



City of Santa Clara

The Center of What's Possible

MONTHLY FINANCIAL STATUS REPORT

September 2019

City of Santa Clara

Monthly Investment Report

TABLE OF CONTENTS

		Page #
1	Summary of Investment Portfolio	1
2	Summary of Investments	2
3	Investment Maturity Distribution Schedule	3
4	List of Securities Brokers and Primary Dealers	4
5	Attachment A: Investment Inventory With Market Value	5

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENT PORTFOLIO**

All securities held by the City of Santa Clara as of September 30, 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 September 30, 2019.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$725,107,227	99.46%
SOSA	490,476	0.07%
HA	<u>3,402,960</u>	<u>0.47%</u>
Unrestricted	\$729,000,663	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,130,256</u>	
Total Investments	<u>\$731,130,919</u>	

On September 30, 2019 the book value and market value of the City's unrestricted pooled investment portfolio were \$729,000,663 and \$736,674,699, respectively.

Investment Strategy and Market Update

The City's investment strategy for September 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.

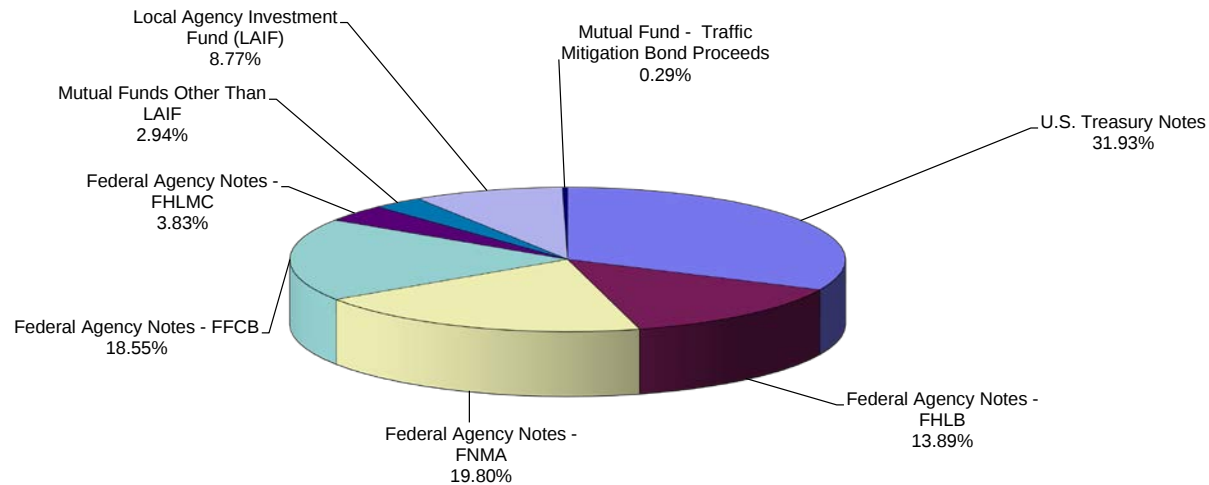
As of September 30, 2019, 56.07% of the City's portfolio consists of securities issued by four different Federal Agencies. In addition, City bond proceeds are invested in separate funds and are not included in the calculation of the City's portfolio yield. The average maturity of the City's portfolio was 2.04 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>
September 2019	1.98%	2.24%	2.04
August 2019	2.04%	2.24%	2.03
September 2018	1.75%	1.77%	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 September 2018 Benchmark Yield has been updated to reflect a 24-month moving average yield.

**CITY OF SANTA CLARA
SUMMARY OF INVESTMENTS SEPTEMBER 30, 2019**

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	233,481,052	31.93%	No Limit
Federal Agency Notes - FHLB	101,572,124	13.89%	40%
Federal Agency Notes - FNMA	144,769,256	19.80%	40%
Federal Agency Notes - FFCB	135,590,212	18.55%	40%
Federal Agency Notes - FHLMC	27,974,342	3.83%	40%
Mutual Funds Other Than LAIF	21,498,478	2.94%	10% Per Fund
Local Agency Investment Fund (LAIF)	64,115,199	8.77%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,130,256	0.29%	10% Per Fund
TOTAL INVESTMENTS	\$ 731,130,919	100.00%	

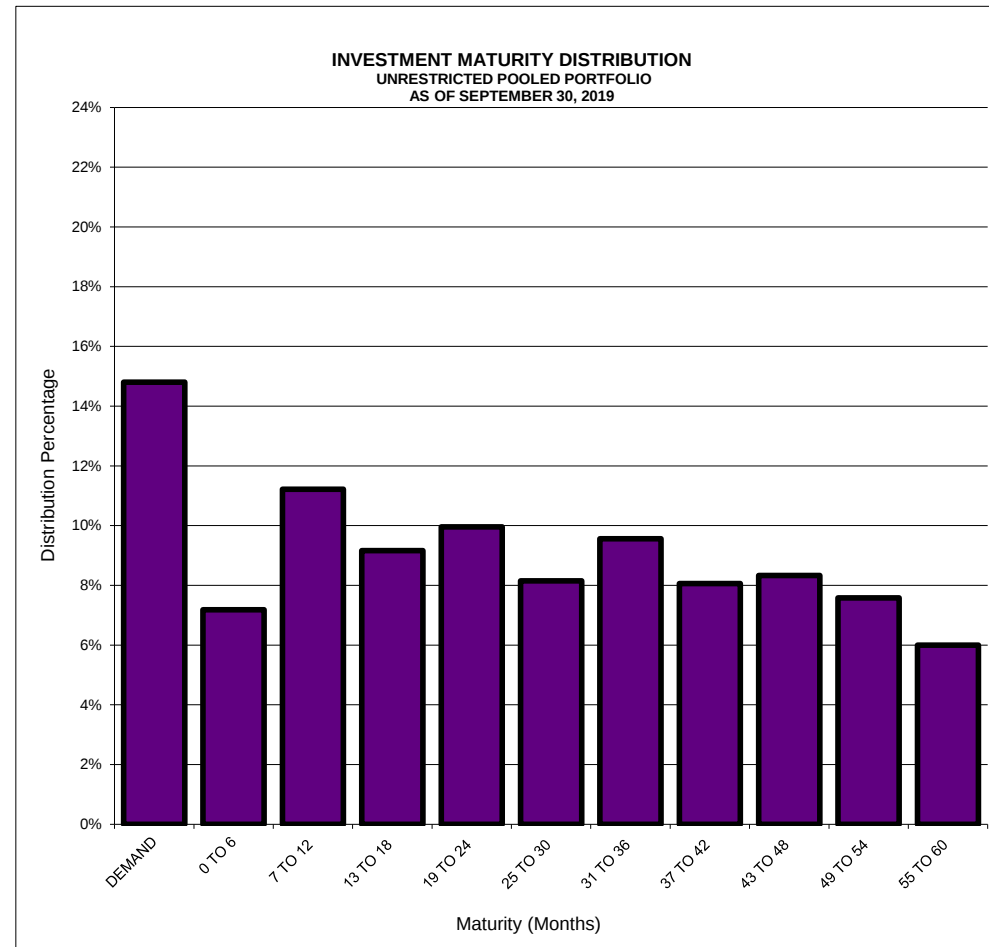


**INVESTMENT MATURITY DISTRIBUTION
AS OF SEPTEMBER 30, 2019
UNRESTRICTED POOLED PORTFOLIO**

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 107,917,903 (a)	5	14.80%
0 TO 6	52,317,057	7	7.18%
7 TO 12	81,762,843	12	11.22%
13 TO 18	66,768,290	9	9.16%
19 TO 24	72,576,256	14	9.96%
25 TO 30	59,437,994	11	8.15%
31 TO 36	69,673,345	13	9.56%
37 TO 42	58,753,939	9	8.06%
43 TO 48	60,742,990	10	8.33%
49 TO 54	55,279,679	11	7.58%
55 TO 60	43,770,367	9	6.00%
TOTAL	\$ 729,000,663	110	100.00%

Average Maturity of Unrestricted Pool: 2.04 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..

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 1

RUN: 10/01/19 09:27:00

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/19
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 17356	TREASURY NOTES 07/09/19 07/15/20	9128282J8	25 30	1 000	1.5000 1.9992	5,000,000.00 4,975,470.43	4,985,940.00 99.718800000000	15,896.74 IDC	10,469.57
A 17296	TREASURY NOTES 02/14/17 03/31/21	912828Q37	25 31	1 000	1.2500 1.8037	5,000,000.00 4,960,202.55	4,963,670.00 99.273400000000	170.77 IDC	3,467.45
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	5,047,460.00 100.949200000000	54,832.65 IDC	74,979.93
A 17343	TREASURY NOTES 02/19/19 06/30/21	912828WR7	25 31	1 000	2.1250 2.4962	5,000,000.00 4,964,107.37	5,037,110.00 100.742200000000	26,851.22 IDC	73,002.63
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	5,122,070.00 102.441400000000	66,376.37 IDC	82,383.94
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	10,022,270.00 100.222700000000	58,811.48 IDC	271,752.30
A 17306	TREASURY NOTES 11/09/17 12/31/21	912828U81	25 30	1 000	2.0000 1.9150	5,000,000.00 5,010,146.96	5,040,625.00 100.812500000000	25,271.74 IDC	30,478.04
A 17312	TREASURY NOTES 02/26/18 01/31/22	912828V72	25 31	1 000	1.8750 2.5306	5,000,000.00 4,922,373.69	5,027,735.00 100.554700000000	15,794.84 IDC	105,361.31
A 17297	TREASURY NOTES 03/03/17 02/28/22	912828J43	25 25	1 000	1.7500 2.0678	5,000,000.00 4,962,520.57	5,015,820.00 100.316400000000	7,451.92 IDC	53,299.43
A 17334	TREASURY NOTES 12/14/18 02/28/22	912828J43	25 34	1 000	1.7500 2.7633	5,000,000.00 4,879,760.83	5,015,820.00 100.316400000000	7,451.92 IDC	136,059.17
A 17309	TREASURY NOTES 01/25/18 03/31/22	912828W89	25 34	1 000	1.8750 2.3684	5,000,000.00 4,941,636.63	5,033,985.00 100.679700000000	256.15 IDC	92,348.37
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	5,033,790.00 100.675800000000	39,232.34 IDC	102,792.69
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	5,036,720.00 100.734400000000	31,506.15 IDC	22,124.77
A 17335	TREASURY NOTES 12/21/18 06/30/22	912828XG0	25 30	1 000	2.1250 2.6384	5,000,000.00 4,926,883.01	5,072,460.00 101.449200000000	26,851.22 IDC	145,576.99
A 17315	TREASURY NOTES 03/27/18 07/31/22	9128282P4	25 30	1 000	1.8750 2.5915	5,000,000.00 4,898,928.55	5,037,305.00 100.746100000000	15,794.84 IDC	138,376.45
A 17303	TREASURY NOTES 09/29/17 08/31/22	912828L24	25 25	1 000	1.8750 1.9133	5,000,000.00 4,994,525.00	5,041,990.00 100.839800000000	7,984.20 IDC	47,465.00
A 17304	TREASURY NOTES 10/06/17 09/30/22	912828L57	25 34	1 000	1.7500 1.9583	5,000,000.00 4,970,387.62	5,024,805.00 100.496100000000	239.07 IDC	54,417.38
A 17318	TREASURY NOTES 04/20/18 09/30/22	9128282W9	25 31	1 000	1.8750 2.7400	5,000,000.00 4,878,712.02	5,044,335.00 100.886700000000	256.15 IDC	165,622.98
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	5,043,945.00 100.878900000000	39,232.34 IDC	76,504.42
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	5,062,890.00 101.257800000000	33,606.56 IDC	90,777.77
A 17320	TREASURY NOTES 05/15/18 12/31/22	912828N30	25 34	1 000	2.1250 2.8356	10,000,000.00 9,768,365.61	10,170,700.00 101.707000000000	53,702.45 IDC	402,334.39
A 17311	TREASURY NOTES 02/14/18 01/31/23	912828P38	25 32	1 000	1.7500 2.5665	5,000,000.00 4,866,550.26	5,026,365.00 100.527300000000	14,741.85 IDC	159,814.74
A 17314	TREASURY NOTES 02/28/18 02/28/23	912828P79	25 34	1 000	1.5000 2.6828	10,000,000.00 9,615,662.65	9,973,830.00 99.738300000000	12,774.73 IDC	358,167.35
A 17317	TREASURY NOTES 04/11/18 03/31/23	912828Q29	25 25	1 000	1.5000 2.6243	10,000,000.00 9,633,638.20	9,976,950.00 99.769500000000	409.84 IDC	343,311.80

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 2

RUN: 10/01/19 09:27:00

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/19
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	1	1.6250	10,000,000.00	10,014,450.00	68,002.72	458,898.27
			31	000	2.8244	9,555,551.73	100.1445000000	IDC	
A 17323	TREASURY NOTES 07/17/18 05/31/23	912828R69	25	1	1.6250	10,000,000.00	10,019,530.00	54,610.66	442,696.10
			32	000	2.7633	9,576,833.90	100.1953000000	IDC	
A 17339	TREASURY NOTES 01/17/19 06/30/23	912828S35	25	1	1.3750	5,000,000.00	4,963,475.00	17,374.32	184,229.80
			34	000	2.5493	4,779,245.20	99.2695000000	IDC	
A 17326	TREASURY NOTES 09/18/18 07/31/23	912828Y61	25	1	2.7500	5,000,000.00	5,217,190.00	23,165.76	244,951.41
			32	000	2.8995	4,972,238.59	104.3438000000	IDC	
A 17328	TREASURY NOTES 09/28/18 07/31/23	912828Y61	25	1	2.7500	5,000,000.00	5,217,190.00	23,165.76	256,437.31
			33	000	2.9617	4,960,752.69	104.3438000000	IDC	
A 17324	TREASURY NOTES 09/13/18 08/31/23	912828D1	25	1	1.3750	5,000,000.00	4,963,670.00	5,855.08	239,861.05
			31	000	2.8673	4,723,808.95	99.2734000000	IDC	
A 17330	TREASURY NOTES 11/14/18 09/30/23	912828T26	25	1	1.3750	7,500,000.00	7,444,920.00	281.76	398,111.89
			31	000	3.0114	7,046,808.11	99.2656000000	IDC	
A 17340	TREASURY NOTES 01/28/19 10/31/23	912828T91	25	1	1.6250	5,000,000.00	5,010,740.00	34,001.36	211,677.77
			31	000	2.5795	4,799,062.23	100.2148000000	IDC	
A 17345	TREASURY NOTES 02/28/19 11/30/23	912828U57	25	1	2.1250	5,000,000.00	5,110,155.00	35,706.97	188,531.12
			34	000	2.4964	4,921,623.88	102.2031000000	IDC	
A 17346	TREASURY NOTES 03/14/19 12/31/23	912828V23	25	1	2.2500	5,000,000.00	5,138,475.00	28,430.71	178,039.32
			30	000	2.4370	4,960,435.68	102.7695000000	IDC	
A 17342	TREASURY NOTES 02/14/19 01/31/24	912828V80	25	1	2.2500	5,000,000.00	5,141,795.00	18,953.80	199,563.52
			32	000	2.5246	4,942,231.48	102.8359000000	IDC	
A 17347	TREASURY NOTES 03/20/19 02/29/24	912828W48	25	1	2.1250	5,000,000.00	5,118,750.00	9,048.76	185,129.69
			25	000	2.4403	4,933,620.31	102.3750000000	IDC	
A 17352	TREASURY NOTES 04/30/19 03/31/24	912828W71	25	1	2.1250	5,000,000.00	5,120,900.00	290.30	161,972.14
			32	000	2.3192	4,958,927.86	102.4180000000	IDC	
A 17353	TREASURY NOTES 05/17/19 04/30/24	912828X70	25	1	2.0000	5,000,000.00	5,095,115.00	41,847.83	142,380.62
			31	000	2.2024	4,957,353.95	101.9023000000	IDC	
A 17359	TREASURY NOTES 08/16/19 05/15/24	912828WJ5	25	1	2.5000	5,000,000.00	5,205,860.00	47,214.67	
			25	000	1.4289	5,276,509.67	104.1172000000	IDC	-39,060.00
A 17361	TREASURY NOTES 08/30/19 06/30/24	912828XX3	25	1	2.0000	5,000,000.00	5,097,070.00	25,271.74	
			32	000	1.4143	5,152,904.22	101.9414000000	IDC	-39,258.13
A 17364	TREASURY NOTES 09/11/19 07/31/24	912828N9	25	1	2.1250	5,000,000.00	5,127,540.00	17,900.82	
			30	000	1.5560	5,145,442.11	102.5508000000	IDC	-5,775.75
SUBTOTAL (Inv Type) 12 TREASURY NOTES		32.47%(M)			1.8986	237,500,000.00	239,865,415.00	1,006,620.56	6,533,368.88
					2.4392	233,481,051.69	100.9959640000		-84,093.88
A 17219	FHLB MEDIUM TERM NOTES 10/08/15 12/13/19	3130A0JR2	25	1	2.3750	7,250,000.00	7,256,552.12	51,656.25	
			25	000	1.3001	7,287,666.67	100.0903740000	IDC	-31,114.55
A 17280	FHLB MEDIUM TERM NOTES 11/09/16 03/13/20	313378J77	25	1	1.8750	5,000,000.00	5,000,276.00	4,687.50	
			31	000	1.1239	5,018,233.52	100.0055200000	IDC	-17,957.52
A 17256	FHLB MEDIUM TERM NOTES 07/22/16 09/11/20	313370US5	25	1	2.8750	5,000,000.00	5,047,332.45	7,986.11	
			31	000	1.1759	5,082,547.45	100.9466490000	IDC	-35,215.00
A 17282	FHLB MEDIUM TERM NOTES 11/18/16 06/11/21	3130A1W95	25	1	2.2500	5,000,000.00	5,048,215.45	34,375.00	
			33	000	1.6966	5,053,019.21	100.9643090000	IDC	-4,803.76

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 3

RUN: 10/01/19 09:27:00

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/19
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 17286	FHLB MEDIUM TERM NOTES 11/29/16 07/14/21	3130A8QS5	25 30	1 000	1.1250 1.8143	5,000,000.00 4,934,157.29	4,951,534.15 99.03068300000	12,031.25 IDC	17,376.86
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 5,091,023.68	5,067,822.65 101.35645300000	6,927.08 IDC	-23,201.03
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 5,060,189.06	5,144,365.80 102.88731600000	46,250.00 IDC	84,176.74
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 5,031,904.10	5,207,953.40 104.15906800000	9,548.61 IDC	176,049.30
A 17363	FHLB MEDIUM TERM NOTES 09/06/19 09/08/23	3130A3DL5	25 34	1 000	2.3750 1.5270	5,000,000.00 5,163,798.43	5,144,250.05 102.88500100000	7,586.81 IDC	-19,548.38
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 5,135,423.86	5,349,617.45 106.99234900000	52,968.75 IDC	214,193.59
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 4,998,895.86	5,165,320.50 103.30641000000	7,586.81 IDC	166,424.64
A 17365	FHLB MEDIUM TERM NOTES 09/19/19 08/15/24	3130AGWK7	25 33	1 000	1.5000 1.6448	5,000,000.00 4,972,875.00	4,972,978.20 99.45956400000	9,375.00 IDC	6,978.20
SUBTOTAL (Inv Type) 21 FHLB MEDIUM TERM NOTES 8.58%(M)					2.3903 1.8316	62,250,000.00 62,829,734.13	63,356,218.22 101.77705700000	250,979.17	665,199.33 -131,840.24
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	3,750,411.53 100.01097400000	28,072.92 IDC	411.53
A 17253	FHLB COUPON NOTES 07/13/16 07/13/20	3130A8NS8	25 25	1 000	1.2400 1.2824	5,000,000.00 4,997,938.91	4,970,536.85 99.41073700000	13,433.33 IDC	-27,402.06
A 17235	FHLB COUPON NOTES 02/26/16 08/26/20	3130A7CT0	25 26	1 000	1.5600 1.5669	10,000,000.00 9,999,333.54	9,959,480.00 99.59480000000	15,166.67 IDC	-39,853.54
A 17278	FHLB COUPON NOTES 11/01/16 09/30/21	3130A9MG3	25 34	1 000	1.5000 1.5508	5,000,000.00 4,995,117.06	4,952,049.35 99.04098700000	208.33 IDC	-43,067.71
A 17299	FHLB COUPON NOTES 05/25/17 05/25/22	3130ABH66	25 30	1 000	2.0800 2.0800	5,000,000.00 5,000,194.70	5,000,194.70 100.00389400000	36,400.00 IDC	194.70
A 17354	FHLB COUPON NOTES 06/28/19 06/28/24	3130AGMK8	25 31	1 000	2.2200 2.2200	5,000,000.00 5,000,000.00	5,022,671.75 100.45343500000	28,675.00 IDC	22,671.75
A 17360	FHLB COUPON NOTES 08/26/19 08/26/24	3130AGXF7	25 33	1 000	1.6500 1.6500	5,000,000.00 5,000,000.00	4,976,625.80 99.53251600000	8,020.83 IDC	-23,374.20
SUBTOTAL (Inv Type) 22 FHLB COUPON NOTES 5.23%(M)					1.6933 1.7071	38,750,000.00 38,742,389.51	38,631,969.98 99.69540600000	129,977.08	23,277.98 -133,697.51
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	4,997,669.30 99.95338600000	28,687.50 IDC	-2,307.74
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	9,986,963.80 99.86963800000	52,500.00 IDC	-13,036.20
A 17275	FNMA COUPON NOTE 10/24/16 03/30/20	3135G0Q63	25 31	1 000	1.3000 1.3095	5,000,000.00 4,999,768.87	4,980,071.60 99.60143200000	180.56 IDC	-19,697.27
A 17273	FNMA COUPON NOTE 10/13/16 06/30/20	3136G4DC4	25 32	1 000	1.3000 1.3139	5,000,000.00 4,999,327.06	4,984,958.20 99.69916400000	16,430.56 IDC	-14,368.86

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 4

RUN: 10/01/19 09:27:00

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/19
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 17258	FNMA COUPON NOTE 07/27/16 07/27/20	3136G3S89	25	1	1.4200	4,025,000.00	4,015,765.00	10,160.89		
			26	000	1.4200	4,025,000.00	99.77055900000	IDC	-9,235.00	
A 17259	FNMA COUPON NOTE 07/28/16 07/28/20	3136G3T39	25	1	1.3500	5,000,000.00	4,980,507.05	11,812.50		
			25	000	1.3500	5,000,000.00	99.61014100000	IDC	-19,492.95	
A 17251	FNMA COUPON NOTE 06/30/16 09/30/20	3136G3WY7	25	1	1.2700	10,000,000.00	9,955,623.00	352.78		
			26	000	1.2700	10,000,000.00	99.55623000000	IDC	-44,377.00	
A 17270	FNMA COUPON NOTE 09/29/16 03/29/21	3136G4BD4	25	1	1.3500	5,540,000.00	5,508,283.89	415.50		
			33	000	1.3500	5,540,000.00	99.42750700000	IDC	-31,716.11	
A 17266	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	5,800,000.00	5,769,823.41	29,725.00		
			26	000	1.5000	5,800,000.00	99.47971400000	IDC	-30,176.59	
A 17267	FNMA COUPON NOTE 08/30/16 05/28/21	3136G33W3	25	1	1.5000	4,200,000.00	4,178,147.99	21,525.00		
			26	000	1.5000	4,200,000.00	99.47971400000	IDC	-21,852.01	
A 17262	FNMA COUPON NOTE 07/27/16 07/27/21	3136G3T21	25	1	1.6000	5,000,000.00	4,991,171.25	14,222.22		
			34	000	1.6000	5,000,000.00	99.82342500000	IDC	-8,828.75	
A 17276	FNMA COUPON NOTE 11/01/16 09/30/21	3136G4CY7	25	1	1.5000	3,400,000.00	3,377,550.85	141.67		
			26	000	1.5423	3,397,233.00	99.33973100000	IDC	-19,682.15	
A 17272	FNMA COUPON NOTE 10/28/16 10/28/21	3136G4EV1	25	1	1.6250	5,000,000.00	4,989,717.05	34,531.25		
			32	000	1.6250	5,000,000.00	99.79434100000	IDC	-10,282.95	
SUBTOTAL (Inv Type) 23 FNMA COUPON NOTE					9.84%(M)	1.4201	72,965,000.00	72,716,252.39	220,685.43	.00
						1.4238	72,961,305.97	99.65908600000		-245,053.58
A 17215	FNMA MEDIUM TERM NOTE 09/23/15 10/24/19	3136G0T68	25	1	1.3300	10,000,000.00	9,995,742.60	58,002.78		
			25	000	1.3842	9,997,377.35	99.95742600000	IDC	-1,634.75	
A 17225	FNMA MEDIUM TERM NOTE 10/21/15 01/21/20	3135G0A78	25	1	1.6250	10,000,000.00	9,991,255.80	31,597.22		
			34	000	1.3745	10,012,137.15	99.91255800000	IDC	-20,881.35	
A 17226	FNMA MEDIUM TERM NOTE 10/23/15 06/22/20	3135G0D75	25	1	1.5000	10,000,000.00	9,972,129.20	41,249.99		
			26	000	1.4280	10,006,918.72	99.72129200000	IDC	-34,789.52	
A 17238	FNMA MEDIUM TERM NOTE 03/17/16 11/30/20	3135G0F73	25	1	1.5000	10,000,000.00	9,964,640.00	50,416.67		
			32	000	1.6011	9,985,404.71	99.64640000000	IDC	-20,764.71	
A 17279	FNMA MEDIUM TERM NOTE 11/16/16 12/28/20	3135G0H55	25	1	1.8750	5,000,000.00	5,005,730.35	24,218.75		
			25	000	1.5842	5,021,037.66	100.11460700000	IDC	-15,307.31	
A 17248	FNMA MEDIUM TERM NOTE 06/03/16 05/07/21	3136G02F7	25	1	1.6000	2,000,000.00	1,994,865.98	12,800.00		
			26	000	1.4741	2,004,836.91	99.74329900000	IDC	-9,970.93	
A 17268	FNMA MEDIUM TERM NOTE 08/25/16 08/17/21	3135G0N82	25	1	1.2500	10,000,000.00	9,925,133.40	15,277.77		
			31	000	1.2981	9,990,724.42	99.25133400000	IDC	-65,591.02	
A 17271	FNMA MEDIUM TERM NOTE 10/11/16 10/07/21	3135G0Q89	25	1	1.3750	5,000,000.00	4,971,670.55	33,229.17		
			31	000	1.4501	4,990,980.24	99.43341100000	IDC	-19,309.69	
A 17329	FNMA MEDIUM TERM NOTE 10/11/18 01/05/22	3135G0S38	25	1	2.0000	5,000,000.00	5,035,776.35	23,888.89		
			32	000	3.0125	4,880,182.49	100.71552700000	IDC	155,593.86	
A 17310	FNMA MEDIUM TERM NOTE 01/29/18 10/05/22	3135G0T78	25	1	2.0000	5,000,000.00	5,050,784.20	48,888.89		
			26	000	2.4969	4,918,350.00	101.01568400000	IDC	132,434.20	
SUBTOTAL (Inv Type) 24 FNMA MEDIUM TERM NOTE					9.73%(M)	1.5475	72,000,000.00	71,907,728.43	339,570.13	288,028.06
						1.6151	71,807,949.65	99.87184500000		-188,249.28

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 5

RUN: 10/01/19 09:27:00

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/19
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 17234	FFCB MEDIUM TERM NOTES 02/18/16 02/10/21	3133EFYZ4	25	1	1.3750	10,000,000.00	9,940,184.80	19,479.17	
			26	000	1.4900	9,983,400.22	99.40184800000	IDC	-43,215.42
A 17357	FFCB MEDIUM TERM NOTES 07/19/19 07/19/22	3133EKVE3	25	1	1.8500	5,000,000.00	5,030,293.65	18,500.00	35,993.65
			25	000	1.8893	4,994,300.00	100.6058730000	IDC	
A 17358	FFCB MEDIUM TERM NOTES 08/14/19 08/05/22	3133EKYJ9	25	1	1.8500	5,000,000.00	5,028,975.05	14,388.89	
			26	000	1.6438	5,032,112.50	100.5795010000	IDC	-824.95
A 17316	FFCB MEDIUM TERM NOTES 03/29/18 12/16/22	3133EJGU7	25	1	2.7100	5,000,000.00	5,172,371.55	39,520.83	160,552.09
			34	000	2.6380	5,011,819.46	103.4474310000	IDC	
A 17332	FFCB MEDIUM TERM NOTES 11/29/18 06/19/23	3133EJSD2	25	1	2.8900	5,000,000.00	5,230,372.10	40,941.67	247,711.25
			30	000	2.9831	4,982,660.85	104.6074420000	IDC	
A 17327	FFCB MEDIUM TERM NOTES 09/18/18 08/14/23	3133EJWV7	25	1	2.9000	5,000,000.00	5,241,838.70	18,930.56	260,547.24
			31	000	3.0010	4,981,291.46	104.8367740000	IDC	
A 17331	FFCB MEDIUM TERM NOTES 11/28/18 10/02/23	3133EJD48	25	1	3.0500	7,575,000.00	7,998,496.13	114,876.98	415,489.78
			34	000	3.0240	7,583,006.35	105.5907080000	IDC	
A 17355	FFCB MEDIUM TERM NOTES 06/27/19 11/01/23	3133EHN25	25	1	2.2000	2,965,000.00	3,034,225.87	27,179.17	28,130.97
			31	000	1.8661	3,016,241.79	102.3347680000	IDC	
A 17348	FFCB MEDIUM TERM NOTES 03/21/19 02/27/24	3133EKBW5	25	1	2.6100	5,000,000.00	5,208,738.60	12,325.00	178,528.73
			31	000	2.4662	5,030,209.87	104.1747720000	IDC	
A 17362	FFCB MEDIUM TERM NOTES 09/05/19 07/22/24	3133EKHV1	25	1	2.4500	5,000,000.00	5,186,313.40	23,479.16	
			31	000	1.3841	5,265,281.94	103.7262680000	IDC	-64,336.60
SUBTOTAL (Inv Type) 26 FFCB MEDIUM TERM NOTES 7.72%(M)					2.3353	55,540,000.00	57,071,809.85	329,621.43	1,326,953.71
					2.2170	55,880,324.44	102.7580300000		-108,376.97
A 17261	FFCB COUPON NOTES 07/26/16 10/07/19	3133EGJY2	25	1	1.1400	7,309,000.00	7,307,958.25	40,272.59	1,088.00
			31	000	1.1999	7,306,870.25	99.98574700000	IDC	
A 17264	FFCB COUPON NOTES 08/11/16 11/25/19	3133EGBK0	25	1	1.3000	10,000,000.00	9,991,950.20	45,500.00	
			34	000	1.3014	9,999,923.81	99.91950200000	IDC	-7,973.61
A 17221	FFCB COUPON NOTES 10/14/15 04/14/20	3130A6JG3	25	1	1.7000	8,950,000.00	8,939,816.51	70,580.69	
			32	000	1.6849	8,951,291.60	99.88621800000	IDC	-11,475.09
A 17255	FFCB COUPON NOTES 07/15/16 10/13/20	3133EGLG8	25	1	1.3700	10,000,000.00	9,957,972.10	63,933.33	
			33	000	1.4079	9,994,523.53	99.57972100000	IDC	-36,551.43
A 17254	FFCB COUPON NOTES 07/12/16 01/12/21	3133EGLH6	25	1	1.4200	10,000,000.00	9,936,475.30	31,161.11	
			32	000	1.4384	9,997,330.09	99.36475300000	IDC	-60,854.79
A 17245	FFCB COUPON NOTES 05/19/16 02/17/21	3133EGAZ8	25	1	1.5800	6,290,000.00	6,260,424.92	12,146.69	
			34	000	1.6200	6,286,391.54	99.52980800000	IDC	-25,966.62
A 17250	FFCB COUPON NOTES 06/23/16 04/05/21	3133EFX36	25	1	1.6800	7,175,000.00	7,141,791.37	58,930.67	
			31	000	1.6198	7,183,244.88	99.53716200000	IDC	-41,453.51
A 17283	FFCB COUPON NOTES 11/18/16 06/14/21	3133EGEV3	25	1	1.6200	5,000,000.00	4,976,914.60	24,075.00	
			31	000	1.7211	4,990,311.86	99.53829200000	IDC	-13,397.26
A 17301	FFCB COUPON NOTES 06/20/17 06/20/22	3133EHNV1	25	1	2.0500	10,000,000.00	10,000,417.00	57,513.89	417.00
			26	000	2.0500	10,000,000.00	100.0041700000	IDC	
A 17337	FFCB COUPON NOTES 01/23/19 01/23/23	3133EJ5R6	25	1	2.9900	5,000,000.00	5,016,440.10	28,238.89	16,440.10
			25	000	2.9900	5,000,000.00	100.3288020000	IDC	
SUBTOTAL (Inv Type) 27 FFCB COUPON NOTES 10.76%(M)					1.6305	79,724,000.00	79,530,160.35	432,352.86	17,945.10
					1.6456	79,709,887.56	99.75686200000		-197,672.31

1

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

ATTACHMENT A

PAGE: 6

RUN: 10/01/19 09:27:00

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/19
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 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	9,970,587.40 99.705874000000	57,291.67 IDC	-4,428.16
SUBTOTAL (Inv Type) 28 FHLMC MEDIUM TERM NOTES 1.35%(M)					1.3750 1.6350	10,000,000.00 9,975,015.56	9,970,587.40 99.705874000000	57,291.67	.00 -4,428.16
A 17288	FHLMC COUPON NOTES 12/23/16 12/23/19	3134GAA61	25 32	1 000	1.5500 1.5778	5,000,000.00 4,999,326.85	4,994,850.85 99.897017000000	21,097.22 IDC	-4,476.00
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	4,977,986.40 99.559728000000	18,958.33 IDC	-22,013.60
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	5,001,409.25 100.028185000000	45,986.11 IDC	1,409.25
A 17351	FHLMC COUPON NOTES 05/03/19 05/03/24	3134GPKG7	25 25	1 000	2.6000 2.6000	3,000,000.00 3,000,000.00	3,036,632.97 101.221099000000	32,066.67 IDC	36,632.97
SUBTOTAL (Inv Type) 29 FHLMC COUPON NOTES 2.44%(M)					1.8778 1.8855	18,000,000.00 17,999,326.85	18,010,879.47 100.060442000000	118,108.33	38,042.22 -26,489.60
A 16059	STATE OF CA DEMAND DEP 09/30/97 10/01/19		96 96	1 000	2.5304 2.5304	64,115,199.14 64,115,199.14	64,115,199.14 100.000000000000	410,293.34 USERPR	0.00
SUBTOTAL (Inv Type) 99 LOCAL AGENCY INVESTMENT 8.68%(M)					2.5304 2.5304	64,115,199.14 64,115,199.14	64,115,199.14 100.000000000000	410,293.34	.00
A 17046	MUTUAL FUNDS-FIDELITY 11/01/08 10/01/19		25 101	1 000	1.9409 1.9409	21,498,478.64 21,498,478.64	21,498,478.64* 100.000000000000	.00 BOOK	0.00
A 17236	MUTUAL FUNDS-FIDELITY 03/08/16 10/01/19		101 101	494 000	1.8411 1.8411	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 305 MUTUAL FUNDS-FIDELITY 2.91%(M)					1.9409 1.9409	21,498,478.64 21,498,478.64	21,498,478.64 100.000000000000	.00	.00
A 16064	DREYFUS TREASURY CASH MANAGEMEN 10/31/97 10/01/19		20 102	800 000	1.8802 1.8802	2,130,255.40 2,130,255.40	2,130,255.40 100.000000000000	.00 USERPR	0.00
A 17201	MUTUAL FUNDS-DREYFUS 06/16/14 10/01/19		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)					1.8802 1.8802	2,130,255.40 2,130,255.40	2,130,255.40 100.000000000000	.00	.00

* MARKET = BOOK LESS PURCHASE INTEREST

(RPTMKT)

FINANCE DEPARTMENT
CITY OF SANTA CLARA
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 09/30/19
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
GRAND TOTAL					1.9008	734,472,933.18	738,804,954.27	3,295,500.00	8,892,815.28
					2.0295	731,130,918.54	100.5898140000		-1,119,901.53
					=====	=====	=====	=====	=====