIS
17353	912828X70	TREASURY NOTES	05/17/2019	04/30/2024	2.000000	2.202374	5,000,000.00	4,957,121.47	5,221,300.00	104.426000	264,178.53	IDC-FIS
17359	912828WJ5	TREASURY NOTES	08/16/2019	05/15/2024	2.500000	1.428853	5,000,000.00	5,231,925.40	5,326,550.00	106.531000	94,624.60	IDC-FIS
17367	912828WJ5	TREASURY NOTES	10/11/2019	05/15/2024	2.500000	1.498657	5,000,000.00	5,216,732.63	5,326,550.00	106.531000	109,817.37	IDC-FIS
17361	912828XX3	TREASURY NOTES	08/30/2019	06/30/2024	2.000000	1.414330	5,000,000.00	5,126,755.83	5,230,450.00	104.609000	103,694.17	IDC-FIS
17376	9128286Z8	TREASURY NOTES	12/13/2019	06/30/2024	1.750000	1.739161	7,250,000.00	7,253,359.57	7,505,997.50	103.531000	252,637.93	IDC-FIS
17364	9128282N9	TREASURY NOTES	09/11/2019	07/31/2024	2.125000	1.556000	5,000,000.00	5,122,635.55	5,261,350.00	105.227000	138,714.45	IDC-FIS
17370	9128282Y5	TREASURY NOTES	10/28/2019	09/30/2024	2.125000	1.630859	5,000,000.00	5,124,534.67	5,269,150.00	105.383000	152,743.75	IDC-FIS
17373	9128283D0	TREASURY NOTES	11/19/2019	10/31/2024	2.250000	1.636035	10,000,000.00	10,302,369.51	10,604,300.00	106.043000	313,675.00	IDC-FIS
17379	9128283J7	TREASURY NOTES	01/07/2020	11/30/2024	2.125000	1.617525	5,000,000.00	5,129,976.73	5,277,950.00	105.559000	159,004.69	IDC-FIS
17380	9128283P3	TREASURY NOTES	01/08/2020	12/31/2024	2.250000	1.618632	10,000,000.00	10,305,726.30	10,623,400.00	106.234000	322,618.75	IDC-FIS
Subtotal					1.937233	2.232356	314,750,000.00	312,276,736.14	324,283,147.50	103.028800	12,055,207.19	

Inv Type: 21 FHLB MEDIUM TERM NOTES

17280	313378J77	FHLB MEDIUM TERM NO	11/09/2016	03/13/2020	1.875000	1.123916	5,000,000.00	5,018,233.52	5,000,650.00	100.013000	-17,583.52	IDC-FIS
17256	313370US5	FHLB MEDIUM TERM NO	07/22/2016	09/11/2020	2.875000	1.175915	5,000,000.00	5,082,547.45	5,042,200.00	100.844000	-40,347.45	IDC-FIS
17282	3130A1W95	FHLB MEDIUM TERM NO	11/18/2016	06/11/2021	2.250000	1.696591	5,000,000.00	5,039,728.09	5,079,350.00	101.587000	39,621.91	IDC-FIS
17387	3130A1W95	FHLB MEDIUM TERM NO	02/26/2020	06/11/2021	2.250000	1.258135	5,000,000.00	5,086,737.50	5,079,350.00	101.587000	16,050.00	IDC-FIS
17286	3130A8QS5	FHLB MEDIUM TERM NO	11/29/2016	07/14/2021	1.125000	1.814259	5,000,000.00	4,950,753.26	5,010,050.00	100.201000	59,296.74	IDC-FIS
17277	313378JP7	FHLB MEDIUM TERM NO	11/01/2016	09/10/2021	2.375000	1.428993	5,000,000.00	5,091,023.68	5,105,150.00	102.103000	14,126.32	IDC-FIS
17341	3130AFFN2	FHLB MEDIUM TERM NO	02/11/2019	12/10/2021	3.000000	2.497201	5,000,000.00	5,048,124.88	5,177,400.00	103.548000	129,275.12	IDC-FIS
17333	313383WD9	FHLB MEDIUM TERM NO	12/13/2018	09/09/2022	3.125000	2.898026	5,000,000.00	5,031,904.10	5,274,850.00	105.497000	242,945.90	IDC-FIS
17363	3130A3DL5	FHLB MEDIUM TERM NO	09/06/2019	09/08/2023	2.375000	1.527008	5,000,000.00	5,163,798.43	5,243,300.00	104.866000	79,501.57	IDC-FIS
17336	3130A0F70	FHLB MEDIUM TERM NO	01/09/2019	12/08/2023	3.375000	2.727479	5,000,000.00	5,120,340.13	5,440,450.00	108.809000	320,109.87	IDC-FIS
17350	3130AB3H7	FHLB MEDIUM TERM NO	04/12/2019	03/08/2024	2.375000	2.380001	5,000,000.00	4,998,895.86	5,271,900.00	105.438000	273,004.14	IDC-FIS
17374	3130A1XJ2	FHLB MEDIUM TERM NO	11/21/2019	06/14/2024	2.875000	1.641007	5,000,000.00	5,266,314.83	5,398,300.00	107.966000	131,985.17	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	5,116,300.00	102.326000	147,454.02	IDC-FIS
17368	3130A2UW4	FHLB MEDIUM TERM NO	10/17/2019	09/13/2024	2.875000	1.656994	5,000,000.00	5,299,326.39	5,408,000.00	108.160000	122,250.00	IDC-FIS
Subtotal					2.453159	1.817656	70,000,000.00	71,166,574.10	72,647,250.00	103.781786	1,517,689.79	

Inv Type: 22 FHLB COUPON NOTES

17253	3130A8NS8	FHLB COUPON NOTES	07/13/2016	07/13/2020	1.240000	1.282449	5,000,000.00	4,998,977.93	5,000,000.00	100.000000	1,022.07	IDC-FIS
17235	3130A7CT0	FHLB COUPON NOTES	02/26/2016	08/26/2020	1.560000	1.566931	10,000,000.00	9,999,669.51	10,008,400.00	100.084000	8,730.49	IDC-FIS
17278	3130A9MG3	FHLB COUPON NOTES	11/01/2016	09/30/2021	1.500000	1.550827	5,000,000.00	4,995,117.06	5,000,150.00	100.003000	5,032.94	IDC-FIS



Market Inventory

As Of Date: 02/29/2020

Date Basis: Settlement

ATTACHMENT A

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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
17354	3130AGMK8	FHLB COUPON NOTES	06/28/2019	06/28/2024	2.220000	2.220000	5,000,000.00	5,000,000.00	5,058,450.00	101.169000	58,450.00	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	5,038,850.00	100.777000	38,850.00	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	3,878,284.80	100.997000	38,284.80	IDC-FIS
Subtotal					1.650449	1.666273	33,840,000.00	33,833,764.50	33,984,134.80	100.425930	150,370.30	

Inv Type: 23 FNMA COUPON NOTE

17275	3135G0Q63	FNMA COUPON NOTE	10/24/2016	03/30/2020	1.300000	1.309489	5,000,000.00	4,999,768.87	4,999,550.00	99.991000	-218.87	IDC-FIS
17273	3136G4DC4	FNMA COUPON NOTE	10/13/2016	06/30/2020	1.300000	1.313939	5,000,000.00	4,999,664.45	5,001,450.00	100.029000	1,785.55	IDC-FIS
17258	3136G3S89	FNMA COUPON NOTE	07/27/2016	07/27/2020	1.420000	1.420000	4,025,000.00	4,025,000.00	4,027,978.50	100.074000	2,978.50	IDC-FIS
17259	3136G3T39	FNMA COUPON NOTE	07/28/2016	07/28/2020	1.350000	1.350000	5,000,000.00	5,000,000.00	5,002,200.00	100.044000	2,200.00	IDC-FIS
17251	3136G3WY7	FNMA COUPON NOTE	06/30/2016	09/30/2020	1.270000	1.270000	10,000,000.00	10,000,000.00	10,002,700.00	100.027000	2,700.00	IDC-FIS
17270	3136G4BD4	FNMA COUPON NOTE	09/29/2016	03/29/2021	1.350000	1.350000	5,540,000.00	5,540,000.00	5,560,387.20	100.368000	20,387.20	IDC-FIS
17266	3136G33W3	FNMA COUPON NOTE	08/30/2016	05/28/2021	1.500000	1.500000	5,800,000.00	5,800,000.00	5,804,872.00	100.084000	4,872.00	IDC-FIS
17267	3136G33W3	FNMA COUPON NOTE	08/30/2016	05/28/2021	1.500000	1.500000	4,200,000.00	4,200,000.00	4,203,528.00	100.084000	3,528.00	IDC-FIS
17262	3136G3T21	FNMA COUPON NOTE	07/27/2016	07/27/2021	1.600000	1.600000	5,000,000.00	5,000,000.00	5,004,450.00	100.089000	4,450.00	IDC-FIS
17276	3136G4CY7	FNMA COUPON NOTE	11/01/2016	09/30/2021	1.500000	1.542332	3,400,000.00	3,397,233.00	3,400,884.00	100.026000	3,651.00	IDC-FIS
17272	3136G4EV1	FNMA COUPON NOTE	10/28/2016	10/28/2021	1.625000	1.625000	5,000,000.00	5,000,000.00	5,004,050.00	100.081000	4,050.00	IDC-FIS
Subtotal					1.412392	1.416894	57,965,000.00	57,961,666.32	58,012,049.70	100.081169	50,383.38	

Inv Type: 24 FNMA MEDIUM TERM NOTE

17226	3135G0D75	FNMA MEDIUM TERM NO	10/23/2015	06/22/2020	1.500000	1.428035	10,000,000.00	10,003,449.88	10,005,400.00	100.054000	1,950.12	IDC-FIS
17238	3135G0F73	FNMA MEDIUM TERM NO	03/17/2016	11/30/2020	1.500000	1.601110	10,000,000.00	9,990,296.39	10,024,200.00	100.242000	33,903.61	IDC-FIS
17279	3135G0H55	FNMA MEDIUM TERM NO	11/16/2016	12/28/2020	1.875000	1.584161	5,000,000.00	5,014,012.31	5,026,700.00	100.534000	12,687.69	IDC-FIS
17248	3136G02F7	FNMA MEDIUM TERM NO	06/03/2016	05/07/2021	1.600000	1.474085	2,000,000.00	2,003,617.74	2,012,680.00	100.634000	9,062.26	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	10,043,100.00	100.431000	50,037.62	IDC-FIS
17271	3135G0Q89	FNMA MEDIUM TERM NO	10/11/2016	10/07/2021	1.375000	1.450052	5,000,000.00	4,992,788.14	5,031,550.00	100.631000	38,761.86	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	5,094,750.00	101.895000	190,446.70	IDC-FIS
17310	3135G0T78	FNMA MEDIUM TERM NO	01/29/2018	10/05/2022	2.000000	2.496939	5,000,000.00	4,930,041.67	5,125,950.00	102.519000	195,908.33	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	5,161,650.00	103.233000	157,787.88	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	7,711,350.00	102.818000	212,325.00	IDC-FIS
Subtotal					1.594256	1.699641	64,500,000.00	64,338,859.97	65,237,330.00	101.143147	902,871.07	

Inv Type: 26 FFCB MEDIUM TERM NOTES

17234	3133EFY24	FFCB MEDIUM TERM NO	02/18/2016	02/10/2021	1.375000	1.490028	10,000,000.00	9,988,963.72	10,029,800.00	100.298000	40,836.28	IDC-FIS
17386	3133EGYS8	FFCB MEDIUM TERM NO	02/05/2020	04/14/2022	1.400000	1.451035	5,000,000.00	5,016,068.33	5,051,700.00	101.034000	57,215.00	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	5,111,650.00	102.233000	116,387.86	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	5,113,850.00	102.277000	88,875.02	IDC-FIS



Market Inventory

ATTACHMENT A

As Of Date: 02/29/2020

Date Basis: Settlement

Run: 03/02/2020 03:14:24 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
17366	3133EHM91	FFCB MEDIUM TERM NO	10/08/2019	11/01/2022	2.080000	1.440040	1,800,000.00	1,833,630.19	1,854,306.00	103.017000	20,675.81	IDC-FIS
17316	3133EJGU7	FFCB MEDIUM TERM NO	03/29/2018	12/16/2022	2.710000	2.638022	5,000,000.00	5,010,127.00	5,244,100.00	104.882000	233,973.00	IDC-FIS
17332	3133EJSD2	FFCB MEDIUM TERM NO	11/29/2018	06/19/2023	2.890000	2.983126	5,000,000.00	4,984,834.19	5,314,600.00	106.292000	329,765.81	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	5,108,000.00	102.160000	109,800.00	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	5,330,300.00	106.606000	346,650.75	IDC-FIS
17331	3133EJD48	FFCB MEDIUM TERM NO	11/28/2018	10/02/2023	3.050000	3.024022	7,575,000.00	7,582,114.59	8,133,807.75	107.377000	551,693.16	IDC-FIS
17355	3133EHN25	FFCB MEDIUM TERM NO	06/27/2019	11/01/2023	2.200000	1.866116	2,965,000.00	3,002,782.46	3,097,891.30	104.482000	95,108.84	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	5,317,900.00	106.358000	291,071.29	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	5,311,350.00	106.227000	80,391.92	IDC-FIS
17372	3133EK4Y9	FFCB MEDIUM TERM NO	11/12/2019	11/01/2024	1.650000	1.806956	5,000,000.00	4,965,370.83	5,132,550.00	102.651000	169,700.00	IDC-FIS
Subtotal					2.166770	2.074992	72,340,000.00	72,643,764.47	75,151,805.05	103.886930	2,532,144.74	

Inv Type: 27 FFCB COUPON NOTES

17255	3133EGLG8	FFCB COUPON NOTES	07/15/2016	10/13/2020	1.370000	1.407888	10,000,000.00	9,996,352.35	10,000,200.00	100.002000	3,847.65	IDC-FIS
17254	3133EGLH6	FFCB COUPON NOTES	07/12/2016	01/12/2021	1.420000	1.438423	10,000,000.00	9,998,224.92	10,000,100.00	100.001000	1,875.08	IDC-FIS
17245	3133EGAZ8	FFCB COUPON NOTES	05/19/2016	02/17/2021	1.580000	1.620022	6,290,000.00	6,287,600.94	6,290,125.80	100.002000	2,524.86	IDC-FIS
17250	3133EFX36	FFCB COUPON NOTES	06/23/2016	04/05/2021	1.680000	1.619839	7,175,000.00	7,181,178.02	7,175,215.25	100.003000	-5,962.77	IDC-FIS
17283	3133EGEV3	FFCB COUPON NOTES	11/18/2016	06/14/2021	1.620000	1.721070	5,000,000.00	4,992,740.53	5,000,100.00	100.002000	7,359.47	IDC-FIS
Subtotal					1.507681	1.530750	38,465,000.00	38,456,096.76	38,465,741.05	100.001927	9,644.29	

Inv Type: 28 FHLMC MEDIUM TERM NOTES

17233	3137EADR7	FHLMC MEDIUM TERM N	12/07/2015	05/01/2020	1.375000	1.635015	10,000,000.00	9,987,610.45	9,998,800.00	99.988000	11,189.55	IDC-FIS
17388	3134G9M20	FHLMC MEDIUM TERM N	02/26/2020	07/26/2021	1.875000	1.275218	5,000,000.00	5,049,762.50	5,058,650.00	101.173000	16,700.00	IDC-FIS
Subtotal					1.542907	1.514190	15,000,000.00	15,037,372.95	15,057,450.00	100.383000	27,889.55	

Inv Type: 29 FHLMC COUPON NOTES

17269	3134GANV2	FHLMC COUPON NOTES	09/30/2016	12/30/2020	1.500000	1.500000	5,000,000.00	5,000,000.00	5,000,850.00	100.017000	850.00	IDC-FIS
17351	3134GTKG7	FHLMC COUPON NOTES	05/03/2019	05/03/2024	2.600000	2.600000	3,000,000.00	3,000,000.00	3,048,360.00	101.612000	48,360.00	IDC-FIS
Subtotal					1.912500	1.912500	8,000,000.00	8,000,000.00	8,049,210.00	100.615125	49,210.00	

Inv Type: 99 LOCAL AGENCY INVESTMENT FUND

16059		STATE OF CA DEMAND	09/30/1997	03/01/2020	2.250031	2.250031	64,880,753.40	64,880,753.40	64,880,753.40	100.000000	0.00	BOOK
Subtotal					2.250031	2.250031	64,880,753.40	64,880,753.40	64,880,753.40	100.000000	0.00	

Inv Type: 305 MUTUAL FUNDS-FIDELITY

17385		FIDELITY PRIME MMKT	12/13/2019	03/01/2020	1.692973	1.687083	21,643,313.25	21,649,822.88	21,656,299.24	100.060000	6,476.36	USERPR
Subtotal					1.692973	1.687083	21,643,313.25	21,649,822.88	21,656,299.24	100.060000	6,476.36	



Market Inventory

As Of Date: 02/29/2020

Date Basis: Settlement

ATTACHMENT A

Run: 03/02/2020 03:14:24 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: 315 MUTUAL FUNDS-DREYFUS												
16064		DREYFUS TREASURY CA	10/31/1997	03/01/2020	1.495387	1.495387	2,143,782.02	2,143,782.02	2,143,782.02	100.000000	0.00	BOOK
				Subtotal	1.495387	1.495387	2,143,782.02	2,143,782.02	2,143,782.02	100.000000	0.00	
Grand Total				Count 118	1.914428	1.977612	763,527,848.67	762,389,193.51	779,568,952.76	102.100919	17,301,886.67	