

ATTACHMENT 1



CITY OF SUNNYVALE

PORTFOLIO EVALUATION PERIOD 13 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 January 2017.

Date: July 25, 2016

A handwritten signature in black ink, appearing to read "Tim Kirby", written over a horizontal line.

Timothy J. Kirby, Finance Director

cc: Members of the City Council
City Manager

PORTFOLIO EVALUATION - PERIOD 13 FY 2015/2016 (5/22/2016 -6/30/2016)

DESCRIPTION	DOLLAR AMOUNT	FY 15/16 PERIOD 13 (5/22/16 - 6/30/16)	FY 15/16 PERIOD 12 (4/24/16 - 5/21/16)	FY 14/15 PERIOD 13 (5/24/15- 6/30/15)
TOTAL PORTFOLIO MARKET VALUE		\$358,280,709.54	\$340,033,330.42	\$314,198,929.47
AVERAGE LIFE OF PORTFOLIO (DAYS)		419	412	505
CITY - WEIGHTED YIELD (Current Period)		0.91%	0.89%	0.78%
STATE POOL YIELD		0.57%	0.54%	0.29%
90 DAY T-BILL RATE (Current Period)		0.27%	0.24%	0.01%
VARIANCE FROM CITY YIELD		0.64%	0.65%	0.77%
1 YEAR TREASURY RATE (Current Period)		0.58%	0.56%	0.27%
VARIANCE FROM CITY YIELD		0.33%	0.33%	0.51%
TREASURY YIELD WITH SAME AVG LIFE AS PORTFOLIO		0.67%	0.65%	0.49%
VARIANCE FROM CITY YIELD		0.24%	0.24%	0.29%
TOTAL INVESTMENTS MATURING WITHIN 0 TO 1 YEAR	\$167,399,009.24	46.72%	46.02%	37.35%
TOTAL INVESTMENTS MATURING WITHIN 1 TO 3 YEARS	\$190,881,700.30	53.28%	53.98%	59.00%
TOTAL INVESTMENTS MATURING WITHIN 3 TO 5 YEARS	\$0.00	0.00%	0.00%	3.65%
TOTAL INVESTMENTS MATURING OVER 5 YEARS **	\$0.00	0.00%	0.00%	0.00%
TOTAL	\$358,280,709.54	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
May 22, 2016 through June 30, 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	64,565,115.24	64,565,115.24	64,565,115.24	18.08	1	1	0.542	0.550
Medium Term Notes	44,244,000.00	45,162,037.45	45,036,871.65	12.61	942	603	1.117	1.133
Federal Agency Issues - Coupon	178,294,000.00	180,730,455.85	179,781,708.01	50.36	1,094	521	1.015	1.029
Treasury Securities - Coupon	61,000,000.00	61,350,483.00	61,182,304.36	17.14	1,094	391	0.780	0.791
Supranational - Coupon	3,000,000.00	3,032,430.00	3,023,466.70	0.85	899	847	0.915	0.928
Municipal Bonds	3,400,000.00	3,440,188.00	3,426,729.26	0.96	786	700	0.986	1.000
	354,503,115.24	358,280,709.54	357,016,195.22	100.00%	873	419	0.901	0.914
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		99,052.78	99,052.78					
Subtotal		99,052.78	99,052.78					
Total Cash and Investments	354,503,115.24	358,379,762.32	357,115,248.00		873	419	0.901	0.914

Total Earnings	June 30 Period Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	340,912.06	2,816,910.85	2,816,910.85

Allowable Policy Limits:

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

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Reporting period 05/22/2016-06/30/2016

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Portfolio Management
Portfolio Details - Investments
June 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
Managed Pool Accounts											
SYS90-119	90-119	STATEPOOL		64,565,115.24	64,565,115.24	64,565,115.24	0.550		0.550	1	
Subtotal and Average				64,565,115.24	64,565,115.24	64,565,115.24			0.550	1	
Medium Term Notes											
037833BQ2	16-024	Apple Inc	06/09/2016	3,000,000.00	3,050,787.00	3,037,971.58	1.700		1.211	966	02/22/2019
369604BC6	15-008	GENERAL ELECTRIC	01/26/2015	4,000,000.00	4,237,764.00	4,232,580.00	5.250		1.109	523	12/06/2017
36962G5H3	15-011	GENERAL ELECTRIC	03/17/2015	4,000,000.00	4,030,908.00	4,030,260.21	3.350		0.760	108	10/17/2016
459200GX3	13-007	IBM	12/17/2012	3,000,000.00	3,001,761.00	3,002,067.57	1.950		0.750	21	07/22/2016
459200HK0	16-014	IBM	01/08/2016	3,000,000.00	3,018,585.00	2,997,345.80	1.250		1.306	587	02/08/2018
459200HT1	16-029	IBM	06/16/2016	1,620,000.00	1,659,832.56	1,659,896.43	1.950		0.993	956	02/12/2019
478160BL7	15-012	Johnson and Johnson	04/01/2015	2,750,000.00	2,764,839.00	2,756,947.37	1.125		0.940	508	11/21/2017
478160AU8	16-005	Johnson and Johnson	08/04/2015	4,000,000.00	4,343,020.00	4,298,553.29	5.150		1.400	744	07/15/2018
594918BF0	16-020	Microsoft Corp	05/09/2016	4,000,000.00	4,036,328.00	4,038,012.44	1.300		0.888	855	11/03/2018
89233P6S0	15-013	TOYOTA	04/01/2015	3,000,000.00	3,012,213.00	3,005,951.22	1.250		1.090	461	10/05/2017
89236TCP8	16-012	TOYOTA	10/16/2015	2,194,000.00	2,215,088.73	2,201,436.13	1.550		1.379	742	07/13/2018
89236TCP8	16-021	TOYOTA	05/09/2016	2,680,000.00	2,705,760.16	2,707,499.67	1.550		1.038	742	07/13/2018
94974BFG0	15-017	Wells Fargo Corp	06/03/2015	4,000,000.00	4,022,400.00	4,014,125.13	1.500		1.521	564	01/16/2018
94974BFQ8	16-025	Wells Fargo Corp	06/09/2016	3,000,000.00	3,062,751.00	3,054,224.81	2.150		1.422	928	01/15/2019
Subtotal and Average				44,244,000.00	45,162,037.45	45,036,871.65			1.133	603	
Federal Agency Issues - Coupon											
3133EDDV1	14-016	FEDERAL FARM CREDIT BANK	01/23/2014	4,000,000.00	4,028,132.00	3,996,923.26	1.160		1.220	479	10/23/2017
3133EDG89	14-018	FEDERAL FARM CREDIT BANK	03/03/2014	4,000,000.00	4,039,252.00	4,000,000.00	1.250		1.250	641	04/03/2018
3133EDKP6	14-023	FEDERAL FARM CREDIT BANK	05/01/2014	4,000,000.00	4,018,992.00	3,999,384.00	1.070		1.084	427	09/01/2017
3133EDDK5	14-025	FEDERAL FARM CREDIT BANK	05/06/2014	4,000,000.00	4,013,080.00	4,003,288.60	1.000		0.895	290	04/17/2017
3133EDKP6	14-029	FEDERAL FARM CREDIT BANK	06/05/2014	4,000,000.00	4,018,992.00	4,003,674.10	1.070		0.990	427	09/01/2017
3133ED2D3	14-030	FEDERAL FARM CREDIT BANK	06/05/2014	1,000,000.00	1,011,165.00	1,006,562.02	1.550		0.999	444	09/18/2017
3133EETE0	15-014	FEDERAL FARM CREDIT BANK	05/15/2015	4,000,000.00	4,031,044.00	4,012,256.05	1.125		0.942	619	03/12/2018
3133EEQM5	15-015	FEDERAL FARM CREDIT BANK	05/21/2015	4,000,000.00	4,029,284.00	4,009,076.20	1.110		0.969	599	02/20/2018
3133EEP95	15-018	FEDERAL FARM CREDIT BANK	06/08/2015	4,000,000.00	4,026,380.00	3,993,980.99	1.100		1.180	700	06/01/2018
3133EE2F6	16-006	FEDERAL FARM CREDIT BANK	08/14/2015	4,000,000.00	4,038,852.00	4,008,725.90	1.220		1.108	724	06/25/2018
3133EE6G0	16-009	FEDERAL FARM CREDIT BANK	08/28/2015	4,000,000.00	4,034,684.00	4,006,736.48	1.150		1.068	766	08/06/2018
313383R78	14-001	FEDERAL HOME LOAN BANK	07/18/2013	4,000,000.00	4,000,812.00	4,000,074.61	0.750		0.710	17	07/18/2016
3130A0C65	14-010	FEDERAL HOME LOAN BANK	12/23/2013	4,000,000.00	4,003,116.00	3,997,554.43	0.625		0.751	180	12/28/2016
313379DD8	14-017	FEDERAL HOME LOAN BANK	02/28/2014	4,000,000.00	4,015,588.00	4,006,043.59	1.000		0.842	355	06/21/2017

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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											
3130A1NN4	14-021	FEDERAL HOME LOAN BANK	04/17/2014	4,000,000.00	4,010,848.00	3,997,837.03	0.875		0.936	327	05/24/2017
3133782N0	14-027	FEDERAL HOME LOAN BANK	05/08/2014	4,000,000.00	4,011,444.00	4,001,520.31	0.875		0.819	252	03/10/2017
313378A43	15-019	FEDERAL HOME LOAN BANK	06/08/2015	4,000,000.00	4,046,648.00	4,017,301.31	1.375		1.114	616	03/09/2018
3130A5UU1	16-004	FEDERAL HOME LOAN BANK	07/31/2015	4,000,000.00	4,024,264.00	3,997,024.93	1.050		1.088	698	05/30/2018
3130A6AE7	16-010	FEDERAL HOME LOAN BANK	09/01/2015	4,000,000.00	4,035,720.00	3,994,195.79	1.125		1.192	805	09/14/2018
3130A7HA6	16-023	FEDERAL HOME LOAN BANK	05/25/2016	2,900,000.00	2,905,759.40	2,900,697.03	1.170		1.160	910	12/28/2018
3130A8BD4	16-027	FEDERAL HOME LOAN BANK	06/09/2016	4,000,000.00	4,016,012.00	4,000,792.13	0.875		0.865	728	06/29/2018
3137EAAM1	14-011	FEDERAL HOME LOAN MORT CORP	12/23/2013	4,000,000.00	4,112,620.00	4,102,574.58	5.000		0.834	230	02/16/2017
3137EAAM1	14-012	FEDERAL HOME LOAN MORT CORP	01/10/2014	4,000,000.00	4,112,620.00	4,099,137.10	5.000		0.965	230	02/16/2017
3137EADF3	14-022	FEDERAL HOME LOAN MORT CORP	04/17/2014	4,000,000.00	4,023,004.00	4,011,145.34	1.250		0.922	315	05/12/2017
3137EADJ5	15-002	FEDERAL HOME LOAN MORT CORP	09/02/2014	4,000,000.00	4,017,116.00	4,000,873.15	1.000		0.979	392	07/28/2017
3137EABA6	15-003	FEDERAL HOME LOAN MORT CORP	09/03/2014	4,000,000.00	4,248,896.00	4,213,082.29	5.125		1.174	504	11/17/2017
3137EADN6	15-006	FEDERAL HOME LOAN MORT CORP	12/04/2014	4,000,000.00	4,006,856.00	3,978,452.84	0.750		1.109	560	01/12/2018
3137EADH9	15-010	FEDERAL HOME LOAN MORT CORP	02/24/2015	4,000,000.00	4,016,272.00	4,008,388.64	1.000		0.787	363	06/29/2017
3134G83X5	16-015	FEDERAL HOME LOAN MORT CORP	04/06/2016	4,000,000.00	4,003,636.00	4,003,605.68	1.350		1.312	878	11/26/2018
3134G8S26	16-018	FEDERAL HOME LOAN MORT CORP	04/20/2016	3,000,000.00	3,008,712.00	3,007,644.89	1.250		1.146	910	12/28/2018
3137EADH9	16-028	FEDERAL HOME LOAN MORT CORP	06/09/2016	7,250,000.00	7,279,493.00	7,271,670.11	1.000		0.698	363	06/29/2017
31359M4D2	14-009	FEDERAL NATL MORTGAGE ASSN	12/20/2013	4,000,000.00	4,111,120.00	4,101,653.66	5.000		0.817	227	02/13/2017
3135G0ZB2	14-024	FEDERAL NATL MORTGAGE ASSN	05/02/2014	4,000,000.00	4,008,080.00	3,996,644.57	0.750		0.856	293	04/20/2017
3135G0MZ3	15-001	FEDERAL NATL MORTGAGE ASSN	08/28/2014	4,000,000.00	4,011,048.00	3,991,907.11	0.875		1.053	423	08/28/2017
3135G0PQ0	15-004	FEDERAL NATL MORTGAGE ASSN	10/01/2014	4,000,000.00	4,013,928.00	3,984,181.00	0.875		1.181	482	10/26/2017
3135G0MZ3	15-009	FEDERAL NATL MORTGAGE ASSN	02/20/2015	4,000,000.00	4,011,048.00	3,999,853.04	0.875		0.878	423	08/28/2017
3135G0TG8	15-016	FEDERAL NATL MORTGAGE ASSN	05/21/2015	4,000,000.00	4,020,396.00	3,996,574.62	0.875		0.929	587	02/08/2018
3135G0WJ8	16-003	FEDERAL NATL MORTGAGE ASSN	07/10/2015	4,000,000.00	4,015,832.00	3,992,349.18	0.875		0.978	689	05/21/2018
3135G0YT4	16-019	FEDERAL NATL MORTGAGE ASSN	05/04/2016	4,000,000.00	4,085,148.00	4,070,556.01	1.625		0.882	879	11/27/2018
880591EQ1	14-015	TENNESSEE VALLEY AUTHORITY	01/21/2014	4,000,000.00	4,082,940.00	4,005,671.29	1.750		1.685	836	10/15/2018
880591EQ1	14-019	TENNESSEE VALLEY AUTHORITY	03/06/2014	3,966,000.00	4,048,235.01	3,981,010.27	1.750		1.578	836	10/15/2018
880591EC2	14-020	TENNESSEE VALLEY AUTHORITY	03/13/2014	4,000,000.00	4,263,800.00	4,208,098.77	4.500		1.429	639	04/01/2018
880591EA6	14-028	TENNESSEE VALLEY AUTHORITY	05/15/2014	4,000,000.00	4,202,108.00	4,186,052.63	5.500		0.978	382	07/18/2017
880591CU4	15-005	TENNESSEE VALLEY AUTHORITY	10/08/2014	4,000,000.00	4,314,968.00	4,287,970.66	6.250		1.194	532	12/15/2017
880591EQ1	16-001	TENNESSEE VALLEY AUTHORITY	07/08/2015	2,663,000.00	2,718,217.31	2,696,856.16	1.750		1.182	836	10/15/2018
880591CU4	16-002	TENNESSEE VALLEY AUTHORITY	07/08/2015	1,515,000.00	1,634,294.13	1,632,105.66	6.250		0.871	532	12/15/2017
Subtotal and Average				178,294,000.00	180,730,455.85	179,781,708.01			1.029	521	

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CITY OF SUNNYVALE
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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											
3133EFYS0	16-030	FEDERAL FARM CREDIT BANK	06/21/2016	3,000,000.00	3,006,771.00	3,006,679.76	1.150		1.064	966	02/22/2019
912828RF9	13-023	UNITED STATE TREASURY	06/04/2013	4,000,000.00	4,004,632.00	4,002,849.71	1.000		0.568	61	08/31/2016
912828RJ1	13-024	UNITED STATE TREASURY	06/27/2013	4,000,000.00	4,006,452.00	4,001,659.45	1.000		0.831	91	09/30/2016
912828RJ1	14-002	UNITED STATE TREASURY	08/05/2013	4,000,000.00	4,006,452.00	4,003,344.86	1.000		0.660	91	09/30/2016
912828RF9	14-003	UNITED STATE TREASURY	08/19/2013	4,000,000.00	4,004,632.00	4,001,607.58	1.000		0.756	61	08/31/2016
912828RM4	14-005	UNITED STATE TREASURY	10/30/2013	4,000,000.00	4,008,752.00	4,005,282.59	1.000		0.600	122	10/31/2016
912828RU6	14-006	UNITED STATE TREASURY	11/22/2013	4,000,000.00	4,008,200.00	4,005,076.99	0.875		0.567	152	11/30/2016
912828RX0	14-007	UNITED STATE TREASURY	12/06/2013	4,000,000.00	4,009,232.00	4,004,489.30	0.875		0.648	183	12/31/2016
912828SC5	14-008	UNITED STATE TREASURY	12/09/2013	4,000,000.00	4,009,964.00	4,004,015.99	0.875		0.701	214	01/31/2017
912828SC5	14-013	UNITED STATE TREASURY	01/10/2014	4,000,000.00	4,009,964.00	3,999,422.03	0.875		0.900	214	01/31/2017
912828SM3	14-026	UNITED STATE TREASURY	05/08/2014	4,000,000.00	4,014,848.00	4,005,039.73	1.000		0.829	273	03/31/2017
912828VQ0	16-007	UNITED STATE TREASURY	08/19/2015	4,000,000.00	4,062,812.00	4,026,682.92	1.375		1.048	760	07/31/2018
912828RE2	16-008	UNITED STATE TREASURY	08/21/2015	4,000,000.00	4,075,468.00	4,041,051.90	1.500		1.017	791	08/31/2018
912828L40	16-011	UNITED STATE TREASURY	10/15/2015	3,000,000.00	3,024,375.00	3,011,695.88	1.000		0.821	806	09/15/2018
912828RY8	16-017	UNITED STATE TREASURY	04/20/2016	3,000,000.00	3,053,085.00	3,037,800.29	1.375		0.863	913	12/31/2018
912828N63	16-026	UNITED STATE TREASURY	06/08/2016	4,000,000.00	4,044,844.00	4,025,605.38	1.125		0.869	928	01/15/2019
Subtotal and Average				61,000,000.00	61,350,483.00	61,182,304.36			0.791	391	
Supranational - Coupon											
45905UUN2	16-022	International Bank Recon & Dev	05/10/2016	3,000,000.00	3,032,430.00	3,023,466.70	1.270		0.928	847	10/26/2018
Subtotal and Average				3,000,000.00	3,032,430.00	3,023,466.70			0.928	847	
Municipal Bonds											
799054GP0	16-016	San Mateo County Transit Dist	04/06/2016	3,400,000.00	3,440,188.00	3,426,729.26	1.416		1.000	700	06/01/2018
Subtotal and Average				3,400,000.00	3,440,188.00	3,426,729.26			1.000	700	
Total and Average				354,503,115.24	358,280,709.54	357,016,195.22			0.914	419	

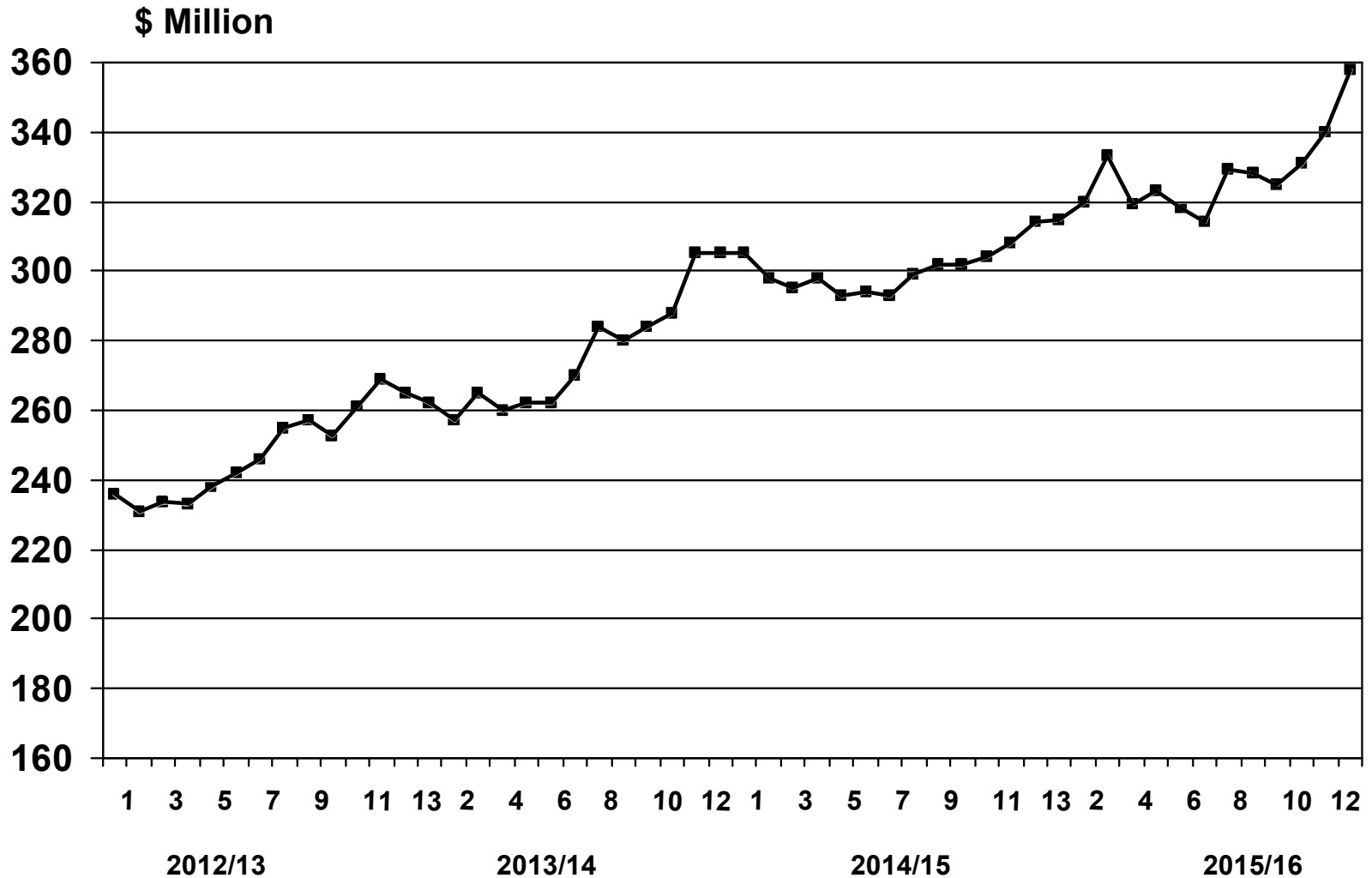
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Activity By Type
May 22, 2016 through June 30, 2016

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CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Managed Pool Accounts (Monthly Summary)							
SYS90-119	90-119	STATEPOOL	0.550		4,618,000.00	5,000,000.00	
		Subtotal			4,618,000.00	5,000,000.00	64,565,115.24
Medium Term Notes							
037833BQ2	16-024	Apple Inc	1.700	06/09/2016	3,038,850.00	0.00	
459200HT1	16-029	IBM	1.950	06/16/2016	1,660,532.40	0.00	
94974BFQ8	16-025	Wells Fargo Corp	2.150	06/09/2016	3,055,530.00	0.00	
		Subtotal			7,754,912.40	0.00	45,036,871.65
Federal Agency Issues - Coupon							
3133834R9	13-022	FEDERAL HOME LOAN BANK	0.375	06/24/2016	0.00	4,000,000.00	
3130A6UA3	16-013	FEDERAL HOME LOAN BANK	1.100	06/29/2016	0.00	2,999,431.98	
3130A7HA6	16-023	FEDERAL HOME LOAN BANK	1.170	05/25/2016	2,900,725.00	0.00	
3130A8BD4	16-027	FEDERAL HOME LOAN BANK	0.875	06/09/2016	4,000,816.40	0.00	
3137EACT4	14-004	FEDERAL HOME LOAN MORT CORP	2.500	05/27/2016	0.00	4,000,000.00	
3137EADH9	16-028	FEDERAL HOME LOAN MORT CORP	1.000	06/09/2016	7,273,001.79	0.00	
		Subtotal			14,174,543.19	10,999,431.98	179,781,708.01
Treasury Securities - Coupon							
3133EFYS0	16-030	FEDERAL FARM CREDIT BANK	1.150	06/21/2016	3,006,750.00	0.00	
912828N63	16-026	UNITED STATE TREASURY	1.125	06/08/2016	4,026,240.00	0.00	
		Subtotal			7,032,990.00	0.00	61,182,304.36
Supranational - Coupon							
		Subtotal					3,023,466.70
Municipal Bonds							
		Subtotal					3,426,729.26
		Total			33,580,445.59	15,999,431.98	357,016,195.22

INVESTMENT PORTFOLIO

PORTFOLIO TREND



INVESTMENT PORTFOLIO COMPARISON OF ANNUAL YIELDS

