

City of Cupertino
Investment Portfolio
March 31, 2018

ACTIVITY DATE		DESCRIPTION	COUPON	YTM	ADJUSTED	MATURITY	MARKET	UNREALIZED
PURCHASE	MATURITY		RATE		COST	VALUE	VALUE	PROFIT/LOSS
		SECURITIES MATURED						
09/30/14	01/12/18	Agency notes - FHLMC	0.75%	1.26%	999,836	1,000,000	999,840	4
09/30/14	03/07/18	Agency notes - FHLMC	0.88%	1.32%	999,216	1,000,000	999,140	(76)
03/30/15	03/12/18	Agency notes - FFCB	1.13%	0.95%	2,000,668	2,000,000	1,999,500	(1,168)
03/28/16	03/28/18	Agency notes - FHLB	1.09%	1.09%	2,000,000	2,000,000	1,998,540	(1,460)
03/24/17	12/31/17	US Treasury Note	0.75%	0.95%	3,000,000	3,000,000	3,000,000	-
03/18/16	02/28/18	US Treasury Note	0.75%	0.98%	1,999,275	2,000,000	1,998,120	(1,155)
		CITY PORTFOLIO						
CASH								
	03/31/18	Wells Fargo - Workers Comp Checking			31,872	31,872	31,872	
	03/31/18	Wells Fargo - Regular Checking			15,588,512	15,588,512	15,588,512	
					15,620,384	15,620,384	15,620,384	
LAIF								
	03/31/18	LAIF - State Pool	1.42%	1.42%	30,678,323	30,678,323	30,678,323	
MONEY MARKET FUNDS								
	03/31/18	Wells Fargo Advantage 100% Treasury	0.31%	0.31%	23,075,789	23,075,789	23,075,789	
					23,075,789	23,075,789	23,075,789	
GOVERNMENT AGENCY NOTES								
04/02/15	04/02/18	Agency notes - FFCB	1.00%	0.98%	3,000,149	3,000,000	3,000,000	(149)
05/11/15	05/11/18	Agency notes - FFCB	1.03%	1.08%	1,999,634	2,000,000	1,998,540	(1,094)
04/18/17	05/21/18	Agency notes - FNMA	0.88%	1.09%	999,175	1,000,000	998,840	(335)
07/23/14	06/08/18	Agency notes - FHLB	1.25%	1.39%	2,998,213	3,000,000	2,997,030	(1,183)
05/07/15	08/07/18	Agency notes - FHLB	1.05%	1.13%	1,999,038	2,000,000	1,993,760	(5,278)
09/12/16	09/06/18	Agency notes - FFCB	0.93%	0.82%	3,002,239	3,000,000	2,988,630	(13,609)
01/26/17	10/26/18	Agency notes - FHLB	1.20%	1.20%	3,000,000	3,000,000	2,986,170	(13,830)
02/01/17	02/01/19	Agency notes - FFCB	1.30%	1.30%	3,000,000	3,000,000	2,980,380	(19,620)
05/07/15	02/27/19	Agency notes - FNMA	1.68%	1.30%	1,004,271	1,000,000	995,530	(8,741)
06/22/16	03/22/19	Agency notes - FHLMC	1.25%	1.25%	3,000,000	3,000,000	2,973,120	(26,880)
11/23/16	05/24/19	Agency notes - FHLMC	1.30%	1.30%	3,000,000	3,000,000	2,968,770	(31,230)
10/16/15	09/13/19	Agency notes - FHLB	2.00%	1.21%	2,026,092	2,000,000	1,994,780	(31,312)
06/22/17	10/11/19	Agency notes - FHLB	2.00%	1.43%	2,019,941	2,000,000	1,992,120	(27,821)
11/23/16	11/18/19	Agency notes - FFCB	1.10%	1.36%	1,990,395	2,000,000	1,963,840	(26,555)
03/30/16	12/30/19	Agency notes - FHLMC	1.50%	1.50%	3,000,000	3,000,000	2,958,840	(41,160)
06/30/16	12/30/19	Agency notes - FHLMC	1.02%	1.02%	3,000,000	3,000,000	2,934,300	(65,700)
06/22/17	05/16/20	Agency notes - FHLB	1.50%	1.58%	1,996,381	2,000,000	1,963,820	(32,561)
05/31/16	05/26/20	Agency notes - FHLMC	1.35%	1.35%	2,000,000	2,000,000	1,958,200	(41,800)
05/26/16	05/26/20	Agency notes - FNMA	1.38%	1.38%	2,000,000	2,000,000	1,959,100	(40,900)
06/30/16	06/30/20	Agency notes - FHLMC	1.50%	1.50%	2,000,000	2,000,000	1,962,340	(37,660)
05/25/16	11/25/20	Agency notes - FNMA	1.50%	1.50%	3,000,000	3,000,000	2,930,250	(69,750)
01/19/17	12/10/21	Agency notes - FHLB	2.63%	1.90%	3,081,345	3,000,000	3,005,730	(75,615)
					53,116,872	53,000,000	52,504,090	(612,782)

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US TREASURY SECURITIES								
09/12/16	08/31/18	US Treasury Note	0.75%	0.71%	2,000,528	2,000,000	1,990,620	(9,908)
11/23/16	10/31/18	US Treasury Note	0.75%	1.04%	2,992,828	3,000,000	2,978,910	(13,918)
03/31/17	03/31/19	US Treasury Note	1.25%	1.25%	1,000,000	1,000,000	991,250	(8,750)
03/31/17	07/31/19	US Treasury Note	0.88%	1.32%	2,979,048	3,000,000	2,948,430	(30,618)
09/12/16	08/15/19	US Treasury Note	0.75%	0.84%	1,997,226	2,000,000	1,960,620	(36,606)
03/30/17	09/30/19	US Treasury Note	1.00%	1.42%	1,985,603	2,000,000	1,963,980	(21,623)
05/07/15	04/30/20	US Treasury Note	1.38%	1.54%	1,992,548	2,000,000	1,961,640	(30,908)
					14,947,781	15,000,000	14,795,450	(152,331)
Total Managed Portfolio					137,439,149	137,374,496	136,674,036	(765,113)
Average Yield			1.00%					
Average Length to Maturity (in years)			0.89					
Duration as of 02/28/18 (calculated by USBank)			1.004					
		TRUST PORTFOLIO						
Institutional MM Account		Wells Fargo Bank Secured	0.59%	0.59%	48,585	48,585	48,585	
		BOND RESERVE PORTFOLIO						
Bond Lease Pymt Acct		Goldman Sachs Financial Sq Money Mkt	0.13%	1.50%	2,227	2,227	2,227	
Bond Reserve Acct		Goldman Sachs Financial Sq Money Mkt	0.29%	1.50%	1,609,411	1,609,411	1,609,411	
Total Bond Reserve Portfolio					1,611,637	1,611,637	1,611,637	