



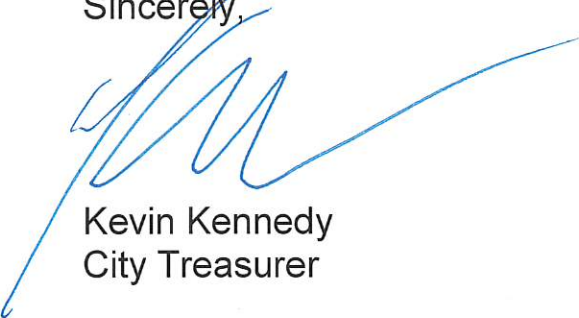
City of Alameda
Finance Department
2263 Santa Clara Avenue, Room 220
Alameda, California 94501
(510) 747-4881

December 3, 2018

Honorable Mayor and City Council:

I have reviewed the City of Alameda's Investment Report for the quarter ending September 30, 2018, and find that it complies with the Investment Policy established by my office.

Sincerely,



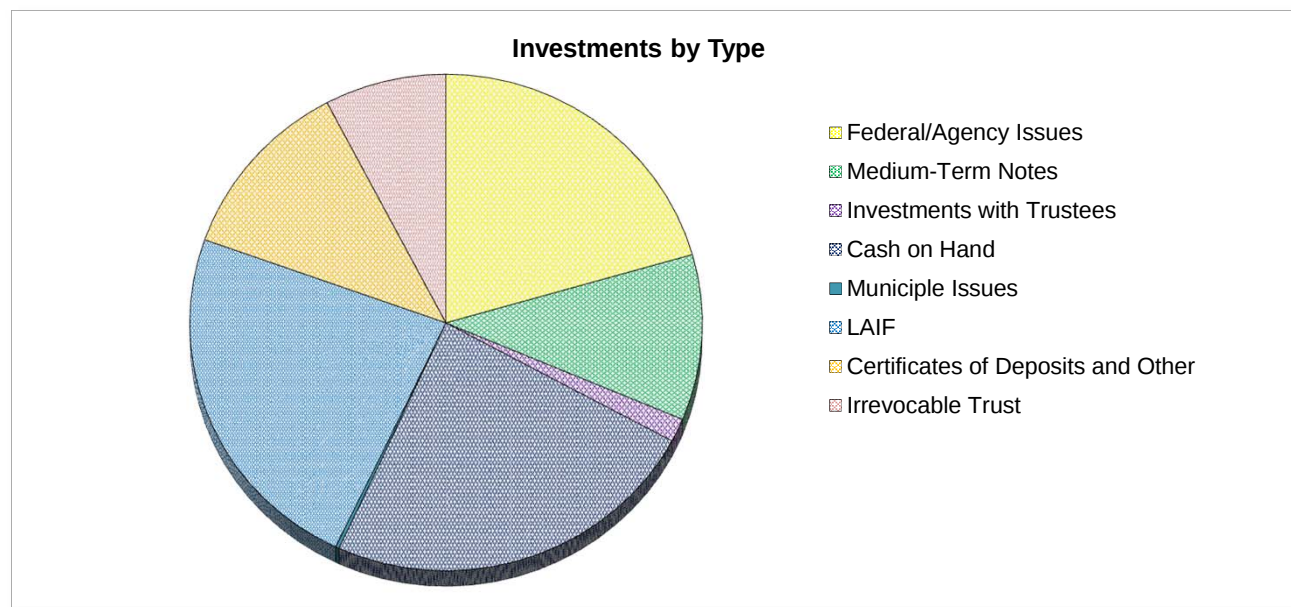
Kevin Kennedy
City Treasurer



Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended September 30, 2018



	Book Value	% of Total	Average Duration in Days	Average Yield	Market Value*
Cash on Hand	\$ 10,225	0.00%	1	0.00%	\$ 10,225
Cash on Deposit	49,469,654	23.97%	1	0.00%	49,469,654
Total Cash on Hand	49,479,879	23.97%	1	0.00%	49,479,879
Local Agency Investment Fund	48,233,935	23.37%	1	2.06%	48,129,384
Certificates of Deposit	8,091,342	3.92%	381	1.87%	8,074,252
Federal/Agency Issues	43,310,534	20.99%	911	1.68%	42,433,401
Municipal Issues	475,019	0.23%	914	2.81%	473,423
Medium Term Notes/Commercial Paper	22,396,596	10.85%	696	2.34%	22,141,905
Asset Backed Securities	10,389,919	5.03%	1,047	1.89%	10,332,739
Supranationals	6,207,553	3.01%	831	1.96%	6,098,438
Total Pooled Investment Portfolio	139,104,898	67.40%	360	1.95%	137,683,542
Irrevocable Trust (Pension/OPEB)	14,657,739	7.10%	1	2.73%	15,873,665
Investments with Bond Trustees	3,141,271	1.52%	1	0.91%	3,141,271

Total Portfolio	<u>\$ 206,383,787</u>	<u>\$ 206,178,357</u>
Amount over (under) Market Value vs. Book Value		\$ (205,430)
% of Portfolio		-0.10%
Average Maturity of Portfolio	0.99	year

	General Fund	All Funds
FY17-18 Investment Earnings	\$ 381,705	\$ 2,245,325
FY18-19 Fiscal Year to Date Investment Earnings	124,706	733,567
Total Callable Investments / % of Total	6,567,954	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, 2018

DESCRIPTION	BOOK VALUE 09/30/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 09/30/2018
<u>CASH ON HAND</u>											
PETTY CASH	\$ 5,480									\$ 5,480	\$ 5,480
CHANGE BOXES	4,745									4,745	4,745
TOTAL	\$ 10,225									\$ 10,225	\$ 10,225

<u>CASH IN BANK</u>											
WELLS FARGO GENERAL CHECKING	\$ 47,524,051									\$ 47,524,051	\$ 47,524,051
WELLS FARGO GENERAL CHECKING-RESTRICTED	371,144									371,144	371,144
WELLS FARGO GENERAL CHECKING-RESTRICTED	31,450									31,450	31,450
ABAG PURCHASES	44,931									44,931	44,931
MASTICK CELL SITE BOND	6,000									6,000	6,000
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS & OPERATING)	51,992									51,992	51,992
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	279,677									279,677	279,677
BANK OF MARIN FISC PM REALTY(BUSINESS AND OPERATING)	43,097									43,097	43,097
STORMWATER TREATMENT BOND	17,300									17,300	17,300
WELLS FARGO BANK-WORKERS COMPENSATION	325,000									325,000	325,000
CALIFORNIA BANK-RISK MANAGEMENT ESCROW	50,000									50,000	50,000
BANK OF MARIN ALAMEDA POINT RENTAL G & L CHECKING	19,937									19,937	19,937
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS AND OPERATING)	463,173									463,173	463,173
FIDELITY-CHANDLER & PFM MONEY MARKET	241,902									241,902	241,902
TOTAL	49,469,654									\$ 49,469,654	\$ 49,469,654

<u>LOCAL AGENCY INVESTMENT</u>											
LOCAL AGENCY INVESTMENT FUND	\$ 48,233,935	2.06%	2.06%	07/01/18	10/01/18	92	1			\$ 48,233,935	\$ 48,129,384
TOTAL AND AVERAGES	\$ 48,233,935	2.060%	2.060%			92	1			\$ 48,233,935	\$ 48,129,384

<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	\$ 50,000	0.15%	0.15%	03/30/18	03/30/19	365	181			\$ 50,000	\$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/17	08/19/19	730	323			25,000	25,000
BANK OF MARIN CD	96,520	0.15%	0.15%	01/30/18	01/30/19	365	122			96,520	96,520
BEACON BUSINESS BANK CD	96,530	0.76%	0.76%	08/05/18	11/05/18	92	36			96,530	96,530
BANK OF MARIN-LIBRARY CD	593,784	0.20%	0.20%	02/05/17	02/08/19	733	131			593,784	593,784
BANK OF C D	325,000	1.88%	1.88%	02/08/17	02/07/19	729	130			325,000	324,685
SUMITO MTSU C D	850,000	2.05%	2.05%	05/03/17	05/03/19	730	215			850,000	847,824
BANK OF MONTREAL C D	425,000	3.19%	3.19%	08/03/18	08/03/20	731	673			425,000	424,456
ROYAL BK OF C D	525,000	3.24%	3.22%	06/07/18	06/07/21	1,096	981			525,000	527,825
BANK OF NOVA C D	424,839	3.08%	3.06%	06/06/18	06/05/20	730	614			425,000	427,053
CREDIT C D	425,000	2.81%	2.80%	04/06/18	04/10/20	735	558			425,000	425,888
UBS AG STAMFORD C D	650,000	2.90%	2.89%	03/02/18	03/02/20	731	519			650,000	651,554
NORDEA BK AB C D	425,000	2.72%	2.73%	02/20/18	02/20/20	730	508			425,000	423,245
CREDIT SUISSE NY C D	405,000	2.67%	2.67%	02/07/18	02/07/20	730	495			405,000	404,822
BANK OF TKYO C D	420,000	2.07%	2.09%	09/25/17	09/25/19	730	360			420,000	416,552
SKANDIN ENS C D	849,669	1.84%	1.85%	08/03/17	08/02/19	729	306			850,000	844,492
WESTPAC BKING C D	765,000	2.05%	2.08%	08/04/17	08/03/20	1,095	673			765,000	754,022
BANK OF MONTREAL C D	740,000	1.76%	1.76%	11/06/17	11/07/18	366	38			740,000	740,000
TOTAL AND AVERAGES	\$ 8,091,342	1.87%	1.87%			675	381			\$ 8,091,834	\$ 8,074,252

<u>GOVERNMENT TREASURIES & AGENCIES</u>											
F H L B	\$ 578,886	0.88%	0.89%	08/03/16	08/05/19	1097	309		AA+	\$ 580,000	\$ 571,660
F H L B DEB	251,647	2.50%	2.55%	08/28/18	12/09/22	1564	1531		AA+	255,000	250,150
F H L B DEB	1,019,113	1.00%	1.02%	09/08/16	09/26/19	1113	361		AA+	1,020,000	1,003,476
F H L B DEB	460,703	1.13%	1.18%	10/04/16	07/14/21	1744	1018		AA+	465,000	443,401
F H L B DEB	766,889	1.38%	1.42%	02/17/16	02/18/21	1828	872		AA+	770,000	743,628
F H L M C	895,482	2.75%	2.79%	07/20/18	06/19/23	1795	1723		AA+	900,000	888,939
F H L M C M T N	526,099	1.13%	1.18%	09/26/16	08/12/21	1781	1047		AA+	530,000	504,375
F H L M C M T N	396,076	1.13%	1.18%	08/30/16	08/12/21	1808	1047		AA+	400,000	380,660
F N M A	799,520	1.00%	1.02%	10/03/16	08/28/19	1059	332		AA+	800,000	788,472
F N M A	399,376	1.00%	1.02%	08/31/16	08/28/19	1092	332		AA+	400,000	394,236
F N M A	944,857	1.88%	1.95%	06/19/17	04/05/22	1751	1283		AA+	945,000	911,613
F N M A	928,376	2.00%	2.06%	04/25/17	01/05/22	1716	1193		AA+	925,000	898,295
F N M A	482,046	1.38%	1.44%	10/27/16	10/07/21	1806	1103		AA+	485,000	463,345
F N M A	462,486	1.25%	1.31%	10/04/16	08/17/21	1778	1052		AA+	465,000	444,187
F N M A	459,292	1.25%	1.31%	09/28/16	08/17/21	1784	1052		AA+	460,000	439,410

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2018

DESCRIPTION	BOOK VALUE 09/30/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 09/30/2018
F N M A	882,990	1.50%	1.55%	12/16/15	11/30/20	1811	792		AA+	900,000	874,710
F N M A	901,290	2.88%	2.90%	09/12/18	09/12/23	1826	1808		N/A	905,000	897,353
F N M A	400,592	2.75%	2.76%	06/28/18	06/22/21	1090	996		AA+	400,000	398,068
F N M A	702,380	1.25%	1.30%	06/29/16	05/06/21	1772	949		AA+	700,000	671,559
F N M A DEB	328,330	1.38%	1.43%	04/26/16	02/26/21	1767	880		AA+	330,000	318,582
F N M A DEB	568,451	1.38%	1.43%	03/30/16	02/26/21	1794	880		AA+	570,000	550,278
F N M A DEB	424,728	1.50%	1.53%	02/24/17	02/28/20	1099	516		AA+	425,000	417,733
F N M A DEB	900,486	1.50%	1.53%	09/29/15	06/22/20	1728	631		AA+	900,000	880,785
F N M A DEB	399,912	1.63%	1.65%	07/29/15	01/21/20	1637	478		AA+	400,000	394,308
F N M A DEB	935,997	2.38%	2.44%	04/11/18	01/19/23	1744	1572		AA+	950,000	926,127
U S TREASURY NT	1,118,804	1.75%	1.79%	12/06/17	12/31/20	1121	823		N/A	1,125,000	1,098,281
U S TREASURY NT	322,397	1.38%	1.42%	10/04/17	10/31/20	1123	762		N/A	325,000	315,442
U S TREASURY NT	622,388	1.38%	1.41%	08/01/17	08/31/20	1126	701		N/A	625,000	608,250
U S TREASURY NT	426,527	1.63%	1.66%	06/26/17	06/30/20	1100	639		N/A	425,000	416,466
U S TREASURY NT	572,934	1.38%	1.41%	04/03/17	04/30/20	1123	578		N/A	575,000	562,534
U S TREASURY NT	1,089,301	1.38%	1.40%	03/16/17	03/31/20	1111	548		N/A	1,100,000	1,077,659
U S TREASURY NT	885,905	1.38%	1.42%	11/23/15	10/31/20	1804	762		N/A	900,000	873,531
U S TREASURY NT	900,284	1.38%	1.41%	09/29/15	08/31/20	1798	701		N/A	900,000	875,880
U S TREASURY NT	197,899	1.38%	1.40%	11/23/15	03/31/20	1590	548		N/A	200,000	195,938
U S TREASURY NT	700,686	1.38%	1.40%	10/23/15	03/31/20	1621	548		N/A	700,000	685,783
U S TREASURY NT	865,101	1.38%	1.40%	08/31/17	02/15/20	898	503		N/A	865,000	849,084
U S TREASURY NT	1,543,764	2.75%	2.76%	09/20/18	09/15/21	1091	1081		N/A	1,550,000	1,544,126
U S TREASURY NT	600,492	2.75%	2.76%	09/06/18	08/15/21	1074	1050		N/A	600,000	597,774
U S TREASURY NT	742,412	2.25%	2.28%	08/27/18	02/15/21	903	869		N/A	750,000	739,545
U S TREASURY NT	1,674,168	2.13%	2.17%	06/04/18	06/30/21	1122	1004		N/A	1,700,000	1,666,340
U S TREASURY NT	994,375	2.25%	2.28%	03/05/18	03/31/21	1122	913		N/A	1,000,000	985,270
U S TREASURY NT	583,359	1.38%	1.42%	02/01/18	01/31/21	1095	854		N/A	600,000	580,008
U S TREASURY NT	1,666,797	1.38%	1.42%	01/03/18	01/31/21	1124	854		N/A	1,700,000	1,643,356
U S TREASURY NT	612,573	1.38%	1.42%	01/03/18	01/31/21	1124	854		N/A	625,000	604,175
U S TREASURY NT	600,328	1.63%	1.66%	07/06/17	07/31/20	1121	670		N/A	600,000	587,298
U S TREASURY NT	825,580	1.63%	1.66%	07/06/17	07/31/20	1121	670		N/A	825,000	807,535
U S TREASURY NT	123,799	1.38%	1.41%	12/28/16	05/31/20	1250	609		N/A	125,000	122,124
U S TREASURY NT	909,358	1.13%	1.19%	10/09/16	09/30/21	1817	1096		N/A	925,000	878,463
U S TREASURY NT	840,407	1.38%	1.41%	07/10/15	05/31/20	1787	609		N/A	850,000	830,442
U S TREASURY NT	976,839	1.25%	1.30%	12/13/16	03/31/21	1569	913		N/A	1,000,000	961,450
U S TREASURY NT	899,124	1.38%	1.42%	03/09/16	01/31/21	1789	854		N/A	900,000	870,012
U S TREASURY NT	500,217	1.88%	1.95%	09/26/17	08/31/22	1800	1431		N/A	500,000	480,565
U S TREASURY NT	935,230	2.13%	2.20%	01/25/18	12/31/22	1801	1553		N/A	950,000	919,163
U S TREASURY NT	914,738	1.75%	1.83%	10/17/17	09/30/22	1809	1461		N/A	925,000	883,921
U S TREASURY NT	963,474	2.13%	2.19%	08/15/17	06/30/22	1780	1369		N/A	950,000	923,286
U S TREASURY NT	957,369	1.75%	1.82%	03/13/17	02/28/22	1813	1247		N/A	975,000	938,516
U S TREASURY NT	1,002,621	2.00%	2.05%	01/27/17	10/31/21	1738	1127		N/A	1,000,000	973,870
U S TREASURY NT	925,280	2.00%	2.04%	04/26/16	02/28/21	1769	882		N/A	900,000	881,964
TOTAL AND AVERAGES	\$ 43,310,534	1.64%	1.68%			1,483	911			\$ 43,570,000	\$ 42,433,401

MUNICIPAL BONDS

CALIFORNIA ST	\$ 475,019	2.80%	2.81%	04/18/18	04/01/21	1,079	914			\$ 475,000	\$ 473,423
TOTAL AND AVERAGES	\$ 475,019	2.80%	2.81%			1,079	914			\$ 475,000	\$ 473,423

CORPORATE SECURITIES (COMMERCIAL PAPER, NOTES, BONDS)

3M COMPANY MTN	\$ 99,795	3.00%	3.01%	09/11/18	09/14/21	1099	1080	8/14/2021	AA-	\$ 100,000	\$ 99,830
ACE INA HOLDINGS	572,685	2.30%	2.34%	02/06/17	11/03/20	1366	765	10/3/2020	A	570,000	559,632
AMER HONDA FIN MTN	297,242	2.13%	2.13%	12/10/13	10/10/18	1765	10	-	A+	295,000	294,962
AMERICAN EXPRESS MTN	396,960	1.70%	1.72%	01/31/17	10/30/19	1002	395	7/30/2019	A-	400,000	395,040
AMERICAN EXPRESS MTN	139,833	1.70%	1.72%	10/26/16	10/30/19	1099	395	7/30/2019	A-	140,000	138,264
AMERICAN EXPRESS MTN	254,735	2.20%	2.23%	02/28/17	03/03/20	1099	520	2/1/2020	A-	255,000	252,144
AMERICAN HONDA MTN	239,760	1.20%	1.21%	07/07/16	07/12/19	1100	285	-	A+	240,000	237,130
AMERICAN HONDA MTN	179,689	3.45%	3.46%	07/11/18	07/14/23	1829	1748	-	A+	180,000	179,726
BANK NY MELLON MTN	185,287	2.30%	2.31%	09/08/14	09/11/19	1829	346	8/11/2019	A	185,000	184,105
BANK NY MELLON MTN	369,930	2.30%	2.31%	09/04/14	09/11/19	1833	346	8/11/2019	A	370,000	368,209
BANK NY MELLON MTN	298,527	2.60%	2.62%	02/16/18	08/17/20	913	687	7/17/2020	A	300,000	297,633
BANK OF AMERICA MTN	425,200	2.25%	2.28%	06/21/17	04/21/20	1035	569	-	A-	425,000	419,569
BBT CORPORATION MTN	154,816	3.20%	3.22%	05/31/18	09/03/21	1191	1069	8/3/2021	A-	155,000	154,082
BERKSHIRE HATHAWAY	269,738	1.30%	1.32%	08/08/16	08/15/19	1102	319	-	AA	270,000	266,744
CATERPILLAR FINL MTN	314,735	1.85%	1.90%	09/05/17	09/04/20	1095	705	-	A	315,000	307,361
CHARLES SCHWAB CORP	264,992	3.25%	3.25%	05/17/18	05/21/21	1100	964	4/21/2021	A	265,000	265,032
CHEVRON CORP	300,000	1.99%	2.02%	02/28/17	03/03/20	1099	520	-	AA-	300,000	296,262
CISCO SYSTEMS INC	64,890	2.13%	2.13%	03/07/14	03/01/19	1820	152	-	AA-	65,000	64,902

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2018

DESCRIPTION	BOOK VALUE 09/30/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 09/30/2018
CISCO SYSTEMS INC	170,264	2.13%	2.13%	03/06/14	03/01/19	1821	152	-	AA-	170,000	169,743
CISCO SYSTEMS INC	170,891	2.13%	2.13%	03/04/14	03/01/19	1823	152	-	AA-	170,000	169,743
CISCO SYSTEMS INC	171,272	2.13%	2.13%	02/27/14	03/01/19	1828	152	-	AA-	170,000	169,743
CITIGROUP INC	209,916	2.45%	2.47%	01/04/17	01/10/20	1101	467	12/10/2019	BBB+	210,000	208,167
COSTCO WHOLESALE	364,617	1.75%	1.78%	02/05/15	02/15/20	1836	503	-	A+	365,000	359,098
COSTCO WHOLESALE	226,163	2.15%	2.20%	08/14/17	05/18/21	1373	961	4/18/2021	A+	225,000	220,104
EXXON MOBIL	417,187	2.22%	2.27%	05/16/16	03/01/21	1750	883	2/1/2021	AA+	410,000	401,853
EXXON MOBIL	215,000	2.22%	2.27%	02/29/16	03/01/21	1827	883	2/1/2021	AA+	215,000	210,728
EXXON MOBIL CORP	200,958	1.91%	1.94%	08/14/17	03/06/20	935	523	2/6/2020	AA+	200,000	197,602
GENERAL DYNAMICS	249,115	2.88%	2.88%	05/08/18	05/11/20	734	589	-	A+	250,000	249,395
GENERAL DYNAMICS	297,867	3.00%	3.02%	05/21/18	05/11/21	1086	954	-	A+	300,000	298,395
GENERAL DYNAMICS	327,707	3.00%	3.02%	05/08/18	05/11/21	1099	954	-	A+	330,000	328,235
GENERAL ELEC CA MTN	324,389	2.30%	2.30%	01/08/14	01/14/19	1832	106	-	A	325,000	324,678
GENERAL ELEC CA MTN	230,064	2.30%	2.30%	01/08/14	01/14/19	1832	106	-	A	230,000	229,772
GOLDMAN SACHS GROUP	419,685	2.30%	2.32%	12/08/16	12/13/19	1100	439	11/13/2019	BBB+	420,000	416,317
HERSHEY COMPANY	174,879	3.10%	3.10%	05/04/18	05/15/21	1107	958	-	A	175,000	174,934
HOME DEPOT INC	199,884	1.80%	1.83%	05/24/17	06/05/20	1108	614	-	A	200,000	196,804
HOME DEPOT INC	234,864	1.80%	1.83%	05/24/17	06/05/20	1108	614	-	A	235,000	231,245
HSBC USA INC	572,913	2.25%	2.26%	06/20/17	06/23/19	733	266	-	A	570,000	568,096
HSBC USA INC MTN	197,452	2.35%	2.38%	03/27/18	03/05/20	709	522	-	A	200,000	197,808
IBM CORP	470,555	1.90%	1.92%	02/02/17	01/27/20	1089	484	-	A+	470,000	464,299
IBM CREDIT CORP	540,694	2.20%	2.30%	11/29/17	09/08/22	1744	1439	8/8/2022	A+	550,000	526,262
INTEL CORP	249,905	1.85%	1.88%	05/08/17	05/11/20	1099	589	-	A+	250,000	245,998
JOHN DEERE MTN	169,638	1.95%	1.95%	12/12/13	12/13/18	1827	74	-	A	170,000	169,825
JOHN DEERE MTN	159,917	2.35%	2.39%	01/03/18	01/08/21	1101	831	-	A	160,000	157,176
JOHN DEERE MTN	233,125	2.65%	2.71%	04/09/18	01/06/22	1368	1194	-	A	237,000	232,220
JOHN DEERE MTN	358,516	2.80%	2.83%	05/24/17	03/04/21	1380	886	-	A	350,000	347,060
JOHN DEERE MTN	164,888	2.88%	2.90%	03/08/18	03/12/21	1100	894	-	A	165,000	163,705
JPMORGAN CHASE CO	495,175	2.97%	3.05%	02/09/18	01/15/23	1801	1568	1/15/2022	A-	500,000	486,985
JPMORGAN CHASE CO	425,000	3.51%	3.52%	06/11/18	06/18/22	1468	1357	6/18/2021	A-	425,000	425,442
MICROSOFT CORP	119,816	1.55%	1.61%	08/02/16	08/08/21	1832	1043	7/8/2021	AAA	120,000	115,180
MICROSOFT CORP	299,685	1.55%	1.61%	08/01/16	08/08/21	1833	1043	7/8/2021	AAA	300,000	287,949
MICROSOFT CORP	129,913	1.85%	1.87%	01/30/17	02/06/20	1102	494	-	AAA	130,000	128,423
MICROSOFT CORP	229,816	2.00%	2.04%	10/29/15	11/03/20	1832	765	10/3/2020	AAA	230,000	225,929
MORGAN STANLEY	405,136	2.65%	2.67%	06/07/17	01/27/20	964	484	-	BBB+	400,000	397,436
NATIONAL RURAL MTN	174,806	2.90%	2.92%	02/21/18	03/15/21	1118	897	-	A	175,000	173,782
OCCIDENTAL PETROLEUM	536,877	2.60%	2.67%	06/18/18	04/15/22	1397	1293	3/15/2022	A	550,000	535,134
ORACLE CORP	567,014	1.90%	1.97%	11/29/16	09/15/21	1751	1081	8/15/2021	AA-	580,000	560,007
PACCAR FINANCIAL MTN	249,878	2.80%	2.83%	02/22/18	03/01/21	1103	883	-	A+	250,000	247,403
PACCAR FINANCIAL MTN	449,816	3.40%	3.42%	08/06/18	08/09/23	1829	1774	-	A+	450,000	447,917
PFIZER INC	279,798	1.70%	1.72%	11/14/16	12/15/19	1126	441	-	AA	280,000	276,231
PFIZER INC	184,750	3.00%	3.01%	09/04/18	09/15/21	1107	1081	-	AA	185,000	184,959
PNC BANK NA MTN	639,942	2.45%	2.55%	07/25/17	07/28/22	1829	1397	6/28/2022	A	640,000	616,006
PRAXAIR INC	561,034	1.25%	1.25%	01/08/15	11/07/18	1399	38	-	A	570,000	569,128
QUALCOMM INC	267,060	2.25%	2.28%	06/11/15	05/20/20	1805	598	-	A-	270,000	266,466
QUALCOMM INC	266,960	2.25%	2.28%	06/11/15	05/20/20	1805	598	-	A-	270,000	266,466
ROYAL BANK MTN	577,179	2.50%	2.54%	12/11/17	01/19/21	1135	842	-	AA-	575,000	565,616
STATE STREET CORP	314,836	1.95%	2.02%	05/16/16	05/19/21	1829	962	-	A	315,000	304,766
TOYOTA MOTOR MTN	304,860	1.95%	1.98%	04/11/17	04/17/20	1102	565	-	AA-	305,000	300,395
TOYOTA MOTOR MTN	287,535	2.60%	2.66%	05/16/18	01/11/22	1336	1199	-	AA-	295,000	288,646
TOYOTA MOTOR MTN	245,985	2.60%	2.66%	03/09/18	01/11/22	1404	1199	-	AA-	250,000	244,615
UNILEVER CAPITAL	348,212	2.75%	2.78%	03/19/18	03/22/21	1099	904	-	A+	350,000	346,626
US BANCORP MTN	70,148	1.95%	1.95%	02/12/14	11/15/18	1737	46	-	A+	70,000	69,957
US BANCORP MTN	95,641	2.20%	2.20%	06/10/14	04/25/19	1780	207	3/25/2019	A+	95,000	94,763
US BANCORP MTN	209,675	2.20%	2.20%	04/28/14	04/25/19	1823	207	3/25/2019	A+	210,000	209,477
US BANCORP MTN	154,716	2.20%	2.20%	04/28/14	04/25/19	1823	207	3/25/2019	A+	155,000	154,614
US BANCORP MTN	279,518	2.63%	2.69%	01/19/17	01/24/22	1831	1212	12/23/2021	A+	280,000	273,731
WALMART INC	194,990	3.13%	3.12%	06/21/18	06/23/21	1098	997	-	AA	195,000	195,392
WALMART STORES INC	149,997	1.75%	1.77%	10/11/17	10/09/19	728	374	-	AA	150,000	148,647
WALT DISNEY MTN	249,710	1.80%	1.83%	06/01/17	06/05/20	1100	614	-	A+	250,000	245,273
WALT DISNEY MTN	79,979	1.95%	1.98%	03/01/17	03/04/20	1099	521	-	A+	80,000	78,912
TOTAL AND AVERAGES	\$ 22,396,596	2.31%	2.34%			1,378	696			\$ 22,452,000	\$ 22,141,905

ASSET BACKED SECURITIES

ALLY AUTO	\$	334,961	1.78%	1.79%	03/21/17	08/16/21	1609	1051	N/A	\$ 335,000	\$ 332,491
ALLY AUTO		138,508	1.70%	1.71%	01/24/17	06/15/21	1603	989	N/A	138,534	137,542
ALLY AUTO		129,985	2.35%	2.37%	01/23/18	06/15/22	1604	1354	AAA	130,000	128,820
ALLY AUTO		184,981	1.74%	1.76%	05/16/17	09/15/21	1583	1081	AAA	185,000	183,187
ALLY AUTO		299,946	2.92%	2.93%	04/25/18	11/15/22	1665	1507	N/A	300,000	299,316

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2018

DESCRIPTION	BOOK VALUE 09/30/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 09/30/2018
AMERICAN EXPRESS	299,952	1.64%	1.65%	05/22/17	12/15/21	1668	1172		AAA	300,000	298,098
AMERICAN EXPRESS	467,615	1.93%	1.96%	06/21/18	09/15/22	1547	1446		N/A	475,000	468,417
CARMAX AUTO OWNER	19,752	1.54%	1.54%	01/25/17	02/18/20	1119	506		N/A	19,752	19,739
CARMAX AUTO OWNER	94,987	3.13%	3.13%	07/18/18	06/15/23	1793	1719		AAA	95,000	94,999
CARMAX AUTO OWNER	212,815	2.23%	2.24%	01/17/18	05/17/21	1216	960		AAA	212,829	212,052
CITIBANK CREDIT	225,601	1.92%	1.95%	05/15/17	04/07/22	1788	1285		AAA	225,000	221,445
CITIBANK CREDIT CARD	419,942	2.49%	2.53%	01/29/18	01/20/23	1817	1573		N/A	420,000	414,196
CNH EQUIPMENT TRUST	99,885	1.64%	1.64%	03/16/17	07/15/22	1947	1384		AAA	99,888	99,706
FORD CREDIT AUTO	284,999	1.67%	1.69%	01/18/17	06/15/21	1609	989		N/A	285,000	282,432
FORD CREDIT AUTO	119,990	3.19%	0.00%	09/18/18	12/15/21	1184	1172		N/A	120,000	119,993
FORD CREDIT AUTO	99,984	3.03%	3.03%	05/17/18	11/15/22	1643	1507		AAA	100,000	99,919
FORD CREDIT AUTO	51,422	1.33%	1.34%	04/19/16	10/15/20	1640	746		AAA	51,427	51,170
GM FINANCIAL	149,965	3.02%	3.03%	07/12/18	05/16/23	1769	1689		AAA	150,000	149,714
GM FINANCIAL	84,993	3.18%	0.00%	09/18/18	06/21/21	1007	995		AAA	85,000	85,013
HONDA AUTO	121,488	1.16%	1.17%	08/15/16	05/18/20	1372	596		AAA	121,504	120,788
HONDA AUTO	144,997	3.01%	3.02%	05/22/18	05/18/22	1457	1326		AAA	145,000	144,839
HONDA AUTO	590,672	1.68%	1.70%	04/27/18	08/15/21	1206	1050		AAA	600,000	592,464
HONDA AUTO	540,574	1.72%	1.73%	12/27/17	07/21/21	1302	1025		N/A	544,252	539,468
HONDA AUTO	209,977	1.79%	1.82%	09/25/17	09/20/21	1456	1086		AAA	210,000	207,005
HONDA AUTO	98,694	1.39%	1.40%	05/24/16	04/15/20	1422	563		N/A	98,696	98,311
HONDA AUTO	394,946	2.95%	2.96%	08/21/18	08/22/22	1462	1422		N/A	395,000	393,700
HONDA AUTO	179,985	1.76%	1.78%	03/22/17	08/16/21	1608	1051		AAA	180,000	178,052
HONDA AUTO	134,980	2.79%	2.81%	04/10/18	07/15/22	1557	1384		AAA	135,000	134,251
HONDA AUTO	195,808	1.29%	1.30%	09/14/16	04/15/21	1674	928		AAA	195,835	193,998
HONDA AUTO	339,941	1.77%	1.80%	08/09/17	01/18/22	1623	1206		AAA	340,000	334,628
HONDA AUTO	53,610	1.56%	1.57%	03/22/16	09/15/20	1638	716		AAA	53,620	53,409
JOHN DEERE OWNER	124,991	1.82%	1.85%	07/11/17	10/15/21	1557	1111		N/A	125,000	123,288
JOHN DEERE OWNER	99,993	2.66%	2.68%	02/21/18	04/18/22	1517	1296		N/A	100,000	99,267
JOHN DEERE OWNER	94,993	1.82%	1.85%	07/11/17	10/15/21	1557	1111		N/A	95,000	93,699
JOHN DEERE OWNER	149,989	2.66%	2.68%	02/21/18	04/18/22	1517	1296		N/A	150,000	148,901
JOHN DEERE OWNER	61,575	1.59%	1.59%	07/11/17	04/15/20	1009	563		N/A	61,580	61,419
JOHN DEERE OWNER	28,041	1.50%	1.50%	02/22/17	10/15/19	965	380		N/A	28,041	28,021
JOHN DEERE OWNER	68,128	1.25%	1.26%	07/19/16	06/15/20	1427	624		N/A	68,134	67,790
JOHN DEERE OWNER	115,282	1.36%	1.36%	02/23/16	04/15/20	1513	563		N/A	115,300	114,929
JOHN DEERE OWNER	464,965	3.08%	3.09%	07/18/18	11/15/22	1581	1507		N/A	465,000	464,223
MERCEDES BENZ AUTO	224,991	3.03%	3.04%	07/17/18	01/17/23	1645	1570		AAA	225,000	224,730
NISSAN AUTO	91,580	1.18%	1.19%	08/02/16	01/15/21	1627	838		N/A	91,588	90,747
NISSAN AUTO	259,985	1.75%	1.78%	08/16/17	10/15/21	1521	1111		N/A	260,000	256,207
NISSAN AUTO	96,338	1.37%	1.38%	10/06/15	05/15/20	1683	593		N/A	96,350	96,013
NISSAN AUTO	48,659	1.47%	1.47%	03/21/17	01/15/20	1030	472		N/A	48,659	48,596
NISSAN AUTO	68,082	1.32%	1.33%	04/18/16	01/15/21	1733	838		N/A	68,093	67,561
TOYOTA AUTO	319,975	1.76%	1.78%	05/09/17	07/15/21	1528	1019		AAA	320,000	316,442
TOYOTA AUTO	71,927	1.14%	1.15%	08/01/16	08/17/20	1477	687		AAA	71,929	71,448
TOYOTA AUTO	209,997	2.96%	2.97%	05/09/18	09/15/22	1590	1446		AAA	210,000	209,504
TOYOTA AUTO	302,366	1.75%	1.76%	07/25/17	07/15/20	1086	654		AAA	302,368	301,147
TOYOTA AUTO	187,166	1.30%	1.31%	05/02/16	04/15/20	1444	563		AAA	187,176	186,358
TOYOTA AUTO	574,941	2.10%	2.11%	01/23/18	10/15/20	996	746		AAA	575,000	573,287
TOTAL AND AVERAGES	\$ 10,389,919	2.00%	1.89%			1,492	1,047			\$ 10,410,555	\$ 10,332,739

SUPRANATIONALS

INTL FINANCE MTN	\$ 419,685	2.64%	2.66%	03/12/18	03/09/21	1093	891		N/A	\$ 420,000	\$ 416,203
INTER AMER DEV BK	403,708	2.13%	2.16%	10/02/17	11/09/20	1134	771		AAA	400,000	393,452
INTER AMER DEV BK	419,005	1.63%	1.66%	04/05/17	05/12/20	1133	590		AAA	420,000	411,781
INTER AMER DEV BK	763,187	1.63%	1.66%	04/05/17	05/12/20	1133	590		AAA	765,000	750,029
INTER AMER DEV BK	913,875	2.13%	2.19%	01/10/17	01/18/22	1834	1206		N/A	915,000	888,932
INTER AMER DEV BK	239,170	1.75%	1.84%	03/23/18	09/14/22	1636	1445		N/A	250,000	237,960
INTER AMER DEV BK	493,825	1.75%	1.84%	09/26/17	09/14/22	1814	1445		N/A	500,000	475,920
INTER AMER DEV MTN	274,395	2.63%	2.65%	04/13/18	04/19/21	1102	932		AAA	275,000	272,503
INTL BK	384,099	2.75%	2.77%	07/18/18	07/23/21	1101	1027		AAA	385,000	382,625
INTL BK M T N	324,045	2.25%	2.29%	01/19/18	01/25/21	1102	848		AAA	325,000	319,849
INTL BK M T N	418,992	1.56%	1.60%	09/12/17	09/12/20	1096	713		N/A	420,000	408,967
INTL BK M T N	329,030	2.25%	2.29%	01/18/18	01/25/21	1103	848		AAA	330,000	324,770
INTL BK M T N	629,868	0.88%	0.89%	07/06/16	08/15/19	1135	319		AAA	630,000	620,468
INTL BK M T N	194,669	1.00%	1.00%	09/30/15	10/05/18	1101	5		AAA	195,000	194,979
TOTAL AND AVERAGES	\$ 6,207,553	1.93%	1.96%			1,251	831			\$ 6,230,000	\$ 6,098,438

IRREVOCABLE TRUST

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended September 30, 2018

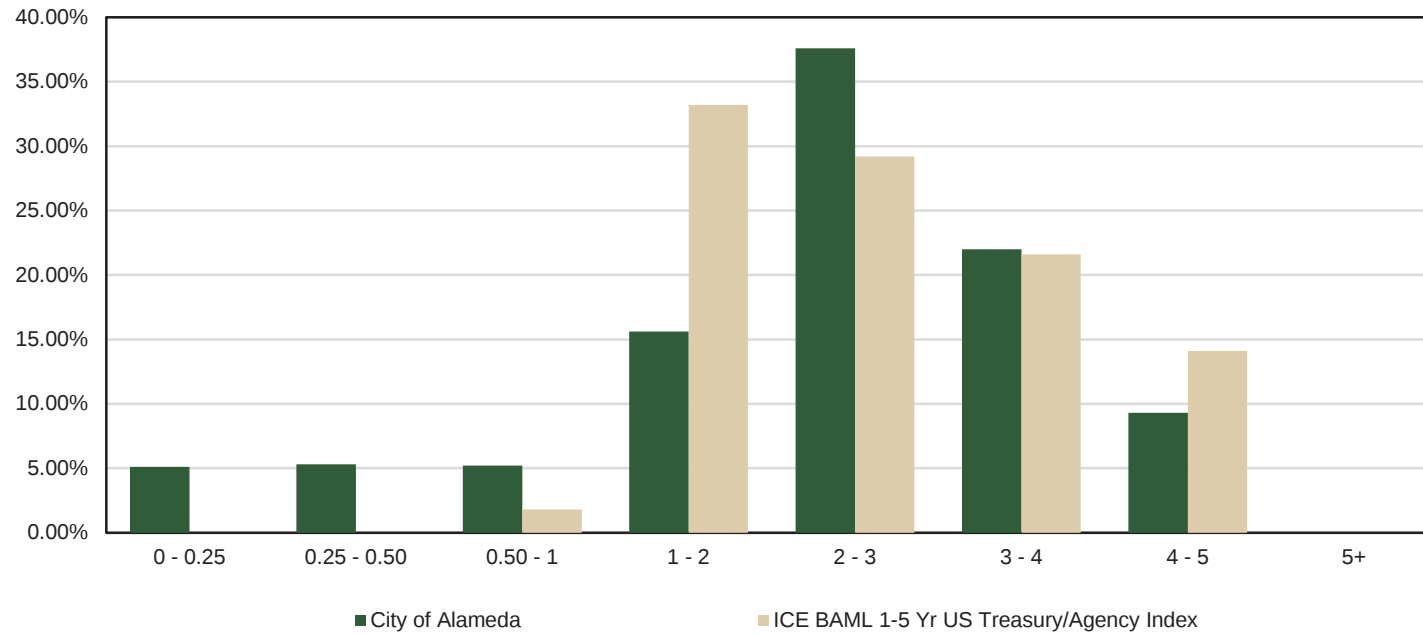
DESCRIPTION	BOOK VALUE 09/30/2018	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY (DAYS)	REMAINING LIFE (DAYS)	CALL DATE	STANDARD & POOR'S RATING	PAR VALUE	MARKET VALUE 09/30/2018
US BANK MUTUAL FUND (PARS-OPEB - PENSION ASSETS)	\$ 14,657,739	2.73%	2.73%	07/01/18	10/01/18	92	1			\$ 14,657,739	\$ 15,873,665
TOTAL AND AVERAGES	\$ 14,657,739	2.73%	2.73%			92	1			\$ 14,657,739	\$ 15,873,665
INVESTMENTS WITH BOND TRUSTEES											
BNY -GOLDMAN SACHS FINANCIAL FEDERAL	\$ 4,705	0.00%	0.00%	07/01/18	10/01/18	92	1			\$ 4,705	\$ 4,705
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	37,288	0.00%	0.00%	07/01/18	10/01/18	92	1			37,288	37,288
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	554,363	0.00%	0.00%	07/01/18	10/01/18	92	1			554,363	554,363
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	365,372	2.83%	2.83%	07/01/18	10/01/18	92	1			365,372	365,372
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	222	2.47%	2.47%	07/01/18	10/01/18	92	1			222	222
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852795	795,139	0.00%	0.00%	07/01/18	10/01/18	92	1			795,139	795,139
UNION BANK - DEBT SERVICE A/C 6712109701-07, 09, 10	808	0.00%	0.00%	07/01/18	10/01/18	92	1			808	808
CFD #13-1 (ALAMEDA LANDING 2016 SPECIAL TAX BONDS)	1,383,374	1.95%	1.95%	07/01/18	10/01/18	92	1			1,383,374	1,383,374
TOTAL AND AVERAGES	\$ 3,141,271	0.91%	0.91%			92	1			\$ 3,141,271	\$ 3,141,271
TOTAL INVESTMENT REPORT	\$ 206,383,787									\$ 206,742,213	\$ 206,178,357



Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of September 30, 2018



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	5.1%	5.3%	5.2%	15.6%	37.6%	22.0%	9.3%	0.0%
Benchmark*	0.0%	0.0%	1.8%	33.2%	29.2%	21.6%	14.1%	0.0%

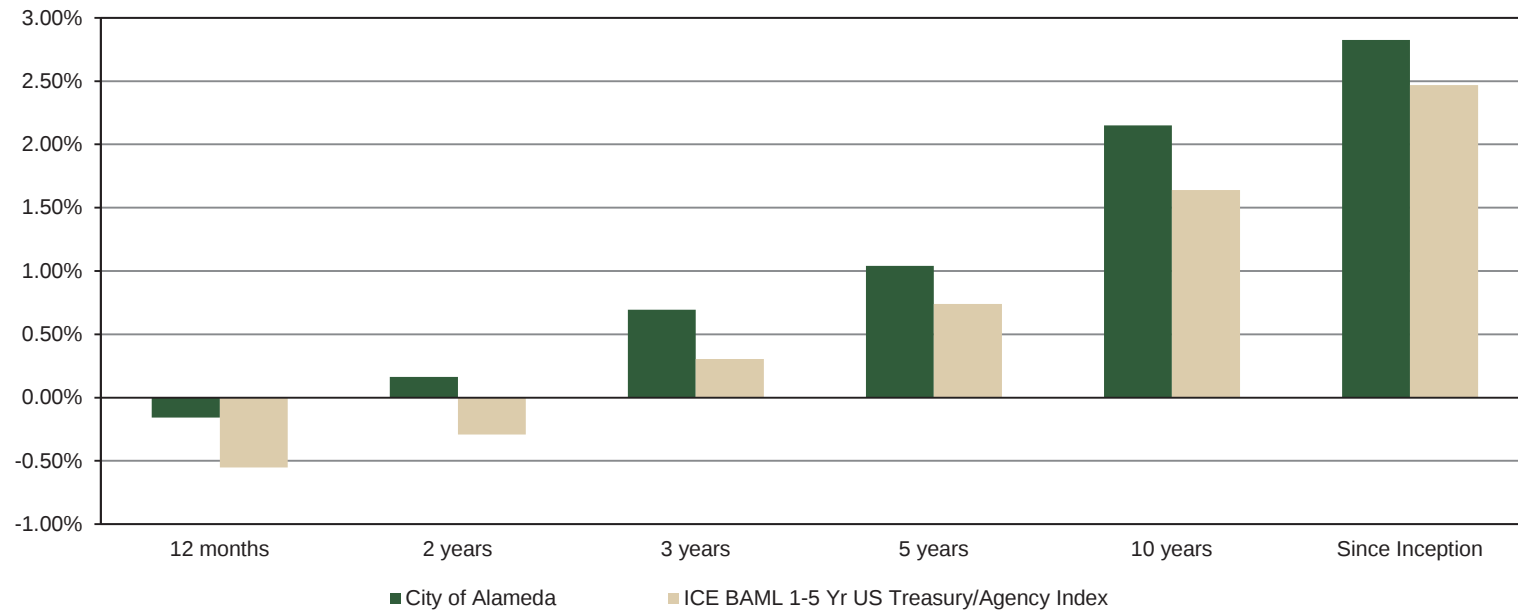
*ICE BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda Period Ending September 30, 2018

Total Rate of Return
Annualized Since Inception
July 31, 2002

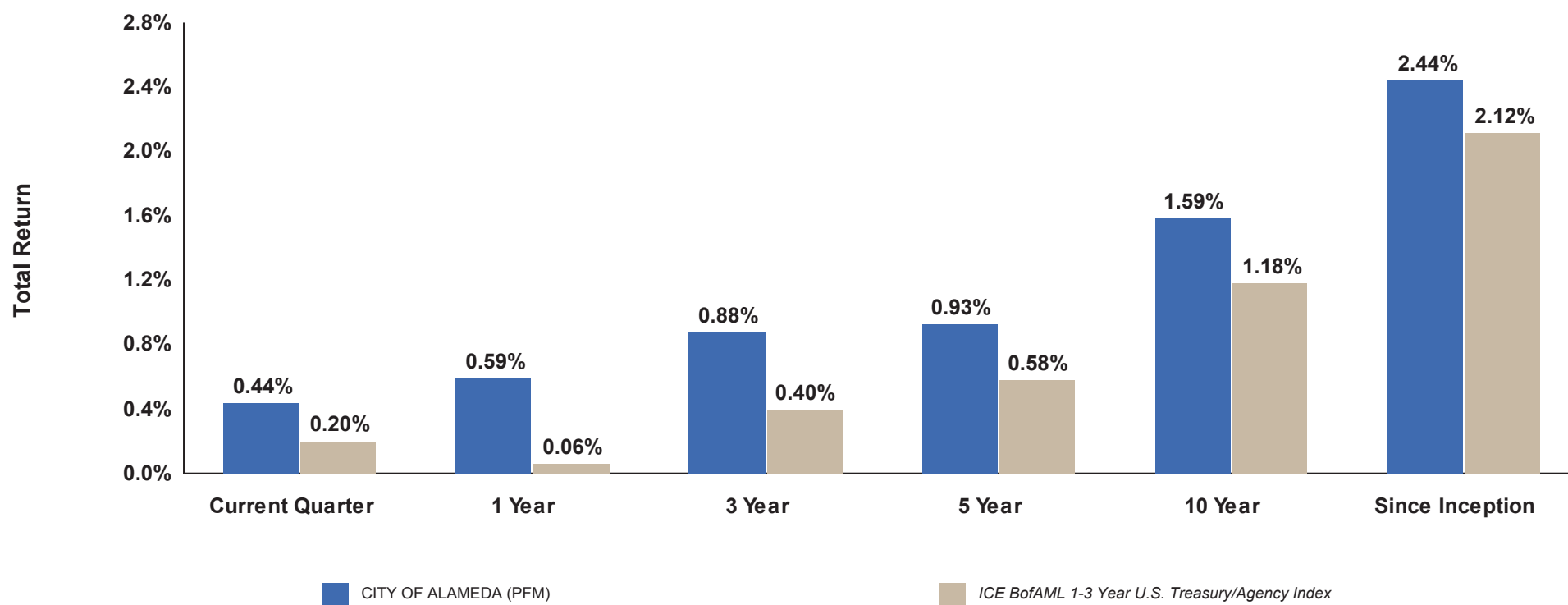


	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Alameda	0.27%	-0.16%	0.16%	0.69%	1.04%	2.15%	2.82%
ICE BAML 1-5 Yr US Treasury/Agency Index	0.06%	-0.55%	-0.29%	0.30%	0.74%	1.64%	2.47%

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	Annualized Return				
			1 Year	3 Year	5 Year	10 Year	Since Inception (06/30/02) **
CITY OF ALAMEDA (PFM)	1.70	0.44%	0.59%	0.88%	0.93%	1.59%	2.44%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	1.80	0.20%	0.06%	0.40%	0.58%	1.18%	2.12%
Difference		0.24%	0.53%	0.48%	0.35%	0.41%	0.32%

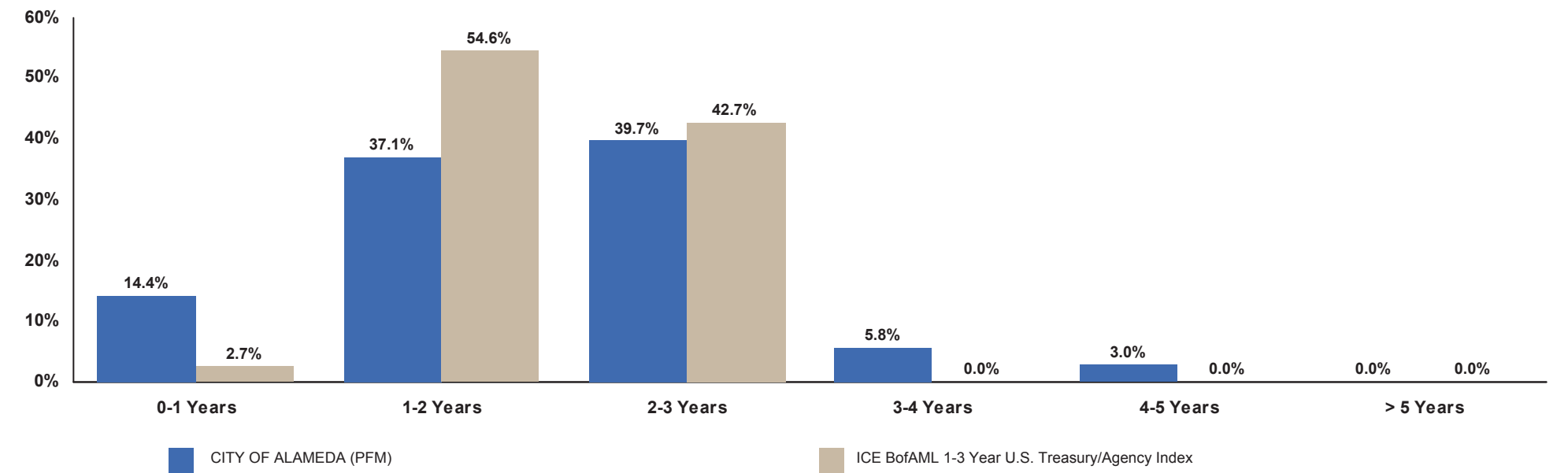


*Portfolio performance is gross of fees unless otherwise indicated. **Since Inception performance is not shown for periods less than one year.

Maturity Distribution

As of September 30, 2018

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)	2.81%	2.05 yrs	14.4%	37.1%	39.7%	5.8%	3.0%	0.0%
ICE BofAML 1-3 Year U.S. Treasury/Agency Index	2.81%	1.93 yrs	2.7%	54.6%	42.7%	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)
09/17/18	2.07	1.99	187
09/18/18	2.07	1.99	188
09/19/18	2.08	1.99	188
09/20/18	2.08	1.99	188
09/21/18	2.08	1.99	187
09/22/18	2.08	1.99	187
09/23/18	2.08	1.99	187
09/24/18	2.08	2.00	189
09/25/18	2.08	2.00	188
09/26/18	2.09	2.00	190
09/27/18	2.09	2.00	192
09/28/18	2.09	2.00	193
09/29/18	2.09	2.00	193
09/30/18	2.09	2.00	193
10/01/18	2.11	2.11	205
10/02/18	2.11	2.11	205
10/03/18	2.12	2.11	206
10/04/18	2.12	2.12	206
10/05/18	2.12	2.12	205
10/06/18	2.12	2.12	205
10/07/18	2.12	2.12	205
10/08/18	2.12	2.12	202
10/09/18	2.12	2.12	202
10/10/18	2.13	2.12	202
10/11/18	2.14	2.12	203
10/12/18	2.14	2.12	202
10/13/18	2.14	2.12	202
10/14/18	2.14	2.13	202
10/15/18	2.14	2.13	200
10/16/18	2.15	2.13	198
10/17/18	2.15	2.13	198

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

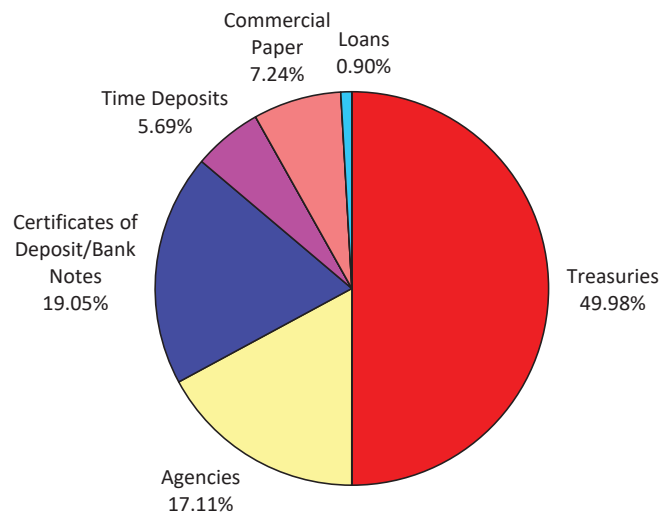
Quarter Ending 09/30/18

Apportionment Rate: 2.16%
 Earnings Ratio: 0.00005909460836489
 Fair Value Factor: 0.997832404
 Daily: 2.09%
 Quarter to Date: 2.00%
 Average Life: 193

PMIA Average Monthly Effective Yields

Sept 2018 2.063
 Aug 2018 1.998
 July 2018 1.944

**Pooled Money Investment Account
Portfolio Composition
09/30/18
\$88.3 billion**



Percentages may not total 100%, due to rounding.

Based on data available as of 10/17/2018