



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

March 13, 2017

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending December 31, 2017, 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. The signature is fluid and stylized, with a long horizontal stroke extending to the right.

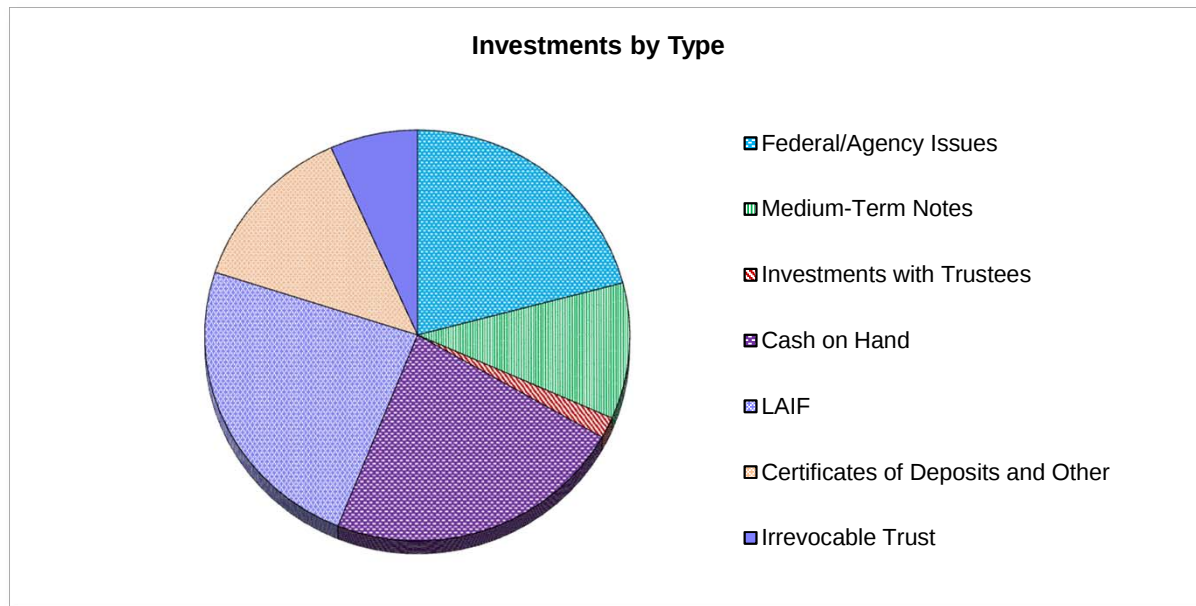
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended December 31, 2017



	<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	0.01%	1	0.00%	\$ 10,225
Cash on Deposit	45,494,600	22.84%	1	0.00%	45,494,600
Total Cash on Hand	45,504,825	22.85%	1	0.00%	45,504,825
Local Agency Investment Fund	47,683,427	23.94%	1	1.24%	47,592,520
Certificates of Deposit	11,522,009	5.79%	294	1.31%	11,505,754
Federal/Agency Issues	42,180,592	21.18%	980	1.41%	41,738,075
Medium Term Notes/Commercial Paper	21,430,838	10.76%	672	1.88%	21,352,926
Asset Backed Securities	9,026,146	4.53%	1,031	1.50%	8,989,618
Supranationals	6,261,061	3.14%	944	1.63%	6,219,496
Total Investment Portfolio	138,104,073	69.35%	373	1.43%	137,398,389
OPEB Irrevocable Trust	12,229,389	6.14%	1	1.44%	13,309,580
Investments with Bond Trustees	3,312,826	1.66%	1	0.00%	3,312,826

Total Portfolio	<u>\$ 199,151,113</u>	<u>\$ 199,525,620</u>
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Amount over (under) Market Value vs. Book Value	\$ 374,507
% of Portfolio	0.19%
Average Maturity of Portfolio	1.02 year

	<u>General Fund</u>	<u>All Funds</u>
FY16-17 Investment Earnings	\$ 129,340	\$ 404,187
FY17-18 Investment Earnings	142,109	444,090
Total Callable Investments / % of Total	7,383,432	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.

Edwin Gato, Acting Finance Director

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended December 31, 2017

DESCRIPTION	BOOK VALUE 12/31/2017	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 12/31/2017
<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	\$ 43,462,820	0.00%	0.00%							\$ 43,462,820	\$ 43,462,820
WELLS FARGO GENERAL CHECKING-RESTRICTED	368,934	0.00%	0.00%							368,934	368,934
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 & OPERAT	31,990	0.00%	0.00%							31,990	31,990
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	178,077	0.00%	0.00%							178,077	178,077
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING	60,272	0.00%	0.00%							60,272	60,272
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	12,640	0.00%	0.00%							12,640	12,640
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND	762,017	0.00%	0.00%							762,017	762,017
FIDELITY-CHANDLER & PFM MONEY MARKET	143,169	0.08%	0.86%							143,169	143,169
TOTAL	\$ 45,494,600	0.00%	0.00%							\$ 45,494,600	\$ 45,494,600
<u>LOCAL AGENCY INVESTMENT</u>	\$ 47,683,427	1.240%	1.240%	10/01/17	01/01/18	92	1			\$ 47,683,427	\$ 47,592,520
TOTAL AND AVERAGES	\$ 47,683,427	1.240%	1.240%			92	1			\$ 47,683,427	\$ 47,592,520
<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	89			\$ 50,000	\$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/17	08/19/18	365	231			25,000	25,000
BANK OF MARIN CD	96,380	0.15%	0.15%	01/30/17	01/30/18	365	30			96,380	96,380
TRANS PACIFIC BANK CD	96,091	0.30%	0.30%	02/05/17	02/05/18	365	36			96,091	96,091
BANK OF MARIN - MASTICK CD	467,384	0.20%	0.20%	02/04/17	02/04/18	365	35			467,384	467,384
BANK OF MARIN-LIBRARY CD	592,915	0.20%	0.20%	02/08/17	02/08/18	365	39			592,915	592,915
BANK OF C D	850,000	0.96%	1.87%	02/08/17	02/07/19	729	403			850,000	851,054
BANK OF MONTREAL C D	740,000	0.00%	1.76%	11/06/17	11/07/18	366	311			740,000	740,000
BANK OF NOVA C D	810,000	0.00%	1.57%	08/08/17	08/09/18	366	221			810,000	808,364
BANK OF NOVA C D	850,000	0.97%	1.91%	04/05/17	04/05/19	730	460			850,000	846,923
BANK OF TKYO C D	420,000	2.06%	2.07%	09/25/17	09/25/19	730	633			420,000	418,034
CANADIAN C D	549,571	0.88%	1.76%	12/01/16	11/30/18	729	334			550,000	548,840
NORDEA BANK C D	550,000	0.88%	1.76%	12/01/16	11/30/18	729	334			550,000	550,341
ROYAL BANK C D	840,000	0.85%	1.70%	03/11/16	03/09/18	728	68			840,000	840,000
SKANDIN ENS C D	849,669	0.93%	1.84%	08/03/17	08/02/19	729	579			850,000	846,269
SUMITO MTSU C D	850,000	1.03%	2.05%	05/03/17	05/03/19	730	488			850,000	849,422
SVENSKA NY C D	850,000	0.97%	1.90%	01/10/17	01/10/19	730	375			850,000	846,243
TORONTO DOMINION C D	850,000	0.00%	1.48%	02/09/17	03/14/18	398	73			850,000	849,575
WESTPAC BKING C D	765,000	1.03%	2.05%	08/04/17	08/03/20	1,095	946			765,000	763,730
WESTPAC BKING C D	419,999	0.00%	1.51%	07/24/17	07/20/18	361	201			420,000	419,189
TOTAL AND AVERAGES	\$ 11,522,009	0.58%	1.31%			567	294			\$ 11,522,770	\$ 11,505,754
<u>GOVERNMENT TREASURIES & AGENCIES</u>											
F H L B	\$ 1,277,542	0.44%	0.89%	08/03/16	08/05/19	1097	582		AA+	\$ 1,280,000	\$ 1,259,187
F H L B DEB	1,019,112.60	0.50%	1.02%	09/08/16	09/26/19	1113	634		AA+	1,020,000.00	1,004,373.60
F H L B DEB	1,089,542.20	0.56%	1.14%	06/02/16	06/21/19	1114	537		AA+	1,090,000.00	1,078,293.40
F H L B DEB	1,513,440.00	0.56%	1.14%	06/27/16	06/21/19	1089	537		AA+	1,500,000.00	1,483,890.00
F H L B DEB	460,703.40	0.56%	1.17%	10/04/16	07/14/21	1744	1291		AA+	465,000.00	449,552.70
F H L B DEB	766,889.20	0.69%	1.41%	02/17/16	02/18/21	1828	1145		AA+	770,000.00	752,775.10

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended December 31, 2017

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F H L M C MTN	578,596.40	0.44%	0.89%	07/19/16	07/19/19	1095	565		AA+	580,000.00	570,928.80
F H L M C MTN	1,000,616.00	0.56%	1.14%	06/02/16	04/15/19	1047	470		AA+	1,000,000.00	990,850.00
F H L M C MTN	396,076.00	0.56%	1.17%	08/30/16	08/12/21	1808	1320		AA+	400,000.00	386,116.00
F H L M C MTN	526,099.20	0.56%	1.17%	09/26/16	08/12/21	1781	1320		AA+	530,000.00	511,603.70
F H L M C MTN	877,977.00	0.63%	1.27%	11/24/14	10/02/19	1773	640		AA+	900,000.00	889,281.00
F H L M C DEB	787,903.20	0.63%	1.26%	09/04/14	08/01/19	1792	578		AA+	810,000.00	802,078.20
F N M A	898,488.00	0.44%	0.89%	07/29/16	08/02/19	1099	579		AA+	900,000.00	885,573.00
F N M A	399,376.00	0.50%	1.02%	08/31/16	08/28/19	1092	605		AA+	400,000.00	394,100.00
F N M A	799,520.00	0.50%	1.02%	10/03/16	08/28/19	1059	605		AA+	800,000.00	788,200.00
F N M A	702,380.00	0.63%	1.29%	06/29/16	05/06/21	1772	1222		AA+	700,000.00	680,855.00
F N M A	459,291.60	0.63%	1.29%	09/28/16	08/17/21	1784	1325		AA+	460,000.00	445,753.80
F N M A	462,485.75	0.63%	1.29%	10/04/16	08/17/21	1778	1325		AA+	465,000.00	450,598.95
F N M A	482,046.35	0.69%	1.42%	10/27/16	10/07/21	1806	1376		AA+	485,000.00	471,672.20
F N M A	882,990.00	0.75%	1.53%	12/16/15	11/30/20	1811	1065		AA+	900,000.00	886,779.00
F N M A	902,043.00	0.88%	1.76%	10/29/14	09/12/19	1779	620		AA+	900,000.00	897,453.00
F N M A	944,857.31	0.94%	1.90%	06/19/17	04/05/22	1751	1556		AA+	945,000.00	933,225.30
F N M A	928,376.25	1.00%	2.02%	04/25/17	01/05/22	1716	1466		AA+	925,000.00	918,904.25
F N M A DEB	568,450.74	0.69%	1.41%	03/30/16	02/26/21	1794	1153		AA+	570,000.00	558,001.50
F N M A DEB	328,330.20	0.69%	1.41%	04/26/16	02/26/21	1767	1153		AA+	330,000.00	323,053.50
F N M A DEB	424,728.00	0.75%	1.52%	02/24/17	02/28/20	1099	789		AA+	425,000.00	420,588.50
F N M A DEB	900,486.00	0.75%	1.52%	09/29/15	06/22/20	1728	904		AA+	900,000.00	889,326.00
F N M A DEB	399,912.00	0.81%	1.64%	07/29/15	01/21/20	1637	751		AA+	400,000.00	397,380.00
U S TREASURY NT	648,048.63	0.44%	0.89%	06/27/16	07/31/19	1129	577		N/A	645,000.00	635,273.40
U S TREASURY NT	702,034.66	0.50%	1.02%	12/18/14	11/30/19	1808	699		N/A	725,000.00	713,081.00
U S TREASURY NT	909,357.59	0.56%	1.17%	10/09/16	09/30/21	1817	1369		N/A	925,000.00	892,514.00
U S TREASURY NT	223,593.75	0.63%	1.26%	12/28/17	01/31/19	399	396		N/A	225,000.00	223,593.75
U S TREASURY NT	976,839.29	0.63%	1.28%	12/13/16	03/31/21	1569	1186		N/A	1,000,000.00	975,310.00
U S TREASURY NT	899,124.11	0.69%	1.40%	03/09/16	01/31/21	1789	1127		N/A	900,000.00	882,846.00
U S TREASURY NT	2,050,240.23	0.69%	1.39%	08/31/17	02/15/20	898	776		N/A	2,050,000.00	2,027,409.00
U S TREASURY NT	700,685.94	0.69%	1.39%	10/23/15	03/31/20	1621	821		N/A	700,000.00	691,796.00
U S TREASURY NT	197,899.11	0.69%	1.39%	11/23/15	03/31/20	1590	821		N/A	200,000.00	197,656.00
U S TREASURY NT	1,287,355.47	0.69%	1.39%	03/16/17	03/31/20	1111	821		N/A	1,300,000.00	1,284,764.00
U S TREASURY NT	572,933.59	0.69%	1.39%	04/03/17	04/30/20	1123	851		N/A	575,000.00	567,881.50
U S TREASURY NT	123,799.25	0.69%	1.39%	12/28/16	05/31/20	1250	882		N/A	125,000.00	123,398.75
U S TREASURY NT	840,407.14	0.69%	1.39%	07/10/15	05/31/20	1787	882		N/A	850,000.00	839,111.50
U S TREASURY NT	900,284.27	0.69%	1.40%	09/29/15	08/31/20	1798	974		N/A	900,000.00	886,851.00
U S TREASURY NT	622,387.70	0.69%	1.40%	08/01/17	08/31/20	1126	974		N/A	625,000.00	615,868.75
U S TREASURY NT	885,905.36	0.69%	1.40%	11/23/15	10/31/20	1804	1035		N/A	900,000.00	885,483.00
U S TREASURY NT	322,397.46	0.69%	1.40%	10/04/17	10/31/20	1123	1035		N/A	325,000.00	319,757.75
U S TREASURY NT	304,101.57	0.81%	1.63%	11/10/16	04/30/19	901	485		N/A	300,000.00	299,073.00
U S TREASURY NT	426,527.34	0.81%	1.64%	06/26/17	06/30/20	1100	912		N/A	425,000.00	421,863.50
U S TREASURY NT	825,580.08	0.81%	1.64%	07/06/17	07/31/20	1121	943		N/A	825,000.00	818,655.75
U S TREASURY NT	600,328.13	0.81%	1.64%	07/06/17	07/31/20	1121	943		N/A	600,000.00	595,386.00
U S TREASURY NT	957,369.47	0.88%	1.78%	03/13/17	02/28/22	1813	1520		N/A	975,000.00	960,072.75
U S TREASURY NT	914,738.28	0.88%	1.79%	10/17/17	09/30/22	1809	1734		N/A	925,000.00	906,463.00
U S TREASURY NT	1,118,803.71	0.88%	1.76%	12/06/17	12/31/20	1121	1096		N/A	1,125,000.00	1,117,181.25
U S TREASURY NT	500,216.52	0.94%	1.91%	09/26/17	08/31/22	1800	1704		N/A	500,000.00	492,970.00
U S TREASURY NT	925,280.36	1.00%	2.00%	04/26/16	02/28/21	1769	1155		N/A	900,000.00	899,469.00
U S TREASURY NT	1,002,620.54	1.00%	2.01%	01/27/17	10/31/21	1738	1400		N/A	1,000,000.00	995,700.00
U S TREASURY NT	963,473.89	1.06%	2.13%	08/15/17	06/30/22	1780	1642		N/A	950,000.00	948,252.00
TOTAL AND AVERAGES	\$ 42,180,592	0.69%	1.41%			1,474	980			\$ 42,345,000	\$ 41,738,075

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

BANK OF TOKYO MITSUBIS C P	\$	920,343	0.00%	0.00%	11/07/17	03/13/18	126	72		0	\$	925,000	\$	921,957
ACE INA HOLDINGS		572,684.70	1.15%	2.30%	02/06/17	11/03/20	1366	1038	10/3/2020	A		570,000.00		569,093.70
AMER HONDA FIN MTN		297,242.00	1.06%	2.12%	12/10/13	10/10/18	1765	283		A+		295,000.00		295,466.10
AMERICAN EXPRESS MTN		139,833.40	0.85%	1.72%	10/26/16	10/30/19	1099	668	7/30/2019	A-		140,000.00		138,555.20
AMERICAN EXPRESS MTN		396,960.00	0.85%	1.72%	01/31/17	10/30/19	1002	668	7/30/2019	A-		400,000.00		395,872.00
AMERICAN EXPRESS MTN		254,734.80	1.10%	2.21%	02/28/17	03/03/20	1099	793	2/1/2020	A-		255,000.00		254,227.35
AMERICAN HONDA MTN		239,760.00	0.60%	1.22%	07/07/16	07/12/19	1100	558		A+		240,000.00		236,680.80

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AMERICAN HONDA MTN	219,956.00	0.85%	1.71%	02/18/16	02/22/19	1100	418		A+	220,000.00	219,095.80
APPLE INC	544,863.00	0.50%	1.00%	05/20/13	05/03/18	1809	123		AA+	550,000.00	548,641.50
APPLE INC	469,530.00	0.55%	1.12%	07/28/16	08/02/19	1100	579		AA+	470,000.00	463,537.50
APPLE INC	279,952.40	0.85%	1.71%	02/16/16	02/22/19	1102	418		AA+	280,000.00	279,342.00
BANK NY MELLON MTN	369,929.70	1.15%	2.30%	09/04/14	09/11/19	1833	619	8/11/2019	A	370,000.00	370,965.70
BANK NY MELLON MTN	185,286.75	1.15%	2.30%	09/08/14	09/11/19	1829	619	8/11/2019	A	185,000.00	185,482.85
BANK OF AMERICA MTN	425,199.75	1.13%	2.25%	06/21/17	04/21/20	1035	842		A-	425,000.00	425,297.50
BERKSHIRE HATHAWAY	269,738.10	0.65%	1.32%	08/08/16	08/15/19	1102	592		AA	270,000.00	266,589.90
BERKSHIRE HATHAWAY	89,931.60	0.85%	1.71%	03/08/16	03/15/19	1102	439		AA	90,000.00	89,709.30
CATERPILLAR FINL MTN	314,735.40	0.91%	1.87%	09/05/17	09/04/20	1095	978		A	315,000.00	311,323.95
CHEVRON CORP	300,000.00	1.00%	2.00%	02/28/17	03/03/20	1099	793		AA-	300,000.00	297,444.00
CISCO SYSTEMS INC	171,271.60	1.06%	2.12%	02/27/14	03/01/19	1828	425		AA-	170,000.00	170,190.40
CISCO SYSTEMS INC	170,890.80	1.06%	2.12%	03/04/14	03/01/19	1823	425		AA-	170,000.00	170,190.40
CISCO SYSTEMS INC	170,263.50	1.06%	2.12%	03/06/14	03/01/19	1821	425		AA-	170,000.00	170,190.40
CISCO SYSTEMS INC	64,890.15	1.06%	2.12%	03/07/14	03/01/19	1820	425		AA-	65,000.00	65,072.80
CITIGROUP INC	209,916.00	1.23%	2.45%	01/04/17	01/10/20	1101	740	12/10/2019	BBB+	210,000.00	210,096.60
COSTCO WHOLESALE	364,616.75	0.88%	1.76%	02/05/15	02/15/20	1836	776		A+	365,000.00	362,682.25
COSTCO WHOLESALE	226,163.25	1.08%	2.16%	08/14/17	05/18/21	1373	1234	4/18/2021	A+	225,000.00	224,005.50
EXXON MOBIL	215,000.00	1.11%	2.23%	02/29/16	03/01/21	1827	1156	2/1/2021	AA+	215,000.00	214,518.40
EXXON MOBIL	417,187.30	1.11%	2.23%	05/16/16	03/01/21	1750	1156	2/1/2021	AA+	410,000.00	409,081.60
EXXON MOBIL CORP	200,958.00	0.96%	1.92%	08/14/17	03/06/20	935	796	2/6/2020	AA+	200,000.00	198,966.00
GENERAL ELEC CA MTN	230,064.40	1.15%	2.30%	01/08/14	01/14/19	1832	379		A	230,000.00	230,287.50
GENERAL ELEC CA MTN	324,389.00	1.15%	2.30%	01/08/14	01/14/19	1832	379		A	325,000.00	325,406.25
GOLDMAN SACHS GROUP	419,685.00	1.15%	2.30%	12/08/16	12/13/19	1100	712	11/13/2019	BBB+	420,000.00	419,731.20
HOME DEPOT INC	234,863.70	0.90%	1.82%	05/24/17	06/05/20	1108	887		A	235,000.00	233,131.75
HOME DEPOT INC	199,884.00	0.90%	1.82%	05/24/17	06/05/20	1108	887		A	200,000.00	198,410.00
HSBC USA INC	572,912.70	1.13%	2.25%	06/20/17	06/23/19	733	539		A	570,000.00	569,971.50
IBM CORP	470,554.60	0.95%	1.91%	02/02/17	01/27/20	1089	757		A+	470,000.00	467,847.40
IBM CREDIT CORP	540,694.00	1.10%	2.25%	11/29/17	09/08/22	1744	1712	8/8/2022	A+	550,000.00	538,604.00
INTEL CORP	249,905.00	0.93%	1.86%	05/08/17	05/11/20	1099	862		A+	250,000.00	248,852.50
JOHN DEERE MTN	164,892.75	0.83%	1.65%	01/03/17	10/15/18	650	288		A	165,000.00	164,633.70
JOHN DEERE MTN	709,304.20	0.88%	1.75%	09/08/15	08/10/18	1067	222		A	710,000.00	709,886.40
JOHN DEERE MTN	169,637.90	0.98%	1.95%	12/12/13	12/13/18	1827	347		A	170,000.00	169,925.20
JOHN DEERE MTN	358,515.50	1.40%	2.79%	05/24/17	03/04/21	1380	1159		A	350,000.00	353,640.00
JPMORGAN CHASE CO	604,686.00	0.93%	1.86%	09/01/16	03/22/19	932	446	2/22/2019	A-	600,000.00	597,804.00
MICROSOFT CORP	279,711.60	0.55%	1.12%	08/01/16	08/08/19	1102	585		AAA	280,000.00	276,256.40
MICROSOFT CORP	299,685.00	0.78%	1.60%	08/01/16	08/08/21	1833	1316	7/8/2021	AAA	300,000.00	292,101.00
MICROSOFT CORP	119,816.40	0.78%	1.60%	08/02/16	08/08/21	1832	1316	7/8/2021	AAA	120,000.00	116,840.40
MICROSOFT CORP	129,912.90	0.93%	1.86%	01/30/17	02/06/20	1102	767		AAA	130,000.00	129,615.20
MICROSOFT CORP	229,816.00	1.00%	2.01%	10/29/15	11/03/20	1832	1038	10/3/2020	AAA	230,000.00	229,105.30
MORGAN STANLEY	405,136.00	1.33%	2.64%	06/07/17	01/27/20	964	757		BBB+	400,000.00	401,808.00
ORACLE CORP	567,013.80	0.95%	1.93%	11/29/16	09/15/21	1751	1354	8/15/2021	AA-	580,000.00	570,847.60
PEPSICO INC	209,974.80	0.63%	1.25%	04/27/15	04/30/18	1099	120		A+	210,000.00	209,825.70
PEPSICO INC	269,832.60	0.63%	1.25%	04/28/15	04/30/18	1098	120		A+	270,000.00	269,775.90
PFIZER INC	279,798.40	0.85%	1.71%	11/14/16	12/15/19	1126	714		AA	280,000.00	278,238.80
PNC BANK NA MTN	639,942.40	1.23%	2.47%	07/25/17	07/28/22	1829	1670	6/28/2022	A	640,000.00	634,617.60
PRAXAIR INC	561,033.90	0.63%	1.26%	01/08/15	11/07/18	1399	311		A	570,000.00	567,651.60
QUALCOMM INC	266,959.80	1.13%	2.27%	06/11/15	05/20/20	1805	871		A	270,000.00	267,918.30
QUALCOMM INC	267,059.70	1.13%	2.27%	06/11/15	05/20/20	1805	871		A	270,000.00	267,918.30
STATE STREET CORP	314,836.20	0.98%	1.98%	05/16/16	05/19/21	1829	1235		A	315,000.00	310,454.55
TOYOTA MOTOR MTN	524,874.00	0.60%	1.20%	04/05/16	04/06/18	731	96		AA-	525,000.00	524,212.50
TOYOTA MOTOR MTN	304,859.70	0.98%	1.96%	04/11/17	04/17/20	1102	838		AA-	305,000.00	303,770.85
TOYOTA MTR CRED MTN	144,801.35	0.73%	1.45%	01/07/15	01/12/18	1101	12		AA-	145,000.00	144,985.50
TOYOTA MTR CRED MTN	125,030.00	0.73%	1.45%	12/03/15	01/12/18	771	12		AA-	125,000.00	124,987.50
US BANCORP MTN	70,148.40	0.98%	1.95%	02/12/14	11/15/18	1737	319	10/15/2018	A+	70,000.00	70,007.00
US BANCORP MTN	154,716.35	1.10%	2.20%	04/28/14	04/25/19	1823	480	3/25/2019	A+	155,000.00	155,438.65
US BANCORP MTN	209,674.50	1.10%	2.20%	04/28/14	04/25/19	1823	480	3/25/2019	A+	210,000.00	210,594.30
US BANCORP MTN	95,641.25	1.10%	2.20%	06/10/14	04/25/19	1780	480	3/25/2019	A+	95,000.00	95,268.85
US BANCORP MTN	279,518.40	1.31%	2.62%	01/19/17	01/24/22	1831	1485	12/23/2021	A+	280,000.00	281,607.20
WAL MART STORES INC	319,705.60	0.56%	1.13%	04/05/13	04/11/18	1832	101		AA	320,000.00	319,920.00
WALMART STORES INC	149,997.00	0.82%	1.76%	10/11/17	10/09/19	728	647		AA	150,000.00	149,467.50

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended December 31, 2017

DESCRIPTION	BOOK VALUE 12/31/2017	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 12/31/2017
WALT DISNEY CO MTN	129,825.80	0.83%	1.65%	01/05/16	01/08/19	1099	373		A+	130,000.00	129,613.90
WALT DISNEY MTN	249,710.00	0.90%	1.82%	06/01/17	06/05/20	1100	887		A+	250,000.00	247,930.00
WALT DISNEY MTN	79,979.20	0.98%	1.96%	03/01/17	03/04/20	1099	794		A+	80,000.00	79,740.00
TOTAL AND AVERAGES	\$ 21,430,838	0.94%	1.88%			1,357	672			\$ 21,450,000	\$ 21,352,926

ASSET BACKED SECURITIES

ALLY AUTO	\$ 144,987	0.14%	1.71%	01/24/17	06/15/21	1603	1262		N/A	\$ 145,000	\$ 144,324
ALLY AUTO	184,980.70	0.15%	1.75%	05/16/17	09/15/21	1583	1354		AAA	185,000.00	183,952.90
ALLY AUTO	334,960.50	0.15%	1.79%	03/21/17	08/16/21	1609	1324		N/A	335,000.00	333,770.55
AMERICAN EXPRESS	299,951.94	0.14%	1.65%	05/22/17	12/15/21	1668	1445		AAA	300,000.00	298,449.00
BANK OF AMERICA	295,426.37	0.11%	1.36%	10/28/15	09/15/20	1784	989		AAA	295,000.00	294,681.40
CARMAX AUTO OWNER	80,733.59	0.10%	1.21%	10/19/16	11/15/19	1122	684		N/A	80,737.97	80,568.42
CARMAX AUTO OWNER	158,186.08	0.13%	1.54%	01/25/17	02/18/20	1119	779		N/A	158,186.08	157,977.27
CITIBANK CREDIT	225,600.75	0.94%	1.93%	05/15/17	04/07/22	1788	1558		AAA	225,000.00	223,596.00
CITIBANK CREDIT CARD	374,928.19	0.87%	1.74%	01/19/17	01/19/21	1461	1115		AAA	375,000.00	374,163.75
CNH EQUIPMENT TRUST	125,488.46	0.10%	1.26%	09/13/16	02/18/20	1253	779		AAA	125,499.88	125,260.18
CNH EQUIPMENT TRUST	249,066.46	0.14%	1.64%	03/16/17	07/15/22	1947	1657		AAA	249,076.02	248,714.86
FORD CREDIT AUTO	99,990.52	0.11%	1.34%	04/19/16	10/15/20	1640	1019		AAA	100,000.00	99,531.00
FORD CREDIT AUTO	284,998.95	0.14%	1.68%	01/18/17	06/15/21	1609	1262		N/A	285,000.00	283,215.90
HONDA AUTO	249,965.23	0.10%	1.17%	08/15/16	05/18/20	1372	869		AAA	250,000.00	248,487.50
HONDA AUTO	264,192.22	0.10%	1.24%	10/18/16	04/18/19	912	473		AAA	264,199.59	263,700.25
HONDA AUTO	243,675.72	0.12%	1.39%	05/24/16	04/15/20	1422	836		N/A	243,680.45	242,876.30
HONDA AUTO	181,956.13	0.12%	1.42%	03/21/17	07/22/19	853	568		N/A	181,960.47	181,714.82
HONDA AUTO	541,316.99	0.14%	1.73%	12/27/17	07/21/21	1302	1298		N/A	545,000.00	541,462.95
HONDA AUTO	209,977.26	0.15%	1.80%	09/25/17	09/20/21	1456	1359		AAA	210,000.00	208,425.00
HYUNDAI AUTO	199,973.08	0.11%	1.31%	09/14/16	04/15/21	1674	1201		AAA	200,000.00	197,876.00
HYUNDAI AUTO	89,982.54	0.13%	1.56%	03/22/16	09/15/20	1638	989		AAA	90,000.00	89,738.10
HYUNDAI AUTO	179,985.44	0.15%	1.77%	03/22/17	08/16/21	1608	1324		AAA	180,000.00	179,053.20
HYUNDAI AUTO	339,941.08	0.15%	1.79%	08/09/17	01/18/22	1623	1479		AAA	340,000.00	337,341.20
JOHN DEERE OWNER	109,013.38	0.09%	1.09%	07/19/16	02/15/19	941	411		N/A	109,020.03	108,952.44
JOHN DEERE OWNER	119,990.45	0.10%	1.26%	07/19/16	06/15/20	1427	897		N/A	120,000.00	119,254.80
JOHN DEERE OWNER	318,633.16	0.11%	1.36%	02/23/16	04/15/20	1513	836		N/A	318,683.32	317,794.19
JOHN DEERE OWNER	203,423.67	0.13%	1.50%	02/22/17	10/15/19	965	653		N/A	203,424.48	203,157.99
JOHN DEERE OWNER	134,988.27	0.13%	1.59%	07/11/17	04/15/20	1009	836		N/A	135,000.00	134,665.20
JOHN DEERE OWNER	124,990.85	0.15%	1.83%	07/11/17	10/15/21	1557	1384		N/A	125,000.00	124,067.50
JOHN DEERE OWNER	94,993.05	0.15%	1.83%	07/11/17	10/15/21	1557	1384		N/A	95,000.00	94,291.30
NISSAN AUTO	99,945.75	0.09%	1.07%	08/02/16	05/15/19	1016	500		N/A	99,949.68	99,876.72
NISSAN AUTO	119,988.53	0.10%	1.19%	08/02/16	01/15/21	1627	1111		N/A	120,000.00	118,765.20
NISSAN AUTO	99,984.49	0.11%	1.33%	04/18/16	01/15/21	1733	1111		N/A	100,000.00	99,309.00
NISSAN AUTO	238,573.40	0.11%	1.37%	10/06/15	05/15/20	1683	866		N/A	238,603.77	237,842.62
NISSAN AUTO	178,665.87	0.12%	1.47%	03/21/17	01/15/20	1030	745		N/A	178,666.78	178,345.18
NISSAN AUTO	259,985.47	0.15%	1.76%	08/16/17	10/15/21	1521	1384		N/A	260,000.00	258,052.60
TOYOTA AUTO	169,338.05	0.09%	1.06%	10/04/16	05/15/19	953	500		AAA	169,351.59	169,092.48
TOYOTA AUTO	124,996.65	0.10%	1.15%	08/01/16	08/17/20	1477	960		AAA	125,000.00	124,157.50
TOYOTA AUTO	448,399.21	0.11%	1.31%	05/02/16	04/15/20	1444	836		AAA	448,422.13	446,736.06
TOYOTA AUTO	499,995.25	0.15%	1.76%	07/25/17	07/15/20	1086	927		AAA	500,000.00	498,485.00
TOYOTA AUTO	319,975.46	0.15%	1.77%	05/09/17	07/15/21	1528	1292		AAA	320,000.00	317,891.20
TOTAL AND AVERAGES	\$ 9,026,146	0.16%	1.50%			1,417	1,031			\$ 9,029,462	\$ 8,989,618

SUPRANATIONALS

ROYAL BANK MTN	\$ 577,179	1.25%	2.50%	12/11/17	01/19/21	1135	1115		AA-	\$ 575,000	\$ 576,702
INTER AMER DEV BK	598,200.00	0.50%	1.01%	04/05/16	05/13/19	1133	498		AAA	600,000.00	592,398.00
INTER AMER DEV BK	763,186.95	0.81%	1.64%	04/05/17	05/12/20	1133	863		AAA	765,000.00	757,816.65
INTER AMER DEV BK	419,004.60	0.81%	1.64%	04/05/17	05/12/20	1133	863		AAA	420,000.00	416,056.20
INTER AMER DEV BK	493,825.00	0.88%	1.80%	09/26/17	09/14/22	1814	1718		N/A	500,000.00	487,915.00
INTER AMER DEV BK	913,874.55	1.06%	2.14%	01/10/17	01/18/22	1834	1479		N/A	915,000.00	910,946.55
INTER AMER DEV BK	403,707.64	1.06%	2.13%	10/02/17	11/09/20	1134	1044		AAA	400,000.00	400,340.00
INTL BK M T N	629,867.70	0.44%	0.89%	07/06/16	08/15/19	1135	592		AAA	630,000.00	618,874.20
INTL BK M T N	1,043,223.50	0.50%	1.01%	09/30/15	10/05/18	1101	278		AAA	1,045,000.00	1,038,447.85

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended December 31, 2017

DESCRIPTION	BOOK VALUE 12/31/2017	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 12/31/2017
INTL BK M T N	418,992.00	0.75%	1.56%	09/12/17	09/12/20	1096	986		0	420,000.00	420,000.00
TOTAL AND AVERAGES	\$ 6,261,061	0.81%	1.63%			1,265	944			\$ 6,270,000	\$ 6,219,496

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS-OPEB - PENSION ASSETS)	\$ 12,229,389	1.44%	1.44%	10/01/17	01/01/18	92	1			\$ 12,229,389	\$ 13,309,580
TOTAL AND AVERAGES	\$ 12,229,389	1.44%	1.44%			92	1			\$ 12,229,389	\$ 13,309,580

INVESTMENTS WITH BOND TRUSTEES

BNY -GOLDMAN SACHS FINANCIAL FEDERAL	\$ 4,209	0.00%	0.00%	10/01/17	01/01/18	92	1			\$ 4,209	\$ 4,209
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	30,020	0.01%	0.01%	10/01/17	01/01/18	92	1			30,020	30,020
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	548,205	0.01%	0.01%	10/01/17	01/01/18	92	1			548,205	548,205
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	428,711	0.01%	0.01%	10/01/17	01/01/18	92	1			428,711	428,711
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	13	0.00%	0.00%	10/01/17	01/01/18	92	1			13	13
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/8527	786,345	0.00%	0.00%	10/01/17	01/01/18	92	1			786,345	786,345
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	32,241	0.01%	0.01%	10/01/17	01/01/18	92	1			32,241	32,241
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,368,496	0.00%	0.00%	10/01/17	01/01/18	92	1			1,368,496	1,368,496
FREEMONT BANK ESCROW-INVESCO TREASURY CASH MGMT	824	0.00%	0.00%	10/01/17	01/01/18	92	1			824	824
FIRE STATION LOAN	113,762	0.00%	0.00%	10/01/17	01/01/18	92	1			113,762	113,762
TOTAL AND AVERAGES	\$ 3,312,826	0.00%	0.00%			92	1			\$ 3,312,826	\$ 3,312,826

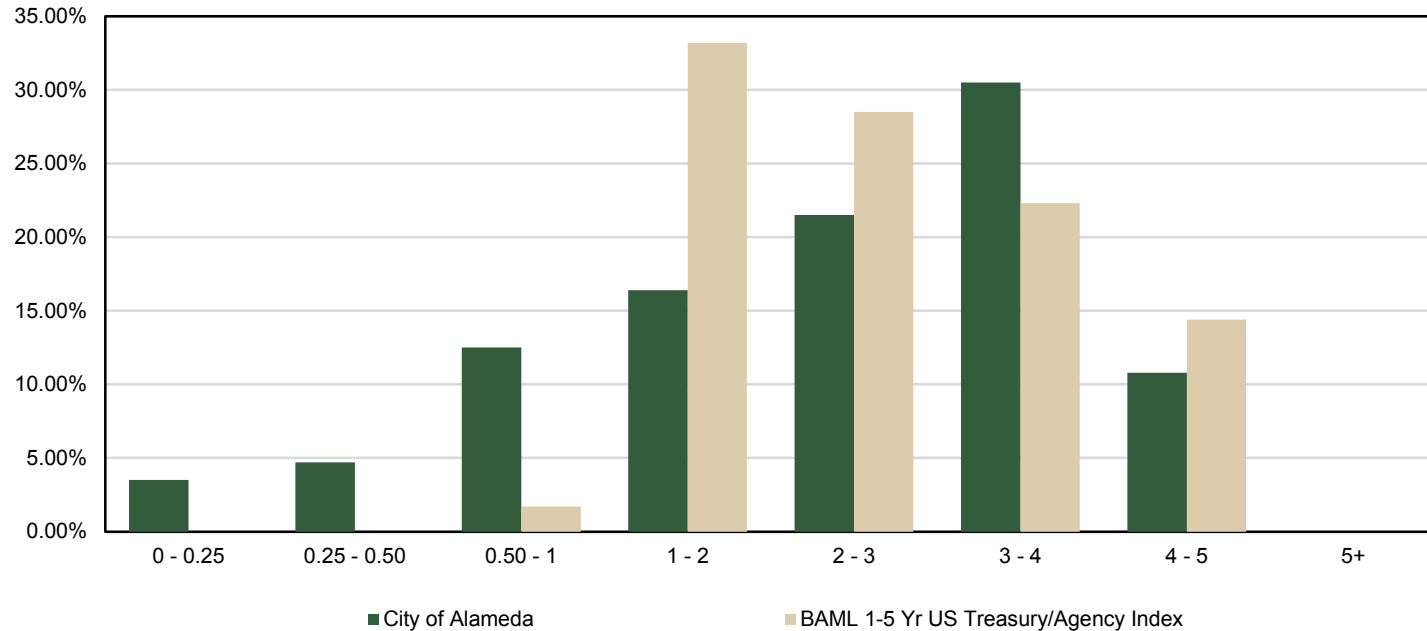
TOTAL INVESTMENT REPORT	\$ 199,151,113									\$ 199,347,699	\$ 199,525,620
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Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of December 31, 2017



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	3.5%	4.7%	12.5%	16.4%	21.5%	30.5%	10.8%	0.0%
Benchmark*	0.0%	0.0%	1.7%	33.2%	28.5%	22.3%	14.4%	0.0%

*BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda

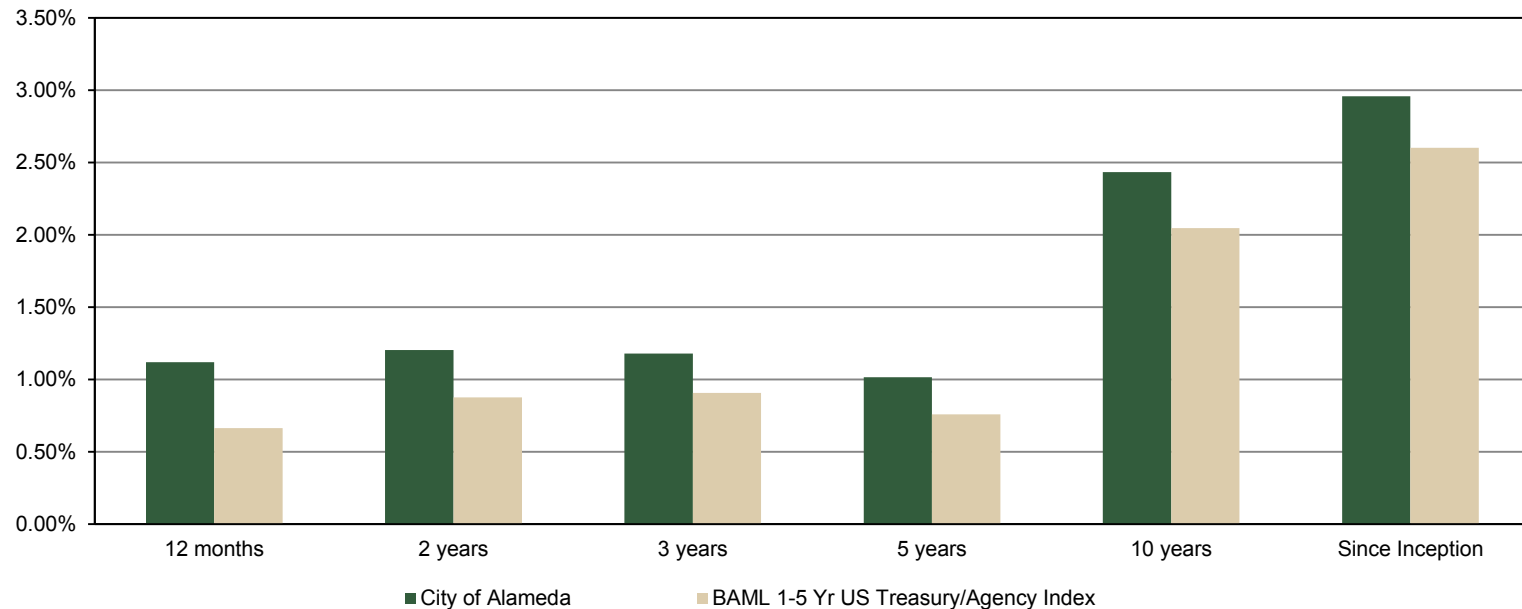
Period Ending

December 31, 2017

Total Rate of Return

Annualized Since Inception

July 31, 2002

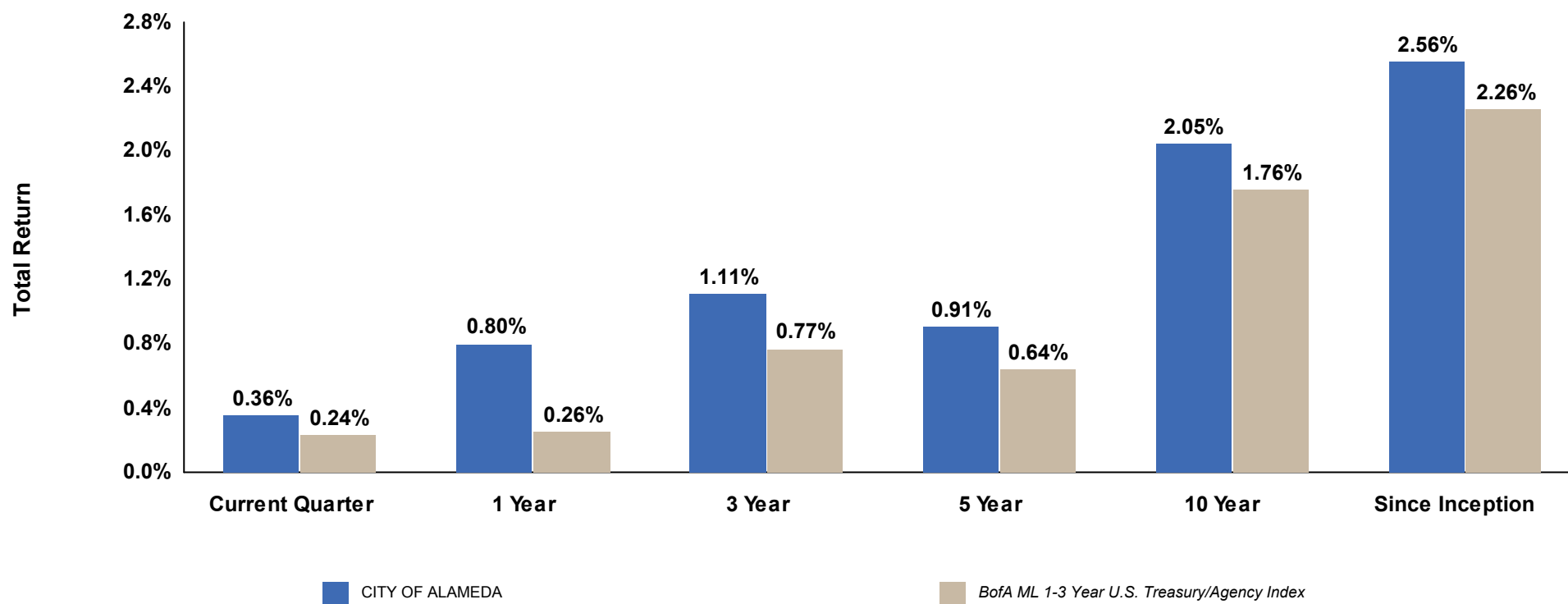


	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Alameda	-0.27%	1.12%	1.20%	1.18%	1.02%	2.43%	2.96%
BAML 1-5 Yr US Treasury/Agency Index	-0.38%	0.66%	0.88%	0.91%	0.76%	2.05%	2.60%

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*	1.79	0.36%	0.80%	1.11%	0.91%	2.05%	2.56%
CITY OF ALAMEDA - PFM & CHANDLER COMBINED PORTFOLIO*	2.23	0.37%	0.68%	1.29%	1.01%	2.39%	2.83%
BofA ML 1-3 Year U.S. Treasury/Agency Index	1.80	0.24%	0.26%	0.77%	0.64%	1.76%	2.26%
Difference		0.13%	0.42%	0.52%	0.37%	0.63%	0.57%

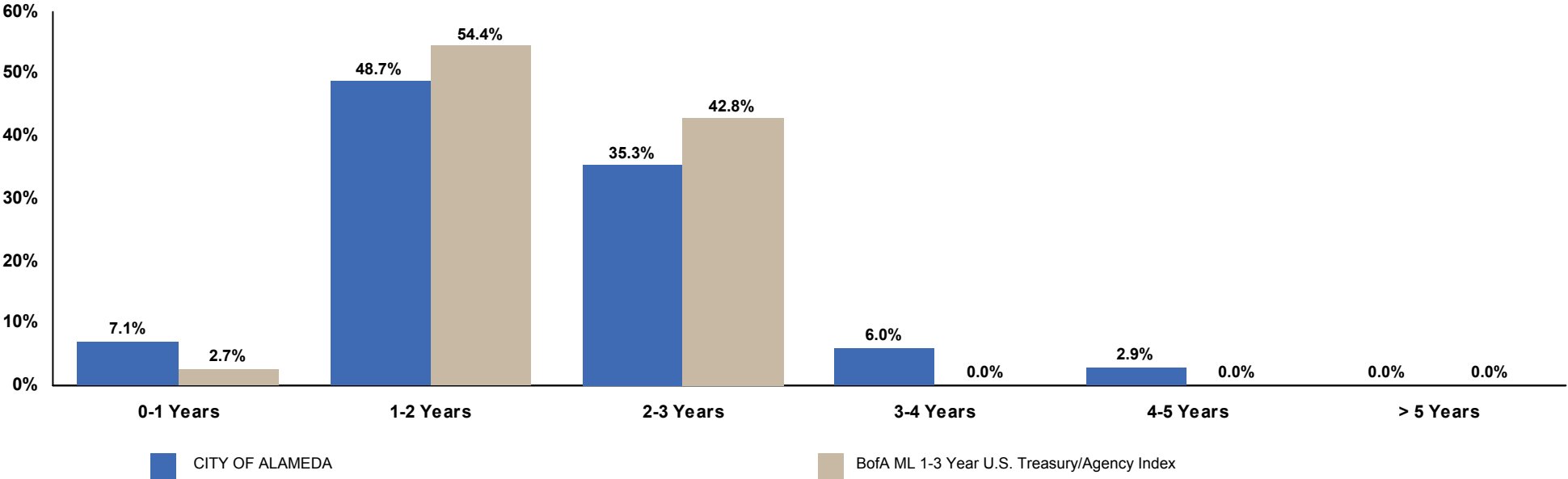


*Portfolio performance is gross of fees unless otherwise indicated.

Maturity Distribution

As of September 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	1.61%	2.09 yrs	7.1%	48.7%	35.3%	6.0%	2.9%	0.0%
BofA ML 1-3 Year U.S. Treasury/Agency Index	1.49%	1.93 yrs	2.7%	54.4%	42.8%	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)
12/30/17	1.30	1.18	177
12/31/17	1.30	1.18	186
01/01/18	1.30	1.30	186
01/02/18	1.32	1.31	194
01/03/18	1.33	1.32	193
01/04/18	1.34	1.32	192
01/05/18	1.34	1.33	192
01/06/18	1.34	1.33	192
01/07/18	1.34	1.33	192
01/08/18	1.34	1.33	187
01/09/18	1.34	1.33	187
01/10/18	1.34	1.33	187
01/11/18	1.35	1.33	186
01/12/18	1.35	1.34	186
01/13/18	1.35	1.34	186
01/14/18	1.35	1.34	186
01/15/18	1.35	1.34	186
01/16/18	1.35	1.34	186
01/17/18	1.35	1.34	186
01/18/18	1.36	1.34	186
01/19/18	1.36	1.34	184
01/20/18	1.36	1.34	184
01/21/18	1.36	1.34	184
01/22/18	1.36	1.34	181
01/23/18	1.36	1.34	182
01/24/18	1.37	1.35	181
01/25/18	1.37	1.35	180
01/26/18	1.37	1.35	180
01/27/18	1.37	1.35	180
01/28/18	1.37	1.35	180
01/29/18	1.37	1.35	181

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 12/31/17

Apportionment Rate: 1.20%
 Earnings Ratio: .00003301121703481
 Fair Value Factor: 0.998093529
 Daily: 1.30%
 Quarter to Date: 1.18%
 Average Life: 186

**PMIA Average Monthly
Effective Yields**

Dec 2017 1.239
 Nov 2017 1.172
 Oct 2017 1.143

**Pooled Money Investment Account
Portfolio Composition
12/31/17
\$74.3 billion**

