

ATTACHMENT 1



CITY OF SUNNYVALE

PORTFOLIO EVALUATION PERIOD 7 FY 2016/2017

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 July 2017.

Date: January 5, 2017

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

Timothy J. Kirby, Finance Director

cc: Members of the City Council
City Manager
Assistant City Manager

PORTFOLIO EVALUATION - PERIOD 7 FY 2016/2017 (12/4/2016 -12/31/2016)

DESCRIPTION	DOLLAR AMOUNT	FY 16/17 PERIOD 7 (12/4/16 - 12/31/16)	FY 16/17 PERIOD 6 (11/6/16 - 12/3/16)	FY 15/16 PERIOD 7 (12/6/15- 1/2/16)
TOTAL PORTFOLIO MARKET VALUE		\$345,195,800.76	\$344,655,097.36	\$313,869,266.30
AVERAGE LIFE OF PORTFOLIO (DAYS)		376	360	472
CITY - WEIGHTED YIELD (Current Period)		1.03%	0.97%	0.85%
STATE POOL YIELD		0.72%	0.68%	0.40%
90 DAY T-BILL RATE (Current Period)		0.50%	0.45%	0.20%
VARIANCE FROM CITY YIELD		0.53%	0.52%	0.65%
1 YEAR TREASURY RATE (Current Period)		0.87%	0.76%	0.67%
VARIANCE FROM CITY YIELD		0.16%	0.21%	0.18%
TREASURY YIELD WITH SAME AVG LIFE AS PORTFOLIO		0.96%	0.83%	0.86%
VARIANCE FROM CITY YIELD		0.07%	0.14%	-0.01%
TOTAL INVESTMENTS MATURING WITHIN 0 TO 1 YEAR	\$170,059,130.97	49.26%	50.84%	39.22%
TOTAL INVESTMENTS MATURING WITHIN 1 TO 3 YEARS	\$175,136,669.79	50.74%	49.16%	60.78%
TOTAL INVESTMENTS MATURING WITHIN 3 TO 5 YEARS	\$0.00	0.00%	0.00%	0.00%
TOTAL INVESTMENTS MATURING OVER 5 YEARS **	\$0.00	0.00%	0.00%	0.00%
TOTAL	\$345,195,800.76	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
December 4, 2016 through December 31, 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 - LAIF	57,727,556.03	57,727,556.03	57,727,556.03	16.71	1	1	0.710	0.720
Medium Term Notes	60,037,000.00	61,115,602.16	61,389,932.71	17.76	887	595	1.279	1.297
Federal Agency Issues - Coupon	172,294,000.00	173,179,400.37	173,126,484.69	50.10	1,089	361	1.022	1.036
Treasury Securities - Coupon	45,000,000.00	45,046,963.00	45,161,715.36	13.07	1,016	567	0.969	0.982
Supranational - Coupon	3,000,000.00	2,998,020.00	3,018,408.01	0.87	899	663	0.915	0.928
Municipal Bonds	5,105,000.00	5,128,259.20	5,146,449.60	1.49	835	650	1.243	1.260
Investments	343,163,556.03	345,195,800.76	345,570,546.40	100.00%	856	376	1.011	1.025

Cash and Accrued Interest

Accrued Interest at Purchase		49,713.90	49,713.90					
Subtotal		49,713.90	49,713.90					
Total Cash and Investments	343,163,556.03	345,245,514.66	345,620,260.30		856	376	1.011	1.025

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	262,660.26	1,616,172.06

Allowable Policy Limits:

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

..

Reporting period 12/04/2016-12/31/2016

Run Date: 01/12/2017 - 10:58

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

CITY OF SUNNYVALE
Portfolio Management
Portfolio Details - Investments
December 31, 2016

Page 1

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		57,727,556.03	57,727,556.03	57,727,556.03	0.720		0.720	1	
Subtotal and Average				57,727,556.03	57,727,556.03	57,727,556.03			0.720	1	
Medium Term Notes											
037833BQ2	16-024	Apple Inc	06/09/2016	3,000,000.00	3,005,682.00	3,030,784.53	1.700		1.211	782	02/22/2019
037833AJ9	17-003	Apple Inc	09/19/2016	1,188,000.00	1,183,545.00	1,188,558.89	1.000		0.964	487	05/03/2018
037833AQ3	17-015	Apple Inc	12/19/2016	3,000,000.00	3,028,461.00	3,024,196.38	2.100		1.747	855	05/06/2019
06406HCU1	17-013	Bank of New York Mellon Corp	12/07/2016	2,000,000.00	2,012,068.00	2,018,305.56	2.200		1.804	864	05/15/2019
084664CE9	17-005	Berkshire Hathaway	09/19/2016	1,250,000.00	1,251,223.75	1,257,059.66	1.450		0.983	430	03/07/2018
19416QED8	17-001	Colgate Palmolive Co	09/16/2016	2,355,000.00	2,360,140.97	2,375,947.49	1.500		1.008	669	11/01/2018
369604BC6	15-008	GENERAL ELECTRIC	01/26/2015	4,000,000.00	4,143,740.00	4,151,289.90	5.250		1.109	339	12/06/2017
36962G3U6	17-008	GENERAL ELECTRIC	10/11/2016	2,000,000.00	2,110,790.00	2,119,297.14	5.625		1.100	485	05/01/2018
40428HPU0	17-002	HSBC USA Inc	09/19/2016	3,000,000.00	2,999,229.00	3,015,580.04	2.000		1.669	583	08/07/2018
459200HK0	16-014	IBM	01/08/2016	3,000,000.00	2,996,463.00	2,998,173.80	1.250		1.306	403	02/08/2018
459200HT1	16-029	IBM	06/16/2016	1,620,000.00	1,629,940.32	1,652,264.81	1.950		0.993	772	02/12/2019
459200AG6	17-010	IBM	11/04/2016	3,000,000.00	3,531,030.00	3,579,950.97	8.375		1.386	1,034	11/01/2019
478160BL7	15-012	Johnson and Johnson	04/01/2015	2,750,000.00	2,752,664.75	2,754,446.32	1.125		0.940	324	11/21/2017
478160AU8	16-005	Johnson and Johnson	08/04/2015	4,000,000.00	4,228,888.00	4,225,338.59	5.150		1.400	560	07/15/2018
594918BF0	16-020	Microsoft Corp	05/09/2016	4,000,000.00	3,996,804.00	4,029,886.26	1.300		0.888	671	11/03/2018
89233P6S0	15-013	TOYOTA	04/01/2015	3,000,000.00	2,999,604.00	3,003,591.70	1.250		1.090	277	10/05/2017
89236TCP8	16-012	TOYOTA	10/16/2015	2,194,000.00	2,193,453.69	2,199,607.57	1.550		1.379	558	07/13/2018
89236TCP8	16-021	TOYOTA	05/09/2016	2,680,000.00	2,679,332.68	2,700,737.46	1.550		1.038	558	07/13/2018
89236TCX1	17-004	TOYOTA	09/19/2016	2,000,000.00	1,991,114.00	2,003,545.24	1.200		1.058	460	04/06/2018
94974BFG0	15-017	Wells Fargo Corp	06/03/2015	4,000,000.00	3,995,208.00	4,009,544.01	1.500		1.521	380	01/16/2018
94974BFQ8	16-025	Wells Fargo Corp	06/09/2016	3,000,000.00	3,016,512.00	3,043,545.96	2.150		1.422	744	01/15/2019
94974BFU9	17-016	Wells Fargo Corp	12/19/2016	3,000,000.00	3,009,708.00	3,008,280.43	2.125		2.002	841	04/22/2019
Subtotal and Average				60,037,000.00	61,115,602.16	61,389,932.71			1.297	595	
Federal Agency Issues - Coupon											
3133EDDV1	14-016	FEDERAL FARM CREDIT BANK	01/23/2014	4,000,000.00	4,010,032.00	3,998,096.59	1.160		1.220	295	10/23/2017
3133EDG89	14-018	FEDERAL FARM CREDIT BANK	03/03/2014	4,000,000.00	4,002,784.00	4,000,000.00	1.250		1.250	457	04/03/2018
3133EDKP6	14-023	FEDERAL FARM CREDIT BANK	05/01/2014	4,000,000.00	4,004,772.00	3,999,648.00	1.070		1.084	243	09/01/2017
3133EDDK5	14-025	FEDERAL FARM CREDIT BANK	05/06/2014	4,000,000.00	4,005,044.00	4,001,218.85	1.000		0.895	106	04/17/2017
3133EDKP6	14-029	FEDERAL FARM CREDIT BANK	06/05/2014	4,000,000.00	4,004,772.00	4,002,099.49	1.070		0.990	243	09/01/2017
3133ED2D3	14-030	FEDERAL FARM CREDIT BANK	06/05/2014	1,000,000.00	1,005,194.00	1,003,859.13	1.550		0.999	260	09/18/2017
3133EETE0	15-014	FEDERAL FARM CREDIT BANK	05/15/2015	4,000,000.00	4,003,788.00	4,008,645.43	1.125		0.942	435	03/12/2018

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

Run Date: 01/12/2017 - 10:58

Report Ver. 7.3.3

CITY OF SUNNYVALE
Portfolio Management
Portfolio Details - Investments
December 31, 2016

Page 2

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											
3133EEQM5	15-015	FEDERAL FARM CREDIT BANK	05/21/2015	4,000,000.00	4,002,192.00	4,006,302.49	1.110		0.969	415	02/20/2018
3133EEP95	15-018	FEDERAL FARM CREDIT BANK	06/08/2015	4,000,000.00	3,996,956.00	3,995,551.16	1.100		1.180	516	06/01/2018
3133EE2F6	16-006	FEDERAL FARM CREDIT BANK	08/14/2015	4,000,000.00	4,002,404.00	4,006,526.09	1.220		1.108	540	06/25/2018
3133EE6G0	16-009	FEDERAL FARM CREDIT BANK	08/28/2015	4,000,000.00	3,999,152.00	4,005,130.43	1.150		1.068	582	08/06/2018
3133EFYS0	16-030	FEDERAL FARM CREDIT BANK	06/21/2016	3,000,000.00	2,985,435.00	3,005,415.45	1.150		1.064	782	02/22/2019
313379DD8	14-017	FEDERAL HOME LOAN BANK	02/28/2014	4,000,000.00	4,006,004.00	4,002,935.46	1.000		0.842	171	06/21/2017
3130A1NN4	14-021	FEDERAL HOME LOAN BANK	04/17/2014	4,000,000.00	4,002,020.00	3,999,042.40	0.875		0.936	143	05/24/2017
3133782N0	14-027	FEDERAL HOME LOAN BANK	05/08/2014	4,000,000.00	4,001,460.00	4,000,421.29	0.875		0.819	68	03/10/2017
313378A43	15-019	FEDERAL HOME LOAN BANK	06/08/2015	4,000,000.00	4,014,308.00	4,012,179.21	1.375		1.114	432	03/09/2018
3130A5UU1	16-004	FEDERAL HOME LOAN BANK	07/31/2015	4,000,000.00	3,991,108.00	3,997,802.16	1.050		1.088	514	05/30/2018
3130A6AE7	16-010	FEDERAL HOME LOAN BANK	09/01/2015	4,000,000.00	3,997,660.00	3,995,513.27	1.125		1.192	621	09/14/2018
3130A7HA6	16-023	FEDERAL HOME LOAN BANK	05/25/2016	2,900,000.00	2,895,502.10	2,900,557.15	1.170		1.160	726	12/28/2018
3130A8BD4	16-027	FEDERAL HOME LOAN BANK	06/09/2016	4,000,000.00	3,986,092.00	4,000,593.54	0.875		0.865	544	06/29/2018
3130A9LV1	17-006	FEDERAL HOME LOAN BANK	10/06/2016	3,000,000.00	2,983,380.00	2,997,358.65	0.900		0.951	634	09/27/2018
3137EAAM1	14-011	FEDERAL HOME LOAN MORT CORP	12/23/2013	4,000,000.00	4,021,448.00	4,020,514.92	5.000		0.834	46	02/16/2017
3137EAAM1	14-012	FEDERAL HOME LOAN MORT CORP	01/10/2014	4,000,000.00	4,021,448.00	4,019,827.42	5.000		0.965	46	02/16/2017
3137EADF3	14-022	FEDERAL HOME LOAN MORT CORP	04/17/2014	4,000,000.00	4,008,748.00	4,004,694.66	1.250		0.922	131	05/12/2017
3137EADJ5	15-002	FEDERAL HOME LOAN MORT CORP	09/02/2014	4,000,000.00	4,006,216.00	4,000,467.04	1.000		0.979	208	07/28/2017
3137EABA6	15-003	FEDERAL HOME LOAN MORT CORP	09/03/2014	4,000,000.00	4,144,968.00	4,135,754.04	5.125		1.174	320	11/17/2017
3137EADN6	15-006	FEDERAL HOME LOAN MORT CORP	12/04/2014	4,000,000.00	3,991,848.00	3,985,491.84	0.750		1.109	376	01/12/2018
3137EADH9	15-010	FEDERAL HOME LOAN MORT CORP	02/24/2015	4,000,000.00	4,006,148.00	4,004,170.89	1.000		0.787	179	06/29/2017
3134G8S26	16-018	FEDERAL HOME LOAN MORT CORP	04/20/2016	3,000,000.00	2,995,467.00	3,006,110.80	1.250		1.146	726	12/28/2018
3137EADH9	16-028	FEDERAL HOME LOAN MORT CORP	06/09/2016	7,250,000.00	7,261,143.25	7,260,774.52	1.000		0.698	179	06/29/2017
31359M4D2	14-009	FEDERAL NATL MORTGAGE ASSN	12/20/2013	4,000,000.00	4,019,384.00	4,019,231.77	5.000		0.817	43	02/13/2017
3135G0ZB2	14-024	FEDERAL NATL MORTGAGE ASSN	05/02/2014	4,000,000.00	4,001,556.00	3,998,734.46	0.750		0.856	109	04/20/2017
3135G0MZ3	15-001	FEDERAL NATL MORTGAGE ASSN	08/28/2014	4,000,000.00	4,002,748.00	3,995,400.44	0.875		1.053	239	08/28/2017
3135G0PQ0	15-004	FEDERAL NATL MORTGAGE ASSN	10/01/2014	4,000,000.00	4,000,560.00	3,990,175.57	0.875		1.181	298	10/26/2017
3135G0MZ3	15-009	FEDERAL NATL MORTGAGE ASSN	02/20/2015	4,000,000.00	4,002,748.00	3,999,916.48	0.875		0.878	239	08/28/2017
3135G0TG8	15-016	FEDERAL NATL MORTGAGE ASSN	05/21/2015	4,000,000.00	3,997,280.00	3,997,643.19	0.875		0.929	403	02/08/2018
3135G0WJ8	16-003	FEDERAL NATL MORTGAGE ASSN	07/10/2015	4,000,000.00	3,988,808.00	3,994,374.39	0.875		0.978	505	05/21/2018
3135G0YT4	16-019	FEDERAL NATL MORTGAGE ASSN	05/04/2016	4,000,000.00	4,030,152.00	4,055,890.79	1.625		0.882	695	11/27/2018
880591EQ1	14-015	TENNESSEE VALLEY AUTHORITY	01/21/2014	4,000,000.00	4,034,328.00	4,004,432.41	1.750		1.685	652	10/15/2018
880591EQ1	14-019	TENNESSEE VALLEY AUTHORITY	03/06/2014	3,966,000.00	4,000,036.21	3,977,731.33	1.750		1.578	652	10/15/2018
880591EC2	14-020	TENNESSEE VALLEY AUTHORITY	03/13/2014	4,000,000.00	4,167,436.00	4,148,641.98	4.500		1.429	455	04/01/2018
880591EA6	14-028	TENNESSEE VALLEY AUTHORITY	05/15/2014	4,000,000.00	4,103,416.00	4,097,221.14	5.500		0.978	198	07/18/2017
880591CU4	15-005	TENNESSEE VALLEY AUTHORITY	10/08/2014	4,000,000.00	4,197,716.00	4,189,049.44	6.250		1.194	348	12/15/2017

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

CITY OF SUNNYVALE
Portfolio Management
Portfolio Details - Investments
December 31, 2016

Page 3

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											
880591EQ1	16-001	TENNESSEE VALLEY AUTHORITY	07/08/2015	2,663,000.00	2,685,853.87	2,689,460.40	1.750		1.182	652	10/15/2018
880591CU4	16-002	TENNESSEE VALLEY AUTHORITY	07/08/2015	1,515,000.00	1,589,884.94	1,591,878.53	6.250		0.871	348	12/15/2017
Subtotal and Average				172,294,000.00	173,179,400.37	173,126,484.69			1.036	361	
Treasury Securities - Coupon											
912828SC5	14-008	UNITED STATE TREASURY	12/09/2013	4,000,000.00	4,001,592.00	4,000,562.99	0.875		0.701	30	01/31/2017
912828SC5	14-013	UNITED STATE TREASURY	01/10/2014	4,000,000.00	4,001,592.00	3,999,918.98	0.875		0.900	30	01/31/2017
912828SM3	14-026	UNITED STATE TREASURY	05/08/2014	4,000,000.00	4,004,952.00	4,001,642.99	1.000		0.829	89	03/31/2017
912828VQ0	16-007	UNITED STATE TREASURY	08/19/2015	4,000,000.00	4,017,812.00	4,020,222.84	1.375		1.048	576	07/31/2018
912828RE2	16-008	UNITED STATE TREASURY	08/21/2015	4,000,000.00	4,025,000.00	4,031,502.53	1.500		1.017	607	08/31/2018
912828L40	16-011	UNITED STATE TREASURY	10/15/2015	3,000,000.00	2,993,673.00	3,009,025.86	1.000		0.821	622	09/15/2018
912828RY8	16-017	UNITED STATE TREASURY	04/20/2016	3,000,000.00	3,009,726.00	3,030,182.27	1.375		0.863	729	12/31/2018
912828N63	16-026	UNITED STATE TREASURY	06/08/2016	4,000,000.00	3,992,344.00	4,020,528.45	1.125		0.869	744	01/15/2019
912828L40	17-007	UNITED STATE TREASURY	10/06/2016	2,000,000.00	1,995,782.00	2,004,866.23	1.000		0.856	622	09/15/2018
912828UB4	17-009	UNITED STATE TREASURY	11/02/2016	4,000,000.00	3,951,876.00	4,000,000.00	1.000		1.000	1,063	11/30/2019
912828SN1	17-011	UNITED STATE TREASURY	12/02/2016	3,000,000.00	3,015,351.00	3,016,956.99	1.500		1.244	819	03/31/2019
912828WL0	17-014	UNITED STATE TREASURY	12/15/2016	3,000,000.00	3,013,827.00	3,008,047.66	1.500		1.386	880	05/31/2019
912828D23	17-017	UNITED STATE TREASURY	12/20/2016	3,000,000.00	3,023,436.00	3,018,257.57	1.625		1.358	849	04/30/2019
Subtotal and Average				45,000,000.00	45,046,963.00	45,161,715.36			0.982	567	
Supranational - Coupon											
45905UUN2	16-022	International Bank Recon & Dev	05/10/2016	3,000,000.00	2,998,020.00	3,018,408.01	1.270		0.928	663	10/26/2018
Subtotal and Average				3,000,000.00	2,998,020.00	3,018,408.01			0.928	663	
Municipal Bonds											
53301TAV3	17-018	City of Lincoln Redev Agency	12/29/2016	705,000.00	701,503.20	703,142.61	2.000		2.101	987	09/15/2019
799054GP0	16-016	San Mateo County Transit Dist	04/06/2016	3,400,000.00	3,405,746.00	3,419,756.41	1.416		1.000	516	06/01/2018
91412GTA3	17-012	University of California	12/06/2016	1,000,000.00	1,021,010.00	1,023,550.58	2.566		1.550	864	05/15/2019
Subtotal and Average				5,105,000.00	5,128,259.20	5,146,449.60			1.260	650	
Total and Average				343,163,556.03	345,195,800.76	345,570,546.40			1.025	376	

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

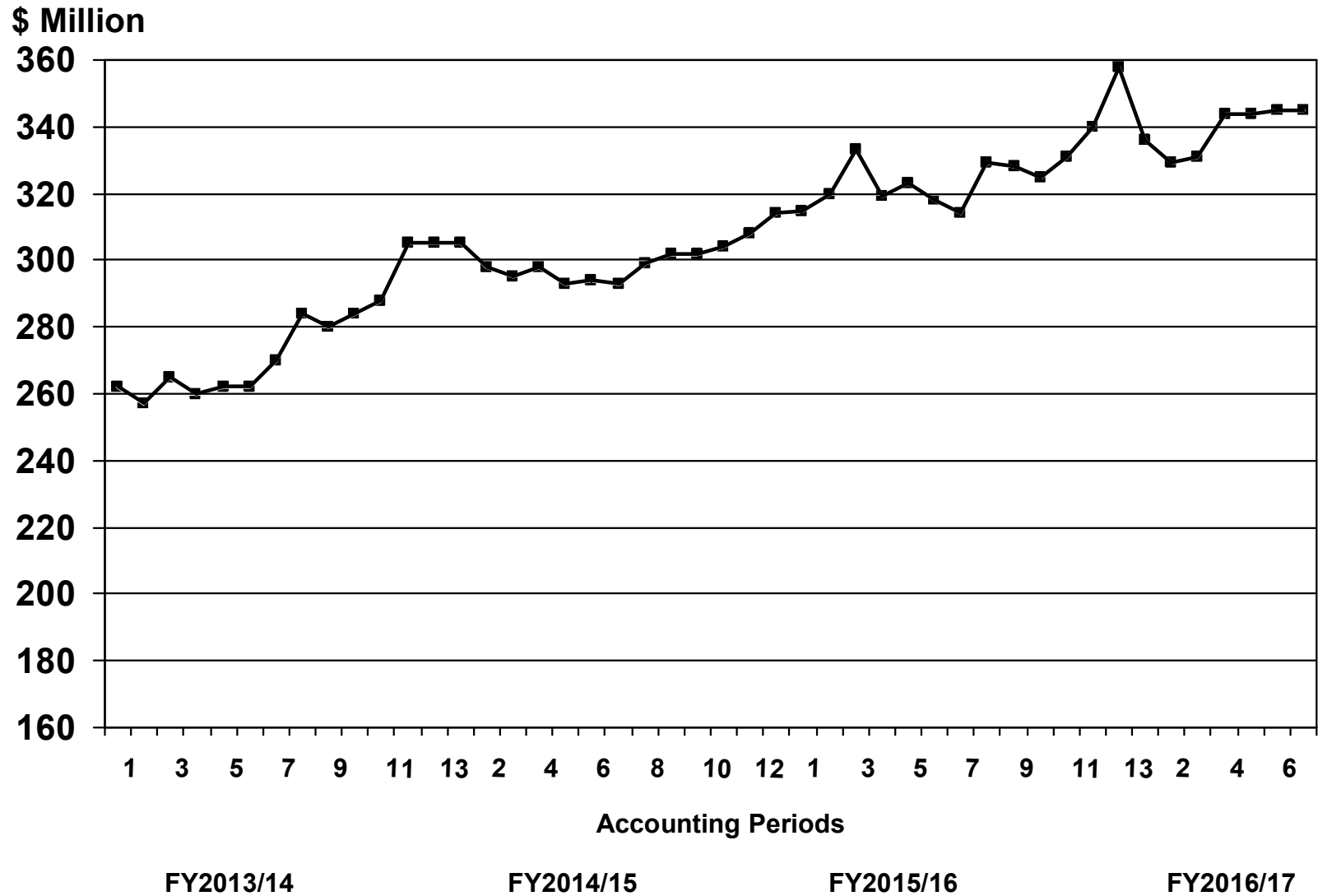
CITY OF SUNNYVALE
Portfolio Management
Activity By Type
December 4, 2016 through December 31, 2016

Page 1

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	0.720		2,000,000.00	9,000,000.00	
		Subtotal			2,000,000.00	9,000,000.00	57,727,556.03
Medium Term Notes							
037833AQ3	17-015	Apple Inc	2.100	12/19/2016	3,024,540.00	0.00	
06406HCU1	17-013	Bank of New York Mellon Corp	2.200	12/07/2016	2,018,820.00	0.00	
94974BFU9	17-016	Wells Fargo Corp	2.125	12/19/2016	3,008,400.00	0.00	
		Subtotal			8,051,760.00	0.00	61,389,932.71
Federal Agency Issues - Coupon							
3130A0C65	14-010	FEDERAL HOME LOAN BANK	0.625	12/28/2016	0.00	4,000,000.00	
		Subtotal			0.00	4,000,000.00	173,126,484.69
Treasury Securities - Coupon							
912828RX0	14-007	UNITED STATE TREASURY	0.875	12/31/2016	0.00	4,000,000.00	
912828WL0	17-014	UNITED STATE TREASURY	1.500	12/15/2016	3,008,203.13	0.00	
912828D23	17-017	UNITED STATE TREASURY	1.625	12/20/2016	3,018,515.63	0.00	
		Subtotal			6,026,718.76	4,000,000.00	45,161,715.36
Supranational - Coupon							
		Subtotal					3,018,408.01
Municipal Bonds							
53301TAV3	17-018	City of Lincoln Redev Agency	2.000	12/29/2016	703,138.80	0.00	
91412GTA3	17-012	University of California	2.566	12/06/2016	1,024,240.00	0.00	
		Subtotal			1,727,378.80	0.00	5,146,449.60
		Total			17,805,857.56	17,000,000.00	345,570,546.40

INVESTMENT PORTFOLIO

PORTFOLIO TREND



INVESTMENT PORTFOLIO COMPARISON OF ANNUAL YIELDS

