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

August 17, 2017

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending March 31, 2017, and find that it complies with the Investment Policy established by my office.

Sincerely,

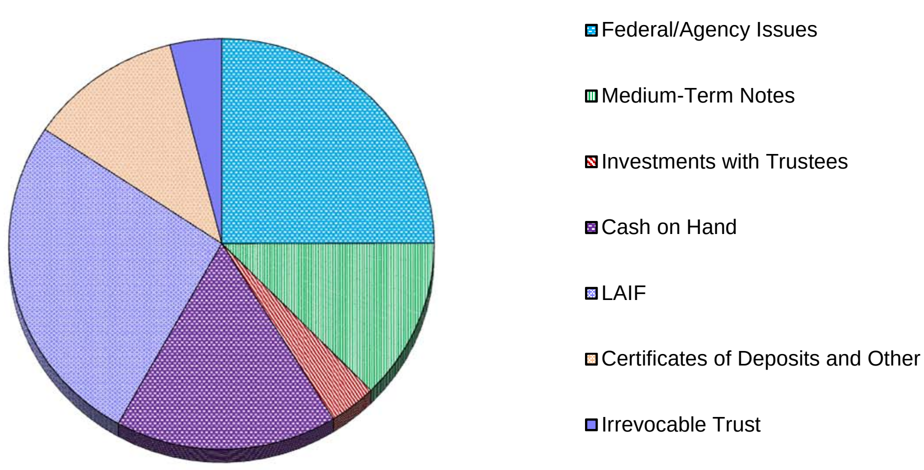
Kevin Kennedy
City Treasurer

CITY OF Alameda
California

Quarterly Investment Report

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

Investments by Type



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value*
Cash on Hand	$ 10,225	0.01%	1	0.00%	$ 10,225
Cash on Deposit	30,288,048	16.87%	1	0.02%	30,288,048
Total Cash on Hand	30,298,273	16.88%	1	0.00%	30,298,273
Local Agency Investment Fund	$ 47,354,860	26.38%	1	0.82%	$ 47,315,838
Certificates of Deposit	9,766,180	5.44%	287	1.06%	9,780,066
Federal/Agency Issues	45,060,433	25.10%	1,001	1.26%	44,898,558
Medium Term Notes/Commercial Paper	22,770,813	12.69%	703	1.58%	22,787,954
Asset Backed Securities	8,075,079	4.50%	1,281	1.30%	8,062,238
Supranationals	3,185,167	1.77%	987	1.06%	3,172,197
Total Investment Portfolio	$ 136,212,532	75.89%	431	1.14%	$ 136,016,851
Irrevocable Trust	6,565,007	3.66%	1	2.00%	7,072,244
Investments with Bond Trustees	6,422,761	3.58%	1	0.00%	6,422,761
Total Portfolio	$ 179,498,573				$ 179,810,129

Amount over (under) Market Value vs. Book Value			$ 311,556
% of Portfolio			0.17%
Average Maturity of Portfolio		1.18	year

	General Fund	All Funds
FY15-16 Investment Earnings	$ 238,825	$ 1,150,345
FY16-17 Investment Earnings	$ 221,796	$ 1,108,981
Total Callable investments / % of Total	6,282,286	5%

* Market Value from sources including:
-- US Bank
-- LAIF
-- Bank of New York
-- Union Bank

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

I verify that this investment portfolio is in conformity with all state laws and the City's investment policy, which is reviewed annually by the City Council and the City Treasurer of the City of Alameda.

Elena Adair, Finance Director

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

DESCRIPTION	BOOK VALUE 03/31/17	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 03/31/17
CASH ON HAND											
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
CASH IN BANK											
WELLS FARGO GENERAL CHECKING/PAYROLL	$ 27,500,911	0.00%	0.00%							$ 27,500,911	$ 27,500,911
WELLS FARGO GENERAL CHECKING-RESTRICTED	367,230	0.00%	0.00%							367,230	367,230
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 & OPERATIN	48,882	0.00%	0.00%							48,882	48,882
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	329,909	0.00%	0.00%							329,909	329,909
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	58,207	0.00%	0.00%							58,207	58,207
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	16,072	0.00%	0.00%							16,072	16,072
BANK OF MARIN ALAMEDA POINT PM REALITY (BUS. AND OPS.)	693,307	0.00%	0.00%							693,307	693,307
FIRST COMMUNITY BANK - ESCROW	304	0.00%	0.00%							304	304
FIDELITY-CHANDLER & PFM MONEY MARKET	798,545	0.05%	0.30%							798,545	798,545
TOTAL	$ 30,288,048	0.00%	0.02%							$ 30,288,048	$ 30,288,048
LOCAL AGENCY INVESTMENT FUND	$ 47,354,860	0.820%	0.820%	01/01/17	04/01/17	90	1			$ 47,354,860	$ 47,315,838
TOTAL AND AVERAGES	$ 47,354,860	0.820%	0.820%			90	1			$ 47,354,860	$ 47,315,838
CERTIFICATES OF DEPOSITS											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	$ 50,000	0.00%	0.00%	03/30/17	03/30/18	365	364			$ 50,000	$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/16	08/19/17	365	141			25,000	25,000
BANK OF MARIN CD	96,380	0.15%	0.15%	01/30/17	01/30/18	365	305			96,380	96,380
TRANS PACIFIC BANK CD	95,799	0.30%	0.30%	02/05/16	02/05/17	366	(54)			95,799	95,799
BANK OF MARIN - MASTICK CD	467,384	0.20%	0.20%	02/04/16	02/04/17	366	(55)			467,384	467,384
BANK OF MARIN-LIBRARY CD	592,046	0.20%	0.20%	02/08/15	02/08/17	731	(51)			592,046	592,046
BANK OF C D	850,000	1.88%	1.86%	02/08/17	02/07/19	729	678			850,000	855,874
BANK OF NOVA C D	1,000,000	1.56%	1.56%	11/06/15	11/06/17	731	220			1,000,000	1,001,760
CANADIAN C D	549,571	1.76%	1.75%	12/01/16	11/30/18	729	609			550,000	553,042
HSBC BANK USA C D	800,000	1.50%	1.49%	11/17/15	11/17/17	731	231			800,000	800,984
NORDEA BANK C D	550,000	1.76%	1.75%	12/01/16	11/30/18	729	609			550,000	553,042
RABOBANK NY C D	1,100,000	1.07%	1.07%	04/22/15	04/21/17	730	21			1,100,000	1,100,077
ROYAL BANK C D	840,000	1.70%	1.69%	03/11/16	03/09/18	728	343			840,000	841,025
SKANDIN ENS C D	1,050,000	1.48%	1.48%	11/16/15	11/16/17	731	230			1,050,000	1,049,948
SVENSKA NY C D	850,000	1.89%	1.89%	01/10/17	01/10/19	730	650			850,000	847,671
TORONTO DOMINION C D	850,000	1.48%	1.48%	02/09/17	03/14/18	398	348			850,000	850,034
TOTAL AND AVERAGES	$ 9,766,180	1.07%	1.06%			595	287			$ 9,766,609	$ 9,780,066

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

DESCRIPTION	BOOK VALUE 03/31/17	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 03/31/17
GOVERNMENT TREASURIES & AGENCIES											
F H L B DEB	$ 460,703	1.13%	1.16%	10/04/16	07/14/21	1744	1566		AA+	$ 465,000	$ 450,459
F H L B DEB	766,889	1.38%	1.40%	02/17/16	02/18/21	1828	1420		AA+	770,000	758,211
F H L M C M T N	922,175	1.13%	1.16%	09/26/16	08/12/21	1781	1595		AA+	930,000	898,045
F H L M C M T N	371,176	0.75%	0.75%	06/26/13	01/12/18	1661	287		AA+	380,000	379,141
F H L M C M T N	997,580	0.88%	0.89%	07/19/16	07/19/19	1095	840		AA+	1,000,000	987,850
F H L M C M T N	1,000,616	1.13%	1.13%	06/02/16	04/15/19	1047	745		AA+	1,000,000	995,160
F H L M C M T N	877,977	1.25%	1.26%	11/24/14	10/02/19	1773	915		AA+	900,000	894,978
F H L M C DEB	885,175	1.25%	1.26%	09/04/14	08/01/19	1792	853		AA+	910,000	906,651
F N M A	424,728	1.50%	1.50%	02/24/17	02/28/20	1099	1064		AA+	425,000	423,976
F N M A	921,777	1.25%	1.29%	10/04/16	08/17/21	1778	1600		AA+	925,000	898,453
F N M A	702,380	1.25%	1.28%	06/29/16	05/06/21	1772	1497		AA+	700,000	683,760
F N M A	898,488	0.88%	0.89%	07/29/16	08/02/19	1099	854		AA+	900,000	888,318
F N M A	1,198,896	1.00%	1.01%	10/03/16	08/28/19	1059	880		AA+	1,200,000	1,187,256
F N M A	482,046	1.38%	1.41%	10/27/16	10/07/21	1806	1651		AA+	485,000	473,147
F N M A	882,990	1.50%	1.51%	12/16/15	11/30/20	1811	1340		AA+	900,000	892,521
F N M A	902,043	1.75%	1.74%	10/29/14	09/12/19	1779	895		AA+	900,000	905,670
F N M A DEB	1,551,395	1.00%	1.01%	05/12/16	02/26/19	1020	697		AA+	1,550,000	1,539,863
F N M A DEB	900,486	1.50%	1.51%	09/29/15	06/22/20	1728	1179		AA+	900,000	896,058
F N M A DEB	443,977	0.88%	0.88%	09/18/14	05/21/18	1341	416		AA+	457,000	455,442
F N M A DEB	896,781	1.38%	1.40%	04/26/16	02/26/21	1767	1428		AA+	900,000	884,151
F N M A DEB	399,912	1.63%	1.62%	07/29/15	01/21/20	1637	1026		AA+	400,000	400,736
FEDERAL FARM CREDIT BKS	300,000	0.83%	0.83%	09/18/12	09/21/17	1829	174		AA+	300,000	299,883
FEDERAL HOME LOAN BKS	288,962	0.63%	0.63%	08/12/16	08/07/18	725	494		AA+	290,000	287,799
FEDERAL HOME LOAN BKS	1,277,542	0.88%	0.89%	08/03/16	08/05/19	1097	857		AA+	1,280,000	1,263,475
FEDERAL HOME LOAN BKS	649,558	0.88%	0.88%	08/25/16	10/01/18	767	549		AA+	650,000	646,120
FEDERAL HOME LOAN BKS	892,920	1.13%	1.13%	03/20/15	04/25/18	1132	390		AA+	890,000	889,760
FEDERAL HOME LOAN BKS	314,987	1.25%	1.25%	12/07/16	01/16/19	770	656		AA+	315,000	314,698
FEDERAL HOME LOAN BKS	1,019,113	1.00%	1.01%	09/08/16	09/26/19	1113	909		AA+	1,020,000	1,008,862
FEDERAL HOME LOAN BKS	2,602,982	1.13%	1.13%	06/27/16	06/21/19	1089	812		AA+	2,590,000	2,575,496
FEDERAL HOME LOAN BKS	868,534	1.38%	1.37%	08/13/13	03/09/18	1669	343		AA+	875,000	877,004
TENNESSEE VALLEY AUTHORITY	884,832	1.75%	1.74%	09/18/14	10/15/18	1488	563		AA+	880,000	886,802
U S TREASURY NT	1,002,621	2.00%	1.99%	01/27/17	10/31/21	1738	1675		N/A	1,000,000	1,004,570
U S TREASURY NT	899,124	1.38%	1.40%	03/09/16	01/31/21	1789	1402		N/A	900,000	887,382
U S TREASURY NT	924,348	0.88%	0.88%	06/27/16	07/31/19	1129	852		N/A	920,000	910,257
U S TREASURY NT	895,699	1.00%	1.01%	12/18/14	11/30/19	1808	974		N/A	925,000	914,955
U S TREASURY NT	493,244	1.25%	1.26%	11/23/15	01/31/20	1530	1036		N/A	500,000	496,780
U S TREASURY NT	885,483	1.38%	1.37%	03/31/14	02/28/19	1795	699		N/A	900,000	902,142
U S TREASURY NT	885,905	1.38%	1.39%	11/23/15	10/31/20	1804	1310		N/A	900,000	890,154
U S TREASURY NT	976,839	1.25%	1.28%	12/13/16	03/31/21	1569	1461		N/A	1,000,000	979,380
U S TREASURY NT	2,383,995	1.38%	1.38%	03/16/17	03/31/20	1111	1096		N/A	2,400,000	2,389,584
U S TREASURY NT	900,284	1.38%	1.39%	09/29/15	08/31/20	1798	1249		N/A	900,000	891,666
U S TREASURY NT	925,280	2.00%	1.98%	04/26/16	02/28/21	1769	1430		N/A	900,000	907,875
U S TREASURY NT	921,441	0.88%	0.88%	07/28/16	06/15/19	1052	806		N/A	920,000	911,085
U S TREASURY NT	949,815	1.25%	1.25%	03/30/16	10/31/18	945	579		N/A	945,000	945,737
U S TREASURY NT	909,358	1.13%	1.16%	10/09/16	09/30/21	1817	1644		N/A	925,000	894,901
U S TREASURY NT	957,369	1.75%	1.77%	03/13/17	02/28/22	1813	1795		N/A	975,000	966,391
U S TREASURY NT	964,206	1.38%	1.38%	12/28/16	05/31/20	1250	1157		N/A	975,000	968,867
U S TREASURY NT	2,184,130	1.50%	1.49%	10/28/15	12/31/18	1160	640		N/A	2,170,000	2,180,177

City of Alameda
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U S TREASURY NT	1,013,672	1.63%	1.61%	11/10/16	04/30/19	901	760		N/A	1,000,000	1,006,910
TOTAL AND AVERAGES	$ 45,060,433	1.25%	1.26%			1,446	1,001			$ 45,242,000	$ 44,898,558

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

DESCRIPTION	BOOK VALUE 03/31/17	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 03/31/17
BANK OF TOKYO MITSUBIS C P	$ 911,341	0.00%	0.00%	03/06/17	07/07/17	123	98			$ 915,000	$ 912,127
COOPERATIEVE CENTRAL C P	496,367	0.00%	0.00%	03/28/17	11/03/17	220	217			500,000	495,630
ACE INA HOLDINGS	572,685	2.30%	2.29%	02/06/17	11/03/20	1366	1313	10/03/20		570,000	572,046
AMER HONDA FIN MTN	297,242	2.13%	2.11%	12/10/13	10/10/18	1765	558		A+	295,000	297,260
AMERICAN EXPRESS MTN	536,793	1.70%	1.71%	01/31/17	10/30/19	1002	943	07/30/19	A-	540,000	536,711
AMERICAN EXPRESS MTN	254,735	2.20%	2.20%	02/28/17	03/03/20	1099	1068	02/01/20	A-	255,000	255,385
AMERICAN HONDA MTN	239,760	1.20%	1.22%	07/07/16	07/12/19	1100	833		A+	240,000	236,770
AMERICAN HONDA MTN	389,637	1.55%	1.55%	12/08/14	12/11/17	1099	255		A+	390,000	390,659
AMERICAN HONDA MTN	219,956	1.70%	1.70%	02/18/16	02/22/19	1100	693		A+	220,000	219,760
APPLE INC	544,863	1.00%	1.00%	05/20/13	05/03/18	1809	398		AA+	550,000	548,339
APPLE INC	279,952	1.70%	1.69%	02/16/16	02/22/19	1102	693		AA+	280,000	281,109
APPLE INC	469,530	1.10%	1.11%	07/28/16	08/02/19	1100	854		AA+	470,000	464,416
BANK NY MELLON MTN	555,216	2.30%	2.28%	09/08/14	09/11/19	1829	894	08/11/19	A	555,000	560,261
BERKSHIRE HATHAWAY	269,738	1.30%	1.31%	08/08/16	08/15/19	1102	867		AA	270,000	267,416
BERKSHIRE HATHAWAY	89,989	1.15%	1.16%	08/08/16	08/15/18	737	502		AA	90,000	89,547
BERKSHIRE HATHAWAY	89,932	1.70%	1.69%	03/08/16	03/15/19	1102	714		AA	90,000	90,156
CHEVRON CORP	470,354	1.10%	1.11%	12/05/13	12/05/17	1461	249	11/05/17	AA-	475,000	474,207
CHEVRON CORP	300,000	1.99%	1.99%	02/28/17	03/03/20	1099	1068		AA-	300,000	300,381
CHEVRON CORP	140,000	1.35%	1.34%	11/10/14	11/15/17	1101	229		AA-	140,000	140,010
CISCO SYSTEMS INC	577,316	2.13%	2.10%	03/07/14	03/01/19	1820	700		AA-	575,000	580,997
CISCO SYSTEMS INC	859,854	1.65%	1.64%	06/10/15	06/15/18	1101	441		AA-	860,000	862,761
CITIGROUP INC	209,916	2.45%	2.44%	01/04/17	01/10/20	1101	1015	12/10/19	BBB+	210,000	210,897
COSTCO WHOLESALE	364,617	1.75%	1.75%	02/05/15	02/15/20	1836	1051		A+	365,000	365,668
EXXON MOBIL	632,187	2.22%	2.22%	05/16/16	03/01/21	1750	1431	02/01/21	AA+	625,000	626,206
GENERAL ELEC CA MTN	554,453	2.30%	2.27%	01/08/14	01/14/19	1832	654		AA-	555,000	562,709
GOLDMAN SACHS GROUP	419,685	2.30%	2.29%	12/08/16	12/13/19	1100	987	11/13/19	BBB+	420,000	420,256
HSBC USA INC	399,928	1.50%	1.50%	11/05/14	11/13/17	1104	227		A	400,000	400,036
IBM CORP	470,555	1.90%	1.90%	02/02/17	01/27/20	1089	1032		AA-	470,000	471,570
IBM CORP	947,103	1.13%	1.13%	02/03/15	02/06/18	1099	312		AA-	950,000	948,680
INTEL CORP	551,641	1.35%	1.35%	12/12/12	12/15/17	1829	259		A+	550,000	550,358
JOHN DEERE MTN	164,893	1.65%	1.65%	01/03/17	10/15/18	650	563		A	165,000	165,117
JOHN DEERE MTN	709,304	1.75%	1.74%	09/08/15	08/10/18	1067	497		A	710,000	711,889
JOHN DEERE MTN	169,638	1.95%	1.94%	12/12/13	12/13/18	1827	622		A	170,000	170,988
JPMORGAN CHASE CO	604,686	1.85%	1.85%	09/01/16	03/22/19	932	721	02/22/19	A-	600,000	600,162
MICROSOFT CORP	279,712	1.10%	1.11%	08/01/16	08/08/19	1102	860		AAA	280,000	276,942
MICROSOFT CORP	419,501	1.55%	1.59%	08/02/16	08/08/21	1832	1591	07/08/21	AAA	420,000	409,261
MICROSOFT CORP	229,816	2.00%	1.99%	10/29/15	11/03/20	1832	1313	10/03/20	AAA	230,000	230,754
MICROSOFT CORP	129,913	1.85%	1.85%	01/30/17	02/06/20	1102	1042		AAA	130,000	130,403
ORACLE CORP	567,014	1.90%	1.93%	11/29/16	09/15/21	1751	1629	08/15/21	AA-	580,000	569,920
PEPSICO INC	479,807	1.25%	1.25%	04/28/15	04/30/18	1098	395		A	480,000	479,736
PFIZER INC	279,798	1.70%	1.70%	11/14/16	12/15/19	1126	989		AA	280,000	279,759
PFIZER INC	179,842	1.10%	1.10%	05/12/14	05/15/17	1099	45		AA	180,000	179,959
PRAXAIR INC	561,034	1.25%	1.26%	01/08/15	11/07/18	1399	586		A	570,000	567,720
QUALCOMM INC	534,020	2.25%	2.25%	06/11/15	05/20/20	1805	1146		A+	540,000	541,199
STATE STREET CORP	314,836	1.95%	1.99%	05/16/16	05/19/21	1829	1510		A	315,000	309,484

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

DESCRIPTION	BOOK VALUE 03/31/17	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 03/31/17
TOYOTA MOTOR MTN	699,832	1.20%	1.20%	04/05/16	04/06/18	731	371		AA-	700,000	698,103
TOYOTA MTR CRED MTN	399,653	1.45%	1.45%	12/03/15	01/12/18	771	287		AA-	400,000	399,936
UNITED TECH CORP	39,966	1.80%	1.80%	05/29/12	06/01/17	1829	62		A-	40,000	40,039
US BANCORP MTN	70,148	1.95%	1.94%	02/12/14	11/15/18	1737	594	10/15/18	A+	70,000	70,419
US BANCORP MTN	279,518	2.63%	2.62%	01/19/17	01/24/22	1831	1760	12/23/21	A+	280,000	281,056
US BANCORP MTN	460,032	2.20%	2.18%	06/10/14	04/25/19	1780	755	03/25/19	A+	460,000	463,675
WAL MART STORES INC	319,706	1.13%	1.13%	04/05/13	04/11/18	1832	376		AA	320,000	319,440
WALT DISNEY CO MTN	129,826	1.65%	1.65%	01/05/16	01/08/19	1099	648		A	130,000	130,257
WALT DISNEY MTN	79,979	1.95%	1.95%	03/01/17	03/04/20	1099	1069		A	80,000	80,179
WELLS FARGO COM MTN	579,924	2.13%	2.12%	09/01/16	04/22/19	963	752		A	570,000	572,172
WELLS FARGO MTN	973,070	2.15%	2.15%	01/09/17	01/30/20	1116	1035		A	975,000	977,057
TOTAL AND AVERAGES	$ 22,770,813	1.58%	1.58%			1,218	703			$ 22,800,000	$ 22,787,954

ASSET BACKED SECURITIES

DESCRIPTION	BOOK VALUE 03/31/17	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 03/31/17
ALLY AUTO	$ 334,961	1.78%	0.00%	03/21/17	08/16/21	1609	1599		N/A	$ 335,000	$ 334,960
ALLY AUTO	144,987	1.70%	1.70%	01/24/17	06/15/21	1603	1537		N/A	145,000	144,852
BANK OF AMERICA	295,426	1.36%	1.36%	10/28/15	09/15/20	1784	1264		AAA	295,000	294,699
CARMAX AUTO OWNER	169,991	1.21%	1.21%	10/19/16	11/15/19	1122	959		N/A	170,000	169,701
CARMAX AUTO OWNER	235,000	1.60%	1.60%	01/25/17	02/18/20	1119	1054		N/A	235,000	235,023
CHASE ISSUANCE TRUST	584,950	1.06%	1.06%	09/06/16	09/16/19	1105	899		AAA	585,000	584,520
CITIBANK CREDIT CARD	374,928	1.74%	1.74%	01/19/17	01/19/21	1461	1390		AAA	375,000	375,596
CNH EQUIPMENT TRUST	249,977	1.26%	1.26%	09/13/16	02/18/20	1253	1054		AAA	250,000	249,648
CNH EQUIPMENT TRUST	259,990	1.80%	1.80%	03/16/17	07/15/22	1947	1932		AAA	260,000	260,681
FORD CREDIT AUTO	99,991	1.33%	1.34%	04/19/16	10/15/20	1640	1294		AAA	100,000	99,524
FORD CREDIT AUTO	284,999	1.67%	1.67%	01/18/17	06/15/21	1609	1537		N/A	285,000	285,051
HONDA AUTO	249,995	1.39%	1.39%	05/24/16	04/15/20	1422	1111		N/A	250,000	249,505
HONDA AUTO	584,984	1.24%	1.24%	10/18/16	04/18/19	912	748		AAA	585,000	583,848
HONDA AUTO	249,965	1.16%	1.17%	08/15/16	05/18/20	1372	1144		AAA	250,000	248,515
HONDA AUTO	180,222	1.01%	1.01%	02/16/16	06/18/18	853	444		AAA	180,240	180,204
HONDA AUTO	269,994	1.42%	0.00%	03/21/17	07/22/19	853	843		N/A	270,000	270,076
HYUNDAI AUTO	89,983	1.56%	1.56%	03/22/16	09/15/20	1638	1264		AAA	90,000	89,901
HYUNDAI AUTO	179,985	1.76%	0.00%	03/22/17	08/16/21	1608	1599		AAA	180,000	179,986
HYUNDAI AUTO	199,973	1.29%	1.30%	09/14/16	04/15/21	1674	1476		AAA	200,000	198,500
JOHN DEERE OWNER	344,946	1.36%	1.36%	02/23/16	04/15/20	1513	1111		N/A	345,000	344,282
JOHN DEERE OWNER	414,975	1.09%	1.09%	07/19/16	02/15/19	941	686		N/A	415,000	414,631
JOHN DEERE OWNER	119,990	1.25%	1.26%	07/19/16	06/15/20	1427	1172		N/A	120,000	119,255
JOHN DEERE OWNER	204,999	1.50%	1.50%	02/22/17	10/15/19	965	928		N/A	205,000	204,951
NISSAN AUTO	119,989	1.18%	1.19%	08/02/16	01/15/21	1627	1386		N/A	120,000	118,904
NISSAN AUTO	99,984	1.42%	1.43%	04/18/16	01/15/21	1733	1386		N/A	100,000	99,447
NISSAN AUTO	194,999	1.47%	0.00%	03/21/17	01/15/20	1030	1020		N/A	195,000	194,998
NISSAN AUTO	289,989	1.07%	1.07%	08/02/16	05/15/19	1016	775		N/A	290,000	289,646
NISSAN AUTO	279,964	1.37%	1.37%	10/06/15	05/15/20	1683	1141		N/A	280,000	279,381
TOYOTA AUTO	379,970	1.06%	1.06%	10/04/16	05/15/19	953	775		AAA	380,000	379,343
TOYOTA AUTO	459,976	1.51%	1.51%	05/02/16	04/15/20	1444	1111		AAA	460,000	458,519
TOYOTA AUTO	124,997	1.14%	1.15%	08/01/16	08/17/20	1477	1235		AAA	125,000	124,091
TOTAL AND AVERAGES	$ 8,075,079	1.53%	1.30%			1,514	1,281			$ 8,075,240	$ 8,062,238

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

DESCRIPTION	BOOK VALUE 03/31/17	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 03/31/17
SUPRANATIONALS											
INTER AMER DEV BK	$ 913,875	2.13%	2.12%	01/10/17	01/18/22	1834	1754		N/A	$ 915,000	$ 918,504
INTER AMER DEV BK	598,200	1.00%	1.01%	04/05/16	05/13/19	1133	773		AAA	600,000	594,042
INTL BK M T N	629,868	0.09%	0.09%	07/06/16	08/15/19	1135	867		AAA	630,000	620,033
INTL BK M T N	1,043,224	1.00%	1.01%	09/30/15	10/05/18	1101	553		AAA	1,045,000	1,039,618
TOTAL AND AVERAGES	$ 3,185,167	1.06%	1.06%			1,301	987			$ 3,190,000	$ 3,172,197
IRREVOCABLE TRUST											
US BANK MUTUAL FUND (PARS-OPEB)	$ 6,565,007	2.00%	2.00%	01/01/17	04/01/17	90	1			$ 6,565,007	$ 7,072,244
TOTAL AND AVERAGES	$ 6,565,007	2.00%	2.00%			90	1			$ 6,565,007	$ 7,072,244
INVESTMENTS WITH BOND TRUSTEES											
BNY - GOLDMAN SACHS FINANCIAL FEDERAL	$ 2,033,602	0.00%	0.00%	01/01/17	04/01/17	90	1			$ 2,033,602	$ 2,033,602
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	21,095	0.01%	0.01%	01/01/17	04/01/17	90	1			21,095	21,095
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	544,967	0.01%	0.01%	01/01/17	04/01/17	90	1			544,967	544,967
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	456,538	0.01%	0.01%	01/01/17	04/01/17	90	1			456,538	456,538
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	0	0.00%	0.00%	01/01/17	04/01/17					0	0
UNION BANK - BLACKROCK INST. FUND A/C 6711939800-07	1,104,223	0.01%	0.01%	01/01/17	04/01/17	90	1			1,104,223	1,104,223
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	781,874	0.00%	0.00%	01/01/17	04/01/17	90	1			781,874	781,874
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	126	0.01%	0.01%	01/01/17	04/01/17	90	1			126	126
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,365,157	0.00%	0.00%	01/01/17	04/01/17	90	1			1,365,157	1,365,157
FREEMONT BANK ESCROW-INVESCO TREASURY CASH MGMT	1,417	0.00%	0.00%	01/01/17	04/01/17	90	1			1,417	1,417
IBANK FIRE STATION LOAN	113,762	0.00%	0.00%	01/01/17	04/01/17	90	1			113,762	113,762
TOTAL AND AVERAGES	$ 6,422,761	0.00%	0.00%			90	1			$ 6,422,761	$ 6,422,761
TOTAL INVESTMENT REPORT	**$ 179,498,573**									**$ 179,714,750**	**$ 179,810,129**

Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of March 31, 2017

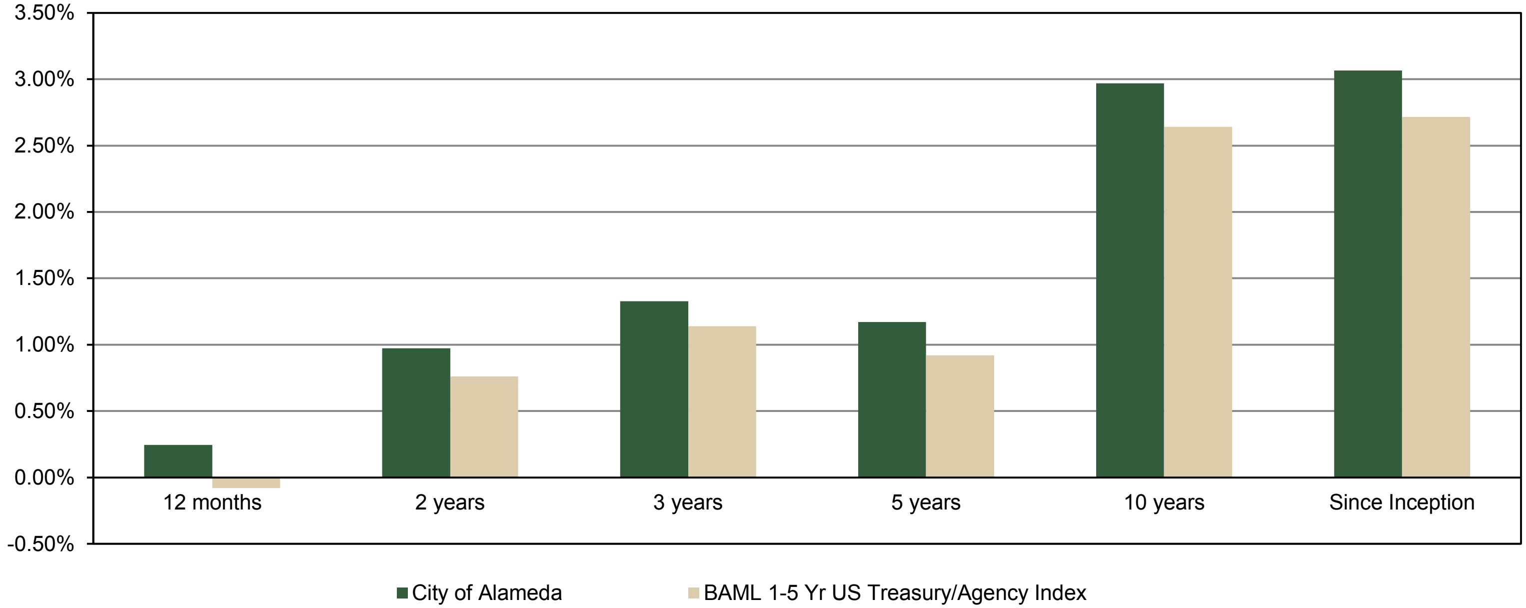
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	1.1%	4.8%	12.1%	21.2%	18.9%	24.9%	17.0%	0.0%
Benchmark*	0.1%	0.0%	1.7%	31.4%	29.6%	21.7%	15.4%	0.0%

*BAML 1-5 Yr US Treasury/Agency Index

Investment Performance

City of Alameda
Period Ending
March 31, 2017

Total Rate of Return
Annualized Since Inception
July 31, 2002

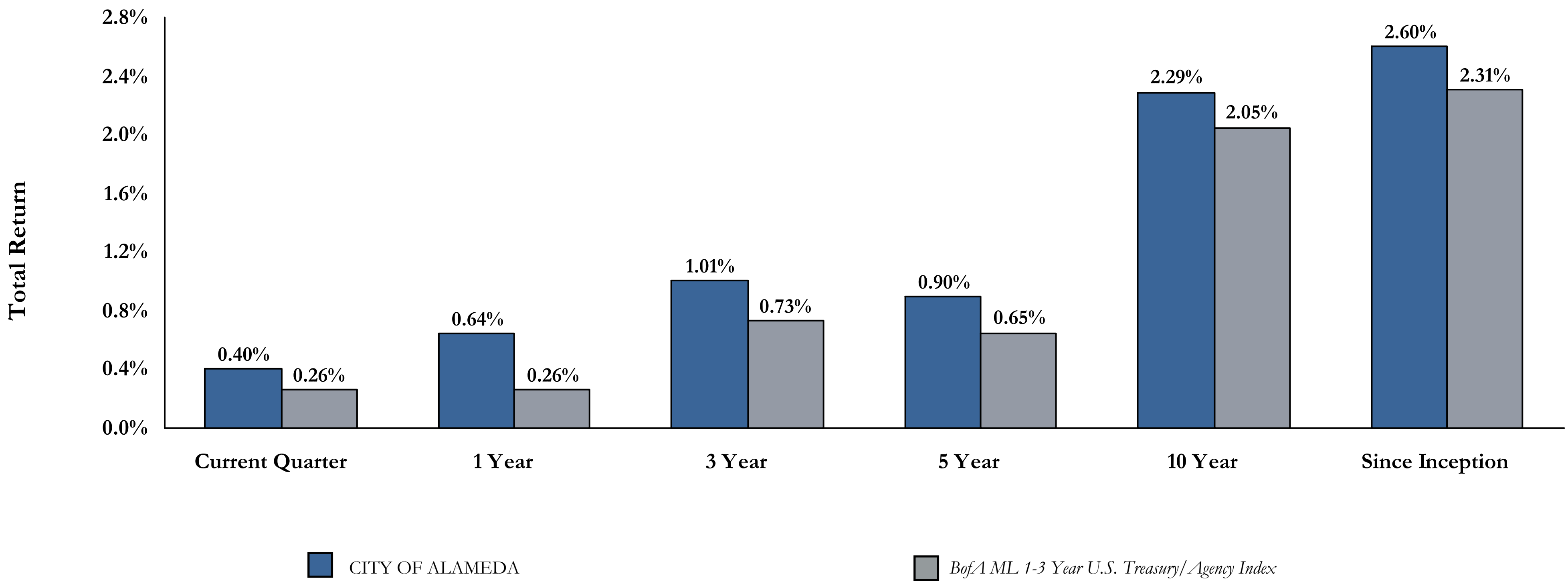


			Annualized				
	3 months	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
City of Alameda	0.49%	0.24%	0.97%	1.33%	1.17%	2.97%	3.07%
BAML 1-5 Yr US Treasury/Agency Index	0.37%	-0.08%	0.76%	1.14%	0.92%	2.64%	2.72%

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	0.40%	0.64%	1.01%	0.90%	2.29%	2.60%
CITY OF ALAMEDA - PFM & CHANDLER COMBINED PORTFOLIO	2.23	0.45%	0.44%	1.17%	1.04%	2.63%	2.87%
BofA ML 1-3 Year U.S. Treasury/Agency Index	*1.81*	*0.26%*	*0.26%*	*0.73%*	*0.65%*	*2.05%*	*2.31%*
Difference		0.19%	0.18%	0.44%	0.39%	0.58%	0.56%

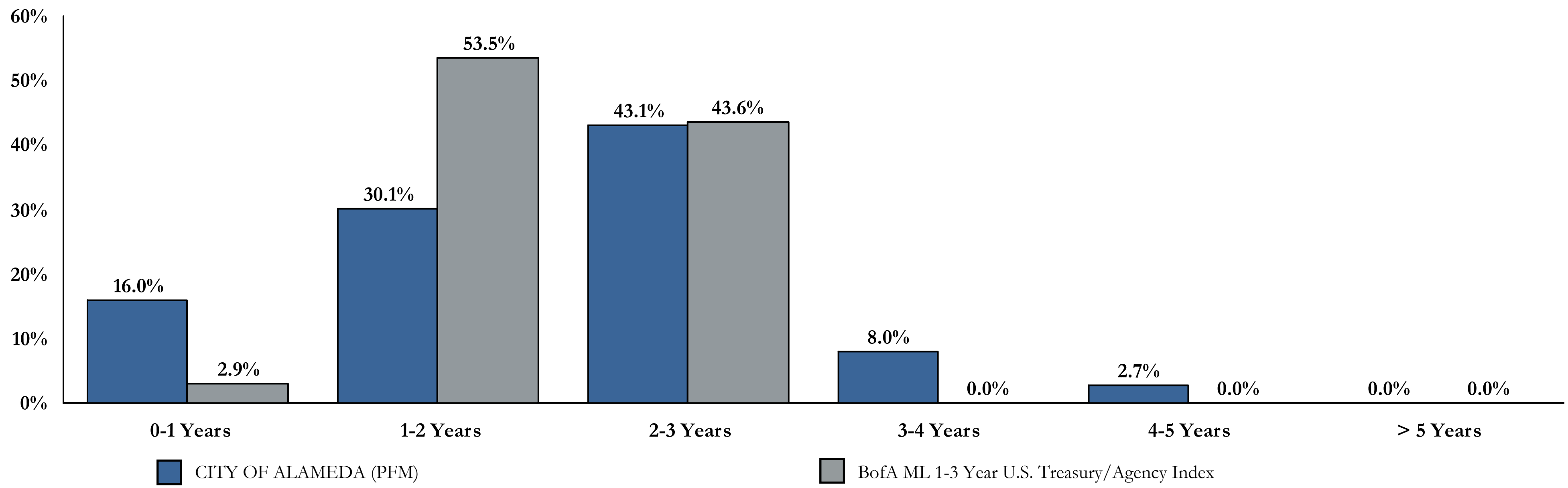


**Portfolio performance is gross of fees unless otherwise indicated. **Since Inception performance is not shown for periods less than one year.*

Maturity Distribution

As of March 31, 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 (PFM)	1.47%	2.01 yrs	16.0%	30.1%	43.1%	8.0%	2.7%	0.0%
BofA ML 1-3 Year U.S. Treasury/Agency Index	*1.28%*	*1.94 yrs*	*2.9%*	*53.5%*	*43.6%*	*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)
03/14/17	0.82	0.77	193
03/15/17	0.82	0.77	191
03/16/17	0.82	0.77	190
03/17/17	0.83	0.77	190
03/18/17	0.83	0.77	190
03/19/17	0.83	0.78	190
03/20/17	0.83	0.78	188
03/21/17	0.83	0.78	185
03/22/17	0.83	0.78	184
03/23/17	0.83	0.78	184
03/24/17	0.83	0.78	186
03/25/17	0.83	0.78	186
03/26/17	0.83	0.78	186
03/27/17	0.83	0.78	181
03/28/17	0.83	0.78	180
03/29/17	0.84	0.78	180
03/30/17	0.85	0.78	181
03/31/17	0.85	0.78	180
04/01/17	0.86	0.86	181
04/02/17	0.86	0.86	181
04/03/17	0.86	0.86	183
04/04/17	0.86	0.86	184
04/05/17	0.86	0.86	184
04/06/17	0.87	0.86	181
04/07/17	0.87	0.86	181
04/08/17	0.87	0.86	181
04/09/17	0.87	0.86	181
04/10/17	0.87	0.86	181
04/11/17	0.87	0.87	181
04/12/17	0.87	0.87	183
04/13/17	0.88	0.87	182

*Daily yield does not reflect capital gains or losses

View Prior Month Daily Rates

LAIF Performance Report

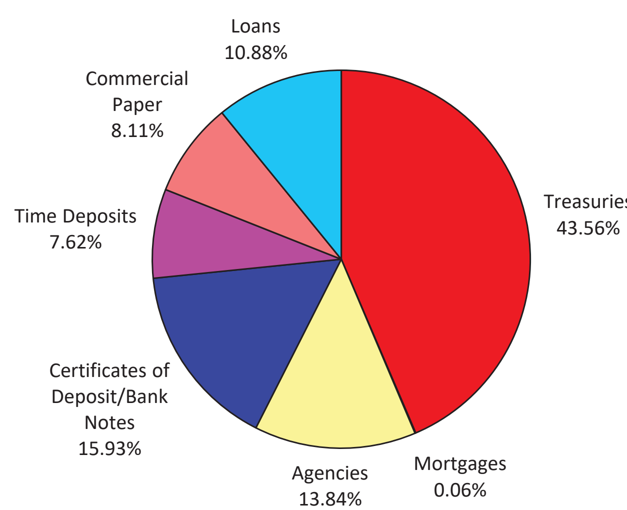
Quarter Ending 03/31/17

Apportionment Rate:	0.78%
Earnings Ratio:	0.00002126194403179
Fair Value Factor:	0.999175951
Daily:	0.85%
Quarter to Date:	0.78%
Average Life:	180

PMIA Average Monthly Effective Yields

Mar 2017	**0.821%**
Feb 2017	0.777%
Jan 2017	0.751%

Pooled Money Investment Account Portfolio Composition 03/31/17 $71.9 billion



Based on data available as of 4/14/2017