



City of Santa Clara

The Center of What's Possible

MONTHLY INVESTMENT REPORT

May 2019

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 May 31, 2019 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 May 31, 2019.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$731,637,026	99.50%
SOSA	538,354	0.07%
HA	<u>3,148,731</u>	<u>0.43%</u>
Unrestricted	\$735,324,111	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,115,431</u>	
Total Investments	<u>\$737,439,542</u>	

On May 31, 2019 the book value and market value of the City's unrestricted pooled cash portfolio were \$735,324,111 and \$739,178,005, respectively.

Investment Strategy and Market Update

The City's investment strategy for May 2019 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.

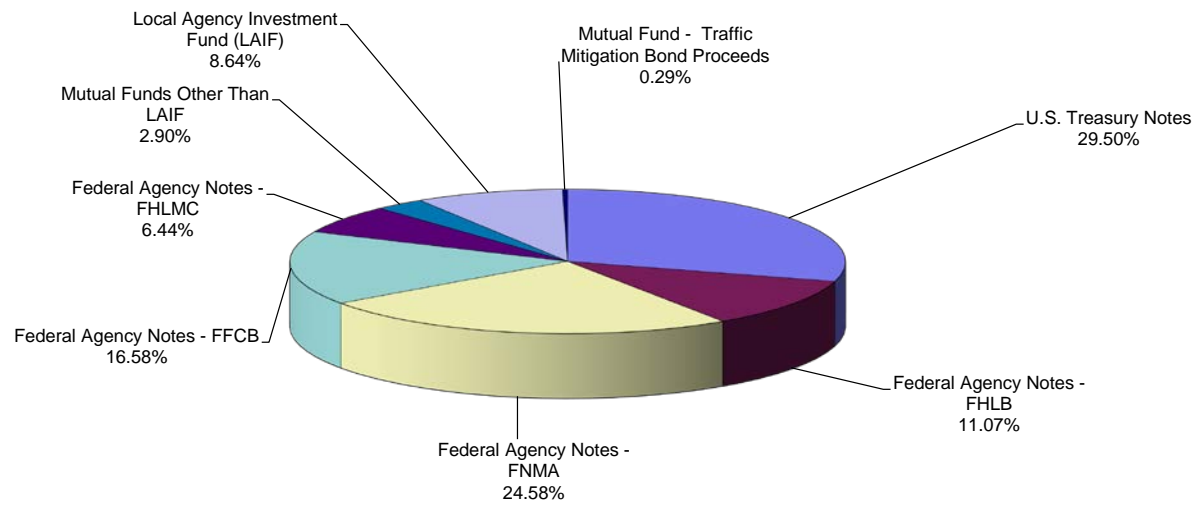
As of May 31, 2019, 58.67% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.06 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>
May 2019	2.00%	2.19%	2.06
April 2019	2.01%	2.16%	2.11
May 2018	1.59%	1.44%	2.05

*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 May 2018 Benchmark Yield has been updated to reflect a 24-month moving average yield.

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS MAY 31, 2019**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	217,562,812	29.50%	No Limit
Federal Agency Notes - FHLB	81,638,139	11.07%	40%
Federal Agency Notes - FNMA	181,257,859	24.58%	40%
Federal Agency Notes - FFCB	122,281,160	16.58%	40%
Federal Agency Notes - FHLMC	47,500,025	6.44%	40%
Mutual Funds Other Than LAIF	21,343,404	2.90%	10% Per Fund
Local Agency Investment Fund (LAIF)	63,740,712	8.64%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,115,431	0.29%	10% Per Fund
TOTAL INVESTMENTS	\$ 737,439,542	100.00%	



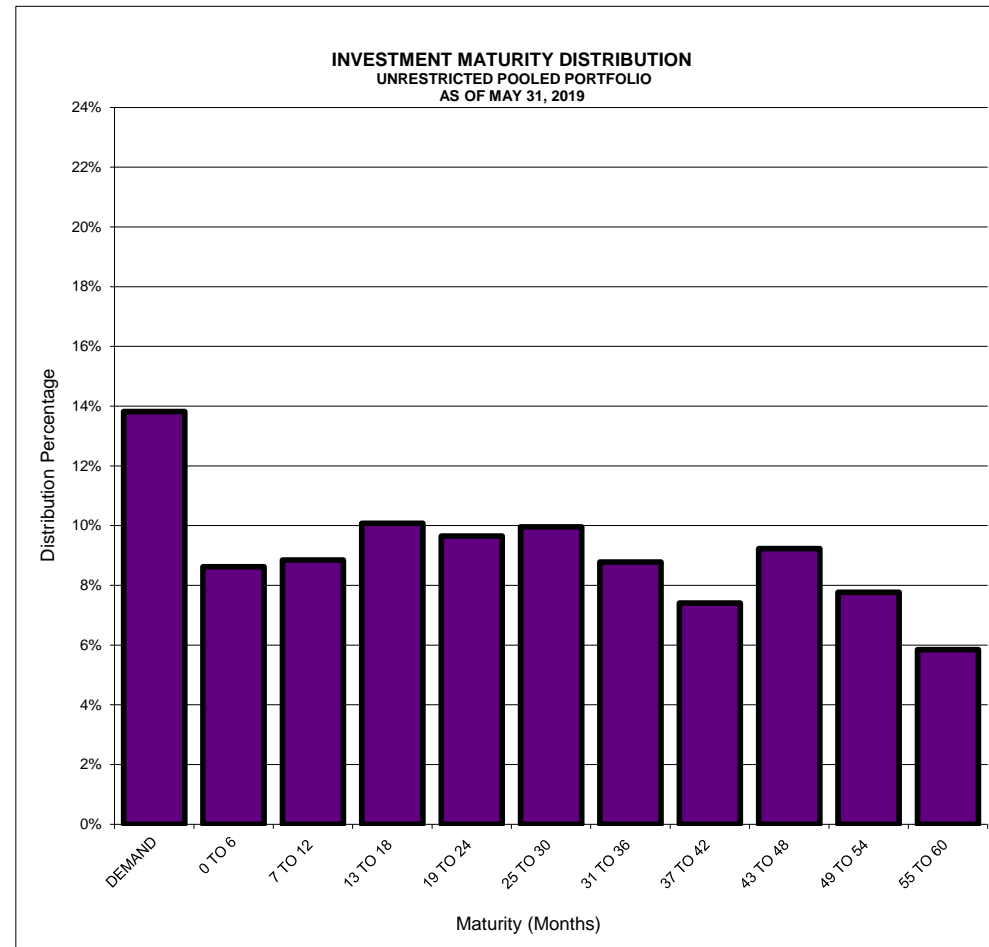
CITY OF SANTA CLARA

**INVESTMENT MATURITY DISTRIBUTION
AS OF MAY 31, 2019
UNRESTRICTED POOLED PORTFOLIO**

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 101,590,067 (a)	4	13.82%
0 TO 6	63,295,890	8	8.62%
7 TO 12	65,060,739	9	8.85%
13 TO 18	74,134,369	10	10.08%
19 TO 24	70,935,054	12	9.65%
25 TO 30	73,218,262	13	9.96%
31 TO 36	64,566,268	13	8.78%
37 TO 42	54,509,672	10	7.41%
43 TO 48	67,870,516	9	9.23%
49 TO 54	57,153,968	11	7.77%
55 TO 60	42,989,305	9	5.85%
TOTAL	\$ 735,324,111	108	100.02%

Average Maturity of Unrestricted Pool: 2.06 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..

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 05/31/19
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 5,007,829.90	4,996,980.00 99.939600000000	34,116.02 IDC	-10,849.90
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037	5,000,000.00 4,946,888.23	4,934,180.00 98.683600000000	10,587.43 IDC	-12,708.23
A 17322	TREASURY NOTES 06/19/18 04/15/21	9128284G2	25 34	1 000	2.3750 2.6621	5,000,000.00 4,972,480.07	5,035,350.00 100.707000000000	15,249.32 IDC	62,869.93
A 17343	TREASURY NOTES 02/19/19 06/30/21	912828WR7	25 31	1 000	2.1250 2.4962	5,000,000.00 4,972,292.60	5,018,360.00 100.367200000000	44,613.26 IDC	60,742.81
A 17338	TREASURY NOTES 01/17/19 10/15/21	9128285F3	25 31	1 000	2.8750 2.5432	5,000,000.00 5,039,686.06	5,108,790.00 102.175800000000	18,459.70 IDC	69,103.94
A 17321	TREASURY NOTES 05/22/18 11/30/21	912828U65	25 31	1 000	1.7500 2.8056	10,000,000.00 9,750,517.70	9,957,420.00 99.574200000000	478.14 IDC	206,902.30
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25 30	1 000	2.0000 1.9150	5,000,000.00 5,012,156.37	5,012,695.00 100.253900000000	41,988.95 IDC	538.63
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25 31	1 000	1.8750 2.5306	5,000,000.00 4,907,001.31	4,993,750.00 99.875000000000	31,336.33 IDC	86,748.69
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25 25	1 000	1.7500 2.0678	5,000,000.00 4,954,950.63	4,977,150.00 99.543000000000	22,112.77 IDC	22,199.37
A 17334	TREASURY NOTES 12/14/18 02/28/22	912828J43	25 34	1 000	1.7500 2.7633	5,000,000.00 4,855,475.42	4,977,150.00 99.543000000000	22,112.77 IDC	121,674.58
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25 34	1 000	1.8750 2.3684	5,000,000.00 4,929,925.56	4,997,265.00 99.945300000000	15,881.15 IDC	67,339.44
A 17308	TREASURY NOTES 01/22/18 04/30/22	912828X47	25 30	1 000	1.8750 2.3610	5,000,000.00 4,930,997.31	4,994,530.00 99.890600000000	8,152.17 IDC	63,532.69
A 17300	TREASURY NOTES 06/09/17 05/31/22	912828XD7	25 33	1 000	1.8750 1.7728	5,000,000.00 5,014,595.23	4,995,115.00 99.902300000000	256.15 IDC	-19,480.23
A 17335	TREASURY NOTES 12/21/18 06/30/22	912828XG0	25 30	1 000	2.1250 2.6384	5,000,000.00 4,914,797.01	5,032,810.00 100.656200000000	44,613.26 IDC	118,012.99
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25 30	1 000	1.8750 2.5915	5,000,000.00 4,882,221.77	4,995,115.00 99.902300000000	31,336.33 IDC	112,893.23
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25 25	1 000	1.8750 1.9133	5,000,000.00 4,993,605.00	4,994,530.00 99.890600000000	23,692.26 IDC	925.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25 34	1 000	1.7500 1.9583	5,000,000.00 4,965,438.70	4,974,610.00 99.492200000000	14,822.40 IDC	9,171.30
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25 31	1 000	1.8750 2.7400	5,000,000.00 4,858,441.98	4,996,290.00 99.925800000000	15,881.15 IDC	137,848.02
A 17305	TREASURY NOTES 10/31/17 10/31/22	912828M49	25 31	1 000	1.8750 2.0717	5,000,000.00 4,967,440.58	4,993,945.00 99.878900000000	8,152.17 IDC	26,504.42
A 17307	TREASURY NOTES 12/18/17 11/30/22	912828M80	25 30	1 000	2.0000 2.1689	5,000,000.00 4,972,112.23	5,014,060.00 100.281200000000	273.22 IDC	41,947.77
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25 34	1 000	2.1250 2.8356	10,000,000.00 9,735,585.45	10,073,830.00 100.738300000000	89,226.52 IDC	338,244.55
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25 32	1 000	1.7500 2.5665	5,000,000.00 4,847,664.87	4,970,310.00 99.406200000000	29,247.24 IDC	122,645.13
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25 34	1 000	1.5000 2.6828	10,000,000.00 9,560,240.96	9,848,830.00 98.488300000000	37,907.61 IDC	288,589.04
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25 25	1 000	1.5000 2.6243	10,000,000.00 9,581,136.86	9,846,480.00 98.464800000000	25,409.84 IDC	265,343.14

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 05/31/19
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 17319	TREASURY NOTES 05/09/18 04/30/23	912828R28	25 31	1 000	1.6250 2.8244	10,000,000.00 9,555,551.73	9,887,110.00 98.871100000000	14,130.43 IDC	331,558.27
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25 32	1 000	1.6250 2.7633	10,000,000.00 9,576,833.90	9,885,550.00 98.855500000000	443.99 IDC	308,716.10
A 17339	TREASURY NOTES 01/17/19 06/30/23	912828S35	25 34	1 000	1.3750 2.5493	5,000,000.00 4,757,525.47	4,891,015.00 97.820300000000	28,867.40 IDC	136,718.12
A 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25 32	1 000	2.7500 2.8995	5,000,000.00 4,968,796.93	5,163,085.00 103.261700000000	45,959.94 IDC	194,288.07
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25 33	1 000	2.7500 2.9617	5,000,000.00 4,955,887.10	5,163,085.00 103.261700000000	45,959.94 IDC	207,197.90
A 17324	TREASURY NOTES 09/13/18 08/31/23	912828D1	25 31	1 000	1.3750 2.8673	5,000,000.00 4,689,001.31	4,886,915.00 97.738300000000	17,374.32 IDC	197,913.69
A 17330	TREASURY NOTES 11/14/18 09/30/23	912828T26	25 31	1 000	1.3750 3.0114	7,500,000.00 6,990,003.92	7,324,515.00 97.660200000000	17,469.26 IDC	334,511.08
A 17340	TREASURY NOTES 01/28/19 10/31/23	912828T91	25 31	1 000	1.6250 2.5795	5,000,000.00 4,799,062.23	4,933,400.00 98.668000000000	7,065.22 IDC	134,337.77
A 17345	TREASURY NOTES 02/28/19 11/30/23	912828U57	25 34	1 000	2.1250 2.4964	5,000,000.00 4,921,623.88	5,039,845.00 100.796900000000	290.30 IDC	118,221.12
A 17346	TREASURY NOTES 03/14/19 12/31/23	912828V23	25 30	1 000	2.2500 2.4370	5,000,000.00 4,980,498.96	5,066,990.00 101.339800000000	47,237.56 IDC	109,177.50
A 17342	TREASURY NOTES 02/14/19 01/31/24	912828V80	25 32	1 000	2.2500 2.5246	5,000,000.00 4,940,678.96	5,067,580.00 101.351600000000	37,603.59 IDC	131,251.87
A 17347	TREASURY NOTES 03/20/19 02/29/24	912828W48	25 25	1 000	2.1250 2.4403	5,000,000.00 4,932,724.46	5,040,625.00 100.812500000000	26,851.23 IDC	113,675.00
A 17352	TREASURY NOTES 04/30/19 03/31/24	912828W71	25 32	1 000	2.1250 2.3192	5,000,000.00 4,963,787.15	5,041,405.00 100.828100000000	17,998.64 IDC	86,326.87
A 17353	TREASURY NOTES 05/17/19 04/30/24	912828X70	25 31	1 000	2.0000 2.2024	5,000,000.00 4,957,353.95	5,011,330.00 100.226600000000	8,695.66 IDC	58,595.62
SUBTOTAL (Inv Type) 12 TREASURY NOTES		29.97%(M)				1.8796 2.4921	222,500,000.00 217,562,811.75	222,141,995.00 99.839099000000	901,853.64 4,686,265.95 -43,038.36
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 7,325,333.34	7,252,189.50 100.030200000000	80,354.17 IDC	-73,143.84
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 5,036,769.26	4,983,795.00 99.675900000000	20,312.50 IDC	-52,974.26
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 5,124,160.42	5,049,720.00 100.994400000000	31,944.44 IDC	-74,440.42
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 5,066,237.70	5,027,530.00 100.550600000000	53,125.00 IDC	-38,707.70
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 4,917,831.90	4,914,530.00 98.290600000000	21,406.25 IDC	-3,301.90
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 5,113,966.63	5,042,350.00 100.847000000000	26,718.75 IDC	-71,616.63
A 17341	FHLB MEDIUM TERM NOTES 02/11/19 12/10/21	3130AFFN2	25 25	1 000	3.0000 2.4972	5,000,000.00 5,104,350.00	5,124,905.00 102.498100000000	82,083.33 IDC	56,805.00

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CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 05/31/19
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 17333	FHLB MEDIUM TERM NOTES 12/13/18 09/09/22	313383WD9	25 31	1 000	3.1250 2.8980	5,000,000.00 5,037,265.15	5,175,465.00 103.5093000000	35,590.28 IDC	138,199.85
A 17336	FHLB MEDIUM TERM NOTES 01/09/19 12/08/23	3130A0F70	25 34	1 000	3.3750 2.7275	5,000,000.00 5,162,401.25	5,299,950.00 105.9990000000	81,093.75 IDC	152,080.00
A 17350	FHLB MEDIUM TERM NOTES 04/12/19 03/08/24	3130AB3H7	25 34	1 000	2.3750 2.3800	5,000,000.00 5,010,010.28	5,074,710.00 101.4942000000	27,378.47 IDC	75,915.00
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES					7.14%(M)	2.4764 1.8780	52,250,000.00 52,898,325.93	52,945,144.50 101.3304200000	460,006.94 -314,184.75
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	3,733,627.50 99.5634000000	6,197.92 IDC	-16,372.50
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25 25	1 000	1.2400 1.2824	5,000,000.00 4,996,916.84	4,950,430.00 99.0086000000	23,766.67 IDC	-46,486.84
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25 26	1 000	1.5600 1.5669	10,000,000.00 9,999,003.04	9,936,780.00 99.3678000000	41,166.67 IDC	-62,223.04
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25 34	1 000	1.5000 1.5508	5,000,000.00 4,993,892.98	4,927,545.00 98.5509000000	12,708.33 IDC	-66,347.98
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	5,000,015.00 100.0003000000	1,733.33 IDC	15.00
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES					3.85%(M)	1.6092 1.6278	28,750,000.00 28,739,812.86	28,548,397.50 99.2987740000	85,572.92 -191,430.36
A 17239	FNMA COUPON NOTE 03/24/16 06/07/19	3136G3AQ8	25 34	1 000	1.3200 1.3874	11,500,000.00 11,498,121.67	11,498,585.50 99.9877000000	35,420.00 IDC	463.83
A 17263	FNMA COUPON NOTE 08/10/16 07/26/19	3135G0M91	25 32	1 000	1.1250 1.1546	10,000,000.00 9,998,566.67	9,980,400.00 99.8040000000	39,062.50 IDC	-18,166.67
A 17285	FNMA COUPON NOTE 11/23/16 08/02/19	3136G3K38	25 30	1 000	1.2600 1.3937	5,000,000.00 4,996,769.35	4,990,415.00 99.8083000000	20,825.00 IDC	-6,354.35
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	9,960,160.00 99.6016000000	18,638.89 IDC	-39,840.00
A 17260	FNMA COUPON NOTE 07/26/16 10/28/19	3135G0J95	25 33	1 000	1.3500 1.3508	5,000,000.00 4,999,977.04	4,979,820.00 99.5964000000	6,187.50 IDC	-20,157.04
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	9,946,120.00 99.4612000000	2,500.00 IDC	-53,880.00
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25 31	1 000	1.3000 1.3095	5,000,000.00 4,999,533.92	4,959,590.00 99.1918000000	11,013.89 IDC	-39,943.92
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,998,991.52	4,962,495.00 99.2499000000	27,263.89 IDC	-36,496.52
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	3,998,269.98 99.3359000000	19,686.72 IDC	-26,730.02
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	4,956,635.00 99.1327000000	23,062.50 IDC	-43,365.00
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	9,907,770.00 99.0777000000	21,519.44 IDC	-92,230.00

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FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

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INVESTMENTS OUTSTANDING AS OF 05/31/19
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 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	5,473,508.92 98.799800000000	12,880.50 IDC	-66,491.08
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	5,733,288.40 98.849800000000	725.00 IDC	-66,711.60
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	4,151,691.60 98.849800000000	525.00 IDC	-48,308.40
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	4,964,690.00 99.293800000000	27,555.56 IDC	-35,310.00
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25 26	1 000	1.5000 1.5423	3,400,000.00 3,396,535.56	3,363,790.00 98.935000000000	8,641.67 IDC	-32,745.56
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	4,960,595.00 99.211900000000	7,447.92 IDC	-39,405.00
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					14.68%(M)	1.3461 1.3644	109,465,000.00 109,453,495.73	108,787,824.40 99.381377000000	282,955.98 463.83 -666,135.16
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 9,997,377.35	9,957,460.00 99.574600000000	13,669.44 IDC	-39,917.35
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 10,024,141.66	9,956,670.00 99.566700000000	58,680.56 IDC	-67,471.66
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 10,010,368.60	9,920,500.00 99.205000000000	66,249.99 IDC	-89,868.60
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 9,985,404.71	9,916,820.00 99.168200000000	416.67 IDC	-68,584.71
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25 25	1 000	1.8750 1.5842	5,000,000.00 5,028,024.62	4,988,665.00 99.773300000000	39,843.75 IDC	-39,359.62
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25 26	1 000	1.6000 1.4741	2,000,000.00 2,004,836.91	1,982,690.00 99.134500000000	2,133.33 IDC	-22,146.91
A 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25 31	1 000	1.2500 1.2981	10,000,000.00 9,988,424.59	9,844,170.00 98.441700000000	36,111.10 IDC	-144,254.59
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25 31	1 000	1.3750 1.4501	5,000,000.00 4,990,980.24	4,931,300.00 98.626000000000	10,312.50 IDC	-59,680.24
A 17329	FNMA MEDIUM TERM NOTE 10/11/18 01/05/22	3135G0S38	25 32	1 000	2.0000 3.0125	5,000,000.00 4,856,454.95	5,005,115.00 100.102300000000	40,555.56 IDC	148,660.05
A 17310	FNMA MEDIUM TERM NOTE 01/29/18 10/05/22	3135G0T78	25 26	1 000	2.0000 2.4969	5,000,000.00 4,918,350.00	5,006,760.00 100.135200000000	15,555.56 IDC	88,410.00
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE					9.65%(M)	1.5474 1.6146	72,000,000.00 71,804,363.63	71,510,150.00 99.319653000000	283,528.46 237,070.05 -531,283.68
A 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25 26	1 000	1.3750 1.4900	10,000,000.00 9,977,927.43	9,894,000.00 98.940000000000	42,395.83 IDC	-83,927.43
A 17316	FFCB MEDIUM TERM NOTES 03/29/18 12/16/22	3133EJGU7	25 34	1 000	2.7100 2.6380	5,000,000.00 5,013,502.67	5,125,995.00 102.519900000000	62,104.17 IDC	112,492.33
A 17332	FFCB MEDIUM TERM NOTES 11/29/18 06/19/23	3133EJSD2	25 30	1 000	2.8900 2.9831	5,000,000.00 4,980,499.40	5,177,405.00 103.548100000000	65,025.00 IDC	196,905.60

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CITY OF SANTA CLARA
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INVESTMENTS OUTSTANDING AS OF 05/31/19
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 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25 31	1 000	2.9000 3.0010	5,000,000.00 4,978,972.11	5,184,785.00 103.6957000000	43,097.22 IDC	205,812.89
A 17331	FFCB MEDIUM TERM NOTES 11/28/18 10/02/23	3133EJD48	25 34	1 000	3.0500 3.0240	7,575,000.00 7,583,006.35	7,909,042.35 104.4098000000	37,864.48 IDC	326,036.00
A 17348	FFCB MEDIUM TERM NOTES 03/21/19 02/27/24	3133EKBW5	25 31	1 000	2.6100 2.4662	5,000,000.00 5,041,850.00	5,139,330.00 102.7866000000	34,075.00 IDC	106,180.00
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES					5.18%(M)	2.4597 2.4819	37,575,000.00 37,575,757.96	38,430,557.35 102.2769320000	284,561.70 947,426.82 -83,927.43
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25 31	1 000	1.1400 1.1999	7,309,000.00 7,306,870.25	7,282,387.93 99.6359000000	12,498.39 IDC	-24,482.32
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25 34	1 000	1.3000 1.3014	10,000,000.00 9,999,923.81	9,954,130.00 99.5413000000	2,166.67 IDC	-45,793.81
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25 32	1 000	1.7000 1.6849	8,950,000.00 8,951,291.60	8,905,581.15 99.5037000000	19,864.03 IDC	-45,710.45
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25 33	1 000	1.3700 1.4079	10,000,000.00 9,994,523.53	9,913,500.00 99.1350000000	18,266.67 IDC	-81,023.53
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25 32	1 000	1.4200 1.4384	10,000,000.00 9,996,449.85	9,907,280.00 99.0728000000	54,827.78 IDC	-89,169.85
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGA28	25 34	1 000	1.5800 1.6200	6,290,000.00 6,285,201.87	6,245,341.00 99.2900000000	28,710.36 IDC	-39,860.87
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25 31	1 000	1.6800 1.6198	7,175,000.00 7,183,244.88	7,133,621.78 99.4233000000	18,750.67 IDC	-49,623.10
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25 31	1 000	1.6200 1.7211	5,000,000.00 4,987,896.46	4,956,185.00 99.1237000000	37,575.00 IDC	-31,711.46
A 17298	FFCB COUPON NOTES 03/23/17 03/23/22	3133EHDP5	25 32	1 000	2.2700 2.2700	5,000,000.00 5,000,000.00	5,000,020.00 100.0004000000	21,438.89 IDC	20.00
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHN1	25 26	1 000	2.0500 2.0500	10,000,000.00 10,000,000.00	10,000,020.00 100.0002000000	91,680.56 IDC	20.00
A 17337	FFCB COUPON NOTES 01/23/19 01/23/23	3133EJ5R6	25 25	1 000	2.9900 2.9900	5,000,000.00 5,000,000.00	5,020,945.00 100.4189000000	53,155.56 IDC	20,945.00
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES					11.37%(M)	1.6683 1.6825	84,724,000.00 84,705,402.25	84,319,011.86 99.5219910000	358,934.58 20,985.00 -407,375.39
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 5,996,405.05	5,989,368.00 99.8228000000	25,000.00 IDC	-7,037.05
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 9,975,015.56	9,918,380.00 99.1838000000	11,458.33 IDC	-56,635.56
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES					2.15%(M)	1.3281 1.5375	16,000,000.00 15,971,420.61	15,907,748.00 99.4234250000	36,458.33 36,458.33 -63,672.61
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,998,653.70	4,974,325.00 99.4865000000	34,013.89 IDC	-24,328.70

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CITY OF SANTA CLARA
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INVESTMENTS OUTSTANDING AS OF 05/31/19
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 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	4,955,315.00 99.106300000000	31,458.33 IDC	-44,685.00	
A 17349	FHLMC COUPON NOTES 03/26/19 03/25/22	3134GTAU7	25 32	1 000	2.6000 2.6000	5,000,000.00 5,000,361.11	5,003,960.00 100.079200000000	23,833.33 IDC	3,960.00	
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	5,000,730.00 100.014600000000	10,152.78 IDC	730.00	
A 17344	FHLMC COUPON NOTES 02/28/19 02/28/23	3134GSZ73	25 31	1 000	2.8750 2.8750	5,000,000.00 5,000,000.00	5,005,645.00 100.112900000000	37,135.42 IDC	5,645.00	
A 17325	FHLMC COUPON NOTES 09/13/18 09/13/23	3134GSVB8	25 34	1 000	3.2500 3.2871	3,535,000.00 3,529,589.48	3,541,200.39 100.175400000000	24,892.29 IDC	11,610.91	
A 17351	FHLMC COUPON NOTES 05/03/19 05/03/24	3134GTKG7	25 25	1 000	2.6000 2.6000	3,000,000.00 3,000,000.00	3,021,885.00 100.729500000000	6,066.67 IDC	21,885.00	
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES					4.25%(M)	2.3041 2.3127	31,535,000.00 31,528,604.29	31,503,060.39 99.898717000000	167,552.71	43,830.91 -69,013.70
A 16059	STATE OF CA DEMAND DEP 09/30/97 06/01/19		96 96	1 000	2.5396 2.5396	63,740,711.76 63,740,711.76	63,740,711.76 100.000000000000	262,012.05 USERPR	0.00	
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT					8.60%(M)	2.5396 2.5396	63,740,711.76 63,740,711.76	63,740,711.76 100.000000000000	262,012.05	.00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 06/01/19		25 101	1 000	2.2911 2.2911	21,343,403.81 21,343,403.81	21,343,403.81* 100.000000000000	2.67 BOOK	0.00	
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 06/01/19		101 101	494 000	1.8411 1.8411	.00 .00	.00* .000000000000	.00 BOOK	0.00	
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY					2.88%(M)	2.2911 2.2911	21,343,403.81 21,343,403.81	21,343,403.81 100.000000000000	2.67	.00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 06/01/19		20 102	800 000	2.2403 2.2403	2,115,431.05 2,115,431.05	2,115,431.05 100.000000000000	.25 USERPR	0.00	
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 06/01/19		5 102	51 000	1.5888 1.5888	.00 .00	.00* .000000000000	.00 BOOK	0.00	
SUBTOTAL (Inv Type) 315 MUTUAL FUNDS-DREYFUS					.29%(M)	2.2403 2.2403	2,115,431.05 2,115,431.05	2,115,431.05 100.000000000000	.25	.00

* MARKET = BOOK LESS PURCHASE INTEREST

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FINANCE DEPARTMENT
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INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 05/31/19
MAJOR SORT KEY IS ICC#

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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
GRAND TOTAL					1.8818	741,998,546.62	741,293,435.62	3,123,440.23	6,359,057.41
					2.0372	737,439,541.63	99.90497100000		-2,370,061.44
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