

*City of Cupertino
Investment Portfolio
December 31, 2015*

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ACTIVITY DATE		DESCRIPTION	COUPON RATE	YTM	ADJUSTED COST	MATURITY VALUE	MARKET VALUE	UNREALIZED PROFIT/LOSS
PURCHASE	MATURITY							
		SECURITIES MATURED						
06/11/13	10/15/15	Agency notes - FNMA	1.88%	0.47%	-	2,000,000		
06/11/13	10/26/15	Agency notes - FNMA	1.63%	0.45%	-	2,000,000		
06/11/13	11/15/15	US Treasury Note	0.38%	0.41%	-	3,000,000		
06/11/13	11/16/15	Agency notes - FFCB	1.50%	0.43%	-	2,000,000		
		SECURITIES PURCHASED						
10/16/15	09/13/19	Agency notes - FHLB	2.00%	1.21%	2,056,807	2,000,000	2,027,020	(29,787)
		CITY PORTFOLIO						
CASH								
	12/31/15	Wells Fargo - Cash			-	-	-	
	12/31/15	Wells Fargo - Workers Comp Checking			42,572	42,572	42,572	
	12/31/15	Wells Fargo - Regular Checking			-	-	-	
	12/31/15	Wells Fargo - Repurchase Agreements	0.02%	0.02%	5,236,808	5,236,808	5,236,808	
					5,279,380	5,279,380	5,279,380	
LAIF								
	12/31/15	LAIF - State Pool	0.38%	0.38%	38,543,043	38,543,043	38,543,043	
MONEY MARKET FUNDS								
	12/31/15	Wells Fargo Advantage 100% Treasury	0.00%	0.00%	111,729	111,729	111,729	
					111,729	111,729	111,729	
GOVERNMENT AGENCY NOTES								
02/25/14	03/15/16	Agency notes - FNMA	2.25%	0.37%	3,011,585	3,000,000	3,010,710	(875)
01/21/14	05/13/16	Agency notes - FHLMC	0.50%	0.50%	1,000,000	1,000,000	1,000,090	90
06/23/14	06/10/16	Agency notes - FHLB	2.13%	0.51%	3,021,320	3,000,000	3,019,350	(1,970)
02/25/14	06/17/16	Agency notes - FFCB	0.52%	0.45%	3,000,968	3,000,000	2,998,830	(2,138)
01/21/14	07/05/16	Agency notes - FNMA	0.38%	0.51%	999,307	1,000,000	998,790	(517)
12/31/14	12/09/16	Agency notes - FHLB	1.63%	0.70%	3,025,851	3,000,000	3,022,200	(3,651)
09/30/14	03/08/17	Agency notes - FHLMC	1.00%	0.84%	3,005,794	3,000,000	3,002,490	(3,304)
12/31/14	03/10/17	Agency notes - FHLB	0.88%	0.81%	3,002,431	3,000,000	2,997,870	(4,561)
07/07/14	07/07/17	Agency notes - FHLMC	1.00%	1.00%	2,991,955	3,000,000	2,998,410	6,455
10/03/14	09/22/17	Agency notes - FFCB	1.13%	1.12%	3,000,253	3,000,000	3,000,270	17
12/31/14	12/18/17	Agency notes - FFCB	1.13%	1.14%	999,788	1,000,000	999,650	(138)
09/30/14	01/12/18	Agency notes - FHLMC	0.75%	1.26%	989,870	1,000,000	991,950	2,080
09/30/14	03/07/18	Agency notes - FHLMC	0.88%	1.32%	990,530	1,000,000	992,980	2,450
03/30/15	03/12/18	Agency notes - FFCB	1.13%	0.95%	2,007,544	2,000,000	1,996,800	(10,744)
04/02/15	04/02/18	Agency notes - FFCB	1.00%	0.98%	3,001,329	3,000,000	2,992,020	(9,309)
05/11/15	05/11/18	Agency notes - FFCB	1.03%	1.08%	1,997,593	2,000,000	1,987,340	(10,253)
07/23/14	06/08/18	Agency notes - FHLB	1.25%	1.39%	2,989,997	3,000,000	2,997,630	7,633
05/07/15	08/07/18	Agency notes - FHLB	1.05%	1.13%	1,995,826	2,000,000	1,981,360	(14,466)
05/27/15	12/27/18	Agency notes - FNMA	1.38%	1.38%	2,000,000	2,000,000	2,003,020	3,020
05/07/15	02/27/19	Agency notes - FNMA	1.68%	1.30%	1,011,652	1,000,000	997,550	(14,102)
10/16/15	09/13/19	Agency notes - FHLB	2.00%	1.21%	2,056,807	2,000,000	2,027,020	(29,787)
05/27/15	11/27/19	Agency notes - FNMA	1.63%	1.38%	2,000,000	2,000,000	2,003,880	3,880
					48,100,401	48,000,000	48,020,210	(80,191)
US TREASURY SECURITIES								
01/21/14	03/15/16	US Treasury Note	0.38%	0.43%	999,880	1,000,000	1,000,230	350
01/21/14	04/15/16	US Treasury Note	0.25%	0.46%	999,390	1,000,000	999,800	410
02/25/14	05/31/16	US Treasury Note	1.75%	0.42%	3,016,497	3,000,000	3,015,570	(927)
01/21/14	06/15/16	US Treasury Note	0.50%	0.53%	999,881	1,000,000	999,920	39
01/21/14	08/15/16	US Treasury Note	0.63%	0.60%	1,000,152	1,000,000	999,770	(382)
04/11/14	09/30/16	US Treasury Note	1.00%	0.57%	2,006,353	2,000,000	2,003,980	(2,373)
04/11/14	10/31/16	US Treasury Note	1.00%	0.62%	2,006,225	2,000,000	2,003,900	(2,325)
04/11/14	11/15/16	US Treasury Note	0.63%	0.64%	1,999,684	2,000,000	1,997,340	(2,344)
04/11/14	12/31/16	US Treasury Note	0.88%	0.70%	2,003,563	2,000,000	2,001,260	(2,303)
06/23/14	06/15/17	US Treasury Note	0.88%	0.95%	2,996,906	3,000,000	2,996,730	(176)
07/23/14	09/30/17	US Treasury Note	0.63%	1.08%	2,976,346	3,000,000	2,979,270	2,924
05/07/15	04/30/20	US Treasury Note	1.38%	1.54%	1,986,147	2,000,000	1,974,140	(12,007)
					22,991,025	23,000,000	22,971,910	(19,115)
Total Managed Portfolio					115,025,577	114,934,152	114,926,272	(99,305)
Average Yield				0.68%				
Average Length to Maturity (in years)				0.97				

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ACTIVITY DATE			COUPON		ADJUSTED	MATURITY	MARKET	UNREALIZED
PURCHASE	MATURITY	DESCRIPTION	RATE	YTM	COST	VALUE	VALUE	PROFIT/LOSS
		TRUST PORTFOLIO						
Institutional MM Account		Wells Fargo Bank Secured	0.02%	0.02%	48,585	48,585	48,585	
		BOND RESERVE PORTFOLIO						
Bond Lease Pymt Acct		Goldman Sachs Financial Sq Money Mkt	0.00%	0.00%	538,769	538,769	538,769	
Bond Reserve Acct		Goldman Sachs Financial Sq Money Mkt	0.00%	0.00%	1,588,568	1,588,568	1,588,568	
Total Bond Reserve Portfolio					2,127,337	2,127,337	2,127,337	