



**City of
Santa Clara**

The Center of What's Possible

MONTHLY INVESTMENT REPORT

April 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 April 30, 2020 were in compliance with the City's Investment Policy Statement regarding current market strategy and long-term goals and objectives. All securities held are rated "A" or higher by two nationally recognized rating agencies. There is adequate cash flow and maturity of investments to meet the City's needs for the next six months.

The following table provides the breakdown of the total portfolio among the City, the Sports and Open Space Authority (SOSA), and the Housing Authority (HA) as of April 30, 2020.

	<u>BOOK VALUE</u>	<u>PERCENTAGE</u>
City	\$746,003,771	99.56%
SOSA	(156,816)	-0.02%
HA	<u>3,489,036</u>	<u>0.46%</u>
Unrestricted	\$749,335,991	<u>100.00%</u>
Restricted Bond Proceeds	<u>2,145,314</u>	
Total Investments	<u>\$751,481,305</u>	

On April 30, 2020 the book value and market value of the City's unrestricted pooled investment portfolio were \$749,335,991 and \$773,923,688, respectively.

Investment Strategy and Market Update

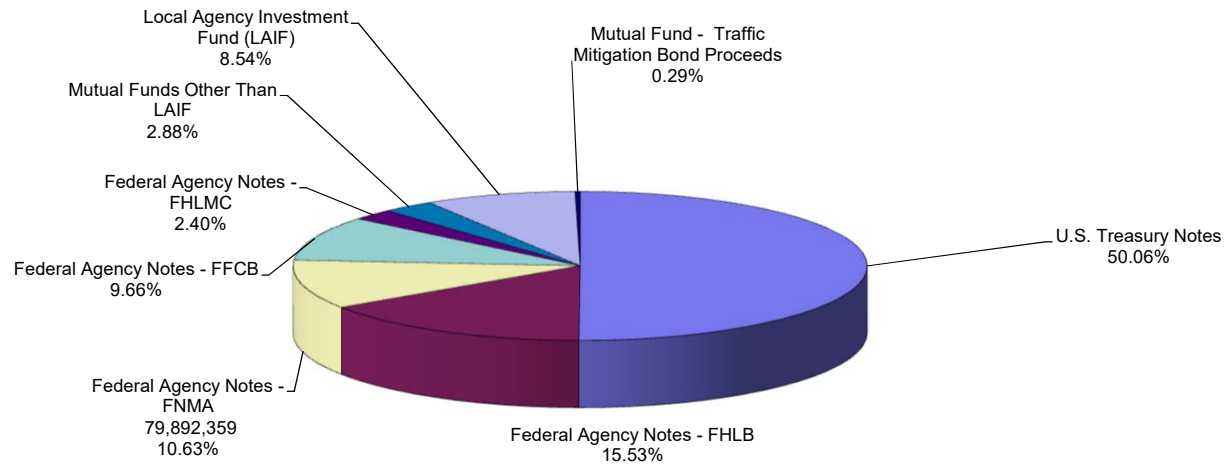
The City's investment strategy for April 2020 was to invest funds not required to meet current obligations, in securities listed in the prevailing Investment Policy Statement, with maturities not to exceed five years from date of purchase. This strategy ensures safety of the City's funds, provides liquidity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

As of April 30, 2020, 38.22% 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 2.37 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>
April 2020	1.80%	1.95%	2.37
March 2020	1.92%	2.04%	2.31
April 2019	2.01%	2.16%	2.11

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

<u>INVESTMENT TYPE</u>	<u>BOOK VALUE</u>	<u>% OF PORTFOLIO</u>	<u>PER INVESTMENT POLICY</u>
U.S. Treasury Notes	376,229,096	50.06%	No Limit
Federal Agency Notes - FHLB	116,669,852	15.53%	40%
Federal Agency Notes - FNMA	79,892,359	10.63%	40%
Federal Agency Notes - FFCB	72,621,772	9.66%	40%
Federal Agency Notes - FHLMC	18,037,374	2.40%	40%
Mutual Funds Other Than LAIF	21,679,136	2.89%	10% Per Fund
Local Agency Investment Fund (LAIF)	64,206,402	8.54%	\$65 M
Mutual Fund - Traffic Mitigation Bond Proceeds	2,145,314	0.29%	10% Per Fund
TOTAL INVESTMENTS	<u>\$ 751,481,305</u>	<u>100.00%</u>	



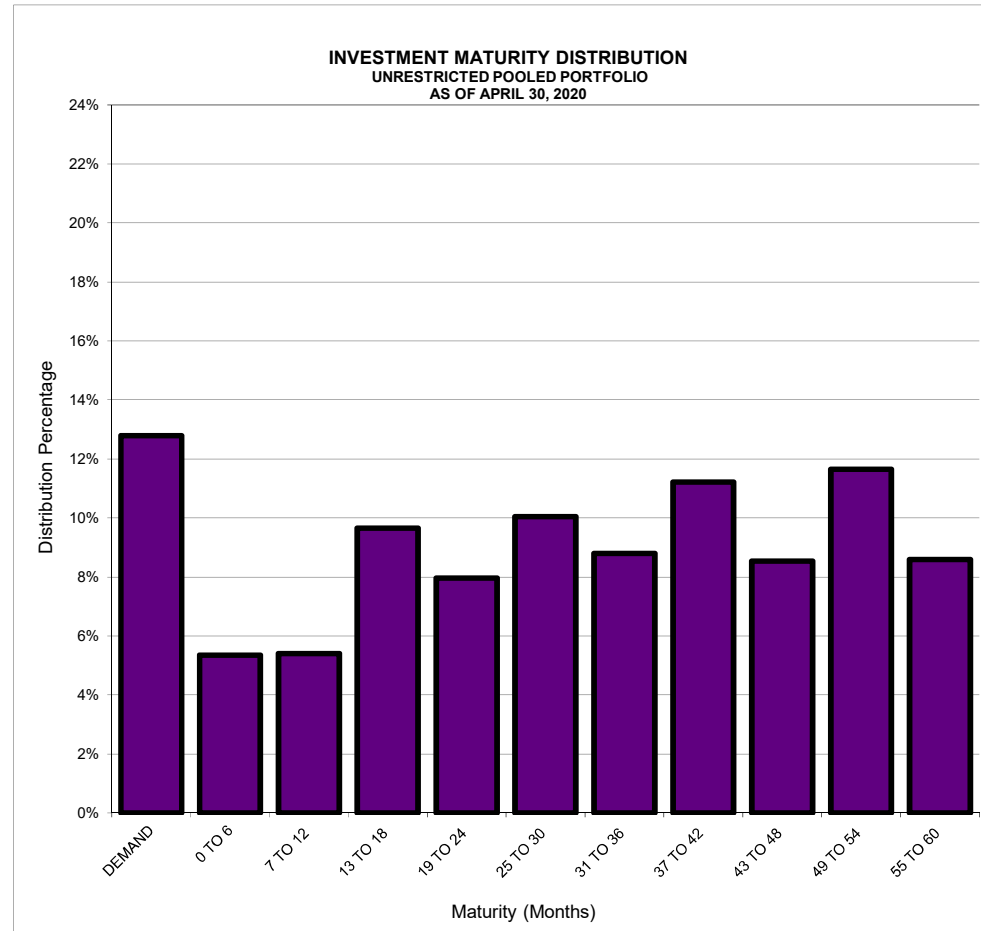
CITY OF SANTA CLARA

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

MATURITY (IN MONTHS)	BOOK VALUE	NUMBER OF INVESTMENTS	DISTRIBUTION
DEMAND	\$ 95,873,149 (a)	3	12.79%
0 TO 6	40,049,195	5	5.35%
7 TO 12	40,493,067	6	5.40%
13 TO 18	72,275,632	13	9.65%
19 TO 24	59,627,687	11	7.96%
25 TO 30	75,280,698	13	10.05%
31 TO 36	65,914,613	9	8.80%
37 TO 42	84,110,047	14	11.22%
43 TO 48	63,980,126	13	8.54%
49 TO 54	87,332,551	16	11.65%
55 TO 60	64,399,226	9	8.59%
TOTAL	\$ 749,335,991	112	100.00%

Average Maturity of Unrestricted Pool: 2.37 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

Attachment A

As Of Date: 04/30/2020

Date Basis: Settlement

Run: 05/06/2020 04:53:35 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												
17383	912828XH8	TREASURY NOTES	01/29/2020	06/30/2020	1.625000	1.529489	10,000,000.00	10,016,852.68	10,025,100.00	100.251000	21,193.75	IDC-FIS
17356	9128282J8	TREASURY NOTES	07/09/2019	07/15/2020	1.500000	1.999197	5,000,000.00	4,987,836.02	5,014,400.00	100.288000	26,563.98	IDC-FIS
17296	912828Q37	TREASURY NOTES	02/14/2017	03/31/2021	1.250000	1.803695	5,000,000.00	4,973,516.87	5,050,400.00	101.008000	76,883.13	IDC-FIS
17322	9128284G2	TREASURY NOTES	06/19/2018	04/15/2021	2.375000	2.662058	5,000,000.00	4,986,277.73	5,106,450.00	102.129000	120,172.27	IDC-FIS
17343	912828WR7	TREASURY NOTES	02/19/2019	06/30/2021	2.125000	2.496231	5,000,000.00	4,973,154.28	5,114,450.00	102.289000	141,295.72	IDC-FIS
17369	912828WY2	TREASURY NOTES	10/24/2019	07/31/2021	2.250000	1.621904	10,000,000.00	10,092,113.73	10,257,800.00	102.578000	165,686.27	IDC-FIS
17338	9128285F3	TREASURY NOTES	01/17/2019	10/15/2021	2.875000	2.543204	5,000,000.00	5,023,776.86	5,196,900.00	103.938000	173,123.14	IDC-FIS
17321	912828U65	TREASURY NOTES	05/22/2018	11/30/2021	1.750000	2.805608	10,000,000.00	9,800,523.46	10,243,000.00	102.430000	442,476.54	IDC-FIS
17306	912828U81	TREASURY NOTES	11/09/2017	12/31/2021	2.000000	1.914991	5,000,000.00	5,008,104.24	5,148,850.00	102.977000	140,745.76	IDC-FIS
17312	912828V72	TREASURY NOTES	02/26/2018	01/31/2022	1.875000	2.530589	5,000,000.00	4,938,000.87	5,145,700.00	102.914000	207,699.13	IDC-FIS
17297	912828J43	TREASURY NOTES	03/03/2017	02/28/2022	1.750000	2.067799	5,000,000.00	4,970,008.23	5,141,400.00	102.828000	171,391.77	IDC-FIS
17334	912828J43	TREASURY NOTES	12/14/2018	02/28/2022	1.750000	2.763338	5,000,000.00	4,903,782.26	5,141,400.00	102.828000	237,617.74	IDC-FIS
17309	912828W89	TREASURY NOTES	01/25/2018	03/31/2022	1.875000	2.368364	5,000,000.00	4,953,347.70	5,159,400.00	103.188000	206,052.30	IDC-FIS
17308	912828X47	TREASURY NOTES	01/22/2018	04/30/2022	1.875000	2.361028	5,000,000.00	4,954,061.22	5,165,650.00	103.313000	211,588.78	IDC-FIS
17300	912828XD7	TREASURY NOTES	06/09/2017	05/31/2022	1.875000	1.772818	5,000,000.00	5,012,156.03	5,173,450.00	103.469000	161,293.97	IDC-FIS
17335	912828XG0	TREASURY NOTES	12/21/2018	06/30/2022	2.125000	2.638411	5,000,000.00	4,939,169.34	5,207,400.00	104.148000	268,230.66	IDC-FIS
17375	912828XG0	TREASURY NOTES	11/25/2019	06/30/2022	2.125000	1.596160	10,000,000.00	10,128,755.03	10,414,800.00	104.148000	286,044.97	IDC-FIS
17394	912828XG0	TREASURY NOTES	03/25/2020	06/30/2022	2.125000	.351460	10,000,000.00	10,449,622.25	10,414,800.00	104.148000	14,800.00	IDC-FIS
17315	9128282P4	TREASURY NOTES	03/27/2018	07/31/2022	1.875000	2.591504	5,000,000.00	4,915,912.25	5,186,700.00	103.734000	270,787.75	IDC-FIS
17303	912828L24	TREASURY NOTES	09/29/2017	08/31/2022	1.875000	1.913317	5,000,000.00	4,995,435.00	5,192,800.00	103.856000	197,365.00	IDC-FIS
17304	912828L57	TREASURY NOTES	10/06/2017	09/30/2022	1.750000	1.958257	5,000,000.00	4,975,336.54	5,184,200.00	103.684000	208,863.46	IDC-FIS
17318	9128282W9	TREASURY NOTES	04/20/2018	09/30/2022	1.875000	2.739970	5,000,000.00	4,898,982.07	5,198,850.00	103.977000	299,867.93	IDC-FIS
17305	912828M49	TREASURY NOTES	10/31/2017	10/31/2022	1.875000	2.071694	5,000,000.00	4,976,757.82	5,204,900.00	104.098000	228,142.18	IDC-FIS
17307	912828M80	TREASURY NOTES	12/18/2017	11/30/2022	2.000000	2.168858	5,000,000.00	4,976,105.55	5,227,150.00	104.543000	251,044.45	IDC-FIS
17320	912828N30	TREASURY NOTES	05/15/2018	12/31/2022	2.125000	2.835579	10,000,000.00	9,801,689.09	10,502,300.00	105.023000	700,610.91	IDC-FIS
17398	912828Z29	TREASURY NOTES	04/21/2020	01/15/2023	1.500000	.237587	10,000,000.00	10,383,722.53	10,340,600.00	103.406000	-3,150.00	IDC-FIS
17311	912828P38	TREASURY NOTES	02/14/2018	01/31/2023	1.750000	2.566484	5,000,000.00	4,885,748.65	5,207,250.00	104.145000	321,501.35	IDC-FIS
17314	912828P79	TREASURY NOTES	02/28/2018	02/28/2023	1.500000	2.682776	10,000,000.00	9,670,481.93	10,356,600.00	103.566000	686,118.07	IDC-FIS
17317	912828Q29	TREASURY NOTES	04/11/2018	03/31/2023	1.500000	2.624318	10,000,000.00	9,686,139.54	10,367,200.00	103.672000	681,060.46	IDC-FIS
17319	912828R28	TREASURY NOTES	05/09/2018	04/30/2023	1.625000	2.824390	10,000,000.00	9,666,968.22	10,410,900.00	104.109000	743,931.78	IDC-FIS
17323	912828R69	TREASURY NOTES	07/17/2018	05/31/2023	1.625000	2.763323	10,000,000.00	9,629,874.58	10,418,800.00	104.188000	788,925.42	IDC-FIS
17339	912828S35	TREASURY NOTES	01/17/2019	06/30/2023	1.375000	2.549274	5,000,000.00	4,807,066.35	5,176,950.00	103.539000	369,883.65	IDC-FIS
17378	912828S35	TREASURY NOTES	12/18/2019	06/30/2023	1.375000	1.682342	5,000,000.00	4,948,031.13	5,176,950.00	103.539000	228,918.87	IDC-FIS
17395	912828S35	TREASURY NOTES	04/01/2020	06/30/2023	1.375000	.285312	10,000,000.00	10,386,705.88	10,353,900.00	103.539000	1,946.87	IDC-FIS
17326	912828Y61	TREASURY NOTES	09/18/2018	07/31/2023	2.750000	2.899455	5,000,000.00	4,975,737.29	5,401,750.00	108.035000	426,012.71	IDC-FIS
17328	912828Y61	TREASURY NOTES	09/28/2018	07/31/2023	2.750000	2.961654	5,000,000.00	4,965,698.92	5,401,750.00	108.035000	436,051.08	IDC-FIS



Market Inventory

Attachment A

As Of Date: 04/30/2020

Date Basis: Settlement

Run: 05/06/2020 04:53:35 PM

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City of Santa Clara

INV	CUSIP	Description	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price	Unrealized G/L	PRC Source
17324	9128282D1	TREASURY NOTES	09/13/2018	08/31/2023	1.375000	2.867264	5,000,000.00	4,758,238.24	5,183,800.00	103.676000	425,561.76	IDC-FIS
17330	912828T26	TREASURY NOTES	11/14/2018	09/30/2023	1.375000	3.011415	7,500,000.00	7,103,612.30	7,780,650.00	103.742000	677,037.70	IDC-FIS
17340	912828T91	TREASURY NOTES	01/28/2019	10/31/2023	1.625000	2.579465	5,000,000.00	4,843,796.55	5,234,200.00	104.684000	390,403.45	IDC-FIS
17345	912828U57	TREASURY NOTES	02/28/2019	11/30/2023	2.125000	2.496362	5,000,000.00	4,930,353.54	5,327,750.00	106.555000	397,396.46	IDC-FIS
17397	912828U57	TREASURY NOTES	04/20/2020	11/30/2023	2.125000	.263467	5,000,000.00	5,375,597.68	5,327,750.00	106.555000	-6,625.00	IDC-FIS
17346	912828V23	TREASURY NOTES	03/14/2019	12/31/2023	2.250000	2.437027	5,000,000.00	4,964,863.80	5,356,250.00	107.125000	391,386.20	IDC-FIS
17342	912828V80	TREASURY NOTES	02/14/2019	01/31/2024	2.250000	2.524589	5,000,000.00	4,948,697.06	5,364,450.00	107.289000	415,752.94	IDC-FIS
17396	9128285Z9	TREASURY NOTES	04/15/2020	01/31/2024	2.500000	.336639	5,000,000.00	5,433,177.37	5,410,150.00	108.203000	2,728.12	IDC-FIS
17347	912828W48	TREASURY NOTES	03/20/2019	02/29/2024	2.125000	2.440257	5,000,000.00	4,940,977.86	5,345,500.00	106.910000	404,522.14	IDC-FIS
17352	912828W71	TREASURY NOTES	04/30/2019	03/31/2024	2.125000	2.319173	5,000,000.00	4,963,502.54	5,354,300.00	107.086000	390,797.46	IDC-FIS
17353	912828X70	TREASURY NOTES	05/17/2019	04/30/2024	2.000000	2.202374	5,000,000.00	4,961,874.14	5,335,950.00	106.719000	374,075.86	IDC-FIS
17359	912828WJ5	TREASURY NOTES	08/16/2019	05/15/2024	2.500000	1.428853	5,000,000.00	5,231,925.40	5,438,500.00	108.770000	206,574.60	IDC-FIS
17367	912828WJ5	TREASURY NOTES	10/11/2019	05/15/2024	2.500000	1.498657	5,000,000.00	5,216,732.63	5,438,500.00	108.770000	221,767.37	IDC-FIS
17361	912828XX3	TREASURY NOTES	08/30/2019	06/30/2024	2.000000	1.414330	5,000,000.00	5,126,755.83	5,346,900.00	106.938000	220,144.17	IDC-FIS
17376	9128286Z8	TREASURY NOTES	12/13/2019	06/30/2024	1.750000	1.739161	7,250,000.00	7,253,359.57	7,679,345.00	105.922000	425,985.43	IDC-FIS
17364	9128282N9	TREASURY NOTES	09/11/2019	07/31/2024	2.125000	1.556000	5,000,000.00	5,122,635.55	5,378,700.00	107.574000	256,064.45	IDC-FIS
17390	9128282U3	TREASURY NOTES	03/11/2020	08/31/2024	1.875000	.621947	5,000,000.00	5,278,582.31	5,332,250.00	106.645000	56,470.00	IDC-FIS
17370	9128282Y5	TREASURY NOTES	10/28/2019	09/30/2024	2.125000	1.630859	5,000,000.00	5,106,312.10	5,392,200.00	107.844000	285,887.90	IDC-FIS
17373	9128283D0	TREASURY NOTES	11/19/2019	10/31/2024	2.250000	1.636035	10,000,000.00	10,264,263.00	10,853,500.00	108.535000	589,237.00	IDC-FIS
17379	9128283J7	TREASURY NOTES	01/07/2020	11/30/2024	2.125000	1.617525	5,000,000.00	5,129,976.73	5,406,250.00	108.125000	287,304.69	IDC-FIS
17380	9128283P3	TREASURY NOTES	01/08/2020	12/31/2024	2.250000	1.618632	10,000,000.00	10,305,726.30	10,882,800.00	108.828000	582,018.75	IDC-FIS
17399	912828Z52	TREASURY NOTES	04/23/2020	01/31/2025	1.375000	.365012	5,000,000.00	5,254,348.39	5,241,800.00	104.836000	3,128.12	IDC-FIS
17389	9128283Z1	TREASURY NOTES	03/09/2020	02/28/2025	2.750000	.605325	10,000,000.00	11,056,334.92	11,150,000.00	111.500000	100,390.62	IDC-FIS
Subtotal					1.940407	1.919856	374,750,000.00	376,229,095.95	392,992,395.00	104.867884	17,008,752.01	

Inv Type: 21 FHLB MEDIUM TERM NOTES

17256	313370US5	FHLB MEDIUM TERM NO	07/22/2016	09/11/2020	2.875000	1.175915	5,000,000.00	5,041,386.81	5,047,950.00	100.959000	6,563.19	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	5,118,250.00	102.365000	78,521.91	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	5,118,250.00	102.365000	54,950.00	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	5,052,950.00	101.059000	102,196.74	IDC-FIS
17277	313378JP7	FHLB MEDIUM TERM NO	11/01/2016	09/10/2021	2.375000	1.428993	5,000,000.00	5,068,330.10	5,138,400.00	102.768000	70,069.90	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	5,218,600.00	104.372000	170,475.12	IDC-FIS
17393	313378CR0	FHLB MEDIUM TERM NO	03/16/2020	03/11/2022	2.250000	.716855	5,000,000.00	5,152,462.50	5,183,350.00	103.667000	32,450.00	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	5,325,900.00	106.518000	299,298.68	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	5,334,400.00	106.688000	191,020.28	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	5,535,050.00	110.701000	414,709.87	IDC-FIS
17392	3130A3VC5	FHLB MEDIUM TERM NO	03/13/2020	12/08/2023	2.250000	.715013	5,000,000.00	5,312,112.50	5,327,400.00	106.548000	44,975.00	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	5,353,400.00	107.068000	354,381.75	IDC-FIS



Market Inventory

Attachment A

As Of Date: 04/30/2020

Date Basis: Settlement

Run: 05/06/2020 04:53:35 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
17374	3130A1XJ2	FHLB MEDIUM TERM NO	11/21/2019	06/14/2024	2.875000	1.641007	5,000,000.00	5,266,314.83	5,473,400.00	109.468000	207,085.17	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	5,222,150.00	104.443000	253,304.02	IDC-FIS
17368	3130A2UW4	FHLB MEDIUM TERM NO	10/17/2019	09/13/2024	2.875000	1.656994	5,000,000.00	5,262,003.90	5,498,050.00	109.961000	236,046.10	IDC-FIS
17391	3130A3GE8	FHLB MEDIUM TERM NO	03/13/2020	12/13/2024	2.750000	.768165	5,000,000.00	5,495,675.00	5,490,700.00	109.814000	29,400.00	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	10,840,900.00	108.409000	21,560.00	IDC-FIS
Subtotal					2.469592	1.534576	90,000,000.00	92,830,182.55	95,279,100.00	105.865667	2,567,007.73	

Inv Type: 22 FHLB COUPON NOTES

17235	3130A7CT0	FHLB COUPON NOTES	02/26/2016	08/26/2020	1.560000	1.566931	10,000,000.00	9,999,669.51	10,012,300.00	100.123000	12,630.49	IDC-FIS
17354	3130AGMK8	FHLB COUPON NOTES	06/28/2019	06/28/2024	2.220000	2.220000	5,000,000.00	5,000,000.00	5,085,900.00	101.718000	85,900.00	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	5,073,700.00	101.474000	73,700.00	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	3,908,928.00	101.795000	68,928.00	IDC-FIS
Subtotal					1.768040	1.770947	23,840,000.00	23,839,669.51	24,080,828.00	101.010185	241,158.49	

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	5,591,023.40	100.921000	51,023.40	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	5,804,640.00	100.080000	4,640.00	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	4,203,360.00	100.080000	3,360.00	IDC-FIS
Subtotal					1.446525	1.446525	15,540,000.00	15,540,000.00	15,599,023.40	100.379816	59,023.40	

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	10,019,600.00	100.196000	16,150.12	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	10,077,500.00	100.775000	87,203.61	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	5,055,450.00	101.109000	41,437.69	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	2,027,140.00	101.357000	23,522.26	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	10,125,300.00	101.253000	132,237.62	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	5,082,200.00	101.644000	87,603.95	IDC-FIS
17329	3135G0S38	FNMA MEDIUM TERM NO	10/11/2018	01/05/2022	2.000000	3.012476	5,000,000.00	4,904,303.30	5,146,750.00	102.935000	242,446.70	IDC-FIS
17310	3135G0T78	FNMA MEDIUM TERM NO	01/29/2018	10/05/2022	2.000000	2.496939	5,000,000.00	4,941,733.33	5,201,850.00	104.037000	260,116.67	IDC-FIS
17377	3135G0V75	FNMA MEDIUM TERM NO	12/18/2019	07/02/2024	1.750000	1.732000	5,000,000.00	5,003,862.12	5,257,900.00	105.158000	254,037.88	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	7,878,450.00	105.046000	379,425.00	IDC-FIS
Subtotal					1.594323	1.699779	64,500,000.00	64,352,359.54	65,872,140.00	102.127349	1,524,181.50	

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	10,093,600.00	100.936000	104,636.28	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	5,104,950.00	102.099000	109,981.83	IDC-FIS
17357	3133EKVE3	FFCB MEDIUM TERM NO	07/19/2019	07/19/2022	1.850000	1.889266	5,000,000.00	4,995,262.14	5,164,000.00	103.280000	168,737.86	IDC-FIS



Market Inventory

Attachment A

As Of Date: 04/30/2020

Date Basis: Settlement

Run: 05/06/2020 04:53:35 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
17358	3133EKYJ9	FFCB MEDIUM TERM NO	08/14/2019	08/05/2022	1.850000	1.643841	5,000,000.00	5,024,974.98	5,166,550.00	103.331000	141,575.02	IDC-FIS
17366	3133EHM91	FFCB MEDIUM TERM NO	10/08/2019	11/01/2022	2.080000	1.440040	1,800,000.00	1,833,630.19	1,879,110.00	104.395000	45,479.81	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	5,301,200.00	106.024000	291,073.00	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	5,378,750.00	107.575000	393,915.81	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	5,180,900.00	103.618000	182,700.00	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	5,394,950.00	107.899000	411,300.75	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	8,230,692.00	108.656000	649,469.17	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	3,138,096.70	105.838000	135,314.24	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	5,388,950.00	107.779000	362,121.29	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	5,383,500.00	107.670000	152,541.92	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	5,230,600.00	104.612000	267,750.00	IDC-FIS
Subtotal					2.166982	2.075161	72,340,000.00	72,621,772.55	76,035,848.70	105.108997	3,416,596.98	

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	10,000,000.00	100.000000	12,389.55	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	5,105,950.00	102.119000	64,000.00	IDC-FIS
Subtotal					1.542907	1.514190	15,000,000.00	15,037,372.95	15,105,950.00	100.706333	76,389.55	

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	3,059,880.00	101.996000	59,880.00	IDC-FIS
Subtotal					2.600000	2.600000	3,000,000.00	3,000,000.00	3,059,880.00	101.996000	59,880.00	

Inv Type: 99 LOCAL AGENCY INVESTMENT FUND

16059		STATE OF CA DEMAND	09/30/1997	05/01/2020	1.992766	1.992766	64,206,402.35	64,206,402.35	64,206,402.35	100.000000	0.00	BOOK
Subtotal					1.992766	1.992766	64,206,402.35	64,206,402.35	64,206,402.35	100.000000	0.00	

Inv Type: 305 MUTUAL FUNDS-FIDELITY

17385		FIDELITY PRIME MMKT	12/13/2019	05/01/2020	.521402	.518992	21,672,615.67	21,679,135.75	21,692,121.02	100.090000	12,985.27	USERPR
Subtotal					.521402	.518992	21,672,615.67	21,679,135.75	21,692,121.02	100.090000	12,985.27	

Inv Type: 315 MUTUAL FUNDS-DREYFUS

16064		DREYFUS TREASURY CA	10/31/1997	05/01/2020	.186396	.186396	2,145,314.23	2,145,314.23	2,145,314.23	100.000000	0.00	BOOK
Subtotal					.186396	.186396	2,145,314.23	2,145,314.23	2,145,314.23	100.000000	0.00	

Grand Total				Count 113	1.935564	1.809378	746,994,332.25	751,481,305.38	776,069,002.70	103.892221	24,965,974.93	
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