

City of Cupertino
Investment Portfolio
June 30, 2017

ACTIVITY DATE		DESCRIPTION	COUPON RATE	YTM	ADJUSTED COST	MATURITY VALUE	MARKET VALUE	UNREALIZED PROFIT/LOSS
PURCHASE	MATURITY							
		SECURITIES MATURED						
06/07/16	05/12/21	Agency notes - FNMA (called 5/12/17)	0.90%	1.87%				
06/23/14	06/15/17	US Treasury Note	0.88%	0.95%				
		SECURITIES PURCHASED						
04/18/17	10/26/17	Agency notes - FNMA	0.88%	0.90%	999,914	1,000,000	999,270	(644)
04/18/17	05/21/18	Agency notes - FNMA	0.88%	1.09%	998,097	1,000,000	996,610	(1,487)
06/22/17	10/11/19	Agency notes - FHLB	2.00%	1.43%	2,025,594	2,000,000	2,021,980	(3,614)
06/22/17	05/16/20	Agency notes - FHLB	1.50%	1.58%	1,995,613	2,000,000	1,993,000	(2,613)
		CITY PORTFOLIO						
CASH								
	06/30/17	Wells Fargo - Workers Comp Checking			19,909	19,909	19,909	
	06/30/17	Wells Fargo - Regular Checking			-	-	-	
	06/30/17	Wells Fargo - Repurchase Agreements	0.08%	0.08%	6,436,534	6,436,534	6,436,534	
					6,456,443	6,456,443	6,456,443	
LAIF								
	06/30/17	LAIF - State Pool	0.78%	0.78%	40,885,119	40,885,119	40,885,119	
MONEY MARKET FUNDS								
	06/30/17	Wells Fargo Advantage 100% Treasury	0.31%	0.31%	6,333,531	6,333,531	6,333,531	
					6,333,531	6,333,531	6,333,531	
GOVERNMENT AGENCY NOTES								
07/07/14	07/07/17	Agency notes - FHLMC	1.00%	1.00%	2,999,898	3,000,000	3,000,030	132
10/03/14	09/22/17	Agency notes - FFCB	1.13%	1.12%	3,000,034	3,000,000	2,999,730	(304)
04/18/17	10/26/17	Agency notes - FNMA	0.88%	0.90%	999,914	1,000,000	999,290	(624)
12/31/14	12/18/17	Agency notes - FFCB	1.13%	1.14%	999,949	1,000,000	999,630	(319)
09/30/14	01/12/18	Agency notes - FHLMC	0.75%	1.26%	997,328	1,000,000	997,680	352
09/30/14	03/07/18	Agency notes - FHLMC	0.88%	1.32%	997,030	1,000,000	997,410	380
03/30/15	03/12/18	Agency notes - FFCB	1.13%	0.95%	2,002,399	2,000,000	1,997,900	(4,499)
03/28/16	03/28/18	Agency notes - FHLB	1.09%	1.09%	2,000,000	2,000,000	1,994,280	(5,720)
04/02/15	04/02/18	Agency notes - FFCB	1.00%	0.98%	3,000,446	3,000,000	2,995,830	(4,616)
05/11/15	05/11/18	Agency notes - FFCB	1.03%	1.08%	1,999,121	2,000,000	1,995,580	(3,541)
04/18/17	05/21/18	Agency notes - FNMA	0.88%	1.09%	998,097	1,000,000	996,580	(1,517)
07/23/14	06/08/18	Agency notes - FHLB	1.25%	1.39%	2,996,145	3,000,000	2,998,890	2,745
05/07/15	08/07/18	Agency notes - FHLB	1.05%	1.13%	1,998,229	2,000,000	1,994,520	(3,709)
09/12/16	09/06/18	Agency notes - FFCB	0.93%	0.82%	3,003,893	3,000,000	2,987,790	(16,103)
01/26/17	10/26/18	Agency notes - FHLB	1.20%	1.20%	3,000,000	3,000,000	2,995,950	(4,050)
02/01/17	02/01/19	Agency notes - FFCB	1.30%	1.30%	3,000,000	3,000,000	2,993,010	(6,990)
05/07/15	02/27/19	Agency notes - FNMA	1.68%	1.30%	1,006,129	1,000,000	1,002,810	(3,319)
06/22/16	03/22/19	Agency notes - FHLMC	1.25%	1.25%	3,000,000	3,000,000	2,985,420	(14,580)
11/23/16	05/24/19	Agency notes - FHLMC	1.30%	1.30%	3,000,000	3,000,000	2,986,650	(13,350)
10/16/15	09/13/19	Agency notes - FHLB	2.00%	1.21%	2,033,824	2,000,000	2,021,660	(12,164)
06/22/17	10/11/19	Agency notes - FHLB	2.00%	1.43%	2,025,594	2,000,000	2,021,020	(4,574)
11/23/16	11/18/19	Agency notes - FFCB	1.10%	1.36%	1,987,822	2,000,000	1,979,480	(8,342)
03/30/16	12/30/19	Agency notes - FHLMC	1.50%	1.50%	3,000,000	3,000,000	2,994,360	(5,640)
06/30/16	12/30/19	Agency notes - FHLMC	1.02%	1.02%	3,000,000	3,000,000	2,949,570	(50,430)
06/22/17	05/16/20	Agency notes - FHLB	1.50%	1.58%	1,995,613	2,000,000	1,991,440	(4,173)
05/31/16	05/26/20	Agency notes - FHLMC	1.35%	1.35%	2,000,000	2,000,000	1,967,580	(32,420)
05/26/16	05/26/20	Agency notes - FNMA	1.38%	1.38%	2,000,000	2,000,000	1,970,100	(29,900)
06/30/16	06/30/20	Agency notes - FHLMC	1.50%	1.50%	2,000,000	2,000,000	1,987,800	(12,200)
05/25/16	11/25/20	Agency notes - FNMA	1.50%	1.50%	3,000,000	3,000,000	2,947,470	(52,530)
01/19/17	12/10/21	Agency notes - FHLB	2.63%	1.90%	3,091,739	3,000,000	3,091,950	211
					67,133,203	67,000,000	66,841,410	(291,793)
US TREASURY SECURITIES								
07/23/14	09/30/17	US Treasury Note	0.63%	1.08%	2,996,594	3,000,000	2,996,670	76
03/24/17	12/31/17	US Treasury Note	0.75%	0.95%	2,996,941	3,000,000	2,994,000	(2,941)
03/18/16	02/28/18	US Treasury Note	0.75%	0.98%	1,997,014	2,000,000	1,993,900	(3,114)
09/12/16	08/31/18	US Treasury Note	0.75%	0.71%	2,000,928	2,000,000	1,986,880	(14,048)
11/23/16	10/31/18	US Treasury Note	0.75%	1.04%	2,988,487	3,000,000	2,976,810	(11,677)
03/31/17	03/31/19	US Treasury Note	1.25%	1.25%	1,000,000	1,000,000	997,850	(2,150)
03/31/17	07/31/19	US Treasury Note	0.88%	1.32%	2,972,367	3,000,000	2,968,140	(4,227)
09/12/16	08/15/19	US Treasury Note	0.75%	0.84%	1,996,364	2,000,000	1,972,820	(23,544)
03/30/17	09/30/19	US Treasury Note	1.00%	1.42%	1,981,451	2,000,000	1,981,400	(51)
05/07/15	04/30/20	US Treasury Note	1.38%	1.54%	1,990,937	2,000,000	1,991,020	83
					22,921,082	23,000,000	22,859,490	(61,592)
Total Managed Portfolio					143,729,378	143,675,093	143,375,993	(353,385)
Average Yield			1.00%					
Average Length to Maturity (in years)			1.03					
Duration (calculated by USBank)			1.47					

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PURCHASE	MATURITY							
		TRUST PORTFOLIO						
Institutional MM Account		Wells Fargo Bank Secured	0.45%	0.45%	48,585	48,585	48,585	
		BOND RESERVE PORTFOLIO						
Bond Lease Pymt Acct		Goldman Sachs Financial Sq Money Mkt	0.10%	0.10%	1	1	1	
Bond Reserve Acct		Goldman Sachs Financial Sq Money Mkt	0.10%	0.10%	1	1	1	
Total Bond Reserve Portfolio					2	2	2	