



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 March 31, 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 word "Sincerely,".

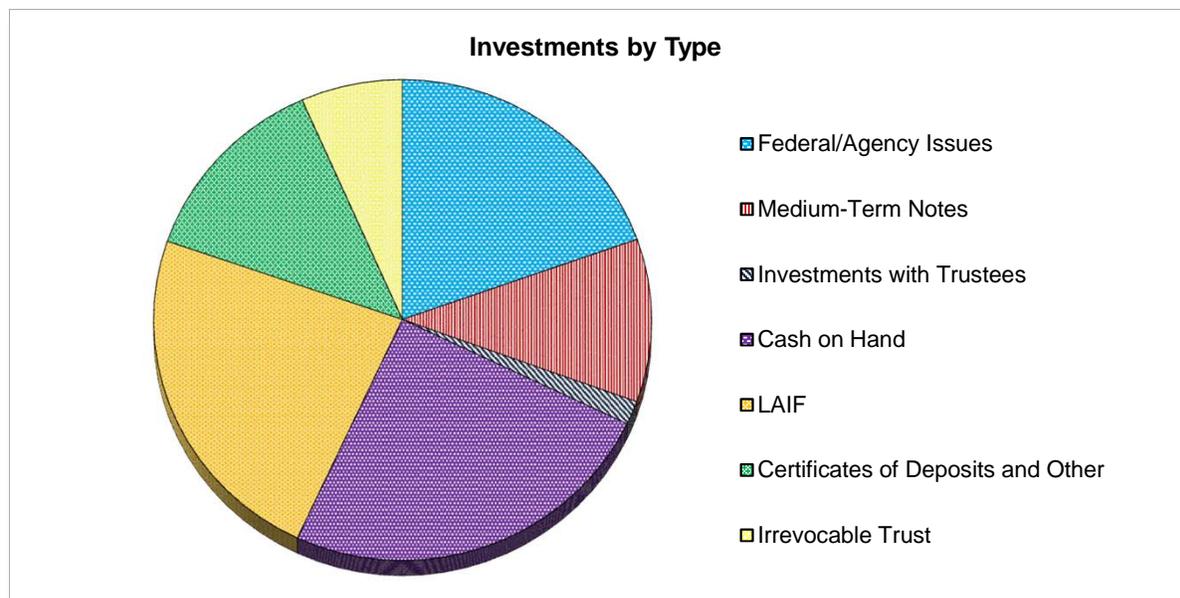
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended March 31, 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	50,626,003	24.63%	1	0.00%	50,626,003
Total Cash on Hand	<u>50,636,228</u>	<u>24.63%</u>	<u>1</u>	<u>0.00%</u>	<u>50,636,228</u>
Local Agency Investment Fund	47,828,193	23.27%	1	1.52%	47,710,440
Certificates of Deposit	10,420,122	5.07%	386	1.56%	10,388,298
Federal/Agency Issues	40,726,443	19.81%	975	1.48%	40,017,172
Medium Term Notes/Commercial Paper	22,663,700	11.03%	688	1.99%	22,398,166
Asset Backed Securities	9,538,800	4.64%	1,012	1.64%	9,468,087
Supranationals	6,995,811	3.40%	944	1.77%	6,912,544
Total Pooled Investment Portfolio	<u>138,173,069</u>	<u>67.22%</u>	<u>368</u>	<u>1.61%</u>	<u>136,894,707</u>
Irrevocable Trust (Pension/OPEB)	13,521,880	6.58%	1	0.00%	13,521,880
Investments with Bond Trustees	3,226,067	1.57%	1	0.92%	3,226,067
Total Portfolio	<u>\$ 205,557,244</u>				<u>\$ 204,278,882</u>

Amount over (under) Market Value vs. Book Value \$ (1,278,362)
 % of Portfolio -0.62%
 Average Maturity of Portfolio 1.01 year

	<u>General Fund</u>	<u>All Funds</u>	
FY16-17 Investment Earnings	\$ 354,874	\$ 1,108,981	* Market Value from sources including:
FY17-18 Investment Earnings	462,852	1,446,412	--US Bank
			--LAIF
			--Bank of New York
			--Union Bank
Total Callable Investments / % of Total	6,265,786	5%	

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 March 31, 2018

DESCRIPTION	BOOK VALUE 03/31/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 03/31/2018
CASH ON HAND											
PETTY CASH	\$ 5,480.00		0.00%							\$ 5,480.00	\$ 5,480.00
CHANGE BOXES	4,745.00		0.00%							4,745.00	4,745.00
TOTAL	\$ 10,225.00		0.00%							\$ 10,225.00	\$ 10,225.00
CASH IN BANK											
WELLS FARGO GENERAL CHECKING	\$ 48,400,456.00	0.00%	0.00%							\$ 48,400,456.00	\$ 48,400,456.00
WELLS FARGO GENERAL CHECKING-RESTRICTED	368,439.00	0.00%	0.00%							368,439.00	368,439.00
WELLS FARGO GENERAL CHECKING-RESTRICTED	31,450.00	0.00%	0.00%							31,450.00	31,450.00
ABAG PURCHASES	44,931.00	0.00%	0.00%							44,931.00	44,931.00
MASTICK CELL SITE BOND	6,000.00	0.00%	0.00%							6,000.00	6,000.00
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS & OPERATING)	48,920.00	0.00%	0.00%							48,920.00	48,920.00
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	212,775.00	0.00%	0.00%							212,775.00	212,775.00
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	28,731.00	0.00%	0.00%							28,731.00	28,731.00
STORMWATER TREATMENT BOND	17,300.00	0.00%	0.00%							17,300.00	17,300.00
WELLS FARGO BANK-WORKERS COMPENSATION	325,000.00	0.00%	0.00%							325,000.00	325,000.00
CALIFORNIA BANK-RISK MANAGEMENT ESCROW	50,000.00	0.00%	0.00%							50,000.00	50,000.00
BANK OF MARIN ALAMEDA POINT RENTAL G & L CHECKING	8,199.00	0.00%	0.00%							8,199.00	8,199.00
BANK OF MARIN ALAMEDA POINT PM REALTY (BUSINESS AND OPERATING)	1,012,863.00	0.00%	0.00%							1,012,863.00	1,012,863.00
FIDELITY-CHANDLER & PFM MONEY MARKET	70,938.63	1.00%	1.20%							70,938.63	70,938.63
TOTAL	\$ 50,626,002.63	0.00%	0.00%							\$ 50,626,002.63	\$ 50,626,002.63
LOCAL AGENCY INVESTMENT											
	\$ 47,828,193.00	1.52%	1.52%	01/01/18	04/01/18	90	1			\$ 47,828,193.00	\$ 47,710,440.00
TOTAL AND AVERAGES	\$ 47,828,193.00	1.520%	1.520%			90	1			\$ 47,828,193.00	\$ 47,710,440.00
CERTIFICATES OF DEPOSITS											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	\$ 50,000.00	0.00%	0.00%	03/30/18	03/30/19	365	364			\$ 50,000.00	\$ 50,000.00
BANK OF MARIN-HARBOR BAY CD	25,000.00	0.15%	0.15%	08/19/17	08/19/19	730	506			25,000.00	25,000.00
BANK OF MARIN CD	96,520.00	0.15%	0.15%	01/30/18	01/30/19	365	305			96,520.00	96,520.00
TRANS PACIFIC BANK CD	96,163.00	0.30%	0.30%	02/05/17	02/05/18	365	(54)			96,163.00	96,163.00
BANK OF MARIN-LIBRARY CD	593,201.00	0.20%	0.20%	02/08/17	02/08/19	730	314			593,201.00	593,201.00
BANK OF C D	850,000.00	2.00%	1.88%	02/08/17	02/07/19	729	313			850,000.00	849,201.00
BANK OF MONTREAL C D	740,000.00	2.00%	1.76%	11/06/17	11/07/18	366	221			740,000.00	740,000.00
BANK OF NOVA C D	810,000.00	2.00%	1.57%	08/08/17	08/09/18	366	131			810,000.00	807,772.50
BANK OF NOVA C D	850,000.00	2.00%	1.95%	04/05/17	04/05/19	730	370			850,000.00	845,240.00
BANK OF TKYO C D	420,000.00	2.00%	2.09%	09/25/17	09/25/19	730	543			420,000.00	416,077.20
CANADIAN C D	549,571.00	2.00%	1.76%	12/01/16	11/30/18	729	244			550,000.00	548,465.50
CREDIT SUISSE NY C D	405,000.00	2.67%	2.66%	02/07/18	02/07/20	730	678			405,000.00	406,340.55
NORDEA BANK C D	125,000.00	2.00%	1.76%	12/01/16	11/30/18	729	244			125,000.00	124,900.00
NORDEA BANK C D	425,000.00	2.72%	2.72%	02/20/18	02/20/20	730	691			425,000.00	423,712.25
SKANDIN ENS C D	849,668.50	2.00%	1.85%	08/03/17	08/02/19	729	489			850,000.00	843,098.00
SUMITO MTSU C D	850,000.00	2.00%	2.05%	05/03/17	05/03/19	730	398			850,000.00	847,195.00
SVENSKA NY C D	850,000.00	2.00%	1.90%	01/10/17	01/10/19	730	285			850,000.00	845,818.00
UBS AG STAMFORD C D	650,000.00	2.90%	2.90%	03/02/18	03/02/20	731	702			650,000.00	654,693.00
WESTPAC BKING C D	765,000.00	2.00%	2.07%	08/04/17	08/03/20	1,095	856			765,000.00	755,766.45
WESTPAC BKING C D	419,998.95	2.00%	1.51%	07/24/17	07/20/18	361	111			420,000.00	419,134.80
TOTAL AND AVERAGES	\$ 10,420,122.45	1.65%	1.56%			639	386			\$ 10,420,884.00	\$ 10,388,298.25
GOVERNMENT TREASURIES & AGENCIES											
F H L B	\$ 1,277,542.40	1.00%	0.89%	08/03/16	08/05/19	1,097	492		AA+	\$ 1,280,000.00	\$ 1,256,998.40
F H L B DEB	1,019,112.60	1.00%	1.02%	09/08/16	09/26/19	1,113	544		AA+	1,020,000.00	1,001,517.60
F H L B DEB	1,195,964.80	1.00%	1.14%	06/27/16	06/21/19	1,089	447		AA+	1,190,000.00	1,174,803.70
F H L B DEB	460,703.40	1.00%	1.18%	10/04/16	07/14/21	1,744	1,201		AA+	465,000.00	445,507.20
F H L B DEB	766,889.20	1.00%	1.42%	02/17/16	02/18/21	1,828	1,055		AA+	770,000.00	747,546.80
F H L M C MTN	578,596.40	1.00%	0.89%	07/19/16	07/19/19	1,095	475		AA+	580,000.00	570,041.40
F H L M C MTN	526,099.20	1.13%	1.18%	09/26/16	08/12/21	1,781	1,230		AA+	530,000.00	506,293.10
F H L M C MTN	396,076.00	1.13%	1.18%	08/30/16	08/12/21	1,808	1,230		AA+	400,000.00	382,108.00
F H L M C MTN	877,977.00	1.00%	1.27%	11/24/14	10/02/19	1,773	550		AA+	900,000.00	886,509.00
F N M A	898,488.00	1.00%	0.89%	07/29/16	08/02/19	1,099	489		AA+	900,000.00	883,818.00

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FNMA	399,376.00	1.00%	1.02%	08/31/16	08/28/19	1,092	515		AA+	400,000.00	393,364.00
FNMA	799,520.00	1.00%	1.02%	10/03/16	08/28/19	1,059	515		AA+	800,000.00	786,728.00
FNMA	702,380.00	1.00%	1.30%	06/29/16	05/06/21	1,772	1,132		AA+	700,000.00	674,730.00
FNMA	462,485.75	1.25%	1.30%	10/04/16	08/17/21	1,778	1,235		AA+	465,000.00	446,046.60
FNMA	459,291.60	1.25%	1.30%	09/28/16	08/17/21	1,784	1,235		AA+	460,000.00	441,250.40
FNMA	482,046.35	1.00%	1.43%	10/27/16	10/07/21	1,806	1,286		AA+	485,000.00	466,104.40
FNMA	882,990.00	2.00%	1.54%	12/16/15	11/30/20	1,811	975		AA+	900,000.00	878,769.00
FNMA	902,043.00	2.00%	1.76%	10/29/14	09/12/19	1,779	530		AA+	900,000.00	893,592.00
FNMA	944,857.31	2.00%	1.93%	06/19/17	04/05/22	1,751	1,466		AA+	945,000.00	920,222.10
FNMA	928,376.25	2.00%	2.04%	04/25/17	01/05/22	1,716	1,376		AA+	925,000.00	906,185.50
FNMA DEB	328,330.20	1.38%	1.42%	04/26/16	02/26/21	1,767	1,063		AA+	330,000.00	319,964.70
FNMA DEB	568,450.74	1.38%	1.42%	03/30/16	02/26/21	1,794	1,063		AA+	570,000.00	552,666.30
FNMA DEB	424,728.00	2.00%	1.52%	02/24/17	02/28/20	1,099	699		AA+	425,000.00	418,586.75
FNMA DEB	900,486.00	2.00%	1.53%	09/29/15	06/22/20	1,728	814		AA+	900,000.00	882,585.00
FNMA DEB	399,912.00	2.00%	1.64%	07/29/15	01/21/20	1,637	661		AA+	400,000.00	395,352.00
U S TREASURY NT	909,357.59	1.00%	1.18%	10/09/16	09/30/21	1,817	1,279		0	925,000.00	883,624.75
U S TREASURY NT	976,839.29	1.00%	1.29%	12/13/16	03/31/21	1,569	1,096		0	1,000,000.00	966,880.00
U S TREASURY NT	612,573.24	1.38%	1.42%	01/03/18	01/31/21	1,124	1,037		N/A	625,000.00	607,643.75
U S TREASURY NT	1,666,796.88	1.38%	1.42%	01/03/18	01/31/21	1,124	1,037		N/A	1,700,000.00	1,652,791.00
U S TREASURY NT	583,359.38	1.38%	1.42%	02/01/18	01/31/21	1,095	1,037		N/A	600,000.00	583,338.00
U S TREASURY NT	899,124.11	1.38%	1.42%	03/09/16	01/31/21	1,789	1,037		N/A	900,000.00	875,007.00
U S TREASURY NT	1,075,125.97	1.00%	1.40%	08/31/17	02/15/20	898	686		0	1,075,000.00	1,057,069.00
U S TREASURY NT	197,899.11	1.38%	1.40%	11/23/15	03/31/20	1,590	731		N/A	200,000.00	196,390.00
U S TREASURY NT	700,685.94	1.38%	1.40%	10/23/15	03/31/20	1,621	731		N/A	700,000.00	687,365.00
U S TREASURY NT	1,089,300.78	1.38%	1.40%	03/16/17	03/31/20	1,111	731		N/A	1,100,000.00	1,080,145.00
U S TREASURY NT	572,933.59	1.00%	1.40%	04/03/17	04/30/20	1,123	761		0	575,000.00	563,971.50
U S TREASURY NT	123,799.25	1.38%	1.40%	12/28/16	05/31/20	1,250	792		N/A	125,000.00	122,485.00
U S TREASURY NT	840,407.14	1.38%	1.40%	07/10/15	05/31/20	1,787	792		N/A	850,000.00	832,898.00
U S TREASURY NT	900,284.27	1.38%	1.41%	09/29/15	08/31/20	1,798	884		N/A	900,000.00	879,399.00
U S TREASURY NT	622,387.70	1.38%	1.41%	08/01/17	08/31/20	1,126	884		N/A	625,000.00	610,693.75
U S TREASURY NT	322,397.46	1.38%	1.41%	10/04/17	10/31/20	1,123	945		N/A	325,000.00	316,949.75
U S TREASURY NT	885,905.36	1.38%	1.41%	11/23/15	10/31/20	1,804	945		N/A	900,000.00	877,707.00
U S TREASURY NT	994,375.00	2.25%	2.26%	03/05/18	03/31/21	1,122	1,096		N/A	1,000,000.00	995,630.00
U S TREASURY NT	426,527.34	2.00%	1.65%	06/26/17	06/30/20	1,100	822		0	425,000.00	418,425.25
U S TREASURY NT	600,328.13	1.63%	1.65%	07/06/17	07/31/20	1,121	853		N/A	600,000.00	590,370.00
U S TREASURY NT	825,580.08	1.63%	1.65%	07/06/17	07/31/20	1,121	853		N/A	825,000.00	811,758.75
U S TREASURY NT	957,369.47	2.00%	1.80%	03/13/17	02/28/22	1,813	1,430		0	975,000.00	948,109.50
U S TREASURY NT	914,738.28	2.00%	1.81%	10/17/17	09/30/22	1,809	1,644		0	925,000.00	894,105.00
U S TREASURY NT	935,230.47	2.13%	2.17%	01/25/18	12/31/22	1,801	1,736		N/A	950,000.00	931,703.00
U S TREASURY NT	1,118,803.71	2.00%	1.78%	12/06/17	12/31/20	1,121	1,006		0	1,125,000.00	1,106,325.00
U S TREASURY NT	500,216.52	2.00%	1.93%	09/26/17	08/31/22	1,800	1,614		0	500,000.00	486,310.00
U S TREASURY NT	925,280.36	2.00%	2.02%	04/26/16	02/28/21	1,769	1,065		0	900,000.00	889,983.00
U S TREASURY NT	1,002,620.54	2.00%	2.04%	01/27/17	10/31/21	1,738	1,310		0	1,000,000.00	983,910.00
U S TREASURY NT	963,473.89	2.00%	2.16%	08/15/17	06/30/22	1,780	1,552		0	950,000.00	934,895.00
TOTAL AND AVERAGES	\$ 40,726,443.05	1.46%	1.48%			1,493	975			\$ 40,940,000.00	\$ 40,017,171.95

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

BANK OF TOKYO MITSUBISI C P	\$ 910,089.50	0.00%	0.00%	03/13/18	06/13/18	92	74		0	\$ 915,000.00	\$ 911,120.40
ACE INA HOLDINGS	572,684.70	2.00%	2.34%	02/06/17	11/03/20	1,366	948	10/3/2020	A	570,000.00	561,387.30
AMER HONDA FIN MTN	297,242.00	2.00%	2.13%	12/10/13	10/10/18	1,765	193		A+	295,000.00	293,979.30
AMERICAN EXPRESS MTN	139,833.40	2.00%	1.73%	10/26/16	10/30/19	1,099	578	7/30/2019	A-	140,000.00	137,582.20
AMERICAN EXPRESS MTN	396,960.00	1.70%	1.73%	01/31/17	10/30/19	1,002	578	7/30/2019	A-	400,000.00	393,092.00
AMERICAN EXPRESS MTN	254,734.80	2.00%	2.23%	02/28/17	03/03/20	1,099	703	2/1/2020	A-	255,000.00	251,430.00
AMERICAN HONDA MTN	239,760.00	1.00%	1.22%	07/07/16	07/12/19	1,100	468		A+	240,000.00	235,641.60
AMERICAN HONDA MTN	219,956.00	2.00%	1.72%	02/18/16	02/22/19	1,100	328		A+	220,000.00	218,059.60
APPLE INC	544,863.00	1.00%	1.00%	05/20/13	05/03/18	1,809	33		AA+	550,000.00	549,450.00
APPLE INC	469,530.00	1.00%	1.12%	07/28/16	08/02/19	1,100	489		AA+	470,000.00	461,582.30
APPLE INC	279,952.40	2.00%	1.71%	02/16/16	02/22/19	1,102	328		AA+	280,000.00	278,432.00
BANK NY MELLON MTN	185,286.75	2.00%	2.32%	09/08/14	09/11/19	1,829	529	8/11/2019	A	185,000.00	183,573.65
BANK NY MELLON MTN	369,929.70	2.30%	2.32%	09/04/14	09/11/19	1,833	529	8/11/2019	A	370,000.00	367,147.30
BANK NY MELLON MTN	298,527.00	2.60%	2.62%	02/16/18	08/17/20	913	870		A	300,000.00	297,849.00
BANK OF AMERICA MTN	425,199.75	2.00%	2.29%	06/21/17	04/21/20	1,035	752		A-	425,000.00	418,816.25
BERKSHIRE HATHAWAY	269,738.10	1.00%	1.32%	08/08/16	08/15/19	1,102	502		AA	270,000.00	265,107.60
BERKSHIRE HATHAWAY	89,931.60	2.00%	1.71%	03/08/16	03/15/19	1,102	349		AA	90,000.00	89,386.20
CATERPILLAR FINL MTN	314,735.40	2.00%	1.89%	09/05/17	09/04/20	1,095	888		A	315,000.00	307,528.20

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CHEVRON CORP	300,000.00	2.00%	2.02%	02/28/17	03/03/20	1,099	703		AA-	300,000.00	296,610.00
CISCO SYSTEMS INC	64,890.15	2.13%	2.13%	03/07/14	03/01/19	1,820	335		AA-	65,000.00	64,836.85
CISCO SYSTEMS INC	170,263.50	2.13%	2.13%	03/06/14	03/01/19	1,821	335		AA-	170,000.00	169,573.30
CISCO SYSTEMS INC	170,890.80	2.13%	2.13%	03/04/14	03/01/19	1,823	335		AA-	170,000.00	169,573.30
CISCO SYSTEMS INC	171,271.60	2.13%	2.13%	02/27/14	03/01/19	1,828	335		AA-	170,000.00	169,573.30
CITIGROUP INC	209,916.00	2.00%	2.47%	01/04/17	01/10/20	1,101	650		BBB+	210,000.00	208,049.10
COSTCO WHOLESALE	364,616.75	2.00%	1.78%	02/05/15	02/15/20	1,836	686		A+	365,000.00	358,970.20
COSTCO WHOLESALE	226,163.25	2.00%	2.19%	08/14/17	05/18/21	1,373	1,144	4/18/2021	A+	225,000.00	221,042.25
EXXON MOBIL	417,187.30	2.22%	2.26%	05/16/16	03/01/21	1,750	1,066	2/1/2021	AA+	410,000.00	403,895.10
EXXON MOBIL	215,000.00	2.22%	2.26%	02/29/16	03/01/21	1,827	1,066	2/1/2021	AA+	215,000.00	211,798.65
EXXON MOBIL CORP	200,958.00	2.00%	1.94%	08/14/17	03/06/20	935	706		AA+	200,000.00	197,154.00
GENERAL ELEC CA MTN	324,389.00	2.30%	2.30%	01/08/14	01/14/19	1,832	289		A	325,000.00	325,295.75
GENERAL ELEC CA MTN	230,064.40	2.30%	2.30%	01/08/14	01/14/19	1,832	289		A	230,000.00	230,209.30
GOLDMAN SACHS GROUP	419,685.00	2.00%	2.33%	12/08/16	12/13/19	1,100	622		BBB+	420,000.00	415,510.20
HOME DEPOT INC	199,884.00	1.80%	1.83%	05/24/17	06/05/20	1,108	797		A	200,000.00	196,468.00
HOME DEPOT INC	234,863.70	1.80%	1.83%	05/24/17	06/05/20	1,108	797		A	235,000.00	230,849.90
HSBC USA INC	572,912.70	2.00%	2.27%	06/20/17	06/23/19	733	449		A	570,000.00	565,833.30
HSBC USA INC MTN	197,452.00	2.35%	0.00%	03/27/18	03/05/20	709	705		A	200,000.00	197,380.00
IBM CORP	470,554.60	2.00%	1.92%	02/02/17	01/27/20	1,089	667		A+	470,000.00	464,068.60
IBM CREDIT CORP	540,694.00	2.00%	2.30%	11/29/17	09/08/22	1,744	1,622		AA+	550,000.00	528,192.50
INTEL CORP	249,905.00	2.00%	1.88%	05/08/17	05/11/20	1,099	772		AA+	250,000.00	246,080.00
JOHN DEERE MTN	159,916.80	2.35%	2.39%	01/03/18	01/08/21	1,101	1,014		A	160,000.00	157,508.80
JOHN DEERE MTN	164,887.80	2.88%	2.89%	03/08/18	03/12/21	1,100	1,077		A	165,000.00	164,556.15
JOHN DEERE MTN	169,637.90	2.00%	1.96%	12/12/13	12/13/18	1,827	257		A	170,000.00	169,539.30
JOHN DEERE MTN	358,515.50	3.00%	2.81%	05/24/17	03/04/21	1,380	1,069		A	350,000.00	348,673.50
JPMORGAN CHASE CO	604,686.00	2.00%	1.86%	09/01/16	03/22/19	932	356	2/22/2019	A-	600,000.00	595,296.00
JPMORGAN CHASE CO	495,175.00	2.97%	3.05%	02/09/18	01/15/23	1,801	1,751	1/15/2022	A-	500,000.00	490,435.00
MICROSOFT CORP	279,711.60	1.00%	1.12%	08/01/16	08/08/19	1,102	495		AAA	280,000.00	275,326.80
MICROSOFT CORP	119,816.40	1.55%	1.62%	08/02/16	08/08/21	1,832	1,226	7/8/2021	AAA	120,000.00	115,228.80
MICROSOFT CORP	299,685.00	1.55%	1.62%	08/01/16	08/08/21	1,833	1,226		AAA	300,000.00	288,072.00
MICROSOFT CORP	129,912.90	2.00%	1.87%	01/30/17	02/06/20	1,102	677		AAA	130,000.00	128,703.90
MICROSOFT CORP	229,816.00	2.00%	2.03%	10/29/15	11/03/20	1,832	948		AAA	230,000.00	226,172.80
MORGAN STANLEY	405,136.00	3.00%	2.67%	06/07/17	01/27/20	964	667		BBB+	400,000.00	397,536.00
NATIONAL RURAL MTN	174,805.75	2.90%	2.91%	02/21/18	03/15/21	1,118	1,080		A	175,000.00	174,517.00
ORACLE CORP	567,013.80	2.00%	1.97%	11/29/16	09/15/21	1,751	1,264		AA-	580,000.00	559,966.80
PACCAR FINANCIAL MTN	249,877.50	2.80%	2.81%	02/22/18	03/01/21	1,103	1,066		A+	250,000.00	249,112.50
PEPSICO INC	269,832.60	1.25%	1.25%	04/28/15	04/30/18	1,098	30		A+	270,000.00	269,751.60
PEPSICO INC	209,974.80	1.25%	1.25%	04/27/15	04/30/18	1,099	30		A+	210,000.00	209,806.80
PFIZER INC	279,798.40	2.00%	1.72%	11/14/16	12/15/19	1,126	624		AA	280,000.00	276,281.60
ROYAL BANK MTN	577,179.25	3.00%	2.54%	12/11/17	01/19/21	1,135	1,025		AA-	575,000.00	566,564.75
PNC BANK NA MTN	639,942.40	2.00%	2.53%	07/25/17	07/28/22	1,829	1,580		A	640,000.00	619,833.60
PRAXAIR INC	561,033.90	1.00%	1.26%	01/08/15	11/07/18	1,399	221		A	570,000.00	565,787.70
QUALCOMM INC	267,059.70	2.25%	2.28%	06/11/15	05/20/20	1,805	781		A	270,000.00	265,515.30
QUALCOMM INC	266,959.80	2.25%	2.28%	06/11/15	05/20/20	1,805	781		A	270,000.00	265,515.30
STATE STREET CORP	314,836.20	2.00%	2.01%	05/16/16	05/19/21	1,829	1,145		A	315,000.00	305,641.35
TOYOTA MOTOR MTN	245,985.00	2.60%	2.64%	03/09/18	01/11/22	1,404	1,382		AA-	250,000.00	246,987.50
TOYOTA MOTOR MTN	304,859.70	2.00%	1.99%	04/11/17	04/17/20	1,102	748		AA-	305,000.00	299,979.70
UNILEVER CAPITAL	348,211.50	2.75%	2.76%	03/19/18	03/22/21	1,099	1,087		A+	350,000.00	349,135.50
US BANCORP MTN	70,148.40	2.00%	1.96%	02/12/14	11/15/18	1,737	229	10/15/2018	A+	70,000.00	69,789.30
US BANCORP MTN	95,641.25	2.20%	2.21%	06/10/14	04/25/19	1,780	390	3/25/2019	AA	95,000.00	94,487.00
US BANCORP MTN	209,674.50	2.20%	2.21%	04/28/14	04/25/19	1,823	390	3/25/2019	A+	210,000.00	208,866.00
US BANCORP MTN	154,716.35	2.20%	2.21%	04/28/14	04/25/19	1,823	390	3/25/2019	A+	155,000.00	154,163.00
US BANCORP MTN	279,518.40	3.00%	2.67%	01/19/17	01/24/22	1,831	1,395	12/23/2021	A+	280,000.00	275,914.80
WAL MART STORES INC	319,705.60	1.00%	1.13%	04/05/13	04/11/18	1,832	11		AA	320,000.00	319,913.60
WALMART STORES INC	149,997.00	2.00%	1.77%	10/11/17	10/09/19	728	557		AA	150,000.00	148,387.50
WALT DISNEY CO MTN	129,825.80	2.00%	1.66%	01/05/16	01/08/19	1,099	283		A+	130,000.00	129,253.80
WALT DISNEY MTN	249,710.00	2.00%	1.84%	06/01/17	06/05/20	1,100	797		A+	250,000.00	244,945.00
WALT DISNEY MTN	79,979.20	2.00%	1.97%	03/01/17	03/04/20	1,099	704		A+	80,000.00	78,871.20
TOTAL AND AVERAGES	\$ 22,663,699.55	2.01%	1.99%			1,361	688			\$ 22,695,000.00	\$ 22,398,165.75

ASSET BACKED SECURITIES

ALLY AUTO	\$	144,987.33	2.00%	1.72%	01/24/17	06/15/21	1,603	1,172	N/A	\$ 145,000.00	\$ 143,555.80
ALLY AUTO		184,980.70	2.00%	1.76%	05/16/17	09/15/21	1,583	1,264	AAA	185,000.00	182,707.85
ALLY AUTO		334,960.50	2.00%	1.80%	03/21/17	08/16/21	1,609	1,234	N/A	335,000.00	331,743.80
ALLY AUTO		129,984.97	2.35%	2.37%	01/23/18	06/15/22	1,604	1,537	AAA	130,000.00	129,192.70

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended March 31, 2018

DESCRIPTION	BOOK VALUE 03/31/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 03/31/2018
AMERICAN EXPRESS	299,951.94	2.00%	1.66%	05/22/17	12/15/21	1,668	1,355		AAA	300,000.00	297,081.00
BANK OF AMERICA	295,426.37	1.00%	1.36%	10/28/15	09/15/20	1,784	899		AAA	295,000.00	294,890.85
CARMAX AUTO OWNER	49,264.67	1.00%	1.21%	10/19/16	11/15/19	1,122	594		N/A	49,267.34	49,154.03
CARMAX AUTO OWNER	106,027.43	2.00%	1.54%	01/25/17	02/18/20	1,119	689		N/A	110,586.18	110,283.17
CARMAX AUTO OWNER	224,984.93	2.23%	2.24%	01/17/18	05/17/21	1,216	1,143		AAA	225,000.00	223,942.50
CITIBANK CREDIT	225,600.75	2.00%	1.95%	05/15/17	04/07/22	1,788	1,468		AAA	225,000.00	221,582.25
CITIBANK CREDIT CARD	374,928.19	2.00%	1.75%	01/19/17	01/19/21	1,461	1,025		AAA	375,000.00	372,866.25
CITIBANK CREDIT CARD	419,941.87	2.49%	2.51%	01/29/18	01/20/23	1,817	1,756		N/A	420,000.00	416,417.40
CNH EQUIPMENT TRUST	96,460.20	1.00%	1.26%	09/13/16	02/18/20	1,253	689		AAA	96,468.98	96,227.81
CNH EQUIPMENT TRUST	161,343.99	2.00%	1.65%	03/16/17	07/15/22	1,947	1,567		AAA	161,350.18	160,724.14
FORD CREDIT AUTO	89,722.76	1.00%	1.34%	04/19/16	10/15/20	1,640	929		AAA	89,731.27	89,044.83
FORD CREDIT AUTO	284,998.95	2.00%	1.69%	01/18/17	06/15/21	1,609	1,172		N/A	285,000.00	281,922.00
HONDA AUTO	214,693.64	1.00%	1.17%	08/15/16	05/18/20	1,372	779		AAA	214,723.51	212,977.81
HONDA AUTO	144,172.23	1.00%	1.24%	10/18/16	04/18/19	912	383		AAA	144,176.25	143,882.13
HONDA AUTO	190,850.32	1.00%	1.40%	05/24/16	04/15/20	1,422	746		N/A	190,854.03	189,737.53
HONDA AUTO	117,559.72	1.00%	1.42%	03/21/17	07/22/19	853	478		N/A	117,562.53	117,260.39
HONDA AUTO	541,316.99	2.00%	1.74%	12/27/17	07/21/21	1,302	1,208		N/A	545,000.00	538,896.00
HONDA AUTO	209,977.26	2.00%	1.82%	09/25/17	09/20/21	1,456	1,269		AAA	210,000.00	206,875.20
HYUNDAI AUTO	199,973.08	1.00%	1.31%	09/14/16	04/15/21	1,674	1,111		AAA	200,000.00	196,696.00
HYUNDAI AUTO	89,982.54	2.00%	1.57%	03/22/16	09/15/20	1,638	899		AAA	90,000.00	89,491.50
HYUNDAI AUTO	179,985.44	2.00%	1.79%	03/22/17	08/16/21	1,608	1,234		AAA	180,000.00	177,505.20
HYUNDAI AUTO	339,941.08	2.00%	1.80%	08/09/17	01/18/22	1,623	1,389		AAA	340,000.00	334,352.60
JOHN DEERE OWNER	99,992.81	2.66%	2.67%	02/21/18	04/18/22	1,517	1,479		N/A	100,000.00	99,841.00
JOHN DEERE OWNER	149,989.22	2.66%	2.67%	02/21/18	04/18/22	1,517	1,479		N/A	150,000.00	149,761.50
JOHN DEERE OWNER	117,645.54	1.00%	1.26%	07/19/16	06/15/20	1,427	807		N/A	117,654.90	116,778.37
JOHN DEERE OWNER	235,877.96	1.00%	1.37%	02/23/16	04/15/20	1,513	746		N/A	235,915.09	234,563.30
JOHN DEERE OWNER	135,895.00	2.00%	1.50%	02/22/17	10/15/19	965	563		N/A	135,895.54	135,523.19
JOHN DEERE OWNER	123,483.45	2.00%	1.60%	07/11/17	04/15/20	1,009	746		N/A	123,494.18	122,921.17
JOHN DEERE OWNER	124,990.85	1.82%	1.85%	07/11/17	10/15/21	1,557	1,294		N/A	125,000.00	123,107.50
JOHN DEERE OWNER	94,993.05	1.82%	1.85%	07/11/17	10/15/21	1,557	1,294		N/A	95,000.00	93,561.70
NISSAN AUTO	41,524.15	1.00%	1.07%	08/02/16	05/15/19	1,016	410		N/A	41,525.78	41,511.25
NISSAN AUTO	119,988.53	1.00%	1.19%	08/02/16	01/15/21	1,627	1,021		N/A	120,000.00	118,539.60
NISSAN AUTO	99,984.49	1.00%	1.33%	04/18/16	01/15/21	1,733	1,021		N/A	100,000.00	99,001.00
NISSAN AUTO	189,044.31	1.00%	1.38%	10/06/15	05/15/20	1,683	776		N/A	189,068.38	187,918.84
NISSAN AUTO	134,378.82	1.00%	1.48%	03/21/17	01/15/20	1,030	655		N/A	134,379.50	133,811.07
NISSAN AUTO	259,985.47	2.00%	1.78%	08/16/17	10/15/21	1,521	1,294		N/A	260,000.00	255,920.60
TOYOTA AUTO	88,584.00	1.00%	1.06%	10/04/16	05/15/19	953	410		AAA	88,591.09	88,436.94
TOYOTA AUTO	574,941.24	2.10%	2.11%	01/23/18	10/15/20	996	929		AAA	575,000.00	572,654.00
TOYOTA AUTO	120,505.62	1.00%	1.15%	08/01/16	08/17/20	1,477	870		AAA	120,508.85	119,430.30
TOYOTA AUTO	355,006.73	1.00%	1.31%	05/02/16	04/15/20	1,444	746		AAA	355,024.88	352,802.42
TOYOTA AUTO	499,995.25	2.00%	1.76%	07/25/17	07/15/20	1,086	837		AAA	500,000.00	497,015.00
TOYOTA AUTO	319,975.46	2.00%	1.78%	05/09/17	07/15/21	1,528	1,202		AAA	320,000.00	315,977.60
TOTAL AND AVERAGES	\$ 9,538,799.80	1.63%	1.64%			1,431	1,012			\$ 9,546,778.46	\$ 9,468,087.09

SUPRANATIONALS

INTL FINANCE MTN	\$ 419,685.00	2.64%	2.65%	03/12/18	03/09/21	1,093	1,074		N/A	\$ 420,000.00	\$ 418,479.60
INTER AMER DEV BK	598,200.00	1.00%	1.01%	04/05/16	05/13/19	1,133	408		AAA	600,000.00	591,762.00
INTER AMER DEV BK	239,170.00	1.75%	1.82%	03/23/18	09/14/22	1,636	1,628		N/A	250,000.00	240,400.00
INTER AMER DEV BK	493,825.00	1.75%	1.82%	09/26/17	09/14/22	1,814	1,628		N/A	500,000.00	480,800.00
INTER AMER DEV BK	419,004.60	1.63%	1.65%	04/05/17	05/12/20	1,133	773		AAA	420,000.00	413,847.00
INTER AMER DEV BK	763,186.95	1.63%	1.65%	04/05/17	05/12/20	1,133	773		AAA	765,000.00	753,792.75
INTER AMER DEV BK	913,874.55	2.00%	2.17%	01/10/17	01/18/22	1,834	1,389		N/A	915,000.00	899,408.40
INTER AMER DEV BK	403,707.64	2.00%	2.14%	10/02/17	11/09/20	1,134	954		AAA	400,000.00	396,644.00
INTL BK M T N	629,867.70	1.00%	0.89%	07/06/16	08/15/19	1,135	502		AAA	630,000.00	617,960.70
INTL BK M T N	329,029.80	2.25%	2.27%	01/18/18	01/25/21	1,103	1,031		AAA	330,000.00	327,307.20
INTL BK M T N	324,044.50	2.25%	2.27%	01/19/18	01/25/21	1,102	1,031		AAA	325,000.00	322,348.00
INTL BK M T N	1,043,223.50	1.00%	1.01%	09/30/15	10/05/18	1,101	188		AAA	1,045,000.00	1,039,680.95
INTL BK M T N	418,992.00	2.00%	1.60%	09/12/17	09/12/20	1,096	896		AAA	420,000.00	410,113.20
TOTAL AND AVERAGES	\$ 6,995,811.24	1.76%	1.77%			1,265	944			\$ 7,020,000.00	\$ 6,912,543.80

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS-OPEB - PENSION ASSETS)	\$ 13,521,880.00									\$ 13,521,880.00	\$ 13,521,880.00
TOTAL AND AVERAGES	\$ 13,521,880.00									\$ 13,521,880.00	\$ 13,521,880.00

City of Alameda
 Detail for Investment Portfolio Summary Report
 For the Quarter Ended March 31, 2018

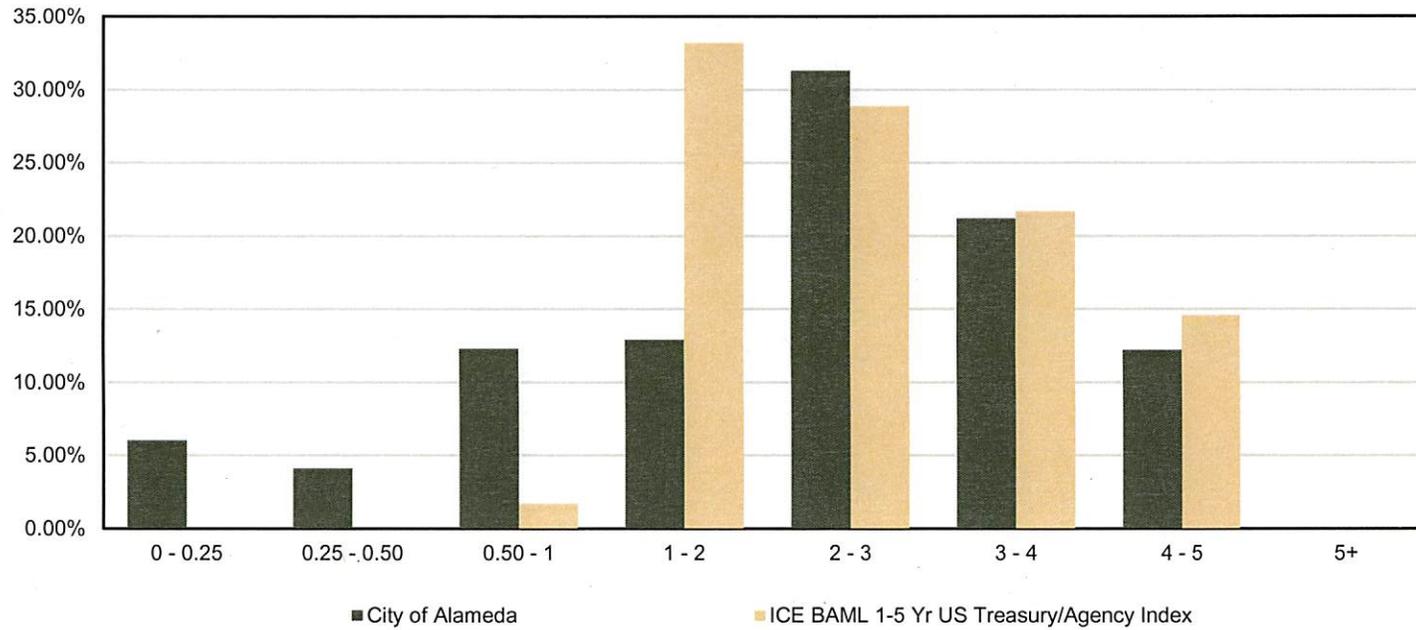
DESCRIPTION	BOOK VALUE 03/31/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 03/31/2018
INVESTMENTS WITH BOND TRUSTEES											
BNY -GOLDMAN SACHS FINANCIAL FEDERAL	\$ 4,221.00	1.54%	1.54%	01/01/18	04/01/18	90	1			\$ 4,221.00	\$ 4,221.00
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	26,456.00	1.56%	1.56%	01/01/18	04/01/18	90	1			26,456.00	26,456.00
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	549,791.00	1.56%	1.56%	01/01/18	04/01/18	90	1			549,791.00	549,791.00
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	362,281.00	1.56%	1.56%	01/01/18	04/01/18	90	1			362,281.00	362,281.00
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	13.00	1.31%	0.00%	01/01/18	04/01/18	90	1			13.00	13.00
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	788,592.00	1.54%	1.54%	01/01/18	04/01/18	90	1			788,592.00	788,592.00
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	703.00	0.84%	0.84%	01/01/18	04/01/18	90	1			703.00	703.00
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,380,248.00	1.56%	1.56%	01/01/18	04/01/18	90	1			1,380,248.00	1,380,248.00
IBANK	113,762.00	0.00%	0.00%	01/01/18	04/01/18	90	1			113,762.00	113,762.00
TOTAL AND AVERAGES	\$ 3,226,067.00	1.04%	0.92%			90	1			\$ 3,226,067.00	\$ 3,226,067.00
TOTAL INVESTMENT REPORT	\$ 205,557,243.72									\$ 205,835,030.09	\$ 204,278,881.47



Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of March 31, 2018



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	6.0%	4.1%	12.3%	12.9%	31.3%	21.2%	12.2%	0.0%
Benchmark*	0.0%	0.0%	1.7%	33.2%	28.9%	21.7%	14.6%	0.0%

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



Investment Performance

City of Alameda

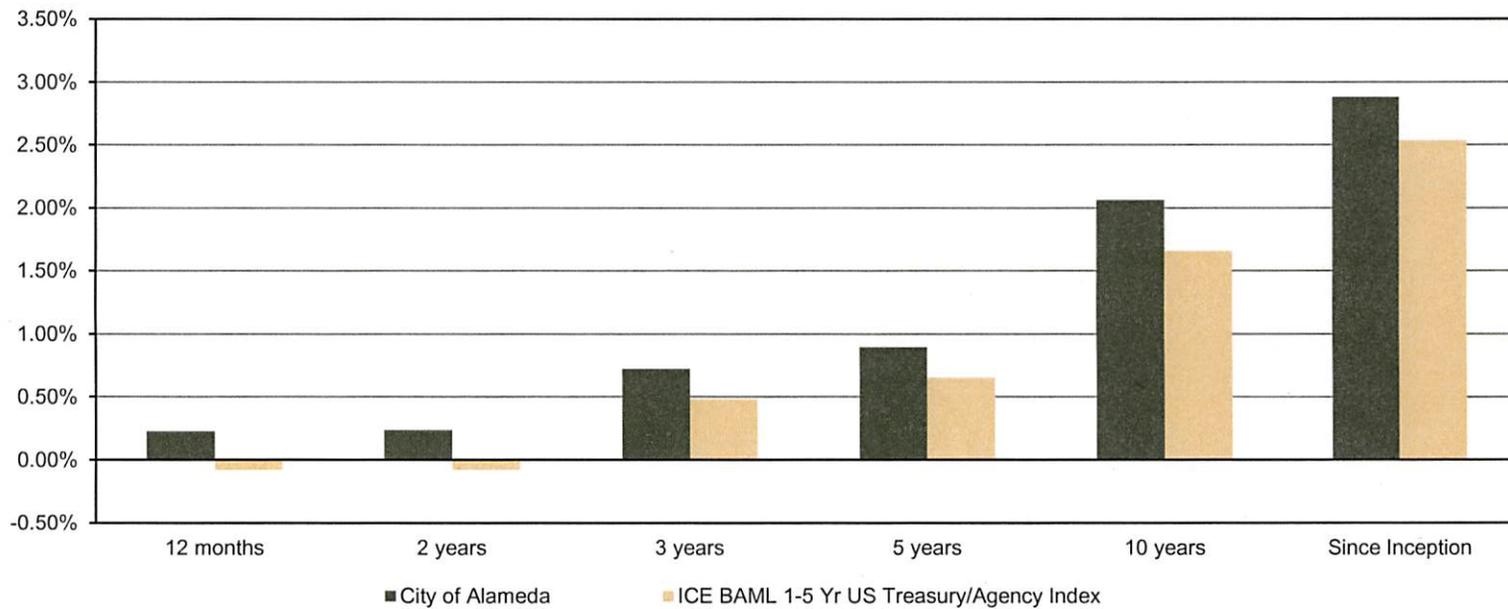
Period Ending

March 31, 2018

Total Rate of Return

Annualized Since Inception

July 31, 2002

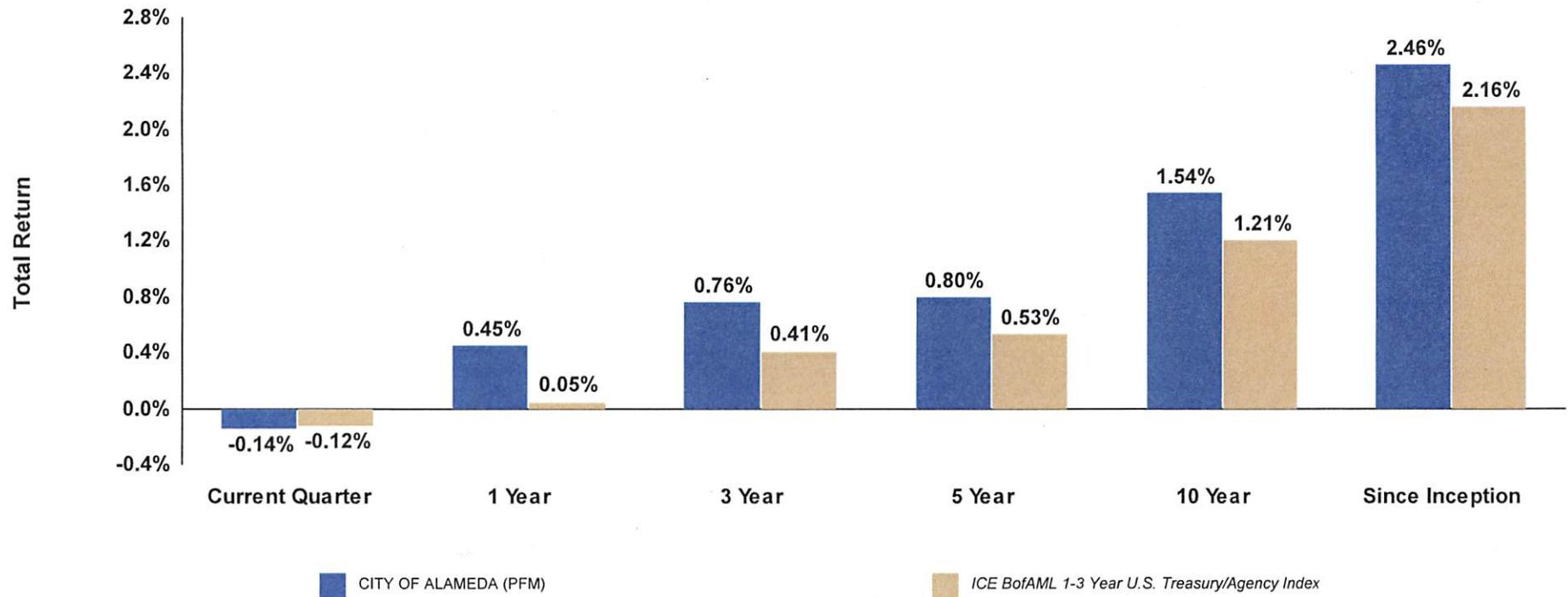


	3 months	12 months	Annualized				Since Inception
			2 years	3 years	5 years	10 years	
City of Alameda	-0.40%	0.22%	0.23%	0.72%	0.90%	2.06%	2.88%
ICE BAML 1-5 Yr US Treasury/Agency Index	-0.37%	-0.08%	-0.08%	0.48%	0.66%	1.66%	2.53%

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	1 Year	Annualized Return			
				3 Year	5 Year	10 Year	Since Inception (06/30/02) *
CITY OF ALAMEDA (PFM)	1.73	-0.14%	0.45%	0.76%	0.80%	1.54%	2.46%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.79	-0.12%	0.05%	0.41%	0.53%	1.21%	2.16%
Difference		-0.02%	0.40%	0.35%	0.27%	0.33%	0.30%

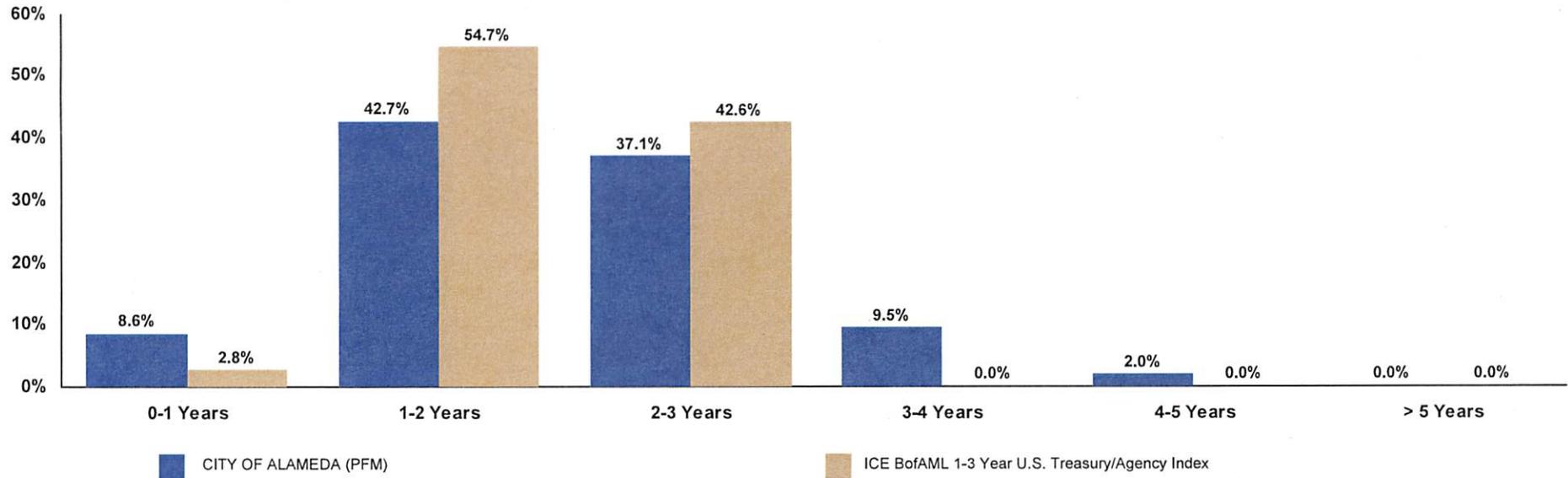


Portfolio performance is gross of fees unless otherwise indicated. *Since Inception performance is not shown for periods less than one year.

Maturity Distribution

As of March 31, 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)	2.37%	2.05 yrs	8.6%	42.7%	37.1%	9.5%	2.0%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	2.29%	1.93 yrs	2.8%	54.7%	42.6%	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)
03/26/18	1.56	1.42	176
03/27/18	1.57	1.42	175
03/28/18	1.57	1.42	177
03/29/18	1.58	1.43	179
03/30/18	1.59	1.43	183
03/31/18	1.59	1.43	183
04/01/18	1.59	1.59	183
04/02/18	1.60	1.60	190
04/03/18	1.60	1.60	190
04/04/18	1.61	1.60	188
04/05/18	1.61	1.60	187
04/06/18	1.62	1.61	185
04/07/18	1.62	1.61	185
04/08/18	1.62	1.61	185
04/09/18	1.62	1.61	186
04/10/18	1.63	1.61	184
04/11/18	1.63	1.61	183
04/12/18	1.65	1.62	183
04/13/18	1.65	1.62	183
04/14/18	1.65	1.62	183
04/15/18	1.65	1.62	183
04/16/18	1.65	1.63	180
04/17/18	1.66	1.63	181
04/18/18	1.67	1.63	180
04/19/18	1.69	1.63	186
04/20/18	1.69	1.64	185
04/21/18	1.69	1.64	185
04/22/18	1.69	1.64	185
04/23/18	1.69	1.65	185
04/24/18	1.69	1.65	184
04/25/18	1.70	1.65	183

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 03/31/18

Apportionment Rate: 1.51%
 Earnings Ratio: 0.00004135534904993
 Fair Value Factor: 0.997538001
 Daily: 1.59%
 Quarter to Date: 1.43%
 Average Life: 183

**PMIA Average Monthly
Effective Yields**

Mar 2018 1.524
 Feb 2018 1.412
 Jan 2018 1.350

**Pooled Money Investment Account
Portfolio Composition
03/31/18
\$75.0 billion**

