



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

July 18, 2017

Honorable Mayor and City Council:

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

Sincerely,

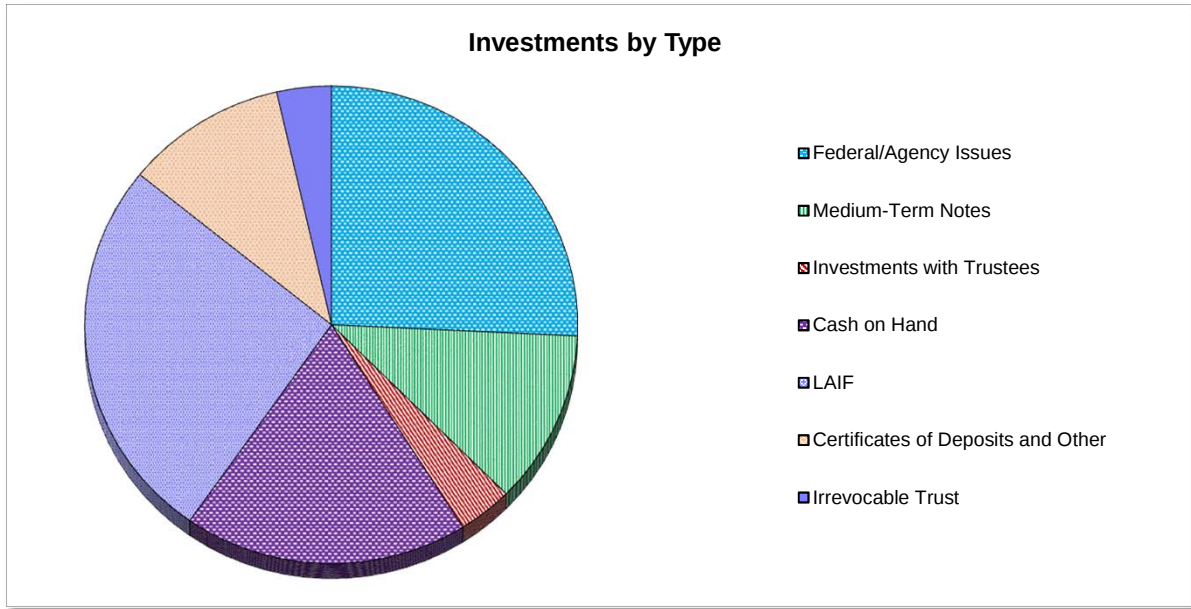
Kevin Kennedy
City Treasurer



Quarterly Investment Report



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



	<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	33,762,529	18.65%	1	0.00%	33,767,570
Total Cash on Hand	33,772,754	18.65%	1	0.00%	33,777,795
Local Agency Investment Fund	47,274,337	26.12%	1	0.72%	47,288,804
Certificates of Deposit	11,134,842	6.15%	231	0.98%	11,153,592
Federal/Agency Issues	46,832,361	25.87%	1,032	1.21%	46,655,382
Medium Term Notes/Commercial Paper	21,309,514	11.77%	752	1.60%	21,278,667
Asset Backed Securities	5,828,454	3.22%	1,140	1.33%	5,814,758
Supranationals	2,271,292	1.25%	821	0.98%	2,248,058
Total Investment Portfolio	134,650,800	74.37%	417	0.83%	134,439,261
Irrevocable Trust	6,121,365	3.38%	1	0.95%	6,489,280
Investments with Bond Trustees	6,503,477	3.59%	1	0.00%	6,503,477
Total Portfolio	<u>\$ 181,048,396</u>				<u>\$ 181,209,813</u>
Amount over (under) market value vs. Book Value					\$ 161,417
% of Portfolio					0.09%
Average Maturity of Portfolio				1.14	year
	<u>General Fund</u>	<u>All Funds**</u>	* Market Value from sources including: --US Bank --LAIF --Bank of New York --Union Bank		
FY15-16 Investment earnings	\$ 387,117	\$ 1,135,302			
FY16-17 Investment earnings	\$ 100,821	\$ 336,071			
Total Callable investments / % of Total	4,554,849	3%			

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
Detail for Investment Portfolio Summary Report
For the Quarter Ended December 31, 2016

DESCRIPTION	BOOK VALUE 12/31/16	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 12/31/16
<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	\$ 29,747,282	0.00%	0.00%							\$ 29,747,282	\$ 29,747,282
WELLS FARGO GENERAL CHECKING-RESTRICTED	367,860	0.00%	0.00%							367,860	367,860
WELLS FARGO GENERAL CHECKING-RESTRICTED	31,450	0.00%	0.00%							31,450	31,450
ABAG PURCHASES	44,931	0.00%	0.00%							44,931	44,931
MASTICK CELL SITE BOND	6,000	0.00%	0.00%							6,000	6,000
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS & OPERATING	27,372	0.00%	0.00%							27,372	27,372
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	290,621	0.00%	0.00%							290,621	290,621
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	60,650	0.00%	0.00%							60,650	60,650
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	8,077	0.00%	0.00%							8,077	8,077
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND OP	849,315	0.00%	0.00%							849,315	849,315
FIRST COMMUNITY BANK - ESCROW	304	0.00%	0.00%							304	304
BANK OF TOKYO MITSUBIS C P 3/06/17	916,578	0.00%	0.00%	10/26/16						920,000	918,482
COOPERATIEVE CENTRALE C P 3/28/17	919,791	0.00%	0.00%	09/27/16						925,000	922,928
PFM MONEY MARKET	65,140	0.00%	0.00%							65,140	65,140
FIDELITY-CHANDLER & PFM MONEY MARKET	34,858	0.15%	0.13%	12/22/16						34,858	34,858
TOTAL	\$ 33,762,529	0.01%	0.01%							\$ 33,771,160	\$ 33,767,570
<u>LOCAL AGENCY INVESTMENT</u>											
	\$ 47,274,337	0.72%	0.72%	10/1/16	1/1/17	92	1			\$ 47,274,337	\$ 47,288,804
TOTAL AND AVERAGES	\$ 47,274,337	0.72%	0.72%			92	1			\$ 47,274,337	\$ 47,288,804
<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	\$ 50,000	0.00%	0.00%	03/30/16	03/30/17	365	89			\$ 50,000	\$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/16	08/19/17	365	231			25,000	25,000
BANK OF MARIN CD	96,240	0.15%	0.15%	01/30/16	01/30/17	366	30			96,240	96,240
TRANS PACIFIC BANK CD	95,799	0.30%	0.30%	02/05/16	02/05/17	366	36			95,799	95,799
BANK OF MARIN - MASTICK CD	466,471	0.20%	0.20%	02/04/16	02/04/17	366	35			466,471	466,471
BANK OF MARIN-LIBRARY CD	591,761	0.20%	0.20%	02/08/15	02/08/17	731	39			591,761	591,761
BANK OF NOVA C D	920,000	1.26%	1.26%	08/29/16	03/01/17	184	60			920,000	920,626
ROYAL BANK C D	840,000	1.70%	1.69%	03/11/16	03/09/18	728	433		AA3	840,000	844,276
SVENSKA NY C D	1,000,000	1.29%	1.29%	11/20/15	08/24/17	643	236		AA3	1,000,000	1,000,880
HSBC BANK USA C D	800,000	1.39%	1.39%	11/17/15	11/17/17	731	321			800,000	800,984
SKANDIN ENS C D	1,050,000	1.48%	1.48%	11/16/15	11/16/17	731	320			1,050,000	1,049,948
BANK OF NOVA C D	1,000,000	1.56%	1.56%	11/06/15	11/06/17	731	310			1,000,000	1,001,760
BMO HARRIS BANK C D	1,000,000	1.00%	1.00%	10/22/15	04/24/17	550	114			1,000,000	1,000,640
TORONTO DOMINION C D	1,000,000	1.24%	1.24%	06/16/15	06/16/17	731	167		AA-	1,000,000	1,000,450
NORDEA BANK C D	550,000	1.76%	1.76%	12/01/16	11/30/18	729	699			550,000	554,439
CANADIAN C D	549,571	1.76%	1.76%	12/01/16	11/30/18	729	699			550,000	554,439
RABOBANK NY C D	1,100,000	1.07%	1.07%	04/22/15	04/21/17	730	111			1,100,000	1,099,879
TOTAL AND AVERAGES	\$ 11,134,842	0.97%	0.97%			575	231			\$ 11,135,271	\$ 11,153,592
<u>GOVERNMENT TREASURIES & AGENCIES</u>											
FEDERAL FARM CREDIT BKS	\$ 440,000	0.83%	0.83%	09/18/12	09/21/17	1,829	264		AA+	\$ 440,000	\$ 440,013
FEDERAL HOME LOAN BKS	1,285,382	0.63%	0.63%	08/12/16	08/07/18	725	584		AA+	1,290,000	1,279,745
FEDERAL HOME LOAN BKS	1,277,542	0.88%	0.89%	08/03/16	08/05/19	1,097	947		AA+	1,280,000	1,261,888
FEDERAL HOME LOAN BKS	649,558	0.88%	0.88%	08/25/16	10/01/18	767	639		AA+	650,000	646,425

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FEDERAL HOME LOAN BKS	892,920	1.13%	1.13%	03/20/15	04/25/18	1,132	480		AA+	890,000	890,685
FEDERAL HOME LOAN BKS	314,987	1.25%	1.25%	12/07/16	01/16/19	770	746		AA+	315,000	314,890
FEDERAL HOME LOAN BKS	1,019,113	1.00%	1.01%	09/08/16	09/26/19	1,113	999		AA+	1,020,000	1,007,842
FEDERAL HOME LOAN BKS	1,107,325	0.88%	0.88%	05/26/16	06/29/18	764	545		AA+	1,110,000	1,106,137
FEDERAL HOME LOAN BKS	2,602,982	1.13%	1.13%	06/27/16	06/21/19	1,089	902		AA+	2,590,000	2,575,263
F H L B DEB	460,703	1.13%	1.17%	10/04/16	07/14/21	1,744	1,656		AA+	465,000	448,846
F H L B DEB	766,889	1.38%	1.41%	02/17/16	02/18/21	1,828	1,510		AA+	770,000	755,416
FEDERAL HOME LOAN BKS	868,534	1.38%	1.37%	08/13/13	03/09/18	1,669	433		AA+	875,000	878,133
F H L M C MTN	879,102	0.75%	0.75%	06/26/13	01/12/18	1,661	377		AA+	900,000	898,164
F H L M C MTN	997,580	0.88%	0.89%	07/19/16	07/19/19	1,095	930		AA+	1,000,000	986,790
F H L M C MTN	1,000,616	1.13%	1.13%	06/02/16	04/15/19	1,047	835		AA+	1,000,000	995,950
F H L M C MTN	922,175	1.13%	1.18%	09/26/16	08/12/21	1,781	1,685		AA+	930,000	895,367
F H L M C MTN	877,977	1.25%	1.26%	11/24/14	10/02/19	1,773	1,005		AA+	900,000	894,735
F H L M C DEB	885,175	1.25%	1.26%	09/04/14	08/01/19	1,792	943		AA+	910,000	906,251
F N M A	898,488	0.88%	0.89%	07/29/16	08/02/19	1,099	944		AA+	900,000	887,499
F N M A	1,198,896	1.00%	1.01%	10/03/16	08/28/19	1,059	970		AA+	1,200,000	1,186,668
F N M A	702,380	1.25%	1.29%	06/29/16	05/06/21	1,772	1,587		AA+	700,000	680,169
F N M A	921,777	1.25%	1.30%	10/04/16	08/17/21	1,778	1,690		AA+	925,000	893,985
F N M A	482,046	1.38%	1.42%	10/27/16	10/07/21	1,806	1,741		AA+	485,000	471,842
F N M A	882,990	1.50%	1.52%	12/16/15	11/30/20	1,811	1,430		AA+	900,000	888,714
F N M A	902,043	1.75%	1.74%	10/29/14	09/12/19	1,779	985		AA+	900,000	908,550
F N M A DEB	443,977	0.88%	0.88%	09/18/14	05/21/18	1,341	506		AA+	457,000	455,720
F N M A DEB	1,551,395	1.00%	1.01%	05/12/16	02/26/19	1,020	787		AA+	1,550,000	1,540,359
F N M A DEB	896,781	1.38%	1.41%	04/26/16	02/26/21	1,767	1,518		AA+	900,000	882,459
F N M A DEB	900,486	1.50%	1.51%	09/29/15	06/22/20	1,728	1,269		AA+	900,000	895,806
F N M A DEB	399,912	1.63%	1.62%	07/29/15	01/21/20	1,637	1,116		AA+	400,000	401,184
TENNESSEE VALLEY AUTHORITY	884,832	1.75%	1.74%	09/18/14	10/15/18	1,488	653		AA+	880,000	887,550
U S TREASURY NT	59,419	0.63%	0.63%	05/28/15	04/30/18	1,068	485		AAA	60,000	59,707
U S TREASURY NT	921,441	0.88%	0.89%	07/28/16	06/15/19	1,052	896		AAA	920,000	910,368
U S TREASURY NT	924,348	0.88%	0.89%	06/27/16	07/31/19	1,129	942		AAA	920,000	909,328
U S TREASURY NT	895,699	1.00%	1.02%	12/18/14	11/30/19	1,808	1,064		AAA	925,000	913,872
U S TREASURY NT	909,358	1.13%	1.17%	10/09/16	09/30/21	1,817	1,734		AAA	925,000	892,227
U S TREASURY NT	493,244	1.25%	1.26%	11/23/15	01/31/20	1,530	1,126		AAA	500,000	496,330
U S TREASURY NT	976,839	1.25%	1.29%	12/13/16	03/31/21	1,569	1,551		AAA	1,000,000	976,910
U S TREASURY NT	881,274	1.25%	1.25%	09/18/14	04/30/19	1,685	850		AAA	900,000	899,469
U S TREASURY NT	2,899,507	1.25%	1.25%	03/30/16	10/31/18	945	669		AAA	2,900,000	2,904,640
U S TREASURY NT	899,124	1.38%	1.40%	03/09/16	01/31/21	1,789	1,492		AAA	900,000	885,618
U S TREASURY NT	885,483	1.38%	1.37%	03/31/14	02/28/19	1,795	789		AAA	900,000	902,529
U S TREASURY NT	898,585	1.38%	1.39%	11/23/15	03/31/20	1,590	1,186		AAA	900,000	895,293
U S TREASURY NT	964,206	1.38%	1.39%	12/28/16	05/31/20	1,250	1,247		AAA	975,000	968,828
U S TREASURY NT	900,284	1.38%	1.40%	09/29/15	08/31/20	1,798	1,339		AAA	900,000	890,649
U S TREASURY NT	885,905	1.38%	1.40%	11/23/15	10/31/20	1,804	1,400		AAA	900,000	888,957
U S TREASURY NT	2,184,130	1.50%	1.49%	12/28/15	12/31/18	1,099	730		AAA	2,170,000	2,182,629
U S TREASURY NT	1,013,672	1.63%	1.62%	11/10/16	04/30/19	901	850		AAA	1,000,000	1,007,810
U S TREASURY NT	925,280	2.00%	1.99%	04/26/16	02/28/21	1,769	1,520		AAA	900,000	907,173
TOTAL AND AVERAGES	\$ 46,832,361	1.20%	1.21%			1,432	1,032			\$ 47,027,000	\$ 46,655,382

MEDIUM TERM NOTES (CORP, BONDS)

AMER HONDA FIN MTN	\$ 297,242	2.13%	2.11%	12/10/13	10/10/18	1,765	648		A+	\$ 295,000	\$ 297,307
AMERICAN EXPRESS MTN	733,207	1.13%	1.13%	06/03/14	06/05/17	1,098	156		A-	735,000	734,882
AMERICAN EXPRESS MTN	139,833	1.70%	1.72%	10/26/16	10/30/19	1,099	1,033	07/30/19	A-	140,000	138,634
AMERICAN HONDA MTN	239,760	1.20%	1.22%	07/07/16	07/12/19	1,100	923		A+	240,000	235,735
AMERICAN HONDA MTN	389,637	1.55%	1.55%	12/08/14	12/11/17	1,099	345		A+	390,000	390,339
AMERICAN HONDA MTN	219,956	1.70%	1.71%	02/18/16	02/22/19	1,100	783		A+	220,000	219,098
APPLE INC	544,863	1.00%	1.00%	05/20/13	05/03/18	1,809	488		AA+	550,000	547,938
APPLE INC	469,530	1.10%	1.12%	07/28/16	08/02/19	1,100	944		AA+	470,000	462,978
APPLE INC	279,952	1.70%	1.70%	02/16/16	02/22/19	1,102	783		AA+	280,000	280,529
BANK NY MELLON MTN	555,216	2.30%	2.29%	09/08/14	09/11/19	1,829	984	08/11/19	A	555,000	559,573

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BERKSHIRE HATHAWAY	89,989	1.15%	1.16%	08/08/16	08/15/18	737	592		AA	90,000	89,548
BERKSHIRE HATHAWAY	269,738	1.30%	1.32%	08/08/16	08/15/19	1,102	957		AA	270,000	266,722
BERKSHIRE HATHAWAY	89,932	1.70%	1.70%	03/08/16	03/15/19	1,102	804		AA	90,000	89,920
CHEVRON CORP	470,354	1.10%	1.11%	12/05/13	12/05/17	1,461	339	11/05/17	AA-	475,000	473,927
CHEVRON CORP	440,000	1.35%	1.34%	11/10/14	11/15/17	1,101	319		AA-	440,000	440,524
CISCO SYSTEMS INC	859,854	1.65%	1.65%	06/10/15	06/15/18	1,101	531		AA-	860,000	862,597
CISCO SYSTEMS INC	577,316	2.13%	2.11%	03/07/14	03/01/19	1,820	790		AA-	575,000	582,579
COSTCO WHOLESALE	364,617	1.75%	1.77%	02/05/15	02/15/20	1,836	1,141		A+	365,000	362,040
EXXON MOBIL	632,187	2.22%	2.24%	05/16/16	03/01/21	1,750	1,521	02/01/21	AA+	625,000	626,431
GENERAL ELEC CA MTN	554,453	2.30%	2.28%	01/08/14	01/14/19	1,832	744		AA-	555,000	561,566
GOLDMAN SACHS GROUP	419,685	2.30%	2.31%	12/08/16	12/13/19	1,100	1,077	11/13/19	BBB+	420,000	419,525
HONDA AUTO	584,984	1.24%	1.24%	10/18/16	04/18/19	912	838		AAA	585,000	583,602
HSBC USA INC	399,928	1.50%	1.50%	11/05/14	11/13/17	1,104	317		A	400,000	399,732
IBM CORP	1,415,669	1.13%	1.13%	02/03/15	02/06/18	1,099	402		AA-	1,420,000	1,416,777
INTEL CORP	551,641	1.35%	1.35%	12/12/12	12/15/17	1,829	349		A+	550,000	550,825
JOHN DEERE CAP MTN	338,036	2.00%	2.00%	09/11/12	01/13/17	1,585	13		A	325,000	325,075
JOHN DEERE MTN	709,304	1.75%	1.75%	09/08/15	08/10/18	1,067	587		A	710,000	711,335
JOHN DEERE MTN	169,638	1.95%	1.94%	12/12/13	12/13/18	1,827	712		A	170,000	170,898
JPMORGAN CHASE CO	604,686	1.85%	1.86%	09/01/16	03/22/19	932	811	02/22/19	A-	600,000	598,104
MICROSOFT CORP	279,712	1.10%	1.12%	08/01/16	08/08/19	1,102	950		AAA	280,000	276,234
MICROSOFT CORP	419,501	1.55%	1.61%	08/02/16	08/08/21	1,832	1,681	07/08/21	AAA	420,000	407,362
MICROSOFT CORP	229,816	2.00%	2.01%	10/29/15	11/03/20	1,832	1,403	10/03/20	AAA	230,000	230,239
ORACLE CORP	567,014	1.90%	1.96%	11/29/16	09/15/21	1,751	1,719	08/15/21	AA-	580,000	566,770
PEPSICO INC	479,807	1.25%	1.25%	04/28/15	04/30/18	1,098	485		A	480,000	479,395
PFIZER INC	179,842	1.10%	1.10%	05/12/14	05/15/17	1,099	135		AA	180,000	180,002
PFIZER INC	279,798	1.70%	1.71%	11/14/16	12/15/19	1,126	1,079		AA	280,000	279,737
PRAXAIR INC	561,034	1.25%	1.26%	01/08/15	11/07/18	1,399	676		A	570,000	567,401
QUALCOMM INC	534,020	2.25%	2.26%	06/11/15	05/20/20	1,805	1,236		A+	540,000	540,038
STATE STREET CORP	314,836	1.95%	2.00%	05/16/16	05/19/21	1,829	1,600		A	315,000	308,675
TOYOTA AUTO	379,970	1.06%	1.06%	10/04/16	05/15/19	953	865		AAA	380,000	379,270
TOYOTA MOTOR MTN	699,832	1.20%	1.20%	04/05/16	04/06/18	731	461		AA-	700,000	696,892
TOYOTA MTR CRED MTN	399,653	1.45%	1.45%	12/03/15	01/12/18	771	377		AA-	400,000	400,116
UNITED TECH CORP	39,966	1.80%	1.80%	05/29/12	06/01/17	1,829	152		A-	40,000	40,104
US BANCORP MTN	70,148	1.95%	1.94%	02/12/14	11/15/18	1,737	684	10/15/18	A+	70,000	70,356
US BANCORP MTN	460,032	2.20%	2.19%	06/10/14	04/25/19	1,780	845	03/25/19	A+	460,000	463,928
WAL MART STORES INC	319,706	1.13%	1.13%	04/05/13	04/11/18	1,832	466		AA	320,000	319,254
WALT DISNEY CO MTN	129,826	1.65%	1.65%	01/05/16	01/08/19	1,099	738		A	130,000	130,125
WELLS FARGO COM MTN	399,496	1.15%	1.15%	05/27/14	06/02/17	1,102	153		A	400,000	399,896
WELLS FARGO COM MTN	579,924	2.13%	2.12%	09/01/16	04/22/19	963	842		A	570,000	571,847
WELLS FARGO MTN	574,374	2.15%	2.17%	01/26/15	01/30/20	1,830	1,125		A	575,000	572,286
TOTAL AND AVERAGES	\$ 21,309,514	1.62%	1.63%			1,358	752			\$ 21,320,000	\$ 21,278,667

ASSET BACKED SECURITIES

BANK OF AMERICA	\$ 295,426	1.36%	1.36%	10/28/15	09/15/20	1,784	1,354		AAA	\$ 295,000	\$ 294,864
CARMAX AUTO OWNER	169,991	1.21%	1.21%	10/19/16	11/15/19	1,122	1,049		AAA	170,000	169,663
CNH EQUIPMENT TRUST	249,977	1.26%	1.26%	09/13/16	02/18/20	1,253	1,144		AAA	250,000	249,628
CHASE ISSUANCE TRUST	584,950	1.06%	1.06%	09/06/16	09/16/19	1,105	989		AAA	585,000	584,468
FORD CREDIT AUTO	99,991	1.33%	1.34%	04/19/16	10/15/20	1,640	1,384		AAA	100,000	99,671
FORD CREDIT AUTO	259,949	1.41%	1.41%	09/15/15	02/15/20	1,614	1,141		AAA	260,000	260,088
HONDA AUTO	249,965	1.16%	1.17%	08/15/16	05/18/20	1,372	1,234		AAA	250,000	248,578
HONDA AUTO	33,968	0.67%	0.67%	07/17/15	12/21/17	888	355		AAA	34,045	34,036
HONDA AUTO	269,964	1.23%	1.23%	10/14/15	09/23/19	1,440	996		AAA	270,000	269,341
HONDA AUTO	279,563	1.34%	1.34%	02/16/16	06/18/18	853	534		AAA	279,591	279,499
HONDA AUTO	249,995	1.39%	1.39%	05/24/16	04/15/20	1,422	1,201		AAA	250,000	249,613
HONDA AUTO	239,966	1.57%	1.58%	02/16/16	12/18/19	1,401	1,082		AAA	240,000	239,446
HYUNDAI AUTO	199,973	1.29%	1.30%	09/14/16	04/15/21	1,674	1,566		AAA	200,000	198,388
HYUNDAI AUTO	89,983	1.56%	1.56%	03/22/16	09/15/20	1,638	1,354		AAA	90,000	89,978
JOHN DEERE OWNER	414,975	1.09%	1.09%	07/19/16	02/15/19	941	776		AAA	415,000	414,523

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended December 31, 2016

DESCRIPTION	BOOK VALUE 12/31/16	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 12/31/16
JOHN DEERE OWNER	119,990	1.25%	1.26%	07/19/16	06/15/20	1,427	1,262		AAA	120,000	119,428
JOHN DEERE OWNER	344,946	1.36%	1.37%	02/23/16	04/15/20	1,513	1,201		AAA	345,000	344,096
NISSAN AUTO	289,989	1.07%	1.07%	08/02/16	05/15/19	1,016	865		AAA	290,000	289,504
NISSAN AUTO	119,989	1.18%	1.19%	08/02/16	01/15/21	1,627	1,476		AAA	120,000	118,874
NISSAN AUTO	279,964	1.37%	1.37%	10/06/15	05/15/20	1,683	1,231		AAA	280,000	279,569
NISSAN AUTO	99,984	1.42%	1.43%	04/18/16	01/15/21	1,733	1,476		AAA	100,000	99,398
TOYOTA AUTO	124,997	1.14%	1.15%	08/01/16	08/17/20	1,477	1,325		AAA	125,000	124,179
TOYOTA AUTO	299,983	1.25%	1.25%	02/23/16	03/16/20	1,483	1,171		AAA	300,000	299,403
TOYOTA AUTO	459,976	1.51%	1.52%	05/02/16	04/15/20	1,444	1,201		AAA	460,000	458,523
TOTAL AND AVERAGES	\$ 5,828,454	1.27%	1.27%			1,398	1,140			\$ 5,828,636	\$ 5,814,758

SUPRANATIONALS

INTER AMER DEV BK	\$ 598,200	1.00%	1.02%	04/05/16	05/13/19	1,133	863		AAA	\$ 600,000	\$ 591,606
INTL BK M T N	629,868	0.88%	0.90%	07/06/16	08/15/19	1,135	957		AAA	630,000	616,625
INTL BK M T N	1,043,224	1.00%	1.01%	09/30/15	10/05/18	1,101	643		AAA	1,045,000	1,039,827
TOTAL AND AVERAGES	\$ 2,271,292	0.96%	0.98%			1,123	821			\$ 2,275,000	\$ 2,248,058

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS-OPEB PRE)	\$ 6,121,365	0.90%	0.90%	10/01/16	01/01/17	92	1			\$ 6,121,365	\$ 6,489,280
TOTAL AND AVERAGES	\$ 6,121,365	0.90%	0.90%			92	1			\$ 6,121,365	\$ 6,489,280

INVESTMENTS WITH BOND TRUSTEES

BNY -GOLDMAN SACHS FINANCIAL FEDERAL	\$ 2,031,766	0.00%	0.00%	10/01/16	01/01/17	92	1			\$ 2,031,766	\$ 2,031,766
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	15,005	0.01%	0.01%	10/01/16	01/01/17	92	1			15,005	15,005
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	544,479	0.01%	0.01%	10/01/16	01/01/17	92	1			544,479	544,479
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	551,975	0.01%	0.01%	10/01/16	01/01/17	92	1			551,975	551,975
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	2	0.00%	0.00%	10/01/16	01/01/17	92	1			2	2
UNION BANK - BLACKROCK INST. FUND A/C 6711939800-07	1,104,539	0.01%	0.01%	10/01/16	01/01/17	92	1			1,104,539	1,104,539
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	781,168	0.00%	0.00%	10/01/16	01/01/17	92	1			781,168	781,168
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	118	0.01%	0.01%	10/01/16	01/01/17	92	1			118	118
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,360,663	0.00%	0.00%	10/01/16	01/01/17	92	1			1,360,663	1,360,663
FIRE STATION LOAN	113,762	0.00%	0.00%	10/01/16	01/01/17	92	1			113,762	113,762
TOTAL AND AVERAGES	\$ 6,503,477	0.01%	0.01%			92	1			\$ 6,503,477	\$ 6,503,477

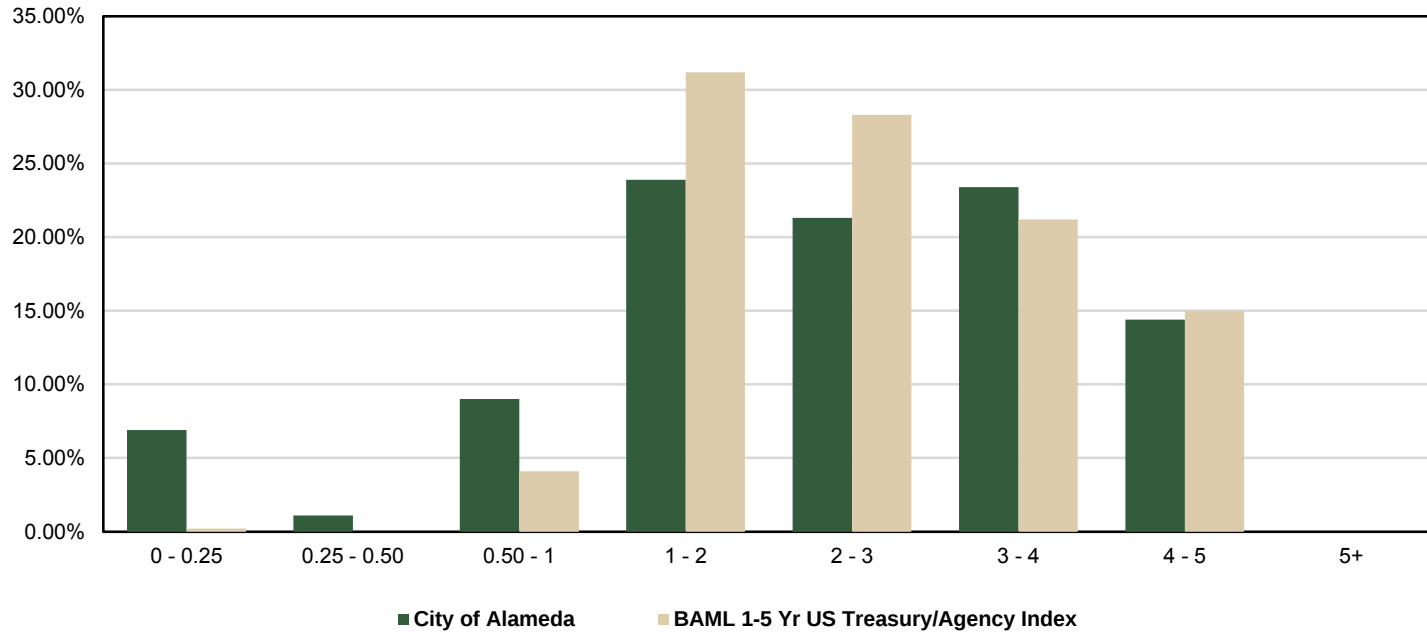
TOTAL INVESTMENT REPORT	\$ 181,048,396									\$ 181,266,471	\$ 181,209,813
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Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of December 31, 2016



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	6.9%	1.1%	9.0%	23.9%	21.3%	23.4%	14.4%	0.0%
Benchmark*	0.2%	0.0%	4.1%	31.2%	28.3%	21.2%	15.0%	0.0%

*BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda

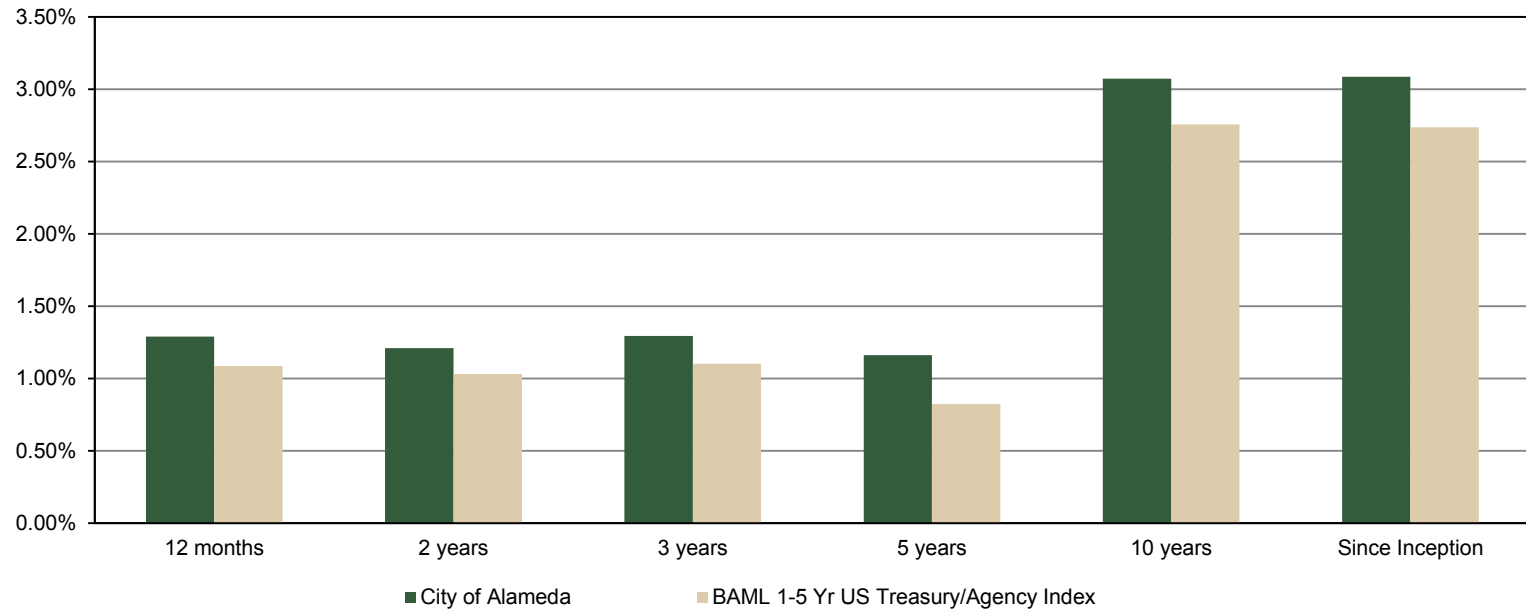
Period Ending

December 31, 2016

Total Rate of Return

Annualized Since Inception

July 31, 2002

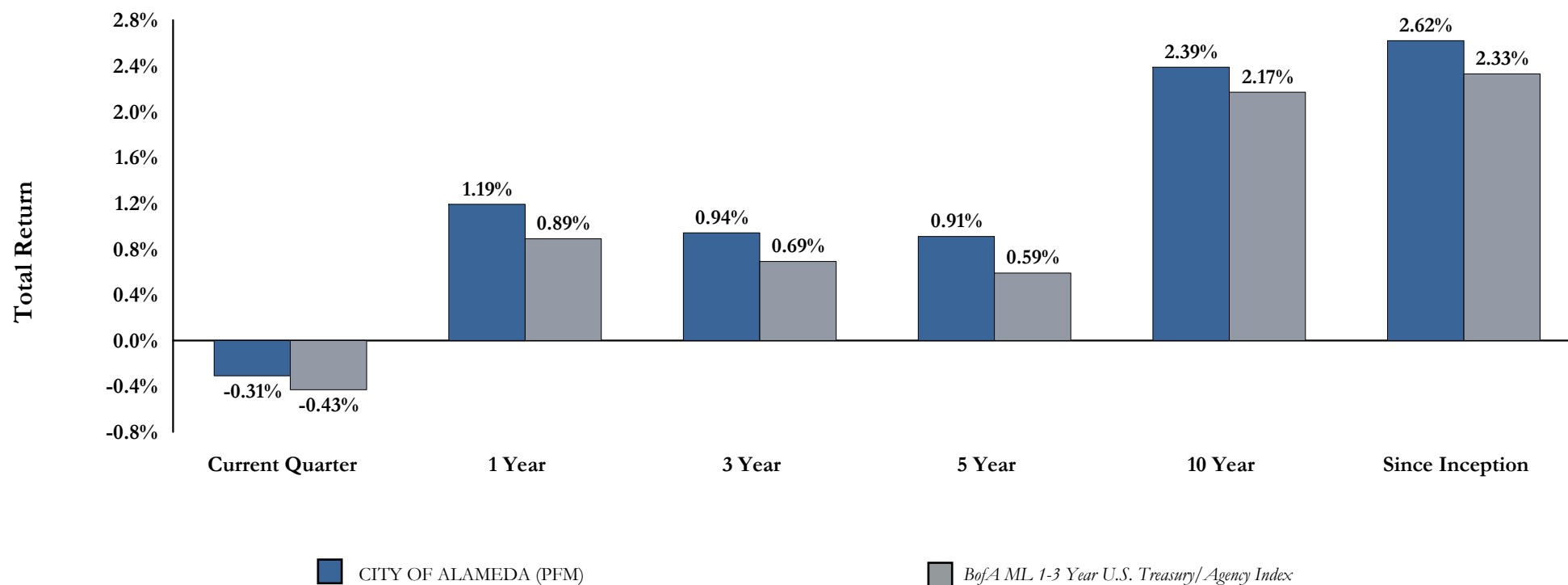


	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Alameda	-0.89%	1.29%	1.21%	1.29%	1.16%	3.07%	3.09%
BAML 1-5 Yr US Treasury/Agency Index	-1.07%	1.09%	1.03%	1.10%	0.82%	2.76%	2.74%

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)	1.71	-0.31%	1.19%	0.94%	0.91%	2.39%	2.62%
CITY OF ALAMEDA - PFM & CHANDLER COMBINED PORTFOLIO	2.17	-0.56%	1.24%	1.12%	1.04%	2.74%	2.89%
<i>BofA ML 1-3 Year U.S. Treasury/Agency Index</i>	<i>1.82</i>	<i>-0.43%</i>	<i>0.89%</i>	<i>0.69%</i>	<i>0.59%</i>	<i>2.17%</i>	<i>2.33%</i>
Difference		-0.13%	0.35%	0.43%	0.45%	0.57%	0.56%

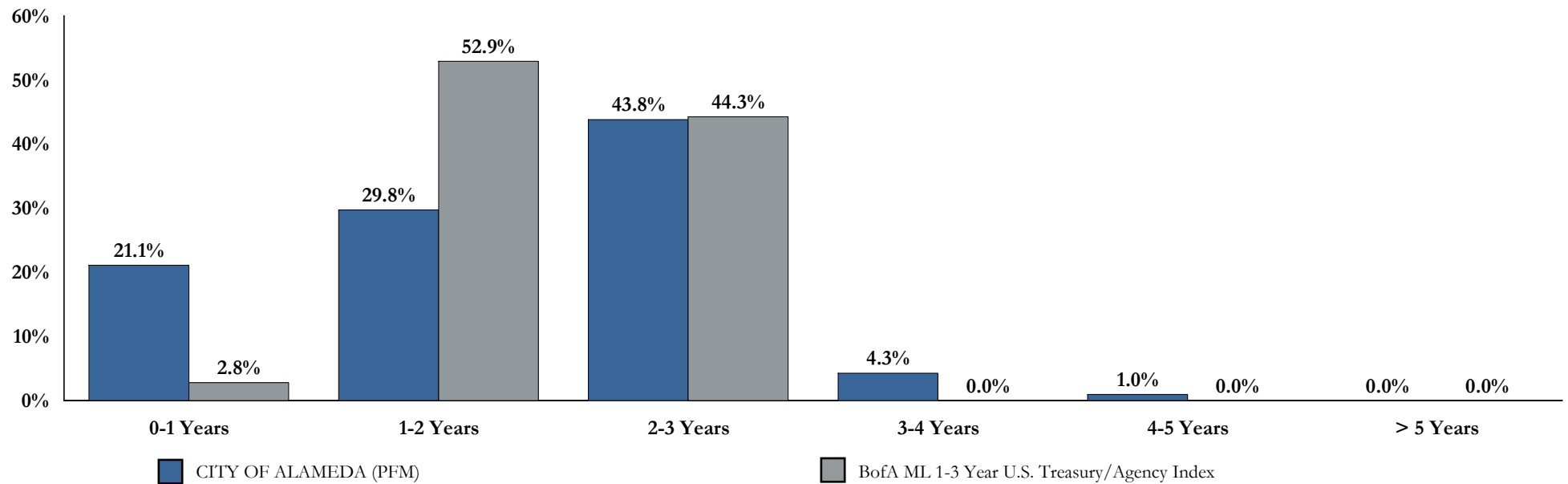


Portfolio performance is gross of fees unless otherwise indicated. *Since Inception performance is not shown for periods less than one year.

Maturity Distribution

As of December 31, 2016

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)	1.37%	1.89 yrs	21.1%	29.8%	43.8%	4.3%	1.0%	0.0%
BofA ML 1-3 Year U.S. Treasury/Agency Index	1.19%	1.94 yrs	2.8%	52.9%	44.3%	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)
12/13/16	0.71	0.67	182
12/14/16	0.72	0.67	181
12/15/16	0.72	0.68	181
12/16/16	0.72	0.68	184
12/17/16	0.72	0.68	184
12/18/16	0.72	0.68	184
12/19/16	0.72	0.68	179
12/20/16	0.72	0.68	180
12/21/16	0.72	0.68	179
12/22/16	0.73	0.68	179
12/23/16	0.73	0.68	185
12/24/16	0.73	0.68	185
12/25/16	0.73	0.68	185
12/26/16	0.73	0.68	185
12/27/16	0.73	0.68	180
12/28/16	0.73	0.68	173
12/29/16	0.73	0.68	176
12/30/16	0.74	0.68	172
12/31/16	0.74	0.68	171
01/01/17	0.74	0.74	171
01/02/17	0.74	0.74	171
01/03/17	0.74	0.74	181
01/04/17	0.74	0.74	184
01/05/17	0.75	0.74	186
01/06/17	0.75	0.74	186
01/07/17	0.75	0.74	186
01/08/17	0.75	0.74	186
01/09/17	0.75	0.74	185
01/10/17	0.75	0.74	185
01/11/17	0.75	0.74	187
01/12/17	0.75	0.74	186

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 12/31/16

Apportionment Rate: 0.68%
 Earnings Ratio: 0.00001851848158529
 Fair Value Factor: 0.999423823
 Daily: 0.74%
 Quarter to Date: 0.68%
 Average Life: 171

**PMIA Average Monthly
Effective Yields**

Dec 2016 0.719%
 Nov 2016 0.678%
 Oct 2016 0.654%

**Pooled Money Investment Account
Portfolio Composition
12/31/16
\$73.3 billion**

