

City of Cupertino
Investment Portfolio
September 30, 2017

ACTIVITY DATE		DESCRIPTION	COUPON RATE	YTM	ADJUSTED COST	MATURITY VALUE	MARKET VALUE	UNREALIZED PROFIT/LOSS
PURCHASE	MATURITY							
		SECURITIES MATURED						
07/07/14	07/07/17	Agency notes - FHLMC	1.00%	1.00%	3,001,234	3,000,000	3,000,030	(1,204)
10/03/14	09/22/17	Agency notes - FFCB	1.13%	1.12%	2,999,997	3,000,000	2,999,730	(267)
		SECURITIES PURCHASED						
		CITY PORTFOLIO						
CASH								
	09/30/17	Wells Fargo - Workers Comp Checking			18,349	18,349	18,349	
	09/30/17	Wells Fargo - Regular Checking			12,216	12,216	12,216	
	09/30/17	Wells Fargo - Repurchase Agreement	0.08%	0.08%	3,945,649	3,945,649	3,945,649	
					3,976,215	3,976,215	3,976,215	
LAIF								
	09/30/17	LAIF - State Pool	1.07%	1.07%	30,479,272	30,479,272	30,479,272	
MONEY MARKET FUNDS								
	09/30/17	Wells Fargo Advantage 100% Tre	0.31%	0.31%	12,530,028	12,530,028	12,530,028	
					12,530,028	12,530,028	12,530,028	
GOVERNMENT AGENCY NOTES								
04/18/17	10/26/17	Agency notes - FNMA	0.88%	0.90%	999,981	1,000,000	999,890	(91)
12/31/14	12/18/17	Agency notes - FFCB	1.13%	1.14%	999,977	1,000,000	999,740	(237)
09/30/14	01/12/18	Agency notes - FHLMC	0.75%	1.26%	998,582	1,000,000	998,830	248
09/30/14	03/07/18	Agency notes - FHLMC	0.88%	1.32%	998,123	1,000,000	998,580	457
03/30/15	03/12/18	Agency notes - FFCB	1.13%	0.95%	2,001,533	2,000,000	1,999,280	(2,253)
03/28/16	03/28/18	Agency notes - FHLB	1.09%	1.09%	2,000,000	2,000,000	1,998,080	(1,920)
04/02/15	04/02/18	Agency notes - FFCB	1.00%	0.98%	3,000,297	3,000,000	2,995,890	(4,407)
05/11/15	05/11/18	Agency notes - FFCB	1.03%	1.08%	1,999,377	2,000,000	1,997,060	(2,317)
04/18/17	05/21/18	Agency notes - FNMA	0.88%	1.09%	998,636	1,000,000	997,440	(1,196)
07/23/14	06/08/18	Agency notes - FHLB	1.25%	1.39%	2,997,179	3,000,000	2,999,250	2,071
05/07/15	08/07/18	Agency notes - FHLB	1.05%	1.13%	1,998,633	2,000,000	1,995,380	(3,253)
09/12/16	09/06/18	Agency notes - FFCB	0.93%	0.82%	3,003,066	3,000,000	2,991,540	(11,526)
01/26/17	10/26/18	Agency notes - FHLB	1.20%	1.20%	3,000,000	3,000,000	2,991,570	(8,430)
02/01/17	02/01/19	Agency notes - FFCB	1.30%	1.30%	3,000,000	3,000,000	2,991,240	(8,760)
05/07/15	02/27/19	Agency notes - FNMA	1.68%	1.30%	1,005,200	1,000,000	1,002,330	(2,870)
06/22/16	03/22/19	Agency notes - FHLMC	1.25%	1.25%	3,000,000	3,000,000	2,989,170	(10,830)
11/23/16	05/24/19	Agency notes - FHLMC	1.30%	1.30%	3,000,000	3,000,000	2,990,280	(9,720)
10/16/15	09/13/19	Agency notes - FHLB	2.00%	1.21%	2,029,958	2,000,000	2,018,080	(11,878)
06/22/17	10/11/19	Agency notes - FHLB	2.00%	1.43%	2,022,767	2,000,000	2,016,540	(6,227)
11/23/16	11/18/19	Agency notes - FFCB	1.10%	1.36%	1,989,108	2,000,000	1,978,560	(10,548)
03/30/16	12/30/19	Agency notes - FHLMC	1.50%	1.50%	3,000,000	3,000,000	2,990,910	(9,090)
06/30/16	12/30/19	Agency notes - FHLMC	1.02%	1.02%	3,000,000	3,000,000	2,959,890	(40,110)
06/22/17	05/16/20	Agency notes - FHLB	1.50%	1.58%	1,995,997	2,000,000	1,991,180	(4,817)
05/31/16	05/26/20	Agency notes - FHLMC	1.35%	1.35%	2,000,000	2,000,000	1,979,980	(20,020)
05/26/16	05/26/20	Agency notes - FNMA	1.38%	1.38%	2,000,000	2,000,000	1,981,800	(18,200)
06/30/16	06/30/20	Agency notes - FHLMC	1.50%	1.50%	2,000,000	2,000,000	1,987,680	(12,320)
05/25/16	11/25/20	Agency notes - FNMA	1.50%	1.50%	3,000,000	3,000,000	2,969,790	(30,210)
01/19/17	12/10/21	Agency notes - FHLB	2.63%	1.90%	3,086,542	3,000,000	3,087,210	668
					61,124,957	61,000,000	60,897,170	(227,787)
US TREASURY SECURITIES								
07/23/14	09/30/17	US Treasury Note	0.63%	1.08%	3,000,000	3,000,000	3,000,000	-
03/24/17	12/31/17	US Treasury Note	0.75%	0.95%	2,998,471	3,000,000	2,997,060	(1,411)
03/18/16	02/28/18	US Treasury Note	0.75%	0.98%	1,998,144	2,000,000	1,996,260	(1,884)
09/12/16	08/31/18	US Treasury Note	0.75%	0.71%	2,000,728	2,000,000	1,989,060	(11,668)
11/23/16	10/31/18	US Treasury Note	0.75%	1.04%	2,990,657	3,000,000	2,979,600	(11,057)
03/31/17	03/31/19	US Treasury Note	1.25%	1.25%	1,000,000	1,000,000	997,420	(2,580)
03/31/17	07/31/19	US Treasury Note	0.88%	1.32%	2,975,708	3,000,000	2,968,710	(6,998)

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ACTIVITY DATE		DESCRIPTION	COUPON	YTM	ADJUSTED	MATURITY	MARKET	UNREALIZED
PURCHASE	MATURITY		RATE		COST	VALUE	VALUE	PROFIT/LOSS
09/12/16	08/15/19	US Treasury Note	0.75%	0.84%	1,996,795	2,000,000	1,973,760	(23,035)
03/30/17	09/30/19	US Treasury Note	1.00%	1.42%	1,983,527	2,000,000	1,981,400	(2,127)
05/07/15	04/30/20	US Treasury Note	1.38%	1.54%	1,991,742	2,000,000	1,990,000	(1,742)
					22,935,772	23,000,000	22,873,270	(62,502)
Total Managed Portfolio					131,046,244	130,985,515	130,755,955	(290,289)
Average Yield			1.07%					
Average Length to Maturity (in years)			0.97					
Duration (calculated by USBank)			1.32					
		TRUST PORTFOLIO						
Institutional MM Account		Wells Fargo Bank Secured	0.23%	0.23%	48,585	48,585	48,585	
		BOND RESERVE PORTFOLIO						
Bond Lease Pymt Acct		Goldman Sachs Financial Sq Mon	0.10%	0.10%	1,920	1,920	1,920	
Bond Reserve Acct		Goldman Sachs Financial Sq Mon	0.10%	0.10%	1,601,127	1,601,127	1,601,127	
Total Bond Reserve Portfolio					1,603,048	1,603,048	1,603,048	