

ATTACHMENT 1



CITY OF SUNNYVALE

PORTFOLIO EVALUATION PERIOD 3 FY 2015/2016

INFORMATION UPDATE:

Pursuant to the California Government Code, 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, and that sufficient funds are available to meet expenditure requirements for the next 6 months, ending April 2016.

Date: September 25, 2015



Grace Leung, Finance Director

cc: Members of the City Council
City Manager

PORTFOLIO EVALUATION - PERIOD 3 FY 2015/2016 (8/16/2015 -9/12/2015)

DESCRIPTION	DOLLAR AMOUNT	FY 15/16 PERIOD 3 (8/16/15 - 9/12/15)	FY 15/16 PERIOD 2 (7/19/15 - 8/15/15)	FY 14/15 PERIOD 3 (8/17/14- 9/13/14)
TOTAL PORTFOLIO MARKET VALUE		\$332,663,607.29	\$320,515,419.31	\$295,314,155.17
AVERAGE LIFE OF PORTFOLIO (DAYS)		535	525	585
CITY - WEIGHTED YIELD (Current Period)		0.85%	0.82%	0.69%
STATE POOL YIELD		0.33%	0.33%	0.25%
90 DAY T-BILL RATE (Current Period)		0.04%	0.05%	0.02%
VARIANCE FROM CITY YIELD		0.81%	0.77%	0.67%
1 YEAR TREASURY RATE (Current Period)		0.38%	0.35%	0.11%
VARIANCE FROM CITY YIELD		0.47%	0.47%	0.58%
TREASURY YIELD WITH SAME AVG LIFE AS PORTFOLIO		0.56%	0.52%	0.38%
VARIANCE FROM CITY YIELD		0.29%	0.30%	0.31%
TOTAL INVESTMENTS MATURING WITHIN 0 TO 1 YEAR	\$114,339,801.03	34.37%	34.43%	36.36%
TOTAL INVESTMENTS MATURING WITHIN 1 TO 3 YEARS	\$200,118,387.06	60.16%	61.15%	53.73%
TOTAL INVESTMENTS MATURING WITHIN 3 TO 5 YEARS	\$18,205,419.20	5.47%	4.42%	9.91%
TOTAL INVESTMENTS MATURING OVER 5 YEARS **	\$0.00	0.00%	0.00%	0.00%
TOTAL	\$332,663,607.29	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
August 16, 2015 through September 12, 2015

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	49,990,321.49	49,990,321.49	49,990,321.49	15.05	1	1	0.276	0.280
Medium Term Notes	39,125,000.00	40,124,439.25	40,173,625.77	12.10	1,128	604	1.045	1.059
Federal Agency Issues - Coupon	172,144,000.00	175,171,629.01	174,632,239.80	52.59	1,140	719	0.965	0.979
Treasury Securities - Coupon	63,000,000.00	63,372,886.00	63,274,020.45	19.05	1,121	439	0.665	0.674
US Govt Mortgage Passthroughs	11.45	11.54	11.73	0.00	7,914	170	9.548	9.680
Municipal Bonds	4,000,000.00	4,004,320.00	4,000,000.00	1.20	1,435	18	2.633	2.670
Investments	328,259,332.94	332,663,607.29	332,070,219.24	100.00%	967	535	0.834	0.846
Cash and Accrued Interest								
Accrued Interest at Purchase		51,961.95	51,961.95					
Subtotal		51,961.95	51,961.95					
Total Cash and Investments	328,259,332.94	332,715,569.24	332,122,181.19		967	535	0.834	0.846
Total Earnings								
	September 12 Period Ending	Fiscal Year To Date						
Current Year	206,715.75	523,197.72						



GRACE LEUNG, TREASURER

Reporting period 08/16/2015-09/12/2015

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Portfolio Management
Portfolio Details - Investments
September 12, 2015

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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											
SYS90-119	90-119	STATEPOOL		49,990,321.49	49,990,321.49	49,990,321.49	0.280		0.280	1	
Subtotal and Average				49,990,321.49	49,990,321.49	49,990,321.49			0.280	1	
Medium Term Notes											
36962G7G3	14-014	GENERAL ELECTRIC	01/15/2014	3,375,000.00	3,416,836.50	3,397,305.95	2.300		2.090	1,219	01/14/2019
369604BC6	15-008	GENERAL ELECTRIC	01/26/2015	4,000,000.00	4,315,268.00	4,362,644.16	5.250		1.109	815	12/06/2017
36962G5H3	15-011	GENERAL ELECTRIC	03/17/2015	4,000,000.00	4,106,988.00	4,112,476.63	3.350		0.760	400	10/17/2016
38259PAC6	13-006	Google	12/05/2012	4,000,000.00	4,046,844.00	4,039,549.84	2.125		0.659	249	05/19/2016
459200GX3	13-007	IBM	12/17/2012	3,000,000.00	3,035,538.00	3,030,422.78	1.950		0.750	313	07/22/2016
478160BL7	15-012	Johnson and Johnson	04/01/2015	2,750,000.00	2,756,470.75	2,760,949.05	1.125		0.940	800	11/21/2017
478160AU8	16-005	Johnson and Johnson	08/04/2015	4,000,000.00	4,424,284.00	4,415,696.81	5.150		1.400	1,036	07/15/2018
594918AG9	12-020	Microsoft Corp	05/02/2012	4,000,000.00	4,001,884.00	4,001,350.52	1.625		0.601	12	09/25/2015
594918AK0	12-023	Microsoft Corp	05/18/2012	3,000,000.00	3,025,593.00	3,022,048.66	2.500		0.650	148	02/08/2016
89233P6S0	15-013	TOYOTA	04/01/2015	3,000,000.00	3,004,497.00	3,009,726.44	1.250		1.090	753	10/05/2017
94974BFG0	15-017	Wells Fargo Corp	06/03/2015	4,000,000.00	3,990,236.00	4,021,454.93	1.500		1.521	856	01/16/2018
Subtotal and Average				39,125,000.00	40,124,439.25	40,173,625.77			1.059	604	
Federal Agency Issues - Coupon											
3133ECFV1	13-016	FEDERAL FARM CREDIT BANK	03/20/2013	4,000,000.00	4,000,360.00	4,000,285.48	0.430		0.353	138	01/29/2016
3133EDDV1	14-016	FEDERAL FARM CREDIT BANK	01/23/2014	4,000,000.00	4,024,428.00	3,995,045.93	1.160		1.220	771	10/23/2017
3133EDG89	14-018	FEDERAL FARM CREDIT BANK	03/03/2014	4,000,000.00	4,038,964.00	4,000,000.00	1.250		1.250	933	04/03/2018
3133EDKP6	14-023	FEDERAL FARM CREDIT BANK	05/01/2014	4,000,000.00	4,018,216.00	3,998,961.60	1.070		1.084	719	09/01/2017
3133EDDK5	14-025	FEDERAL FARM CREDIT BANK	05/06/2014	4,000,000.00	4,016,592.00	4,006,600.19	1.000		0.895	582	04/17/2017
3133EDKP6	14-029	FEDERAL FARM CREDIT BANK	06/05/2014	4,000,000.00	4,018,216.00	4,006,193.48	1.070		0.990	719	09/01/2017
3133ED2D3	14-030	FEDERAL FARM CREDIT BANK	06/05/2014	1,000,000.00	1,013,445.00	1,010,886.64	1.550		0.999	736	09/18/2017
3133EETE0	15-014	FEDERAL FARM CREDIT BANK	05/15/2015	4,000,000.00	4,009,552.00	4,018,033.04	1.125		0.942	911	03/12/2018
3133EEQM5	15-015	FEDERAL FARM CREDIT BANK	05/21/2015	4,000,000.00	4,012,356.00	4,013,514.14	1.110		0.969	891	02/20/2018
3133EEP95	15-018	FEDERAL FARM CREDIT BANK	06/08/2015	4,000,000.00	4,002,924.00	3,991,468.70	1.100		1.180	992	06/01/2018
3133EE2F6	16-006	FEDERAL FARM CREDIT BANK	08/14/2015	4,000,000.00	4,014,056.00	4,012,245.59	1.220		1.108	1,016	06/25/2018
3133EE6G0	16-009	FEDERAL FARM CREDIT BANK	08/28/2015	4,000,000.00	4,003,728.00	4,009,306.16	1.150		1.068	1,058	08/06/2018
313375RN9	13-018	FEDERAL HOME LOAN BANK	04/22/2013	3,000,000.00	3,009,519.00	3,009,025.06	1.000		0.388	180	03/11/2016
3133834R9	13-022	FEDERAL HOME LOAN BANK	05/13/2013	4,000,000.00	3,998,356.00	3,997,764.03	0.375		0.447	285	06/24/2016
313383R78	14-001	FEDERAL HOME LOAN BANK	07/18/2013	4,000,000.00	4,007,632.00	4,001,338.61	0.750		0.710	309	07/18/2016
3130A0C65	14-010	FEDERAL HOME LOAN BANK	12/23/2013	4,000,000.00	4,002,852.00	3,993,575.20	0.625		0.751	472	12/28/2016
313379DD8	14-017	FEDERAL HOME LOAN BANK	02/28/2014	4,000,000.00	4,020,876.00	4,011,016.60	1.000		0.842	647	06/21/2017
3130A1NN4	14-021	FEDERAL HOME LOAN BANK	04/17/2014	4,000,000.00	4,012,036.00	3,995,908.43	0.875		0.936	619	05/24/2017

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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											
3133782N0	14-027	FEDERAL HOME LOAN BANK	05/08/2014	4,000,000.00	4,016,544.00	4,003,278.75	0.875		0.819	544	03/10/2017
313378A43	15-019	FEDERAL HOME LOAN BANK	06/08/2015	4,000,000.00	4,036,344.00	4,025,496.67	1.375		1.114	908	03/09/2018
3130A5UU1	16-004	FEDERAL HOME LOAN BANK	07/31/2015	4,000,000.00	3,999,496.00	3,995,781.35	1.050		1.088	990	05/30/2018
3130A6AE7	16-010	FEDERAL HOME LOAN BANK	09/01/2015	4,000,000.00	3,998,936.00	3,992,087.83	1.125		1.192	1,097	09/14/2018
3137EACT4	14-004	FEDERAL HOME LOAN MORT CORP	09/03/2013	4,000,000.00	4,057,400.00	4,049,147.97	2.500		0.738	257	05/27/2016
3137EAAM1	14-011	FEDERAL HOME LOAN MORT CORP	12/23/2013	4,000,000.00	4,246,820.00	4,233,870.04	5.000		0.834	522	02/16/2017
3137EAAM1	14-012	FEDERAL HOME LOAN MORT CORP	01/10/2014	4,000,000.00	4,246,820.00	4,226,032.58	5.000		0.965	522	02/16/2017
3137EADF3	14-022	FEDERAL HOME LOAN MORT CORP	04/17/2014	4,000,000.00	4,036,872.00	4,021,466.43	1.250		0.922	607	05/12/2017
3137EADJ5	15-002	FEDERAL HOME LOAN MORT CORP	09/02/2014	4,000,000.00	4,018,680.00	4,001,522.94	1.000		0.979	684	07/28/2017
3137EABA6	15-003	FEDERAL HOME LOAN MORT CORP	09/03/2014	4,000,000.00	4,363,956.00	4,336,807.49	5.125		1.174	796	11/17/2017
3137EADN6	15-006	FEDERAL HOME LOAN MORT CORP	12/04/2014	4,000,000.00	3,986,488.00	3,967,190.45	0.750		1.109	852	01/12/2018
3137EADH9	15-010	FEDERAL HOME LOAN MORT CORP	02/24/2015	4,000,000.00	4,019,708.00	4,015,137.04	1.000		0.787	655	06/29/2017
3135G0BA0	13-019	FEDERAL NATL MORTGAGE ASSN	04/22/2013	4,000,000.00	4,045,496.00	4,045,063.42	2.375		0.411	211	04/11/2016
31359M4D2	14-009	FEDERAL NATL MORTGAGE ASSN	12/20/2013	4,000,000.00	4,245,240.00	4,233,528.68	5.000		0.817	519	02/13/2017
3135G0ZB2	14-024	FEDERAL NATL MORTGAGE ASSN	05/02/2014	4,000,000.00	4,005,888.00	3,993,300.75	0.750		0.856	585	04/20/2017
3135G0MZ3	15-001	FEDERAL NATL MORTGAGE ASSN	08/28/2014	4,000,000.00	4,009,680.00	3,986,317.78	0.875		1.053	715	08/28/2017
3135G0PQ0	15-004	FEDERAL NATL MORTGAGE ASSN	10/01/2014	4,000,000.00	4,004,136.00	3,974,589.68	0.875		1.181	774	10/26/2017
3135G0MZ3	15-009	FEDERAL NATL MORTGAGE ASSN	02/20/2015	4,000,000.00	4,009,680.00	3,999,751.54	0.875		0.878	715	08/28/2017
3135G0TG8	15-016	FEDERAL NATL MORTGAGE ASSN	05/21/2015	4,000,000.00	3,994,380.00	3,994,864.89	0.875		0.929	879	02/08/2018
3135G0WJ8	16-003	FEDERAL NATL MORTGAGE ASSN	07/10/2015	4,000,000.00	3,982,820.00	3,989,108.83	0.875		0.978	981	05/21/2018
880591EQ1	14-015	TENNESSEE VALLEY AUTHORITY	01/21/2014	4,000,000.00	4,060,456.00	4,007,653.48	1.750		1.685	1,128	10/15/2018
880591EQ1	14-019	TENNESSEE VALLEY AUTHORITY	03/06/2014	3,966,000.00	4,025,942.12	3,986,256.58	1.750		1.578	1,128	10/15/2018
880591EC2	14-020	TENNESSEE VALLEY AUTHORITY	03/13/2014	4,000,000.00	4,339,004.00	4,303,229.63	4.500		1.429	931	04/01/2018
880591EA6	14-028	TENNESSEE VALLEY AUTHORITY	05/15/2014	4,000,000.00	4,339,000.00	4,328,183.03	5.500		0.978	674	07/18/2017
880591CU4	15-005	TENNESSEE VALLEY AUTHORITY	10/08/2014	4,000,000.00	4,463,816.00	4,446,244.62	6.250		1.194	824	12/15/2017
880591EQ1	16-001	TENNESSEE VALLEY AUTHORITY	07/08/2015	2,663,000.00	2,703,248.58	2,708,689.39	1.750		1.182	1,128	10/15/2018
880591CU4	16-002	TENNESSEE VALLEY AUTHORITY	07/08/2015	1,515,000.00	1,690,670.31	1,696,469.08	6.250		0.871	824	12/15/2017
Subtotal and Average				172,144,000.00	175,171,629.01	174,632,239.80			0.979	719	
Treasury Securities - Coupon											
912828TP5	13-003	UNITED STATE TREASURY	10/09/2012	3,000,000.00	2,999,706.00	2,999,986.87	0.250		0.330	2	09/15/2015
912828PJ3	13-004	UNITED STATE TREASURY	11/07/2012	4,000,000.00	4,010,156.00	4,008,154.07	1.375		0.414	78	11/30/2015
912828PM6	13-009	UNITED STATE TREASURY	12/19/2012	4,000,000.00	4,022,188.00	4,020,480.58	2.125		0.398	109	12/31/2015
912828KT6	13-013	UNITED STATE TREASURY	01/18/2013	4,000,000.00	4,043,436.00	4,042,433.65	2.375		0.422	200	03/31/2016
912828RF9	13-023	UNITED STATE TREASURY	06/04/2013	4,000,000.00	4,020,520.00	4,016,490.97	1.000		0.568	353	08/31/2016
912828RJ1	13-024	UNITED STATE TREASURY	06/27/2013	4,000,000.00	4,021,772.00	4,006,984.28	1.000		0.831	383	09/30/2016

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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											
912828RJ1	14-002	UNITED STATE TREASURY	08/05/2013	4,000,000.00	4,021,772.00	4,014,077.83	1.000		0.660	383	09/30/2016
912828RF9	14-003	UNITED STATE TREASURY	08/19/2013	4,000,000.00	4,020,520.00	4,009,302.89	1.000		0.756	353	08/31/2016
912828RM4	14-005	UNITED STATE TREASURY	10/30/2013	4,000,000.00	4,022,396.00	4,017,926.16	1.000		0.600	414	10/31/2016
912828RU6	14-006	UNITED STATE TREASURY	11/22/2013	4,000,000.00	4,016,876.00	4,014,830.16	0.875		0.567	444	11/30/2016
912828RX0	14-007	UNITED STATE TREASURY	12/06/2013	4,000,000.00	4,016,720.00	4,011,652.54	0.875		0.648	475	12/31/2016
912828SC5	14-008	UNITED STATE TREASURY	12/09/2013	4,000,000.00	4,017,084.00	4,009,495.76	0.875		0.701	506	01/31/2017
912828SC5	14-013	UNITED STATE TREASURY	01/10/2014	4,000,000.00	4,017,084.00	3,998,633.39	0.875		0.900	506	01/31/2017
912828SM3	14-026	UNITED STATE TREASURY	05/08/2014	4,000,000.00	4,025,000.00	4,010,430.20	1.000		0.829	565	03/31/2017
912828VQ0	16-007	UNITED STATE TREASURY	08/19/2015	4,000,000.00	4,041,876.00	4,036,934.77	1.375		1.048	1,052	07/31/2018
912828RE2	16-008	UNITED STATE TREASURY	08/21/2015	4,000,000.00	4,055,780.00	4,056,206.33	1.500		1.017	1,083	08/31/2018
Subtotal and Average				63,000,000.00	63,372,886.00	63,274,020.45			0.674	439	
US Govt Mortgage Passthroughs											
313401TJ0	87-009	FEDERAL HOME LOAN MORT CORP	07/01/1994	11.45	11.54	11.73	10.000		9.680	170	03/01/2016
Subtotal and Average				11.45	11.54	11.73			9.680	170	
Municipal Bonds											
13063BNR9	12-004	Muni Bond -ST of CA Water Res	10/27/2011	4,000,000.00	4,004,320.00	4,000,000.00	2.674		2.670	18	10/01/2015
Subtotal and Average				4,000,000.00	4,004,320.00	4,000,000.00			2.670	18	
Total and Average				328,259,332.94	332,663,607.29	332,070,219.24			0.846	535	

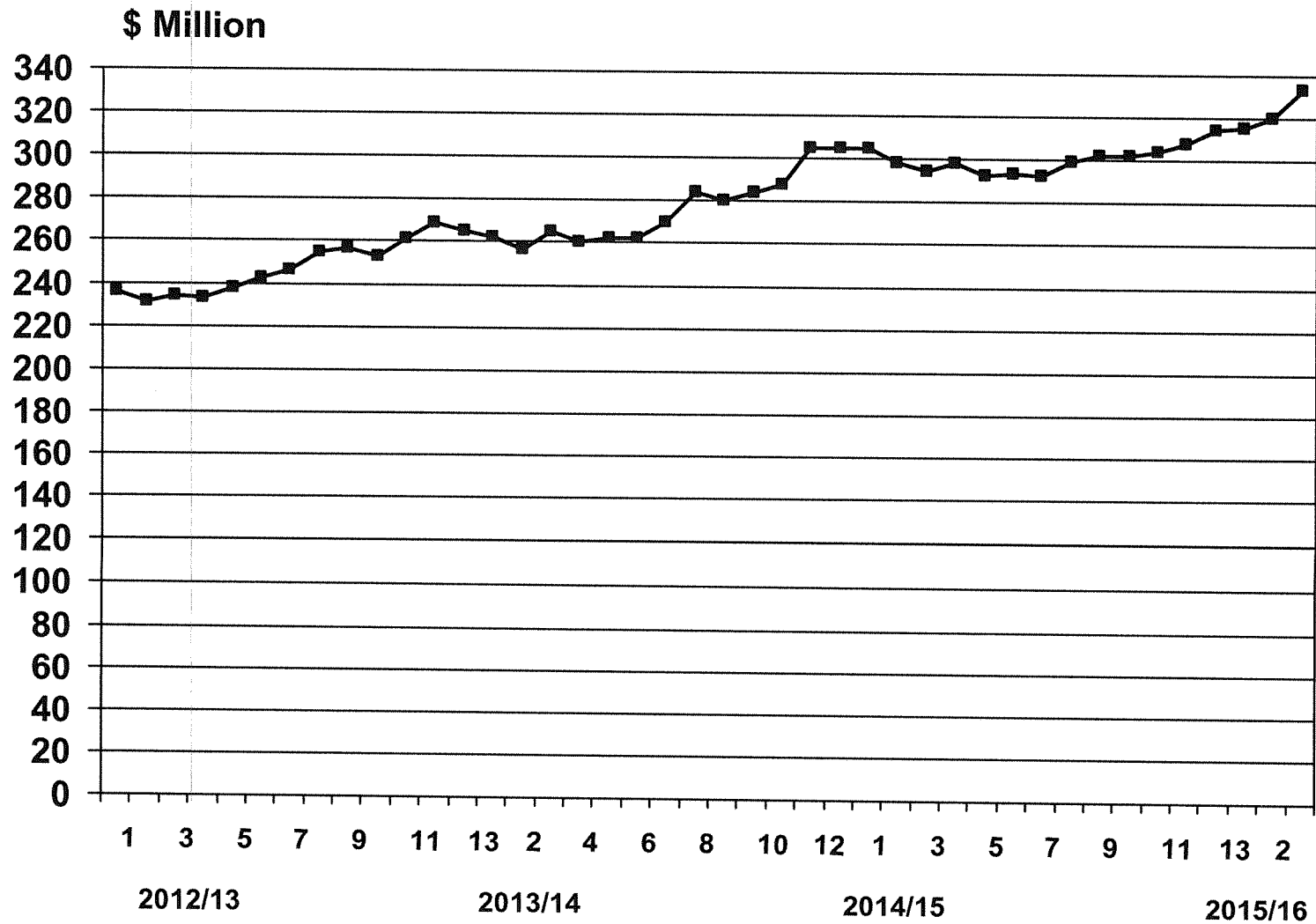
CITY OF SUNNYVALE
Portfolio Management
Activity By Type
August 16, 2015 through September 12, 2015

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CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Managed Pool Accounts (Monthly Summary)							
Subtotal							49,990,321.49
Medium Term Notes							
Subtotal							40,173,625.77
Federal Agency Issues - Coupon							
3133EE6G0	16-009	FEDERAL FARM CREDIT BANK	1.150	08/28/2015	4,009,440.00	0.00	
313383V81	15-007	FEDERAL HOME LOAN BANK	0.375	08/28/2015	0.00	4,000,000.00	
3130A6AE7	16-010	FEDERAL HOME LOAN BANK	1.125	09/01/2015	3,992,000.00	0.00	
Subtotal					8,001,440.00	4,000,000.00	174,632,239.80
Treasury Securities - Coupon							
912828VQ0	16-007	UNITED STATE TREASURY	1.375	08/19/2015	4,037,812.50	0.00	
912828RE2	16-008	UNITED STATE TREASURY	1.500	08/21/2015	4,057,400.00	0.00	
Subtotal					8,095,212.50	0.00	63,274,020.45
US Govt Mortgage Passthroughs							
Subtotal							11.73
Municipal Bonds							
Subtotal							4,000,000.00
Total					16,096,652.50	4,000,000.00	332,070,219.24

INVESTMENT PORTFOLIO

PORTFOLIO TREND



INVESTMENT PORTFOLIO COMPARISON OF ANNUAL YIELDS

