



**City of Alameda
Administrative Services - Finance Division
2263 Santa Clara Avenue, Room 220
Alameda, California 94501
(510) 747-4881**

September 4, 2018

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending June 30, 2018, and find that it complies with the Investment Policy established by my office.

Sincerely,

A handwritten signature in blue ink, appearing to read "Kevin Kennedy", is written over the typed name.

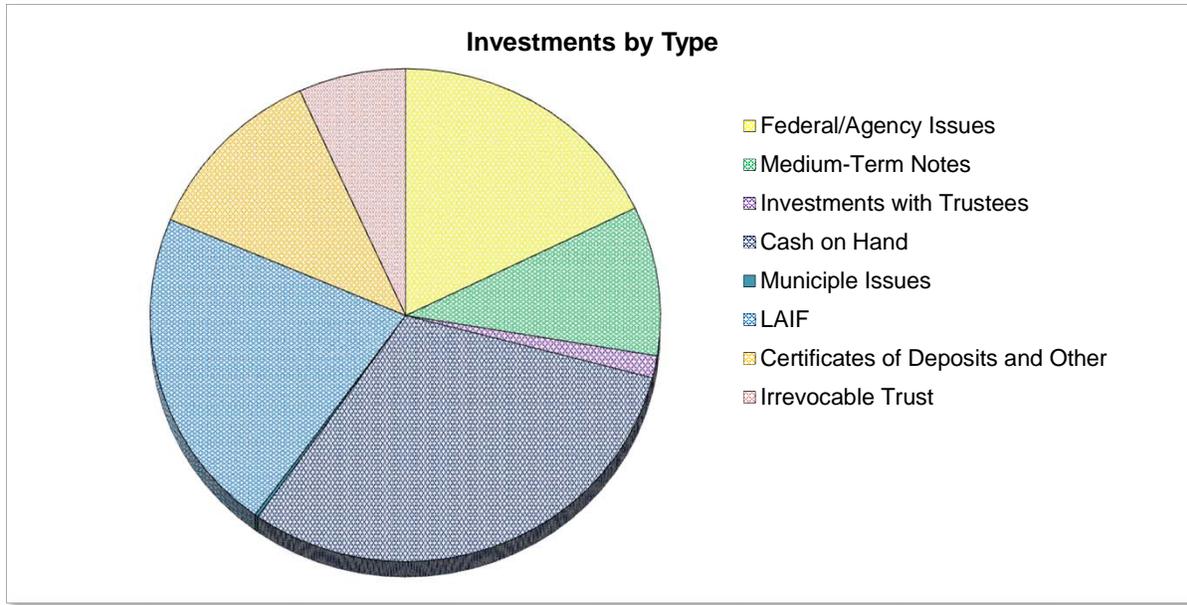
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended June 30, 2018



	<u>Book Value</u>	<u>% of Total</u>	<u>Average Duration in Days</u>	<u>Average Yield</u>	<u>Market Value*</u>
Cash on Hand	\$ 10,225	0.00%	1	0.00%	\$ 10,225
Cash on Deposit	69,099,548	30.57%	1	0.00%	69,099,548
Total Cash on Hand	<u>69,109,773</u>	<u>30.58%</u>	<u>1</u>	<u>0.00%</u>	<u>69,109,773</u>
Local Agency Investment Fund	48,006,142	21.24%	1	1.85%	47,916,220
Certificates of Deposit	10,170,864	4.50%	387	1.75%	10,145,291
Federal/Agency Issues	40,850,568	18.07%	934	1.55%	40,087,264
Municipal Issues	475,019	0.21%	1,006	2.81%	473,870
Medium Term Notes/Commercial Paper	22,231,788	9.84%	740	2.26%	21,952,849
Asset Backed Securities	9,962,954	4.41%	1,011	1.73%	9,898,736
Supranationals	6,672,009	2.95%	908	1.90%	6,581,008
Total Pooled Investment Portfolio	<u>138,369,344</u>	<u>61.22%</u>	<u>331</u>	<u>1.81%</u>	<u>137,055,238</u>
Irrevocable Trust (Pension/OPEB)	15,310,200	6.77%	1	0.00%	15,310,200
Investments with Bond Trustees	<u>3,243,952</u>	<u>1.44%</u>	<u>1</u>	<u>0.31%</u>	<u>3,243,952</u>

Total Portfolio \$ 226,033,269 \$ 224,719,163

Amount over (under) Market Value vs. Book Value \$ (1,314,106)
 % of Portfolio -0.58%
 Average Maturity of Portfolio 0.91 year

	<u>General Fund</u>	<u>All Funds</u>
FY16-17 Investment Earnings	\$ 492,029	\$ 1,537,590
FY17-18 Investment Earnings	645,936	2,018,549
Total Callable Investments / % of Total	5,929,241	4%

* Market Value from sources including:
 --US Bank
 --LAIF
 --Bank of New York
 --Union Bank

Yield shown does not account for change in market value of investments

I verify that this investment portfolio is in conformity with all state laws and the City's investment policy, which is reviewed annually by the City Council and the City Treasurer of the City of Alameda.

Elena Adair, Finance Director

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2018

DESCRIPTION	BOOK VALUE 06/30/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 06/30/2018
CASH ON HAND											
PETTY CASH	\$ 5,480	0.00%	0.00%							\$ 5,480	\$ 5,480
CHANGE BOXES	4,745	0.00%	0.00%							4,745	4,745
TOTAL	\$ 10,225	0.00%	0.00%							\$ 10,225	\$ 10,225
CASH IN BANK											
WELLS FARGO GENERAL CHECKING	\$ 67,143,797	0.00%	0.00%							\$ 67,143,797	\$ 67,143,797
WELLS FARGO GENERAL CHECKING-RESTRICTED	367,944	0.00%	0.00%							367,944	367,944
WELLS FARGO GENERAL CHECKING-RESTRICTED	31,450	0.00%	0.00%							31,450	31,450
ABAG PURCHASES	44,931	0.00%	0.00%							44,931	44,931
MASTICK CELL SITE BOND	6,000	0.00%	0.00%							6,000	6,000
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS & OPERATING)	49,207	0.00%	0.00%							49,207	49,207
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	246,574	0.00%	0.00%							246,574	246,574
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	34,018	0.00%	0.00%							34,018	34,018
STORMWATER TREATMENT BOND	17,300	0.00%	0.00%							17,300	17,300
WELLS FARGO BANK-WORKERS COMPENSATION	325,000	0.00%	0.00%							325,000	325,000
CALIFORNIA BANK-RISK MANAGEMENT ESCROW	175,000	0.00%	0.00%							175,000	175,000
BANK OF MARIN ALAMEDA POINT RENTAL G & L CHECKING	28,398	0.00%	0.00%							28,398	28,398
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND OPERATING)	370,487	0.00%	0.00%							370,487	370,487
FIDELITY-CHANDLER & PFM MONEY MARKET	\$ 259,442	1.52%	1.50%							259,442	259,442
TOTAL	69,099,548	0.00%	0.00%							\$ 69,099,548	\$ 69,099,548
LOCAL AGENCY INVESTMENT											
LOCAL AGENCY INVESTMENT FUND	\$ 48,006,142	1.85%	1.85%	04/01/18	07/01/18	91	1			\$ 48,006,142	\$ 47,916,220
TOTAL AND AVERAGES	\$ 48,006,142	1.850%	1.850%			91	1			\$ 48,006,142	\$ 47,916,220
CERTIFICATES OF DEPOSITS											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	\$ 50,000	0.15%	0.15%	03/30/18	03/30/19	365	273			\$ 50,000	\$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/17	08/19/19	730	415			25,000	25,000
BANK OF MARIN CD	96,520	0.15%	0.15%	01/30/18	01/30/19	365	214			96,520	96,520
TRANS PACIFIC BANK CD	96,345	0.30%	0.30%	02/05/17	02/05/18	365	(145)			96,345	96,345
BANK OF MARIN-LIBRARY CD	593,492	0.20%	0.20%	02/05/17	02/08/19	733	223			593,492	593,492
BANK OF C D	750,000	1.88%	1.88%	02/08/17	02/07/19	729	222			750,000	748,605
BANK OF MONTREAL C D	740,000	1.76%	1.76%	11/06/17	11/07/18	366	130			740,000	740,000
BANK OF NOVA C D	810,000	1.57%	1.57%	08/08/17	08/09/18	366	40			810,000	809,571
BANK OF NOVA C D	424,839	3.08%	3.08%	06/06/18	06/05/20	730	706			425,000	427,359
BANK OF TKYO C D	420,000	2.07%	2.09%	09/25/17	09/25/19	730	452			420,000	415,800
CREDIT C D	425,000	2.81%	2.80%	04/06/18	04/10/20	735	650			425,000	425,888
CREDIT SUISSE NY C D	405,000	2.67%	2.67%	02/07/18	02/07/20	730	587			405,000	404,984
NORDEA BK AB C D	425,000	2.72%	2.73%	02/20/18	02/20/20	730	600			425,000	422,760
ROYAL BK OF C D	525,000	3.24%	3.24%	06/07/18	06/07/21	1,096	1,073			525,000	528,696
SKANDIN ENS C D	849,669	1.84%	1.86%	08/03/17	08/02/19	729	398			850,000	842,665
SUMITO MTSU C D	850,000	2.05%	2.06%	05/03/17	05/03/19	730	307			850,000	846,388
SVENSKA NY C D	850,000	1.89%	1.90%	01/10/17	01/10/19	730	194			850,000	846,311
UBS AG STAMFORD C D	650,000	2.90%	2.89%	03/02/18	03/02/20	731	611			650,000	652,139
WESTPAC BKING C D	419,999	1.51%	1.51%	07/24/17	07/20/18	361	20			420,000	419,878
WESTPAC BKING C D	765,000	2.05%	2.08%	08/04/17	08/03/20	1,095	765			765,000	752,890
TOTAL AND AVERAGES	\$ 10,170,864	1.75%	1.75%			657	387			\$ 10,171,357	\$ 10,145,291
GOVERNMENT TREASURIES & AGENCIES											
F H L B	\$ 1,277,542	0.88%	0.89%	08/03/16	08/05/19	1097	401		AA+	\$ 1,280,000	\$ 1,258,470
F H L B DEB	1,019,113	1.00%	1.02%	09/08/16	09/26/19	1113	453		AA+	1,020,000	1,002,344
F H L B DEB	460,703	1.13%	1.18%	10/04/16	07/14/21	1744	1110		AA+	465,000	444,968
F H L B DEB	766,889	1.38%	1.42%	02/17/16	02/18/21	1828	964		AA+	770,000	745,391
F H L M C M T N	526,099	1.13%	1.18%	09/26/16	08/12/21	1781	1139		AA+	530,000	505,784
F H L M C M T N	396,076	1.13%	1.18%	08/30/16	08/12/21	1808	1139		AA+	400,000	381,724
F H L M C M T N	877,977	1.25%	1.27%	11/24/14	10/02/19	1773	459		AA+	900,000	886,329
F N M A	898,488	0.88%	0.89%	07/29/16	08/02/19	1099	398		AA+	900,000	885,042
F N M A	399,376	1.00%	1.02%	08/31/16	08/28/19	1092	424		AA+	400,000	393,460

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2018

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F N M A	799,520	1.00%	1.02%	10/03/16	08/28/19	1059	424		AA+	800,000	786,920
F N M A	702,380	1.25%	1.30%	06/29/16	05/06/21	1772	1041		AA+	700,000	673,463
F N M A	462,486	1.25%	1.31%	10/04/16	08/17/21	1778	1144		AA+	465,000	444,903
F N M A	459,292	1.25%	1.31%	09/28/16	08/17/21	1784	1144		AA+	460,000	440,119
F N M A	482,046	1.38%	1.44%	10/27/16	10/07/21	1806	1195		AA+	485,000	464,897
F N M A	882,990	1.50%	1.54%	12/16/15	11/30/20	1811	884		AA+	900,000	875,943
F N M A	944,857	1.88%	1.94%	06/19/17	04/05/22	1751	1375		AA+	945,000	916,159
F N M A	928,376	2.00%	2.05%	04/25/17	01/05/22	1716	1285		AA+	925,000	901,588
F N M A	400,592	2.75%	2.75%	06/28/18	06/22/21	1090	1088		N/A	400,000	400,356
F N M A DEB	328,330	1.38%	1.42%	04/26/16	02/26/21	1767	972		AA+	330,000	319,325
F N M A DEB	568,451	1.38%	1.42%	03/30/16	02/26/21	1794	972		AA+	570,000	551,561
F N M A DEB	424,728	1.50%	1.53%	02/24/17	02/28/20	1099	608		AA+	425,000	417,818
F N M A DEB	900,486	1.50%	1.53%	09/29/15	06/22/20	1728	723		AA+	900,000	881,757
F N M A DEB	399,912	1.63%	1.65%	07/29/15	01/21/20	1637	570		AA+	400,000	394,664
F N M A DEB	935,997	2.38%	2.42%	04/11/18	01/19/23	1744	1664		AA+	950,000	932,824
U S TREASURY NT	909,358	1.13%	1.18%	10/09/16	09/30/21	1817	1188		N/A	925,000	881,312
U S TREASURY NT	976,839	1.25%	1.30%	12/13/16	03/31/21	1569	1005		N/A	1,000,000	964,140
U S TREASURY NT	583,359	1.38%	1.42%	02/01/18	01/31/21	1095	946		N/A	600,000	581,694
U S TREASURY NT	1,666,797	1.38%	1.42%	01/03/18	01/31/21	1124	946		N/A	1,700,000	1,648,133
U S TREASURY NT	612,573	1.38%	1.42%	01/03/18	01/31/21	1124	946		N/A	625,000	605,931
U S TREASURY NT	899,124	1.38%	1.42%	03/09/16	01/31/21	1789	946		N/A	900,000	872,541
U S TREASURY NT	865,101	1.38%	1.40%	08/31/17	02/15/20	898	595		N/A	865,000	849,560
U S TREASURY NT	1,089,301	1.38%	1.40%	03/16/17	03/31/20	1111	640		N/A	1,100,000	1,078,605
U S TREASURY NT	197,899	1.38%	1.40%	11/23/15	03/31/20	1590	640		N/A	200,000	196,110
U S TREASURY NT	700,686	1.38%	1.40%	10/23/15	03/31/20	1621	640		N/A	700,000	686,385
U S TREASURY NT	572,934	1.38%	1.41%	04/03/17	04/30/20	1123	670		N/A	575,000	563,230
U S TREASURY NT	123,799	1.38%	1.41%	12/28/16	05/31/20	1250	701		N/A	125,000	122,300
U S TREASURY NT	840,407	1.38%	1.41%	07/10/15	05/31/20	1787	701		N/A	850,000	831,640
U S TREASURY NT	622,388	1.38%	1.41%	08/01/17	08/31/20	1126	793		N/A	625,000	609,475
U S TREASURY NT	900,284	1.38%	1.41%	09/29/15	08/31/20	1798	793		N/A	900,000	877,644
U S TREASURY NT	322,397	1.38%	1.42%	10/04/17	10/31/20	1123	854		N/A	325,000	316,163
U S TREASURY NT	885,905	1.38%	1.42%	11/23/15	10/31/20	1804	854		N/A	900,000	875,529
U S TREASURY NT	426,527	1.63%	1.66%	06/26/17	06/30/20	1100	731		N/A	425,000	417,448
U S TREASURY NT	600,328	1.63%	1.66%	07/06/17	07/31/20	1121	762		N/A	600,000	588,702
U S TREASURY NT	825,580	1.63%	1.66%	07/06/17	07/31/20	1121	762		N/A	825,000	809,465
U S TREASURY NT	957,369	1.75%	1.81%	03/13/17	02/28/22	1813	1339		N/A	975,000	943,430
U S TREASURY NT	914,738	1.75%	1.82%	10/17/17	09/30/22	1809	1553		N/A	925,000	889,702
U S TREASURY NT	1,118,804	1.75%	1.79%	12/06/17	12/31/20	1121	915		N/A	1,125,000	1,102,196
U S TREASURY NT	500,217	1.88%	1.94%	09/26/17	08/31/22	1800	1523		N/A	500,000	483,690
U S TREASURY NT	925,280	2.00%	2.03%	04/26/16	02/28/21	1769	974		N/A	900,000	885,969
U S TREASURY NT	1,002,621	2.00%	2.05%	01/27/17	10/31/21	1738	1219		N/A	1,000,000	979,060
U S TREASURY NT	1,674,168	2.13%	2.16%	06/04/18	06/30/21	1122	1096		N/A	1,700,000	1,675,435
U S TREASURY NT	963,474	2.13%	2.18%	08/15/17	06/30/22	1780	1461		N/A	950,000	929,480
U S TREASURY NT	935,230	2.13%	2.18%	01/25/18	12/31/22	1801	1645		N/A	950,000	926,136
U S TREASURY NT	994,375	2.25%	2.27%	03/05/18	03/31/21	1122	1005		N/A	1,000,000	990,350
TOTAL AND AVERAGES	\$ 40,850,568	1.51%	1.55%			1,493	934			\$ 41,110,000	\$ 40,087,264

MUNICIPAL BONDS

CALIFORNIA ST	\$ 475,019	2.800%	2.809%	04/18/18	04/01/21	1,079	1,006			\$ 475,000	\$ 473,870
TOTAL AND AVERAGES	\$ 475,019	2.800%	2.809%			1,079	1,006			\$ 475,000	\$ 473,870

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

ACE INA HOLDINGS	\$ 572,685	2.30%	2.34%	02/06/17	11/03/20	1366	857		A	\$ 570,000	\$ 559,860
AMER HONDA FIN MTN	297,242	2.13%	2.13%	12/10/13	10/10/18	1765	102	1/0/1900	A+	295,000	294,740
AMERICAN EXPRESS MTN	139,833	1.70%	1.73%	10/26/16	10/30/19	1099	487		A-	140,000	137,829
AMERICAN EXPRESS MTN	396,960	1.70%	1.73%	01/31/17	10/30/19	1002	487	7/30/2019	A-	400,000	393,796
AMERICAN EXPRESS MTN	254,735	2.20%	2.23%	02/28/17	03/03/20	1099	612	2/1/2020	A-	255,000	251,654
AMERICAN HONDA MTN	239,760	1.20%	1.22%	07/07/16	07/12/19	1100	377	1/0/1900	A+	240,000	236,280
APPLE INC	469,530	1.10%	1.12%	07/28/16	08/02/19	1100	398		AA+	470,000	463,350
BANK NY MELLON MTN	185,287	2.30%	2.32%	09/08/14	09/11/19	1829	438		A	185,000	183,999
BANK NY MELLON MTN	369,930	2.30%	2.32%	09/04/14	09/11/19	1833	438		A	370,000	367,998
BANK NY MELLON MTN	298,527	2.60%	2.63%	02/16/18	08/17/20	913	779		A	300,000	297,009
BANK OF AMERICA MTN	425,200	2.25%	2.28%	06/21/17	04/21/20	1035	661		A-	425,000	419,169
BBT CORPORATION MTN	154,816	3.20%	3.21%	05/31/18	09/03/21	1191	1161	8/3/2021	A-	155,000	154,510

City of Alameda
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For the Quarter Ended June 30, 2018

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BERKSHIRE HATHAWAY	269,738	1.30%	1.32%	08/08/16	08/15/19	1102	411	1/0/1900	AA	270,000	265,937
CATERPILLAR FINL MTN	314,735	1.85%	1.90%	09/05/17	09/04/20	1095	797		A	315,000	306,750
CHARLES SCHWAB CORP	264,992	3.25%	3.25%	05/17/18	05/21/21	1100	1056		A	265,000	266,060
CHEVRON CORP	300,000	1.99%	2.02%	02/28/17	03/03/20	1099	612		AA-	300,000	296,337
CISCO SYSTEMS INC	64,890	2.13%	2.13%	03/07/14	03/01/19	1820	244		AA-	65,000	64,838
CISCO SYSTEMS INC	170,264	2.13%	2.13%	03/06/14	03/01/19	1821	244		AA-	170,000	169,575
CISCO SYSTEMS INC	170,891	2.13%	2.13%	03/04/14	03/01/19	1823	244		AA-	170,000	169,575
CISCO SYSTEMS INC	171,272	2.13%	2.13%	02/27/14	03/01/19	1828	244		AA-	170,000	169,575
CITIGROUP INC	209,916	2.45%	2.48%	01/04/17	01/10/20	1101	559		BBB+	210,000	207,642
COSTCO WHOLESALE	364,617	1.75%	1.78%	02/05/15	02/15/20	1836	595		A+	365,000	359,240
COSTCO WHOLESALE	226,163	2.15%	2.20%	08/14/17	05/18/21	1373	1053	4/18/2021	A+	225,000	220,073
EXXON MOBIL	417,187	2.22%	2.27%	05/16/16	03/01/21	1750	975		AA+	410,000	402,456
EXXON MOBIL	215,000	2.22%	2.27%	02/29/16	03/01/21	1827	975	2/1/2021	AA+	215,000	211,044
EXXON MOBIL CORP	200,958	1.91%	1.94%	08/14/17	03/06/20	935	615	2/6/2020	AA+	200,000	197,190
GENERAL DYNAMICS	249,115	2.88%	2.88%	05/08/18	05/11/20	734	681	1/0/1900	A+	250,000	249,728
GENERAL DYNAMICS	297,867	3.00%	3.01%	05/21/18	05/11/21	1086	1046	1/0/1900	A+	300,000	299,037
GENERAL DYNAMICS	327,707	3.00%	3.01%	05/08/18	05/11/21	1099	1046		A+	330,000	328,941
GENERAL ELEC CA MTN	324,389	2.30%	2.31%	01/08/14	01/14/19	1832	198		A	325,000	324,266
GENERAL ELEC CA MTN	230,064	2.30%	2.31%	01/08/14	01/14/19	1832	198	1/0/1900	A	230,000	229,480
GOLDMAN SACHS GROUP	419,685	2.30%	2.32%	12/08/16	12/13/19	1100	531		BBB+	420,000	415,619
HERSHEY COMPANY	174,879	3.10%	3.10%	05/04/18	05/15/21	1107	1050		A	175,000	175,196
HOME DEPOT INC	199,884	1.80%	1.84%	05/24/17	06/05/20	1108	706		A	200,000	196,402
HOME DEPOT INC	234,864	1.80%	1.84%	05/24/17	06/05/20	1108	706		A	235,000	230,772
HSBC USA INC	572,913	2.25%	2.26%	06/20/17	06/23/19	733	358	1/0/1900	A	570,000	566,033
HSBC USA INC MTN	197,452	2.35%	2.38%	03/27/18	03/05/20	709	614		A	200,000	197,664
IBM CORP	470,555	1.90%	1.93%	02/02/17	01/27/20	1089	576		A+	470,000	463,834
IBM CREDIT CORP	540,694	2.20%	2.31%	11/29/17	09/08/22	1744	1531		A+	550,000	526,202
INTEL CORP	249,905	1.85%	1.88%	05/08/17	05/11/20	1099	681		A+	250,000	246,090
JOHN DEERE MTN	169,638	1.95%	1.95%	12/12/13	12/13/18	1827	166		A	170,000	169,475
JOHN DEERE MTN	159,917	2.35%	2.39%	01/03/18	01/08/21	1101	923	1/0/1900	A	160,000	157,195
JOHN DEERE MTN	233,125	2.65%	2.71%	04/09/18	01/06/22	1368	1286		A	237,000	231,897
JOHN DEERE MTN	358,516	2.80%	2.83%	05/24/17	03/04/21	1380	978	1/0/1900	A	350,000	347,081
JOHN DEERE MTN	164,888	2.88%	2.90%	03/08/18	03/12/21	1100	986	1/0/1900	A	165,000	163,789
JPMORGAN CHASE CO	495,175	2.97%	3.06%	02/09/18	01/15/23	1801	1660		A-	500,000	486,980
JPMORGAN CHASE CO	425,000	3.51%	3.52%	06/11/18	06/18/22	1468	1449	6/18/2021	A-	425,000	425,327
MICROSOFT CORP	279,712	1.10%	1.12%	08/01/16	08/08/19	1102	404		AAA	280,000	275,607
MICROSOFT CORP	119,816	1.55%	1.62%	08/02/16	08/08/21	1832	1135	7/8/2021	AAA	120,000	115,069
MICROSOFT CORP	299,685	1.55%	1.62%	08/01/16	08/08/21	1833	1135	7/8/2021	AAA	300,000	287,673
MICROSOFT CORP	129,913	1.85%	1.88%	01/30/17	02/06/20	1102	586		AAA	130,000	128,339
MICROSOFT CORP	229,816	2.00%	2.03%	10/29/15	11/03/20	1832	857	10/3/2020	AAA	230,000	226,373
MORGAN STANLEY	405,136	2.65%	2.67%	06/07/17	01/27/20	964	576		BBB+	400,000	397,096
NATIONAL RURAL MTN	174,806	2.90%	2.92%	02/21/18	03/15/21	1118	989		A	175,000	173,698
OCCIDENTAL PETROLEUM	536,877	2.60%	2.67%	06/18/18	04/15/22	1397	1385	3/15/2022	A	550,000	537,730
ORACLE CORP	567,014	1.90%	1.98%	11/29/16	09/15/21	1751	1173	8/15/2021	AA-	580,000	552,404
PACCAR FINANCIAL MTN	249,878	2.80%	2.82%	02/22/18	03/01/21	1103	975		A+	250,000	247,835
PFIZER INC	279,798	1.70%	1.72%	11/14/16	12/15/19	1126	533		AA	280,000	275,946
ROYAL BANK MTN	577,179	2.50%	2.55%	12/11/17	01/19/21	1135	934		AA-	575,000	564,903
PNC BANK NA MTN	639,942	2.45%	2.55%	07/25/17	07/28/22	1829	1489	6/28/2022	A	640,000	617,760
PRAXAIR INC	561,034	1.25%	1.26%	01/08/15	11/07/18	1399	130		A	570,000	567,315
QUALCOMM INC	267,060	2.25%	2.29%	06/11/15	05/20/20	1805	690		A	270,000	266,020
QUALCOMM INC	266,960	2.25%	2.29%	06/11/15	05/20/20	1805	690		A	270,000	266,020
STATE STREET CORP	314,836	1.95%	2.02%	05/16/16	05/19/21	1829	1054		A	315,000	305,166
TOYOTA MOTOR MTN	304,860	1.95%	1.98%	04/11/17	04/17/20	1102	657		AA-	305,000	299,754
TOYOTA MOTOR MTN	245,985	2.60%	2.66%	03/09/18	01/11/22	1404	1291		AA-	250,000	244,880
TOYOTA MOTOR MTN	287,535	2.60%	2.66%	05/16/18	01/11/22	1336	1291		AA-	295,000	288,958
UNILEVER CAPITAL	348,212	2.75%	2.77%	03/19/18	03/22/21	1099	996	1/0/1900	A+	350,000	347,246
US BANCORP MTN	70,148	1.95%	1.95%	02/12/14	11/15/18	1737	138	10/15/2018	A+	70,000	69,852
US BANCORP MTN	95,641	2.20%	2.21%	06/10/14	04/25/19	1780	299	3/25/2019	A+	95,000	94,635
US BANCORP MTN	209,675	2.20%	2.21%	04/28/14	04/25/19	1823	299	3/25/2019	A+	210,000	209,194
US BANCORP MTN	154,716	2.20%	2.21%	04/28/14	04/25/19	1823	299	3/25/2019	A+	155,000	154,405
US BANCORP MTN	279,518	2.63%	2.69%	01/19/17	01/24/22	1831	1304		A+	280,000	273,955
WALMART INC	194,990	3.13%	3.12%	06/21/18	06/23/21	1098	1089		AA	195,000	195,967
WALMART STORES INC	149,997	1.75%	1.77%	10/11/17	10/09/19	728	466		AA	150,000	148,463
WALT DISNEY MTN	249,710	1.80%	1.84%	06/01/17	06/05/20	1100	706		A+	250,000	244,418
WALT DISNEY MTN	79,979	1.95%	1.98%	03/01/17	03/04/20	1099	613		A+	80,000	78,674
TOTAL AND AVERAGES	\$ 22,231,788	2.23%	2.26%			1,366	740			\$ 22,287,000	\$ 21,952,849

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2018

DESCRIPTION	BOOK VALUE 06/30/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 06/30/2018
ASSET BACKED SECURITIES											
ALLY AUTO	\$ 144,987	1.70%	1.72%	01/24/17	06/15/21	1603	1081		N/A	\$ 145,000	\$ 143,798
ALLY AUTO	184,981	1.74%	1.76%	05/16/17	09/15/21	1583	1173		AAA	185,000	182,895
ALLY AUTO	334,961	1.78%	1.80%	03/21/17	08/16/21	1609	1143		N/A	335,000	332,012
ALLY AUTO	129,985	2.35%	2.37%	01/23/18	06/15/22	1604	1446		AAA	130,000	128,856
ALLY AUTO	299,946	2.92%	2.92%	04/25/18	11/15/22	1665	1599		N/A	300,000	299,802
AMERICAN EXPRESS	299,952	1.64%	1.66%	05/22/17	12/15/21	1668	1264		AAA	300,000	297,417
AMERICAN EXPRESS	467,615	1.93%	1.96%	06/21/18	09/15/22	1547	1538		N/A	475,000	467,994
CARMAX AUTO OWNER	17,338	1.21%	1.21%	10/19/16	11/15/19	1122	503		N/A	17,339	17,323
CARMAX AUTO OWNER	60,624	1.54%	1.54%	01/25/17	02/18/20	1119	598		N/A	63,231	63,137
CARMAX AUTO OWNER	224,985	2.23%	2.24%	01/17/18	05/17/21	1216	1052		AAA	225,000	223,992
CITIBANK CREDIT	225,601	1.92%	1.96%	05/15/17	04/07/22	1788	1377		AAA	225,000	221,191
CITIBANK CREDIT CARD	249,952	1.74%	1.75%	01/19/17	01/19/21	1461	934		AAA	250,000	248,948
CITIBANK CREDIT CARD	419,942	2.49%	2.52%	01/29/18	01/20/23	1817	1665		N/A	420,000	414,683
CNH EQUIPMENT TRUST	47,564	1.26%	1.26%	09/13/16	02/18/20	1253	598		AAA	47,568	47,514
CNH EQUIPMENT TRUST	132,068	1.64%	1.65%	03/16/17	07/15/22	1947	1476		AAA	132,073	131,666
FORD CREDIT AUTO	70,013	1.33%	1.34%	04/19/16	10/15/20	1640	838		AAA	70,020	69,575
FORD CREDIT AUTO	284,995	1.67%	1.69%	01/18/17	06/15/21	1609	1081		N/A	285,000	281,710
FORD CREDIT AUTO	99,984	3.03%	0.00%	05/17/18	11/15/22	1643	1599		AAA	100,000	100,109
HONDA AUTO	165,860	1.16%	1.17%	08/15/16	05/18/20	1372	688		AAA	165,883	164,652
HONDA AUTO	29,931	1.24%	1.24%	10/18/16	04/18/19	912	292		AAA	29,932	29,910
HONDA AUTO	141,603	1.39%	1.40%	05/24/16	04/15/20	1422	655		N/A	141,606	140,852
HONDA AUTO	55,403	1.42%	1.42%	03/21/17	07/22/19	853	387		N/A	55,404	55,326
HONDA AUTO	590,672	1.68%	1.71%	04/27/18	08/15/21	1206	1142		AAA	600,000	591,174
HONDA AUTO	541,317	1.72%	1.74%	12/27/17	07/21/21	1302	1117		N/A	545,000	539,534
HONDA AUTO	209,977	1.79%	1.82%	09/25/17	09/20/21	1456	1178		AAA	210,000	206,642
HONDA AUTO	144,997	3.01%	3.01%	05/22/18	05/18/22	1457	1418		AAA	145,000	145,178
HYUNDAI AUTO	199,973	1.29%	1.31%	09/14/16	04/15/21	1674	1020		AAA	200,000	197,380
HYUNDAI AUTO	73,478	1.56%	1.57%	03/22/16	09/15/20	1638	808		AAA	73,492	73,127
HYUNDAI AUTO	179,985	1.76%	1.78%	03/22/17	08/16/21	1608	1143		AAA	180,000	177,676
HYUNDAI AUTO	339,941	1.77%	1.80%	08/09/17	01/18/22	1623	1298		AAA	340,000	334,132
HYUNDAI AUTO	134,980	2.79%	2.80%	04/10/18	07/15/22	1557	1476		AAA	135,000	134,553
JOHN DEERE OWNER	89,276	1.25%	1.26%	07/19/16	06/15/20	1427	716		N/A	89,284	88,674
JOHN DEERE OWNER	170,196	1.36%	1.37%	02/23/16	04/15/20	1513	655		N/A	170,223	169,455
JOHN DEERE OWNER	77,946	1.50%	1.50%	02/22/17	10/15/19	965	472		N/A	77,946	77,814
JOHN DEERE OWNER	84,812	1.59%	1.60%	07/11/17	04/15/20	1009	655		N/A	84,819	84,497
JOHN DEERE OWNER	124,991	1.82%	1.85%	07/11/17	10/15/21	1557	1203		N/A	125,000	123,184
JOHN DEERE OWNER	94,993	1.82%	1.85%	07/11/17	10/15/21	1557	1203		N/A	95,000	93,620
JOHN DEERE OWNER	99,993	2.66%	2.68%	02/21/18	04/18/22	1517	1388		N/A	100,000	99,486
JOHN DEERE OWNER	149,989	2.66%	2.68%	02/21/18	04/18/22	1517	1388		N/A	150,000	149,229
NISSAN AUTO	113,552	1.18%	1.19%	08/02/16	01/15/21	1627	930		N/A	113,562	112,296
NISSAN AUTO	85,435	1.32%	1.33%	04/18/16	01/15/21	1733	930		N/A	85,448	84,657
NISSAN AUTO	140,470	1.37%	1.38%	10/06/15	05/15/20	1683	685		N/A	140,487	139,805
NISSAN AUTO	90,373	1.47%	1.47%	03/21/17	01/15/20	1030	564		N/A	90,373	90,131
NISSAN AUTO	259,985	1.75%	1.78%	08/16/17	10/15/21	1521	1203		N/A	260,000	255,856
TOYOTA AUTO	11,078	1.06%	1.06%	10/04/16	05/15/19	953	319		AAA	11,079	11,072
TOYOTA AUTO	94,840	1.14%	1.15%	08/01/16	08/17/20	1477	779		AAA	94,843	94,097
TOYOTA AUTO	266,544	1.30%	1.31%	05/02/16	04/15/20	1444	655		AAA	266,558	265,158
TOYOTA AUTO	399,958	1.75%	1.76%	07/25/17	07/15/20	1086	746		AAA	399,962	398,058
TOYOTA AUTO	319,975	1.76%	1.78%	05/09/17	07/15/21	1528	1111		AAA	320,000	316,003
TOYOTA AUTO	574,941	2.10%	2.11%	01/23/18	10/15/20	996	838		AAA	575,000	572,850
TOYOTA AUTO	209,997	2.96%	2.96%	05/09/18	09/15/22	1590	1538		AAA	210,000	210,036
TOTAL AND AVERAGES	\$ 9,962,954	1.77%	1.73%			1,445	1,011			\$ 9,986,132	\$ 9,898,736
SUPRANATIONALS											
INTL FINANCE MTN	\$ 419,685	2.64%	2.66%	03/12/18	03/09/21	1093	983		N/A	\$ 420,000	\$ 416,354
INTER AMER DEV BK	419,005	1.63%	1.65%	04/05/17	05/12/20	1133	682		AAA	420,000	412,885
INTER AMER DEV BK	763,187	1.63%	1.65%	04/05/17	05/12/20	1133	682		AAA	765,000	752,041
INTER AMER DEV BK	239,170	1.75%	1.83%	03/23/18	09/14/22	1636	1537		N/A	250,000	239,420
INTER AMER DEV BK	493,825	1.75%	1.83%	09/26/17	09/14/22	1814	1537		N/A	500,000	478,840
INTER AMER DEV BK	913,875	2.13%	2.18%	01/10/17	01/18/22	1834	1298		N/A	915,000	895,739
INTER AMER DEV BK	403,708	2.13%	2.16%	10/02/17	11/09/20	1134	863		AAA	400,000	394,620
INTER AMER DEV MTN	274,395	2.63%	2.64%	04/13/18	04/19/21	1102	1024		AAA	275,000	273,680

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2018

DESCRIPTION	BOOK VALUE 06/30/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 06/30/2018
INTL BK M T N	629,868	0.88%	0.89%	07/06/16	08/15/19	1135	411		AAA	630,000	618,685
INTL BK M T N	1,043,224	1.00%	1.00%	09/30/15	10/05/18	1101	97		AAA	1,045,000	1,041,949
INTL BK M T N	418,992	1.56%	1.60%	09/12/17	09/12/20	1096	805		N/A	420,000	409,563
INTL BK M T N	324,045	2.25%	2.28%	01/19/18	01/25/21	1102	940		AAA	325,000	321,146
INTL BK M T N	329,030	2.25%	2.28%	01/18/18	01/25/21	1103	940		AAA	330,000	326,086
TOTAL AND AVERAGES	\$ 6,672,009	1.86%	1.90%			1,263	908			\$ 6,695,000	\$ 6,581,008

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS-OPEB - PENSION ASSETS)	\$ 15,310,200									\$ 15,310,200	\$ 15,310,200
TOTAL AND AVERAGES	\$ 15,310,200									\$ 15,310,200	\$ 15,310,200

INVESTMENTS WITH BOND TRUSTEES

BNY -GOLDMAN SACHS FINANCIAL FEDERAL	\$ 4,685	0.00%	0.00%	04/01/18	07/01/18	91	1			\$ 4,685	\$ 4,685
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	31,846	0.00%	0.00%	04/01/18	07/01/18	91	1			31,846	31,846
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	551,897	0.00%	0.00%	04/01/18	07/01/18	91	1			551,897	551,897
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	363,671	0.00%	0.00%	04/01/18	07/01/18	91	1			363,671	363,671
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	222	0.00%	0.00%	04/01/18	07/01/18	91	1			222	222
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	791,646	0.00%	0.00%	04/01/18	07/01/18	91	1			791,646	791,646
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	706	0.00%	0.00%	04/01/18	07/01/18	91	1			706	706
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,385,517	1.72%	1.72%	04/01/18	07/01/18	91	1			1,385,517	1,385,517
IBANK	113,762	1.72%	1.72%	04/01/18	07/01/18	91	1			113,762	113,762
TOTAL AND AVERAGES	\$ 3,243,952	0.31%	0.31%			91	1			\$ 3,243,952	\$ 3,243,952

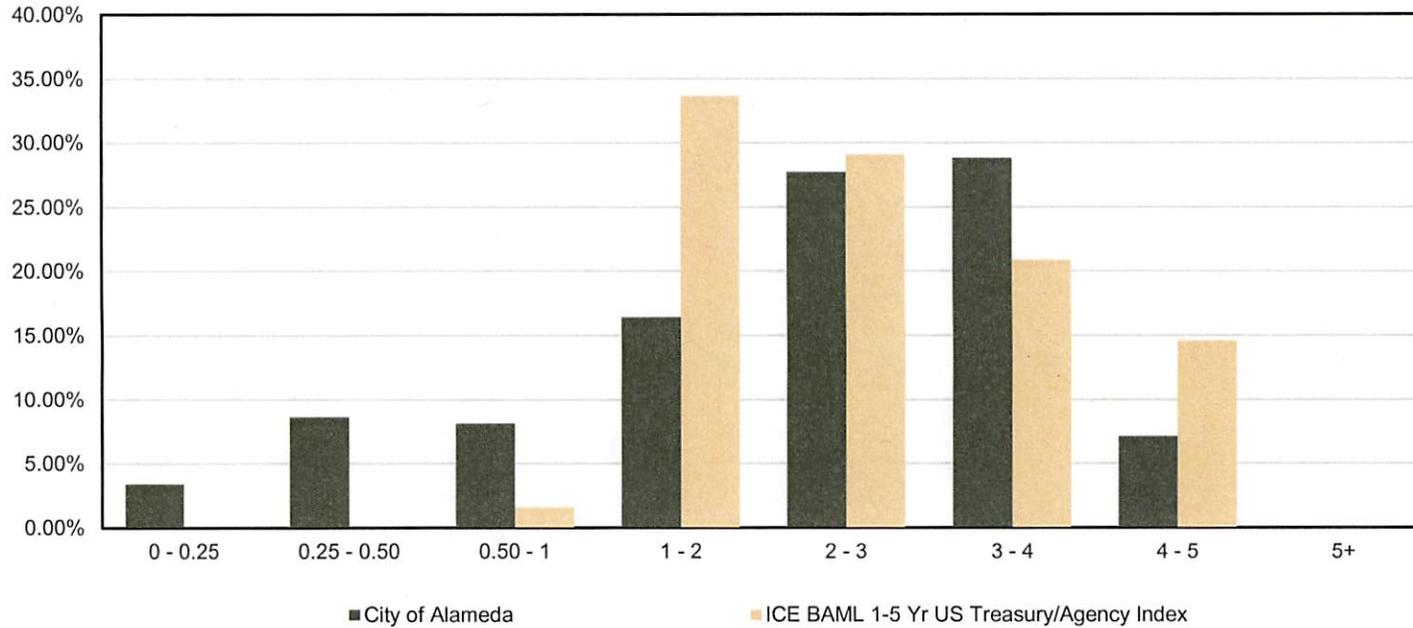
TOTAL INVESTMENT REPORT	\$ 226,033,269									\$ 226,394,556	\$ 224,719,163
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Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of June 30, 2018



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	3.4%	8.6%	8.1%	16.4%	27.7%	28.8%	7.1%	0.0%
Benchmark*	0.0%	0.0%	1.6%	33.7%	29.1%	20.9%	14.6%	0.0%

*ICE BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda

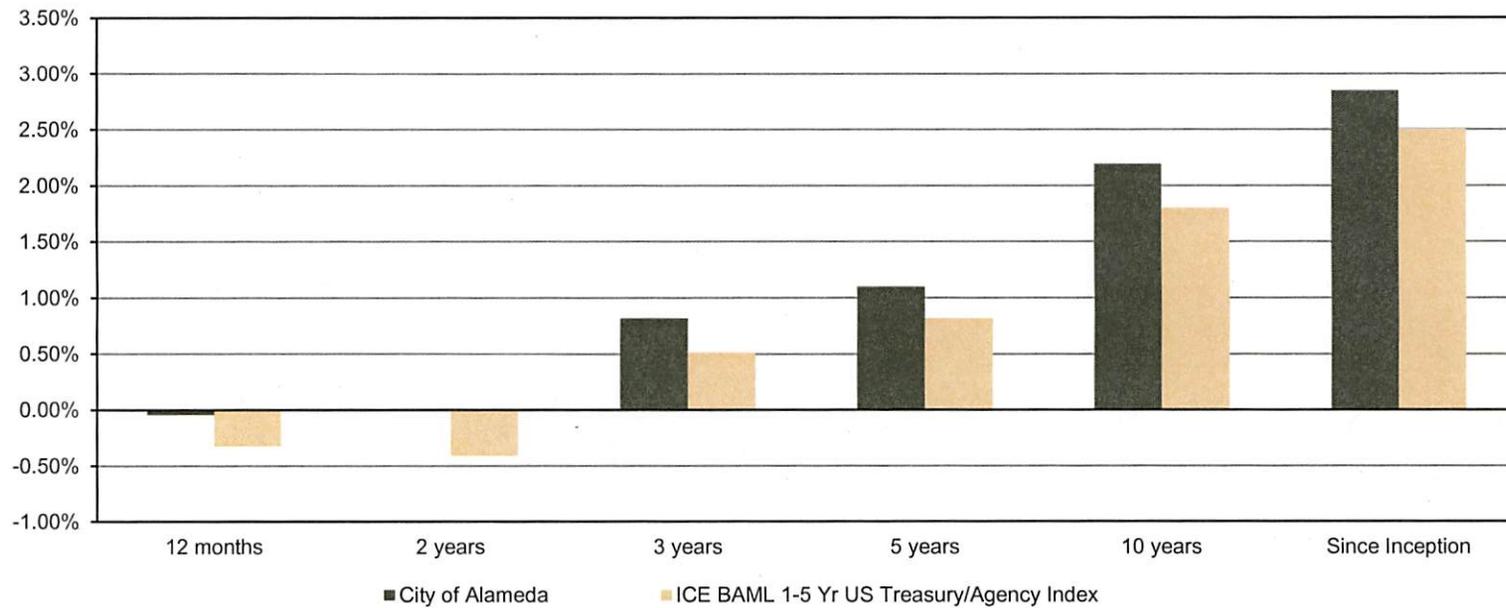
Period Ending

June 30, 2018

Total Rate of Return

Annualized Since Inception

July 31, 2002

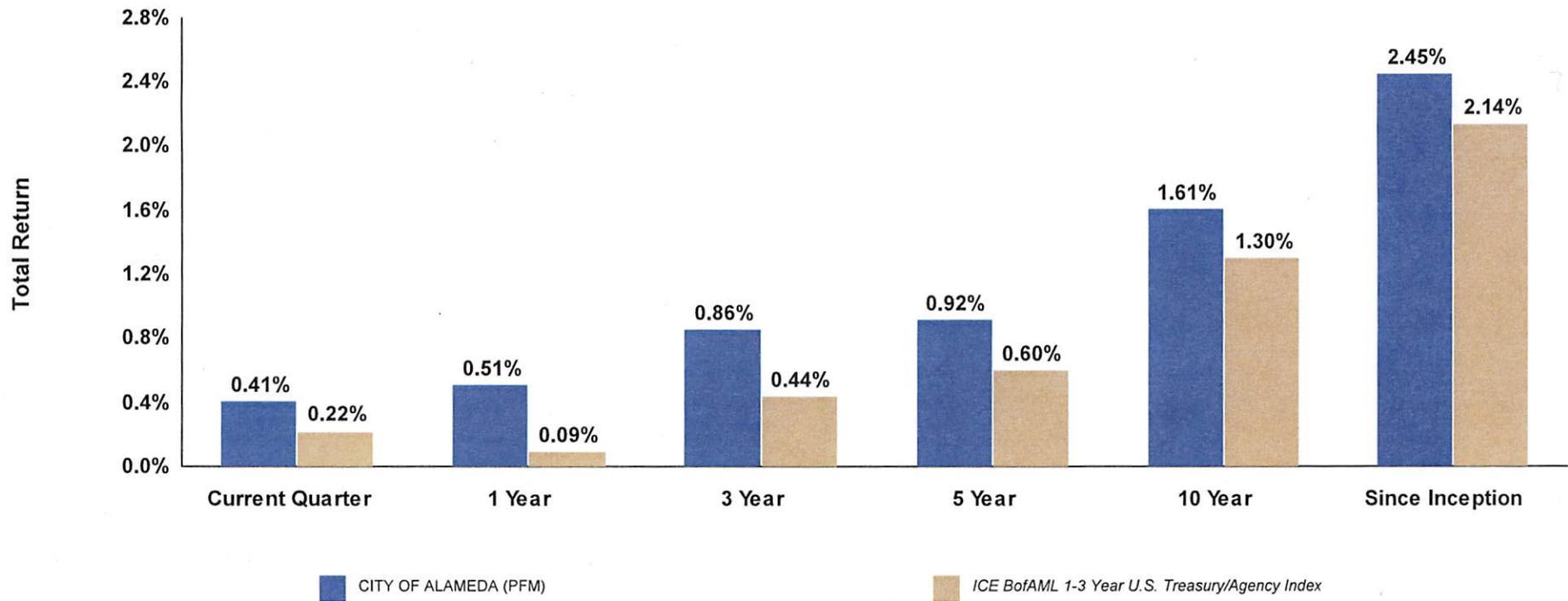


	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Alameda	0.24%	-0.05%	-0.01%	0.82%	1.10%	2.19%	2.85%
ICE BAML 1-5 Yr US Treasury/Agency Index	0.13%	-0.33%	-0.41%	0.52%	0.82%	1.81%	2.50%

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Current Quarter	Annualized Return				Since Inception (06/30/02) *
			1 Year	3 Year	5 Year	10 Year	
CITY OF ALAMEDA (PFM)	1.74	0.41%	0.51%	0.86%	0.92%	1.61%	2.45%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.79	0.22%	0.09%	0.44%	0.60%	1.30%	2.14%
Difference		0.19%	0.42%	0.42%	0.32%	0.31%	0.31%

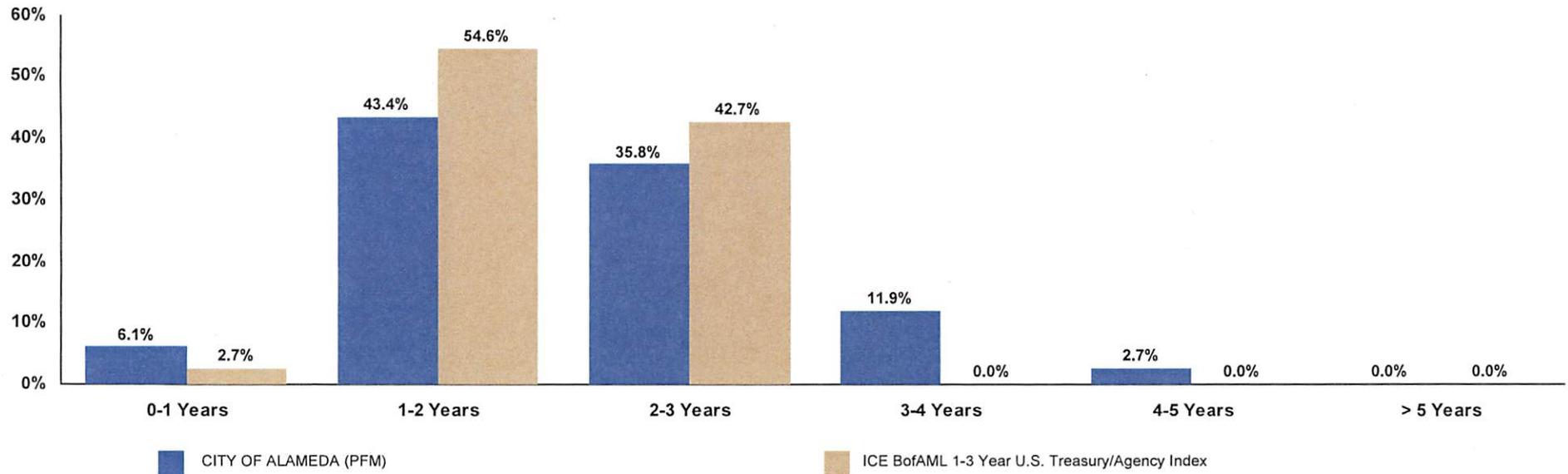


Portfolio performance is gross of fees unless otherwise indicated. *Since Inception performance is not shown for periods less than one year.

Maturity Distribution

As of June 30, 2018

Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF ALAMEDA (PFM)	2.60%	2.09 yrs	6.1%	43.4%	35.8%	11.9%	2.7%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	2.53%	1.93 yrs	2.7%	54.6%	42.7%	0.0%	0.0%	0.0%





**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
06/13/18	1.83	1.73	184
06/14/18	1.85	1.73	184
06/15/18	1.86	1.73	184
06/16/18	1.86	1.73	184
06/17/18	1.86	1.74	184
06/18/18	1.86	1.74	181
06/19/18	1.87	1.74	179
06/20/18	1.87	1.74	178
06/21/18	1.89	1.74	183
06/22/18	1.89	1.75	186
06/23/18	1.89	1.75	186
06/24/18	1.89	1.75	186
06/25/18	1.89	1.75	184
06/26/18	1.89	1.75	183
06/27/18	1.90	1.75	181
06/28/18	1.90	1.76	183
06/29/18	1.92	1.76	194
06/30/18	1.92	1.76	193
07/01/18	1.92	1.92	193
07/02/18	1.93	1.92	196
07/03/18	1.93	1.92	195
07/04/18	1.93	1.92	195
07/05/18	1.93	1.93	194
07/06/18	1.93	1.93	193
07/07/18	1.93	1.93	193
07/08/18	1.93	1.93	193
07/09/18	1.93	1.93	191
07/10/18	1.93	1.93	192
07/11/18	1.93	1.93	191
07/12/18	1.94	1.93	189
07/13/18	1.94	1.93	190

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 06/30/18

Apportionment Rate: 1.90%
 Earnings Ratio: 0.00005216919081336
 Fair Value Factor: 0.998126869
 Daily: 1.92%
 Quarter to Date: 1.76%
 Average Life: 193

PMIA Average Monthly Effective Yields

June 2018 1.854
 May 2018 1.755
 Apr 2018 1.661

**Pooled Money Investment Account
Portfolio Composition
06/30/18
\$88.8 billion**

