



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

June 15, 2016

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending March 31, 2016, and find that it complies with the Investment Policy established by my office.

Sincerely,

Kevin Kennedy
City Treasurer

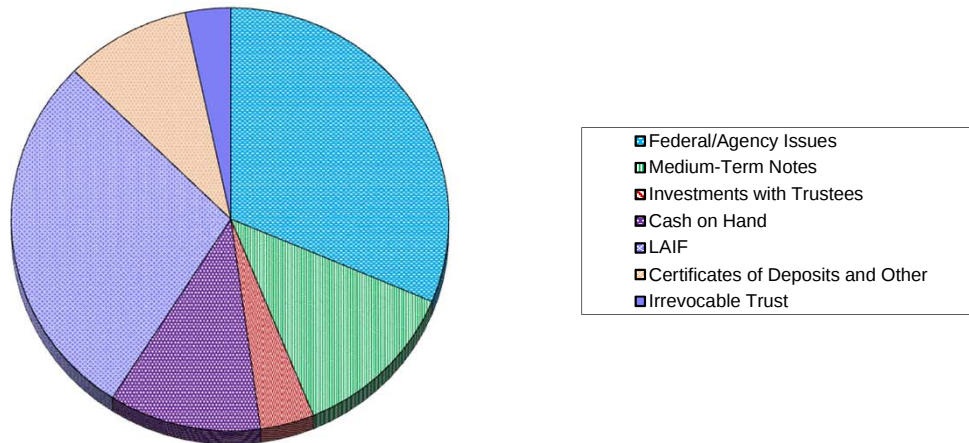


Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended March 31, 2016

Investments by Type



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value*
Cash on Hand	\$ 10,075	0.01%	1	0.00%	\$ 10,075
Cash on Deposit	18,626,548	11.25%	1	0.01%	18,626,548
Total Cash on Hand	18,636,623	11.27%	1	0.01%	18,636,623
Irrevocable Trust	5,571,151	3.36%	1	4.52%	5,571,151
Investments with Bond Trustees	6,591,523	3.98%	1	0.02%	6,591,523
Local Agency Investment Fund	\$ 47,084,134	28.44%	1	0.46%	\$ 47,094,543
Certificates of Deposit	11,622,711	7.02%	360	0.96%	11,621,145
Federal/Agency Issues	51,596,665	31.16%	915	1.23%	52,162,717
Medium Term Notes/Commercial Paper	20,646,219	12.47%	809	1.35%	20,791,308
Asset Backed Securities	2,779,522	1.68%	1,460	1.12%	2,782,398
Supranationals	1,043,224	0.63%	918	1.06%	1,048,315
Total Investment Portfolio	\$ 134,772,475	81.40%	442	0.95%	\$ 135,500,426
Total Portfolio	\$ 165,571,772				\$ 166,299,723

Amount over (under) market value vs. Book Value \$ 727,951
 % of Portfolio 0.44%
 Average Maturity of Portfolio 1.21 year

	General Fund	All Funds**
FY14-15 Interest Income	\$ 387,117	\$ 1,135,302
FY15-16 Interest Income	\$ 422,856	\$ 757,415
Total Callable investments / % of Total	1,770,751	1%

* Market Value from sources including:
 --PFM Asset Management
 --Chandler Asset Management
 --Bank of New York
 --Union Bank

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

** not all funds budget for interest earnings

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 - Details on Investment Portfolio Summary Report
For the Quarter Ended
March 31, 2016

DESCRIPTION	BOOK VALUE	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY DAYS	REMAINING LIFE DAYS	CALL DATE	S&P RATING	PAR VALUE	MARKET VALUE
CASH ON HAND											
PETTY CASH	\$ 5,330		0.000%							\$ 5,330	\$ 5,330
CHANGE BOXES	4,745		0.000%							4,745	4,745
TOTAL	\$ 10,075		0.000%							\$ 10,075	\$ 10,075
CASH IN BANK											
WELLS FARGO GENERAL CHECKING	\$ 17,540,755	0.000%	0.000%							\$ 17,540,755	\$ 17,540,755
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS)	53,267	0.250%	0.250%							53,267	53,267
BANK OF MARIN TIDELANDS PM REALTY(OPERATING)	7,128	0.000%	0.000%							7,128	7,128
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	188,321	0.000%	0.000%							188,321	188,321
BANK OF MARIN FISC PM REALTY(BUSINESS)	132,182	0.100%	0.100%							132,182	132,182
BANK OF MARIN FISC PM REALTY(OPERATING)	164	0.000%	0.000%							164	164
BANK OF MARIN ALAMEDA POINT RENTAL G & L CHECKING	16,422	0.000%	0.000%							16,422	16,422
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS)	362,790	0.120%	0.180%							362,790	362,790
BANK OF MARIN ALAMEDA POINT PM REALITY (OPERATING)	20,000	0.000%	0.000%							20,000	20,000
First Community Bank - Escrow	304	0.000%	0.000%							304	304
OSHKOSH 701-10507 LEASE ESCROW	-	0.000%	0.000%							-	-
ABAG - DEPOSIT	44,931	0.000%	0.000%							44,931	44,931
RISK MANAGEMENT ESCROW	50,000	0.000%	0.000%							50,000	50,000
US Bank - Fidelity Institution MMA (Chandler)	40,968	0.100%	0.100%							40,968	40,968
US Bank - Fidelity Institution MMA (PFM)	169,316	0.100%	0.100%							169,316	169,316
TOTAL	\$ 18,626,548	0.004%	0.005%							\$ 18,626,548	\$ 18,626,548
TOTAL AND AVERAGES	-	0.000%	0.000%			0	0			\$0.00	\$0.00
LOCAL AGENCY INVESTMENT	\$ 47,084,134	0.460%	0.460%	01/01/16	04/01/16	91	1			\$ 47,084,134	\$ 47,094,543
TOTAL AND AVERAGES	\$ 47,084,134	0.460%	0.460%			91	1			\$ 47,084,134	\$ 47,094,543

City of Alameda - Details on Investment Portfolio Summary Report
For the Quarter Ended
March 31, 2016

DESCRIPTION	BOOK VALUE	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY DAYS	REMAINING LIFE DAYS	CALL DATE	S&P RATING	PAR VALUE	MARKET VALUE
<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN	96,240	0.145%	0.145%	01/30/16	01/30/17	366	305			96,240	96,240
BANK OF MARIN - ALAMEDA WEST LAGOON	50,000	0.145%	0.145%	03/30/16	03/30/17	365	364			50,000	50,000
BANK OF MARIN - Harbor Bay CD	25,000	0.145%	0.145%	08/19/14	08/19/16	731	141			25,000	25,000
BANK OF MARIN - MASTICK CD	466,471	0.195%	0.195%	02/04/16	02/04/17	366	310			466,471	466,471
TRANS PACIFIC BANK	95,000	0.300%	0.300%	02/05/16	02/04/17	365	310			95,000	95,507
CREDIT SUISSE NEW YORK CERT DEPOS	1,000,000.00	0.67%	0.67%	08/10/15	05/06/16	270	36		A-1	1,000,000	1,000,213.70
CANADIAN IMPERIAL BANK NY YCD	1,000,000.00	1.01%	1.01%	04/06/15	04/06/17	731	371		A-1	1,000,000	998,390.00
RABOBANK NEDERLAND NV CERT DEPOS	1,100,000.00	1.07%	1.07%	04/22/15	04/21/17	730	386		A-1	1,100,000	1,098,487.50
BMO HARRIS BANK NA CD	1,000,000.00	1.00%	1.01%	10/22/15	04/24/17	550	389		A-1	1,000,000	1,000,986.00
NORDEA BANK FINLAND NY CD	1,100,000.00	1.15%	1.15%	05/27/15	05/26/17	730	421		AA-	1,100,000	1,097,519.50
TORONTO DOMINION BANK NY YCD	1,000,000.00	1.24%	1.25%	06/16/15	06/16/17	731	442		AA-	1,000,000	1,001,305.00
SVENSKA HANDELSBANKEN NY FLT CERT DEPOS	1,000,000.00	0.83%	0.84%	11/20/15	08/24/17	643	511		A-1+	1,000,000	998,500.00
BANK OF NOVA SCOTIA HOUSTON YCD	1,000,000.00	1.56%	1.55%	11/06/15	11/06/17	731	585		A-1	1,000,000	1,003,110.00
SKANDINAVISKA ENSKILDA BANKEN NY CD	1,050,000.00	1.48%	1.48%	11/16/15	11/16/17	731	595		A-1	1,050,000	1,044,597.75
HSBC BANK USA NA FLOATING CERT DEPOS	800,000.00	0.95%	0.97%	11/17/15	11/17/17	731	596		A-1+	800,000	800,508.00
ROYAL BANK OF CANADA NY CD	840,000.00	1.70%	1.69%	03/11/16	03/09/18	728	708		AA-	840,000	844,309.20
TOTAL AND AVERAGES	\$ 11,622,711	0.952%	0.955%			594	360			\$ 11,622,711	\$ 11,621,145
<u>GOVERNMENT TREASURIES & AGENCIES</u>											
FREDDIE MAC GLOBAL NOTES	363,121.50	2.00%	1.193%	11/09/11	08/25/16	1751	147		AA+	350,000	352,074.45
FREDDIE MAC GLOBAL NOTES	259,735.00	2.00%	1.187%	09/14/11	08/25/16	1807	147		AA+	250,000	251,481.75
FHLB NOTES	424,371.00	0.63%	0.68%	06/26/14	12/28/16	916	272		AA+	425,000	425,370.60
FHLB NOTES	430,395.60	1.05%	1.031%	02/28/12	02/27/17	1826	333		AA+	430,000	431,634.43
FHLB NOTES	714,820.90	0.88%	0.70%	03/14/13	03/10/17	1457	344		AA+	710,000	711,469.70
FHLB NOTES	802,848.00	1.13%	1.050%	04/25/12	03/10/17	1780	344		AA+	800,000	803,060.00
US TREASURY NOTES	175,479.10	0.88%	0.78%	05/27/14	04/30/17	1069	395		AA+	175,000	175,417.03
US TREASURY NOTES	734,461.41	0.88%	0.596%	07/30/12	04/30/17	1735	395		AA+	725,000	726,727.68
FHLMC NOTES	777,140.21	1.25%	1.057%	05/30/12	05/12/17	1808	407		AA+	770,000	774,733.19
FHLB NOTES	434,386.00	1.00%	0.779%	09/21/12	06/09/17	1722	435		AA+	430,000	431,610.35
FHLB NOTES	171,553.80	1.01%	0.819%	07/26/12	06/19/17	1789	445		AA+	170,000	170,641.75
FEDERAL HOME LOAN BANK GLOBAL NOTES	758,122.50	1.00%	0.74%	03/26/13	06/21/17	1548	447		AA+	750,000	752,830.50
FREDDIE MAC GLOBAL NOTES	246,776.25	1.00%	0.849%	07/27/12	06/29/17	1798	455		AA+	245,000	245,728.88
FREDDIE MAC GLOBAL NOTES	101,086.00	1.00%	0.76%	12/27/12	07/28/17	1674	484		AA+	100,000	100,361.30
FREDDIE MAC GLOBAL NOTES	438,336.45	1.00%	0.842%	08/07/12	07/28/17	1816	484		AA+	435,000	436,571.66
US TREASURY NOTES	894,835.05	0.63%	0.86%	02/26/15	08/31/17	917	518		AA+	900,000	898,910.10
FFCB NOTES	440,000.00	0.83%	0.830%	09/18/12	09/21/17	1829	539		AA+	440,000	440,143.00
FHLMC NOTES	435,087.00	0.75%	1.51%	06/26/13	01/12/18	1661	652		AA+	450,000	449,840.25
FHLMC NOTES	444,015.00	0.75%	1.03%	01/28/13	01/12/18	1810	652		AA+	450,000	449,840.25
US TREASURY NOTES	881,100.00	0.88%	1.21%	12/29/14	01/31/18	1129	671		AA+	890,000	892,294.42
FREDDIE MAC GLOBAL NOTES	859,293.75	0.88%	1.27%	06/12/13	03/07/18	1729	706		AA+	875,000	876,307.25

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For the Quarter Ended
March 31, 2016

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FHLB NOTES	868,533.75	1.38%	1.54%	08/13/13	03/09/18	1669	708		AA+	875,000	884,607.50
US TREASURY NOTES	1,389,986.72	0.75%	0.87%	04/28/15	03/31/18	1068	730		AA+	1,395,000	1,394,891.19
US TREASURY NOTES	2,431,625.00	0.75%	1.00%	03/26/15	03/31/18	1101	730		AA+	2,450,000	2,449,808.90
US TREASURY NOTES	2,843,990.63	0.75%	1.05%	02/26/15	03/31/18	1129	730		AA+	2,870,000	2,869,776.14
FHLB NOTES	892,920.09	1.13%	1.02%	03/20/15	04/25/18	1132	755		AA+	890,000	896,742.64
US TREASURY NOTES	1,960,818.75	0.63%	0.96%	05/28/15	04/30/18	1068	760		AA+	1,980,000	1,974,121.38
FANNIE MAE GLOBAL NOTES	293,037.90	0.88%	1.53%	09/18/14	05/21/18	1341	781		AA+	300,000	300,368.70
FANNIE MAE GLOBAL NOTES	581,316.00	0.88%	1.57%	09/23/13	05/21/18	1701	781		AA+	600,000	600,737.40
FNMA NOTES	139,780.62	1.13%	1.18%	06/18/15	07/20/18	1128	841		AA+	140,000	140,990.08
FNMA NOTES	558,975.20	1.13%	1.19%	06/04/15	07/20/18	1142	841		AA+	560,000	563,960.32
US TREASURY NOTES	1,764,355.47	1.38%	1.10%	07/01/15	07/31/18	1126	852		AA+	1,750,000	1,773,378.25
US TREASURY NOTES	881,146.88	1.38%	0.94%	10/08/15	09/30/18	1088	913		AA+	870,000	882,302.67
TENNESSEE VALLEY AUTHORITY NOTES	259,789.40	1.75%	1.77%	09/18/14	10/15/18	1488	928		AA+	260,000	265,000.06
TENNESSEE VALLEY AUTHORITY NOTES	358,092.05	1.75%	1.57%	10/30/13	10/15/18	1811	928		AA+	355,000	361,827.01
TENNESSEE VALLEY AUTHORITY NOTES	266,950.40	1.75%	1.59%	10/29/13	10/15/18	1812	928		AA+	265,000	270,096.22
US TREASURY NOTES	706,535.16	1.25%	0.88%	3/30/2016	10/31/2018	945	944		AA+	700,000	707,601.10
US TREASURY NOTES	1,303,656.25	1.25%	1.15%	11/05/15	10/31/18	1091	944		AA+	1,300,000	1,314,116.70
US TREASURY NOTES	889,315.52	1.25%	1.50%	12/16/13	10/31/18	1780	944		AA+	900,000	909,773.10
FANNIE MAE GLOBAL NOTES	101,497.90	1.63%	1.20%	03/30/15	11/27/18	1338	971		AA+	100,000	101,982.50
FANNIE MAE GLOBAL NOTES	796,816.00	1.63%	1.71%	12/16/13	11/27/18	1807	971		AA+	800,000	815,860.00
US TREASURY NOTES	1,175,210.16	1.50%	1.35%	12/28/15	12/31/18	1099	1,005		AA+	1,170,000	1,191,069.36
US TREASURY NOTES	1,563,078.13	1.50%	1.22%	12/01/15	12/31/18	1126	1,005		AA+	1,550,000	1,577,912.40
US TREASURY NOTES	569,364.23	1.25%	1.47%	05/27/14	01/31/19	1710	1,036		AA+	575,000	581,401.48
US TREASURY NOTES	97,937.84	1.25%	1.69%	03/20/14	01/31/19	1778	1,036		AA+	100,000	101,113.30
US TREASURY NOTES	222,469.50	1.25%	1.49%	03/03/14	01/31/19	1795	1,036		AA+	225,000	227,504.93
FANNIE MAE BENCHMARK NOTE	250,512.75	1.88%	1.83%	03/20/14	02/19/19	1797	1,055		AA+	250,000	256,769.50
FANNIE MAE BENCHMARK NOTE	636,671.70	1.88%	1.65%	03/03/14	02/19/19	1814	1,055		AA+	630,000	647,059.14
US TREASURY NOTES	2,173,011.72	1.38%	1.02%	02/01/16	02/28/19	1123	1,064		AA+	2,150,000	2,181,241.65
US TREASURY NOTES	885,483.48	1.38%	1.72%	04/01/14	02/28/19	1794	1,064		AA+	900,000	913,077.90
US TREASURY NOTES	1,068,375.00	1.63%	1.04%	03/02/16	03/31/19	1124	1,095		AA+	1,050,000	1,072,723.05
US TREASURY NOTES	219,744.89	1.25%	1.78%	09/18/14	04/30/19	1685	1,125		AA+	225,000	227,416.95
US TREASURY NOTES	661,528.63	1.25%	1.68%	06/11/14	04/30/19	1784	1,125		AA+	675,000	682,250.85
FREDDIE MAC GLOBAL NOTES	885,175.20	1.25%	1.83%	09/04/14	08/01/19	1792	1,218		AA+	910,000	917,384.65
FNMA NOTES	902,043.00	1.75%	1.70%	10/29/14	09/12/19	1779	1,260		AA+	900,000	922,325.40
FREDDIE MAC GLOBAL NOTES	877,977.00	1.25%	1.78%	11/24/14	10/02/19	1773	1,280		AA+	900,000	903,874.50
US TREASURY NOTES	895,699.39	1.00%	1.67%	12/18/14	11/30/19	1808	1,339		AA+	925,000	924,602.25
FNMA NOTES	399,912.00	1.63%	1.63%	07/29/15	01/21/20	1637	1,391		AA+	400,000	406,865.60
US TREASURY NOTES	493,243.86	1.25%	1.58%	11/23/15	01/31/20	1530	1,401		AA+	500,000	503,437.50
US TREASURY NOTES	197,899.11	1.38%	1.63%	11/23/15	03/31/20	1590	1,461		AA+	200,000	202,171.80
US TREASURY NOTES	700,685.94	1.38%	1.35%	10/23/15	03/31/20	1621	1,461		AA+	700,000	707,601.30
US TREASURY NOTES	840,407.14	1.38%	1.62%	07/10/15	05/31/20	1787	1,522		AA+	850,000	858,533.15
FNMA BENCHMARK NOTES	900,486.00	1.50%	1.49%	09/29/15	06/22/20	1728	1,544		AA+	900,000	909,938.70
US TREASURY NOTES	900,284.27	1.38%	1.37%	09/29/15	08/31/20	1798	1,614		AA+	900,000	908,507.70
US TREASURY NOTES	885,905.36	1.38%	1.71%	11/23/15	10/31/20	1804	1,675		AA+	900,000	907,207.20
FNMA BENCHMARK NOTE	882,990.00	1.50%	1.90%	12/16/15	11/30/20	1811	1,705		AA+	900,000	909,006.30

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For the Quarter Ended
March 31, 2016

DESCRIPTION	BOOK VALUE	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY DAYS	REMAINING LIFE DAYS	CALL DATE	S&P RATING	PAR VALUE	MARKET VALUE
US TREASURY NOTES	899,124.11	1.38%	1.40%	03/09/16	01/31/21	1789	1,767		AA+	900,000	906,469.20
FHLB NOTES	766,889.20	1.38%	1.46%	02/17/16	02/18/21	1828	1,785		AA+	770,000	770,307.23
FNMA NOTES	568,450.74	1.38%	1.43%	03/30/16	02/26/21	1794	1,793		AA+	570,000	569,953.83
TOTAL AND AVERAGES	\$ 51,596,665	1.163%	1.233%			1,548	915			\$ 51,755,000	\$ 52,162,717
MEDIUM-TERM NOTES (CORP. BONDS)											
GOOGLE INC GLOBAL NOTES	125,672.40	2.13%	0.753%	11/16/12	05/19/16	1280	49		AA	120,000	120,229.80
GOOGLE INC GLOBAL NOTES	267,061.50	2.13%	0.752%	11/16/12	05/19/16	1280	49		AA	255,000	255,488.33
BANK OF TOKYO MITS UFJ LTD COMM PAPER	703,368.71	0.00%	0.70%	02/26/16	06/24/16	119	85		A-1	705,000	704,009.48
CATERPILLAR FINANCIAL SE	1,214,892.00	1.35%	0.91%	10/22/13	09/06/16	1050	159		A	1,200,000	1,203,553.20
JOHN DEERE CAPITAL CORP	499,365.00	1.05%	1.09%	10/08/13	10/11/16	1099	194		A	500,000	500,648.50
JOHN DEERE CAPITAL CORP NOTES	338,035.75	2.00%	1.050%	09/11/12	01/13/17	1585	288		A	325,000	327,827.50
JPMORGAN CHASE & CO	999,500.00	1.35%	1.37%	02/12/14	02/15/17	1099	321		A-	1,000,000	1,002,200.00
OCCIDENTAL PETROLEUM CORPORATE NOTES	445,366.05	1.75%	1.13%	03/08/13	02/15/17	1440	321		A	435,000	435,875.66
PFIZER INC CORPORATE NOTE	179,841.60	1.10%	1.13%	05/12/14	05/15/17	1099	410		AA	180,000	180,620.82
UNITED TECHNOLOGIES CORP NOTES	39,965.60	1.80%	1.818%	06/01/12	06/01/17	1826	427		A-	40,000	40,387.40
WELLS FARGO & COMPANY NOTES	998,740.00	1.15%	1.19%	05/27/14	06/02/17	1102	428		A	1,000,000	1,001,082.00
AMERICAN EXPRESS CREDIT CORP NOTES	872,865.00	1.13%	1.21%	06/02/14	06/05/17	1099	431		A-	875,000	874,203.75
ORACLE CORP NOTES	598,556.75	1.20%	1.48%	11/05/13	10/15/17	1440	563		AA-	605,000	608,531.99
BOEING COMPANY (FLOATING) NOTE	500,000.00	0.74%	0.61%	10/28/14	10/30/17	1098	578		A	500,000	499,701.00
HSBC USA INC NOTES	399,928.00	1.50%	1.51%	11/05/14	11/13/17	1104	592		A	400,000	399,448.80
CHEVRON CORP NOTE	440,000.00	1.35%	1.35%	11/10/14	11/15/17	1101	594		AA-	440,000	442,650.56
CHEVRON CORP (CALLABLE) GLOBAL NOTES	24,714.00	1.10%	1.40%	12/05/13	12/05/17	1461	614	11/5/2017	AA-	25,000	24,956.70
CHEVRON CORP (CALLABLE) GLOBAL NOTES	33,173.80	1.10%	1.70%	08/27/13	12/05/17	1561	614	11/5/2017	AA-	34,000	33,941.11
CHEVRON CORP (CALLABLE) GLOBAL NOTES	157,119.90	1.10%	1.69%	08/27/13	12/05/17	1561	614	11/5/2017	AA-	161,000	160,721.15
CHEVRON CORP (CALLABLE) GLOBAL NOTES	100,346.00	1.10%	1.03%	01/10/13	12/05/17	1790	614	11/5/2017	AA-	100,000	99,826.80
CHEVRON CORP (CALLABLE) GLOBAL NOTES	155,000.00	1.10%	1.104%	12/05/12	12/05/17	1826	614	11/5/2017	AA-	155,000	154,731.54
AMERICAN HONDA FINANCE CORPORATE NOTES	389,637.30	1.55%	1.58%	12/08/14	12/11/17	1099	620		A+	390,000	391,992.12
INTEL CORP CORPORATE NOTES	215,559.00	1.35%	1.296%	12/12/12	12/15/17	1829	624		A+	215,000	216,746.66
INTEL CORP CORPORATE NOTES	336,082.05	1.35%	1.283%	12/12/12	12/15/17	1829	624		A+	335,000	337,721.54
TOYOTA MOTOR CREDIT CORP NOTE	125,030.00	1.45%	1.44%	12/03/15	01/12/18	771	652		AA-	125,000	125,636.50
TOYOTA MOTOR CREDIT CORP NOTE	129,821.90	1.45%	1.50%	01/07/15	01/12/18	1101	652		AA-	130,000	130,661.96
TOYOTA MOTOR CREDIT CORP NOTE	144,801.35	1.45%	1.50%	01/07/15	01/12/18	1101	652		AA-	145,000	145,738.34
IBM CORP NOTES	847,407.50	1.13%	1.23%	02/03/15	02/06/18	1099	677		AA-	850,000	851,534.25
IBM CORP NOTES	568,261.50	1.13%	1.23%	02/03/15	02/06/18	1099	677		AA-	570,000	571,028.85
WAL-MART STORES INC GLOBAL NOTES	319,705.60	1.13%	1.14%	04/05/13	04/11/18	1832	741		AA	320,000	322,405.12
PEPSICO, INC CORP NOTES	269,832.60	1.25%	1.27%	05/01/15	04/30/18	1095	760		A	270,000	272,056.59
PEPSICO, INC CORP NOTES	209,974.80	1.25%	1.25%	04/27/15	04/30/18	1099	760		A	210,000	211,599.57
APPLE INC GLOBAL NOTES	544,863.00	1.00%	1.20%	05/20/13	05/03/18	1809	763		AA+	550,000	551,133.55
CISCO SYSTEMS INC CORP NOTE	859,853.80	1.65%	1.66%	06/10/15	06/15/18	1101	806		AA-	860,000	872,119.12
JOHN DEERE CAPITAL CORP NOTE	709,304.20	1.75%	1.78%	09/08/15	08/10/18	1067	862		A	710,000	716,693.88
AMERICAN HONDA FINANCE CORPORATE NOTES	297,242.00	2.13%	1.96%	12/10/13	10/10/18	1765	923		A+	295,000	300,310.00

City of Alameda - Details on Investment Portfolio Summary Report
For the Quarter Ended
March 31, 2016

				PURCHASE	MATURITY	LIFE TO	REMAINING		S&P	PAR	MARKET
DESCRIPTION	BOOK VALUE	RATE	YIELD	DATE	DATE	MATURITY DAYS	LIFE DAYS	CALL DATE	RATING	VALUE	VALUE
PRAXAIR INC (MAKE WHOLE CALL) CORP NOTES	561,033.90	1.25%	1.68%	01/08/15	11/07/18	1399	951		A	570,000	568,099.05
US BANCORP NOTES (CALLABLE)	70,148.40	1.95%	1.90%	02/12/14	11/15/18	1737	959	10/15/2018	A+	70,000	71,103.13
JOHN DEERE CAPITAL CORP NOTES	169,637.90	1.95%	1.99%	12/12/13	12/13/18	1827	987		A	170,000	172,482.17
THE WALT DISNEY CORPORATION	129,825.80	1.65%	1.70%	01/05/16	01/08/19	1099	1,013		A	130,000	132,254.85
GENERAL ELECTRIC CAPITAL CORP NOTES	230,064.40	2.30%	2.29%	01/08/14	01/14/19	1832	1,019		AA+	230,000	237,798.38
GENERAL ELECTRIC CAPITAL CORP NOTES	324,389.00	2.30%	2.34%	01/08/14	01/14/19	1832	1,019		AA+	325,000	336,019.45
AMERICAN HONDA FINANCE CORP NOTES	219,956.00	1.70%	1.71%	02/18/16	02/22/19	1100	1,058		A+	220,000	221,827.54
APPLE INC CORP NOTES	279,952.40	1.70%	1.71%	02/16/16	02/22/19	1102	1,058		AA+	280,000	284,183.48
CISCO SYSTEMS INC GLOBAL NOTES	64,890.15	2.13%	2.16%	03/07/14	03/01/19	1820	1,065		AA-	65,000	66,875.45
CISCO SYSTEMS INC GLOBAL NOTES	170,263.50	2.13%	2.09%	03/06/14	03/01/19	1821	1,065		AA-	170,000	174,905.01
CISCO SYSTEMS INC GLOBAL NOTES	171,271.60	2.13%	1.97%	03/04/14	03/01/19	1823	1,065		AA-	170,000	174,905.01
CISCO SYSTEMS INC GLOBAL NOTES	170,890.80	2.13%	2.01%	03/04/14	03/01/19	1823	1,065		AA-	170,000	174,905.01
BERKSHIRE HATHAWAY INC NOTES	89,931.60	1.70%	1.73%	03/08/16	03/15/19	1102	1,079		AA	90,000	91,248.93
US BANK NA (CALLABLE) CORPORATE NOTES	95,641.25	2.20%	2.05%	06/10/14	04/25/19	1780	1,120	3/25/2019	A+	95,000	96,778.69
US BANK NA (CALLABLE) CORPORATE NOTES	154,716.35	2.20%	2.24%	05/01/14	04/25/19	1820	1,120	3/25/2019	A+	155,000	157,902.07
US BANK NA (CALLABLE) CORPORATE NOTES	209,674.50	2.20%	2.23%	05/01/14	04/25/19	1820	1,120	3/25/2019	A+	210,000	213,931.83
BANK OF NEW YORK MELLON NT (CALLABLE)	185,286.75	2.30%	2.27%	09/08/14	09/11/19	1829	1,259	8/11/2019	A	185,000	189,411.70
BANK OF NEW YORK MELLON NT (CALLABLE)	369,929.70	2.30%	2.30%	09/04/14	09/11/19	1833	1,259	8/11/2019	A	370,000	378,823.39
WELLS FARGO & CO	459,374.40	2.15%	2.18%	02/02/15	01/30/20	1823	1,400		A	460,000	465,371.42
WELLS FARGO & CO	115,000.00	2.15%	2.15%	02/02/15	01/30/20	1823	1,400		A	115,000	116,342.86
COSTCO WHOLESALE CORPORATE NOTES	364,616.75	1.75%	1.77%	02/05/15	02/15/20	1836	1,416		A+	365,000	370,116.57
QUALCOMM INC CORPORATE GLOBAL NOTES	266,959.80	2.25%	2.49%	06/11/15	05/20/20	1805	1,511		A+	270,000	276,777.54
QUALCOMM INC CORPORATE GLOBAL NOTES	267,059.70	2.25%	2.49%	06/11/15	05/20/20	1805	1,511		A+	270,000	276,777.54
MICROSOFT CORP NOTES	229,816.00	2.00%	2.02%	11/03/15	11/03/20	1827	1,678		AAA	230,000	235,646.96
EXXON MOBIL CORPORATE NOTES	215,000.00	2.22%	2.22%	03/03/16	03/01/21	1824	1,796	2/1/2021	AAA	215,000	218,805.93
TOTAL AND AVERAGES	\$ 20,646,219	1.353%	1.345%			1,457	809			\$ 20,630,000	\$ 20,791,308
ASSET BACKED SECURITIES											
HONDA ABS 2014-1 A3	344,376.60	0.67%	0.86%	07/17/15	11/21/17	858	600		NR	345,159	344,750.55
HONDA ABS 2016-1 A2	354,964.54	1.01%	1.02%	02/16/16	06/18/18	853	809		AAA	355,000	354,752.88
HONDA ABS 2015-4 A3	269,963.63	1.23%	1.24%	10/14/15	09/21/19	1438	1,269		AAA	270,000	270,176.50
HONDA ABS 2016-1 A3	239,965.90	1.22%	1.23%	02/16/16	12/18/19	1401	1,357		AAA	240,000	239,815.92
FORD ABS 2015-C A3	259,949.40	1.41%	1.42%	09/15/15	02/15/20	1614	1,416		AAA	260,000	261,028.30
TOYOTA ABS 2016-A A3	299,982.99	1.25%	1.25%	02/23/16	03/15/20	1482	1,445		AAA	300,000	300,121.95
JOHN DEERE ABS 2016-A A3	344,945.70	1.36%	1.37%	03/02/16	04/15/20	1505	1,476		NR	345,000	344,700.47
NISSAN ABS 2015-C A3	279,964.36	1.37%	1.38%	10/06/15	05/15/20	1683	1,506		NR	280,000	280,753.26
HYUNDAI ABS 2016-A A3	89,982.54	1.56%	1.57%	03/22/16	09/15/20	1638	1,629		AAA	90,000	90,295.59
BANK OF AMER CREDIT CARD TR 2015-A2	295,426.37	1.36%	1.30%	10/28/15	09/15/20	1784	1,629		AAA	295,000	296,002.97
TOTAL AND AVERAGES	\$ 2,779,522	1.100%	1.123%			1,584	1,460			\$ 2,780,159	\$ 2,782,398
SUPRANATIONALS											

City of Alameda - Details on Investment Portfolio Summary Report
For the Quarter Ended
March 31, 2016

DESCRIPTION	BOOK VALUE	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY DAYS	REMAINING LIFE DAYS	CALL DATE	S&P RATING	PAR VALUE	MARKET VALUE
INTL BANK OF RECON AND DEV GLOBAL NOTES	1,043,223.50	1.00%	1.06%	10/07/15	10/05/18	1094	918		AAA	1,045,000	1,048,314.74
TOTAL AND AVERAGES	\$ 1,043,224	1.000%	1.060%			1,094	918			\$ 1,045,000	\$ 1,048,315

Sector Allocation and Compliance

<u>Security Type</u> ¹	<u>March 31, 2016</u>	<u>% of Portfolio</u>	<u>December 31, 2015</u>	<u>% of Portfolio</u>	<u>Permitted by Policy</u>
U.S. Treasuries	\$20,281,237	48%	\$17,649,096	42%	100%
Federal Agencies	\$0	0%	\$1,821,808	4%	100%
Negotiable Certificates of Deposit	\$10,887,927	26%	\$10,022,066	24%	30%
Municipal Obligations	\$0	0%	\$0	0%	100%
Medium-Term Corporate Notes	\$9,224,012	22%	\$11,169,402	27%	30%
Asset-Backed Securities	\$1,738,194	4%	\$1,097,672	3%	10%
Totals	\$42,131,370	100%	\$41,760,044	100%	

Notes:

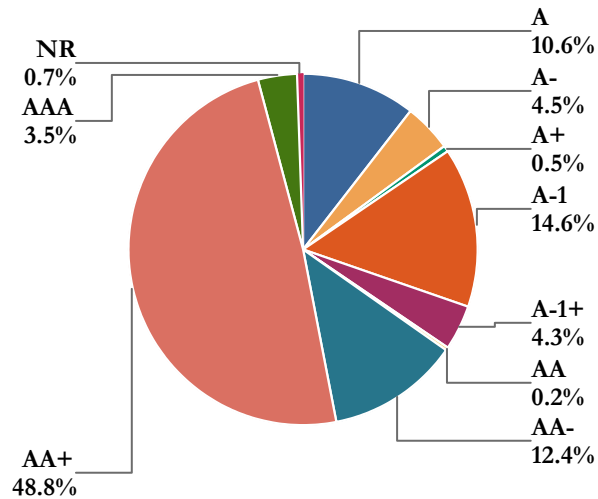
1. End of quarter trade-date market values of portfolio holdings, excluding accrued interest and money market fund balances.

Portfolio Statistics

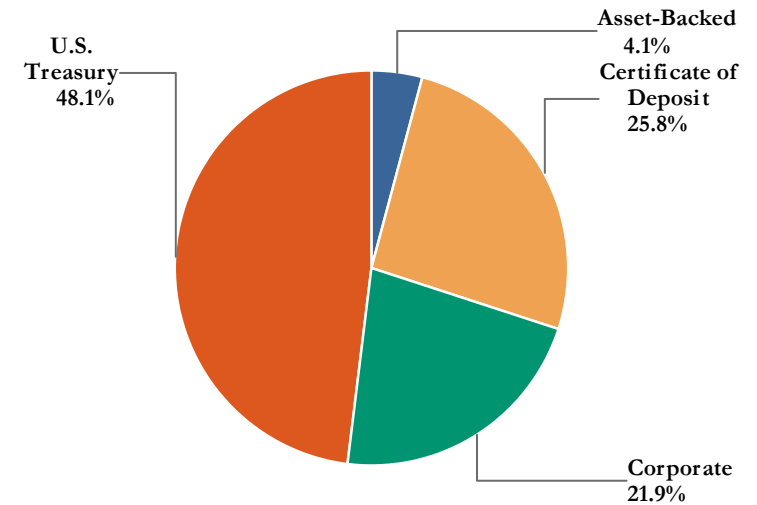
As of March 31, 2016

Par Value:	41,935,000
Total Market Value:	42,330,035
Market Value:	42,131,370
Accrued Interest:	110,348
Cash:	88,316
Amortized Cost:	41,967,827
Yield at Market:	0.95%
Yield at Cost:	1.14%
Effective Duration:	1.77 Years
Duration to Worst:	1.87 Years
Average Maturity:	1.94 Years
Average Credit (**)	AA

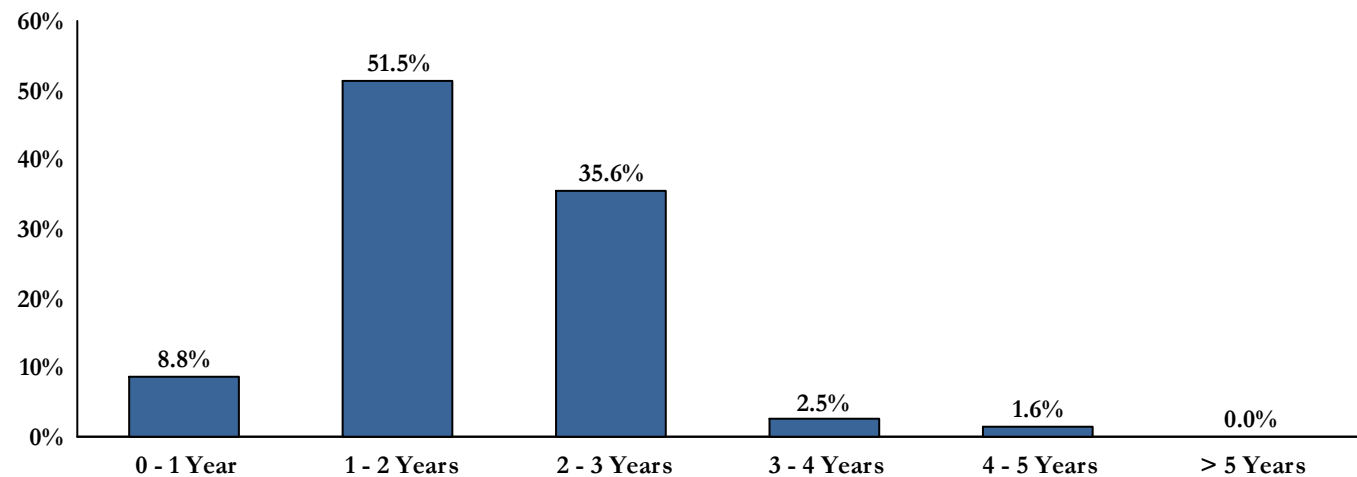
Credit Quality (S&P Ratings)



Sector Allocation



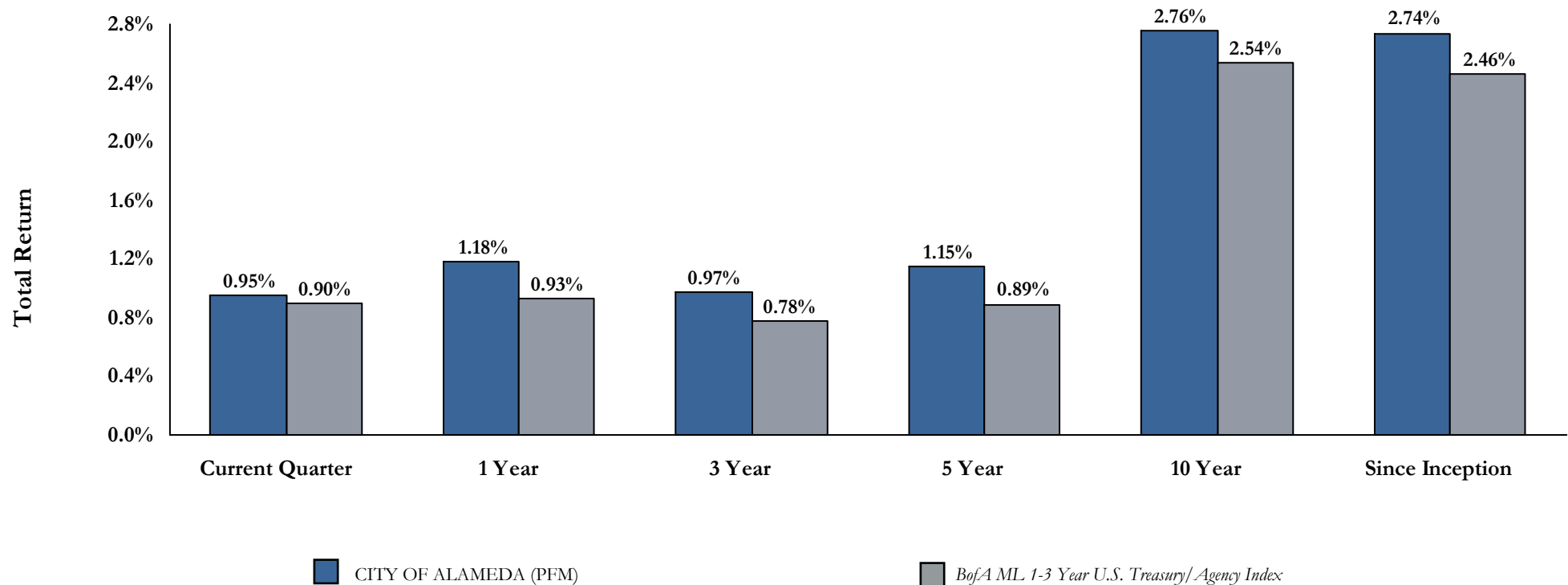
Maturity Distribution



** An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Current Quarter	1 Year	Annualized Return			Since Inception (06/30/02)
				3 Year	5 Year	10 Year	
CITY OF ALAMEDA (PFM)	1.77	0.95%	1.18%	0.97%	1.15%	2.76%	2.74%
<i>BofA ML 1-3 Year U.S. Treasury/Agency Index</i>	1.79	0.90%	0.93%	0.78%	0.89%	2.54%	2.46%
Difference		0.05%	0.25%	0.19%	0.26%	0.22%	0.28%



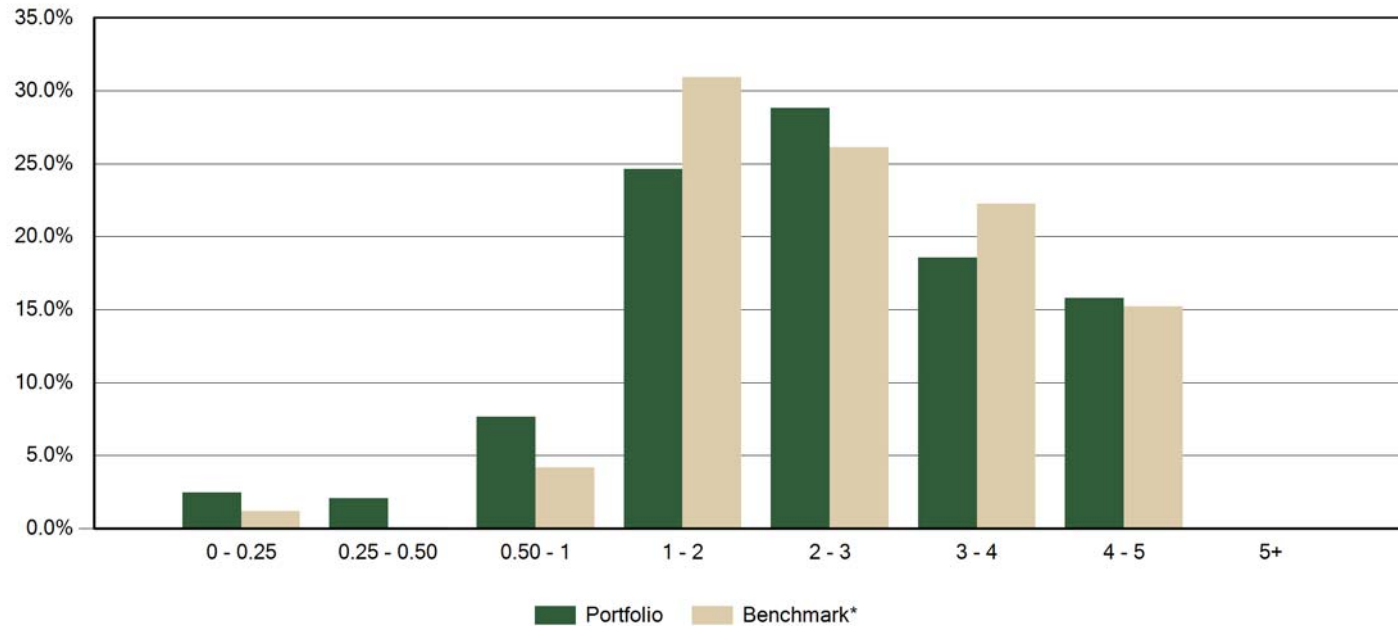
Portfolio performance is gross of fees unless otherwise indicated.



Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of March 31, 2016



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	2.5 %	2.1 %	7.6 %	24.6 %	28.8 %	18.6 %	15.8 %	0.0 %
Benchmark*	1.2 %	0.1 %	4.2 %	30.9 %	26.2 %	22.2 %	15.2 %	0.0 %

* BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda

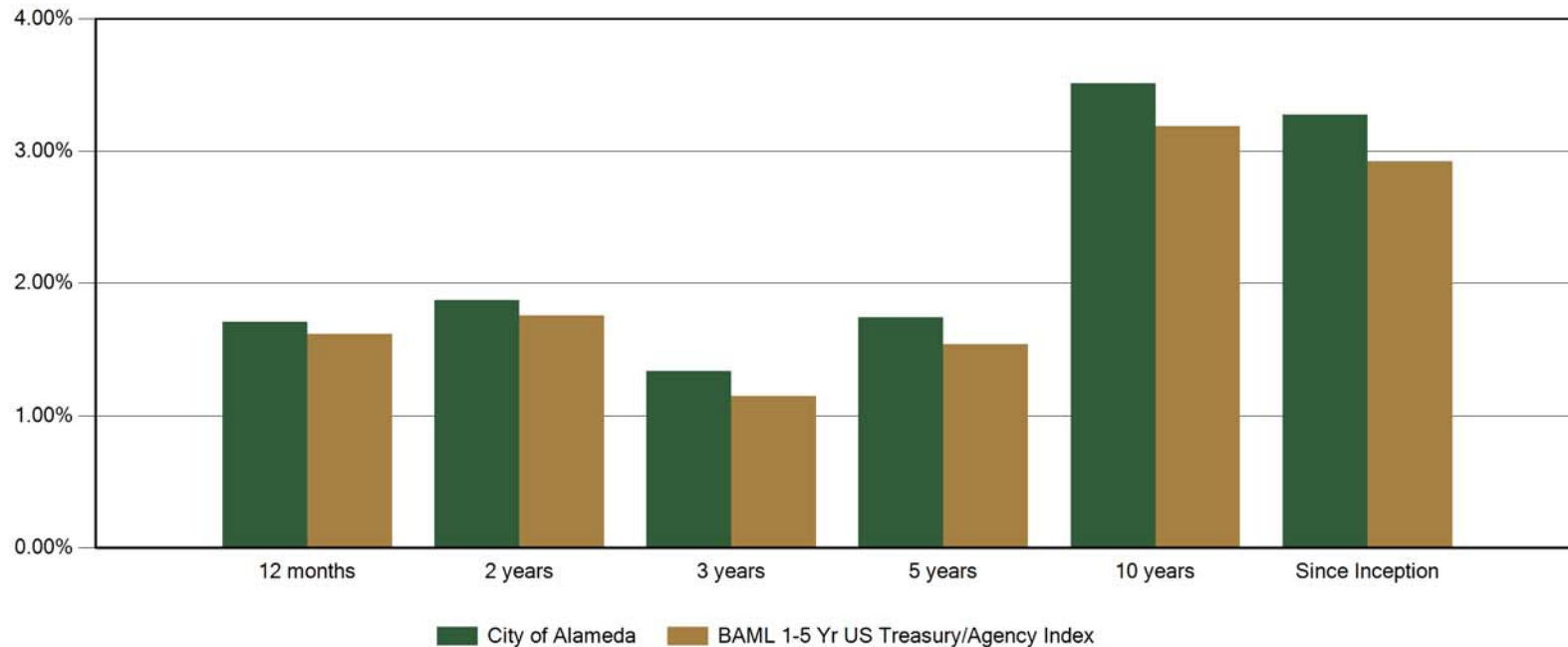
Period Ending

March 31, 2016

Total Rate of Return

Annualized Since Inception

July 31, 2002



	3 months	12 months	Annualized				
			2 years	3 years	5 years	10 years	Since Inception
City of Alameda	1.54 %	1.71 %	1.87 %	1.34 %	1.74 %	3.51 %	3.28 %
BAML 1-5 Yr US Treasury/Agency Index	1.55 %	1.61 %	1.75 %	1.15 %	1.54 %	3.19 %	2.92 %

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.



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
04/07/16	0.52	0.52	153
04/08/16	0.52	0.52	153
04/09/16	0.52	0.52	153
04/10/16	0.52	0.52	153
04/11/16	0.52	0.52	151
04/12/16	0.52	0.52	151
04/13/16	0.52	0.52	150
04/14/16	0.52	0.52	149
04/15/16	0.52	0.52	149
04/16/16	0.52	0.52	149
04/17/16	0.52	0.52	149
04/18/16	0.52	0.52	148
04/19/16	0.52	0.52	149
04/20/16	0.52	0.52	153

*Daily yield does not reflect capital gains or losses

LAIF Performance Report

Quarter Ending 03/31/16

Apportionment Rate: 0.46%
 Earnings Ratio: 0.00001268659292168
 Fair Value Factor: 1.00022106
 Daily: 0.51%
 Quarter to Date: 0.47%
 Average Life: 146

**PMIA Average Monthly
Effective Yields**

MAR 2016 0.506%
 FEB 2016 0.467%
 JAN 2016 0.446%

**Pooled Money Investment Account
Portfolio Composition
3/31/16
\$67.7 billion**

