



Sunnyvale

Memorandum

ATTACHMENT I

Date: 4/10/2018
To: Honorable Mayor and Councilmembers
From: Timothy J. Kirby, Director of Finance
Subject: Portfolio Evaluation Period 10 FY 2017/2018

Pursuant to the California Government Code Section 53646, attached is detailed information on all securities, investments, and moneys held by the City. I hereby certify that the City's portfolio complies with the City's adopted Investment Policy and the reporting requirements of State Law Section 53607, and that sufficient funds are available to meet expenditure requirements for the next 6 months, ending October 2018.

Timothy J. Kirby, Director of Finance

cc: Kent Steffens, City Manager
Teri Silva, Assistant City Manager

PORTFOLIO EVALUATION - PERIOD 10 FY 2017/2018 (2/25/2018 - 3/24/2018)

DESCRIPTION	DOLLAR AMOUNT	FY 17/18 PERIOD 10 (2/25/18 - 3/24/18)	FY 17/18 PERIOD 9 (1/28/18 - 2/24/18)	FY 16/17 PERIOD 10 (2/26/17- 3/25/17)
TOTAL PORTFOLIO MARKET VALUE		\$457,166,909.93	\$441,731,477.75	\$378,301,292.88
AVERAGE LIFE OF PORTFOLIO (DAYS)		372	370	349
CITY - WEIGHTED YIELD (Current Period)		1.54%	1.45%	1.06%
STATE POOL YIELD		1.50%	1.40%	0.81%
90 DAY T-BILL RATE (Current Period)		1.70%	1.54%	0.70%
VARIANCE FROM CITY YIELD		-0.16%	-0.09%	0.36%
1 YEAR TREASURY RATE (Current Period)		2.05%	1.93%	0.98%
VARIANCE FROM CITY YIELD		-0.51%	-0.48%	0.08%
TREASURY YIELD WITH SAME AVG LIFE AS PORTFOLIO		2.09%	2.01%	1.06%
VARIANCE FROM CITY YIELD		-0.55%	-0.56%	0.00%
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TOTAL INVESTMENTS MATURING WITHIN 0 TO 1 YEAR	\$249,694,446.61	54.62%	56.13%	53.00%
TOTAL INVESTMENTS MATURING WITHIN 1 TO 3 YEARS	\$199,606,810.32	43.66%	42.08%	47.00%
TOTAL INVESTMENTS MATURING WITHIN 3 TO 5 YEARS	\$7,865,653.00	1.72%	1.78%	0.00%
TOTAL INVESTMENTS MATURING OVER 5 YEARS **	\$0.00	0.00%	0.00%	0.00%
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TOTAL	\$457,166,909.93	100.0%	100.0%	100.0%

** In accordance with Government Code 53601, the City Council, as part of the City's investment program, granted express authority to invest in US Treasury and US Agency and Government Sponsored Enterprise securities with final stated maturities up to seven years. No investment shall be made in any other security type that at the time of investment has a term remaining to maturity in excess of five years unless granted express authority by the City Council to do so.



CITY OF SUNNYVALE
Portfolio Management
Portfolio Summary
February 25, 2018 through March 24, 2018

City of Sunnyvale
650 West Olive Ave.
Sunnyvale, CA 94086
(408)730-7604

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Managed Pool Accounts - LAIF	64,960,443.50	64,960,443.50	64,960,443.50	14.12	1	1	1.479	1.500
Medium Term Notes	74,901,000.00	74,909,826.69	75,717,457.94	16.46	906	464	1.560	1.581
Federal Agency Issues - Coupon	128,429,000.00	127,752,098.31	128,419,061.87	27.91	963	379	1.429	1.449
Treasury Securities - Coupon	102,000,000.00	101,077,599.00	101,824,832.97	22.13	820	452	1.412	1.431
Supranational - Coupon	39,000,000.00	38,583,622.00	38,984,796.53	8.47	837	586	1.686	1.709
Municipal Bonds	25,905,000.00	26,140,937.10	26,364,668.35	5.73	856	561	1.681	1.705
Commercial Paper Disc. -Amortizing	24,000,000.00	23,742,383.33	23,811,990.84	5.18	205	152	1.883	1.909
Investments	459,195,443.50	457,166,909.93	460,083,252.00	100.00%	730	372	1.514	1.535
Cash and Accrued Interest								
Accrued Interest at Purchase		232,840.82	232,840.82					
Subtotal		232,840.82	232,840.82					
Total Cash and Investments	459,195,443.50	457,399,750.75	460,316,092.82		730	372	1.514	1.535

Total Earnings	March 24 Period Ending	Fiscal Year To Date
Current Year	540,923.07	3,991,332.88

Allowable Policy Limits:

Managed Pool -LAIF	20%
Supranationals	30%
Medium Term Notes	30%
Federal Agencies	100%
Treasuries	100%
Municipal Bonds	100%
Commercial Paper	15%

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Reporting period 02/25/2018-03/24/2018

Run Date: 04/02/2018 - 17:43

Portfolio CITY
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.3

CITY OF SUNNYVALE
Portfolio Management
Portfolio Details - Investments
March 24, 2018

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Managed Pool Accounts - LAIF											
SYS90-119	90-119	STATEPOOL		64,960,443.50	64,960,443.50	64,960,443.50	1.500		1.500	1	
Subtotal and Average				64,960,443.50	64,960,443.50	64,960,443.50			1.500	1	
Medium Term Notes											
037833BQ2	16-024	Apple Inc	06/09/2016	3,000,000.00	2,980,416.00	3,013,056.47	1.700		1.211	334	02/22/2019
037833AJ9	17-003	Apple Inc	09/19/2016	1,188,000.00	1,186,360.56	1,188,044.06	1.000		0.964	39	05/03/2018
037833AQ3	17-015	Apple Inc	12/19/2016	3,000,000.00	2,993,556.00	3,011,482.54	2.100		1.747	407	05/06/2019
037833AR1	17-060	Apple Inc	06/30/2017	3,000,000.00	2,996,904.00	3,074,733.33	2.850		2.014	1,138	05/06/2021
037833CS7	18-032	Apple Inc	01/26/2018	4,000,000.00	3,927,180.00	3,962,043.54	1.800		2.260	778	05/11/2020
06406HCU1	17-013	Bank of New York Mellon Corp	12/07/2016	2,000,000.00	1,993,878.00	2,008,788.38	2.200		1.804	416	05/15/2019
084664CG4	17-026	Berkshire Hathaway	02/01/2017	1,895,000.00	1,881,712.26	1,897,031.42	1.700		1.587	355	03/15/2019
17325FAA6	17-045	Citibank	04/25/2017	3,000,000.00	2,978,667.00	3,008,317.88	2.000		1.713	360	03/20/2019
19416QED8	17-001	Colgate Palmolive Co	09/16/2016	2,355,000.00	2,343,608.87	2,361,855.54	1.500		1.008	221	11/01/2018
17275RBG6	17-053	Cisco Systems Inc	05/30/2017	4,000,000.00	3,932,476.00	3,988,835.90	1.400		1.592	544	09/20/2019
17275RAE2	18-040	Cisco Systems Inc	03/12/2018	2,152,000.00	2,200,585.70	2,200,514.97	4.950		2.369	327	02/15/2019
36962G3U6	17-008	GENERAL ELECTRIC	10/11/2016	2,000,000.00	2,005,496.00	2,008,947.29	5.625		1.100	37	05/01/2018
36962G4D3	17-055	GENERAL ELECTRIC	05/31/2017	1,000,000.00	1,040,527.00	1,058,623.95	6.000		1.616	500	08/07/2019
36962G4R2	17-061	GENERAL ELECTRIC	06/30/2017	2,000,000.00	2,051,284.00	2,119,930.45	4.375		1.867	906	09/16/2020
40428HPU0	17-002	HSBC USA Inc	09/19/2016	3,000,000.00	2,993,421.00	3,003,570.42	2.000		1.669	135	08/07/2018
459200HT1	16-029	IBM	06/16/2016	1,620,000.00	1,610,454.96	1,633,440.14	1.950		0.993	324	02/12/2019
459200AG6	17-010	IBM	11/04/2016	3,000,000.00	3,269,202.00	3,327,501.73	8.375		1.386	586	11/01/2019
478160AU8	16-005	Johnson and Johnson	08/04/2015	4,000,000.00	4,036,068.00	4,044,742.32	5.150		1.400	112	07/15/2018
594918BF0	16-020	Microsoft Corp	05/09/2016	4,000,000.00	3,975,368.00	4,009,841.70	1.300		0.888	223	11/03/2018
594918AH7	17-042	Microsoft Corp	04/20/2017	3,817,000.00	3,846,665.72	3,934,261.19	3.000		1.737	921	10/01/2020
594918BP8	17-059	Microsoft Corp	06/30/2017	2,000,000.00	1,918,960.00	1,972,916.78	1.550		1.970	1,232	08/08/2021
594918AY0	18-025	Microsoft Corp	01/12/2018	4,000,000.00	3,961,628.00	3,984,690.77	1.850		2.059	689	02/12/2020
89236TCP8	16-012	TOYOTA	10/16/2015	2,194,000.00	2,188,800.22	2,195,097.13	1.550		1.379	110	07/13/2018
89236TCP8	16-021	TOYOTA	05/09/2016	2,680,000.00	2,673,648.40	2,684,057.33	1.550		1.038	110	07/13/2018
89236TCX1	17-004	TOYOTA	09/19/2016	2,000,000.00	1,999,286.00	2,000,085.71	1.200		1.058	12	04/06/2018
904764AV9	18-019	Unilver Capital Corp	12/21/2017	2,000,000.00	1,964,962.00	1,988,947.07	1.800		2.069	772	05/05/2020
90331HML4	17-056	US Bank	05/31/2017	3,000,000.00	2,972,268.00	3,018,895.12	2.125		1.719	582	10/28/2019
94974BFQ8	16-025	Wells Fargo Corp	06/09/2016	3,000,000.00	2,986,443.00	3,017,204.81	2.150		1.422	296	01/15/2019
Subtotal and Average				74,901,000.00	74,909,826.69	75,717,457.94			1.581	464	

CITY OF SUNNYVALE
Portfolio Management
Portfolio Details - Investments
March 24, 2018

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon											
3133EDG89	14-018	FEDERAL FARM CREDIT BANK	03/03/2014	4,000,000.00	3,999,600.00	4,000,000.00	1.250		1.250	9	04/03/2018
3133EEP95	15-018	FEDERAL FARM CREDIT BANK	06/08/2015	4,000,000.00	3,995,552.00	3,999,424.27	1.100		1.180	68	06/01/2018
3133EE2F6	16-006	FEDERAL FARM CREDIT BANK	08/14/2015	4,000,000.00	3,994,872.00	4,001,099.90	1.220		1.108	92	06/25/2018
3133EE6G0	16-009	FEDERAL FARM CREDIT BANK	08/28/2015	4,000,000.00	3,991,368.00	4,001,168.85	1.150		1.068	134	08/06/2018
3133EFYS0	16-030	FEDERAL FARM CREDIT BANK	06/21/2016	3,000,000.00	2,973,420.00	3,002,296.83	1.150		1.064	334	02/22/2019
3133EGML6	17-024	FEDERAL FARM CREDIT BANK	01/30/2017	3,400,000.00	3,388,215.60	3,396,434.51	0.750		1.088	115	07/18/2018
3133EF3B1	17-036	FEDERAL FARM CREDIT BANK	03/16/2017	3,000,000.00	2,998,083.00	2,999,310.00	0.750		1.113	24	04/18/2018
3133EG6C4	18-023	FEDERAL FARM CREDIT BANK	01/10/2018	4,000,000.00	3,939,272.00	3,965,620.03	1.550		2.025	680	02/03/2020
3133ECKU7	18-024	FEDERAL FARM CREDIT BANK	01/10/2018	4,000,000.00	3,931,208.00	3,957,141.45	1.490		2.035	739	04/02/2020
3133EH7F4	18-027	FEDERAL FARM CREDIT BANK	01/17/2018	3,000,000.00	2,949,789.00	3,000,000.00	2.350		2.350	1,759	01/17/2023
3130A5UU1	16-004	FEDERAL HOME LOAN BANK	07/31/2015	4,000,000.00	3,994,612.00	3,999,719.33	1.050		1.088	66	05/30/2018
3130A6AE7	16-010	FEDERAL HOME LOAN BANK	09/01/2015	4,000,000.00	3,982,548.00	3,998,763.04	1.125		1.192	173	09/14/2018
3130A7HA6	16-023	FEDERAL HOME LOAN BANK	05/25/2016	2,900,000.00	2,879,795.70	2,900,212.14	1.170		1.160	278	12/28/2018
3130A8BD4	16-027	FEDERAL HOME LOAN BANK	06/09/2016	4,000,000.00	3,989,956.00	4,000,103.70	0.875		0.865	96	06/29/2018
3130A9LV1	17-006	FEDERAL HOME LOAN BANK	10/06/2016	3,000,000.00	2,982,969.00	2,999,232.07	0.900		0.951	186	09/27/2018
313379DT3	17-037	FEDERAL HOME LOAN BANK	03/28/2017	3,000,000.00	2,996,679.00	3,000,697.74	1.250		1.134	75	06/08/2018
3133X8AS1	17-047	FEDERAL HOME LOAN BANK	05/02/2017	4,000,000.00	4,154,256.00	4,201,458.08	5.125		1.425	508	08/15/2019
3130A8Y72	18-009	FEDERAL HOME LOAN BANK	11/08/2017	3,000,000.00	2,947,290.00	2,969,521.53	0.875		1.635	498	08/05/2019
3130A0JR2	18-012	FEDERAL HOME LOAN BANK	11/29/2017	4,000,000.00	4,002,000.00	4,037,618.86	2.375		1.814	628	12/13/2019
3130A0JR2	18-014	FEDERAL HOME LOAN BANK	12/05/2017	3,000,000.00	3,001,500.00	3,025,339.70	2.375		1.871	628	12/13/2019
3130ACQ56	18-022	FEDERAL HOME LOAN BANK	01/09/2018	4,000,000.00	3,944,784.00	3,971,102.04	1.650		2.027	719	03/13/2020
3134G8S26	16-018	FEDERAL HOME LOAN MORT CORP	04/20/2016	3,000,000.00	2,981,562.00	3,002,326.70	1.250		1.146	278	12/28/2018
3137EAAE5	18-008	FEDERAL HOME LOAN MORT CORP	10/23/2017	5,000,000.00	4,928,370.00	4,984,592.04	1.500		1.674	663	01/17/2020
3137EAEJ4	18-042	FEDERAL HOME LOAN MORT CORP	03/22/2018	4,000,000.00	3,922,672.00	3,919,786.20	1.625		2.453	919	09/29/2020
3135G0WJ8	16-003	FEDERAL NATL MORTGAGE ASSN	07/10/2015	4,000,000.00	3,994,104.00	3,999,369.93	0.875		0.978	57	05/21/2018
3135G0YT4	16-019	FEDERAL NATL MORTGAGE ASSN	05/04/2016	4,000,000.00	3,989,044.00	4,019,716.58	1.625		0.882	247	11/27/2018
3135G0H63	17-023	FEDERAL NATL MORTGAGE ASSN	01/26/2017	5,500,000.00	5,468,001.00	5,504,247.04	1.375		1.282	309	01/28/2019
3135G0XK4	17-033	FEDERAL NATL MORTGAGE ASSN	03/01/2017	1,000,000.00	998,714.00	1,000,000.00	1.050		1.050	61	05/25/2018
3136G3MN2	18-003	FEDERAL NATL MORTGAGE ASSN	09/21/2017	4,000,000.00	3,968,872.00	4,004,558.28	1.500		1.400	425	05/24/2019
3135G0T60	18-005	FEDERAL NATL MORTGAGE ASSN	10/04/2017	4,000,000.00	3,919,108.00	3,986,360.24	1.500		1.649	858	07/30/2020
3135G0D75	18-035	FEDERAL NATL MORTGAGE ASSN	02/28/2018	4,000,000.00	3,922,676.00	3,927,621.58	1.500		2.333	820	06/22/2020
880591EQ1	14-015	TENNESSEE VALLEY AUTHORITY	01/21/2014	4,000,000.00	3,996,388.00	4,001,376.53	1.750		1.685	204	10/15/2018
880591EQ1	14-019	TENNESSEE VALLEY AUTHORITY	03/06/2014	3,966,000.00	3,962,418.70	3,969,643.27	1.750		1.578	204	10/15/2018
880591EC2	14-020	TENNESSEE VALLEY AUTHORITY	03/13/2014	4,000,000.00	4,001,804.00	4,001,981.89	4.500		1.429	7	04/01/2018
880591EQ1	16-001	TENNESSEE VALLEY AUTHORITY	07/08/2015	2,663,000.00	2,660,595.31	2,671,217.52	1.750		1.182	204	10/15/2018
Subtotal and Average				128,429,000.00	127,752,098.31	128,419,061.87			1.449	379	

CITY OF SUNNYVALE
Portfolio Management
Portfolio Details - Investments
March 24, 2018

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Treasury Securities - Coupon											
912828VQ0	16-007	UNITED STATE TREASURY	08/19/2015	4,000,000.00	3,993,280.00	4,004,493.96	1.375		1.048	128	07/31/2018
912828RE2	16-008	UNITED STATE TREASURY	08/21/2015	4,000,000.00	3,993,124.00	4,008,251.90	1.500		1.017	159	08/31/2018
912828L40	16-011	UNITED STATE TREASURY	10/15/2015	3,000,000.00	2,986,992.00	3,002,524.92	1.000		0.821	174	09/15/2018
912828RY8	16-017	UNITED STATE TREASURY	04/20/2016	3,000,000.00	2,984,064.00	3,011,634.04	1.375		0.863	281	12/31/2018
912828N63	16-026	UNITED STATE TREASURY	06/08/2016	4,000,000.00	3,969,376.00	4,008,167.23	1.125		0.869	296	01/15/2019
912828L40	17-007	UNITED STATE TREASURY	10/06/2016	2,000,000.00	1,991,328.00	2,001,361.29	1.000		0.856	174	09/15/2018
912828UB4	17-009	UNITED STATE TREASURY	11/02/2016	4,000,000.00	3,918,436.00	4,000,000.00	1.000		1.000	615	11/30/2019
912828SN1	17-011	UNITED STATE TREASURY	12/02/2016	3,000,000.00	2,981,016.00	3,007,681.37	1.500		1.244	371	03/31/2019
912828WV0	17-014	UNITED STATE TREASURY	12/15/2016	3,000,000.00	2,977,032.00	3,003,950.67	1.500		1.386	432	05/31/2019
912828D23	17-017	UNITED STATE TREASURY	12/20/2016	3,000,000.00	2,983,242.00	3,008,623.42	1.625		1.358	401	04/30/2019
912828C65	17-019	UNITED STATE TREASURY	01/04/2017	3,000,000.00	2,985,000.00	3,010,229.78	1.625		1.283	371	03/31/2019
912828D23	17-020	UNITED STATE TREASURY	01/05/2017	4,000,000.00	3,977,656.00	4,013,940.09	1.625		1.302	401	04/30/2019
912828C24	17-021	UNITED STATE TREASURY	01/10/2017	3,000,000.00	2,983,827.00	3,007,160.62	1.500		1.239	340	02/28/2019
912828WS5	17-027	UNITED STATE TREASURY	02/02/2017	3,000,000.00	2,980,077.00	3,010,174.49	1.625		1.352	462	06/30/2019
912828VE7	17-028	UNITED STATE TREASURY	02/09/2017	3,000,000.00	2,996,121.00	3,000,329.90	1.000		0.939	67	05/31/2018
912828A34	17-040	UNITED STATE TREASURY	04/07/2017	3,000,000.00	2,984,298.00	3,000,809.80	1.250		1.210	250	11/30/2018
912828WS5	17-043	UNITED STATE TREASURY	04/20/2017	3,000,000.00	2,980,077.00	3,014,734.90	1.625		1.231	462	06/30/2019
912828WW6	17-048	UNITED STATE TREASURY	05/02/2017	4,000,000.00	3,969,844.00	4,016,157.77	1.625		1.320	493	07/31/2019
912828F39	17-051	UNITED STATE TREASURY	05/19/2017	4,000,000.00	3,972,032.00	4,026,449.65	1.750		1.306	554	09/30/2019
912828RE2	17-058	UNITED STATE TREASURY	06/16/2017	4,000,000.00	3,993,124.00	4,003,749.66	1.500		1.282	159	08/31/2018
912828T6	18-001	UNITED STATE TREASURY	09/01/2017	3,000,000.00	2,959,806.00	2,996,883.36	1.250		1.324	524	08/31/2019
912828H52	18-007	UNITED STATE TREASURY	10/23/2017	3,000,000.00	2,944,452.00	2,980,937.96	1.250		1.600	677	01/31/2020
912828G95	18-010	UNITED STATE TREASURY	11/09/2017	4,000,000.00	3,955,468.00	3,997,191.30	1.625		1.665	646	12/31/2019
912828J84	18-026	UNITED STATE TREASURY	01/16/2018	5,000,000.00	4,907,615.00	4,937,377.89	1.375		2.012	737	03/31/2020
912828VJ6	18-029	UNITED STATE TREASURY	01/23/2018	4,000,000.00	3,958,436.00	3,976,529.13	1.875		2.142	828	06/30/2020
912828XE5	18-031	UNITED STATE TREASURY	01/25/2018	4,000,000.00	3,928,436.00	3,947,477.03	1.500		2.119	798	05/31/2020
912828XV7	18-038	UNITED STATE TREASURY	03/09/2018	4,000,000.00	3,954,376.00	3,956,622.26	1.250		2.121	462	06/30/2019
9128283H1	18-041	UNITED STATE TREASURY	03/15/2018	4,000,000.00	3,967,032.00	3,968,635.00	1.750		2.226	615	11/30/2019
912828VA5	18-043	UNITED STATE TREASURY	03/23/2018	4,000,000.00	3,902,032.00	3,902,753.58	1.125		2.318	767	04/30/2020
Subtotal and Average				102,000,000.00	101,077,599.00	101,824,832.97			1.431	452	
Supranational - Coupon											
4581X0CD8	17-050	Interamerican Development Bank	05/09/2017	4,000,000.00	3,964,028.00	4,036,741.08	2.125		1.762	960	11/09/2020
4581X0BY3	17-052	Interamerican Development Bank	05/24/2017	4,000,000.00	3,931,952.00	3,982,356.96	1.125		1.432	536	09/12/2019
4581X0CH9	18-006	Interamerican Development Bank	10/05/2017	4,000,000.00	3,964,436.00	4,008,775.89	1.750		1.829	569	10/15/2019
4581X0AZ1	18-020	Interamerican Development Bank	12/21/2017	3,000,000.00	3,028,818.00	3,034,936.68	4.250		1.680	169	09/10/2018

CITY OF SUNNYVALE
Portfolio Management
Portfolio Details - Investments
March 24, 2018

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Supranational - Coupon											
4581X0CP1	18-036	Interamerican Development Bank	03/01/2018	2,000,000.00	1,978,090.00	1,975,824.36	1.875		2.436	814	06/16/2020
45905UUN2	16-022	International Bank Recon & Dev	05/10/2016	3,000,000.00	2,983,350.00	3,005,929.91	1.270		0.928	215	10/26/2018
45905UZJ6	17-046	International Bank Recon & Dev	04/25/2017	4,000,000.00	3,929,280.00	3,983,913.33	1.300		1.560	579	10/25/2019
45905UZJ6	17-049	International Bank Recon & Dev	05/05/2017	3,000,000.00	2,946,960.00	2,986,973.26	1.300		1.581	579	10/25/2019
459058DW0	18-015	International Bank Recon & Dev	12/06/2017	4,000,000.00	3,971,900.00	3,998,162.78	1.876		1.906	561	10/07/2019
45950KCD0	17-057	International Finance Corp.	05/31/2017	4,000,000.00	3,965,356.00	4,018,361.63	1.750		1.673	540	09/16/2019
45950KCG3	18-028	International Finance Corp.	01/17/2018	4,000,000.00	3,919,452.00	3,952,820.65	1.626		2.154	844	07/16/2020
Subtotal and Average				39,000,000.00	38,583,622.00	38,984,796.53			1.709	586	
Municipal Bonds											
03667PFG2	17-039	Antelope VLY Community College	03/30/2017	750,000.00	748,417.50	750,361.50	1.420		1.279	129	08/01/2018
13063A7G3	17-044	State of California	04/21/2017	3,000,000.00	3,168,540.00	3,207,746.80	6.200		1.530	555	10/01/2019
13063A7G3	17-054	State of California	05/31/2017	2,690,000.00	2,841,124.20	2,871,319.45	6.200		1.650	555	10/01/2019
13063DDE5	18-013	State of California	11/30/2017	4,000,000.00	3,977,760.00	4,032,087.13	2.300		1.971	921	10/01/2020
13063DDE5	18-030	State of California	01/24/2018	4,000,000.00	3,977,760.00	3,999,925.05	2.300		2.300	921	10/01/2020
13034PYF8	18-004	California Housing Fin Agency	09/22/2017	1,385,000.00	1,374,570.95	1,393,039.09	1.938		1.658	494	08/01/2019
190335JC4	17-038	Coast Community College	03/29/2017	500,000.00	499,345.00	500,283.63	1.425		1.259	129	08/01/2018
53301TAV3	17-018	City of Lincoln Redev Agency	12/29/2016	705,000.00	695,545.95	703,989.31	2.000		2.101	539	09/15/2019
611583CN3	17-034	Monrovia Redevelopment Agency	03/09/2017	200,000.00	199,816.00	200,039.32	1.600		1.402	37	05/01/2018
702282ND2	18-002	Pasadena School District	09/06/2017	1,000,000.00	998,830.00	1,002,789.78	1.861		2.087	221	11/01/2018
798170AC0	18-018	San Jose Successor RDA	12/21/2017	1,000,000.00	995,240.00	1,005,886.00	2.259		1.987	860	08/01/2020
799054GP0	16-016	San Mateo County Transit Dist	04/06/2016	3,400,000.00	3,396,872.00	3,402,556.71	1.416		1.000	68	06/01/2018
91412GTA3	17-012	University of California	12/06/2016	1,000,000.00	1,003,900.00	1,011,306.48	2.566		1.550	416	05/15/2019
91412GSB2	17-041	University of California	04/11/2017	2,275,000.00	2,263,215.50	2,283,338.10	1.796		1.500	463	07/01/2019
Subtotal and Average				25,905,000.00	26,140,937.10	26,364,668.35			1.705	561	
Commercial Paper Disc. -Amortizing											
4497W1L53	18-033	ING Funding LLC	02/09/2018	4,000,000.00	3,934,711.11	3,950,000.00	2.000		2.076	225	11/05/2018
46640QGG0	18-016	JP Morgan Securities	12/15/2017	3,000,000.00	2,977,083.33	2,983,709.17	1.730		1.792	113	07/16/2018
46640QJB8	18-017	JP Morgan Securities	12/15/2017	5,000,000.00	4,938,250.00	4,957,263.89	1.810		1.880	170	09/11/2018
48306BF75	18-037	Kaiser Foundation Hosp	03/08/2018	4,000,000.00	3,982,083.33	3,984,542.22	1.880		1.915	74	06/07/2018
79583TGC3	18-039	Salvation Army	03/09/2018	4,000,000.00	3,970,055.56	3,976,988.89	1.900		1.939	109	07/12/2018
89233HKH6	18-034	TOYOTA	02/13/2018	4,000,000.00	3,940,200.00	3,959,486.67	1.770		1.832	206	10/17/2018
Subtotal and Average				24,000,000.00	23,742,383.33	23,811,990.84			1.909	152	

**CITY OF SUNNYVALE
Portfolio Management
Portfolio Details - Investments
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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Total and Average				459,195,443.50	457,166,909.93	460,083,252.00			1.535	372

CITY OF SUNNYVALE
Portfolio Management
Activity By Type
February 25, 2018 through March 24, 2018

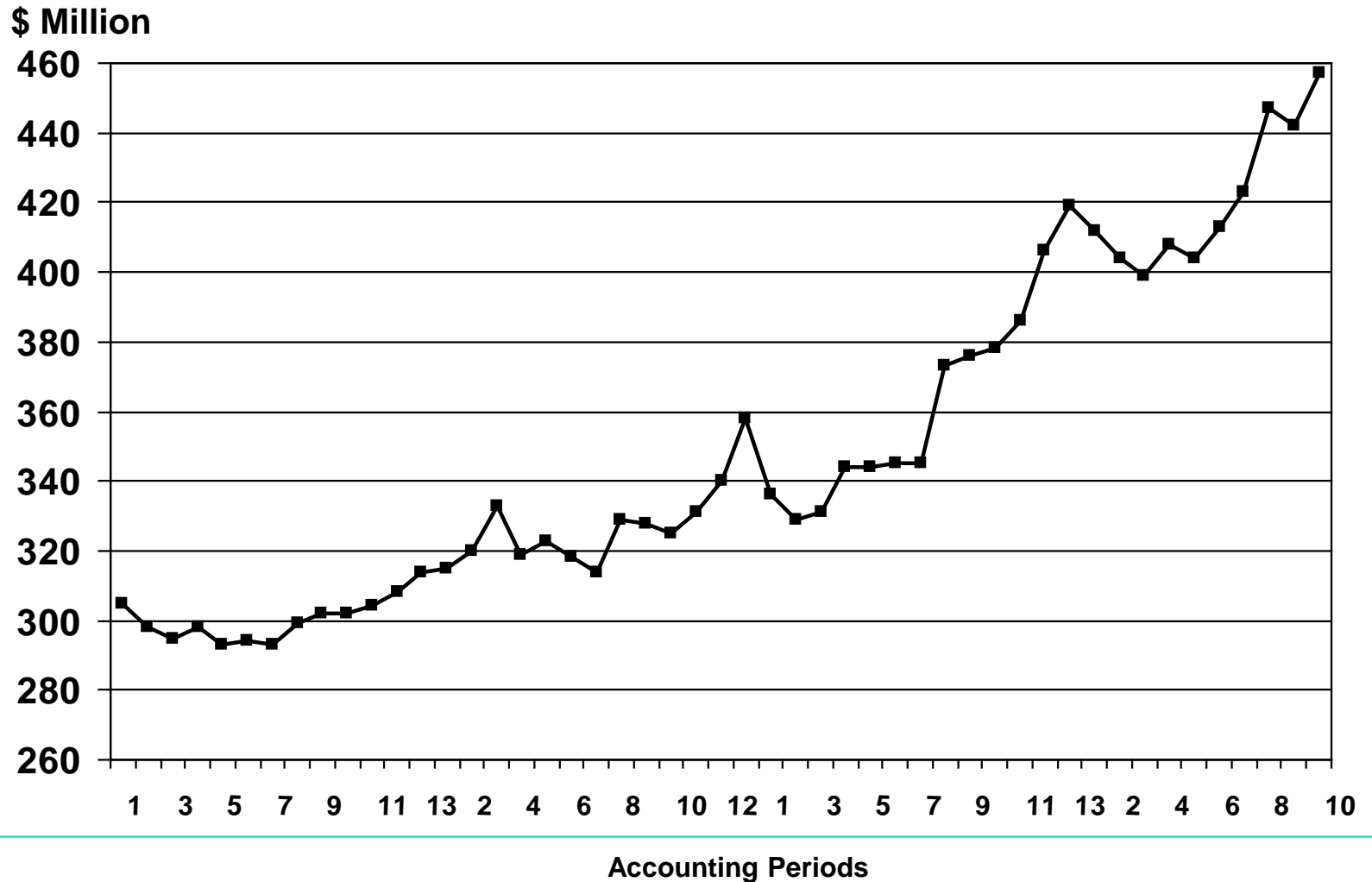
CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Managed Pool Accounts - LAIF (Monthly Summary)							
SYS90-119	90-119	STATEPOOL	1.500		13,000,000.00	9,000,000.00	
Subtotal					13,000,000.00	9,000,000.00	64,960,443.50
Medium Term Notes							
084664CE9	17-005	Berkshire Hathaway	1.450	03/07/2018	0.00	1,250,000.00	
17275RAE2	18-040	Cisco Systems Inc	4.950	03/12/2018	2,202,485.89	0.00	
Subtotal					2,202,485.89	1,250,000.00	75,717,457.94
Federal Agency Issues - Coupon							
3133EETE0	15-014	FEDERAL FARM CREDIT BANK	1.125	03/12/2018	0.00	4,000,000.00	
313378A43	15-019	FEDERAL HOME LOAN BANK	1.375	03/09/2018	0.00	4,000,000.00	
3137EADP1	17-025	FEDERAL HOME LOAN MORT CORP	0.875	03/07/2018	0.00	3,000,000.00	
3134G8L98	17-032	FEDERAL HOME LOAN MORT CORP	1.050	02/26/2018	0.00	2,000,000.00	
3137EAEJ4	18-042	FEDERAL HOME LOAN MORT CORP	1.625	03/22/2018	3,919,520.00	0.00	
3135G0D75	18-035	FEDERAL NATL MORTGAGE ASSN	1.500	02/28/2018	3,925,200.00	0.00	
Subtotal					7,844,720.00	13,000,000.00	128,419,061.87
Treasury Securities - Coupon							
912828XV7	18-038	UNITED STATE TREASURY	1.250	03/09/2018	3,955,120.00	0.00	
9128283H1	18-041	UNITED STATE TREASURY	1.750	03/15/2018	3,968,125.00	0.00	
912828VA5	18-043	UNITED STATE TREASURY	1.125	03/23/2018	3,902,500.00	0.00	
Subtotal					11,825,745.00	0.00	101,824,832.97
Supranational - Coupon							
4581X0CP1	18-036	Interamerican Development Bank	1.875	03/01/2018	1,975,100.00	0.00	
Subtotal					1,975,100.00	0.00	38,984,796.53
Municipal Bonds							
Subtotal							26,364,668.35
Commercial Paper Disc. -Amortizing							
48306BF75	18-037	Kaiser Foundation Hosp	1.880	03/08/2018	3,980,991.11	0.00	
62478YCM8	18-011	MUFG Union Bank	1.300	03/21/2018	0.00	3,000,000.00	
79583TC86	18-021	Salvation Army	1.440	03/08/2018	0.00	3,000,000.00	
79583TGC3	18-039	Salvation Army	1.900	03/09/2018	3,973,611.11	0.00	

**CITY OF SUNNYVALE
 Portfolio Management
 Activity By Type
 February 25, 2018 through March 24, 2018**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Commercial Paper Disc. -Amortizing							
		Subtotal			7,954,602.22	6,000,000.00	23,811,990.84
		Total			44,802,653.11	29,250,000.00	460,083,252.00

INVESTMENT PORTFOLIO

PORTFOLIO TREND



FY2014/15

FY2015/16

FY2016/17

FY2017/18

INVESTMENT PORTFOLIO COMPARISON OF ANNUAL YIELDS

