

FILED
OFFICE OF THE CITY CLERK
OAKLAND

CITY OF OAKLAND

2011 MAY 11 AM 10:16

AGENDA REPORT

TO: Office of the City Administrator
ATTN: P. Lamont Ewell
FROM: Finance and Management Agency
DATE: May 24th, 2011

RE: Cash Management Report for the Quarter Ended March 31, 2011

SUMMARY

The 2010-2011 Investment Policy for the City of Oakland (the "City") and the Redevelopment Agency (the "Agency") requires the City to submit a quarterly investment report to the City Council. The quarterly report includes the following information: type of investment, issuer, date of maturity, and par and dollar amount invested.

In accordance with the Investment Policy for the City and the Agency, the attached Cash Management Report provides information on the investments of the City's Operating Fund and the Agency's Operating Fund for the quarter ended March 31, 2011. The report summarizes the characteristics of the investment portfolios, along with attachments showing the Funds' monthly transactions and holdings for the quarter ended March 31, 2011.

This report is presented for information and review only and requires no Council action.

FISCAL IMPACTS

This is an informational report with no direct fiscal impact. The City's and Agency's portfolios cash positions and yields are discussed in the "Key Issues" section.

BACKGROUND

This report presents information regarding the portfolios' composition including safety, creditworthiness, liquidity, and diversity. As of March 31, 2011, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year 2010-2011. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months. Provided in the attached report are each portfolio's current market value and yield as of March 31, 2011, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors, which may affect the portfolios potential investment results.

Item: _____
Finance & Management Committee
May 24, 2011

KEY ISSUES AND IMPACT

Cash Position

As of March 31, 2011, the City's Operating Fund Portfolio balance was \$330.90 million compared to \$292.21 million as of March 31, 2010; this was mainly due to receipt of revenues offset by operating expenses. The Agency's Fund Portfolio balance was \$170.94 million as of March 31, 2011 compared to \$206.77 million as of March 31, 2010; the decrease was largely due to debt service payments.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending March 31, 2011 was 0.67%. The City's Operating Fund Portfolio outperformed the 6-month Treasury Bill which yielded a rate of 0.17% as of March 31, 2011. The City's Operating Fund Portfolio slightly outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.50%.

The effective rate of return on total assets in the Agency's Fund Portfolio for the month ending March 31, 2011 was 0.83 %. The Agency Fund Portfolio outperformed the 6-month Treasury Bill which yielded a rate of 0.17% as of March 31, 2011. The Agency's Fund Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.50%.

The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. Moreover, the City does not actively sell securities in the portfolio to take advantage of cyclical swings in the market, which could result in the loss of principal. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

SUSTAINABLE OPPORTUNITIES

Economic: The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The portfolios' credit quality remains high and well within the parameters of the City's Investment Policy. Liquidity for both portfolios remains sufficient to meet the City's projected needs.

Environmental: To the extent that new investment opportunities are found in companies involved in environmentally positive activities, the City will be supporting these actions.

Social Equity: The City's policy is to invest, when possible, in companies that promote the use and production of renewable energy resources and any other types of socially responsible investments. Optimization of the portfolios while observing those key areas will not only produce interest earnings to the General Fund, but these monies may be available for services to disadvantaged areas, or enhanced recreational or social venues. Furthermore, the Treasury

Division is making every effort to identify and purchase additional qualifying investments from renewable energy and other socially responsible companies.

DISABILITY AND SENIOR CITIZEN ACCESS

There are no disability and senior citizen access issues identified in this report.

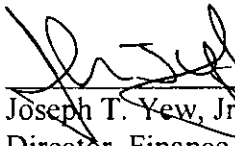
RECOMMENDATION(S) AND RATIONALE

Staff recommends Council's acceptance of this informational report.

ACTION REQUESTED OF THE CITY COUNCIL

Staff requests that Council accept this informational report.

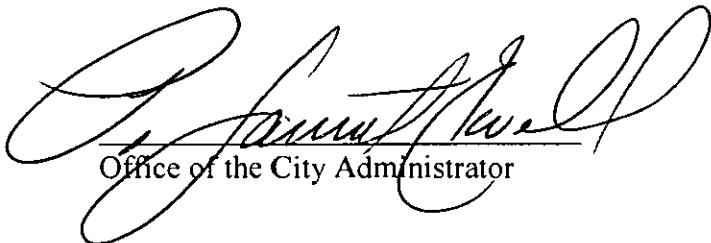
Respectfully Submitted,



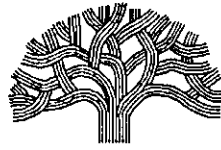
Joseph T. Yew, Jr.
Director, Finance and Management Agency

Prepared by:
Katano Kasaine, Treasury Manager
Treasury Division

**APPROVED AND FORWARDED TO THE
FINANCE AND MANAGEMENT COMMITTEE:**



Office of the City Administrator



**CITY OF OAKLAND AND OAKLAND REDEVELOPMENT AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2011**

**PREPARED BY THE
FINANCE AND MANAGEMENT AGENCY
TREASURY DIVISION**

APRIL 29, 2011

**CITY OF OAKLAND AND OAKLAND REDEVELOPMENT AGENCY
CASH MANAGEMENT REPORT
FOR QUARTER ENDED MARCH 31, 2011**

I. ECONOMIC REVIEW

MARKET OVERVIEW

Real Gross Domestic Product-the output of goods and services produced by labor and property located in the United States increased at an annual rate of 1.8 percent in the first quarter of 2011. Real GDP decreased from 3.1 percent when compared to last quarter. Many economists believe that high energy and food costs are hurting consumers and thus contributing to slower economic growth.

The Labor Department reported that the Consumer Price Index rose 0.5 percent in March, matching a 0.5 percent rise in February. Gasoline and food prices accounted for almost three-quarters of the increase, but outside of those two areas, prices remained subdued. In the last 12 months, the index has increased 2.7 percent. Recent spikes in consumer prices have created inflation worries.

Similarly, The Labor Department also reported that during the first quarter of 2011, import prices rose by 5.7%, the biggest three-month increase since the second quarter of 2008, also heightening concerns about accelerating inflation.

Furthermore, the housing market continues to slow down the economic recovery. The number of notices of mortgage default in California rose in March to their highest level since October 2010, up 17.3 percent since the previous month to 26,615 filings, according to a report released by ForeclosureRadar.com. California had the nations third highest default rate in the first quarter of 2011.

Meanwhile, the Labor Department reported that the U.S. economy created 216,000 jobs in March and the recent rebound in hiring has helped strengthen the recovery to some extent. The U.S unemployment rate dropped a tenth of a point to 8.8%, the lowest since March 2009. The unemployment rate has now dropped a full percentage point since November and new claims for unemployment benefits fell last week for the sixth time in seven weeks, dropping to 388,000. There were still 3.7 million people receiving unemployment compensation, but that was the lowest figure since October 2008, down from a peak of 6.6 million in mid-2009.

In summary, various economic indicators have shown signals to an economic recovery, however high unemployment rate and the fragile housing market continue to be a concern.

INTEREST RATES

Rising inflation is now a primary concern for the Federal Open Market Committee. Federal Reserve officials are weighing on whether to reverse their easy-credit policies to prevent inflation from rising further, but most economists still believe that the central bank can wait to raise interest rates because the rise in commodity prices should have a temporary effect on U.S. inflation.

The Federal Open Market Committee (FOMC) left the federal funds target rate unchanged at its January and March policy meetings, stating that the rate would remain in the exceptionally low range of 0 percent to 0.25 percent for “an extended period,” and it did not mention any planned changes to the central bank’s asset holdings. The FOMC also kept the rate it charges on direct loans to banks (i.e. the discount rate) steady at 0.75 percent.

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City’s Portfolio balances increased from \$299.89 million on December 31, 2010 to \$330.90 million by March 31, 2011. The increase was due to the receipt of business tax revenue, offset by debt service payments, normal operating expenses, and vendor payments.

PORTFOLIO RATING

In March 2011, Fitch affirmed the highest managed fund credit rating of *AAA* and market risk rating of *VI* to the City’s Operating Fund Portfolio (attached). The fund volatility rating was *VI*. The *AAA* credit rating reflects the highest credit quality based on asset diversification, management strength and operational capabilities. The *VI* market risk rating represents the lowest market risk that can be expected with no loss of principal value even in adverse market conditions. Fitch’s market risk ratings reflect the rating agency’s assessment of relative market risks and total return stability in the portfolio based on analyses of various market indicators such as interest rates, liquidity and leverage risk, if any. As a condition of maintaining these ratings, the City provides monthly information to Fitch for review of the Operating Fund Portfolio activity and holdings.

PORTFOLIO COMPOSITION

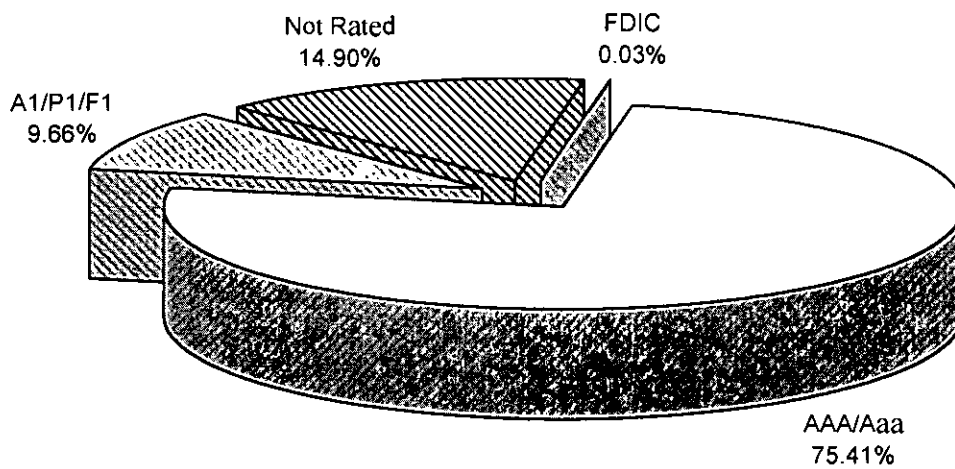
The Portfolio continues to comply with all provisions of the City’s adopted Investment Policy for Fiscal Year 2010-2011, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture.

The following discussion addresses the City’s investment portfolio characteristics in terms of the Investment Policy’s four objectives: safety, liquidity, diversity and return. Portfolio detail for each month of the current quarter is attached to this report.

(Remainder of this Page Intentionally Left Blank)

Preservation of Capital/Safety. In the chart below, the City’s holdings are depicted by credit rating category as of March 31, 2011. Approximately 75.41% of Operating Fund investments were rated in the AAA/Aaa category while 14.90% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”). The A1/P1/F1 category contained 9.66% while FDIC-insured Certificates of Deposit constituted less than 1% of the total Operating Fund.

**City of Oakland Operating Fund
Portfolio Credit Quality
(As of 3/31/11)**



Liquidity. Liquidity continues to be a primary objective when making investment decisions for the Operating Pool portfolio. With ongoing capital projects at the Port and within the City, and to ensure that sufficient liquidity is available to meet day-to-day expenditures, the City maintains a sufficient “cushion” in money market funds to meet unanticipated project expenditures.

Debt service payable from the City’s Operating Pool for the Port and the City for the six months following March 31, 2011, is approximately \$130 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

(Remainder of this Page Intentionally Left Blank)

Investments maturing over the next six months are as follows:

Days	Amount(s)	Percent
0-30	\$ 129,422,207.47*	39.10%
31-180	\$ 62,099,000.00	18.76%
Total	\$ 191,521,207.47	57.86%

* Increased dollar amount due to short term cash flow needs.

Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

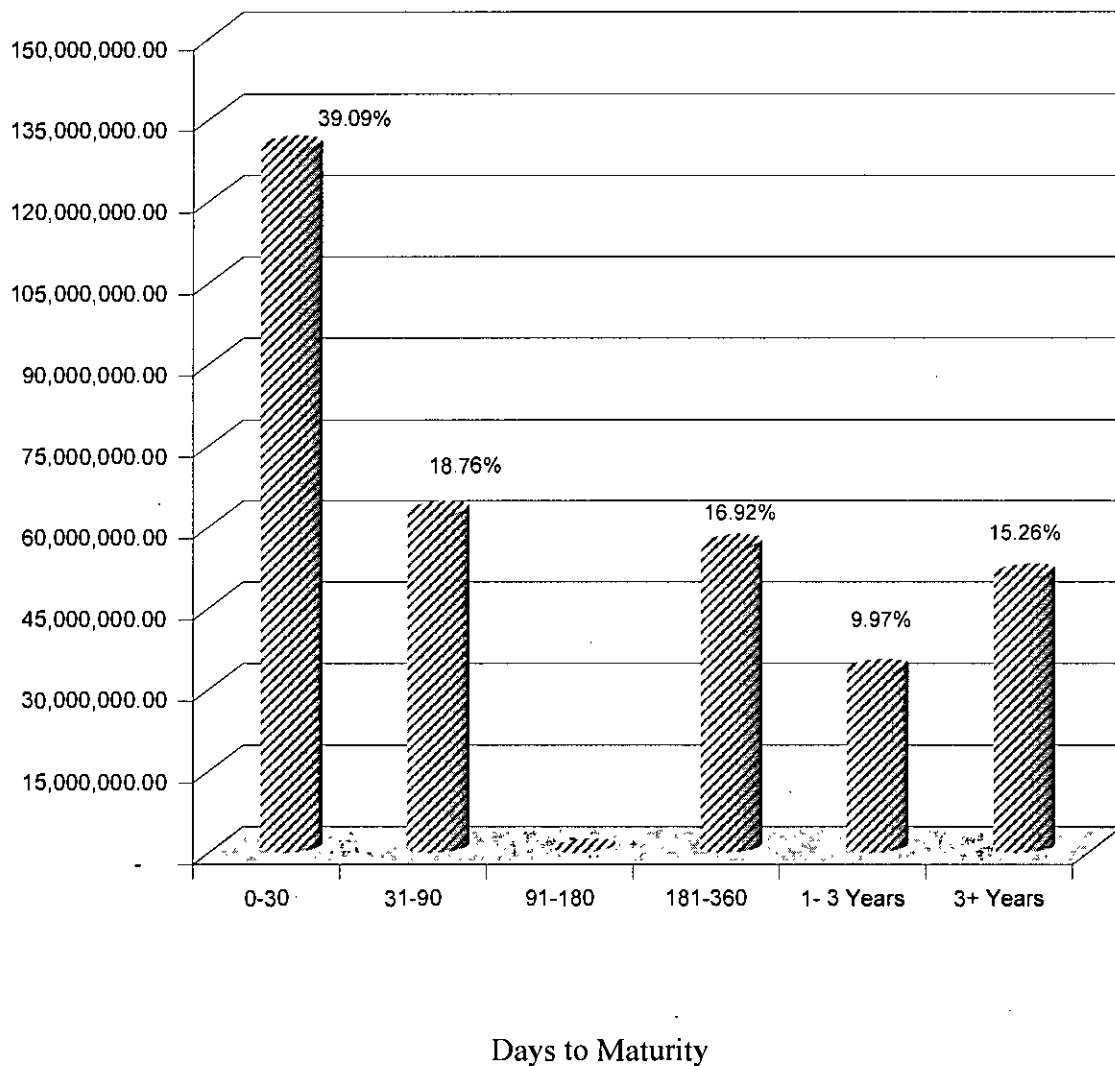
Year	Amount	Percent Increase/Decrease From Prior Year
March 2011	\$ 330,896,087	13.24%
March 2010	\$ 292,214,467	6.87%
March 2009	\$ 273,420,000	(4.74%)
March 2008	\$ 287,010,000	(18.16%)
March 2007	\$ 350,690,000	-

The total amount maturing within 180 days includes \$49.31 million in LAIF and \$63.11 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

(Remainder of this Page Intentionally Left Blank)

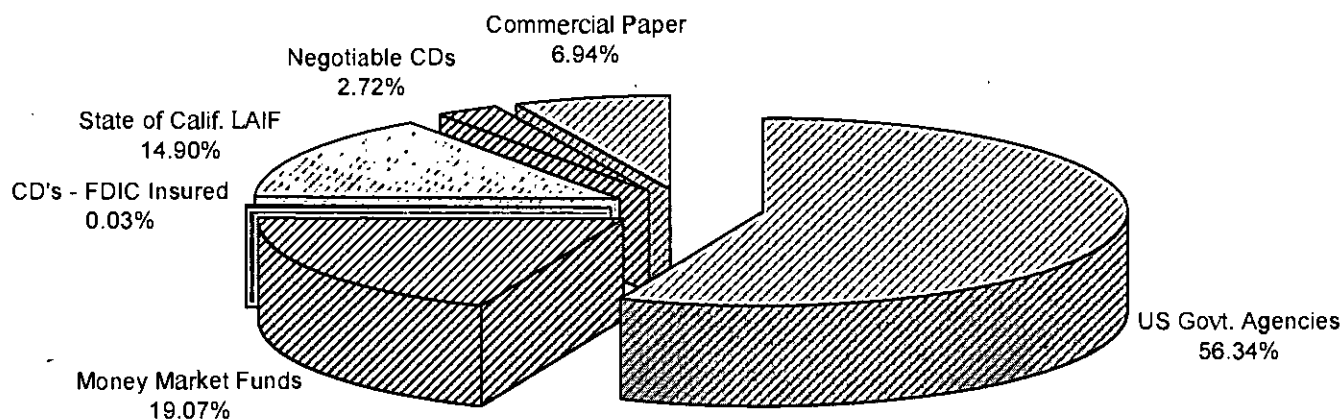
The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2011.

**City of Oakland Operating Fund
Portfolio Maturity
(As of 3/31/11)**



Diversity. To reduce the risks of investing, the portfolio is diversified among a variety of financial instruments, as depicted by the following chart. In addition to limiting the types of investments permissible in any one category as outlined in the Investment Policy, no more than 5% of the total cash portfolio may be invested in any one issue. This single-issue provision does not apply to money market funds or to LAIF, as they each are backed by a large portfolio of highly diversified assets.

**City of Oakland Operating Fund
Portfolio Diversity
(As of 3/31/11)**



Derivatives. The Operating Fund Portfolio contained no derivative instruments (interest rate swaps, futures, or options) during this reporting period.

Yield. Total interest earned for the quarter ended March 31, 2011, was approximately \$531,142. The effective rate of return on total assets in the Operating Fund Portfolio for month-end March 31, 2011, was 0.67% as compared to 0.60% for December 31, 2010. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

(Remainder of this Page Intentionally Left Blank)

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund
Comparative Annualized Yields
(As of 3/31/11)**

As of Month-end	6-month Treasury	LAIF ¹	Operating Fund
January 2011	0.16%	0.54%	0.66%
February 2011	0.16%	0.51%	0.71%
March 2011	0.17%	0.50%	0.67%

¹Effective monthly average return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending March 31, 2011 was 0.67%. The City's Operating Fund Portfolio out-performed the 6-month Treasury Bill which yielded a rate of 0.17% as of March 31, 2011. The City's Operating Fund Portfolio slightly outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.50%.

The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The City does not actively sell securities in the portfolio to take advantage of cyclical swings in the market, which could result in the loss of principal. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$330.97 million, which was above book value by \$76,472.73. There was no leverage in the portfolio during the reported period and liquidity was maintained at sufficient levels.

(Remainder of this Page Intentionally Left Blank)

III. OAKLAND REDEVELOPMENT AGENCY

PORTFOLIO REVIEW

The Agency's portfolio increased from a balance of \$137.86 million as of December 31, 2010 to \$170.94 million as of March 31, 2011. Contributing to the portfolio increase was the receipt of approximately \$53 million in tax increment revenues, offset by debt service payments and project expenditures.

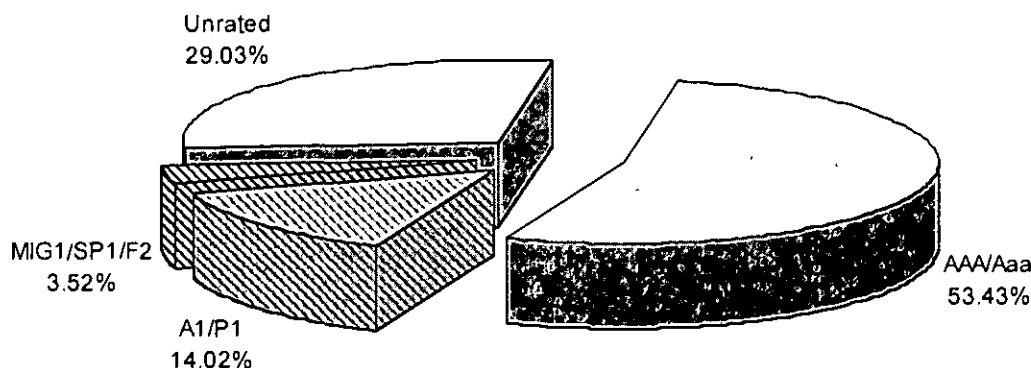
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2010-2011, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will invest, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

The following discussion addresses the Agency investment portfolio characteristics in terms of the Investment Policy's four objectives of safety, liquidity, diversity and return. Portfolio detail for each of the months in the current quarter is attached to this report.

Preservation of Capital/Safety. The Agency's holdings by credit rating category are depicted in the chart below. Approximately 53.43% of Operating Fund investments were rated in the AAA/Aaa category while 29.03% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"). The A1/P1 category contained 14.02% while MIG1/SP1/F2 accounted for 3.52% of the total Operating Fund.

Oakland Redevelopment Agency
Portfolio Credit Quality
(As of 3/31/11)



Liquidity. Liquidity within the Agency's Portfolio remains sufficient to meet all expected cash flow needs of the Agency for the next six months and beyond. The debt service payment for the next six months for the Agency is approximately \$44 million. The Agency also maintains a sufficient "cushion" in highly liquid instruments to meet unanticipated project expenditures.

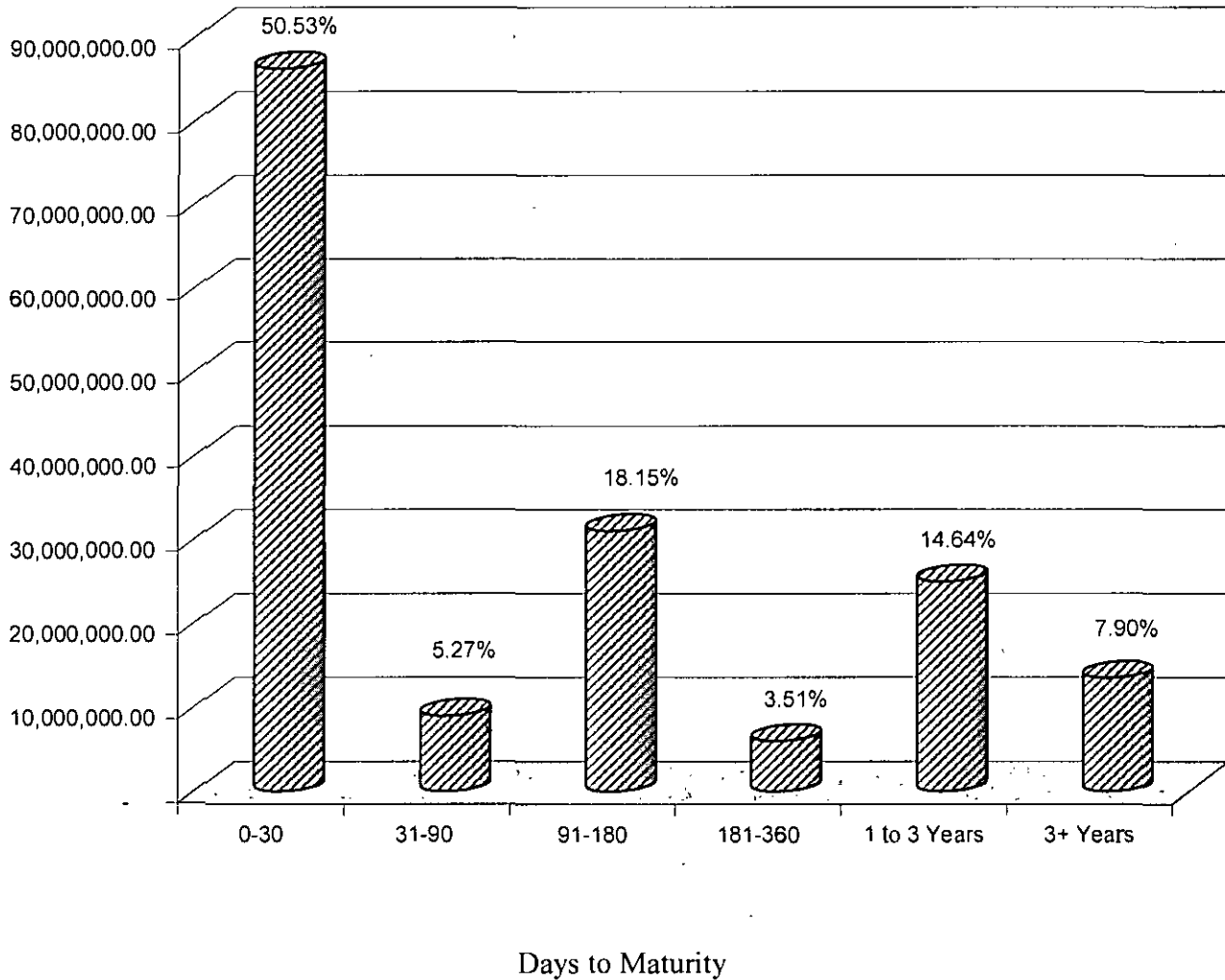
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
March 2011	\$ 170,943,042	(17.33%)
March 2010	\$ 206,773,491	6.19%
March 2009	\$ 194,728,160	17.14%
March 2008	\$ 166,200,000	37.24%
March 2007	\$ 121,100,000	-

(Remainder of this Page Intentionally Left Blank)

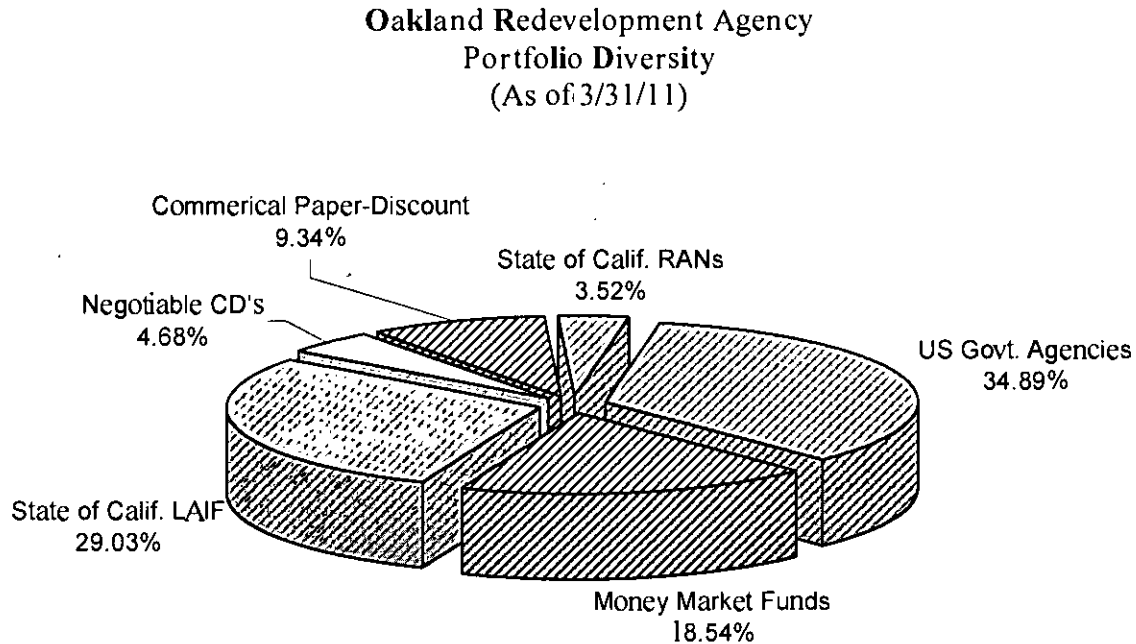
The following chart depicts the Agency's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Redevelopment Agency
Portfolio Maturity
(As of 3/31/11)**



(Remainder of this Page Intentionally Left Blank)

Diversity. To reduce the risks of investing, the portfolio is diversified among a variety of instruments, as depicted by the following chart. In addition to limiting the types of investment in any one category, as outlined in the Investment Policy, no more than 5% of the total cash portfolio may be invested in any one issue.



Derivatives. The Agency Portfolio contained no derivative instruments during this reporting period.

Yield. Total interest earned for the quarter ended March 31, 2011, was approximately \$359,197.18. The effective rate of return on total assets in the Agency's Portfolio was 0.83% for month ending March 31, 2011. The Agency's Portfolio outperformed the 6-month Treasury Bill which yielded a rate of 0.17% as of March 31, 2011. The Agency's Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.50%. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments.

Comparative yields for the quarter are shown below.

**Oakland Redevelopment Agency
Comparative Annualized Yields
(As of 3/31/11)**

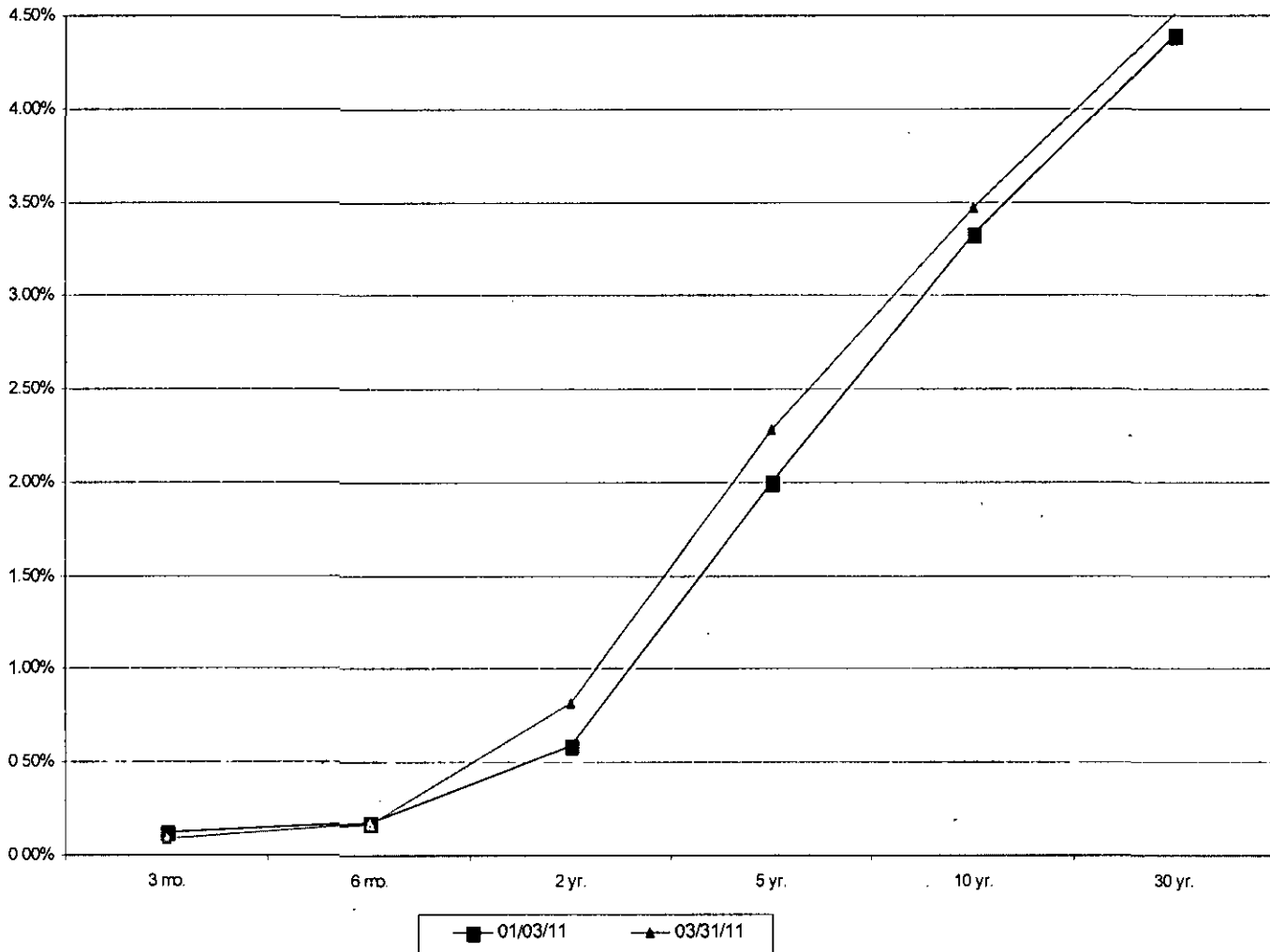
As of Month-end	6-month Treasury	LAIF¹	ORA
January 2011	0.16%	0.54%	0.84%
February 2011	0.16%	0.51%	0.90%
March 2011	0.17%	0.50%	0.83%

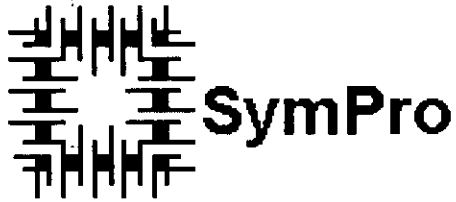
¹Effective monthly average return

(Remainder of this Page Intentionally Left Blank)

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Agency portfolio for the quarter ended March 31, 2011 was \$171.31 million, which was above book value by \$369,123.80. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

TREASURY YIELD CURVE





**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
March 31, 2011**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	89,500,000.00	89,527,261.50	89,495,902.69	27.05	1,379	1,122	1.836	1.862
Federal Agency Issues - Discount	97,000,000.00	96,952,662.00	96,907,937.08	29.29	191	115	0.178	0.180
Money Market	63,110,000.00	63,110,000.00	63,110,000.00	19.07	1	1	0.129	0.131
Local Agency Investment Funds	49,312,207.47	49,312,207.47	49,312,207.47	14.90	1	1	0.505	0.512
Certificates of Deposit	99,000.00	99,000.00	99,000.00	0.03	182	81	0.800	0.811
Negotiable CD's	9,000,000.00	9,000,099.00	9,000,000.00	2.72	134	115	0.290	0.294
Commercial Paper - Discount	23,000,000.00	22,971,330.00	22,971,040.00	6.94	129	109	0.297	0.301
Investments	331,021,207.47	330,972,559.97	330,896,087.24	100.00%	442	348	0.677	0.687
<hr/>								
Cash and Accrued Interest								
Accrued Interest at Purchase		520.83	520.83					
Subtotal		520.83	520.83					
Total Cash and Investments	331,021,207.47	330,973,080.80	330,896,608.07		442	348	0.677	0.687

	March 31 Month Ending	Fiscal Year To Date
Total Earnings		
Current Year	178,649.72	1,331,405.34
Average Daily Balance	316,200,619.28	288,525,717.93
Effective Rate of Return	0.67%	0.61%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
March 31, 2011**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
31331JK28	51635	FEDERAL FARM CREDIT BANK		09/24/2010	3,000,000.00	2,979,915.00	3,000,000.00	1.500	AAA	1.479	1,272	09/24/2014
31331JM91	51637	FEDERAL FARM CREDIT BANK		09/28/2010	3,000,000.00	2,993,841.00	3,000,000.00	0.650	AAA	0.641	546	09/28/2012
31331J4X8	51673	FEDERAL FARM CREDIT BANK		12/15/2010	3,000,000.00	2,957,967.00	2,999,305.21	1.700	AAA	1.683	1,354	12/15/2014
31331J5X7	51700	FEDERAL FARM CREDIT BANK		12/21/2010	3,000,000.00	2,986,002.00	3,000,000.00	2.480	AAA	2.446	1,725	12/21/2015
31331J6P3	51706	FEDERAL FARM CREDIT BANK		12/28/2010	3,000,000.00	2,978,769.00	3,000,000.00	2.450	AAA	2.416	1,732	12/28/2015
31331KDP2	51724	FEDERAL FARM CREDIT BANK		03/10/2011	3,000,000.00	2,994,666.00	3,000,000.00	1.550	AAA	1.529	1,074	03/10/2014
31331KEB2	51727	FEDERAL FARM CREDIT BANK		03/16/2011	3,000,000.00	2,997,987.00	3,000,000.00	2.180	AAA	2.150	1,445	03/16/2015
31331KGD6	51750	FEDERAL FARM CREDIT BANK		03/28/2011	5,000,000.00	4,979,295.00	4,996,260.42	1.380	AAA	1.386	1,092	03/28/2014
3133XRCW8	51321	FEDERAL HOME LOAN BANK		05/27/2008	3,000,000.00	3,021,447.00	2,999,991.00	3.375	AAA	3.330	84	06/24/2011
3133XBT39	51340	FEDERAL HOME LOAN BANK		06/30/2008	3,000,000.00	3,123,663.00	3,012,212.14	4.375	AAA	4.017	434	06/08/2012
3133XVRS2	51475	FEDERAL HOME LOAN BANK		11/16/2009	3,000,000.00	3,015,333.00	2,997,550.75	1.000	AAA	1.097	271	12/28/2011
313370Y77	51636	FEDERAL HOME LOAN BANK		09/27/2010	3,000,000.00	2,945,733.00	3,000,000.00	1.700	AAA	1.887	1,456	03/27/2015
313370Y44	51639	FEDERAL HOME LOAN BANK		09/30/2010	3,000,000.00	2,983,023.00	3,000,000.00	1.200	AAA	1.184	913	09/30/2013
313371VR4	51678	FEDERAL HOME LOAN BANK		12/16/2010	3,000,000.00	2,961,360.00	3,000,000.00	1.150	AAA	1.134	990	12/16/2013
3133726R0	51701	FEDERAL HOME LOAN BANK		12/23/2010	3,000,000.00	2,982,015.00	3,000,000.00	2.500	AAA	2.466	1,727	12/23/2015
313372RK2	51716	FEDERAL HOME LOAN BANK		02/17/2011	3,000,000.00	3,008,499.00	2,998,812.95	1.000	AAA	1.006	726	03/27/2013
3128X97J3	51587	FEDERAL HOME LOAN MTG CORP		04/28/2010	3,000,000.00	3,004,968.00	3,000,000.00	2.125	AAA	2.096	1,488	04/28/2015
3134G1NM2	51622	FEDERAL HOME LOAN MTG CORP		07/28/2010	3,000,000.00	2,993,388.00	3,000,000.00	1.300	AAA	1.282	847	07/26/2013
3134G1XA7	51644	FEDERAL HOME LOAN MTG CORP		11/04/2010	5,000,000.00	4,938,750.00	5,000,000.00	0.625	AAA	1.229	1,123	04/28/2014
3134G1B29	51674	FEDERAL HOME LOAN MTG CORP		12/15/2010	3,000,000.00	2,966,031.00	3,000,000.00	2.100	AAA	2.071	1,719	12/15/2015
3134G1N75	51699	FEDERAL HOME LOAN MTG CORP		12/21/2010	3,000,000.00	2,976,633.00	3,000,000.00	2.250	AAA	2.219	1,725	12/21/2015
3134G1S88	51711	FEDERAL HOME LOAN MTG CORP		01/28/2011	3,000,000.00	2,978,505.00	3,000,000.00	1.375	AAA	1.356	1,033	01/28/2014
3134G13Q5	51723	FEDERAL HOME LOAN MTG CORP		02/25/2011	3,000,000.00	2,998,077.00	3,000,000.00	1.000	AAA	0.986	1,242	08/25/2014
3136F9CB7	51236	FEDERAL NATIONAL MORTGAGE		03/11/2008	3,000,000.00	3,182,652.00	3,000,000.00	4.000	AAA	3.945	710	03/11/2013
31398AXJ6	51430	FEDERAL NATIONAL MORTGAGE		05/15/2009	4,500,000.00	4,645,156.50	4,495,925.50	2.500	AAA	2.496	1,140	05/15/2014
31398A2S0	51624	FEDERAL NATIONAL MORTGAGE		08/06/2010	3,000,000.00	2,986,878.00	2,995,844.72	1.000	AAA	1.039	906	09/23/2013
3136FPMZ7	51641	FEDERAL NATIONAL MORTGAGE		10/07/2010	3,000,000.00	2,969,562.00	3,000,000.00	1.050	AAA	1.036	920	10/07/2013
3136FPS40	51707	FEDERAL NATIONAL MORTGAGE		12/29/2010	3,000,000.00	2,977,146.00	3,000,000.00	2.200	AAA	2.170	1,733	12/29/2015
Subtotal and Average			84,273,468.86		89,500,000.00	89,527,261.50	89,495,902.69			1.836	1,122	
Federal Agency Issues - Discount												
313384FM6	51669	Federal Home Loan Discount		11/23/2010	3,000,000.00	2,999,829.00	2,997,591.67	0.170	AAA	0.170	41	05/12/2011
313384FT1	51671	Federal Home Loan Discount		11/30/2010	3,000,000.00	2,999,805.00	2,997,183.33	0.200	AAA	0.200	47	05/18/2011
313384FD6	51682	Federal Home Loan Discount		12/16/2010	3,000,000.00	2,999,862.00	2,998,146.67	0.160	AAA	0.160	33	05/04/2011
313384EJ4	51683	Federal Home Loan Discount		12/16/2010	3,000,000.00	2,999,976.00	2,998,600.00	0.140	AAA	0.140	14	04/15/2011

Data Updated: SET_PORT: 04/08/2011 13:15

Run Date: 04/08/2011 - 13:15

Portfolio POOL

AP

PM (PRF_PM2) 7.3.0

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
March 31, 2011**

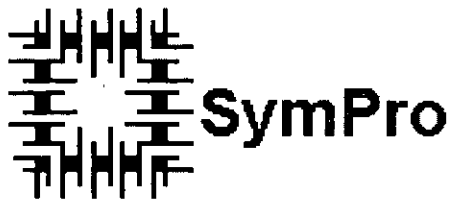
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384EN5	51693	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,999,970.00	2,998,565.00	0.140	AAA	0.140	18	04/19/2011
313384FN4	51698	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,999,826.00	2,997,978.75	0.165	AAA	0.165	42	05/13/2011
313588FB6	51666	Fannie Mae Discount		11/19/2010	3,000,000.00	2,999,871.00	2,997,813.33	0.160		0.160	31	05/02/2011
313588DU6	51667	Fannie Mae Discount		11/19/2010	3,000,000.00	3,000,000.00	2,998,448.33	0.140		0.140	0	04/01/2011
313588FB6	51670	Fannie Mae Discount		11/24/2010	5,000,000.00	4,999,785.00	4,996,025.00	0.180		0.180	31	05/02/2011
313588EY7	51675	Fannie Mae Discount		12/15/2010	5,000,000.00	4,999,920.00	4,996,812.50	0.170		0.170	28	04/29/2011
313588EU5	51687	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,961.00	2,998,280.00	0.160		0.160	24	04/25/2011
313588FB6	51689	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,871.00	2,998,073.33	0.170		0.170	31	05/02/2011
313588GX7	51691	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,439.00	2,997,150.00	0.190		0.190	75	06/15/2011
313588GX7	51695	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,439.00	2,997,000.00	0.200		0.200	75	06/15/2011
313588FL4	51696	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,832.00	2,997,825.00	0.180		0.180	40	05/11/2011
313588NR2	51709	Fannie Mae Discount		01/28/2011	3,000,000.00	2,996,985.00	2,995,400.00	0.200		0.203	213	10/31/2011
313588NM3	51710	Fannie Mae Discount		01/28/2011	3,000,000.00	2,997,042.00	2,995,466.67	0.200		0.202	209	10/27/2011
313588NN1	51712	Fannie Mae Discount		01/28/2011	3,000,000.00	2,997,027.00	2,995,450.00	0.200		0.202	210	10/28/2011
313588NS0	51744	Fannie Mae Discount		03/25/2011	3,000,000.00	2,996,793.00	2,996,869.17	0.170		0.174	214	11/01/2011
313588NU5	51748	Fannie Mae Discount		03/28/2011	3,000,000.00	2,996,763.00	2,996,700.00	0.180		0.184	216	11/03/2011
313588PB5	51749	Fannie Mae Discount		03/28/2011	3,000,000.00	2,996,658.00	2,996,595.00	0.180		0.184	223	11/10/2011
313588PQ2	51751	Fannie Mae Discount		03/28/2011	3,000,000.00	2,996,463.00	2,996,400.00	0.180		0.184	236	11/23/2011
313588PG4	51752	Fannie Mae Discount		03/28/2011	3,000,000.00	2,996,583.00	2,996,520.00	0.180		0.184	228	11/15/2011
313396HE6	51680	FEDERAL HOME LOAN MTG		12/16/2010	3,000,000.00	2,999,385.00	2,997,023.33	0.190	AAA	0.192	82	06/22/2011
313396GH0	51685	FEDERAL HOME LOAN MTG		12/16/2010	3,000,000.00	2,999,541.00	2,997,634.17	0.170	AAA	0.170	61	06/01/2011
313396NN9	51718	FEDERAL HOME LOAN MTG		02/18/2011	3,000,000.00	2,997,027.00	2,996,010.00	0.190	AAA	0.192	210	10/28/2011
313396NF6	51719	FEDERAL HOME LOAN MTG		02/18/2011	3,000,000.00	2,997,126.00	2,996,120.83	0.190	AAA	0.192	203	10/21/2011
313396NN9	51720	FEDERAL HOME LOAN MTG		02/23/2011	3,000,000.00	2,997,027.00	2,996,295.00	0.180	AAA	0.182	210	10/28/2011
313396NM1	51721	FEDERAL HOME LOAN MTG		02/23/2011	3,000,000.00	2,997,042.00	2,996,310.00	0.180	AAA	0.182	209	10/27/2011
313396NF6	51734	FEDERAL HOME LOAN MTG		03/25/2011	3,000,000.00	2,997,126.00	2,997,025.00	0.170	AAA	0.174	203	10/21/2011
313588NZ4	51747	FEDERAL HOME LOAN MTG		03/28/2011	3,000,000.00	2,996,688.00	2,996,625.00	0.180	AAA	0.184	221	11/08/2011
Subtotal and Average			79,217,932.56		97,000,000.00	96,952,662.00	96,907,937.08			0.178	115	
Money Market												
SYS50863	50863	Invesco			28,110,000.00	28,110,000.00	28,110,000.00	0.170		0.168	1	
SYS51499	51499	JP Morgan & Co.			35,000,000.00	35,000,000.00	35,000,000.00	0.100		0.099	1	
Subtotal and Average			84,013,225.81		63,110,000.00	63,110,000.00	63,110,000.00			0.129	1	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
March 31, 2011**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			49,312,207.47	49,312,207.47	49,312,207.47	0.512		0.505	1	
Subtotal and Average			49,312,207.47		49,312,207.47	49,312,207.47	49,312,207.47			0.505	1	
Certificates of Deposit												
2203009016	51703	METROPOLITAN BANK		12/21/2010	99,000.00	99,000.00	99,000.00	0.800		0.800	81	06/21/2011
Subtotal and Average			99,000.00		99,000.00	99,000.00	99,000.00			0.800	81	
Negotiable CD's												
90527MNM4	51717	UNION BANK OF CALIF		02/17/2011	3,000,000.00	2,999,646.00	3,000,000.00	0.390	A-1	0.390	209	10/27/2011
90527MPJ9	51728	UNION BANK OF CALIF		03/24/2011	3,000,000.00	3,000,222.00	3,000,000.00	0.240	A-1	0.240	66	06/06/2011
90527MPK6	51730	UNION BANK OF CA		03/24/2011	3,000,000.00	3,000,231.00	3,000,000.00	0.240	A-1	0.240	69	06/09/2011
Subtotal and Average			4,548,387.10		9,000,000.00	9,000,099.00	9,000,000.00			0.290	115	
Commercial Paper - Discount												
0660P1XU0	51714	BANK OF AMERICA		02/17/2011	5,000,000.00	4,982,800.00	4,985,241.67	0.420	A-1	0.427	210	10/28/2011
0660P1SS1	51731	BANK OF AMERICA		03/24/2011	5,000,000.00	4,997,550.00	4,997,637.50	0.270	A-1	0.274	55	05/26/2011
17307SXU1	51715	Citigroup Funding		02/17/2011	3,000,000.00	2,994,180.00	2,991,777.50			0.396	210	10/28/2011
17307SSK9	51732	Citigroup Funding		03/25/2011	5,000,000.00	4,998,650.00	4,998,395.83			0.213	48	05/19/2011
17307ST28	51733	Citigroup Funding		03/25/2011	5,000,000.00	4,998,150.00	4,997,987.50	0.210	A-1	0.213	62	06/02/2011
Subtotal and Average			14,736,397.48		23,000,000.00	22,971,330.00	22,971,040.00			0.297	109	
Total and Average			316,200,619.28		331,021,207.47	330,972,559.97	330,896,087.24			0.677	348	

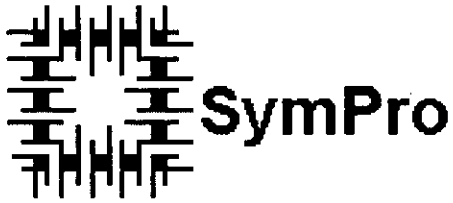
**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
March 31, 2011**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		520.83	520.83				0
				Subtotal		520.83	520.83				
Total Cash and Investments			316,200,619.28		331,021,207.47	330,973,080.80	330,896,608.07			0.677	348



Aging report Operating Fund
Aging Report
By Maturity Date
As of April 1, 2011

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(04/01/2011 - 04/01/2011)	4 Maturities 0 Payments	115,422,207.47	34.87%	115,420,655.80	115,422,207.47
Aging Interval:	1 - 30 days	(04/02/2011 - 05/01/2011)	4 Maturities 0 Payments	14,000,000.00	4.23%	13,992,257.50	13,999,827.00
Aging Interval:	31 - 90 days	(05/02/2011 - 06/30/2011)	19 Maturities 0 Payments	62,099,000.00	18.76%	62,062,456.41	62,111,735.00
Aging Interval:	91 - 180 days	(07/01/2011 - 09/28/2011)	0 Maturities 0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	181 - 360 days	(09/29/2011 - 03/26/2012)	18 Maturities 0 Payments	56,000,000.00	16.92%	55,922,356.59	55,948,309.00
Aging Interval:	361 - 1080 days	(03/27/2012 - 03/16/2014)	11 Maturities 0 Payments	33,000,000.00	9.97%	33,006,869.81	33,176,037.00
Aging Interval:	1081 days and after	(03/17/2014 -)	15 Maturities 0 Payments	50,500,000.00	15.26%	50,491,491.13	50,314,444.50
Total for			71 Investments 0 Payments		100.00	330,896,087.24	330,972,559.97



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
February 28, 2011**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	84,500,000.00	84,616,376.50	84,499,870.90	29.25	1,371	1,090	1.848	1.874
Federal Agency Issues - Discount	87,000,000.00	86,966,685.00	86,926,197.36	30.09	172	102	0.173	0.175
Money Market	52,110,000.00	52,110,000.00	52,110,000.00	18.04	1	1	0.139	0.141
Local Agency Investment Funds	49,312,207.47	49,312,207.47	49,312,207.47	17.07	1	1	0.505	0.512
Certificates of Deposit	99,000.00	99,000.00	99,000.00	0.03	182	112	0.800	0.811
Negotiable CD's	3,000,000.00	3,000,000.00	3,000,000.00	1.04	252	240	0.390	0.395
Commercial Paper - Discount	13,000,000.00	12,969,720.00	12,956,266.39	4.48	248	156	0.499	0.506
Investments	289,021,207.47	289,073,988.97	288,903,542.12	100.00%	467	359	0.731	0.741
<hr/>								
Cash and Accrued Interest								
Accrued Interest at Purchase		520.83	520.83					
Subtotal		520.83	520.83					
Total Cash and Investments	289,021,207.47	289,074,509.80	288,904,062.95		467	359	0.731	0.741

	February 28 Month Ending	Fiscal Year To Date
Total Earnings		
Current Year	176,661.19	1,152,755.64
Average Daily Balance	324,347,515.68	284,990,738.76
Effective Rate of Return	0.71%	0.61%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2011**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
31331JK28	51635	FEDERAL FARM CREDIT BANK		09/24/2010	3,000,000.00	2,980,110.00	3,000,000.00	1.500	AAA	1.479	1,303	09/24/2014
31331JM91	51637	FEDERAL FARM CREDIT BANK		09/28/2010	3,000,000.00	2,994,513.00	3,000,000.00	0.650	AAA	0.641	577	09/28/2012
31331J4X8	51673	FEDERAL FARM CREDIT BANK		12/15/2010	3,000,000.00	2,959,524.00	2,999,289.58	1.700	AAA	1.683	1,385	12/15/2014
31331J5X7	51700	FEDERAL FARM CREDIT BANK		12/21/2010	3,000,000.00	2,985,513.00	3,000,000.00	2.480	AAA	2.446	1,756	12/21/2015
31331J6P3	51706	FEDERAL FARM CREDIT BANK		12/28/2010	3,000,000.00	2,979,537.00	3,000,000.00	2.450	AAA	2.416	1,763	12/28/2015
3133XRCW8	51321	FEDERAL HOME LOAN BANK		05/27/2008	3,000,000.00	3,028,434.00	2,999,987.75	3.375	AAA	3.330	115	06/24/2011
3133XBT39	51340	FEDERAL HOME LOAN BANK		06/30/2008	3,000,000.00	3,131,070.00	3,013,070.14	4.375	AAA	4.017	465	06/08/2012
3133XT4D5	51381	FEDERAL HOME LOAN BANK		02/13/2009	3,000,000.00	3,001,893.00	2,999,962.95	1.625	AAA	1.632	15	03/16/2011
3133XVRS2	51475	FEDERAL HOME LOAN BANK		11/16/2009	3,000,000.00	3,015,822.00	2,997,275.55	1.000	AAA	1.097	302	12/26/2011
3133XX2U0	51548	FEDERAL HOME LOAN BANK		03/01/2010	3,000,000.00	3,000,000.00	3,000,000.00	1.650	AAA	1.627	731	03/01/2013
313370Y77	51636	FEDERAL HOME LOAN BANK		09/27/2010	3,000,000.00	2,938,326.00	3,000,000.00	1.700	AAA	1.887	1,487	03/27/2015
313370Y44	51639	FEDERAL HOME LOAN BANK		09/30/2010	3,000,000.00	2,988,342.00	3,000,000.00	1.200	AAA	1.184	944	09/30/2013
313371VR4	51678	FEDERAL HOME LOAN BANK		12/16/2010	3,000,000.00	2,967,258.00	3,000,000.00	1.150	AAA	1.134	1,021	12/16/2013
3133726R0	51701	FEDERAL HOME LOAN BANK		12/23/2010	3,000,000.00	2,980,518.00	3,000,000.00	2.500	AAA	2.466	1,758	12/23/2015
313372RK2	51716	FEDERAL HOME LOAN BANK		02/17/2011	3,000,000.00	3,005,016.00	2,998,763.21	1.000	AAA	1.006	757	03/27/2013
3128X97J3	51587	FEDERAL HOME LOAN MTG CORP		04/28/2010	3,000,000.00	3,010,275.00	3,000,000.00	2.125	AAA	2.096	1,519	04/28/2015
3134G1NM2	51622	FEDERAL HOME LOAN MTG CORP		07/28/2010	3,000,000.00	3,001,923.00	3,000,000.00	1.300	AAA	1.282	878	07/26/2013
3134G1XA7	51644	FEDERAL HOME LOAN MTG CORP		11/04/2010	5,000,000.00	4,938,505.00	5,000,000.00	0.625	AAA	1.229	1,154	04/28/2014
3134G1B29	51674	FEDERAL HOME LOAN MTG CORP		12/15/2010	3,000,000.00	2,970,357.00	3,000,000.00	2.100	AAA	2.071	1,750	12/15/2015
3134G1N75	51699	FEDERAL HOME LOAN MTG CORP		12/21/2010	3,000,000.00	2,982,612.00	3,000,000.00	2.250	AAA	2.219	1,756	12/21/2015
3134G1S88	51711	FEDERAL HOME LOAN MTG CORP		01/28/2011	3,000,000.00	2,979,990.00	3,000,000.00	1.375	AAA	1.356	1,064	01/28/2014
3134G13Q5	51723	FEDERAL HOME LOAN MTG CORP		02/25/2011	3,000,000.00	2,995,998.00	3,000,000.00	1.000	AAA	0.986	1,273	08/25/2014
3136F9CB7	51236	FEDERAL NATIONAL MORTGAGE		03/11/2008	3,000,000.00	3,194,580.00	3,000,000.00	4.000	AAA	3.945	741	03/11/2013
31398AXJ6	51430	FEDERAL NATIONAL MORTGAGE		05/15/2009	4,500,000.00	4,649,413.50	4,495,816.75	2.500	AAA	2.496	1,171	05/15/2014
31398A2S0	51624	FEDERAL NATIONAL MORTGAGE		08/06/2010	3,000,000.00	2,990,214.00	2,995,704.97	1.000	AAA	1.039	937	09/23/2013
3136FPMZ7	51641	FEDERAL NATIONAL MORTGAGE		10/07/2010	3,000,000.00	2,972,082.00	3,000,000.00	1.050	AAA	1.036	951	10/07/2013
3136FPS40	51707	FEDERAL NATIONAL MORTGAGE		12/29/2010	3,000,000.00	2,974,551.00	3,000,000.00	2.200	AAA	2.170	1,764	12/29/2015
Subtotal and Average			81,715,125.46		84,500,000.00	84,616,376.50	84,499,870.90			1.848	1,090	
Federal Agency Issues - Discount												
313588CM5	51633	Federal Home Loan Discount		09/23/2010	3,000,000.00	3,000,000.00	2,997,482.50	0.190		0.190	0	03/01/2011
313588CM5	51652	Federal Home Loan Discount		11/18/2010	3,000,000.00	3,000,000.00	2,998,884.17	0.130		0.130	0	03/01/2011
313384FM6	51669	Federal Home Loan Discount		11/23/2010	3,000,000.00	2,999,400.00	2,997,591.67	0.170	AAA	0.170	72	05/12/2011
313384FT1	51671	Federal Home Loan Discount		11/30/2010	3,000,000.00	2,999,349.00	2,997,183.33	0.200	AAA	0.200	78	05/18/2011
313588CM5	51676	Federal Home Loan Discount		12/15/2010	5,000,000.00	5,000,000.00	4,998,627.78	0.130		0.130	0	03/01/2011

Data Updated: SET_PORT: 04/18/2011 10:08

Run Date: 04/16/2011 - 10:08

Portfolio POOL
AP
PM (PRF_PM2) 7 3 0

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2011**

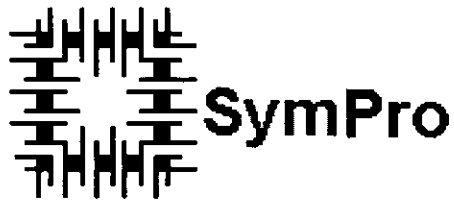
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384FD6	51682	Federal Home Loan Discount		12/16/2010	3,000,000.00	2,999,466.00	2,998,146.67	0.160	AAA	0.160	64	05/04/2011
313384EJ4	51683	Federal Home Loan Discount		12/16/2010	3,000,000.00	2,999,700.00	2,998,600.00	0.140	AAA	0.140	45	04/15/2011
313384EN5	51693	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,999,673.00	2,998,565.00	0.140	AAA	0.140	49	04/19/2011
313384FN4	51698	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,999,391.00	2,997,978.75	0.165	AAA	0.165	73	05/13/2011
313588FB6	51666	Fannie Mae Discount		11/19/2010	3,000,000.00	2,999,484.00	2,997,813.33	0.160		0.160	62	05/02/2011
313588DU6	51667	Fannie Mae Discount		11/19/2010	3,000,000.00	2,999,793.00	2,998,448.33	0.140		0.140	31	04/01/2011
313588FB6	51670	Fannie Mae Discount		11/24/2010	5,000,000.00	4,999,140.00	4,996,025.00	0.180		0.180	62	05/02/2011
313588EY7	51675	Fannie Mae Discount		12/15/2010	5,000,000.00	4,999,345.00	4,996,812.50	0.170		0.170	59	04/29/2011
313588EU5	51687	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,634.00	2,998,280.00	0.160		0.160	55	04/25/2011
313588FB6	51689	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,484.00	2,998,073.33	0.170		0.170	62	05/02/2011
313588GX7	51691	Fannie Mae Discount		12/17/2010	3,000,000.00	2,998,941.00	2,997,150.00	0.190		0.190	106	06/15/2011
313588GX7	51695	Fannie Mae Discount		12/17/2010	3,000,000.00	2,998,941.00	2,997,000.00	0.200		0.200	106	06/15/2011
313588FL4	51696	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,409.00	2,997,825.00	0.180		0.180	71	05/11/2011
313588NR2	51709	Fannie Mae Discount		01/28/2011	3,000,000.00	2,996,748.00	2,995,400.00	0.200		0.203	244	10/31/2011
313588NM3	51710	Fannie Mae Discount		01/28/2011	3,000,000.00	2,996,799.00	2,995,466.67	0.200		0.202	240	10/27/2011
313588NN1	51712	Fannie Mae Discount		01/28/2011	3,000,000.00	2,996,787.00	2,995,450.00	0.200		0.202	241	10/28/2011
313396HE6	51680	FEDERAL HOME LOAN MTG		12/16/2010	3,000,000.00	2,998,869.00	2,997,023.33	0.190	AAA	0.192	113	06/22/2011
313396GH0	51685	FEDERAL HOME LOAN MTG		12/16/2010	3,000,000.00	2,999,079.00	2,997,634.17	0.170	AAA	0.170	92	06/01/2011
313396NN9	51718	FEDERAL HOME LOAN MTG		02/18/2011	3,000,000.00	2,996,787.00	2,996,010.00	0.190	AAA	0.192	241	10/28/2011
313396NF6	51719	FEDERAL HOME LOAN MTG		02/18/2011	3,000,000.00	2,996,880.00	2,996,120.83	0.190	AAA	0.192	234	10/21/2011
313396NN9	51720	FEDERAL HOME LOAN MTG		02/23/2011	3,000,000.00	2,996,787.00	2,996,295.00	0.180	AAA	0.182	241	10/28/2011
313396NM1	51721	FEDERAL HOME LOAN MTG		02/23/2011	3,000,000.00	2,996,799.00	2,996,310.00	0.180	AAA	0.182	240	10/27/2011
Subtotal and Average			90,897,606.01		87,000,000.00	86,966,685.00	88,926,197.36			0.173	102	
Money Market												
SYS50863	50863	Invesco			27,110,000.00	27,110,000.00	27,110,000.00	0.170		0.168	1	
SYS51499	51499	JP Morgan & Co.			25,000,000.00	25,000,000.00	25,000,000.00	0.110		0.108	1	
Subtotal and Average			80,002,857.14		52,110,000.00	52,110,000.00	52,110,000.00			0.139	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			49,312,207.47	49,312,207.47	49,312,207.47	0.512		0.505	1	
Subtotal and Average			49,312,207.47		49,312,207.47	49,312,207.47	49,312,207.47			0.505	1	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2011**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Certificates of Deposit												
2203009016	51703	METROPOLITAN BANK		12/21/2010	99,000.00	99,000.00	99,000.00	0.800		0.800	112	06/21/2011
Subtotal and Average			99,000.00		99,000.00	99,000.00	99,000.00			0.800	112	
Negotiable CD's												
90527MNM4	51717	UNION BANK OF CALIF		02/17/2011	3,000,000.00	3,000,000.00	3,000,000.00	0.390	A-1	0.390	240	10/27/2011
Subtotal and Average			6,750,000.00		3,000,000.00	3,000,000.00	3,000,000.00			0.390	240	
Commercial Paper - Discount												
0660P1XU0	51714	BANK OF AMERICA		02/17/2011	5,000,000.00	4,978,600.00	4,985,241.67	0.420	A-1	0.427	241	10/28/2011
17307SQM7	51621	Citigroup Funding		07/23/2010	5,000,000.00	4,999,400.00	4,979,247.22	0.620	A-1	0.634	20	03/21/2011
17307SXU1	51715	Citigroup Funding		02/17/2011	3,000,000.00	2,991,720.00	2,991,777.50			0.396	241	10/28/2011
Subtotal and Average			15,570,719.60		13,000,000.00	12,969,720.00	12,956,266.39			0.499	156	
Total and Average			324,347,515.68		289,021,207.47	289,073,988.97	288,903,542.12			0.731	359	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
February 28, 2011**

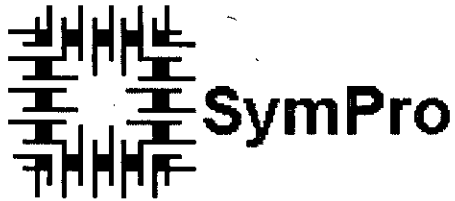
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		520.83	520.83				0
				Subtotal		520.83	520.83				
Total Cash and Investments			324,347,515.68		289,021,207.47	289,074,509.80	288,904,062.95			0.731	359



Aging report Operating Fund
Aging Report
By Maturity Date
As of March 1, 2011

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2011 - 03/01/2011)	6 Maturities	0 Payments	112,422,207.47	38.90%	112,417,201.92	112,422,207.47
Aging Interval:	1 - 30 days	(03/02/2011 - 03/31/2011)	2 Maturities	0 Payments	8,000,000.00	2.77%	7,979,210.17	8,001,293.00
Aging Interval:	31 - 90 days	(04/01/2011 - 05/30/2011)	13 Maturities	0 Payments	43,000,000.00	14.88%	42,971,342.91	42,993,268.00
Aging Interval:	91 - 180 days	(05/31/2011 - 08/28/2011)	6 Maturities	0 Payments	15,099,000.00	5.22%	15,087,795.25	15,123,264.00
Aging Interval:	181 - 360 days	(08/29/2011 - 02/24/2012)	11 Maturities	0 Payments	35,000,000.00	12.11%	34,945,347.22	34,963,729.00
Aging Interval:	361 - 1080 days	(02/25/2012 - 02/13/2014)	11 Maturities	0 Payments	33,000,000.00	11.42%	33,007,538.32	33,224,988.00
Aging Interval:	1081 days and after	(02/14/2014 -)	13 Maturities	0 Payments	42,500,000.00	14.70%	42,495,106.33	42,345,239.50
Total for			62 Investments	0 Payments		100.00	288,903,542.12	289,073,988.97



City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
January 31, 2011

City of Oakland

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	81,500,000.00	81,883,362.50	81,501,965.89	26.73	1,382	1,082	1.988	2.016
Federal Agency Issues - Discount	96,000,000.00	95,961,935.00	95,935,727.78	31.46	141	88	0.161	0.164
Money Market	59,110,000.00	59,110,000.00	59,110,000.00	19.38	1	1	0.142	0.144
Local Agency Investment Funds	49,312,207.47	49,312,207.47	49,312,207.47	16.17	1	1	0.531	0.538
Certificates of Deposit	99,000.00	99,000.00	99,000.00	0.03	182	140	0.800	0.811
Negotiable CD's	6,000,000.00	6,000,129.00	6,000,000.00	1.97	102	26	0.200	0.203
Commercial Paper - Discount	13,000,000.00	12,996,190.00	12,972,731.66	4.25	155	34	0.425	0.431
Investments	305,021,207.47	305,362,823.97	304,931,632.80	100.00%	423	319	0.718	0.728
Cash and Accrued Interest								
Accrued Interest at Purchase		520.83	520.83					
Subtotal		520.83	520.83					
Total Cash and Investments	305,021,207.47	305,363,344.80	304,932,153.63		423	319	0.718	0.728

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	175,831.13	976,094.46
Average Daily Balance	312,887,709.58	279,865,205.02
Effective Rate of Return	0.66%	0.59%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2011**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
31331JK28	51635	FEDERAL FARM CREDIT BANK		09/24/2010	3,000,000.00	2,989,017.00	3,000,000.00	1.500	AAA	1.479	1,331	09/24/2014
31331JM91	51637	FEDERAL FARM CREDIT BANK		09/28/2010	3,000,000.00	2,996,121.00	3,000,000.00	0.650	AAA	0.641	605	09/28/2012
31331J4X8	51673	FEDERAL FARM CREDIT BANK		12/15/2010	3,000,000.00	2,982,864.00	2,999,273.96	1.700	AAA	1.683	1,413	12/15/2014
31331J5X7	51700	FEDERAL FARM CREDIT BANK		12/21/2010	3,000,000.00	3,001,581.00	3,000,000.00	2.480	AAA	2.446	1,784	12/21/2015
31331J6P3	51706	FEDERAL FARM CREDIT BANK		12/28/2010	3,000,000.00	2,995,926.00	3,000,000.00	2.450	AAA	2.416	1,791	12/28/2015
3133XRCW8	51321	FEDERAL HOME LOAN BANK		05/27/2008	3,000,000.00	3,035,742.00	2,999,984.50	3.375	AAA	3.330	143	06/24/2011
3133X42H3	51331	FEDERAL HOME LOAN BANK		06/30/2008	3,000,000.00	3,004,428.00	3,000,616.89	4.000	AAA	3.959	14	02/15/2011
3133XBT39	51340	FEDERAL HOME LOAN BANK		06/30/2008	3,000,000.00	3,141,375.00	3,013,928.13	4.375	AAA	4.017	493	06/08/2012
3133XT4D5	51381	FEDERAL HOME LOAN BANK		02/13/2009	3,000,000.00	3,005,601.00	2,999,888.84	1.625	AAA	1.632	43	03/16/2011
3133XVRS2	51475	FEDERAL HOME LOAN BANK		11/16/2009	3,000,000.00	3,017,973.00	2,997,000.35	1.000	AAA	1.097	330	12/28/2011
3133XX2U0	51548	FEDERAL HOME LOAN BANK		03/01/2010	3,000,000.00	3,003,429.00	3,000,000.00	1.650	AAA	1.627	759	03/01/2013
313370Y77	51636	FEDERAL HOME LOAN BANK		09/27/2010	3,000,000.00	2,957,052.00	3,000,000.00	1.700	AAA	1.887	1,515	03/27/2015
313370Y44	51639	FEDERAL HOME LOAN BANK		09/30/2010	3,000,000.00	2,997,330.00	3,000,000.00	1.200	AAA	1.184	972	09/30/2013
313371VR4	51678	FEDERAL HOME LOAN BANK		12/16/2010	3,000,000.00	2,978,793.00	3,000,000.00	1.150	AAA	1.134	1,049	12/16/2013
3133726R0	51701	FEDERAL HOME LOAN BANK		12/23/2010	3,000,000.00	2,994,570.00	3,000,000.00	2.500	AAA	2.466	1,786	12/23/2015
3128X97J3	51587	FEDERAL HOME LOAN MTG CORP		04/28/2010	3,000,000.00	3,015,255.00	3,000,000.00	2.125	AAA	2.096	1,547	04/28/2015
3134G1NM2	51622	FEDERAL HOME LOAN MTG CORP		07/28/2010	3,000,000.00	3,004,365.00	3,000,000.00	1.300	AAA	1.282	906	07/26/2013
3134G1XA7	51644	FEDERAL HOME LOAN MTG CORP		11/04/2010	5,000,000.00	4,955,990.00	5,000,000.00	0.625	AAA	1.229	1,182	04/28/2014
3134G1B29	51674	FEDERAL HOME LOAN MTG CORP		12/15/2010	3,000,000.00	2,978,979.00	3,000,000.00	2.100	AAA	2.071	1,778	12/15/2015
3134G1N75	51699	FEDERAL HOME LOAN MTG CORP		12/21/2010	3,000,000.00	3,000,000.00	3,000,000.00	2.250	AAA	2.219	1,784	12/21/2015
3134G1S88	51711	FEDERAL HOME LOAN MTG CORP		01/28/2011	3,000,000.00	2,991,447.00	3,000,000.00	1.375	AAA	1.356	1,092	01/28/2014
3136F9CB7	51236	FEDERAL NATIONAL MORTGAGE		03/11/2008	3,000,000.00	3,206,766.00	3,000,000.00	4.000	AAA	3.945	769	03/11/2013
31398AXJ6	51430	FEDERAL NATIONAL MORTGAGE		05/15/2009	4,500,000.00	4,666,108.50	4,495,708.00	2.500	AAA	2.496	1,199	05/15/2014
31398A2S0	51624	FEDERAL NATIONAL MORTGAGE		08/06/2010	3,000,000.00	2,996,787.00	2,995,565.22	1.000	AAA	1.039	965	09/23/2013
3136FPMZ7	51641	FEDERAL NATIONAL MORTGAGE		10/07/2010	3,000,000.00	2,978,214.00	3,000,000.00	1.050	AAA	1.036	979	10/07/2013
3136FPS40	51707	FEDERAL NATIONAL MORTGAGE		12/29/2010	3,000,000.00	2,987,649.00	3,000,000.00	2.200	AAA	2.170	1,792	12/29/2015
Subtotal and Average			78,889,793.85		81,500,000.00	81,883,362.50	81,501,965.89			1.988	1,082	
Federal Agency Issues - Discount												
313588CM5	51633	Federal Home Loan Discount		09/23/2010	3,000,000.00	2,999,721.00	2,997,482.50	0.190		0.190	28	03/01/2011
313588CM5	51652	Federal Home Loan Discount		11/18/2010	3,000,000.00	2,999,721.00	2,998,884.17	0.130		0.130	28	03/01/2011
313384BY4	51653	Federal Home Loan Discount		11/18/2010	3,000,000.00	2,999,862.00	2,998,950.00	0.140	AAA	0.140	15	02/16/2011
313384CA5	51668	Federal Home Loan Discount		11/19/2010	3,000,000.00	2,999,844.00	2,998,862.50	0.150	AAA	0.150	17	02/18/2011
313384FM6	51669	Federal Home Loan Discount		11/23/2010	3,000,000.00	2,998,749.00	2,997,591.67	0.170	AAA	0.170	100	05/12/2011
313384FT1	51671	Federal Home Loan Discount		11/30/2010	3,000,000.00	2,998,674.00	2,997,183.33	0.200	AAA	0.200	106	05/18/2011

Data Updated: SET_PORT: 04/18/2011 10:08

Run Date: 04/18/2011 - 10:08

Portfolio POOL

AP

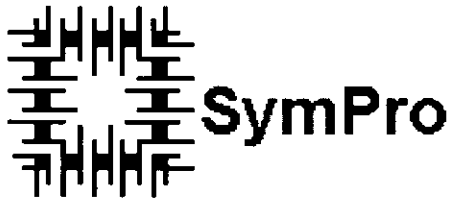
PM (PRF_PM2) 7.30

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2011**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313588CM5	51676	Federal Home Loan Discount		12/15/2010	5,000,000.00	4,999,535.00	4,998,627.78	0.130		0.130	28	03/01/2011
313384FD6	51682	Federal Home Loan Discount		12/16/2010	3,000,000.00	2,998,851.00	2,998,146.67	0.160	AAA	0.160	92	05/04/2011
313384EJ4	51663	Federal Home Loan Discount		12/16/2010	3,000,000.00	2,999,148.00	2,998,600.00	0.140	AAA	0.140	73	04/15/2011
313384BX6	51690	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,999,871.00	2,999,500.00	0.100	AAA	0.100	14	02/15/2011
313384EN5	51693	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,999,103.00	2,998,565.00	0.140	AAA	0.140	77	04/19/2011
313384BX6	51694	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,999,871.00	2,999,450.00	0.110	AAA	0.110	14	02/15/2011
313384CA5	51697	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,999,844.00	2,999,343.75	0.125	AAA	0.125	17	02/18/2011
313384FN4	51698	Federal Home Loan Discount		12/17/2010	3,000,000.00	2,998,737.00	2,997,978.75	0.165	AAA	0.165	101	05/13/2011
313396CE1	51664	FREDDIE DISCOUNT		11/18/2010	3,000,000.00	2,999,808.00	2,998,800.00	0.150		0.150	21	02/22/2011
313588FB6	51666	Fannie Mae Discount		11/19/2010	3,000,000.00	2,998,875.00	2,997,813.33	0.160		0.160	90	05/02/2011
313588DU6	51667	Fannie Mae Discount		11/19/2010	3,000,000.00	2,999,313.00	2,998,448.33	0.140		0.140	59	04/01/2011
313588FB6	51670	Fannie Mae Discount		11/24/2010	5,000,000.00	4,998,125.00	4,996,025.00	0.180		0.180	90	05/02/2011
313588EY7	51675	Fannie Mae Discount		12/15/2010	5,000,000.00	4,996,310.00	4,996,812.50	0.170		0.170	87	04/29/2011
313588EU5	51687	Fannie Mae Discount		12/17/2010	3,000,000.00	2,999,031.00	2,998,280.00	0.160		0.160	83	04/25/2011
313588FB6	51689	Fannie Mae Discount		12/17/2010	3,000,000.00	2,998,875.00	2,998,073.33	0.170		0.170	90	05/02/2011
313588GX7	51691	Fannie Mae Discount		12/17/2010	3,000,000.00	2,998,212.00	2,997,150.00	0.190		0.190	134	06/15/2011
313588GX7	51695	Fannie Mae Discount		12/17/2010	3,000,000.00	2,998,212.00	2,997,000.00	0.200		0.200	134	06/15/2011
313588FL4	51696	Fannie Mae Discount		12/17/2010	3,000,000.00	2,998,761.00	2,997,825.00	0.180		0.180	99	05/11/2011
313588NR2	51709	Fannie Mae Discount		01/28/2011	3,000,000.00	2,995,467.00	2,995,400.00	0.200		0.203	272	10/31/2011
313588NM3	51710	Fannie Mae Discount		01/28/2011	3,000,000.00	2,995,533.00	2,995,466.67	0.200		0.202	268	10/27/2011
313588NN1	51712	Fannie Mae Discount		01/28/2011	3,000,000.00	2,995,518.00	2,995,450.00	0.200		0.202	269	10/28/2011
313396HE6	51680	FEDERAL HOME LOAN MTG		12/16/2010	3,000,000.00	2,998,119.00	2,997,023.33	0.190	AAA	0.192	141	06/22/2011
313396CA9	51681	FEDERAL HOME LOAN MTG		12/16/2010	3,000,000.00	2,999,844.00	2,999,360.00	0.120	AAA	0.120	17	02/18/2011
313396GH0	51685	FEDERAL HOME LOAN MTG		12/16/2010	3,000,000.00	2,998,401.00	2,997,634.17	0.170	AAA	0.170	120	06/01/2011
		Subtotal and Average	95,559,959.71		96,000,000.00	95,961,935.00	95,935,727.78			0.161	88	
Money Market												
SYS50863	50863	Invesco			29,110,000.00	29,110,000.00	29,110,000.00	0.180		0.178	1	
SYS51499	51499	JP Morgan & Co.			30,000,000.00	30,000,000.00	30,000,000.00	0.110		0.108	1	
		Subtotal and Average	70,077,741.94		59,110,000.00	59,110,000.00	59,110,000.00			0.142	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			49,312,207.47	49,312,207.47	49,312,207.47	0.538		0.531	1	
		Subtotal and Average	49,288,482.42		49,312,207.47	49,312,207.47	49,312,207.47			0.531	1	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2011**

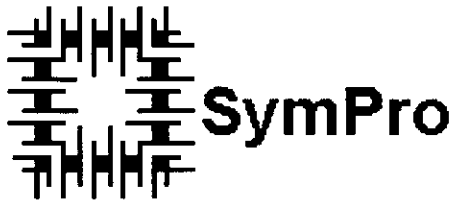
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Certificates of Deposit												
2203009016	51703	METROPOLITAN BANK		12/21/2010	99,000.00	99,000.00	99,000.00	0.800		0.800	140	06/21/2011
Subtotal and Average			99,000.00		99,000.00	99,000.00	99,000.00			0.800	140	
Negotiable CD's												
90527MKV7	51649	UNION BANK OF CALIF		11/17/2010	3,000,000.00	3,000,069.00	3,000,000.00	0.200	A-1	0.200	27	02/28/2011
90527MKU9	51722	UNION BANK OF CALIF		11/17/2010	3,000,000.00	3,000,060.00	3,000,000.00	0.200	A-1	0.200	24	02/25/2011
Subtotal and Average			6,000,000.00		6,000,000.00	6,000,129.00	6,000,000.00			0.200	26	
Commercial Paper - Discount												
0660P1PR6	51648	BANK OF AMERICA		11/17/2010	5,000,000.00	4,999,050.00	4,995,694.44	0.310	A-1	0.315	24	02/25/2011
17307SQM7	51621	Citigroup Funding		07/23/2010	5,000,000.00	4,997,800.00	4,979,247.22	0.620	A-1	0.634	48	03/21/2011
17307SPU0	51655	Citigroup Funding		11/18/2010	3,000,000.00	2,999,340.00	2,997,790.00	0.260	A-1	0.264	27	02/28/2011
Subtotal and Average			12,972,731.66		13,000,000.00	12,996,190.00	12,972,731.66			0.425	34	
Total and Average			312,887,709.58		305,021,207.47	305,362,823.97	304,931,632.80			0.718	319	



Aging report Operating Fund
Aging Report
By Maturity Date
As of February 1, 2011

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(02/01/2011 - 02/01/2011)	3 Maturities	0 Payments	108,422,207.47	35.55%	108,422,207.47	108,422,207.47
Aging Interval:	1 - 30 days	(02/02/2011 - 03/03/2011)	15 Maturities	0 Payments	49,000,000.00	16.06%	48,983,362.03	49,000,868.00
Aging Interval:	31 - 90 days	(03/04/2011 - 05/02/2011)	10 Maturities	0 Payments	36,000,000.00	11.80%	35,961,753.55	35,994,181.00
Aging Interval:	91 - 180 days	(05/03/2011 - 07/31/2011)	11 Maturities	0 Payments	30,099,000.00	9.87%	30,076,517.42	30,121,458.00
Aging Interval:	181 - 360 days	(08/01/2011 - 01/27/2012)	4 Maturities	0 Payments	12,000,000.00	3.93%	11,983,317.02	12,004,491.00
Aging Interval:	361 - 1080 days	(01/28/2012 - 01/16/2014)	9 Maturities	0 Payments	27,000,000.00	8.85%	27,009,493.36	27,303,180.00
Aging Interval:	1081 days and after	(01/17/2014 -)	13 Maturities	0 Payments	42,500,000.00	13.93%	42,494,981.96	42,516,438.50
Total for			65 Investments	0 Payments		100.00	304,931,632.80	305,362,823.97



**ORA POOL V. 6.41
Portfolio Management
Portfolio Summary
January 31, 2011**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 366 Equiv.
Federal Agency Issues - Coupon	52,400,000.00	53,075,784.80	52,554,509.54	30.22	1,253	832	1.932	1.958
Federal Agency Issues - Discount	11,000,000.00	10,999,182.00	10,998,839.16	6.33	28	23	0.135	0.137
Money Market	32,700,000.00	32,700,000.00	32,700,000.00	18.81	1	1	0.108	0.110
Local Agency Investment Funds	49,623,230.10	49,623,230.10	49,623,230.10	28.54	1	1	0.531	0.538
Negotiable CD's	8,000,000.00	7,998,224.00	8,000,000.00	4.60	152	131	0.285	0.289
Commercial Paper - Discount	14,000,000.00	13,970,410.00	13,975,053.33	8.04	177	133	0.350	0.354
CA State RANs	6,000,000.00	6,038,220.00	6,029,094.29	3.47	200	130	6.185	6.271
Investments	173,723,230.10	174,405,050.90	173,880,726.42	100.00%	409	274	1.020	1.034

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	119,138.64	862,802.89
Average Daily Balance	166,589,048.40	163,496,371.33
Effective Rate of Return	0.84%	0.90%

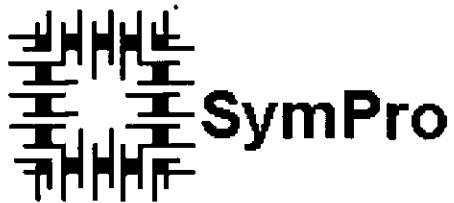
Katano Kasaine, Treasury Manager

ORA POOL V. 6.41
Portfolio Management
Portfolio Details - Investments
January 31, 2011

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
31331G XK0	50658	FEDERAL FARM CREDIT BANK		06/03/2009	3,000,000.00	3,029,235.00	3,000,000.00	3.050	AAA	3.050	1,218	06/03/2014
31331G XN4	50659	FEDERAL FARM CREDIT BANK		06/03/2009	3,000,000.00	3,021,585.00	3,000,000.00	2.700	AAA	2.700	853	06/03/2013
31331J 6P3	50754	FEDERAL FARM CREDIT BANK		12/28/2010	3,000,000.00	2,995,926.00	3,000,000.00	2.450	AAA	2.450	1,791	12/28/2015
31331J 6E8	50755	FEDERAL FARM CREDIT BANK		12/28/2010	1,900,000.00	1,901,001.30	1,900,000.00	1.300	AAA	1.300	878	06/28/2013
3133XRCW8	50516	FEDERAL HOME LOAN BANK		05/27/2008	3,000,000.00	3,035,742.00	2,999,984.50	3.375	AAA	3.376	143	06/24/2011
3133XBT39	50532	FEDERAL HOME LOAN BANK		06/30/2008	3,000,000.00	3,141,375.00	3,013,928.13	4.375	AAA	4.000	493	06/08/2012
3133XVRS2	50682	FEDERAL HOME LOAN BANK		11/16/2009	3,000,000.00	3,017,973.00	2,997,000.35	1.000	AAA	1.112	330	12/28/2011
3133XYLM5	50731	FEDERAL HOME LOAN BANK		06/29/2010	3,000,000.00	3,010,209.00	3,004,385.41	0.750	AAA	0.884	293	11/21/2011
3128X97J3	50711	FEDERAL HOME LOAN MTG CORP		04/28/2010	3,000,000.00	3,015,255.00	3,000,000.00	2.125	AAA	2.125	1,547	04/28/2015
3136FHCF0	50616	FEDERAL NATIONAL MORTGAGE		02/27/2009	3,000,000.00	3,003,396.00	3,000,000.00	2.250	AAA	2.250	388	02/24/2012
31398AXJ6	50643	FEDERAL NATIONAL MORTGAGE		05/15/2009	4,500,000.00	4,666,108.50	4,495,708.00	2.500	AAA	2.531	1,199	05/15/2014
31359MQV8	50646	FEDERAL NATIONAL MORTGAGE		05/28/2009	3,000,000.00	3,246,534.00	3,153,234.55	4.750	AAA	2.150	751	02/21/2013
31398AH54	50706	FEDERAL NATIONAL MORTGAGE		03/02/2010	5,000,000.00	5,034,780.00	4,998,846.88	1.000	AAA	1.020	428	04/04/2012
31398A2S0	50736	FEDERAL NATIONAL MORTGAGE		08/06/2010	5,000,000.00	4,994,645.00	4,992,608.70	1.000	AAA	1.054	965	09/23/2013
31398A5W8	50747	FEDERAL NATIONAL MORTGAGE		11/01/2010	3,000,000.00	2,965,842.00	2,998,813.02	0.750	AAA	0.764	1,051	12/18/2013
3136FP2N6	50758	FEDERAL NATIONAL MORTGAGE		01/25/2011	3,000,000.00	2,996,178.00	3,000,000.00	1.250	AAA	1.250	997	10/25/2013
Subtotal and Average			52,848,006.97		52,400,000.00	53,075,784.80	52,554,509.54			1.958	832	
Federal Agency Issues - Discount												
313384CM9	50756	Federal Home Loan Bank Discoun		01/26/2011	3,000,000.00	2,999,721.00	2,999,603.33	0.140		0.142	28	03/01/2011
313384CM9	50757	Federal Home Loan Bank Discoun		01/27/2011	3,000,000.00	2,999,721.00	2,999,615.00	0.140		0.142	28	03/01/2011
313384CA5	50762	Federal Home Loan Bank Discoun		01/28/2011	5,000,000.00	4,999,740.00	4,999,620.83	0.130		0.132	17	02/18/2011
Subtotal and Average			1,709,489.62		11,000,000.00	10,999,182.00	10,998,839.16			0.137	23	
Money Market												
SYS50547	50547	JP MORGAN INST PRIME MMF			32,700,000.00	32,700,000.00	32,700,000.00	0.110	AAA	0.110	1	
Subtotal and Average			46,635,483.87		32,700,000.00	32,700,000.00	32,700,000.00			0.110	1	
Local Agency Investment Funds												
SYS20001	20001	LOCAL AGENCY INVESTMENTS			49,623,230.10	49,623,230.10	49,623,230.10	0.538		0.538	1	
Subtotal and Average			45,406,277.78		49,623,230.10	49,623,230.10	49,623,230.10			0.538	1	
Negotiable CD's												
90527MLT1	50753	UNION BANK OF CALIF		12/20/2010	3,000,000.00	2,998,224.00	3,000,000.00	0.360	A-1	0.365	212	09/01/2011

ORA POOL V. 6.41
Portfolio Management
Portfolio Details - Investments
January 31, 2011

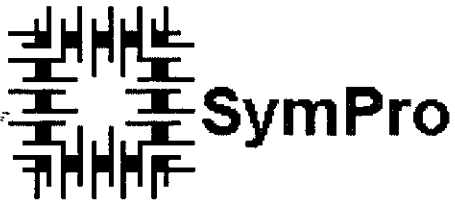
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Negotiable CD's												
90527MMP8	50759	UNION BANK OF CALIF		01/25/2011	5,000,000.00	5,000,000.00	5,000,000.00	0.240	A-1	0.243	83	04/25/2011
Subtotal and Average			5,580,645.16		8,000,000.00	7,998,224.00	8,000,000.00			0.289	131	
Commercial Paper - Discount												
0660P1VX6	50760	BANK OF AMERICA		01/25/2011	3,000,000.00	2,989,440.00	2,992,733.33	0.400		0.412	211	08/31/2011
0660P1W15	50761	BANK OF AMERICA		01/25/2011	5,000,000.00	4,982,350.00	4,987,833.33	0.400		0.412	212	09/01/2011
17307SPU0	50745	Citigroup Funding		10/29/2010	3,000,000.00	2,999,340.00	2,997,356.67	0.260		0.268	27	02/28/2011
17307SQ13	50746	Citigroup Funding		10/29/2010	3,000,000.00	2,999,280.00	2,997,130.00	0.280		0.288	28	03/01/2011
Subtotal and Average			8,376,886.08		14,000,000.00	13,970,410.00	13,975,053.33			0.354	133	
CA State RANs												
13063BHX3	50751	STATE OF CALIFORNIA		11/23/2010	3,000,000.00	3,016,980.00	3,014,018.24	3.000		1.513	113	05/25/2011
13063BHY1	50752	STATE OF CALIFORNIA		11/23/2010	3,000,000.00	3,021,240.00	3,015,076.05	3.000		11.026	147	06/28/2011
Subtotal and Average			6,032,258.92		6,000,000.00	6,038,220.00	6,029,094.29			6.271	130	
Total and Average			166,589,048.40		173,723,230.10	174,405,050.90	173,880,726.42			1.034	274	



ORA POOL V. 6.41
Aging Report
By Maturity Date
As of February 1, 2011

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(02/01/2011 - 02/01/2011)	2 Maturities	0 Payments	82,323,230.10	47.39%	82,323,230.10	82,323,230.10
Aging Interval:	1 - 30 days	(02/02/2011 - 03/03/2011)	5 Maturities	0 Payments	17,000,000.00	9.79%	16,993,325.83	16,997,802.00
Aging Interval:	31 - 90 days	(03/04/2011 - 05/02/2011)	1 Maturities	0 Payments	5,000,000.00	2.88%	5,000,000.00	5,000,000.00
Aging Interval:	91 - 180 days	(05/03/2011 - 07/31/2011)	3 Maturities	0 Payments	9,000,000.00	5.18%	9,029,078.79	9,073,962.00
Aging Interval:	181 - 360 days	(08/01/2011 - 01/27/2012)	5 Maturities	0 Payments	17,000,000.00	9.79%	16,981,952.42	16,998,196.00
Aging Interval:	361 - 1080 days	(01/28/2012 - 01/16/2014)	9 Maturities	0 Payments	29,900,000.00	17.21%	30,057,431.28	30,305,336.30
Aging Interval:	1081 days and after	(01/17/2014 -)	4 Maturities	0 Payments	13,500,000.00	7.77%	13,495,708.00	13,706,524.50
Total for			29 Investments	0 Payments		100.00	173,880,726.42	174,405,050.90



**ORA POOL V. 6.41
Portfolio Management
Portfolio Summary
February 28, 2011**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	49,400,000.00	49,952,512.40	49,547,721.90	30.80	1,263	830	1.914	1.941
Federal Agency Issues - Discount	6,000,000.00	6,000,000.00	5,999,218.33	3.73	33	0	0.140	0.142
Money Market	30,700,000.00	30,700,000.00	30,700,000.00	19.08	1	1	0.108	0.110
Local Agency Investment Funds	49,623,230.10	49,623,230.10	49,623,230.10	30.85	1	1	0.505	0.512
Negotiable CD's	8,000,000.00	7,999,535.00	8,000,000.00	4.97	152	103	0.285	0.289
Commercial Paper - Discount	11,000,000.00	10,973,470.00	10,977,696.66	6.82	193	133	0.373	0.378
CA State RANs	6,000,000.00	6,034,470.00	6,022,328.53	3.74	200	102	6.185	6.271
Investments	160,723,230.10	161,283,217.50	160,870,195.52	100.00%	419	274	1.042	1.057

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	122,016.36	984,819.25
Average Daily Balance	176,731,529.56	165,021,410.14
Effective Rate of Return	0.90%	0.90%

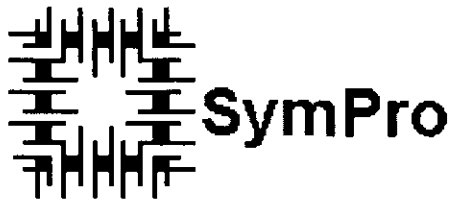
Katano Kasaine, Treasury Manager

ORA POOL V. 6.41
Portfolio Management
Portfolio Details - Investments
February 28, 2011

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
31331GXK0	50658	FEDERAL FARM CREDIT BANK		06/03/2009	3,000,000.00	3,021,309.00	3,000,000.00	3.050	AAA	3.050	1,190	06/03/2014
31331GXN4	50659	FEDERAL FARM CREDIT BANK		06/03/2009	3,000,000.00	3,016,782.00	3,000,000.00	2.700	AAA	2.700	825	06/03/2013
31331J6P3	50754	FEDERAL FARM CREDIT BANK		12/28/2010	3,000,000.00	2,979,537.00	3,000,000.00	2.450	AAA	2.450	1,763	12/28/2015
31331J6E8	50755	FEDERAL FARM CREDIT BANK		12/28/2010	1,900,000.00	1,898,006.90	1,900,000.00	1.300	AAA	1.300	850	06/28/2013
3133XRCW8	50516	FEDERAL HOME LOAN BANK		05/27/2008	3,000,000.00	3,028,434.00	2,999,987.75	3.375	AAA	3.376	115	06/24/2011
3133XBT39	50532	FEDERAL HOME LOAN BANK		06/30/2008	3,000,000.00	3,131,070.00	3,013,070.14	4.375	AAA	4.000	465	06/08/2012
3133XVRS2	50682	FEDERAL HOME LOAN BANK		11/16/2009	3,000,000.00	3,015,822.00	2,997,275.55	1.000	AAA	1.112	302	12/28/2011
3133XYLM5	50731	FEDERAL HOME LOAN BANK		06/29/2010	3,000,000.00	3,008,919.00	3,003,931.74	0.750	AAA	0.884	265	11/21/2011
3128X97J3	50711	FEDERAL HOME LOAN MTG CORP		04/28/2010	3,000,000.00	3,010,275.00	3,000,000.00	2.125	AAA	2.125	1,519	04/28/2015
31398AXJ6	50643	FEDERAL NATIONAL MORTGAGE		05/15/2009	4,500,000.00	4,649,413.50	4,495,816.75	2.500	AAA	2.531	1,171	05/15/2014
31359MQV8	50646	FEDERAL NATIONAL MORTGAGE		05/28/2009	3,000,000.00	3,232,395.00	3,147,022.34	4.750	AAA	2.150	723	02/21/2013
31398AH54	50706	FEDERAL NATIONAL MORTGAGE		03/02/2010	5,000,000.00	5,030,715.00	4,998,928.66	1.000	AAA	1.020	400	04/04/2012
31398A2S0	50736	FEDERAL NATIONAL MORTGAGE		08/06/2010	5,000,000.00	4,983,690.00	4,992,841.61	1.000	AAA	1.054	937	09/23/2013
31398A5W8	50747	FEDERAL NATIONAL MORTGAGE		11/01/2010	3,000,000.00	2,956,761.00	2,998,847.36	0.750	AAA	0.764	1,023	12/18/2013
3136FP2N6	50758	FEDERAL NATIONAL MORTGAGE		01/25/2011	3,000,000.00	2,989,383.00	3,000,000.00	1.250	AAA	1.250	969	10/25/2013
Subtotal and Average			52,015,498.40		49,400,000.00	49,952,512.40	49,547,721.90			1.941	830	
Federal Agency Issues - Discount												
313384CM9	50756	Federal Home Loan Bank Discoun		01/26/2011	3,000,000.00	3,000,000.00	2,999,603.33	0.140		0.142	0	03/01/2011
313384CM9	50757	Federal Home Loan Bank Discoun		01/27/2011	3,000,000.00	3,000,000.00	2,999,615.00	0.140		0.142	0	03/01/2011
Subtotal and Average			9,034,702.41		6,000,000.00	6,000,000.00	5,999,218.33			0.142	0	
Money Market												
SYS50547	50547	JP MORGAN INST PRIME MMF			30,700,000.00	30,700,000.00	30,700,000.00	0.110	AAA	0.110	1	
Subtotal and Average			38,164,285.71		30,700,000.00	30,700,000.00	30,700,000.00			0.110	1	
Local Agency Investment Funds												
SYS20001	20001	LOCAL AGENCY INVESTMENTS			49,623,230.10	49,623,230.10	49,623,230.10	0.512		0.512	1	
Subtotal and Average			49,623,230.10		49,623,230.10	49,623,230.10	49,623,230.10			0.512	1	
Negotiable CD's												
90527MLT1	50753	UNION BANK OF CALIF		12/20/2010	3,000,000.00	2,999,070.00	3,000,000.00	0.360	A-1	0.365	184	09/01/2011
90527MMP8	50759	UNION BANK OF CALIF		01/25/2011	5,000,000.00	5,000,465.00	5,000,000.00	0.240	A-1	0.243	55	04/25/2011
Subtotal and Average			8,000,000.00		8,000,000.00	7,999,535.00	8,000,000.00			0.289	103	

ORA POOL V. 6.41
Portfolio Management-
Portfolio Details - Investments
February 28, 2011

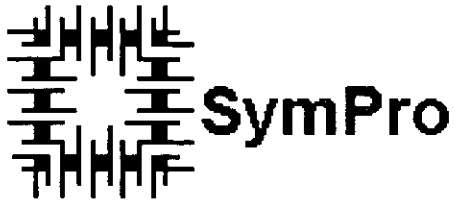
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Commercial Paper - Discount												
0660P1VX6	50760	BANK OF AMERICA		01/25/2011	3,000,000.00	2,990,100.00	2,992,733.33	0.400		0.412	183	08/31/2011
0660P1W15	50761	BANK OF AMERICA		01/25/2011	5,000,000.00	4,983,400.00	4,987,833.33	0.400		0.412	184	09/01/2011
17307SQ13	50746	Citigroup Funding		10/29/2010	3,000,000.00	2,999,970.00	2,997,130.00	0.280		0.288	0	03/01/2011
Subtotal and Average			13,868,004.88		11,000,000.00	10,973,470.00	10,977,696.66			0.378	133	
CA State RANs												
13063BHX3	50751	STATE OF CALIFORNIA		11/23/2010	3,000,000.00	3,014,610.00	3,010,329.23	3.000		1.513	85	05/25/2011
13063BHY1	50752	STATE OF CALIFORNIA		11/23/2010	3,000,000.00	3,019,860.00	3,011,999.30	3.000		11.026	119	06/28/2011
Subtotal and Average			6,025,808.06		6,000,000.00	6,034,470.00	6,022,328.53			6.271	102	
Total and Average			176,731,529.56		160,723,230.10	161,283,217.50	160,870,195.52			1.057	274	



ORA POOL PORTFOLIO 2010-11
Aging Report
By Maturity Date
As of March 1, 2011

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(03/01/2011 - 03/01/2011)	5 Maturities	0 Payments	89,323,230.10	55.58%	89,319,578.43	89,323,200.10
Aging Interval:	1 - 30 days	(03/02/2011 - 03/31/2011)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	31 - 90 days	(04/01/2011 - 05/30/2011)	2 Maturities	0 Payments	8,000,000.00	4.98%	8,010,329.23	8,015,075.00
Aging Interval:	91 - 180 days	(05/31/2011 - 08/28/2011)	2 Maturities	0 Payments	6,000,000.00	3.73%	6,011,987.05	6,048,294.00
Aging Interval:	181 - 360 days	(08/29/2011 - 02/24/2012)	5 Maturities	0 Payments	17,000,000.00	10.58%	16,981,773.95	16,997,311.00
Aging Interval:	361 - 1080 days	(02/25/2012 - 02/13/2014)	8 Maturities	0 Payments	28,900,000.00	16.74%	27,050,710.11	27,238,802.90
Aging Interval:	1081 days and after	(02/14/2014 -)	4 Maturities	0 Payments	13,500,000.00	8.40%	13,495,816.75	13,660,534.50
Total for			26 Investments	0 Payments		100.00	160,870,195.52	161,283,217.50



**ORA POOL V. 6.41
Portfolio Management
Portfolio Summary
March 31, 2011**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	47,500,000.00	47,992,913.50	47,640,934.26	27.87	1,277	799	1.939	1.966
Federal Agency Issues - Discount	12,000,000.00	11,993,652.00	11,992,400.00	7.02	152	146	0.150	0.152
Money Market	31,700,000.00	31,700,000.00	31,700,000.00	16.54	1	1	0.099	0.100
Local Agency Investment Funds	49,623,230.10	49,623,230.10	49,623,230.10	29.03	1	1	0.505	0.512
Negotiable CD's	8,000,000.00	8,000,632.00	8,000,000.00	4.68	152	72	0.285	0.289
Commercial Paper - Discount	16,000,000.00	15,973,417.78	15,970,914.44	9.34	187	150	0.345	0.350
CA State RANs	6,000,000.00	6,028,320.00	6,015,562.78	3.52	200	71	6.186	6.271
Investments	170,823,230.10	171,312,165.38	170,943,041.58	100.00%	399	253	0.979	0.993

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	118,042.18	1,102,861.43
Average Daily Balance	166,650,198.52	165,205,689.11
Effective Rate of Return	0.83%	0.89%

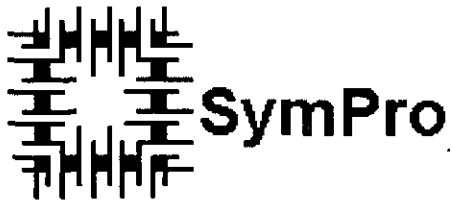
Katano Kasaine, Treasury Manager

ORA POOL V. 6.41
Portfolio Management
Portfolio Details - Investments
March 31, 2011

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
31331GXX0	60658	FEDERAL FARM CREDIT BANK		06/03/2009	3,000,000.00	3,014,409.00	3,000,000.00	3.050	AAA	3.050	1,159	06/03/2014
31331GXN4	50659	FEDERAL FARM CREDIT BANK		06/03/2009	3,000,000.00	3,011,715.00	3,000,000.00	2.700	AAA	2.700	794	06/03/2013
31331J6P3	50754	FEDERAL FARM CREDIT BANK		12/28/2010	3,000,000.00	2,978,769.00	3,000,000.00	2.450	AAA	2.450	1,732	12/28/2015
3133XRCW8	50516	FEDERAL HOME LOAN BANK		05/27/2008	3,000,000.00	3,021,447.00	2,999,991.00	3.375	AAA	3.376	84	06/24/2011
3133XBT39	50532	FEDERAL HOME LOAN BANK		06/30/2008	3,000,000.00	3,123,663.00	3,012,212.14	4.375	AAA	4.000	434	06/08/2012
3133XVRS2	50682	FEDERAL HOME LOAN BANK		11/16/2009	3,000,000.00	3,015,333.00	2,997,550.75	1.000	AAA	1.112	271	12/28/2011
3133XYLM5	50731	FEDERAL HOME LOAN BANK		06/29/2010	3,000,000.00	3,008,715.00	3,003,478.06	0.750	AAA	0.884	234	11/21/2011
3128X97J3	50711	FEDERAL HOME LOAN MTG CORP		04/28/2010	3,000,000.00	3,004,968.00	3,000,000.00	2.125	AAA	2.125	1,488	04/28/2015
31398AXJ6	50643	FEDERAL NATIONAL MORTGAGE		05/15/2009	4,500,000.00	4,645,156.50	4,495,925.50	2.500	AAA	2.531	1,140	05/15/2014
31359MQV8	50646	FEDERAL NATIONAL MORTGAGE		05/28/2009	3,000,000.00	3,218,466.00	3,140,810.13	4.750	AAA	2.150	692	02/21/2013
31398AH54	50706	FEDERAL NATIONAL MORTGAGE		03/02/2010	5,000,000.00	5,031,320.00	4,999,010.44	1.000	AAA	1.020	369	04/04/2012
31398A2S0	50736	FEDERAL NATIONAL MORTGAGE		08/06/2010	5,000,000.00	4,978,130.00	4,993,074.53	1.000	AAA	1.054	906	09/23/2013
31398A5W8	50747	FEDERAL NATIONAL MORTGAGE		11/01/2010	3,000,000.00	2,954,358.00	2,998,881.69	0.750	AAA	0.764	992	12/18/2013
3136FP2N6	50758	FEDERAL NATIONAL MORTGAGE		01/25/2011	3,000,000.00	2,986,464.00	3,000,000.00	1.250	AAA	1.250	938	10/25/2013
Subtotal and Average			49,298,947.84		47,500,000.00	47,992,913.50	47,640,934.26			1.966	799	
Federal Agency Issues - Discount												
313588KW4	50767	Fannie Mae Discount		03/25/2011	3,000,000.00	2,998,419.00	2,998,087.50	0.150		0.152	146	08/25/2011
313588KX2	50768	Fannie Mae Discount		03/25/2011	3,000,000.00	2,998,407.00	2,998,075.00	0.150		0.152	147	08/26/2011
313396KX0	50770	FEDERAL HOME LOAN MTG		03/28/2011	3,000,000.00	2,998,407.00	2,998,112.50	0.150	AAA	0.152	147	08/26/2011
313396KW2	50771	FEDERAL HOME LOAN MTG		03/28/2011	3,000,000.00	2,998,419.00	2,998,125.00	0.150	AAA	0.152	146	08/25/2011
Subtotal and Average			2,127,680.24		12,000,000.00	11,993,652.00	11,992,400.00			0.152	146	
Money Market												
SYS50547	50547	JP MORGAN INST PRIME MMF			31,700,000.00	31,700,000.00	31,700,000.00	0.100	AAA	0.100	1	
Subtotal and Average			41,796,774.19		31,700,000.00	31,700,000.00	31,700,000.00			0.100	1	
Local Agency Investment Funds												
SYS20001	20001	LOCAL AGENCY INVESTMENTS			49,623,230.10	49,623,230.10	49,623,230.10	0.512		0.512	1	
Subtotal and Average			49,623,230.10		49,623,230.10	49,623,230.10	49,623,230.10			0.512	1	
Negotiable CD's												
90527MLT1	50753	UNION BANK OF CALIF		12/20/2010	3,000,000.00	3,000,252.00	3,000,000.00	0.360	A-1	0.365	153	09/01/2011
90527MMP8	50759	UNION BANK OF CALIF		01/25/2011	5,000,000.00	5,000,380.00	5,000,000.00	0.240	A-1	0.243	24	04/25/2011

Data Updated: SET_P: 04/18/2011 10:12
Run Date: 04/18/2011 - 10:12

Portfolio ORAP
AP
PM (PRF_PM2) 7 3 0



ORA POOL PORTFOLIO 2010-11
Aging Report
By Maturity Date
As of April 1, 2011

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(04/01/2011 - 04/01/2011)	2 Maturities	0 Payments	81,323,230.10	47.61%	81,323,230.10	81,323,230.10
Aging Interval:	1 - 30 days	(04/02/2011 - 05/01/2011)	1 Maturities	0 Payments	5,000,000.00	2.93%	5,000,000.00	5,000,380.00
Aging Interval:	31 - 90 days	(05/02/2011 - 06/30/2011)	3 Maturities	0 Payments	9,000,000.00	5.27%	9,015,553.78	9,049,767.00
Aging Interval:	91 - 180 days	(07/01/2011 - 09/28/2011)	9 Maturities	0 Payments	31,000,000.00	18.15%	30,963,314.44	30,967,321.78
Aging Interval:	181 - 360 days	(09/29/2011 - 03/26/2012)	2 Maturities	0 Payments	6,000,000.00	3.51%	6,001,028.83	6,024,048.00
Aging Interval:	361 - 1080 days	(03/27/2012 - 03/16/2014)	7 Maturities	0 Payments	25,000,000.00	14.64%	25,143,988.93	25,304,116.00
Aging Interval:	1081 days and after	(03/17/2014 -)	4 Maturities	0 Payments	13,500,000.00	7.90%	13,495,925.50	13,643,302.50
Total for			28 Investments	0 Payments		100.00	170,943,041.58	171,312,165.38