



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 September 30, 2016, and find that it complies with the Investment Policy established by my office.

Sincerely,



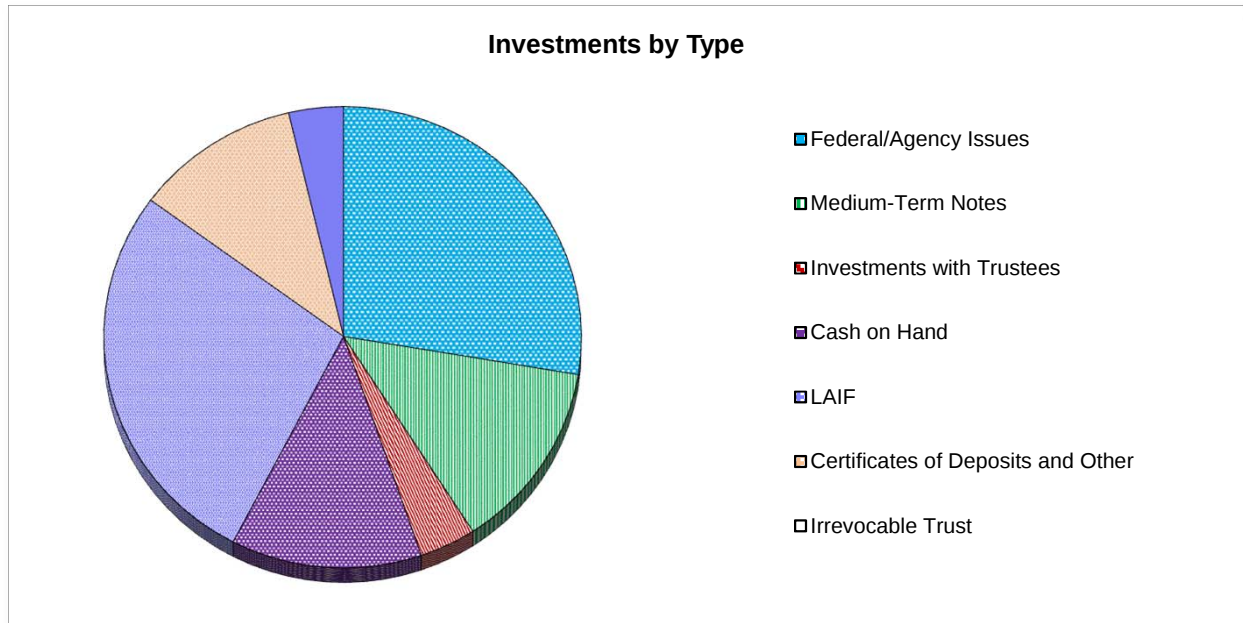
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended September 30, 2016



	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	22,058,809	12.93%	1	0.00%	22,058,809
Total Cash on Hand and on Deposit	22,068,884	12.94%	1	0.00%	22,068,884
Local Agency Investment Fund	47,202,615	27.67%	1	0.63%	47,217,060
Certificates of Deposit	11,134,836	6.53%	247	0.90%	11,145,188
Federal/Agency Issues	46,993,872	27.55%	640	0.83%	47,485,788
Medium Term Notes/Commercial Paper	22,692,213	13.30%	593	1.49%	22,830,559
Asset Backed Securities	5,824,478	3.41%	1,858	1.22%	5,832,950
Supranationals	2,271,292	1.33%	845	0.77%	2,273,207
Total Pooled Investment Portfolio	136,119,306	79.79%	346	0.89%	136,784,752
Irrevocable Trust	5,886,244	3.45%	1	3.12%	6,345,312
Investments with Bond Trustees	6,529,462	3.83%	1	0.00%	6,529,462
Total Portfolio	<u>\$ 170,603,896</u>				<u>\$ 171,728,410</u>
Amount over (under) market value vs. Book Value					\$ 1,124,514
% of Portfolio					0.66%
Average Maturity of Portfolio				0.95 year	

	General Fund	All Funds**
FY15-16 Investment earnings	\$ 387,117	\$ 1,135,302
FY16-17 Investment earnings	\$ 107,554	\$ 358,514
Total Callable investments / % of Total	2,825,168	2%

* 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

** 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 September 30, 2016

DESCRIPTION	BOOK VALUE 09/30/16	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 09/30/16
<u>CASH ON HAND</u>											
PETTY CASH	\$ 5,330		0.00%							\$ 5,330	\$ 5,330
CHANGE BOXES	4,745		0.00%							4,745	4,745
TOTAL	\$ 10,075		0.00%							\$ 10,075	\$ 10,075
<u>CASH IN BANK</u>											
WELLS FARGO GENERAL CHECKING	\$ 19,855,947	0.00%	0.00%							\$ 19,855,947	\$ 19,855,947
WELLS FARGO GENERAL CHECKING-RESTRICTED	368,490	0.00%	0.00%							368,490	368,490
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
MASTIC CELL SITE BOND	6,000	0.00%	0.00%							6,000	6,000
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS)	27,981	0.30%	0.30%							27,981	27,981
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	251,002	0.00%	0.00%							251,002	251,002
BANK OF MARIN FISC PM REALTY(BUSINESS)	133,490	0.10%	0.10%							133,490	133,490
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	20,376	0.00%	0.00%							20,376	20,376
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS)	858,104	0.10%	0.20%							858,104	858,104
FIRST COMMUNITY BANK - ESCROW	304	0.00%	0.00%							304	304
FIDELITY-CHANDLER & PFM MONEY MARKET	68,434	0.10%	0.10%	04/01/16	07/01/16	91	1			68,434	68,434
TOTAL	\$ 22,058,809	0.01%	0.00%							\$ 22,058,809	\$ 22,058,809
<u>LOCAL AGENCY INVESTMENT</u>	\$ 47,202,615	0.63%	0.63%	7/1/16	10/1/16	92	1			\$ 47,202,615	\$ 47,217,060
TOTAL AND AVERAGES	\$ 47,202,615	0.63%	0.63%			92	1			\$ 47,202,615	\$ 47,217,060
<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	\$ 50,000	0.15%	0.15%	03/30/16	03/30/17	365	181			\$ 50,000	\$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.10%	0.10%	08/19/16	08/19/17	365	323			25,000	25,000
BANK OF MARIN CD	96,240	0.10%	0.10%	01/30/16	01/30/17	366	122			96,240	96,240
TRANS PACIFIC BANK CD	95,652	0.30%	0.30%	02/05/16	02/05/17	366	128			95,652	95,652
BANK OF MARIN - MASTICK CD	466,471	0.20%	0.20%	02/04/16	02/04/17	366	127			466,471	466,471
BANK OF MARIN-LIBRARY CD	591,473	0.20%	0.20%	02/08/15	02/08/17	731	131			591,473	591,473
BANK OF NOVA SCOTIA NY CERT DEPOS	920,000	1.30%	1.30%	08/29/16	03/01/17	184	152		NR	920,000	920,745
ROYAL BANK OF CANADA NY CD	840,000	1.70%	1.70%	03/11/16	03/09/18	728	525		AA-	840,000	843,301
SVENSKA HANDELSBANKEN NY FLT CERT DEPOS	1,000,000	1.10%	0.80%	11/20/15	08/24/17	643	328		A+	1,000,000	1,000,500
HSBC BANK USA NA FLOATING CERT DEPOS	800,000	1.20%	1.00%	11/17/15	11/17/17	731	413		A+	800,000	802,000
SKANDINAVISKA ENSKILDA BANKEN NY CD	1,050,000	1.50%	1.50%	11/16/15	11/16/17	731	412		A+	1,050,000	1,050,546
BANK OF NOVA SCOTIA HOUSTON YCD	1,000,000	1.60%	1.60%	11/06/15	11/06/17	731	402		A-	1,000,000	1,002,680
BMO HARRIS BANK NA CD	1,000,000	1.00%	1.00%	10/22/15	04/24/17	550	206		A	1,000,000	1,001,710
TORONTO DOMINION BANK NY YCD	1,000,000	1.20%	1.30%	06/16/15	06/16/17	731	259		A-1	1,000,000	1,000,190
NORDEA BANK FINLAND NY CD	1,100,000	1.20%	1.20%	05/27/15	05/26/17	730	238		AA-	1,100,000	1,099,241
RABOBANK NEDERLAND NV CERT DEPOS	1,100,000	1.10%	1.10%	04/22/15	04/21/17	730	203		AA+	1,100,000	1,099,439
TOTAL AND AVERAGES	\$ 11,134,836	0.93%	0.90%			566	247			\$ 11,134,836	\$ 11,145,188
<u>GOVERNMENT TREASURIES & AGENCIES</u>											
FHLB NOTES	\$ 459,292	0.60%	0.70%	06/26/14	12/28/16	916	181		AA+	\$ 460,000	\$ 458,753
FHLB NOTES	922,175	1.10%	1.00%	03/20/15	04/25/18	1132	664		AA+	930,000	921,611
FEDERAL HOME LOAN BANKS AGCY	1,298,869	1.40%	1.50%	02/17/16	02/18/21	1828	1694		AA+	1,300,000	1,298,856

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2016

DESCRIPTION	BOOK VALUE 09/30/16	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 09/30/16
FHLB GLOBAL NOTE	399,376	0.90%	1.00%	05/26/16	06/29/18	764	729		AA+	400,000	399,816
FHLB NOTES	649,558	1.10%	1.10%	06/02/16	06/21/19	1114	1086		AA+	650,000	649,714
FHLB GLOBAL NOTE	1,285,382	1.10%	0.80%	6/27/2016	06/21/19	1089	1086		AA+	1,290,000	1,284,969
FHLB GLOBAL NOTE	1,277,542	1.10%	1.00%	02/28/12	02/27/17	1826	242		AA+	1,280,000	1,275,264
FHLB GLOBAL NOTES	898,488	1.40%	1.50%	08/13/13	03/09/18	1669	617		AA+	900,000	896,499
FHLB NOTES	997,580	1.10%	1.10%	04/25/12	03/10/17	1780	253		AA+	1,000,000	996,510
FEDERAL HOME LOAN BANK GLOBAL NOTES	702,380	1.00%	0.70%	03/26/13	06/21/17	1548	356		AA+	700,000	699,433
FFCB NOTES	2,602,982	1.00%	0.80%	09/21/12	06/09/17	1722	344		AA+	2,590,000	2,600,749
FNMA NOTES	2,001,232	1.00%	0.80%	07/26/12	06/19/17	1789	354		AA+	2,000,000	2,008,880
FNMA BENCHMARK NOTES	1,107,325	0.80%	0.80%	09/18/12	09/21/17	1829	448		AA+	1,110,000	1,114,262
FNMA BENCHMARK NOTE	1,551,395	1.60%	1.60%	07/29/15	01/21/20	1637	1300		AA+	1,550,000	1,552,201
FNMA NOTES	896,781	1.50%	1.50%	09/29/15	06/22/20	1728	1453		AA+	900,000	905,940
FNMA BENCHMARK NOTE	766,889	1.10%	1.20%	06/18/15	07/20/18	1128	750		AA+	770,000	774,674
FNMA BENCHMARK NOTE	882,990	1.10%	1.20%	06/04/15	07/20/18	1142	750		AA+	900,000	912,114
FNMA BENCHMARK NOTE	900,486	1.50%	1.90%	12/16/15	11/30/20	1811	1614		AA+	900,000	913,770
FNMA NOTES	399,912	1.40%	1.40%	03/30/16	02/26/21	1794	1702		AA+	400,000	407,196
FNMA NOTES	898,314	1.40%	1.50%	04/26/16	02/26/21	1767	1702		AA+	900,000	914,535
FANNIE MAE GLOBAL NOTES	892,920	1.00%	1.00%	05/12/16	02/26/19	1020	971		AA+	890,000	894,325
FANNIE MAE GLOBAL NOTES	877,977	0.90%	1.50%	09/18/14	05/21/18	1341	690		AA+	900,000	906,354
FNMA NOTES	902,043	0.90%	1.60%	09/23/13	05/21/18	1701	690		AA+	900,000	919,458
FREDDIE MAC GLOBAL NOTES	874,354	1.60%	1.20%	03/30/15	11/27/18	1338	880		AA+	900,000	900,801
FREDDIE MAC GLOBAL NOTES	884,832	1.60%	1.70%	12/16/13	11/27/18	1807	880		AA+	880,000	894,846
FREDDIE MAC GLOBAL NOTES	885,175	1.90%	1.80%	03/20/14	02/19/19	1797	964		AA+	910,000	916,607
FHLMC NOTES	868,534	1.90%	1.70%	03/03/14	02/19/19	1814	964		AA+	875,000	882,131
FREDDIE MAC GLOBAL NOTES	879,102	1.80%	1.70%	10/29/14	09/12/19	1779	1169		AA+	900,000	899,739
FREDDIE MAC NOTES	859,294	1.30%	1.10%	05/30/12	05/12/17	1808	316		AA+	875,000	875,683
FHLMC REFERENCE NOTE	505,415	1.00%	0.80%	07/27/12	06/29/17	1798	364		AA+	500,000	501,435
FHLMC REFERENCE NOTE	539,422	1.00%	0.80%	12/27/12	07/28/17	1674	393		AA+	535,000	536,659
TENNESSEE VALLEY AUTHORITY NOTES	440,000	1.00%	0.80%	08/07/12	07/28/17	1816	393		AA+	440,000	440,233
US TREASURY NOTES	921,441	1.50%	1.40%	12/28/15	12/31/18	1099	914		AA+	920,000	920,248
US TREASURY NOTES	924,348	1.50%	1.20%	12/01/15	12/31/18	1126	914		AA+	920,000	920,212
US TREASURY NOTES	925,280	2.00%	1.40%	04/26/16	02/28/21	1769	1704		AA+	900,000	933,435
US TREASURY NOTES	2,899,507	1.30%	1.60%	11/23/15	01/31/20	1530	1310		AA+	2,900,000	2,926,274
US TREASURY NOTES	899,124	1.40%	1.60%	11/23/15	03/31/20	1590	1370		AA+	900,000	909,846
US TREASURY NOTES	2,486,084	1.40%	1.40%	10/23/15	03/31/20	1621	1370		AA+	2,470,000	2,506,951
US TREASURY NOTES	493,244	1.40%	1.40%	09/29/15	08/31/20	1798	1523		AA+	500,000	504,610
US TREASURY NOTES	898,585	1.40%	1.70%	11/23/15	10/31/20	1804	1584		AA+	900,000	911,781
US TREASURY NOTES	885,905	1.40%	1.40%	03/09/16	01/31/21	1789	1676		AA+	900,000	910,512
US TREASURY NOTES	900,284	1.40%	0.90%	10/08/15	09/30/18	1088	822		AA+	900,000	911,043
US TREASURY NOTES	840,407	1.30%	1.50%	03/03/14	01/31/19	1795	945		AA+	850,000	860,659
US TREASURY NOTES	59,419	1.30%	1.70%	03/20/14	01/31/19	1778	945		AA+	60,000	59,902
US TREASURY NOTES	895,699	1.30%	1.50%	05/27/14	01/31/19	1710	945		AA+	925,000	926,841
US TREASURY NOTES	881,274	1.40%	1.70%	04/01/14	02/28/19	1794	973		AA+	900,000	909,243
US TREASURY NOTES	889,772	0.90%	0.80%	05/27/14	04/30/17	1069	304		AA+	900,000	908,757
US TREASURY NOTES	885,483	1.40%	1.70%	04/01/14	02/28/19	1794	881		AA+	900,000	911,457
TOTAL AND AVERAGES	\$ 46,993,872	0.89%	0.83%			1,085	640			\$ 47,180,000	\$ 47,485,788

MEDIUM TERM NOTES (CORP. BONDS)

COOPERATIEVE RABOBANK U.A. COMM PAPER	\$	919,791	0.00%	1.13%	09/27/16	03/28/17	182	179		AAA	\$	925,000	\$	919,663
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER		798,027	0.00%	0.74%	06/27/16	10/26/16	121	26		AA-		800,000		799,728
BANK OF TOKYO MITS UFJ LTD COMM PAPER		398,150	0.00%	0.90%	05/12/16	11/14/16	186	45		A		400,000		399,660
JP MORGAN CHASE & CORP NOTES (CALLABLE)		604,686	1.85%	1.54%	09/01/16	03/22/19	932	903	2/22/2019	AAA		600,000		603,378
WELLS FARGO & COMPANY		579,924	2.13%	1.45%	09/01/16	04/22/19	963	934		AAA		570,000		577,895
BERKSHIRE HATHAWAY INC GLOBAL NOTES		89,989	1.15%	1.16%	03/08/16	08/15/18	890	684		A-		90,000		89,951

City of Alameda
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For the Quarter Ended September 30, 2016

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BERKSHIRE HATHAWAY INC CORPORATE NOTES	269,738	1.30%	1.33%	08/08/16	08/15/19	1,102	1,049		A+	270,000	270,456
MICROSOFT CORP CORP NOTES	419,501	1.55%	1.57%	08/01/16	08/08/21	1,833	1,773		AA+	420,000	418,282
MICROSOFT CORP NOTES	279,712	1.10%	1.14%	08/01/16	08/08/19	1,102	1,042		A	280,000	279,107
APPLE INC CORP NOTES	469,530	1.10%	1.13%	07/28/16	08/02/19	1,100	1,036		A-1	470,000	468,153
AMERICAN HONDA FINANCE	239,760	1.20%	1.23%	07/07/16	07/12/19	1,100	1,015		AA-	240,000	238,594
EXXON MOBIL CORPORATE NOTES	632,187	2.22%	1.97%	03/03/16	03/01/21	1,824	1,613	2/1/2021	A+	625,000	638,644
STATE STREET CORP NOTES	314,836	1.95%	1.96%	05/16/16	05/19/21	1,829	1,692		A	315,000	317,403
TOYOTA MOTOR CREDIT CORP	699,832	1.20%	1.21%	04/05/16	04/06/18	731	553		A	700,000	700,203
BERKSHIRE HATHAWAY INC NOTES	89,932	1.70%	1.73%	03/08/16	03/15/19	1,102	896		A-	90,000	90,826
AMERICAN HONDA FINANCE CORP NOTES	219,956	1.70%	1.71%	02/18/16	02/22/19	1,100	875		A	220,000	221,872
APPLE INC CORP NOTES	279,952	1.70%	1.71%	02/16/16	02/22/19	1,102	875		AA	280,000	283,172
THE WALT DISNEY CORPORATION	129,826	1.65%	1.70%	01/05/16	01/08/19	1,099	830		A+	130,000	131,502
TOYOTA MOTOR CREDIT CORP NOTE	399,653	1.45%	1.48%	01/07/15	01/12/18	1,101	469		AA-	400,000	401,500
MICROSOFT CORP NOTES	229,816	2.00%	2.02%	11/03/15	11/03/20	1,827	1,495		AA	230,000	234,768
JOHN DEERE CAPITAL CORP NOTE	709,304	1.75%	1.78%	09/08/15	08/10/18	1,067	679		A-1	710,000	716,511
QUALCOMM INC CORPORATE GLOBAL NOTES	534,020	2.25%	2.49%	06/11/15	05/20/20	1,805	1,328		A-1+	540,000	551,378
CISCO SYSTEMS INC CORP NOTE	859,854	1.65%	1.66%	06/10/15	06/15/18	1,101	623		AA-	860,000	867,061
PEPSICO, INC CORP NOTES	479,807	1.25%	1.26%	05/01/15	04/30/18	1,095	577		AA+	480,000	481,042
COSTCO WHOLESALE CORPORATE NOTES	364,617	1.75%	1.77%	02/05/15	02/15/20	1,836	1,233		AA+	365,000	368,621
IBM CORP NOTES	1,415,669	1.13%	1.23%	02/03/15	02/06/18	1,099	494		AA+	1,420,000	1,419,815
WELLS FARGO & CO	574,374	2.15%	2.17%	09/01/16	01/30/20	1,246	1,217		AA+	575,000	579,186
PRAXAIR INC (MAKE WHOLE CALL) CORP NOTES	561,034	1.25%	1.68%	01/08/15	11/07/18	1,399	768		AA+	570,000	570,359
AMERICAN HONDA FINANCE CORPORATE NOTES	389,637	1.55%	1.58%	12/08/14	12/11/17	1,099	437		AA+	390,000	391,911
CHEVRON CORP NOTE	440,000	1.35%	1.35%	11/10/14	11/15/17	1,101	411		AA+	440,000	440,902
HSBC USA INC NOTES	399,928	1.50%	1.51%	11/05/14	11/13/17	1,104	409		AA+	400,000	399,864
BOEING COMPANY (FLOATING) NOTE	500,000	0.88%	0.61%	10/28/14	10/30/17	1,098	395		AA+	500,000	500,605
BANK OF NEW YORK MELLON NT (CALLABLE)	555,216	2.30%	2.29%	09/08/14	09/11/19	1,829	1,076	8/11/2019	AA+	555,000	568,165
US BANCORP (CALLABLE) CORPORATE NOTES	460,032	2.20%	2.20%	05/01/14	04/25/19	1,820	937	3/25/2019	AA+	460,000	469,439
AMERICAN EXPRESS CREDIT CORP NOTES	872,865	1.13%	1.21%	06/02/14	06/05/17	1,099	248		AA+	875,000	874,571
WELLS FARGO & COMPANY NOTES	399,496	1.15%	1.19%	05/27/14	06/02/17	1,102	245		AA+	400,000	399,640
PFIZER INC CORPORATE NOTE	179,842	1.10%	1.13%	05/12/14	05/15/17	1,099	227		AA+	180,000	180,133
CISCO SYSTEMS INC GLOBAL NOTES	577,316	2.13%	2.04%	06/10/15	03/01/19	1,360	882		AA+	575,000	586,247
JPMORGAN CHASE & CO	399,800	1.35%	1.37%	02/12/14	02/15/17	1,099	138		AA+	400,000	400,192
US BANCORP NOTES (CALLABLE)	70,148	1.95%	1.90%	02/12/14	11/15/18	1,737	776	10/15/2018	AA+	70,000	70,889
GENERAL ELECTRIC CAPITAL CORP NOTES	554,453	2.30%	2.32%	01/08/14	01/14/19	1,832	836		AA+	555,000	568,803
JOHN DEERE CAPITAL CORP NOTES	169,638	1.95%	1.99%	12/12/13	12/13/18	1,827	804		AA+	170,000	172,882
AMERICAN HONDA FINANCE CORPORATE NOTES	297,242	2.13%	1.96%	12/10/13	10/10/18	1,765	740		AA+	295,000	300,281
CHEVRON CORP (CALLABLE) GLOBAL NOTES	470,354	1.10%	1.34%	01/10/13	12/05/17	1,790	431	11/5/2017	AA+	475,000	474,653
ORACLE CORP NOTES	598,557	1.20%	1.48%	11/05/13	10/15/17	1,440	380		AA+	605,000	605,024
APPLE INC GLOBAL NOTES	544,863	1.00%	1.20%	05/20/13	05/03/18	1,809	580		AA+	550,000	549,236
WAL-MART STORES INC GLOBAL NOTES	319,706	1.13%	1.14%	04/05/13	04/11/18	1,832	558		AA+	320,000	320,688
INTEL CORP CORPORATE NOTES	551,641	1.35%	1.29%	12/12/12	12/15/17	1,829	441		AA+	550,000	551,716
JOHN DEERE CAPITAL CORP NOTES	338,036	2.00%	1.05%	09/11/12	01/13/17	1,585	105		AA+	325,000	325,796
UNITED TECHNOLOGIES CORP NOTES	39,966	1.80%	1.82%	06/01/12	06/01/17	1,826	244		AA+	40,000	40,192
TOTAL AND AVERAGES	\$ 22,692,213	1.22%	1.49%			1,065	593			\$ 22,705,000	\$ 22,830,559

ASSET BACKED SECURITIES

HYUNDAI AUTO RECEIVABLES TRUST	\$	199,973	1.29%	1.30%	09/14/16	04/15/21	1,674	1,658	NR	\$	200,000	\$	200,260
CNH ABS 2016-C A2		249,977	1.26%	1.27%	09/13/16	02/18/20	1,253	1,236	AAA		250,000		250,118
CHASE ISSURANCE TRUST OTHER ABS		584,950	1.06%	1.08%	09/06/16	09/15/17	374	350	AAA		585,000		585,105
HAROT 2016-3 A3 ABS		249,965	1.16%	1.17%	08/15/16	06/18/19	1,037	991	AAA		250,000		249,795
NISSAN ABS 2016-C A3		119,989	1.18%	1.18%	04/18/16	01/15/21	1,733	1,568	NA		120,000		120,013
NISSAN ABS 2016-C A2A		289,989	1.07%	1.07%	08/02/16	05/15/19	1,016	957	NA		290,000		289,809
TOYOTA ABS 2016-C A3		124,997	1.14%	1.14%	08/01/16	08/15/20	1,475	1,415	A		125,000		124,773

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2016

DESCRIPTION	BOOK VALUE 09/30/16	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 09/30/16
JOHN DEERE ABS 2016-B A3	119,990	1.25%	1.25%	07/19/16	06/15/20	1,427	1,354		AA-	120,000	120,185
JOHN DEERE ABS 2016-B A2	414,975	1.09%	1.09%	07/18/16	02/15/19	942	868		AA-	415,000	414,963
HONDA ABS 2016-2 A3	249,995	1.39%	1.39%	05/24/16	04/15/20	1,422	1,293		AA-	250,000	251,085
TOYOTA ABS 2016-B A3	459,976	1.30%	1.30%	05/02/16	04/15/20	1,444	1,293		A	460,000	460,704
FORD ABS 2016-B A3	99,991	1.33%	1.33%	04/19/16	10/15/20	1,640	1,476		AAA	100,000	100,297
NISSAN ABS 2016-B A3	99,984	1.32%	1.33%	04/18/16	01/15/21	1,733	1,568		NA	100,000	100,400
HYUNDAI ABS 2016-A A3	89,983	1.56%	1.57%	03/22/16	09/15/20	1,638	1,446		A+	90,000	90,625
JOHN DEERE ABS 2016-A A3	344,946	1.36%	1.37%	03/02/16	04/15/20	1,505	1,293		AAA	345,000	345,321
TOYOTA ABS 2016-A A3	299,983	1.25%	1.25%	02/23/16	03/15/20	1,482	1,262		AA-	300,000	300,678
HONDA ABS 2016-1 A3	239,966	1.22%	1.23%	02/16/16	12/18/19	1,401	1,174		A	240,000	240,478
HONDA ABS 2016-1 A2	354,965	1.01%	1.02%	02/16/16	06/18/18	853	626		A+	355,000	355,099
BANK OF AMER CREDIT CARD TR 2015-A2	295,426	1.36%	1.30%	10/28/15	09/15/20	1,784	1,446		A	295,000	296,195
HONDA ABS 2015-4 A3	269,964	1.23%	1.24%	10/14/15	09/21/19	1,438	1,086		A	270,000	270,605
NISSAN ABS 2015-C A3	279,964	1.37%	1.38%	10/06/15	05/15/20	91	1		NA	280,000	281,002
FORD ABS 2015-C A3	259,949	1.41%	1.42%	09/15/15	02/15/20	1,614	1,233		A-1	260,000	260,757
HONDA ABS 2014-1 A3	124,581	0.44%	0.56%	07/17/15	11/21/17	858	417		AA-	124,864	124,683
TOTAL AND AVERAGES	\$ 5,824,478	2.00%	1.22%			2,131	1,858			\$ 5,824,864	\$ 5,832,950

SUPRANATIONALS

INTL BANK OF RECON AND DEV SN NOTE	\$ 629,868	0.90%	0.90%	07/06/16	08/15/19	1,135	1,049		AA-	\$ 630,000	\$ 626,762
INTER-AMERICAN DEVELOPMENT BANK	598,200	1.00%	1.10%	04/05/16	05/13/19	1,133	955		AA+	600,000	599,940
INTL BANK OF RECON AND DEV GLOBAL NOTES	1,043,224	1.00%	1.10%	10/07/15	10/05/18	1,094	735		AAA	1,045,000	1,046,505
TOTAL AND AVERAGES	\$ 2,271,292	1.00%	0.77%			1,114	845			\$ 2,275,000	\$ 2,273,207

IRREVOCABLE TRUST

US BANK MUTUAL FUNDS (PARS-OPEB)	\$ 5,886,244	3.12%	3.12%	07/01/16	10/01/16	92	1			\$ 5,886,244	\$ 6,345,312
TOTAL AND AVERAGES	\$ 5,886,244	3.12%	3.12%			92	1			\$ 5,886,244	\$ 6,345,312

INVESTMENTS WITH BOND TRUSTEES

BNY - GOLDMAN SACHS FINANCIAL FEDERAL	\$ 2,030,758	0.00%	0.00%	07/01/16	10/01/16	92	1			\$ 2,030,758	\$ 2,030,758
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	8,815	0.01%	0.01%	07/01/16	10/01/16	92	1			8,815	8,815
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	544,176	0.01%	0.01%	07/01/16	10/01/16	92	1			544,176	544,176
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	551,660	0.01%	0.01%	07/01/16	10/01/16	92	1			551,660	551,660
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	10	0.00%	0.00%	07/01/16	10/01/16	92	1			10	10
UNION BANK - BLACKROCK INST. FUND A/C 6711939800-07	1,103,923	0.01%	0.01%	07/01/16	10/01/16	92	1			1,103,923	1,103,923
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	780,775	0.00%	0.00%	07/01/16	10/01/16	92	1			780,775	780,775
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	115	0.01%	0.01%	07/01/16	10/01/16	92	1			115	115
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,359,747	0.03%	0.03%	07/01/16	10/01/16	92	1			1,359,747	1,359,747
FREEMONT BANK ESCROW-INVESCO TREASURY CASH MGMT	1,416	0.00%	0.00%	07/01/16	10/01/16	92	1			1,416	1,416
FIRE STATION 3 IBANK LOAN	148,067	0.00%	0.00%	07/01/16	10/01/16	92	1			148,067	148,067
TOTAL AND AVERAGES	\$ 6,529,462	0.01%	0.00%			92	1			\$ 6,529,462	\$ 6,529,462

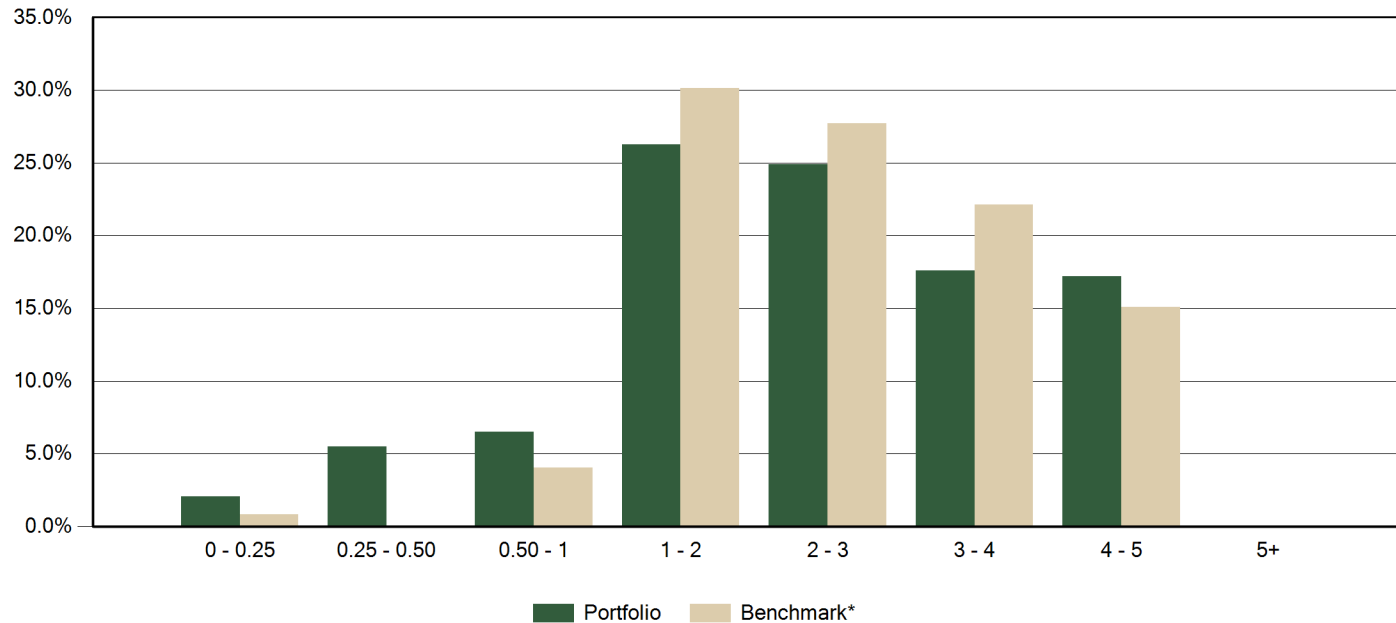
TOTAL INVESTMENT REPORT	\$ 170,603,896									\$ 170,806,905	\$ 171,728,410
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Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of September 30, 2016



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	2.1 %	5.5 %	6.5 %	26.2 %	24.9 %	17.6 %	17.2 %	0.0 %
Benchmark*	0.8 %	0.1 %	4.0 %	30.1 %	27.7 %	22.1 %	15.1 %	0.0 %

* BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda

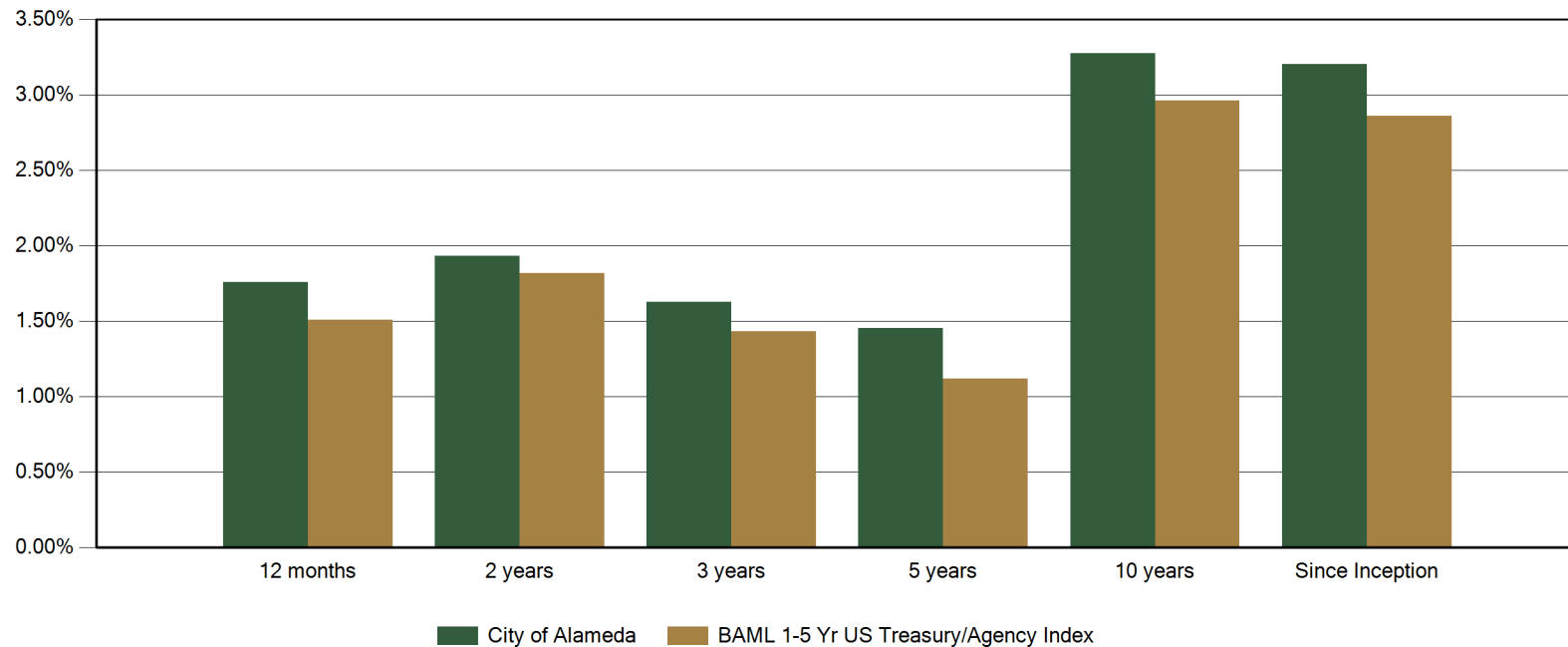
Period Ending

September 30, 2016

Total Rate of Return

Annualized Since Inception

July 31, 2002

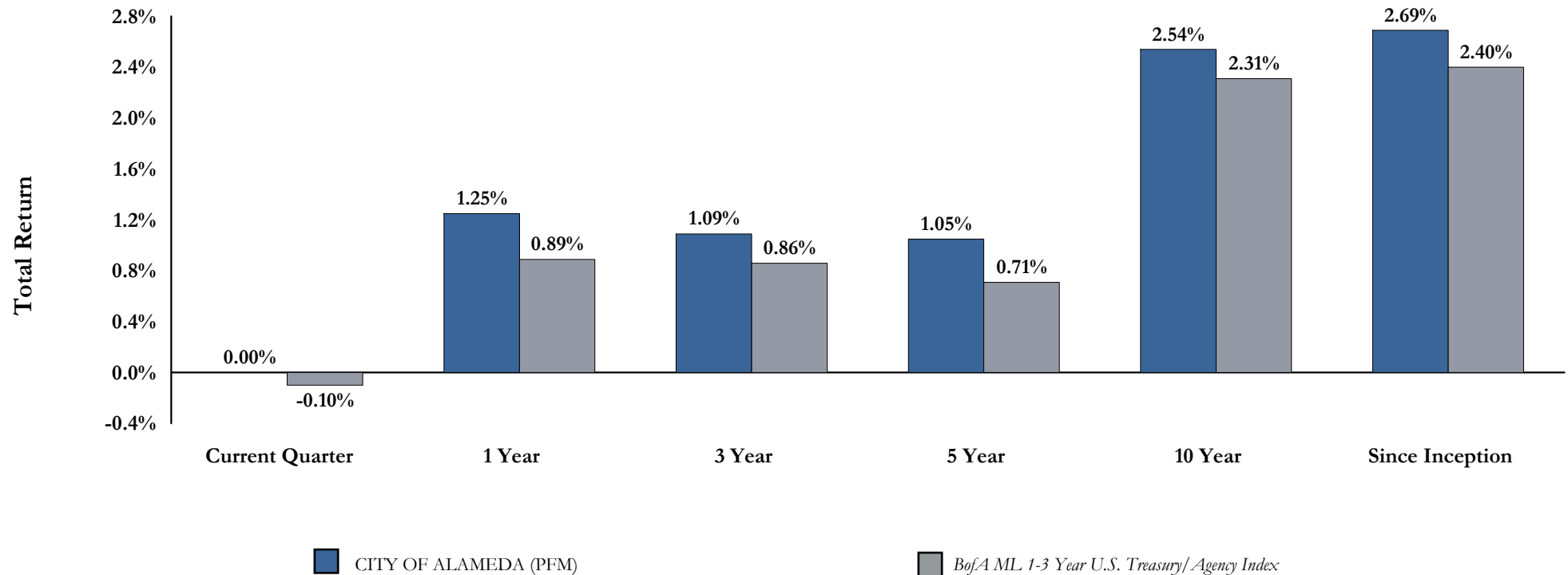


	3 months	12 months	Annualized				
			2 years	3 years	5 years	10 years	Since Inception
City of Alameda	-0.07 %	1.76 %	1.93 %	1.63 %	1.46 %	3.28 %	3.21 %
BAML 1-5 Yr US Treasury/Agency Index	-0.17 %	1.51 %	1.82 %	1.43 %	1.12 %	2.96 %	2.86 %

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			Since Inception (06/30/02) **
				3 Year	5 Year	10 Year	
CITY OF ALAMEDA (PFM)	1.81	0.00%	1.25%	1.09%	1.05%	2.54%	2.69%
BofA ML 1-3 Year U.S. Treasury/Agency Index	1.81	-0.10%	0.89%	0.86%	0.71%	2.31%	2.40%
Difference		0.10%	0.36%	0.23%	0.34%	0.23%	0.29%

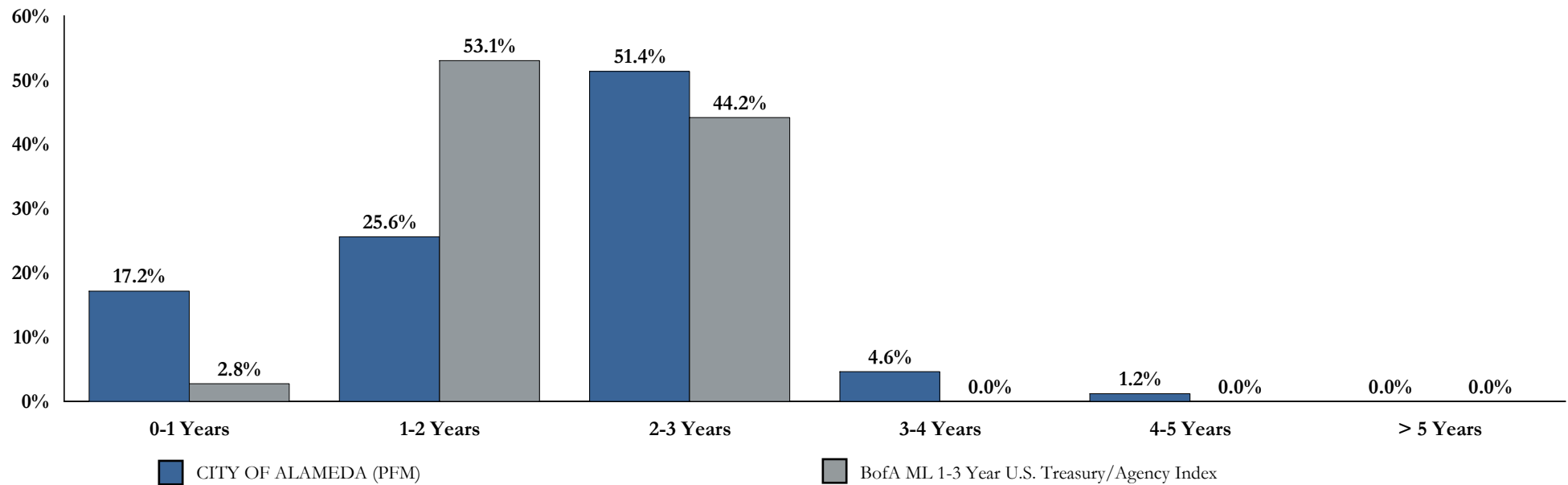


Portfolio performance is gross of fees unless otherwise indicated. **Since Inception performance is not shown for periods less than one year.

Maturity Distribution

As of September 30, 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)	1.02%	2.02 yrs	17.2%	25.6%	51.4%	4.6%	1.2%	0.0%
BofA ML 1-3 Year U.S. Treasury/Agency Index	0.79%	1.95 yrs	2.8%	53.1%	44.2%	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)
09/28/16	0.64	0.61	160
09/29/16	0.64	0.61	162
09/30/16	0.65	0.61	165
10/01/16	0.65	0.65	165
10/02/16	0.65	0.65	165
10/03/16	0.65	0.65	169
10/04/16	0.65	0.65	170
10/05/16	0.65	0.65	170
10/06/16	0.65	0.65	169
10/07/16	0.65	0.65	171
10/08/16	0.65	0.65	171
10/09/16	0.65	0.65	171
10/10/16	0.65	0.65	168
10/11/16	0.65	0.65	169
10/12/16	0.65	0.65	168
10/13/16	0.65	0.65	170
10/14/16	0.66	0.65	171
10/15/16	0.66	0.65	171
10/16/16	0.66	0.65	171
10/17/16	0.65	0.65	168
10/18/16	0.65	0.65	167
10/19/16	0.65	0.65	166
10/20/16	0.65	0.65	164
10/21/16	0.66	0.65	165
10/22/16	0.66	0.65	165
10/23/16	0.66	0.65	165
10/24/16	0.66	0.65	164
10/25/16	0.66	0.65	168
10/26/16	0.66	0.65	167
10/27/16	0.66	0.65	171
10/28/16	0.66	0.65	172

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 09/30/16

Apportionment Rate: 0.60%
 Earnings Ratio: .00001651908048883
 Fair Value Factor: 1.000306032
 Daily: 0.65%
 Quarter to Date: 0.61%
 Average Life: 165

**PMIA Average Monthly
Effective Yields**

Sep 2016 0.634%
 Aug 2016 0.614%
 Jul 2016 0.588%

**Pooled Money Investment Account
Portfolio Composition
09/30/16
\$68.3 billion**

