



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

August 30, 2017

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending June 30, 2017, and find that it complies with the Investment Policy established by my office.

Sincerely,

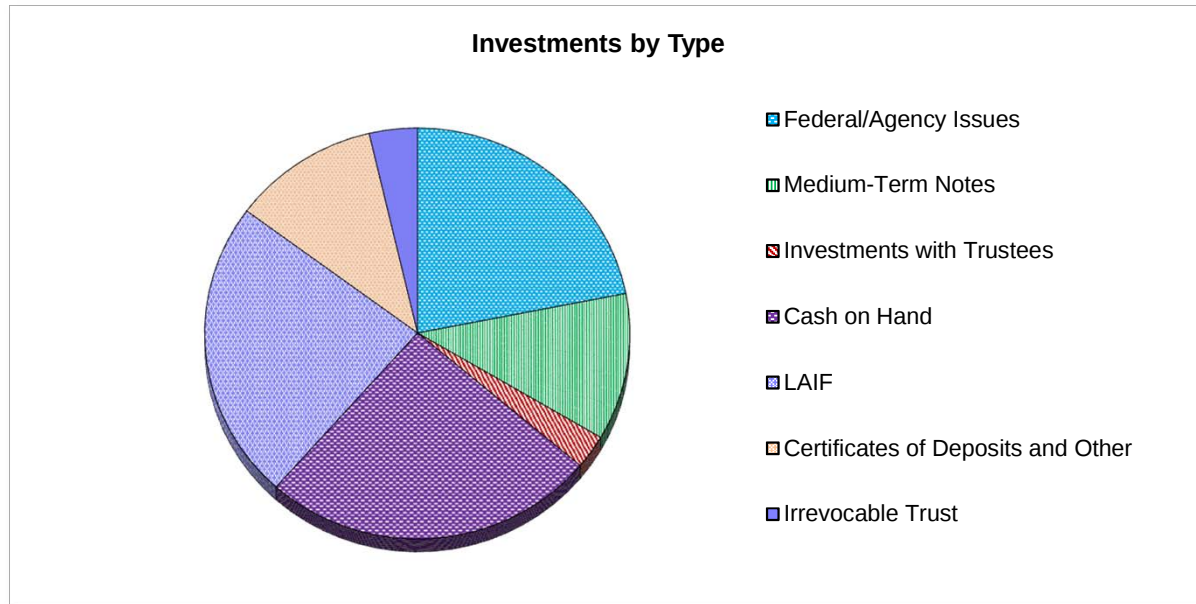
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended June 30, 2017



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value*
Cash on Hand	\$ 10,225	0.01%	1	0.00%	\$ 10,225
Cash on Deposit	50,992,639	25.45%	1	0.00%	50,992,639
Total Cash on Hand	51,002,864	25.46%	1	0.00%	51,002,864
Local Agency Investment Fund	47,445,458	23.68%	1	0.98%	47,395,197
Certificates of Deposit	9,366,615	4.68%	343	1.16%	9,377,580
Federal/Agency Issues	44,149,678	22.04%	1,010	1.32%	44,014,090
Medium Term Notes/Commercial Paper	23,175,378	11.57%	733	1.73%	23,212,852
Asset Backed Securities	8,748,545	4.37%	1,127	6.34%	8,736,487
Supranationals	4,367,359	2.18%	926	1.33%	4,356,230
Total Investment Portfolio	137,253,033	68.51%	393	1.58%	137,092,436
Irrevocable Trust	6,716,943	3.35%	1	2.10%	7,368,800
Investments with Bond Trustees	5,359,021	2.68%	1	0.00%	5,359,021

Total Portfolio	<u>\$ 200,331,861</u>	<u>\$ 200,823,121</u>
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Amount over (under) Market Value vs. Book Value	\$ 491,260
% of Portfolio	0.25%
Average Maturity of Portfolio	1.08 year

	General Fund	All Funds
FY15-16 Investment Earnings	\$ 238,825	\$ 1,150,345
FY16-17 Investment Earnings (est.)	\$ 535,631	\$ 1,646,137
Total Callable Investments / % of Total	6,296,395	5%

* 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, 2017

DESCRIPTION	BOOK VALUE 06/30/2017	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 06/30/2017
<u>CASH ON HAND</u>											
PETTY CASH	\$ 5,480		0.00%							\$ 5,480	\$ 5,480
CHANGE BOXES	4,745		0.00%							4,745	4,745
TOTAL	\$ 10,225		0.00%							\$ 10,225	\$ 10,225
<u>CASH IN BANK</u>											
WELLS FARGO GENERAL CHECKING	\$ 48,845,597	0.00%	0.00%							\$ 48,845,597	\$ 48,845,597
WELLS FARGO GENERAL CHECKING-RESTRICTED	366,600	0.00%	0.00%							366,600	366,600
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 & OPERATIF	23,624	0.00%	0.00%							23,624	23,624
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	111,580	0.00%	0.00%							111,580	111,580
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	133,441	0.00%	0.00%							133,441	133,441
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	50,000	0.00%	0.00%							50,000	50,000
BANK OF MARIN ALAMEDA POINT RENTAL G & L CHECKING	17,420	0.00%	0.00%							17,420	17,420
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND I	876,091	0.00%	0.00%							876,091	876,091
FIDELITY-CHANDLER & PFM MONEY MARKET	143,605	0.00%	0.55%							143,605	143,605
TOTAL	\$ 50,992,639	0.00%	0.00%							\$ 50,992,639	\$ 50,992,639
<u>LOCAL AGENCY INVESTMENT</u>	\$ 47,445,458	0.980%	0.980%	04/01/17	07/01/17	91	1			\$ 47,445,458	\$ 47,395,197
TOTAL AND AVERAGES	\$ 47,445,458	0.980%	0.980%			91	1			\$ 47,445,458	\$ 47,395,197
<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	\$ 50,000	0.00%	0.00%	03/30/17	03/30/18	365	273			\$ 50,000	\$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/16	08/19/17	365	50			25,000	25,000
BANK OF MARIN CD	96,380	0.15%	0.15%	01/30/17	01/30/18	365	214			96,380	96,380
TRANS PACIFIC BANK CD	95,944	0.30%	0.30%	02/05/17	02/05/18	365	220			95,944	95,944
BANK OF MARIN - MASTICK CD	467,384	0.20%	0.20%	02/04/17	02/04/18	365	219			467,384	467,384
BANK OF MARIN-LIBRARY CD	592,336	0.20%	0.20%	02/08/17	02/08/18	365	223			592,336	592,336
BANK OF NOVA C D	850,000	0.02%	1.91%	04/05/17	04/05/19	730	644			850,000	849,499
BANK OF C D	850,000	0.02%	1.87%	02/08/17	02/07/19	729	587			850,000	854,939
CANADIAN C D	549,571	0.02%	1.75%	12/01/16	11/30/18	729	518			550,000	552,305
HSBC BANK USA C D	800,000	0.02%	1.63%	11/17/15	11/17/17	731	140			800,000	801,728
NORDEA BANK C D	550,000	0.02%	1.75%	12/01/16	11/30/18	729	518			550,000	552,305
ROYAL BANK C D	840,000	0.02%	1.70%	03/11/16	03/09/18	728	252			840,000	841,529
SKANDIN ENS C D	1,050,000	0.01%	1.48%	11/16/15	11/16/17	731	139			1,050,000	1,049,948
SUMITO MTSU C D	850,000	0.02%	2.05%	05/03/17	05/03/19	730	672			850,000	850,000
SVENSKA NY C D	850,000	0.02%	1.89%	01/10/17	01/10/19	730	559			850,000	847,688
TORONTO DOMINION C D	850,000	0.01%	1.48%	02/09/17	03/14/18	398	257			850,000	850,595
TOTAL AND AVERAGES	\$ 9,366,615	0.07%	1.16%			572	343			\$ 9,367,044	\$ 9,377,580
<u>GOVERNMENT TREASURIES & AGENCIES</u>											
F H L B	\$ 892,920	0.01%	1.13%	03/20/15	04/25/18	1132	299		AA+	\$ 890,000	\$ 889,030
F H L B DEB	766,889	0.01%	1.39%	02/17/16	02/18/21	1828	1329		AA+	770,000	761,707
F H L B DEB	2,602,982	0.01%	1.13%	06/02/16	06/21/19	1114	721		AA+	2,590,000	2,575,444
F H L B DEB	460,703	0.01%	1.15%	10/04/16	07/14/21	1744	1475		AA+	465,000	453,082
F H L B	1,277,542	0.01%	0.89%	08/03/16	08/05/19	1097	766		AA+	1,280,000	1,264,358
F H L B DEB	1,019,113	0.01%	1.01%	09/08/16	09/26/19	1113	818		AA+	1,020,000	1,009,637
F H L B	314,987	0.01%	1.25%	12/07/16	01/16/19	770	565		AA+	315,000	314,361
F N M A DEB	399,912	0.02%	1.62%	07/29/15	01/21/20	1637	935		AA+	400,000	401,060

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2017

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F N M A DEB	900,486	0.02%	1.50%	09/29/15	06/22/20	1728	1088		AA+	900,000	897,804
F N M A	882,990	0.02%	1.51%	12/16/15	11/30/20	1811	1249		AA+	900,000	894,474
F N M A DEB	896,781	0.01%	1.39%	03/30/16	02/26/21	1794	1337		AA+	900,000	888,957
F N M A DEB	1,551,395	0.01%	1.01%	05/12/16	02/26/19	1020	606		AA+	1,550,000	1,539,662
F N M A	702,380	0.01%	1.27%	06/29/16	05/06/21	1772	1406		AA+	700,000	687,645
F N M A	898,488	0.01%	0.89%	07/29/16	08/02/19	1099	763		AA+	900,000	889,182
F N M A	921,777	0.01%	1.27%	09/28/16	08/17/21	1784	1509		AA+	925,000	904,225
F N M A	1,198,896	0.01%	1.01%	08/31/16	08/28/19	1092	789		AA+	1,200,000	1,188,276
F N M A	482,046	0.01%	1.40%	10/27/16	10/07/21	1806	1560		AA+	485,000	476,251
F N M A	928,376	0.02%	1.99%	04/25/17	01/05/22	1716	1650		AA+	925,000	928,080
F N M A DEB	424,728	0.02%	1.50%	02/24/17	02/28/20	1099	973		AA+	425,000	423,887
F N M A	944,857	0.02%	1.87%	06/19/17	04/05/22	1751	1740		AA+	945,000	942,033
F N M A DEB	291,451	0.01%	0.88%	09/18/14	05/21/18	1341	325		AA+	300,000	298,974
F N M A	902,043	0.02%	1.74%	10/29/14	09/12/19	1779	804		AA+	900,000	905,382
F H L M C DEB	885,175	0.01%	1.25%	09/04/14	08/01/19	1792	762		AA+	910,000	906,369
F H L M C M T N	877,977	0.01%	1.26%	11/24/14	10/02/19	1773	824		AA+	900,000	895,050
F H L M C M T N	371,176	0.01%	0.75%	06/26/13	01/12/18	1661	196		AA+	380,000	379,118
F H L M C M T N	1,000,616	0.01%	1.13%	06/02/16	04/15/19	1047	654		AA+	1,000,000	995,510
F H L M C M T N	997,580	0.01%	0.89%	07/19/16	07/19/19	1095	749		AA+	1,000,000	988,080
F H L M C M T N	922,175	0.01%	1.15%	08/30/16	08/12/21	1808	1504		AA+	930,000	904,602
T V A	884,832	0.02%	1.74%	10/29/13	10/15/18	1812	472		AA+	880,000	884,488
U S TREASURY NT	1,982,828	0.02%	1.50%	12/01/15	12/31/18	1126	549		N/A	1,970,000	1,974,314
U S TREASURY NT	925,280	0.02%	1.97%	04/26/16	02/28/21	1769	1339		N/A	900,000	910,053
U S TREASURY NT	1,013,672	0.02%	1.62%	11/10/16	04/30/19	901	669		N/A	1,000,000	1,004,340
U S TREASURY NT	1,002,621	0.02%	1.98%	01/27/17	10/31/21	1738	1584		N/A	1,000,000	1,008,010
U S TREASURY NT	957,369	0.02%	1.75%	03/13/17	02/28/22	1813	1704		N/A	975,000	970,847
U S TREASURY NT	2,383,995	0.01%	1.38%	10/23/15	03/31/20	1621	1005		N/A	2,400,000	2,391,096
U S TREASURY NT	572,934	0.01%	1.38%	04/03/17	04/30/20	1123	1035		N/A	575,000	572,418
U S TREASURY NT	900,284	0.01%	1.38%	09/29/15	08/31/20	1798	1158		N/A	900,000	893,673
U S TREASURY NT	885,905	0.01%	1.38%	11/23/15	10/31/20	1804	1219		N/A	900,000	892,620
U S TREASURY NT	899,124	0.01%	1.39%	03/09/16	01/31/21	1789	1311		N/A	900,000	890,577
U S TREASURY NT	976,839	0.01%	1.27%	12/13/16	03/31/21	1569	1370		N/A	1,000,000	983,440
U S TREASURY NT	921,441	0.01%	0.88%	07/28/16	06/15/19	1052	715		N/A	920,000	911,012
U S TREASURY NT	346,584	0.01%	1.37%	06/20/17	02/28/19	618	608		N/A	350,000	350,042
U S TREASURY NT	909,358	0.01%	1.15%	10/09/16	09/30/21	1817	1553		N/A	925,000	899,775
U S TREASURY NT	924,348	0.01%	0.88%	06/27/16	07/31/19	1129	761		N/A	920,000	910,230
U S TREASURY NT	702,035	0.01%	1.01%	12/18/14	11/30/19	1808	883		N/A	725,000	717,351
U S TREASURY NT	964,206	0.01%	1.38%	07/10/15	05/31/20	1787	1066		N/A	975,000	970,320
U S TREASURY NT	1,279,582	0.02%	1.62%	06/26/17	06/30/20	1100	1096		N/A	1,275,000	1,277,244
TOTAL AND AVERAGES	\$ 44,149,678	0.01%	1.32%			1,476	1,010			\$ 44,295,000	\$ 44,014,090

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

BANK OF TOKYO MITSUBIS C P	\$	911,341	0.00%	0.00%	03/06/17	07/07/17	123	7		\$	915,000	\$ 914,872
COOPERATIVE CENTRAL C P		496,367	0.00%	0.00%	03/28/17	11/03/17	220	126			500,000	497,710
ACE INA HOLDINGS		572,685	0.02%	2.28%	02/06/17	11/03/20	1366	1222	10/03/20	A	570,000	573,249
AMERICAN EXPRESS MTN		536,793	0.02%	1.71%	10/26/16	10/30/19	1099	852	07/30/19	A-	540,000	537,089
AMERICAN EXPRESS MTN		254,735	0.02%	2.19%	02/28/17	03/03/20	1099	977	02/01/20	A-	255,000	256,214
AMER HONDA FIN MTN		297,242	0.02%	2.11%	12/10/13	10/10/18	1765	467		A+	295,000	296,897
AMERICAN HONDA MTN		389,637	0.02%	1.55%	12/08/14	12/11/17	1099	164		A+	390,000	390,203
AMERICAN HONDA MTN		219,956	0.02%	1.70%	02/18/16	02/22/19	1100	602		A+	220,000	220,246
AMERICAN HONDA MTN		239,760	0.01%	1.21%	07/07/16	07/12/19	1100	742		A+	240,000	237,706
APPLE INC		544,863	0.01%	1.00%	05/20/13	05/03/18	1809	307		AA+	550,000	548,009
APPLE INC		279,952	0.02%	1.69%	02/16/16	02/22/19	1102	602		AA+	280,000	280,770
APPLE INC		469,530	0.01%	1.11%	07/28/16	08/02/19	1100	763		AA+	470,000	464,980
BANK OF AMERICA MTN		425,200	0.02%	2.25%	06/21/17	04/21/20	1035	1026		BBB+	425,000	425,174
BANK NY MELLON MTN		555,216	0.02%	2.28%	09/04/14	09/11/19	1833	803	08/11/19	A	555,000	560,472
BERKSHIRE HATHAWAY		89,932	0.02%	1.70%	03/08/16	03/15/19	1102	623		AA	90,000	90,214
BERKSHIRE HATHAWAY		269,738	0.01%	1.31%	08/08/16	08/15/19	1102	776		AA	270,000	268,040

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BERKSHIRE HATHAWAY	89,989	0.01%	1.15%	08/08/16	08/15/18	737	411		AA	90,000	89,677
CHEVRON CORP	470,354	0.01%	1.11%	11/28/12	12/05/17	1833	158	11/05/17	AA-	475,000	474,725
CHEVRON CORP	300,000	0.02%	1.98%	02/28/17	03/03/20	1099	977		AA-	300,000	300,783
CISCO SYSTEMS INC	577,316	0.02%	2.11%	02/27/14	03/01/19	1828	609		AA-	575,000	579,663
CISCO SYSTEMS INC	859,854	0.02%	1.65%	06/10/15	06/15/18	1101	350		AA-	860,000	861,711
CITIGROUP INC	209,916	0.02%	2.43%	01/04/17	01/10/20	1101	924	12/10/19	BBB+	210,000	211,262
COSTCO WHOLESALE	364,617	0.02%	1.75%	02/05/15	02/15/20	1836	960		A+	365,000	364,412
JOHN DEERE MTN	169,638	0.02%	1.94%	12/12/13	12/13/18	1827	531		A	170,000	170,850
JOHN DEERE MTN	358,516	0.03%	2.73%	05/24/17	03/04/21	1380	1343		A	350,000	357,109
JOHN DEERE MTN	709,304	0.02%	1.75%	09/08/15	08/10/18	1067	406		A	710,000	711,491
JOHN DEERE MTN	164,893	0.02%	1.65%	01/03/17	10/15/18	650	472		A	165,000	165,078
WALT DISNEY CO MTN	129,826	0.02%	1.65%	01/05/16	01/08/19	1099	557		A+	130,000	130,285
WALT DISNEY MTN	79,979	0.02%	1.94%	03/01/17	03/04/20	1099	978		A+	80,000	80,250
WALT DISNEY MTN	249,710	0.02%	1.80%	06/01/17	06/05/20	1100	1071		A+	250,000	249,463
EXXON MOBIL	632,187	0.02%	2.20%	02/29/16	03/01/21	1827	1340	02/01/21	AA+	625,000	629,100
GENERAL ELEC CA MTN	554,453	0.02%	2.28%	01/08/14	01/14/19	1832	563		AA-	555,000	560,017
GOLDMAN SACHS GROUP	419,685	0.02%	2.29%	12/08/16	12/13/19	1100	896	11/13/19	BBB+	420,000	421,147
HSBC USA INC	399,928	0.02%	1.50%	11/05/14	11/13/17	1104	136		A	400,000	399,796
HSBC USA INC	572,913	0.02%	2.24%	06/20/17	06/23/19	733	723		A	570,000	572,753
HOME DEPOT INC	434,748	0.02%	1.80%	05/24/17	06/05/20	1108	1071		A	435,000	435,200
INTEL CORP	551,641	0.01%	1.35%	12/12/12	12/15/17	1829	168		A+	550,000	549,868
INTEL CORP	249,905	0.02%	1.85%	05/08/17	05/11/20	1099	1046		A+	250,000	250,070
IBM CORP	568,262	0.01%	1.13%	02/03/15	02/06/18	1099	221		A+	570,000	569,145
IBM CORP	470,555	0.02%	1.89%	02/02/17	01/27/20	1089	941		A+	470,000	470,132
JPMORGAN CHASE CO	604,686	0.02%	1.85%	09/01/16	03/22/19	932	630	02/22/19	A-	600,000	599,370
MICROSOFT CORP	229,816	0.02%	1.99%	10/29/15	11/03/20	1832	1222	10/03/20	AAA	230,000	230,828
MICROSOFT CORP	279,712	0.01%	1.11%	08/01/16	08/08/19	1102	769		AAA	280,000	276,682
MICROSOFT CORP	419,501	0.02%	1.58%	08/01/16	08/08/21	1833	1500	07/08/21	AAA	420,000	410,941
MICROSOFT CORP	129,913	0.02%	1.84%	01/30/17	02/06/20	1102	951		AAA	130,000	130,332
MORGAN STANLEY	405,136	0.03%	2.62%	06/07/17	01/27/20	964	941		BBB+	400,000	404,220
ORACLE CORP	567,014	0.02%	1.91%	11/29/16	09/15/21	1751	1538	08/15/21	AA-	580,000	574,902
PEPSICO INC	479,807	0.01%	1.25%	04/27/15	04/30/18	1099	304		A+	480,000	479,218
PFIZER INC	279,798	0.02%	1.70%	11/14/16	12/15/19	1126	898		AA	280,000	280,445
PRAXAIR INC	561,034	0.01%	1.25%	01/08/15	11/07/18	1399	495		A	570,000	568,461
QUALCOMM INC	534,020	0.02%	2.23%	06/11/15	05/20/20	1805	1055		A	540,000	545,125
STATE STREET CORP	314,836	0.02%	1.97%	05/16/16	05/19/21	1829	1419		A	315,000	311,022
TOYOTA MTR CRED MTN	269,831	0.01%	1.45%	01/07/15	01/12/18	1101	196		AA-	270,000	270,159
TOYOTA MOTOR MTN	524,874	0.01%	1.20%	04/05/16	04/06/18	731	280		AA-	525,000	523,976
TOYOTA MOTOR MTN	304,860	0.02%	1.95%	04/11/17	04/17/20	1102	1022		AA-	305,000	304,905
US BANCORP MTN	70,148	0.02%	1.94%	02/12/14	11/15/18	1737	503	10/15/18	A+	70,000	70,360
US BANCORP MTN	460,032	0.02%	2.18%	04/28/14	04/25/19	1823	664	03/25/19	A+	460,000	463,832
US BANCORP MTN	279,518	0.03%	2.59%	01/19/17	01/24/22	1831	1669	12/23/21	A+	280,000	282,904
WAL MART STORES INC	319,706	0.01%	1.13%	04/05/13	04/11/18	1832	285		AA	320,000	319,338
TOTAL AND AVERAGES	\$ 23,175,378	0.02%	1.73%			1,281	733			\$ 23,195,000	\$ 23,212,852

ASSET BACKED SECURITIES

ALLY AUTO	\$ 184,981	0.02%	174.00%	05/16/17	09/15/21	1583	1538		AAA	\$ 185,000	\$ 184,782
ALLY AUTO	334,961	0.02%	1.78%	03/21/17	08/16/21	1609	1508		N/A	335,000	335,070
ALLY AUTO	144,987	0.02%	1.70%	01/24/17	06/15/21	1603	1446		N/A	145,000	144,836
AMERICAN EXPRESS	299,952	0.02%	1.65%	05/22/17	12/15/21	1668	1629		AAA	300,000	299,763
BANK OF AMERICA	295,426	0.01%	1.36%	10/28/15	09/15/20	1784	1173		AAA	295,000	294,770
CNH EQUIPMENT TRUST	227,551	0.01%	1.26%	09/13/16	02/18/20	1253	963		AAA	227,571	227,285
CNH EQUIPMENT TRUST	259,990	0.02%	1.64%	03/16/17	07/15/22	1947	1841		AAA	260,000	260,549
CARMAX AUTO OWNER	154,196	0.01%	1.21%	10/19/16	11/15/19	1122	868		N/A	154,205	153,962
CARMAX AUTO OWNER	235,000	0.02%	1.60%	01/25/17	02/18/20	1119	963		N/A	235,000	234,972
CHASE ISSUANCE TRUST	584,950	0.01%	1.06%	09/06/16	09/16/19	1105	808		AAA	585,000	584,614
CITIBANK CREDIT CARD	374,928	0.02%	1.74%	01/19/17	01/19/21	1461	1299		AAA	375,000	375,480
CITIBANK CREDIT	225,601	0.02%	1.91%	05/15/17	04/07/22	1788	1742		AAA	225,000	225,250

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2017

DESCRIPTION	BOOK VALUE 06/30/2017	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 06/30/2017
FORD CREDIT AUTO	284,999	0.02%	1.67%	01/18/17	06/15/21	1609	1446		N/A	285,000	284,789
FORD CREDIT AUTO	99,991	0.01%	1.33%	04/19/16	10/15/20	1640	1203		AAA	100,000	99,662
HONDA AUTO	249,965	0.01%	1.17%	08/15/16	05/18/20	1372	1053		AAA	250,000	248,600
HONDA AUTO	82,784	0.01%	1.01%	02/16/16	06/18/18	853	353		AAA	82,792	82,760
HONDA AUTO	249,995	0.01%	1.39%	05/24/16	04/15/20	1422	1020		N/A	250,000	249,470
HONDA AUTO	537,415	0.01%	1.24%	10/18/16	04/18/19	912	657		AAA	537,430	536,495
HONDA AUTO	269,994	0.01%	1.42%	03/21/17	07/22/19	853	752		N/A	270,000	269,973
HYUNDAI AUTO	199,973	0.01%	1.30%	09/14/16	04/15/21	1674	1385		AAA	200,000	198,342
HYUNDAI AUTO	89,983	0.02%	1.56%	03/22/16	09/15/20	1638	1173		AAA	90,000	89,966
HYUNDAI AUTO	179,985	0.02%	1.76%	03/22/17	08/16/21	1608	1508		AAA	180,000	180,041
JOHN DEERE OWNER	204,999	0.02%	1.50%	02/22/17	10/15/19	965	837		N/A	205,000	204,941
JOHN DEERE OWNER	344,946	0.01%	1.36%	02/23/16	04/15/20	1513	1020		N/A	345,000	344,227
JOHN DEERE OWNER	327,163	0.01%	1.09%	07/19/16	02/15/19	941	595		N/A	327,183	326,885
JOHN DEERE OWNER	119,990	0.01%	1.26%	07/19/16	06/15/20	1427	1081		N/A	120,000	119,466
NISSAN AUTO	194,999	0.01%	1.47%	03/21/17	01/15/20	1030	929		N/A	195,000	194,932
NISSAN AUTO	279,964	0.01%	1.37%	10/06/15	05/15/20	1683	1050		N/A	280,000	279,513
NISSAN AUTO	99,984	0.01%	1.43%	04/18/16	01/15/21	1733	1295		N/A	100,000	99,566
NISSAN AUTO	231,431	0.01%	1.07%	08/02/16	05/15/19	1016	684		N/A	231,440	231,146
NISSAN AUTO	119,989	0.01%	1.19%	08/02/16	01/15/21	1627	1295		N/A	120,000	119,135
TOYOTA AUTO	319,975	0.02%	1.76%	05/09/17	07/15/21	1528	1476		AAA	320,000	320,198
TOYOTA AUTO	352,525	0.01%	1.06%	10/04/16	05/15/19	953	684		AAA	352,553	352,035
TOYOTA AUTO	459,976	0.01%	1.51%	05/02/16	04/15/20	1444	1020		AAA	460,000	458,712
TOYOTA AUTO	124,997	0.01%	1.15%	08/01/16	08/17/20	1477	1144		AAA	125,000	124,300
TOTAL AND AVERAGES	\$ 8,748,545	0.01%	6.34%			1,399	1,127			\$ 8,748,174	\$ 8,736,487

SUPRANATIONALS

INTER AMER DEV BK	\$ 598,200	0.01%	1.01%	04/05/16	05/13/19	1133	682		AAA	\$ 600,000	\$ 593,616
INTER AMER DEV BK	913,875	0.02%	2.10%	01/10/17	01/18/22	1834	1663		N/A	915,000	920,499
INTER AMER DEV BK	1,182,192	0.02%	1.63%	04/05/17	05/12/20	1133	1047		AAA	1,185,000	1,181,907
INTL BK M T N	1,043,224	0.01%	1.01%	09/30/15	10/05/18	1101	462		AAA	1,045,000	1,039,179
INTL BK M T N	629,868	0.01%	0.89%	07/06/16	08/15/19	1135	776		AAA	630,000	621,029
TOTAL AND AVERAGES	\$ 4,367,359	0.01%	1.33%			1,267	926			\$ 4,375,000	\$ 4,356,230

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS-OPEB)	\$ 6,716,943	2.10%	2.10%	04/01/17	07/01/17	91	1			\$ 6,716,943	\$ 7,368,800
TOTAL AND AVERAGES	\$ 6,716,943	2.10%	2.10%			90	1			\$ 6,716,943	\$ 7,368,800

INVESTMENTS WITH BOND TRUSTEES

BNY -GOLDMAN SACHS FINANCIAL FEDERAL	\$ 2,036,481	0.00%	0.00%	04/01/17	07/01/17	91	1			\$ 2,036,481	\$ 2,036,481
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	21,232	0.01%	0.01%	04/01/17	07/01/17	91	1			21,232	21,232
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	545,782	0.01%	0.01%	04/01/17	07/01/17	91	1			545,782	545,782
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	457,222	0.01%	0.01%	04/01/17	07/01/17	91	1			457,222	457,222
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	46	0.00%	0.00%	04/01/21	04/01/17					46	46
UNION BANK - BLACKROCK INST. FUND A/C 6711939800-07	1,173	0.01%	0.01%	04/01/17	07/01/17	91	1			1,173	1,173
UNION BANK - FUND A/C 6712198900-08	31,657			04/01/17	07/01/17	91	1			31,657	31,657
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852791	782,984	0.00%	0.00%	04/01/17	07/01/17	91	1			782,984	782,984
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	123	0.01%	0.01%	04/01/17	07/01/17	91	1			123	123
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,367,142	0.00%	0.00%	04/01/17	07/01/17	91	1			1,367,142	1,367,142
FREEMONT BANK ESCROW-INVESCO TREASURY CASH MGMT	1,417	0.00%	0.00%	04/01/17	07/01/17	91	1			1,417	1,417
FIRE STATION LOAN	113,762	0.00%	0.00%	04/01/17	07/01/17	91	1			113,762	113,762
TOTAL AND AVERAGES	\$ 5,359,021	0.00%	0.00%			100	1			\$ 5,359,021	\$ 5,359,021

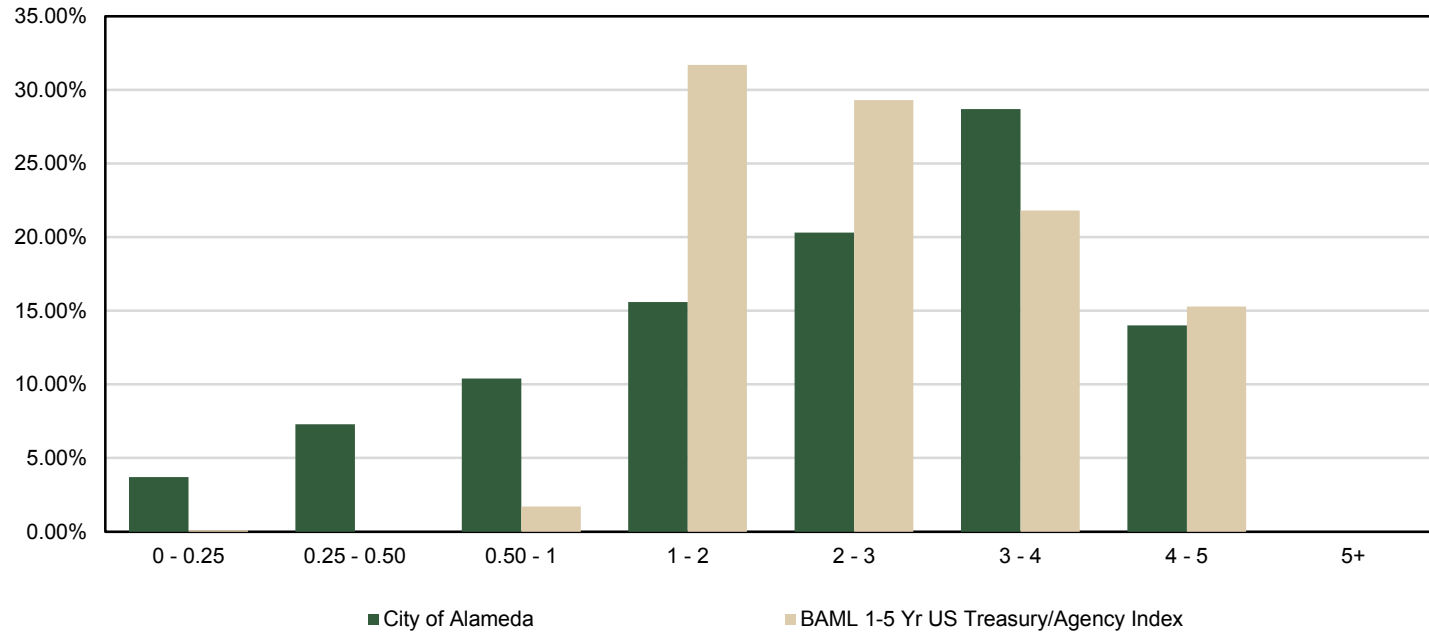
TOTAL INVESTMENT REPORT	\$ 200,331,861									\$ 200,504,504	\$ 200,823,121
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Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of June 30, 2017



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	3.7%	7.3%	10.4%	15.6%	20.3%	28.7%	14.0%	0.0%
Benchmark*	0.1%	0.0%	1.7%	31.7%	29.3%	21.8%	15.3%	0.0%

*BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda

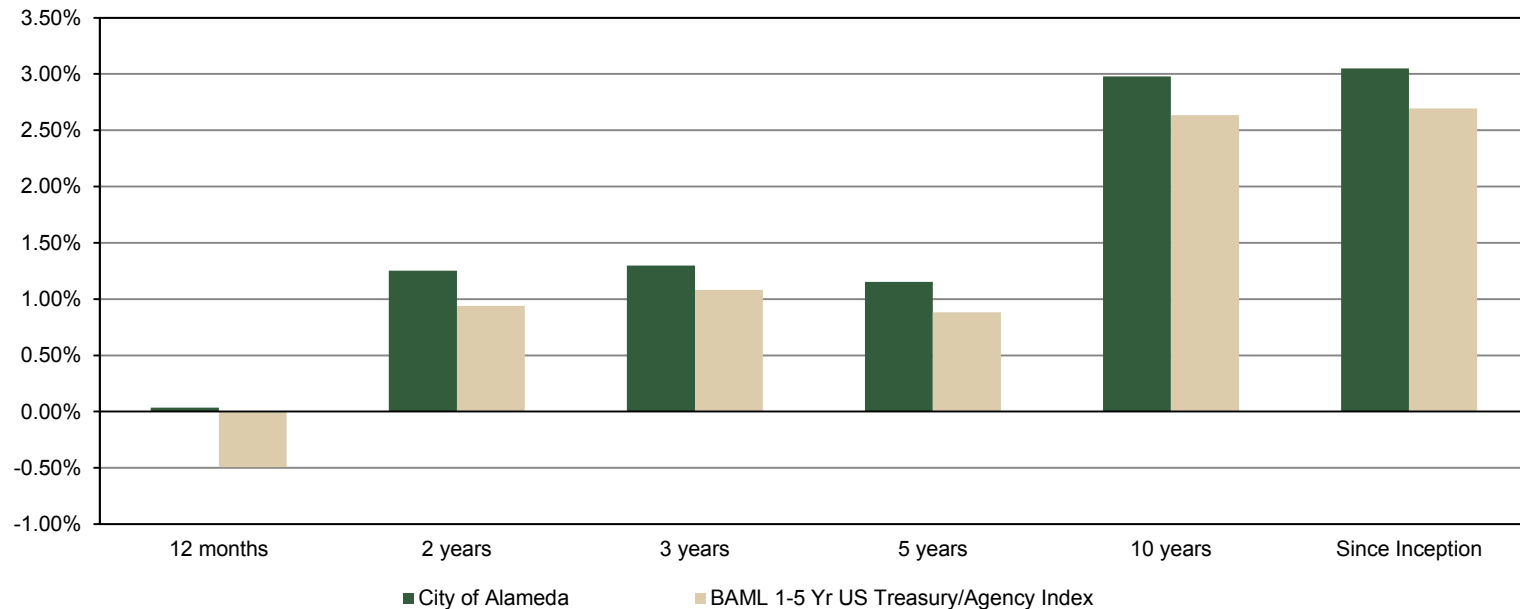
Period Ending

June 30, 2017

Total Rate of Return

Annualized Since Inception

July 31, 2002

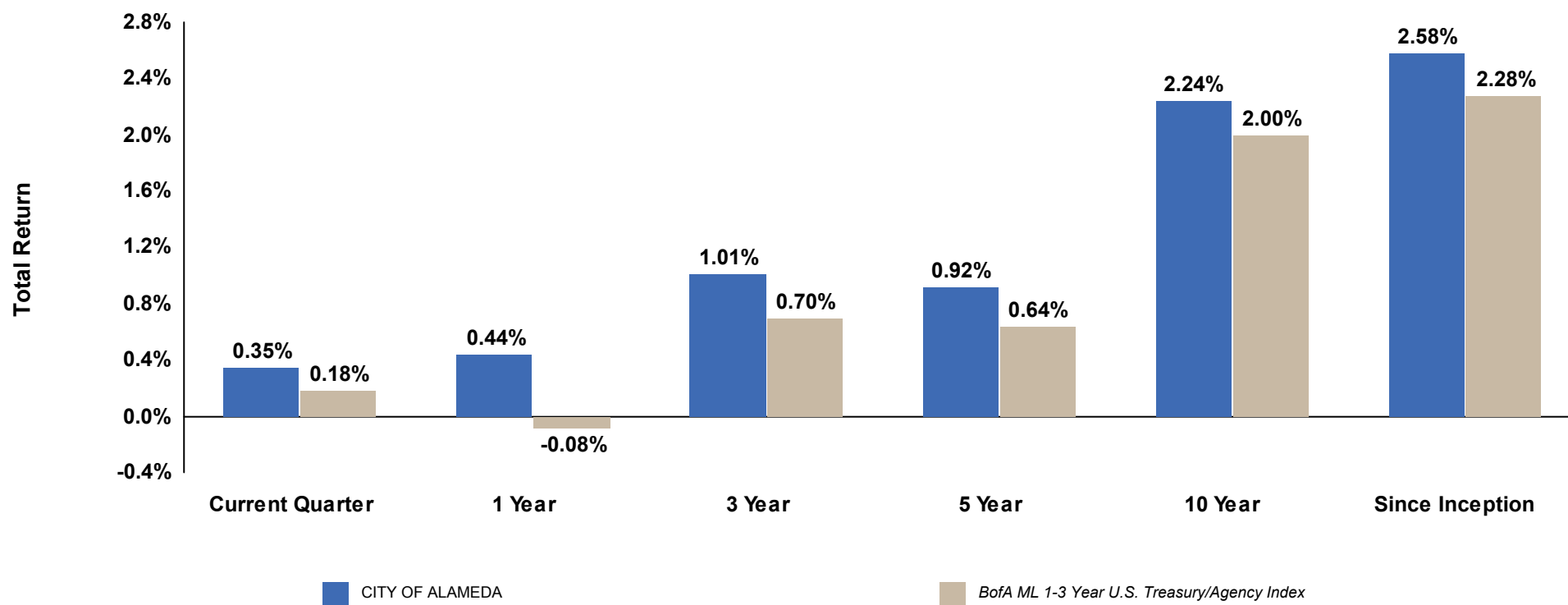


	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Alameda	0.51%	0.04%	1.25%	1.30%	1.15%	2.98%	3.05%
BAML 1-5 Yr US Treasury/Agency Index	0.38%	-0.49%	0.94%	1.08%	0.88%	2.63%	2.70%

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	1.78	0.35%	0.44%	1.01%	0.92%	2.24%	2.58%
CITY OF ALAMEDA - PFM & CHANDLER COMBINED PORTFOLIO	2.20	0.43%	0.28%	1.16%	1.04%	2.61%	2.85%
BofA ML 1-3 Year U.S. Treasury/Agency Index	1.81	0.18%	-0.08%	0.70%	0.64%	2.00%	2.28%
Difference		0.25%	0.36%	0.46%	0.40%	0.61%	0.57%

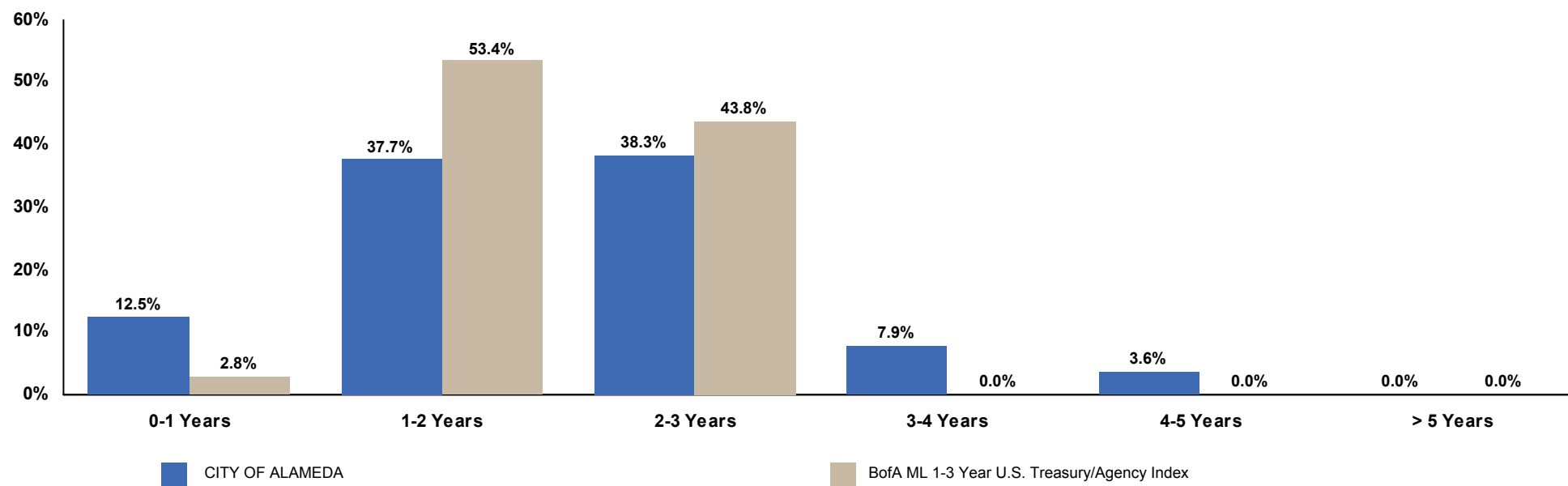


Portfolio performance is gross of fees unless otherwise indicated. *Since Inception performance is not shown for periods less than one year.

Maturity Distribution

As of June 30, 2017

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	1.54%	2.05 yrs	12.5%	37.7%	38.3%	7.9%	3.6%	0.0%
BofA ML 1-3 Year U.S. Treasury/Agency Index	1.41%	1.94 yrs	2.8%	53.4%	43.8%	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)
06/13/17	0.96	0.91	182
06/14/17	0.96	0.91	179
06/15/17	0.98	0.92	187
06/16/17	0.98	0.92	186
06/17/17	0.98	0.92	186
06/18/17	0.98	0.92	186
06/19/17	0.98	0.92	183
06/20/17	0.98	0.92	182
06/21/17	0.99	0.92	181
06/22/17	1.00	0.92	186
06/23/17	1.00	0.92	188
06/24/17	1.00	0.92	188
06/25/17	1.00	0.92	188
06/26/17	1.01	0.93	184
06/27/17	1.01	0.93	182
06/28/17	1.01	0.93	182
06/29/17	1.01	0.93	181
06/30/17	1.03	0.93	194
07/01/17	1.03	1.03	194
07/02/17	1.03	1.03	194
07/03/17	1.03	1.03	199
07/04/17	1.03	1.03	199
07/05/17	1.04	1.03	197
07/06/17	1.04	1.03	196
07/07/17	1.04	1.04	195
07/08/17	1.04	1.04	195
07/09/17	1.04	1.04	195
07/10/17	1.05	1.04	192
07/11/17	1.04	1.04	194
07/12/17	1.05	1.04	194
07/13/17	1.05	1.04	182

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 06/30/17

Apportionment Rate: 0.92%
 Earnings Ratio: .00002531309414880
 Fair Value Factor: 0.998940671
 Daily: 1.03%
 Quarter to Date: 0.93%
 Average Life: 194

**PMIA Average Monthly
Effective Yields**

June 2017 0.978%
 May 2017 0.925%
 Apr 2017 0.884%

**Pooled Money Investment Account
Portfolio Composition
06/30/17
\$77.6 billion**

