



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

November 29, 2017

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending September 30, 2017, and find that it complies with the Investment Policy established by my office.

Sincerely,

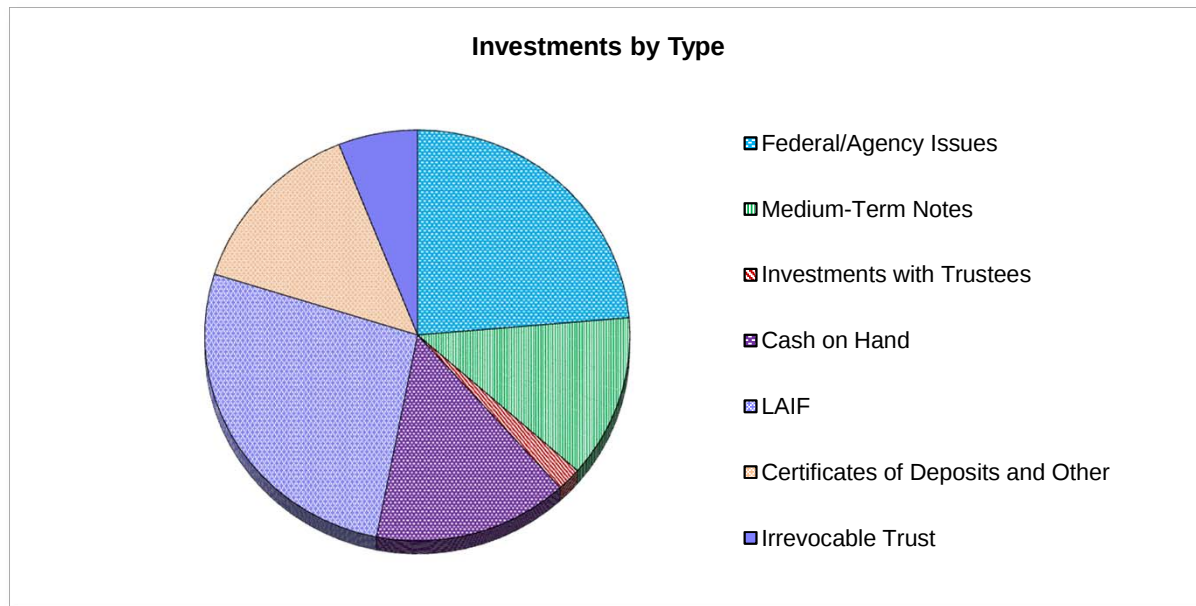
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended September 30, 2017



	<u>Book Value</u>	<u>% of Total</u>	<u>Average Duration in Days</u>	<u>Average Yield</u>	<u>Market Value*</u>
Cash on Hand	\$ 10,225	0.01%	1	0.00%	\$ 10,225
Cash on Deposit	26,321,361	14.84%	1	0.00%	26,294,782
Total Cash on Hand	26,331,586	14.85%	1	0.00%	26,305,007
Local Agency Investment Fund	47,554,718	26.82%	1	1.11%	47,509,164
Certificates of Deposit	10,781,647	6.08%	385	1.29%	10,788,801
Federal/Agency Issues	42,255,897	23.83%	1,036	1.38%	42,108,781
Medium Term Notes/Commercial Paper	22,733,576	12.82%	714	1.75%	22,782,132
Asset Backed Securities	9,176,319	5.18%	1,116	1.49%	9,163,674
Supranationals	5,280,176	2.98%	1,002	1.45%	5,268,534
Total Investment Portfolio	137,782,333	77.70%	450	1.35%	137,621,086
OPEB Irrevocable Trust	9,909,150	5.59%	1	1.38%	10,749,685
Investments with Bond Trustees	3,293,162	1.86%	1	0.00%	3,293,162

Total Portfolio	<u>\$ 177,316,231</u>	<u>\$ 177,968,940</u>
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Amount over (under) Market Value vs. Book Value	\$ 652,709
% of Portfolio	0.37%
Average Maturity of Portfolio	1.23 year

	<u>General Fund</u>	<u>All Funds</u>
FY16-17 Investment Earnings	\$ 110,558	\$ 345,493
FY17-18 Investment Earnings	127,620	398,812
Total Callable Investments / % of Total	7,370,158	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 September 30, 2017

DESCRIPTION	BOOK VALUE 09/30/2017	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 09/30/2017
<u>CASH ON HAND</u>											
PETTY CASH	\$ 5,480		0.00%							\$ 5,480	\$ 5,480
CHANGE BOXES	4,745		0.00%							4,745	4,745
TOTAL	\$ 10,225		0.00%							\$ 10,225	\$ 10,225
<u>CASH IN BANK</u>											
WELLS FARGO GENERAL CHECKING	\$ 24,404,922	0.00%	0.00%							\$ 24,404,922	\$ 24,404,922
WELLS FARGO GENERAL CHECKING-RESTRICTED	369,429	0.00%	0.00%							369,429	369,429
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 & OPERATI	58,795	0.00%	0.00%							58,795	58,795
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	141,891	0.00%	0.00%							141,891	141,891
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	131,811	0.00%	0.00%							131,811	131,811
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	15,581	0.00%	0.00%							15,581	15,581
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND I	643,697	0.00%	0.00%							643,697	643,697
FIDELITY-CHANDLER & PFM MONEY MARKET	80,554	0.67%	0.67%							53,975	53,975
TOTAL	\$ 26,321,361	0.00%	0.00%							\$ 26,294,782	\$ 26,294,782
<u>LOCAL AGENCY INVESTMENT</u>	\$ 47,554,718	1.110%	1.110%	07/01/17	10/01/17	92	1			\$ 47,554,718	\$ 47,509,164
TOTAL AND AVERAGES	\$ 47,554,718	1.110%	1.110%			92	1			\$ 47,554,718	\$ 47,509,164
<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	\$ 50,000	0.00%	0.00%	03/30/17	03/30/18	365	181			\$ 50,000	\$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/17	08/19/18	365	323			25,000	25,000
BANK OF MARIN CD	96,380	0.15%	0.15%	01/30/17	01/30/18	365	122			96,380	96,380
TRANS PACIFIC BANK CD	96,017	0.30%	0.30%	02/05/17	02/05/18	365	128			96,017	96,017
BANK OF MARIN - MASTICK CD	467,384	0.20%	0.20%	02/04/17	02/04/18	365	127			467,384	467,384
BANK OF MARIN-LIBRARY CD	592,627	0.20%	0.20%	02/08/17	02/08/18	365	131			592,627	592,627
BANK OF MONTREAL CHICAGO, CD	850,000	2.00%	1.87%	02/09/17	02/07/19	728	495			850,000	853,451
BANK OF NOVA SCOTIA, CD	850,000	1.91%	1.91%	04/06/17	04/05/19	729	552			850,000	848,895
BANK OF NOVA SCOTIA, CD	810,000	1.57%	1.57%	08/09/17	08/09/18	365	313			810,000	809,619
BANK OF TKYO MTBSHI LTD, CD	420,000	2.07%	2.07%	09/27/17	09/25/19	728	725			420,000	419,866
CANADIAN IMPERIAL BK, CD	549,571	1.76%	1.76%	12/05/16	11/30/18	725	426			550,000	551,386
NORDEA BANK FINLAND NY, CD	550,000	1.76%	1.76%	12/05/16	11/30/18	725	426			550,000	551,386
ROYAL BANK OF CANADA NY, CD	840,000	1.70%	1.70%	03/15/16	03/09/18	724	160			840,000	841,159
SKANDIN ENS BANKEN, CD	849,669	1.84%	1.84%	08/04/17	08/02/19	728	671			850,000	849,227
SUMITO MTSU BKG CO, CD	850,000	2.05%	2.05%	05/04/17	05/03/19	729	580			850,000	850,000
SVENSKA HANDELBANKEN NY, CD	850,000	1.89%	1.90%	01/12/17	01/10/19	728	467			850,000	847,280
TORONTO DOMINION, CD	850,000	1.48%	1.48%	02/09/17	03/14/18	398	165			850,000	850,366
WESTPAC BKing CORP NY CD	419,999	1.51%	1.51%	07/21/17	07/20/18	364	293			420,000	420,055
WESTPAC BKing CORP NY, CD	765,000	2.05%	2.04%	08/07/17	08/03/20	1,092	1,038			765,000	768,703
TOTAL AND AVERAGES	\$ 10,781,647	1.29%	1.29%			576	385			\$ 10,782,408	\$ 10,788,801
<u>GOVERNMENT TREASURIES & AGENCIES</u>											
F H L M C M T N	\$ 877,977	1.25%	1.26%	10/02/12	10/02/19	2556	732		AA+	\$ 900,000	\$ 894,843
F H L M C M T N	1,000,616	1.13%	1.13%	03/21/16	04/15/19	1120	562		AA+	1,000,000	994,920
F H L M C M T N	578,596	0.88%	0.89%	07/20/16	07/19/19	1094	657		AA+	580,000	573,284
F H L M C M T N	922,175	1.13%	1.16%	08/12/16	08/12/21	1826	1412		AA+	930,000	906,359
F H L M C DEB	885,175	1.25%	1.26%	07/30/12	08/01/19	2558	670		AA+	910,000	905,678

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2017

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F N M A	882,990	1.50%	1.51%	10/19/15	11/30/20	1869	1157		AA+	900,000	893,970
F N M A	702,380	1.25%	1.27%	05/16/16	05/06/21	1816	1314		AA+	700,000	687,561
F N M A	898,488	0.88%	0.89%	08/02/16	08/02/19	1095	671		AA+	900,000	889,389
F N M A	921,777	1.25%	1.27%	08/19/16	08/17/21	1824	1417		AA+	925,000	905,122
F N M A	1,198,896	1.00%	1.01%	09/02/16	08/28/19	1090	697		AA+	1,200,000	1,188,240
F N M A	482,046	1.38%	1.40%	10/07/16	10/07/21	1826	1468		AA+	485,000	475,848
F N M A	928,376	2.00%	1.99%	01/09/17	01/05/22	1822	1558		AA+	925,000	927,350
F N M A	944,857	1.88%	1.88%	04/10/17	04/05/22	1821	1648		AA+	945,000	942,855
F N M A	902,043	1.75%	1.74%	07/28/14	09/12/19	1872	712		AA+	900,000	903,816
F N M A DEB	399,912	1.63%	1.63%	01/12/15	01/21/20	1835	843		AA+	400,000	400,504
F N M A DEB	900,486	1.50%	1.51%	04/27/15	06/22/20	1883	996		AA+	900,000	897,480
F N M A DEB	896,781	1.38%	1.39%	02/05/16	02/26/21	1848	1245		AA+	900,000	888,921
F N M A DEB	1,391,251	1.00%	1.01%	02/23/16	02/26/19	1099	514		AA+	1,390,000	1,381,146
F N M A DEB	424,728	1.50%	1.51%	02/28/17	02/28/20	1095	881		AA+	425,000	423,989
FEDERAL HOME LOAN BKS	766,889	1.38%	1.39%	02/18/16	02/18/21	1827	1237		AA+	770,000	762,046
FEDERAL HOME LOAN BKS	2,602,982	1.13%	1.13%	06/03/16	06/21/19	1113	629		AA+	2,590,000	2,573,994
FEDERAL HOME LOAN BKS	460,703	1.13%	1.15%	07/14/16	07/14/21	1826	1383		AA+	465,000	454,245
FEDERAL HOME LOAN BKS	1,277,542	0.88%	0.89%	08/04/16	08/05/19	1096	674		AA+	1,280,000	1,264,858
FEDERAL HOME LOAN BKS	1,019,113	1.00%	1.01%	09/09/16	09/26/19	1112	726		AA+	1,020,000	1,009,402
FEDERAL HOME LOAN BKS	314,987	1.25%	1.25%	12/08/16	01/16/19	769	473		AA+	315,000	314,231
U S TREASURY NOTE	925,280	2.00%	1.98%	02/28/14	02/28/21	2557	1247		N/A	900,000	908,649
U S TREASURY NOTE	304,102	1.63%	1.62%	04/30/14	04/30/19	1826	577		N/A	300,000	300,843
U S TREASURY NOTE	1,002,621	2.00%	1.99%	10/31/14	10/31/21	2557	1492		N/A	1,000,000	1,007,190
U S TREASURY NOTE	957,369	1.75%	1.76%	03/02/15	02/28/22	2555	1612		N/A	975,000	970,203
U S TREASURY NOTE	898,585	1.38%	1.38%	03/31/15	03/31/20	1827	913		N/A	900,000	895,815
U S TREASURY NOTE	1,287,355	1.38%	1.38%	03/31/15	03/31/20	1827	913		N/A	1,300,000	1,293,955
U S TREASURY NOTE	572,934	1.38%	1.38%	04/30/15	04/30/20	1827	943		N/A	575,000	572,125
U S TREASURY NOTE	500,217	1.88%	1.88%	08/31/15	08/31/22	2557	1796		N/A	500,000	498,710
U S TREASURY NOTE	900,284	1.38%	1.39%	08/31/15	08/31/20	1827	1066		N/A	900,000	893,817
U S TREASURY NOTE	622,388	1.38%	1.39%	08/31/15	08/31/20	1827	1066		N/A	625,000	620,706
U S TREASURY NOTE	885,905	1.38%	1.39%	11/02/15	10/31/20	1825	1127		N/A	900,000	892,548
U S TREASURY NOTE	899,124	1.38%	1.39%	02/01/16	01/31/21	1826	1219		N/A	900,000	890,469
U S TREASURY NOTE	976,839	1.25%	1.27%	03/31/16	03/31/21	1826	1278		N/A	1,000,000	983,790
U S TREASURY NOTE	851,331	0.88%	0.88%	06/15/16	06/15/19	1095	623		N/A	850,000	841,798
U S TREASURY NOTE	909,358	1.13%	1.16%	09/30/16	09/30/21	1826	1461		N/A	925,000	900,682
U S TREASURY NOTE	648,049	0.88%	0.89%	07/31/12	07/31/19	2556	669		N/A	645,000	638,273
U S TREASURY NOTE	702,035	1.00%	1.01%	11/30/12	11/30/19	2556	791		N/A	725,000	717,351
U S TREASURY NOTE	964,206	1.38%	1.38%	05/31/13	05/31/20	2557	974		N/A	975,000	969,784
U S TREASURY NOTE	2,050,240	1.38%	1.38%	02/15/17	02/15/20	1095	868		N/A	2,050,000	2,041,759
U S TREASURY NOTE	963,474	2.13%	2.10%	06/30/15	06/30/22	2557	1734		N/A	950,000	959,130
U S TREASURY NOTE	426,527	1.63%	1.62%	06/30/15	06/30/20	1827	1004		N/A	425,000	425,349
U S TREASURY NOTE	1,425,908	1.63%	1.63%	07/31/15	07/31/20	1827	1035		N/A	1,425,000	1,425,784
TOTAL AND AVERAGES	\$ 42,255,897	1.37%	1.38%			1,793	1,036			\$ 42,400,000	\$ 42,108,781

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

BANK OF TOKYO MITSUBIS C P	\$	915,785	0.00%	0.00%	05/08/17	11/08/17	184	39		0	\$	920,000	\$	918,795
COOPERATIVE CENTRAL C P		496,367	0.00%		02/06/17	11/03/17	270	34		0		500,000		499,435
ACE INA HOLDINGS		572,685	2.30%	2.28%	11/03/15	11/03/20	1827	1130	10/03/20	A		570,000		574,178
AMERICAN EXPRESS CREDIT		536,793	1.70%	1.71%	10/31/16	10/30/19	1094	760	07/30/19	A-		540,000		538,304
AMERICAN EXPRESSCREDIT		254,735	2.20%	2.19%	03/03/17	03/03/20	1096	885	02/01/20	A-		255,000		256,334
AMERICAN HONDA FINANCE		297,242	2.13%	2.11%	10/10/13	10/10/18	1826	375		A+		295,000		296,726
AMERICAN HONDA FINANCE		389,637	1.55%	1.55%	12/11/14	12/11/17	1096	72		A+		390,000		390,140
AMERICAN HONDA FINANCE		219,956	1.70%	1.70%	02/23/16	02/22/19	1095	510		A+		220,000		219,910
AMERICAN HONDA FINANCE		239,760	1.20%	1.21%	07/12/16	07/12/19	1095	650		A+		240,000		237,823
APPLE INC		544,863	1.00%	1.00%	05/03/13	05/03/18	1826	215		AA+		550,000		548,713
APPLE INC		279,952	1.70%	1.70%	02/23/16	02/22/19	1095	510		AA+		280,000		280,672
APPLE INC		469,530	1.10%	1.11%	08/04/16	08/02/19	1093	671		AA+		470,000		465,939
BANK OF AMERICA CORP		425,200	2.25%	2.25%	04/21/15	04/21/20	1827	934		BBB+		425,000		425,948

City of Alameda
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For the Quarter Ended September 30, 2017

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BANK OF NY MELLON	555,216	2.30%	2.28%	09/11/14	09/11/19	1826	711	08/11/19	A	555,000	559,307
BERKSHIRE HATHAWAY FIN	89,932	1.70%	1.70%	03/15/16	03/15/19	1095	531		AA	90,000	90,175
BERKSHIRE HATHAWAY FIN	269,738	1.30%	1.31%	08/15/16	08/15/19	1095	684		AA	270,000	268,070
BERKSHIRE HATHAWAY INC	89,989	1.15%	1.15%	08/15/16	08/15/18	730	319		AA	90,000	89,735
CATERPILLAR FINL SERVICE	314,735	1.85%	1.86%	09/07/17	09/04/20	1093	1070		A	315,000	313,548
CHEVRON CORP	470,354	1.10%	1.10%	12/05/12	12/05/17	1826	66	11/05/17	AA-	475,000	474,772
CHEVRON CORP	300,000	1.99%	1.98%	03/03/17	03/03/20	1096	885		AA-	300,000	301,128
CISCO SYSTEMS INC	577,316	2.13%	2.11%	03/03/14	03/01/19	1824	517		AA-	575,000	579,341
CITIGROUP INC	209,916	2.45%	2.43%	01/10/17	01/10/20	1095	832	12/10/19	BBB+	210,000	211,667
COSTCO WHOLESALE CORP	364,617	1.75%	1.75%	02/17/15	02/15/20	1824	868		A+	365,000	364,069
COSTCO WHOLESALE CORP	226,163	2.15%	2.14%	05/18/17	05/18/21	1461	1326	04/18/21	A+	225,000	225,657
EXXON MOBIL CORPORATION	200,958	1.91%	1.91%	03/06/15	03/06/20	1827	888	02/06/20	AA+	200,000	200,542
EXXON MOBIL CORPORATION	632,187	2.22%	2.21%	03/03/16	03/01/21	1824	1248	02/01/21	AA+	625,000	629,719
GENERAL ELEC CAP CORP	554,453	2.30%	2.28%	01/14/14	01/14/19	1826	471		AA-	555,000	560,023
GOLDMAN SACHS GROUP INC	419,685	2.30%	2.29%	12/13/16	12/13/19	1095	804	11/13/19	BBB+	420,000	421,814
HOME DEPOT INC	234,864	1.80%	1.80%	06/05/17	06/05/20	1096	979		A	235,000	235,172
HOME DEPOT INC	199,884	1.80%	1.80%	06/05/17	06/05/20	1096	979		A	200,000	200,146
HSBC USA INC	572,913	2.25%	2.24%	06/23/14	06/23/19	1826	631		A	570,000	573,426
IBM CORP	470,555	1.90%	1.90%	01/27/17	01/27/20	1095	849		A+	470,000	470,602
INTEL CORP	551,641	1.35%	1.35%	12/11/12	12/15/17	1830	76		A+	550,000	550,077
INTEL CORP	249,905	1.85%	1.85%	05/11/17	05/11/20	1096	954		A+	250,000	250,528
JOHN DEERE CAPITAL CORP	169,638	1.95%	1.94%	12/13/13	12/13/18	1826	439		A	170,000	170,619
JOHN DEERE CAPITAL CORP	358,516	2.80%	2.74%	03/04/14	03/04/21	2557	1251		A	350,000	357,133
JOHN DEERE CAPITAL CORP	709,304	1.75%	1.75%	09/11/15	08/10/18	1064	314		A	710,000	711,377
JOHN DEERE CAPITAL CORP	164,893	1.65%	1.65%	01/06/17	10/15/18	647	380		A	165,000	165,101
JPMORGAN CHASE CO	604,686	1.85%	1.85%	03/23/16	03/22/19	1094	538	02/22/19	A-	600,000	600,552
MICROSOFT CORP	229,816	2.00%	1.99%	11/03/15	11/03/20	1827	1130	10/03/20	AAA	230,000	231,313
MICROSOFT CORP	279,712	1.10%	1.11%	08/08/16	08/08/19	1095	677		AAA	280,000	277,502
MICROSOFT CORP	419,501	1.55%	1.58%	08/08/16	08/08/21	1826	1408	07/08/21	AAA	420,000	412,583
MICROSOFT CORP	129,913	1.85%	1.84%	02/06/17	02/06/20	1095	859		AAA	130,000	130,536
MORGAN STANLEY	405,136	2.65%	2.62%	01/27/15	01/27/20	1826	849		BBB+	400,000	404,584
ORACLE CORP	567,014	1.90%	1.92%	07/07/16	09/15/21	1896	1446	08/15/21	AA-	580,000	575,766
PEPSICO INC	479,807	1.25%	1.25%	04/30/15	04/30/18	1096	212		A+	480,000	479,616
PFIZER INC	279,798	1.70%	1.70%	11/21/16	12/15/19	1119	806		AA	280,000	279,852
PNC BANK NA	639,942	2.45%	2.44%	07/28/17	07/28/22	1826	1762	06/28/22	A	640,000	640,627
PRAXAIR INC	561,034	1.25%	1.26%	05/07/13	11/07/18	2010	403		A	570,000	567,806
QUALCOMM INC	534,020	2.25%	2.23%	05/20/15	05/20/20	1827	963		A	540,000	545,719
STATE STREET CORP	314,836	1.95%	1.96%	05/19/16	05/19/21	1826	1327		A	315,000	312,886
TOYOTA MOTOR CREDIT CORP	269,831	1.45%	1.45%	01/12/15	01/12/18	1096	104		AA-	270,000	270,062
TOYOTA MOTOR CREDIT CORP	524,874	1.20%	1.20%	04/08/16	04/06/18	728	188		AA-	525,000	524,318
TOYOTA MOTOR CREDIT CPROP	304,860	1.95%	1.95%	04/17/17	04/17/20	1096	930		AA-	305,000	305,113
US BANCORP	70,148	1.95%	1.94%	11/07/13	11/15/18	1834	411	10/15/18	A+	70,000	70,290
US BANCORP	460,032	2.20%	2.18%	04/24/14	04/25/19	1827	572	03/25/19	A+	460,000	462,829
US BANCORP	279,518	2.63%	2.59%	01/24/17	01/24/22	1826	1577	12/23/21	A+	280,000	283,903
WAL MART STORES INC	319,706	1.13%	0.01%	04/11/13	04/11/18	1826	193		AA	320,000	319,571
WALT DISNEY COMPANY	249,710	1.80%	1.80%	06/06/17	06/05/20	1095	979		A+	250,000	249,683
WALT DISNEY COMPANY THE	129,826	1.65%	1.65%	01/08/16	01/08/19	1096	465		A+	130,000	130,090
WALT DISNEY COMPANY THE	79,979	1.95%	1.95%	03/06/17	03/04/20	1094	886		A+	80,000	80,266
TOTAL AND AVERAGES	\$ 22,733,576	1.77%	1.75%			1,393	714			\$ 22,750,000	\$ 22,782,132

ASSET BACKED SECURITIES

ALLY AUTO RECEIVABLES TRUST	\$	184,981	1.74%	1.74%	05/24/17	09/15/21	1575	1446	AAA	\$	185,000	\$	184,767
ALLY AUTO RECEIVABLES TRUST		334,961	1.78%	1.78%	03/29/17	08/16/21	1601	1416	N/A		335,000		334,829
ALLY AUTO RECEIVABLES TRUST		144,987	1.70%	1.70%	01/31/17	06/15/21	1596	1354	N/A		145,000		144,819
AMERICAN EXPRESS CREDIT ACCOUNT		299,952	1.64%	1.64%	05/30/17	12/15/21	1660	1537	AAA		300,000		299,640
BANK OF AMERICA CREDIT CARD TRUST		295,426	1.36%	1.36%	04/29/15	09/15/20	1966	1081	AAA		295,000		294,861
CARMAX AUTO OWNER TRUST		115,361	1.21%	1.21%	10/26/16	11/15/19	1115	776	N/A		115,367		115,240
CARMAX AUTO OWNER TRUST		210,678	1.54%	1.54%	01/31/17	02/18/20	1113	871	N/A		210,678		210,735

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2017

DESCRIPTION	BOOK VALUE 09/30/2017	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 09/30/2017
CITIBANK CREDIT CARD ISSUANCE TRUST	374,928	1.74%	1.74%	01/26/17	01/19/21	1454	1207		AAA	375,000	375,360
CITIBANK CREDIT CARD ISSUANCE TRUST	225,601	1.92%	1.92%	04/11/17	04/07/22	1822	1650		AAA	225,000	225,142
CNH EQUIPMENT TRUST	154,572	1.26%	1.26%	09/21/16	02/18/20	1245	871		AAA	154,586	154,331
CNH EQUIPMENT TRUST	259,990	1.64%	1.64%	03/22/17	07/15/22	1941	1749		AAA	260,000	260,057
FORD CREDIT AUTO OWNER TRUST	284,999	1.67%	1.67%	01/25/17	06/15/21	1602	1354		N/A	285,000	284,553
FORD CREDIT AUTO OWNER TRUST	99,991	1.33%	1.33%	04/26/16	10/15/20	1633	1111		AAA	100,000	99,696
HONDA AUTO RECEIVABLES OWNER	249,965	1.16%	1.17%	08/23/16	05/18/20	1364	961		AAA	250,000	248,953
HONDA AUTO RECEIVABLES OWNER	209,977	1.79%	1.79%	09/29/17	09/20/21	1452	1451		AAA	210,000	209,784
HONDA AUTO RECEIVABLES OWNER	250,447	1.42%	1.42%	03/28/17	07/22/19	846	660		N/A	250,453	250,358
HONDA AUTO RECEIVABLES OWNER TRUST	395,065	1.24%	1.24%	10/25/16	04/18/19	905	565		AAA	395,076	394,512
HONDA AUTO RECIEVABLES OWNER TR	249,995	1.39%	1.39%	05/31/16	04/15/20	1415	928		N/A	250,000	249,528
HYUNDAI AUTO RECEIVABLES TRUST	199,973	1.29%	1.30%	09/21/16	04/15/21	1667	1293		AAA	200,000	198,448
HYUNDAI AUTO RECEIVABLES TRUST	89,983	1.56%	1.56%	03/30/16	09/15/20	1630	1081		AAA	90,000	89,908
HYUNDAI AUTO RECEIVABLES TRUST	179,985	1.76%	1.76%	03/29/17	08/16/21	1601	1416		AAA	180,000	179,892
HYUNDAI AUTO RECEIVABLES TRUST	339,941	1.77%	1.77%	08/16/17	01/18/22	1616	1571		AAA	340,000	339,347
JOHN DEERE OWNER TRUST	204,999	1.50%	1.50%	03/02/17	10/15/19	957	745		N/A	205,000	204,924
JOHN DEERE OWNER TRUST	134,988	1.59%	1.59%	07/18/17	04/15/20	1002	928		N/A	135,000	134,923
JOHN DEERE OWNER TRUST	94,993	1.82%	1.82%	07/18/17	10/15/21	1550	1476		N/A	95,000	94,937
JOHN DEERE OWNER TRUST	124,991	1.82%	1.82%	07/18/17	10/15/21	1550	1476		N/A	125,000	124,918
JOHN DEERE OWNER TRUST	344,946	1.36%	1.36%	03/02/16	04/15/20	1505	928		N/A	345,000	344,407
JOHN DEERE OWNER TRUST	220,635	1.09%	1.09%	07/27/16	02/15/19	933	503		N/A	220,648	220,509
JOHN DEERE OWNER TRUST	119,990	1.25%	1.26%	07/27/16	06/15/20	1419	989		N/A	120,000	119,491
NISSAN AUTO RECEIVABLES OWNER	194,999	1.47%	1.47%	03/28/17	01/15/20	1023	837		N/A	195,000	194,947
NISSAN AUTO RECEIVABLES OWNER	259,985	1.75%	1.75%	08/23/17	10/15/21	1514	1476		N/A	260,000	259,610
NISSAN AUTO RECEIVABLES OWNER	162,303	1.07%	1.07%	08/10/16	05/15/19	1008	592		N/A	162,310	162,167
NISSAN AUTO RECEIVABLES OWNER	119,989	1.18%	1.19%	08/10/16	01/15/21	1619	1203		N/A	120,000	119,136
NISSAN AUTO RECEIVABLES OWNER TRUST	279,964	1.37%	1.37%	10/14/15	05/15/20	1675	958		N/A	280,000	279,614
NISSAN AUTO RECEIVABLES OWNER TRUST	99,984	1.32%	1.33%	04/27/16	01/15/21	1724	1203		N/A	100,000	99,550
TOYOTA AUTO RECEIVABLES OWNER	319,975	1.76%	1.76%	05/17/17	07/15/21	1520	1384		AAA	320,000	319,962
TOYOTA AUTO RECEIVABLES OWNER	256,852	1.06%	1.06%	10/12/16	05/15/19	945	592		AAA	256,873	256,577
TOYOTA AUTO RECEIVABLES OWNER	459,976	1.30%	1.30%	05/11/16	04/15/20	1435	928		AAA	460,000	458,974
TOYOTA AUTO RECEIVABLES OWNER	499,995	1.75%	1.75%	08/02/17	07/15/20	1078	1019		AAA	500,000	499,880
TOYOTA AUTO RECEIVABLES OWNER TRUST	124,997	1.14%	1.15%	08/10/16	08/17/20	1468	1052		AAA	125,000	124,388
TOTAL AND AVERAGES	\$ 9,176,319	1.49%	1.49%			1,419	1,116		\$	9,175,991	\$ 9,163,674

SUPRANATIONALS

INTER AMERICAN DEVEL BK	\$ 598,200	1.00%	1.01%	04/12/16	05/13/19	1126	590		AAA	\$ 600,000	\$ 593,730
INTER AMERICAN DEVEL BK	913,875	2.13%	2.11%	01/18/17	01/18/22	1826	1571		N/A	915,000	919,484
INTER AMERICAN DEVEL BK	763,187	1.63%	1.63%	04/12/17	05/12/20	1126	955		AAA	765,000	762,812
INTER AMERICAN DEVEL BK	419,005	1.63%	1.63%	04/12/17	05/12/20	1126	955		AAA	420,000	418,799
INTER AMERICAN DEVEL BK	493,825	1.75%	1.77%	09/14/17	09/14/22	1826	1810		N/A	500,000	491,575
INTERNATIONAL BANK M T N	1,043,224	1.00%	1.00%	10/07/15	10/05/18	1094	370		AAA	1,045,000	1,040,904
INTERNATIONAL BANK M T N	629,868	0.88%	0.89%	07/13/16	08/15/19	1128	684		AAA	630,000	621,230
INTERNATIONAL BANK M T N	418,992	1.56%	1.56%	09/19/17	09/12/20	1089	1078		0	420,000	420,000
TOTAL AND AVERAGES	\$ 5,280,176	1.45%	1.45%			1,293	1,002		\$	5,295,000	\$ 5,268,534

IRREVOCABLE TRUST

US BANK MUTUAL FUND (PARS-OPEB - PENSION ASSETS)	\$ 9,909,150	1.38%	1.38%	07/01/17	10/01/17	92	1		\$	9,909,150	\$ 10,749,685
TOTAL AND AVERAGES	\$ 9,909,150	1.38%	1.38%			92	1		\$	9,909,150	\$ 10,749,685

INVESTMENTS WITH BOND TRUSTEES

BNY -GOLDMAN SACHS FINANCIAL FEDERAL	\$ 4,130	0.00%	0.00%	07/01/17	10/01/17	92	1		\$	4,130	\$ 4,130
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	17,162	0.01%	0.01%	07/01/17	10/01/17	92	1			17,162	17,162
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	546,938	0.01%	0.01%	07/01/17	10/01/17	92	1			546,938	546,938
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	427,579	0.01%	0.01%	07/01/17	10/01/17	92	1			427,579	427,579

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2017

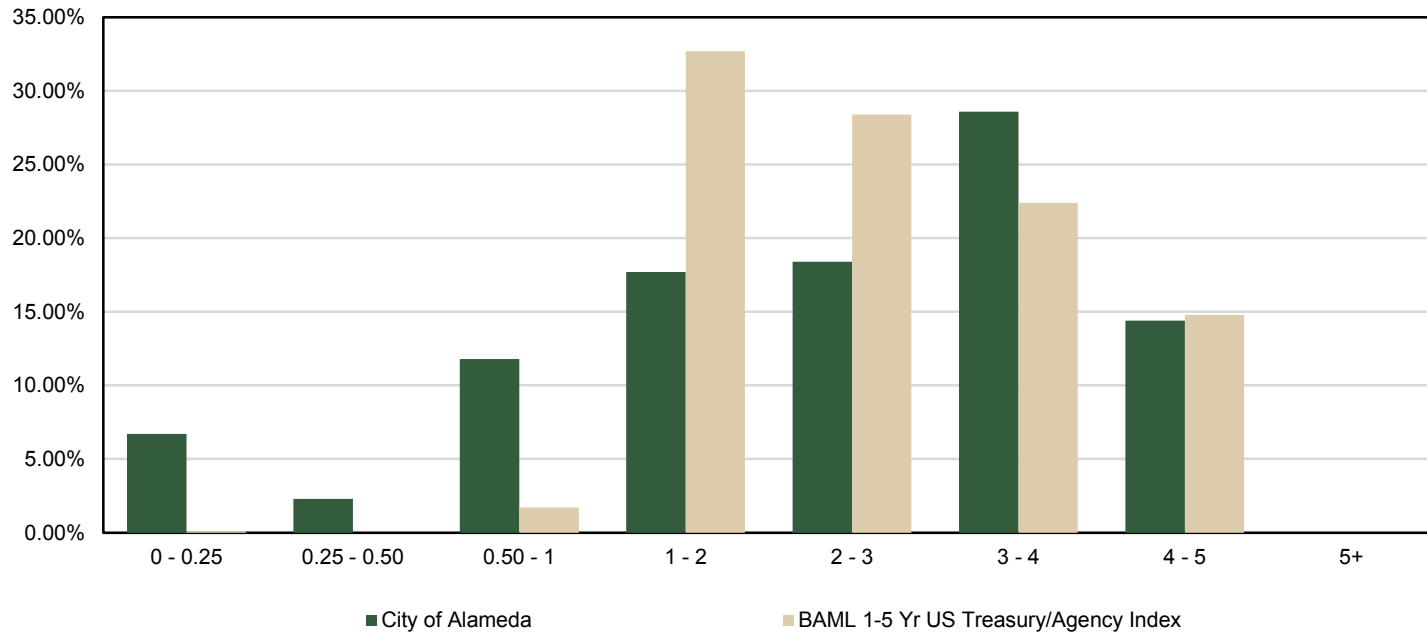
DESCRIPTION	BOOK VALUE 09/30/2017	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	S&P/ MOODY RATING	PAR VALUE	MARKET VALUE 09/30/2017
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	46	0.00%	0.00%	07/01/17	10/01/17	92	1			46	46
UNION BANK - BLACKROCK INST. FUND A/C 6711939800-07	0	0.01%	0.01%	07/01/17	10/01/17	92	1			0	0
UNION BANK - DREYFUS GOVT CASH MGMT FDS A/C 6712198900	31,705	0.00%	0.00%	07/01/17	10/01/17	92	1			31,705	31,705
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852793	784,592	0.00%	0.00%	07/01/17	10/01/17	92	1			784,592	784,592
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	481	0.01%	0.01%	07/01/17	10/01/17	92	1			481	481
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,365,348	0.00%	0.00%	07/01/17	10/01/17	92	1			1,365,348	1,365,348
FREEMONT BANK ESCROW-INVESCO TREASURY CASH MGMT	1,419	0.00%	0.00%	07/01/17	10/01/17	92	1			1,419	1,419
FIRE STATION LOAN	113,762	0.00%	0.00%	07/01/17	10/01/17	92	1			113,762	113,762
TOTAL AND AVERAGES	\$ 3,293,162	0.00%	0.00%			92	1			\$ 3,293,162	\$ 3,293,162
TOTAL INVESTMENT REPORT	\$ 177,316,231									\$ 177,465,436	\$ 177,968,940



Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of September 30, 2017



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	6.7%	2.3%	11.8%	17.7%	18.4%	28.6%	14.4%	0.0%
Benchmark*	0.1%	0.0%	1.7%	32.7%	28.4%	22.4%	14.8%	0.0%

*BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda

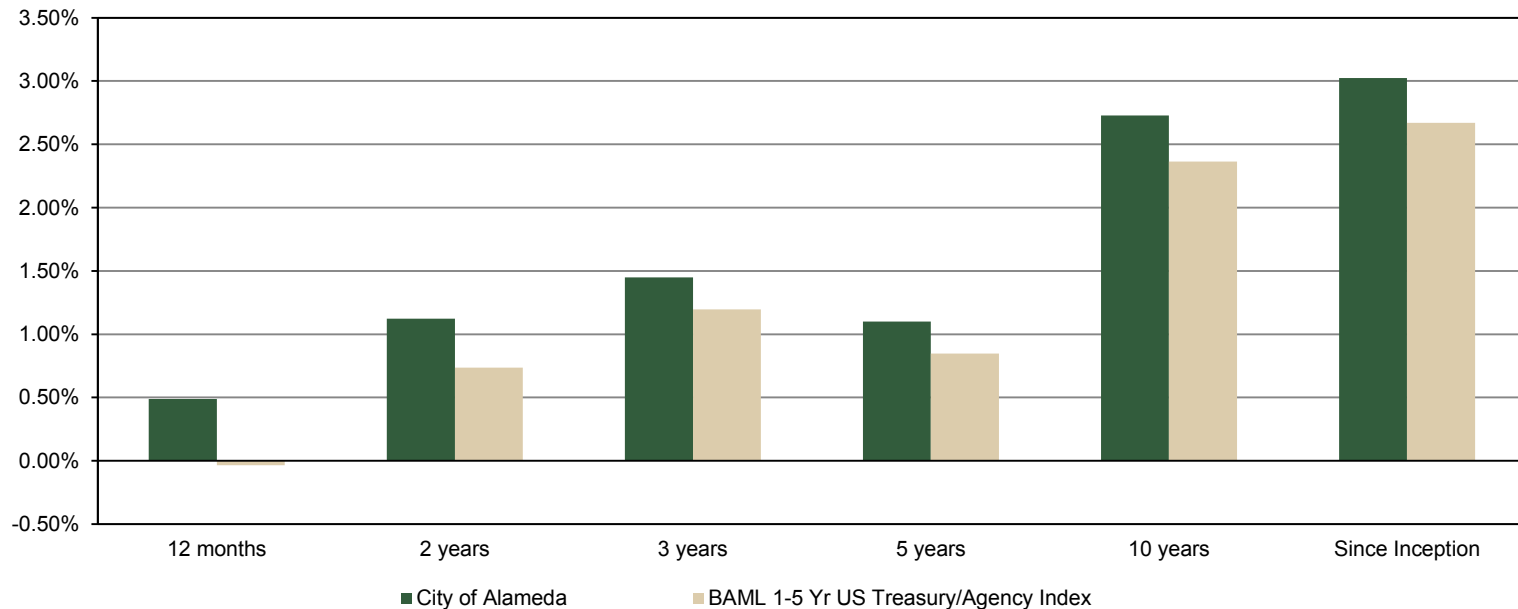
Period Ending

September 30, 2017

Total Rate of Return

Annualized Since Inception

July 31, 2002

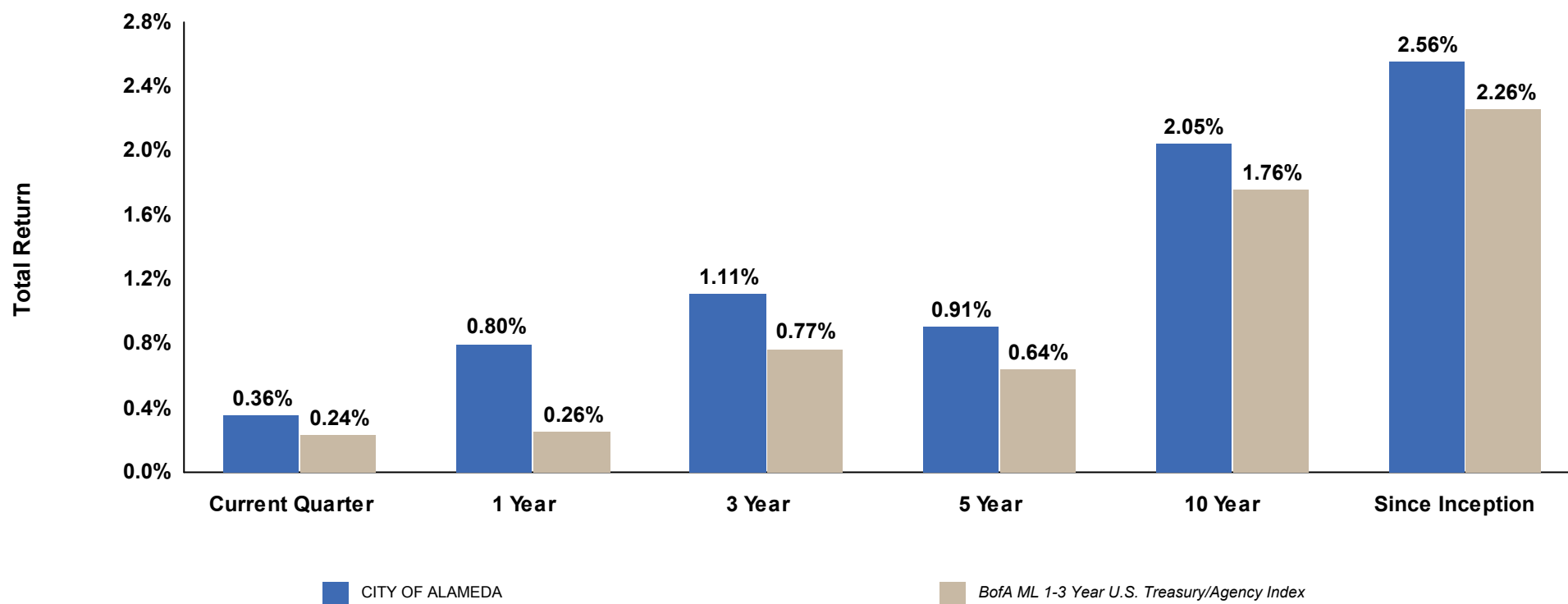


	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Alameda	0.38%	0.49%	1.12%	1.45%	1.10%	2.73%	3.02%
BAML 1-5 Yr US Treasury/Agency Index	0.29%	-0.03%	0.74%	1.20%	0.85%	2.37%	2.67%

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Current Quarter	1 Year	Annualized Return			
				3 Year	5 Year	10 Year	Since Inception (06/30/02)
CITY OF ALAMEDA*	1.79	0.36%	0.80%	1.11%	0.91%	2.05%	2.56%
CITY OF ALAMEDA - PFM & CHANDLER COMBINED PORTFOLIO*	2.23	0.37%	0.68%	1.29%	1.01%	2.39%	2.83%
BofA ML 1-3 Year U.S. Treasury/Agency Index	1.80	0.24%	0.26%	0.77%	0.64%	1.76%	2.26%
Difference		0.13%	0.42%	0.52%	0.37%	0.63%	0.57%

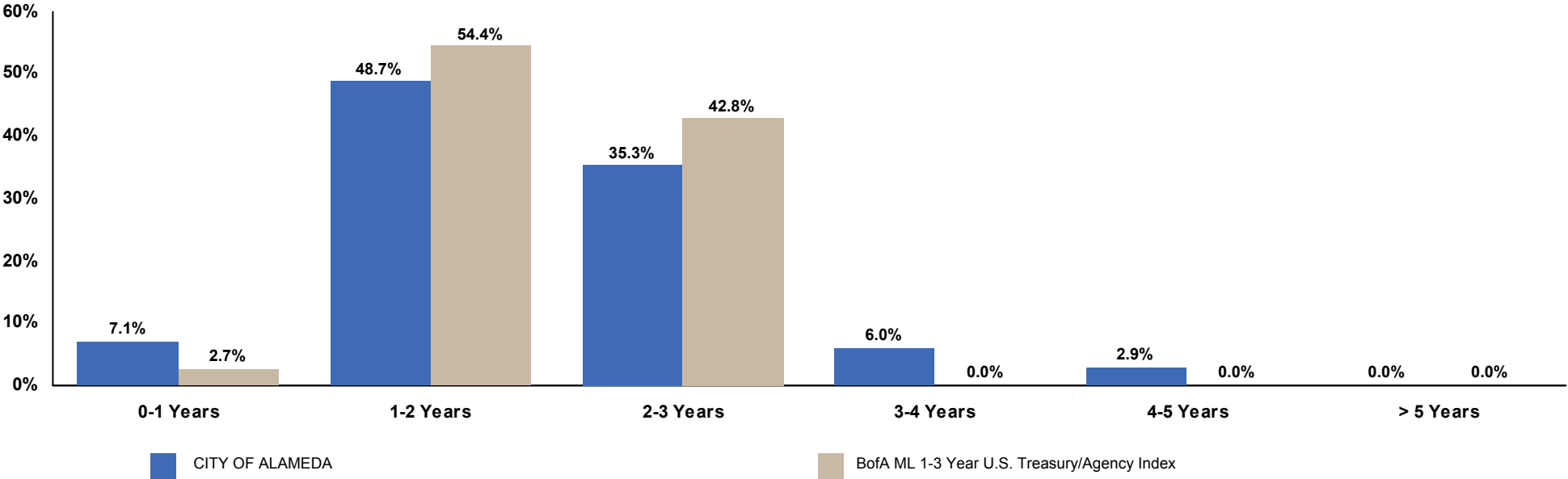


*Portfolio performance is gross of fees unless otherwise indicated.

Maturity Distribution

As of September 30, 2017

Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF ALAMEDA	1.61%	2.09 yrs	7.1%	48.7%	35.3%	6.0%	2.9%	0.0%
BofA ML 1-3 Year U.S. Treasury/Agency Index	1.49%	1.93 yrs	2.7%	54.4%	42.8%	0.0%	0.0%	0.0%





**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
09/11/17	1.10	1.07	179
09/12/17	1.10	1.07	177
09/13/17	1.11	1.07	176
09/14/17	1.11	1.07	178
09/15/17	1.12	1.07	180
09/16/17	1.12	1.08	180
09/17/17	1.12	1.08	180
09/18/17	1.12	1.08	177
09/19/17	1.12	1.08	176
09/20/17	1.12	1.08	174
09/21/17	1.12	1.08	173
09/22/17	1.12	1.08	179
09/23/17	1.12	1.08	179
09/24/17	1.12	1.08	179
09/25/17	1.12	1.08	175
09/26/17	1.12	1.08	173
09/27/17	1.12	1.08	179
09/28/17	1.13	1.08	180
09/29/17	1.13	1.08	180
09/30/17	1.11	1.08	190
10/01/17	1.11	1.11	191
10/02/17	1.13	1.12	198
10/03/17	1.13	1.12	200
10/04/17	1.13	1.13	198
10/05/17	1.13	1.13	197
10/06/17	1.13	1.13	196
10/07/17	1.13	1.13	196
10/08/17	1.13	1.13	196
10/09/17	1.13	1.13	193
10/10/17	1.13	1.13	194
10/11/17	1.13	1.13	192

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 09/30/17

Apportionment Rate: 1.07%
 Earnings Ratio: .00002942867511750
 Fair Value Factor: .999042071
 Daily: 1.11%
 Quarter to Date: 1.08%
 Average Life: 190

**PMIA Average Monthly
Effective Yields**

Sept 2017 1.111
 Aug 2017 1.084
 July 2017 1.051

**Pooled Money Investment Account
Portfolio Composition
09/30/17
\$74.1 billion**

