

ATTACHMENT 1



CITY OF SUNNYVALE

PORTFOLIO EVALUATION PERIOD 10 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 October 2016.

Date: April 7, 2016

A handwritten signature in black ink, appearing to read "Timothy J. Kirby".

Timothy J. Kirby, Acting Finance Director

cc: Members of the City Council
City Manager

PORTFOLIO EVALUATION - PERIOD 10 FY 2015/2016 (2/28/2016 -3/26/2016)

DESCRIPTION	DOLLAR AMOUNT	FY 15/16 PERIOD 10 (2/28/16 - 3/26/16)	FY 15/16 PERIOD 9 (1/31/16 - 2/27/16)	FY 14/15 PERIOD 10 (3/1/15- 3/28/15)
TOTAL PORTFOLIO MARKET VALUE		\$325,234,586.78	\$328,340,190.84	\$302,386,774.85
AVERAGE LIFE OF PORTFOLIO (DAYS)		401	420	508
CITY - WEIGHTED YIELD (Current Period)		0.84%	0.84%	0.72%
STATE POOL YIELD		0.50%	0.47%	0.28%
90 DAY T-BILL RATE (Current Period)		0.30%	0.30%	0.02%
VARIANCE FROM CITY YIELD		0.54%	0.54%	0.70%
1 YEAR TREASURY RATE (Current Period)		0.66%	0.53%	0.25%
VARIANCE FROM CITY YIELD		0.18%	0.31%	0.47%
TREASURY YIELD WITH SAME AVG LIFE AS PORTFOLIO		0.72%	0.63%	0.47%
VARIANCE FROM CITY YIELD		0.12%	0.21%	0.25%
TOTAL INVESTMENTS MATURING WITHIN 0 TO 1 YEAR	\$152,565,301.61	46.91%	46.16%	37.86%
TOTAL INVESTMENTS MATURING WITHIN 1 TO 3 YEARS	\$172,669,285.17	53.09%	53.84%	55.52%
TOTAL INVESTMENTS MATURING WITHIN 3 TO 5 YEARS	\$0.00	0.00%	0.00%	6.62%
TOTAL INVESTMENTS MATURING OVER 5 YEARS **	\$0.00	0.00%	0.00%	0.00%
TOTAL	\$325,234,586.78	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 28, 2016 through March 26, 2016

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	64,876,132.61	64,876,132.61	64,876,132.61	19.99	1	1	0.365	0.370
Medium Term Notes	33,944,000.00	34,700,443.72	34,669,855.21	10.68	988	507	1.073	1.088
Federal Agency Issues - Coupon	168,144,000.00	170,431,687.45	169,867,791.48	52.34	1,136	548	0.992	1.006
Treasury Securities - Coupon	55,000,000.00	55,226,323.00	55,148,140.31	16.99	1,122	353	0.729	0.740
	321,964,132.61	325,234,586.78	324,561,919.61	100.00%	891	401	0.831	0.843
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		641.67	641.67					
Subtotal		641.67	641.67					
Total Cash and Investments	321,964,132.61	325,235,228.45	324,562,561.28		891	401	0.831	0.843

Total Earnings	March 26 Period Ending	Fiscal Year To Date
Current Year	218,279.59	2,021,293.41

Allowable Policy Limits:

Managed Pool -LAIF	20%
Medium Term Notes	30%
Federal Agencies	100%
Treasuries	100%

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Reporting period 02/28/2016-03/26/2016

Run Date: 04/13/2016 - 14:06

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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	Maturity Date
Managed Pool Accounts											
SYS90-119	90-119	STATEPOOL		64,876,132.61	64,876,132.61	64,876,132.61	0.370		0.370	1	
Subtotal and Average				64,876,132.61	64,876,132.61	64,876,132.61			0.370	1	
Medium Term Notes											
369604BC6	15-008	GENERAL ELECTRIC	01/26/2015	4,000,000.00	4,279,888.00	4,275,031.50	5.250		1.109	619	12/06/2017
36962G5H3	15-011	GENERAL ELECTRIC	03/17/2015	4,000,000.00	4,054,640.00	4,057,094.74	3.350		0.760	204	10/17/2016
38259PAC6	13-006	Google	12/05/2012	4,000,000.00	4,008,816.00	4,008,360.13	2.125		0.659	53	05/19/2016
459200GX3	13-007	IBM	12/17/2012	3,000,000.00	3,012,021.00	3,011,322.39	1.950		0.750	117	07/22/2016
459200HK0	16-014	IBM	01/08/2016	3,000,000.00	3,002,886.00	2,996,913.40	1.250		1.306	683	02/08/2018
478160BL7	15-012	Johnson and Johnson	04/01/2015	2,750,000.00	2,760,147.50	2,758,253.47	1.125		0.940	604	11/21/2017
478160AU8	16-005	Johnson and Johnson	08/04/2015	4,000,000.00	4,364,028.00	4,336,787.63	5.150		1.400	840	07/15/2018
89233P6S0	15-013	TOYOTA	04/01/2015	3,000,000.00	3,000,165.00	3,007,183.41	1.250		1.090	557	10/05/2017
89236TCP8	16-012	TOYOTA	10/16/2015	2,194,000.00	2,206,352.22	2,202,391.04	1.550		1.379	838	07/13/2018
94974BFG0	15-017	Wells Fargo Corp	06/03/2015	4,000,000.00	4,011,500.00	4,016,517.50	1.500		1.521	660	01/16/2018
Subtotal and Average				33,944,000.00	34,700,443.72	34,669,855.21			1.088	507	
Federal Agency Issues - Coupon											
3133EDDV1	14-016	FEDERAL FARM CREDIT BANK	01/23/2014	4,000,000.00	4,022,864.00	3,996,310.52	1.160		1.220	575	10/23/2017
3133EDG89	14-018	FEDERAL FARM CREDIT BANK	03/03/2014	4,000,000.00	4,025,316.00	4,000,000.00	1.250		1.250	737	04/03/2018
3133EDKP6	14-023	FEDERAL FARM CREDIT BANK	05/01/2014	4,000,000.00	4,019,368.00	3,999,246.13	1.070		1.084	523	09/01/2017
3133EDDK5	14-025	FEDERAL FARM CREDIT BANK	05/06/2014	4,000,000.00	4,016,116.00	4,004,369.46	1.000		0.895	386	04/17/2017
3133EDKP6	14-029	FEDERAL FARM CREDIT BANK	06/05/2014	4,000,000.00	4,019,368.00	4,004,496.40	1.070		0.990	523	09/01/2017
3133ED2D3	14-030	FEDERAL FARM CREDIT BANK	06/05/2014	1,000,000.00	1,010,046.00	1,007,973.53	1.550		0.999	540	09/18/2017
3133EETE0	15-014	FEDERAL FARM CREDIT BANK	05/15/2015	4,000,000.00	4,017,564.00	4,014,141.59	1.125		0.942	715	03/12/2018
3133EEQM5	15-015	FEDERAL FARM CREDIT BANK	05/21/2015	4,000,000.00	4,014,960.00	4,010,524.69	1.110		0.969	695	02/20/2018
3133EEP95	15-018	FEDERAL FARM CREDIT BANK	06/08/2015	4,000,000.00	4,006,976.00	3,993,161.01	1.100		1.180	796	06/01/2018
3133EE2F6	16-006	FEDERAL FARM CREDIT BANK	08/14/2015	4,000,000.00	4,014,984.00	4,009,874.68	1.220		1.108	820	06/25/2018
3133EE6G0	16-009	FEDERAL FARM CREDIT BANK	08/28/2015	4,000,000.00	4,018,496.00	4,007,575.20	1.150		1.068	862	08/06/2018
3133834R9	13-022	FEDERAL HOME LOAN BANK	05/13/2013	4,000,000.00	3,998,792.00	3,999,307.73	0.375		0.447	89	06/24/2016
313383R78	14-001	FEDERAL HOME LOAN BANK	07/18/2013	4,000,000.00	4,004,676.00	4,000,487.17	0.750		0.710	113	07/18/2016
3130A0C65	14-010	FEDERAL HOME LOAN BANK	12/23/2013	4,000,000.00	3,998,560.00	3,996,255.65	0.625		0.751	276	12/28/2016
313379DD8	14-017	FEDERAL HOME LOAN BANK	02/28/2014	4,000,000.00	4,012,236.00	4,007,666.72	1.000		0.842	451	06/21/2017
3130A1NN4	14-021	FEDERAL HOME LOAN BANK	04/17/2014	4,000,000.00	4,005,188.00	3,997,207.56	0.875		0.936	423	05/24/2017
3133782N0	14-027	FEDERAL HOME LOAN BANK	05/08/2014	4,000,000.00	4,006,248.00	4,002,094.25	0.875		0.819	348	03/10/2017
313378A43	15-019	FEDERAL HOME LOAN BANK	06/08/2015	4,000,000.00	4,036,072.00	4,019,976.19	1.375		1.114	712	03/09/2018
3130A5UU1	16-004	FEDERAL HOME LOAN BANK	07/31/2015	4,000,000.00	4,001,564.00	3,996,619.04	1.050		1.088	794	05/30/2018

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CITY OF SUNNYVALE
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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											
3130A6AE7	16-010	FEDERAL HOME LOAN BANK	09/01/2015	4,000,000.00	4,014,852.00	3,993,507.78	1.125		1.192	901	09/14/2018
3130A6UA3	16-013	FEDERAL HOME LOAN BANK	01/06/2016	3,000,000.00	3,001,893.00	2,999,335.20	1.100		1.113	642	12/29/2017
3137EACT4	14-004	FEDERAL HOME LOAN MORT CORP	09/03/2013	4,000,000.00	4,014,084.00	4,011,609.76	2.500		0.738	61	05/27/2016
3137EAAM1	14-011	FEDERAL HOME LOAN MORT CORP	12/23/2013	4,000,000.00	4,165,328.00	4,145,427.96	5.000		0.834	326	02/16/2017
3137EAAM1	14-012	FEDERAL HOME LOAN MORT CORP	01/10/2014	4,000,000.00	4,165,328.00	4,140,554.37	5.000		0.965	326	02/16/2017
3137EADF3	14-022	FEDERAL HOME LOAN MORT CORP	04/17/2014	4,000,000.00	4,020,656.00	4,014,514.03	1.250		0.922	411	05/12/2017
3137EADJ5	15-002	FEDERAL HOME LOAN MORT CORP	09/02/2014	4,000,000.00	4,009,788.00	4,001,085.24	1.000		0.979	488	07/28/2017
3137EABA6	15-003	FEDERAL HOME LOAN MORT CORP	09/03/2014	4,000,000.00	4,288,716.00	4,253,464.82	5.125		1.174	600	11/17/2017
3137EADN6	15-006	FEDERAL HOME LOAN MORT CORP	12/04/2014	4,000,000.00	3,992,160.00	3,974,776.92	0.750		1.109	656	01/12/2018
3137EADH9	15-010	FEDERAL HOME LOAN MORT CORP	02/24/2015	4,000,000.00	4,010,080.00	4,010,591.24	1.000		0.787	459	06/29/2017
3135G0BA0	13-019	FEDERAL NATL MORTGAGE ASSN	04/22/2013	4,000,000.00	4,009,320.00	4,003,033.12	2.375		0.411	15	04/11/2016
31359M4D2	14-009	FEDERAL NATL MORTGAGE ASSN	12/20/2013	4,000,000.00	4,164,056.00	4,144,696.20	5.000		0.817	323	02/13/2017
3135G0ZB2	14-024	FEDERAL NATL MORTGAGE ASSN	05/02/2014	4,000,000.00	4,004,676.00	3,995,553.18	0.750		0.856	389	04/20/2017
3135G0MZ3	15-001	FEDERAL NATL MORTGAGE ASSN	08/28/2014	4,000,000.00	4,005,172.00	3,990,082.81	0.875		1.053	519	08/28/2017
3135G0PQ0	15-004	FEDERAL NATL MORTGAGE ASSN	10/01/2014	4,000,000.00	4,002,500.00	3,981,050.50	0.875		1.181	578	10/26/2017
3135G0MZ3	15-009	FEDERAL NATL MORTGAGE ASSN	02/20/2015	4,000,000.00	4,005,172.00	3,999,819.91	0.875		0.878	519	08/28/2017
3135G0TG8	15-016	FEDERAL NATL MORTGAGE ASSN	05/21/2015	4,000,000.00	4,000,936.00	3,996,016.58	0.875		0.929	683	02/08/2018
3135G0WJ8	16-003	FEDERAL NATL MORTGAGE ASSN	07/10/2015	4,000,000.00	3,995,740.00	3,991,291.56	0.875		0.978	785	05/21/2018
880591EQ1	14-015	TENNESSEE VALLEY AUTHORITY	01/21/2014	4,000,000.00	4,063,640.00	4,006,318.25	1.750		1.685	932	10/15/2018
880591EQ1	14-019	TENNESSEE VALLEY AUTHORITY	03/06/2014	3,966,000.00	4,029,099.06	3,982,722.61	1.750		1.578	932	10/15/2018
880591EC2	14-020	TENNESSEE VALLEY AUTHORITY	03/13/2014	4,000,000.00	4,275,492.00	4,239,148.42	4.500		1.429	735	04/01/2018
880591EA6	14-028	TENNESSEE VALLEY AUTHORITY	05/15/2014	4,000,000.00	4,232,380.00	4,232,442.41	5.500		0.978	478	07/18/2017
880591CU4	15-005	TENNESSEE VALLEY AUTHORITY	10/08/2014	4,000,000.00	4,356,016.00	4,339,629.52	6.250		1.194	628	12/15/2017
880591EQ1	16-001	TENNESSEE VALLEY AUTHORITY	07/08/2015	2,663,000.00	2,705,368.33	2,700,718.40	1.750		1.182	932	10/15/2018
880591CU4	16-002	TENNESSEE VALLEY AUTHORITY	07/08/2015	1,515,000.00	1,649,841.06	1,653,113.17	6.250		0.871	628	12/15/2017
Subtotal and Average				168,144,000.00	170,431,687.45	169,867,791.48			1.006	548	
Treasury Securities - Coupon											
912828KT6	13-013	UNITED STATE TREASURY	01/18/2013	4,000,000.00	4,007,064.00	4,000,848.67	2.375		0.422	4	03/31/2016
912828RF9	13-023	UNITED STATE TREASURY	06/04/2013	4,000,000.00	4,009,416.00	4,007,334.51	1.000		0.568	157	08/31/2016
912828RJ1	13-024	UNITED STATE TREASURY	06/27/2013	4,000,000.00	4,010,468.00	4,003,410.08	1.000		0.831	187	09/30/2016
912828RJ1	14-002	UNITED STATE TREASURY	08/05/2013	4,000,000.00	4,010,468.00	4,006,873.51	1.000		0.660	187	09/30/2016
912828RF9	14-003	UNITED STATE TREASURY	08/19/2013	4,000,000.00	4,009,416.00	4,004,137.55	1.000		0.756	157	08/31/2016
912828RM4	14-005	UNITED STATE TREASURY	10/30/2013	4,000,000.00	4,010,936.00	4,009,439.38	1.000		0.600	218	10/31/2016
912828RU6	14-006	UNITED STATE TREASURY	11/22/2013	4,000,000.00	4,007,344.00	4,008,283.51	0.875		0.567	248	11/30/2016
912828RX0	14-007	UNITED STATE TREASURY	12/06/2013	4,000,000.00	4,007,500.00	4,006,844.34	0.875		0.648	279	12/31/2016

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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	Maturity Date
Treasury Securities - Coupon											
912828SC5	14-008	UNITED STATE TREASURY	12/09/2013	4,000,000.00	4,007,344.00	4,005,817.56	0.875		0.701	310	01/31/2017
912828SC5	14-013	UNITED STATE TREASURY	01/10/2014	4,000,000.00	4,007,344.00	3,999,162.75	0.875		0.900	310	01/31/2017
912828SM3	14-026	UNITED STATE TREASURY	05/08/2014	4,000,000.00	4,013,436.00	4,006,811.94	1.000		0.829	369	03/31/2017
912828VQ0	16-007	UNITED STATE TREASURY	08/19/2015	4,000,000.00	4,050,936.00	4,030,053.39	1.375		1.048	856	07/31/2018
912828RE2	16-008	UNITED STATE TREASURY	08/21/2015	4,000,000.00	4,064,220.00	4,046,034.18	1.500		1.017	887	08/31/2018
912828L40	16-011	UNITED STATE TREASURY	10/15/2015	3,000,000.00	3,010,431.00	3,013,088.94	1.000		0.821	902	09/15/2018
Subtotal and Average				55,000,000.00	55,226,323.00	55,148,140.31			0.740	353	
Total and Average				321,964,132.61	325,234,586.78	324,561,919.61			0.843	401	

CITY OF SUNNYVALE
Portfolio Management
Activity By Type
February 28, 2016 through March 26, 2016

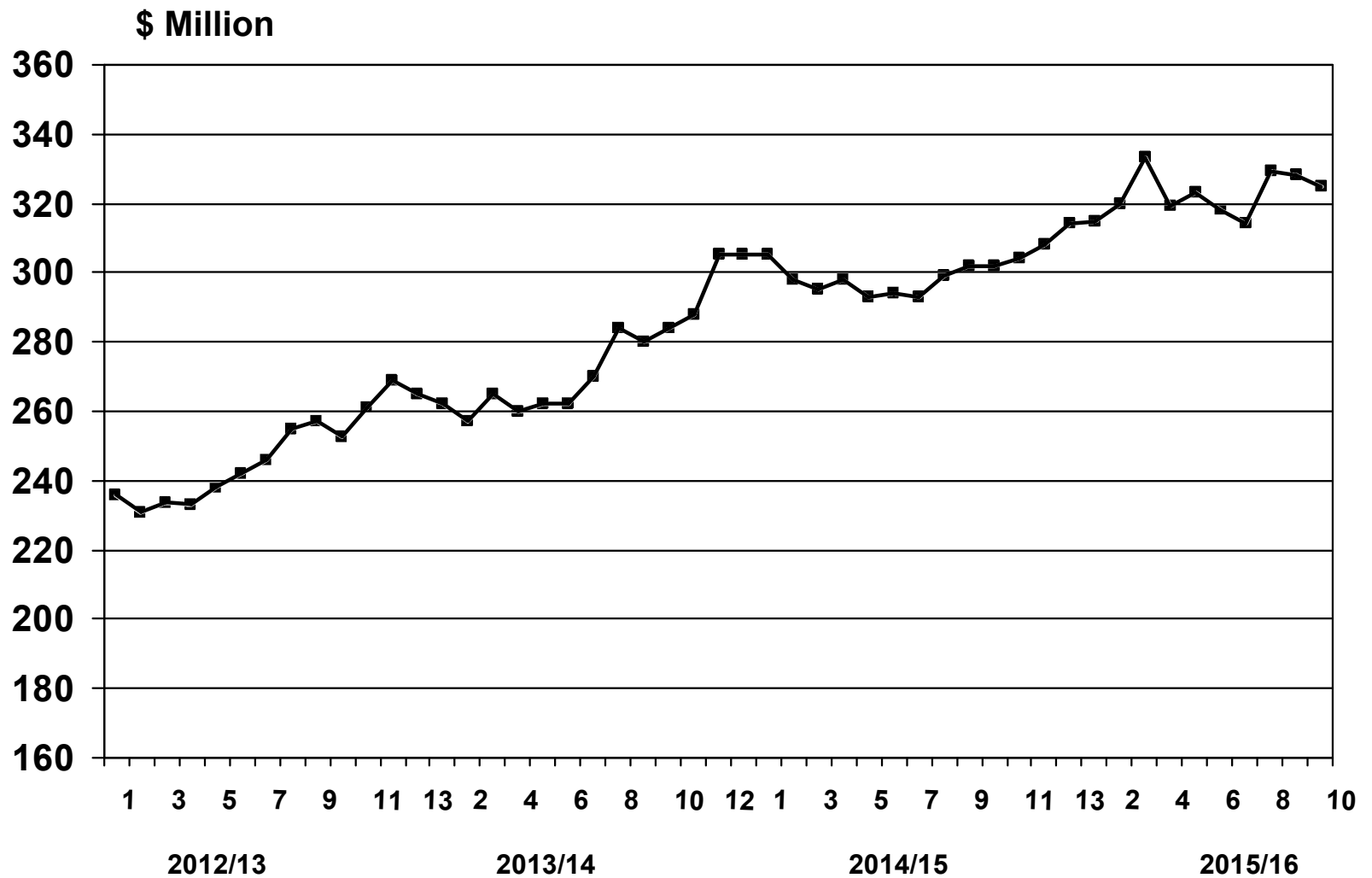
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CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Managed Pool Accounts (Monthly Summary)							
		Subtotal					64,876,132.61
Medium Term Notes							
		Subtotal					34,669,855.21
Federal Agency Issues - Coupon							
313375RN9	13-018	FEDERAL HOME LOAN BANK	1.000	03/11/2016	0.00	3,000,000.00	
		Subtotal			0.00	3,000,000.00	169,867,791.48
Treasury Securities - Coupon							
		Subtotal					55,148,140.31
US Govt Mortgage Passthroughs							
313401TJ0	87-009	FEDERAL HOME LOAN MORT CORP	10.000	03/01/2016	0.00	0.00 **	
		Subtotal			0.00	0.00	0.00
		Total			0.00	3,000,000.00	324,561,919.61

** - Indicates incomplete recording of maturity redemption.

INVESTMENT PORTFOLIO

PORTFOLIO TREND



INVESTMENT PORTFOLIO COMPARISON OF ANNUAL YIELDS

