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OFFICE OF THE CITY CLERK  
OAKLAND

2016 SEP -1 AM 10:10

# AGENDA REPORT

**TO:** Sabrina B. Landreth  
City Administrator

**FROM:** Katano Kasaine  
City Treasurer

**SUBJECT:** Cash Management Report

**DATE:** July 31, 2016

City Administrator Approval

Date:

8/31/16

## RECOMMENDATION

**Staff Recommends That The City Council Accept The Cash Management Report For The Quarter Ended June 30, 2016.**

## EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Treasury Bureau continues to submit a quarterly informational cash management report to the City Council. For the quarter ended June 2016, the City's Portfolio had a balance of \$732.80 million and yielded 0.56 percent, while the Successor Agency's Portfolio had a balance of \$50.64 million and yielded 0.42 percent.

## BACKGROUND / LEGISLATIVE HISTORY

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of June 30, 2016, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year 2015-2016. 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 **Attachment A**, are each portfolio's current market value and yield as of June 30, 2016, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were 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 portfolio's potential investment results.

Item: \_\_\_\_\_  
Finance and Management Committee  
September 13, 2016

## **ANALYSIS AND POLICY ALTERNATIVES**

### **Cash Position**

The City's Portfolio balances increased from \$630.50 million as of March 31, 2016 to \$732.80 million as of June 30, 2016. This increase was mainly due to receipt of \$138.49 million in property taxes, and other revenues offset by debt service payments of approximately \$42.72 million and other operational expenses, the additional \$6.53 million increase is the net of other revenues received offset by operational expenses.

The Successor Agency's portfolio increased from a balance of \$36.64 million as of March 31, 2016 to a balance of \$50.64 million as of June 30, 2016. The portfolio increased due to receipt of \$18.13 million for Recognized Obligation Payment Schedule ("ROPS"), offset by vendor payments of approximately \$4.13 million.

### **Yield Comparison**

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending June 30, 2016 was 0.56 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending March 31, 2016 was 0.42 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a much lower fund balance and a shorter horizon due to the cash flows needs, while the City and the Port of Oakland Portfolio has a high fund balance and has had a more stable long term horizon, thus it had been invested in some longer-term high yielding securities. The City Portfolio underperformed one of its benchmark, the one-year government agencies yield of 0.58 percent and City Portfolio slightly underperformed the yield on the Local Agency Investment Fund ("LAIF") of 0.58 percent. The City and Successor Portfolio lagged the benchmark due to short duration to meet daily liquidity needs.

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.

## **FISCAL IMPACT**

This is an informational report, there are no budget implications associated with the report.

## **PUBLIC OUTREACH / INTEREST**

This item did not require any additional public outreach other than the required posting on the City's website

**COORDINATION**

The Controller's Bureau and City Attorney's Office have reviewed this report.

**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 invest in these companies (i.e. Commercial Paper, Medium Term Notes, etc.) if permitted by the City Investment Policy.

***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 Bureau makes every effort to identify and purchase additional qualifying investments from renewable energy and other socially responsible companies.

Sabrina B. Landreth, City Administrator

Subject: Cash Management Report

Date: July 31, 2016

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**ACTION REQUESTED OF THE CITY COUNCIL**

Staff recommends that the City Council accept the Cash Management Report for the Quarter Ended June 30, 2016.

For questions regarding this report, please contact KATANO KASAINÉ, CITY TREASURER, at (510) 238-2989

Respectfully submitted,



Katano Kasaine  
Treasurer, Treasury Bureau

Reviewed by:

David Jones, Assistant Controller-Treasury  
Treasury Bureau

Prepared by:

Max Kumar, Investment Officer  
Treasury Bureau

Attachments (1):

A: **Cash Management Report for the Quarter Ended June 30, 2016**

Item: \_\_\_\_\_  
Finance and Management Committee  
September 13, 2016

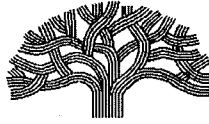
# City of Oakland and Oakland Redevelopment Successor Agency

## City of Oakland, California

**Cash Management Report For  
The Quarter Ended  
June 30, 2016  
Finance Department  
Treasury Bureau**

DAVID JONES  
Assistant Controller-Treasury

**Investment Staff**  
Max Kumar, Investment Officer

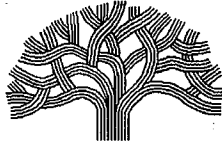


**CITY OF OAKLAND  
CASH MANAGEMENT REPORT FOR  
THE QUARTER ENDED June 30, 2016**

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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED JUNE 30, 2016**

**PREPARED BY THE  
FINANCE DEPARTMENT  
TREASURY BUREAU**

**JULY 20, 2016**

**CITY OF OAKLAND AND OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED JUNE 30, 2016**

**I. ECONOMIC REVIEW**

MARKET OVERVIEW

According to the U.S Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – grew at a disappointing annual rate of 1.2 percent in the second quarter of 2016. The Real GDP had increased 0.8 percent in the first quarter of 2016. Economists were expecting an increase of 2.6% in the second quarter. The increase in real GDP in the second quarter reflected positive contributions from personal consumption expenditures, and exports, which were partly offset by negative contributions from private inventory investment, nonresidential fixed investment, residential fixed investment, and state and local government spending.

The U.S. economy added 287,000 jobs in June; the Bureau of Labor Statistics announced that the main unemployment rate slightly rose to 4.9 percent from 4.7 percent in May. The unemployment numbers, which greatly exceeded the consensus estimate of 180,000 jobs, as June's added jobs was the strongest month of hiring since October 2015, and a sharp rebound from the disappointed job growth of 35,000 jobs revised down to 11,000 jobs in May. Job growth occurred in leisure and hospitality, health care and social assistance, and financial activities. Employment also increased in information, mostly reflecting the return of workers from a strike, while employment in construction and manufacturing showed little change.

The impact of "Brexit" is still unknown on the U.S economy. In June, Britain's decision to leave E.U had the U.S and global markets in turmoil, creating volatility and raising fears of potential impact on investments and currency.

The Bureau of Economic Analysis reported that consumer spending rose strongly, which accounts for almost 70 percent of the economy, rose by 4.2 percent in the second quarter of 2016, the fastest pace increase since 2014. Consumers were feeling more optimistic than expected in June as a key measure hit its highest level since October 2015; the conference board reported the Consumer Confidence Index hit 98 in June, as many economists expected consumer confidence to hit only 93.7.

U.S retail sales posted a healthy increase in June; the Commerce Department reported that retail sales rose 0.6 percent in June. Sales were up 2.7 percent from last year. Economists were expecting only 0.1 percent increase in June. This increase is a reassuring sign for the economy, as consumer spending is boosting.

U.S producer prices recorded their biggest gain in a year in June as the cost of energy products and services increased, the Labor Department reported that its producer price index for final demand increased 0.5 percent in June, the largest increase since May 2015. The economist had forecasted a 0.3 percent increase. Stabilization in the U.S dollar and lower oil prices were key contributors for increase and steady inflation growth.

However, the Labor Department reported that Import prices increased 0.2 percent in June after 1.4 increase percent in May; forecasters had expected a 0.5 percent increase. This modest increase indicated that low inflation remains a concern in the U.S.

U.S home resales surprisingly rose in June to their fastest pace in more than nine years as low mortgage interest rates attracted buyers; the National Association of Realtors reported that existing home sales increasing 1.1 percent to an annual rate of 5.57 million units in June, the highest level since February 2007. The strengthening labor markets and still historical low interest rates continue to contribute to a strong housing market outlook.



## INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC at its April 27<sup>th</sup> and June 15<sup>th</sup> 2016 meetings left the federal funds target rate unchanged and would remain the range of 0.25 percent to 0.50 percent and suggested that economic activity had been expanding at a moderate pace despite the global and financial economic developments continuing to pose risks. The Fed minutes indicated that Fed was concerned about surprising weak May jobs data, and how Brexit would generate financial market turbulence that could adversely affect domestic economic performance and that it would be prudent to wait before considering any rate hike.

Consistent with its statutory mandate, the FOMC seeks to foster maximum employment and price stability. Inflation had picked up in recent months, however it continues to run below the committee's two percent longer run objective. The FOMC anticipates inflation to rise gradually toward two percent over the medium term as the labor market improves further.

The FOMC currently expects that, with gradual adjustments in the stance of monetary policy, economic activity will continue to expand at a moderate pace and labor market indicators will continue to strengthen.

## II. CITY OF OAKLAND

### PORTFOLIO REVIEW

The City's Portfolio balances increased from \$630.50 million as of March 31, 2016 to \$732.80 million as of June 30, 2016. This increase was mainly due to receipt of \$138.49 million in property taxes, and other revenues offset by debt service payments of approximately \$42.72 million and other operational expenses, the additional \$6.53 million increase is the net of other revenues received offset by operational expenses.

### PORTFOLIO COMPOSITION

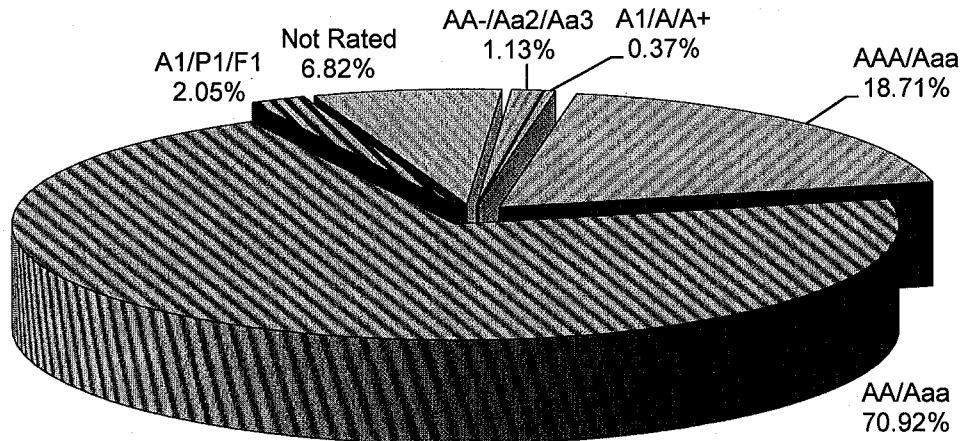
The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2015-2016, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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.

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of June 30, 2016. Approximately 70.92% of Operating Fund investments were rated in the AA/Aaa category while 18.71% in AAA/Aaa and 6.82 % primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 2.05% in A1/P1 while remaining 1.50% in A/A1/AA/Aa3. **On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.**

The City's Investment Policy for FY 2015-2016 does not have a rating criteria level for government agencies.

**City of Oakland Operating Fund  
Portfolio Credit Quality  
(As of 6/30/16)**



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 June 30, 2016 is approximately \$146 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

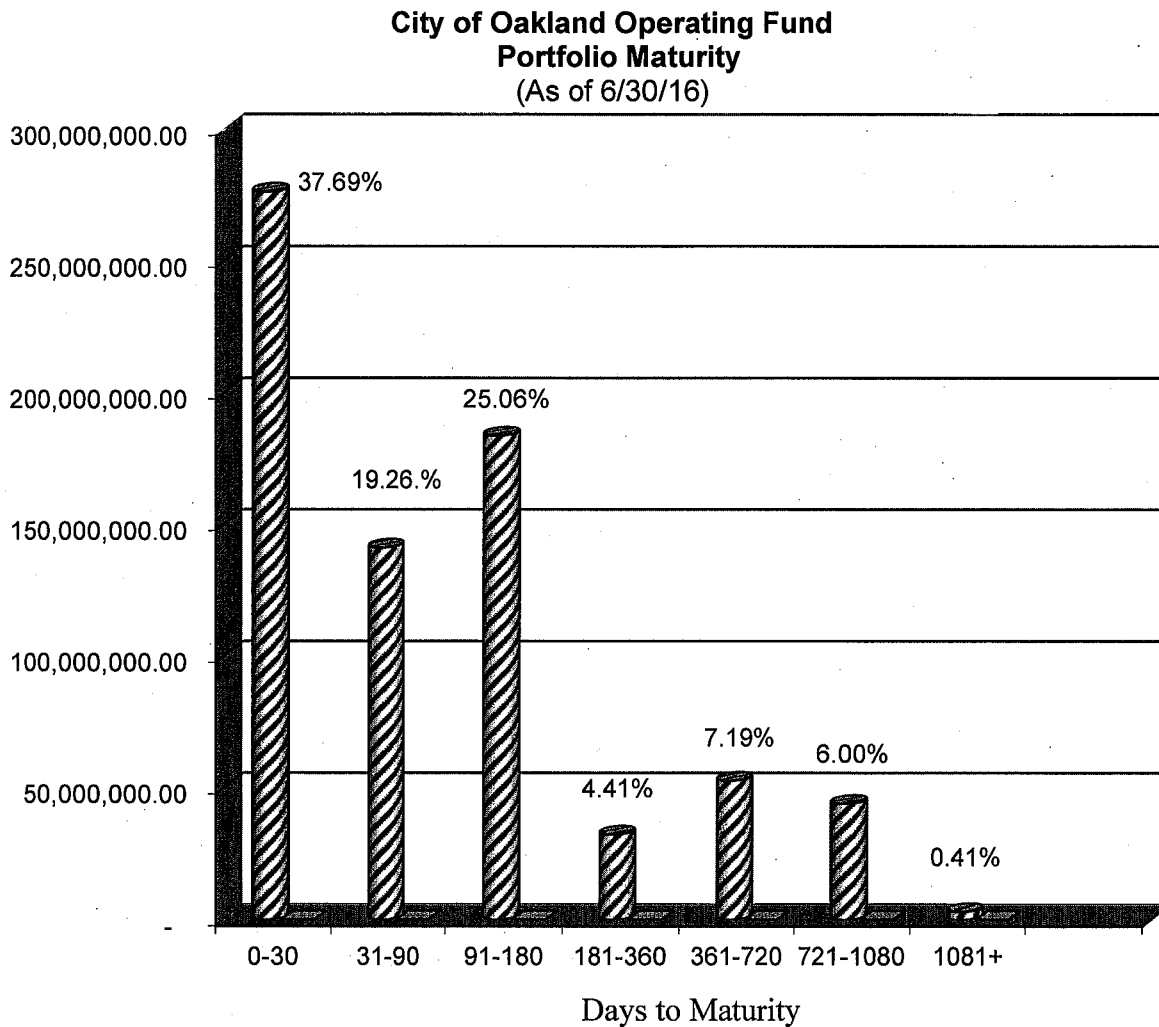
Days	Amount(s)	Percent
0-30	\$ 276,310,000.00	37.69%
31-180	\$ 324,923,000.00	44.32%
<b>Total</b>	<b>\$ 601,233,000.00</b>	<b>82.01%</b>

Investments maturing within 180 days include \$50.00 million in LAIF and \$137.11 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

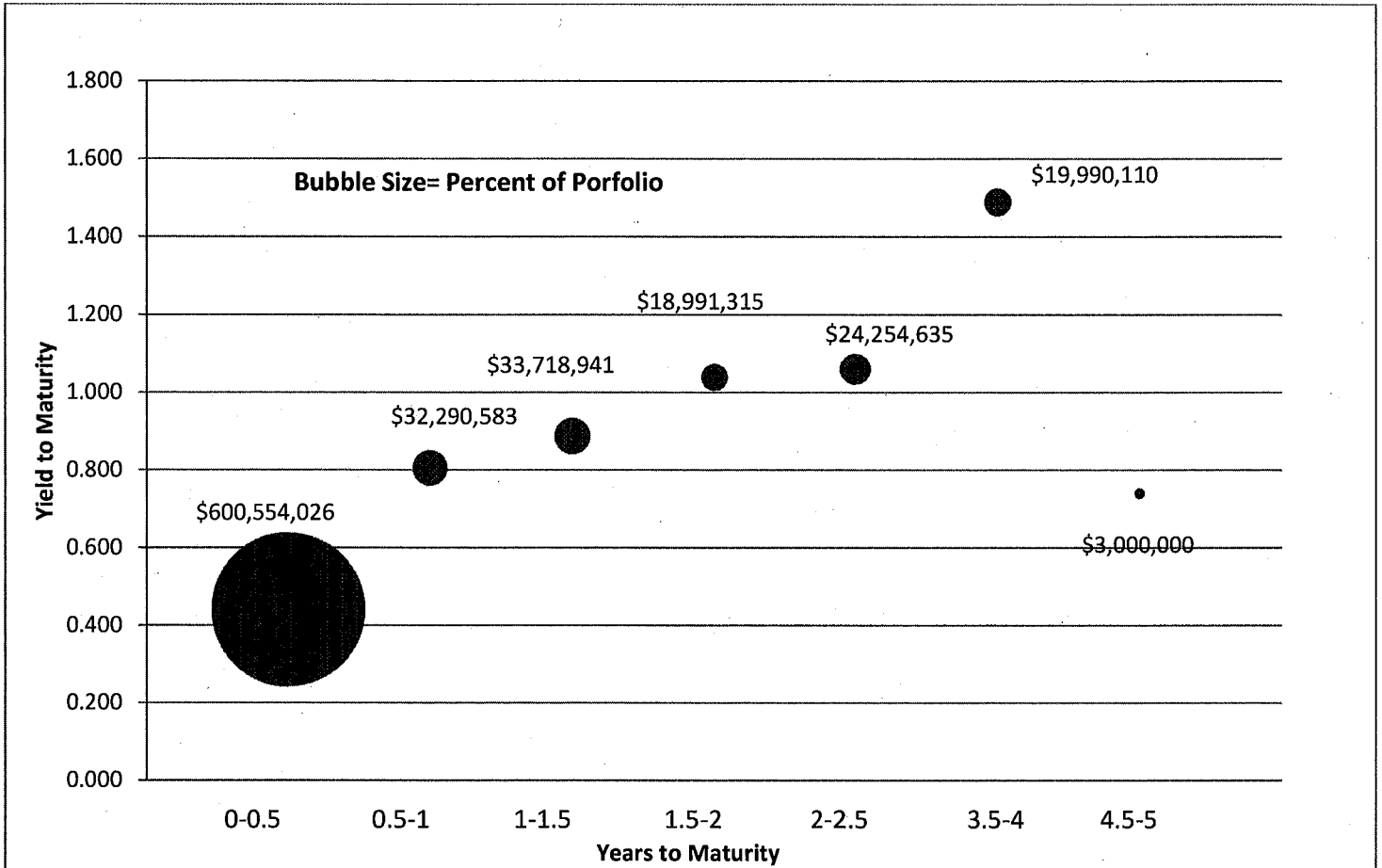
Year	Amount	Percent Increase/Decrease From Prior Year
June 2016	\$ 732,799,610	34.54%
June 2015	\$ 544,670,029	7.27%
June 2014	\$ 507,749,254	1.86%
June 2013	\$ 498,461,212	0.25%
June 2012	\$ 497,228,284	-

The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of June 30, 2016.



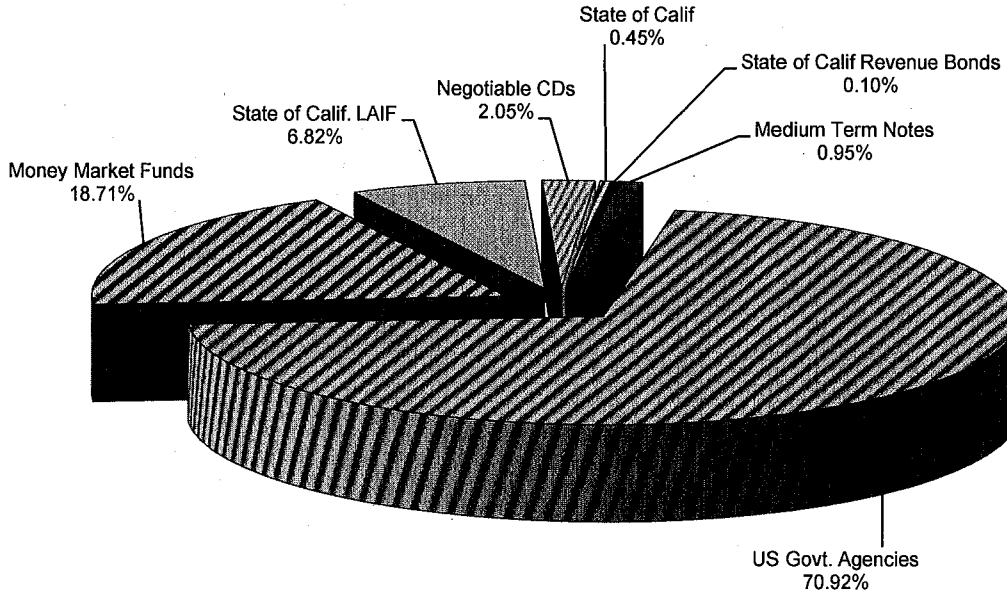
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund  
Yield to Maturity  
(As of 6/30/16)**



**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 6/30/16)**



**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 June 30, 2016 was approximately \$1,003,992. The effective rate of return on total assets in the Operating Fund Portfolio for month-end June 30, 2016 was 0.56% as compared to 0.54% for March 31, 2016. 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.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund  
Comparative Annualized Yields  
(As of 6/30/16)**

As of Month-end	1-Year Govt. Agency	LAIF <sup>1</sup>	Operating Fund
April 2016	0.63%	0.53%	0.57%
May 2016	0.66%	0.55%	0.56%
June 2016	0.58%	0.58%	0.56%

<sup>1</sup>Effective monthly average return.

**Benchmark Comparison:**

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending June 30, 2016 was 0.56%. The City's Operating Fund Portfolio had under-performed the 1-year government agency which yielded a rate of 0.58% as of June 30, 2016. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.58%.

As of June 30, 2016, the City's Portfolio Fund's average days-to-maturity (ADM) was 152 days versus LAIF's average days-to-maturity (ADM) was 167 days.

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 yield in that respective order.

The summary below provides total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<u>Accrual Basis</u>				
<b>Total Portfolio</b>	<b>June 30, 2016</b>	<b>March 31, 2016</b>	<b>June 30, 2015</b>	
<b><i>Quarter-End</i></b>				
Total Interest Earnings	\$ 1,003,992	\$ 787,743	\$ 591,820	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 1,003,992	\$ 787,743	\$ 591,820	
<b><i>Fiscal Year-to-Date</i></b>				
Total Interest Earnings	\$ 2,762,618	\$ 1,751,707	\$ 2,226,773	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 2,762,618	\$ 1,751,707	\$ 2,226,773	

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$733.66 million, which was above book value by \$864,937. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

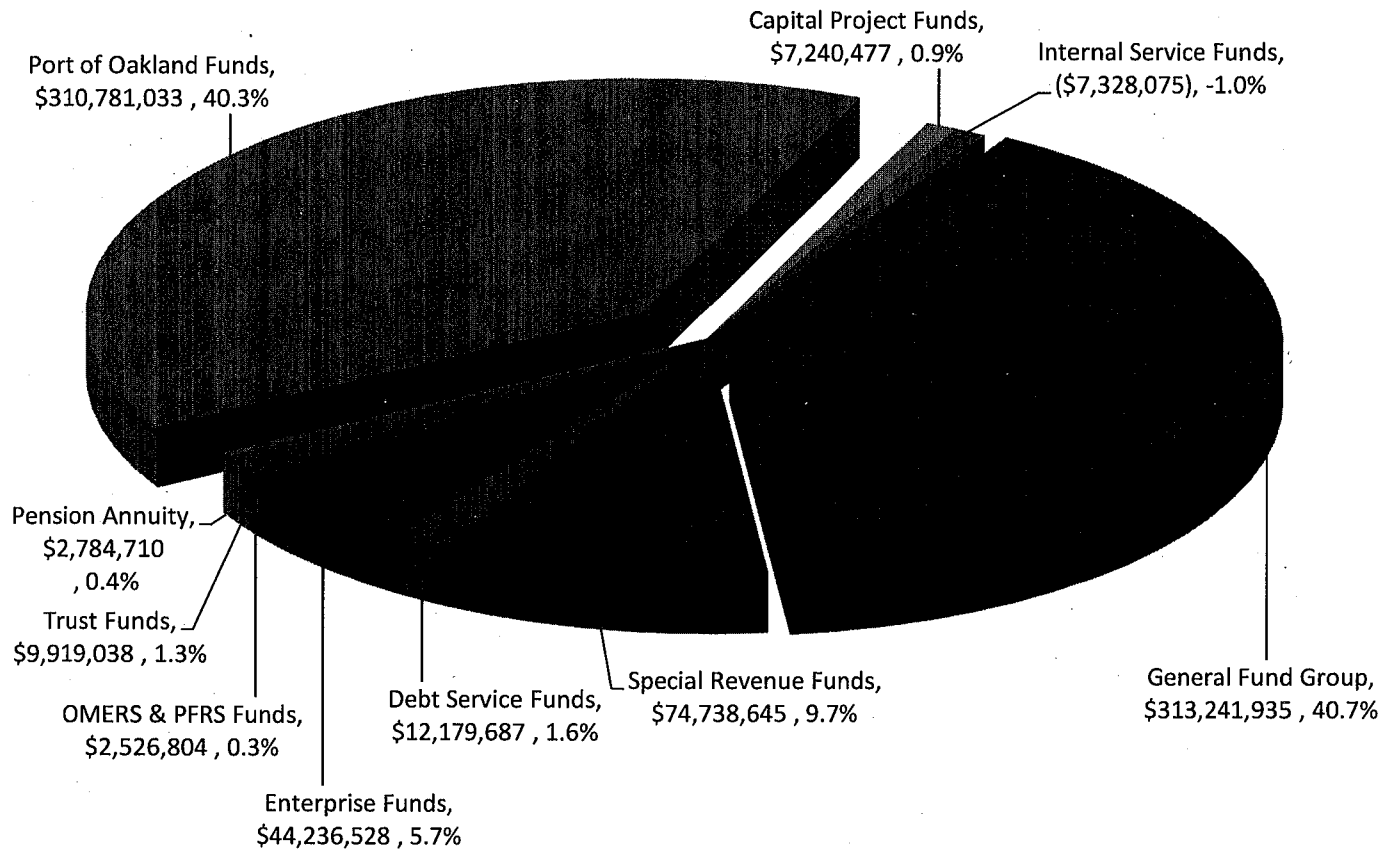
<b>UNREALIZED GAINS &amp; LOSSES</b>			
	<b>Cash Basis</b>		<b>Accrual Basis</b>
<b>Market Value</b>	\$ 733,664,547	<b>Market Value</b>	\$ 733,664,547
<b>Original Cost</b>	(733,058,075)	<b>Original Cost</b>	(732,799,610)
<b>Net Unrealized Gain (Loss)</b>	\$ 606,472	<b>Net Unrealized Gain (Loss)</b>	\$ 864,937

The City's investment strategy, per the Investment Policy, is generally to hold securities to maturity. The net unrealized gains noted above are "paper gains" where there is an inverse relationship between the changes in market interest rates to the value of investment securities.

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The graph below reflects the reconciliation of investment portfolio balances compared to the City's total cash and investments reflected in the City's Financial System (Oracle).

**Cash and Investment Balances by Fund Type**  
**As of June 30, 2016**  
**\$770,320,780**



Total Investments Portfolio*	\$732,799,610
Cash in Bank	<u>37,521,170</u>
Total Cash and Investments**	\$770,320,780

\* Includes unamortized premiums, discounts, and interest earned but not yet received.

\*\*Per City's Financial System(Oracle)

The net negative funds of \$7.33 million are in the Internal Service Funds.



### III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

#### PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$36.64 million as of March 31, 2016 to a balance of \$50.64 million as of June 30, 2016. The portfolio increased due to receipt of \$18.13 million for Recognized Obligation Payment Schedule ("ROPS"), offset by vendor payments of approximately \$4.13 million.

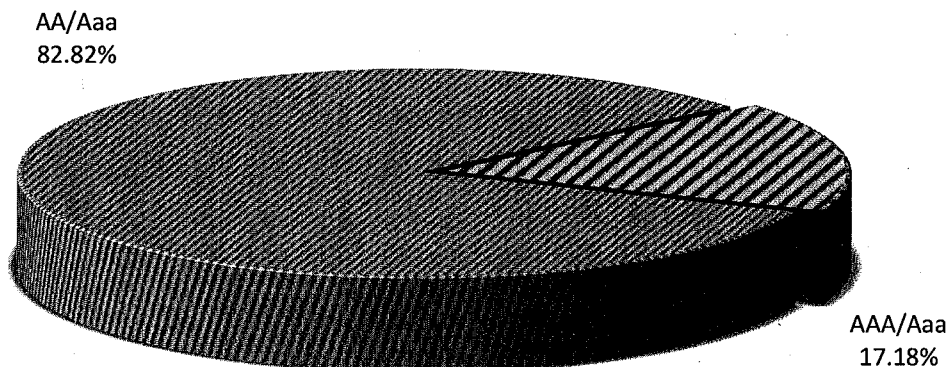
#### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2015-2016, 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 Successor 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 Successor's holdings by credit rating category are depicted in the chart below. Approximately 17.18% of Operating Fund investments were rated in the AAA/Aaa, while 82.82% were rated AA/Aaa. **On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.** The City's Investment Policy for FY 2015-2016 does not have a rating criteria level for government agencies.

**Oakland Successor  
Portfolio Credit Quality**  
(As of 6/30/16)



Liquidity. Liquidity within the Successor's Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$42.70 million. The estimated three month cash flow for Successor Portfolio is summarized below:

<b>Successor Portfolio Estimated Cash Flow</b>	
<b>June 2016-Sept 2016*</b>	
Beg: Available Balance	\$ 36,643,632
ROPS Receipt	18,130,917
Debt Service	(40,701,950)
Other expenses	(2,000,000)
Bal: September 30, 2016	\$ 12,072,599
*Successor Pool Only	

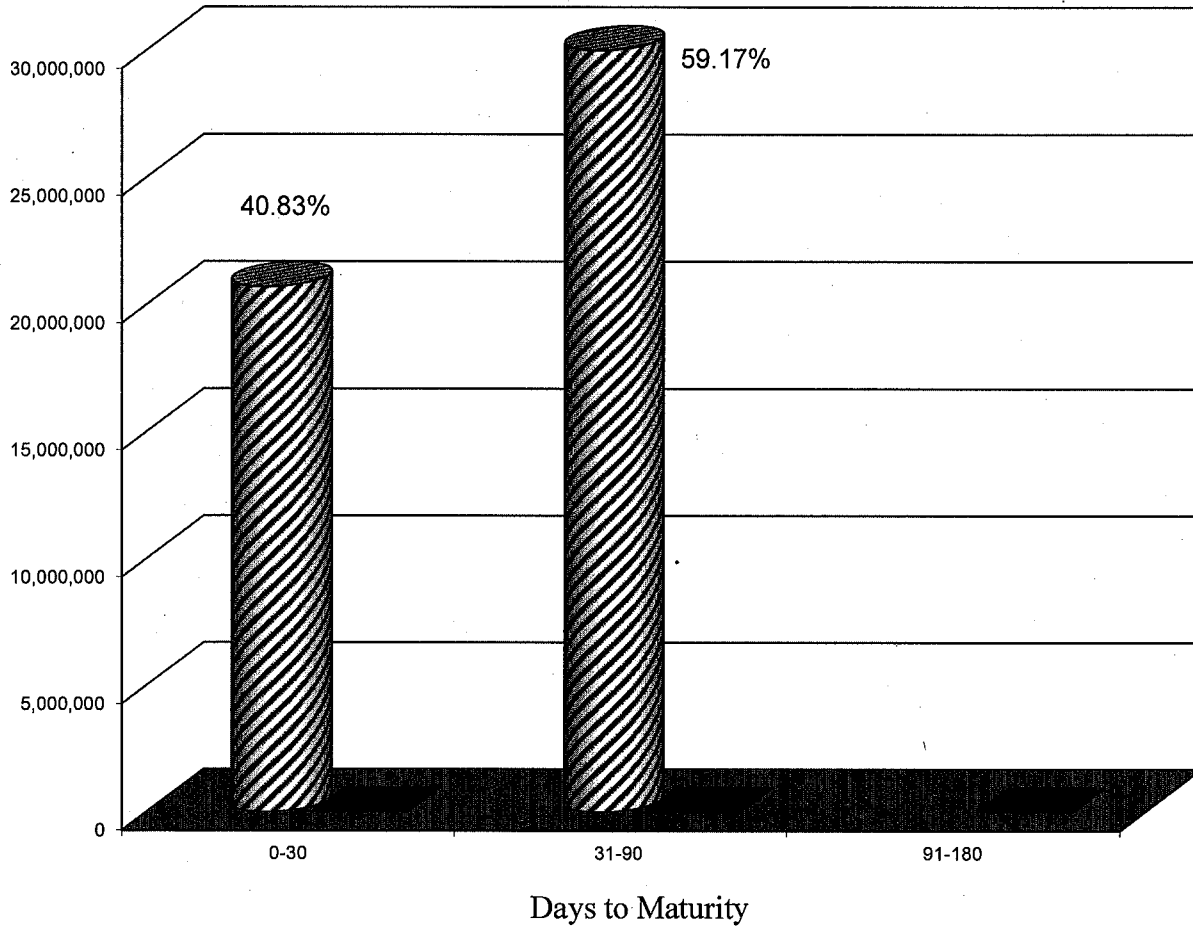
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
June 2016	\$ 50,637,795	2.35%
June 2015	\$ 49,476,849	(5.38%)
June 2014	\$ 52,289,939	(8.25%)
June 2013	\$ 56,994,688	(44.94%)
June 2012	\$ 103,520,284	-

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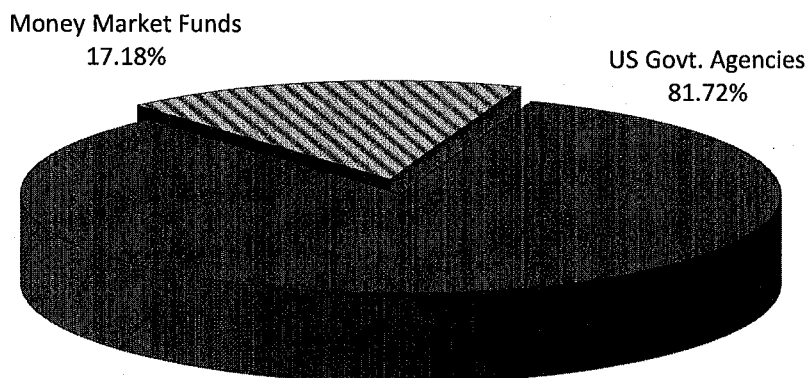
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency  
Portfolio Maturity  
(As of 6/30/16)**



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.

**Oakland Successor Agency  
Portfolio Diversity  
(As of 6/30/16)**



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

Yield. Total interest earned for the quarter ended June 30, 2016, was approximately \$45,929. The effective rate of return on total assets in the Successor's Portfolio was 0.42% for month ending June 30, 2016. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 0.58% as of June 30, 2016. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.58%. 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 Successor Portfolio has extremely shorter duration due to liquidity concerns, thus lower rate of return in comparison to LAIF and 1-year government agency.

As of June 30, 2016, Successor's Portfolio Fund's average days-to-maturity (ADM) was 33 days versus LAIF's average days-to-maturity (ADM) was 167 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency  
Comparative Annualized Yields  
(As of 6/30/16)**

As of Month-end	1-Year Govt. Agency	LAIF <sup>1</sup>	Successor
April 2016	0.63%	0.53%	0.45%
May 2016	0.66%	0.55%	0.44%
June 2016	0.58%	0.58%	0.42%

<sup>1</sup>Effective monthly average return

The summary below provides total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

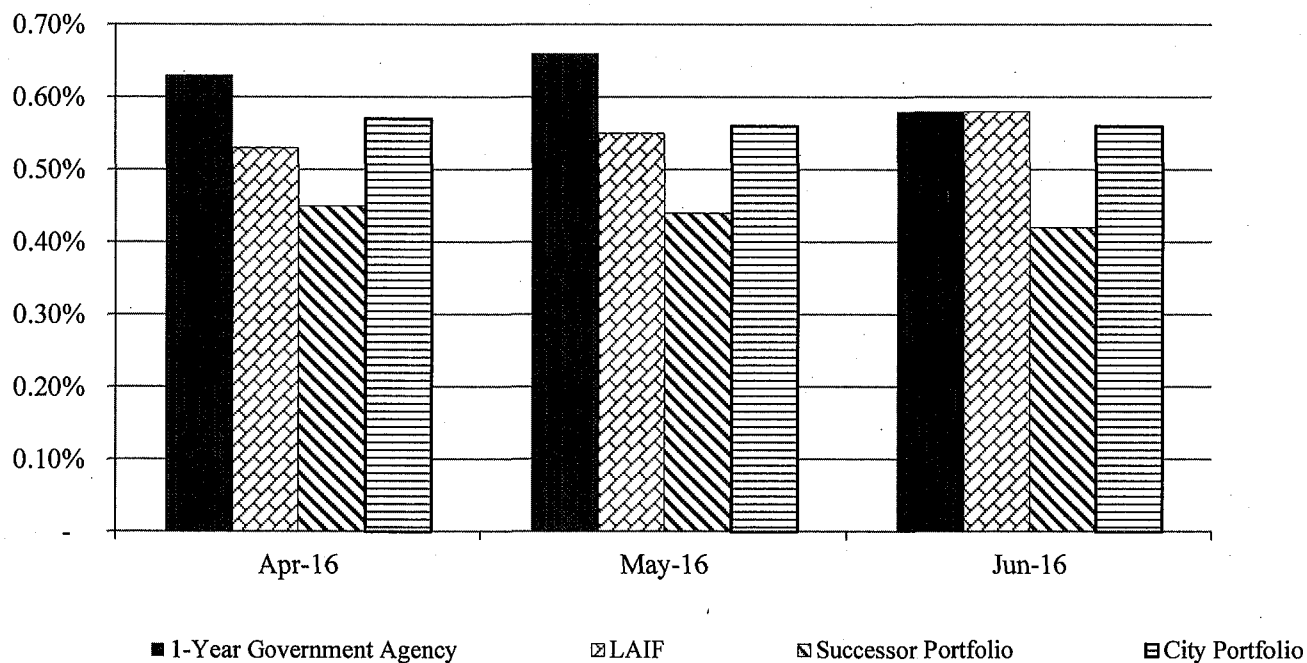
<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<b>Accrual Basis</b>				
<b>Total Portfolio</b>	<b>June 30, 2016</b>	<b>March 31, 2016</b>	<b>June 30, 2015</b>	
<b><i>Quarter-End</i></b>				
Total Interest Earnings	\$ 45,929	\$ 43,406	\$ 13,598	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 45,929	\$ 43,406	\$ 13,598	
<b><i>Fiscal Year-to-Date</i></b>				
Total Interest Earnings	\$ 101,124	\$ 55,195	\$ 33,563	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 101,124	\$ 55,195	\$ 33,563	

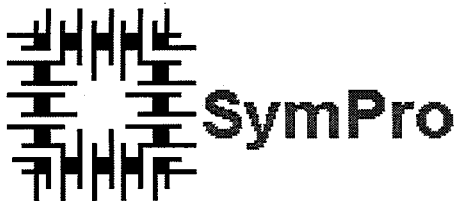
**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended June 30, 2016 was \$50.69 million, which was above book value by \$51,288. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

<b>UNREALIZED GAINS &amp; LOSSES</b>			
	<b>Cash Basis</b>		<b>Accrual Basis</b>
<b>Market Value</b>	\$ 50,689,083	<b>Market Value</b>	\$ 50,689,083
<b>Original Cost</b>	(50,637,795)	<b>Original Cost</b>	(50,637,795)
<b>Net Unrealized Gain (Loss)</b>	\$ 51,288	<b>Net Unrealized Gain (Loss)</b>	\$ 51,288

### Portfolio Earnings Comparison





**City Pool Portfolio FY15-16  
Portfolio Management  
Portfolio Summary  
June 30, 2016**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	142,300,000.00	142,529,215.60	142,243,675.85	19.41	1,008	505	0.893	0.905
Federal Agency Issues - Discount	378,123,000.00	377,854,079.16	377,442,890.33	51.51	142	77	0.427	0.433
Medium Term Notes	7,000,000.00	7,090,230.00	6,994,328.98	0.95	1,308	899	1.719	1.743
Money Market	137,110,000.00	137,110,000.00	137,110,000.00	18.71	1	1	0.448	0.454
Local Agency Investment Funds	50,000,000.00	50,031,061.10	50,000,000.00	6.82	1	1	0.568	0.576
Negotiable CD's	15,000,000.00	15,002,838.00	15,000,000.00	2.05	126	66	0.590	0.599
California State-GOB	3,000,000.00	3,306,810.00	3,272,500.12	0.45	1,710	883	1.115	1.131
State of California Revenue Bonds	700,000.00	740,313.00	736,215.17	0.10	1,442	488	1.016	1.031
<b>Investments</b>	<b>733,233,000.00</b>	<b>733,664,546.86</b>	<b>732,799,610.45</b>	<b>100.00%</b>	<b>293</b>	<b>152</b>	<b>0.550</b>	<b>0.558</b>
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		3,600.00	3,600.00					
Subtotal		3,600.00	3,600.00					
<b>Total Cash and Investments</b>	<b>733,233,000.00</b>	<b>733,668,146.86</b>	<b>732,803,210.45</b>		<b>293</b>	<b>152</b>	<b>0.550</b>	<b>0.558</b>

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	335,568.69	2,762,618.37	2,762,618.37
Average Daily Balance	729,039,773.13	547,275,633.23	
Effective Rate of Return	0.56%	0.50%	

Katano Kasaine, Treasury Manager

Reporting period 06/01/2016-06/30/2016

Run Date: 07/27/2016 - 09:57

Portfolio CP16  
AP  
PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.3a

**City Pool Portfolio FY15-16  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EA4G0	52024	FEDERAL FARM CREDIT BANK		10/11/2012	3,000,000.00	3,000,063.00	2,999,740.74	0.700	AA	0.702	284	04/11/2017
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	3,000,045.00	2,999,696.08	0.820	AA	0.816	529	12/12/2017
3133ECAK0	52082	FEDERAL FARM CREDIT BANK		01/04/2013	3,000,000.00	3,000,081.00	2,999,538.72	0.670	AA	0.682	262	03/20/2017
3133ECLG7	52153	FEDERAL FARM CREDIT BANK		04/17/2013	3,000,000.00	3,000,045.00	2,999,880.83	0.690	AA	0.686	290	04/17/2017
3133ECQT4	52166	FEDERAL FARM CREDIT BANK		06/04/2013	4,000,000.00	4,000,108.00	3,996,677.92	0.750	AA	0.831	333	05/30/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,021,099.00	2,999,213.33	1.160	AA	1.164	479	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	3,000,108.00	2,982,135.35	1.240	AA	1.480	865	11/13/2018
3133EEEE6	52371	FEDERAL FARM CREDIT BANK		12/09/2014	3,000,000.00	3,000,045.00	3,000,000.00	0.590	AA	0.582	161	12/09/2016
3133EELR9	52412	FEDERAL FARM CREDIT BANK		01/27/2015	3,000,000.00	3,000,000.00	3,000,000.00	0.625	AA	0.616	210	01/27/2017
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	3,000,042.00	3,000,000.00	0.810	AA	0.799	454	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,999,220.00	3,000,000.00	0.730	AA	0.720	469	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	3,000,045.00	2,986,176.03	0.820	AA	1.127	529	12/12/2017
313381K61	52085	FEDERAL HOME LOAN BANK		01/09/2013	3,000,000.00	3,000,045.00	3,000,000.00	0.580	AA	0.572	192	01/09/2017
313383DL2	52167	FEDERAL HOME LOAN BANK		06/17/2013	4,300,000.00	4,300,223.60	4,294,342.70	0.750	AA	0.882	339	06/05/2017
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	5,017,585.00	4,998,724.50	0.875	AA	0.875	626	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	3,004,947.00	3,000,000.00	1.050	AA	1.036	819	09/28/2018
3130A7QR9	52700	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	3,000,705.00	2,999,818.08	0.450	AA	0.466	98	10/07/2016
3130A7QR9	52701	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	3,000,705.00	2,999,818.19	0.450	AA	0.466	98	10/07/2016
3130A3HG2	52726	FEDERAL HOME LOAN BANK		04/22/2016	3,000,000.00	3,002,022.00	3,001,650.24	0.625	AA	0.473	140	11/18/2016
3130A7UH6	52738	FEDERAL HOME LOAN BANK		04/26/2016	3,000,000.00	3,000,708.00	2,999,898.42	0.480	AA	0.484	117	10/26/2016
3130A8L35	52791	FEDERAL HOME LOAN BANK		06/24/2016	3,000,000.00	3,002,676.00	3,000,000.00	0.750	AA	0.740	384	07/20/2017
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	3,003,756.00	3,000,000.00	1.150	AA	1.134	721	06/22/2018
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	3,001,800.00	2,999,950.31	0.625	AA	0.709	123	11/01/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,012,204.00	2,997,952.66	1.000	AA	1.055	363	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,007,230.00	3,000,000.00	0.700	AA	0.690	182	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP		09/29/2014	3,000,000.00	3,001,830.00	3,000,000.00	0.650	AA	0.641	90	09/29/2016
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	3,000,318.00	3,000,000.00	0.800	AA	0.789	483	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	3,007,086.00	3,000,000.00	0.750	AA	0.740	483	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	3,000,618.00	3,000,000.00	0.700	AA	0.690	392	07/28/2017
3134G8JL4	52648	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	3,000,768.00	3,000,000.00	1.000	AA	0.986	577	01/29/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,001,059.00	3,000,000.00	1.150	AA	1.132	878	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,738.00	3,000,000.00	1.050	AA	1.036	605	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,738.00	3,000,000.00	1.050	AA	1.036	605	02/26/2018
3134G8LT4	52694	FEDERAL HOME LOAN MTG CORP		03/30/2016	3,000,000.00	3,000,711.00	3,000,000.00	1.200	AA	1.183	784	08/24/2018
3134G8X79	52698	FEDERAL HOME LOAN MTG CORP		04/04/2016	3,000,000.00	3,001,545.00	3,000,000.00	0.750	AA	0.740	1,190	10/04/2019
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	3,003,456.00	2,995,837.98	0.750	AA	1.088	647	04/09/2018

Portfolio CP16  
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**City Pool Portfolio FY15-16  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3134G9DB0	52742	FEDERAL HOME LOAN MTG CORP		04/29/2016	3,000,000.00	3,000,057.00	3,000,000.00	0.750	AA	1.047	1,032	04/29/2019
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	3,001,365.00	3,000,000.00	1.050	AA	1.036	910	12/28/2018
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,013,563.00	3,003,408.22	1.250	AA	1.036	213	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,083,007.00	2,992,533.73	1.875	AA	1.948	963	02/19/2019
3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,001,173.00	3,000,000.00	0.750	AA	0.699	819	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,001,173.00	3,000,000.00	0.750	AA	0.699	819	09/28/2018
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,001,449.00	3,000,000.00	0.750	AA	0.740	970	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,001,449.00	3,000,000.00	0.750	AA	1.713	970	02/26/2019
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,017,253.00	2,996,993.65	1.250	AA	1.350	320	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,014,352.00	2,999,688.17	1.000	AA	0.995	455	09/29/2017
<b>Subtotal and Average</b>			<b>139,241,937.77</b>		<b>142,300,000.00</b>	<b>142,529,215.60</b>	<b>142,243,675.85</b>			<b>0.893</b>	<b>505</b>	

**Federal Agency Issues - Discount**

313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,997,948.00	2,987,225.00	0.420	AA	0.428	88	09/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,994,768.00	2,976,333.33	0.800	AA	0.818	157	12/05/2016
313384ZS1	52629	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,999,703.00	2,990,526.67	0.580	AA	0.589	21	07/22/2016
313384ZS1	52630	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,999,703.00	2,990,526.67	0.580	AA	0.589	21	07/22/2016
313384ZH5	52633	Federal Home Loan Discount		01/13/2016	5,000,000.00	4,999,715.00	4,985,743.33	0.564	AA	0.566	12	07/13/2016
313384D89	52636	Federal Home Loan Discount		01/22/2016	3,000,000.00	2,998,770.00	2,989,916.67	0.550	AA	0.559	59	08/29/2016
313384ZS1	52638	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,999,703.00	2,992,772.50	0.490	AA	0.491	21	07/22/2016
313384ZX0	52639	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,999,631.00	2,992,416.67	0.500	AA	0.501	26	07/27/2016
313384D30	52654	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,998,875.00	2,992,568.33	0.490	AA	0.491	54	08/24/2016
313384ZN2	52661	Federal Home Loan Discount		02/29/2016	3,000,000.00	2,999,760.00	2,995,333.33	0.400	AA	0.401	17	07/18/2016
313384F38	52662	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,998,368.00	2,992,265.00	0.510	AA	0.511	70	09/09/2016
313384F38	52663	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,998,368.00	2,992,189.17	0.515	AA	0.516	70	09/09/2016
313384F87	52664	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,998,251.00	2,991,506.67	0.560	AA	0.562	75	09/14/2016
313384F87	52665	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,998,251.00	2,991,430.83	0.565	AA	0.567	75	09/14/2016
313384F38	52666	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,998,368.00	2,992,583.33	0.500	AA	0.501	70	09/09/2016
313384ZK8	52667	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,999,802.00	2,995,730.00	0.420	AA	0.421	14	07/15/2016
313384ZN2	52672	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,999,760.00	2,996,430.00	0.360	AA	0.360	17	07/18/2016
313384ZN2	52674	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,999,760.00	2,996,430.00	0.360	AA	0.360	17	07/18/2016
313384B73	52675	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,999,124.00	2,995,173.75	0.405	AA	0.406	42	08/12/2016
313384C23	52676	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,999,064.00	2,995,072.50	0.405	AA	0.406	45	08/15/2016
313384G94	52677	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,041.00	2,992,541.67	0.500	AA	0.501	84	09/23/2016
313384H85	52678	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,997,876.00	2,992,405.00	0.490	AA	0.502	91	09/30/2016
313384J67	52679	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,997,090.00	2,992,800.00	0.450	AA	0.461	97	10/06/2016

Portfolio CP16  
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**City Pool Portfolio FY15-16  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384R35	52680	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,995,251.00	2,989,791.67	0.500	AA	0.511	150	11/28/2016
313384C49	52681	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,022.00	2,994,793.33	0.440	AA	0.441	47	08/17/2016
313384K40	52682	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,996,910.00	2,992,575.00	0.450	AA	0.461	103	10/12/2016
313384K65	52684	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,996,850.00	2,992,500.00	0.450	AA	0.460	105	10/14/2016
313384L49	52686	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,996,670.00	2,992,312.50	0.450	AA	0.460	111	10/20/2016
313384ZW2	52688	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,999,646.00	2,996,231.67	0.380	AA	0.380	25	07/26/2016
313384ZZ5	52689	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,999,604.00	2,996,238.33	0.370	AA	0.370	28	07/29/2016
313384K99	52690	Federal Home Loan Discount		03/29/2016	1,723,000.00	1,721,139.16	1,717,972.67	0.520	AA	0.532	108	10/17/2016
313384E88	52691	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,998,437.00	2,993,828.33	0.460	AA	0.461	67	09/06/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,994,900.00	2,989,750.00	0.500	AA	0.511	153	12/01/2016
313384L31	52695	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,996,700.00	2,992,387.50	0.450	AA	0.460	110	10/19/2016
313384J42	52696	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,997,150.00	2,992,908.75	0.465	AA	0.474	95	10/04/2016
313384J42	52697	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,997,150.00	2,992,908.75	0.465	AA	0.474	95	10/04/2016
313384K40	52702	Federal Home Loan Discount		04/13/2016	3,000,000.00	2,996,910.00	2,993,281.17	0.443	AA	0.444	103	10/12/2016
313384ZQ5	52704	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,999,730.00	2,997,251.67	0.340	AA	0.340	19	07/20/2016
313384ZH5	52705	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,999,829.00	2,997,450.00	0.340	AA	0.340	12	07/13/2016
313384ZH5	52706	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,999,829.00	2,997,450.00	0.340	AA	0.340	12	07/13/2016
313384ZK8	52707	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,999,802.00	2,997,376.17	0.346	AA	0.346	14	07/15/2016
313384K65	52708	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,996,850.00	2,992,841.33	0.472	AA	0.473	105	10/14/2016
313384L56	52709	Federal Home Loan Discount		04/15/2016	5,000,000.00	4,994,400.00	4,987,400.00	0.480	AA	0.489	112	10/21/2016
313384ZP7	52710	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,999,745.00	2,997,308.33	0.340	AA	0.340	18	07/19/2016
313384ZW2	52711	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,999,646.00	2,997,112.50	0.350	AA	0.350	25	07/26/2016
313384D48	52712	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,998,854.00	2,996,237.50	0.350	AA	0.350	55	08/25/2016
313384C64	52713	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,998,980.00	2,996,310.00	0.360	AA	0.360	49	08/19/2016
313384D30	52714	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,998,875.00	2,996,266.67	0.350	AA	0.350	54	08/24/2016
313384ZV4	52715	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,999,661.00	2,997,141.67	0.350	AA	0.350	24	07/25/2016
313384C49	52716	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,999,022.00	2,996,370.00	0.360	AA	0.360	47	08/17/2016
313384K40	52717	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,996,910.00	2,993,362.50	0.450	AA	0.451	103	10/12/2016
313384C64	52719	Federal Home Loan Discount		04/19/2016	3,000,000.00	2,998,980.00	2,996,441.67	0.350	AA	0.350	49	08/19/2016
313384D48	52720	Federal Home Loan Discount		04/19/2016	3,000,000.00	2,998,854.00	2,996,266.67	0.350	AA	0.350	55	08/25/2016
313384L31	52722	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,996,700.00	2,993,363.34	0.440	AA	0.441	110	10/19/2016
313384B57	52723	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,999,166.00	2,996,947.50	0.330	AA	0.330	40	08/10/2016
313384L56	52724	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,996,640.00	2,993,144.67	0.452	AA	0.453	112	10/21/2016
313384L56	52725	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,996,640.00	2,993,144.67	0.452	AA	0.453	112	10/21/2016
313384ZS1	52729	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,703.00	2,997,543.33	0.335	AA	0.335	21	07/22/2016
313384N96	52730	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,995,821.00	2,992,703.33	0.440	AA	0.448	132	11/10/2016

**City Pool Portfolio FY15-16  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384P94	52731	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,995,566.00	2,991,720.00	0.480	AA	0.489	140	11/18/2016
313384P94	52732	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,995,566.00	2,991,720.00	0.480	AA	0.489	140	11/18/2016
313384Q44	52733	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,995,473.00	2,991,600.00	0.480	AA	0.489	143	11/21/2016
313384Q51	52734	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,995,440.00	2,991,560.00	0.480	AA	0.489	144	11/22/2016
313384P94	52735	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,995,566.00	2,991,720.00	0.480	AA	0.489	140	11/18/2016
313384G60	52739	Federal Home Loan Discount		04/27/2016	3,000,000.00	2,998,110.00	2,995,072.50	0.405	AA	0.406	81	09/20/2016
313384C23	52740	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,999,064.00	2,996,940.00	0.340	AA	0.340	45	08/15/2016
313384M48	52743	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,996,430.00	2,993,175.00	0.450	AA	0.451	119	10/28/2016
313384N39	52744	Federal Home Loan Discount		05/06/2016	3,000,000.00	2,996,010.00	2,993,099.17	0.455	AA	0.456	126	11/04/2016
313384P52	52745	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,995,692.00	2,993,124.17	0.446	AA	0.457	136	11/14/2016
313384M97	52747	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,996,073.00	2,993,656.67	0.440	AA	0.441	124	11/02/2016
313384L49	52748	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,996,670.00	2,994,670.00	0.410	AA	0.411	111	10/20/2016
313384K99	52749	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,996,760.00	2,994,772.50	0.410	AA	0.411	108	10/17/2016
313384N70	52751	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,995,884.00	2,992,935.83	0.490	AA	0.491	130	11/08/2016
313384N62	52752	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,995,914.00	2,992,976.67	0.490	AA	0.491	129	11/07/2016
313384D89	52753	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,998,770.00	2,996,529.17	0.425	AA	0.425	59	08/29/2016
313384ZW2	52754	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,999,646.00	2,998,186.67	0.340	AA	0.340	25	07/26/2016
313384P78	52755	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,995,629.00	2,992,477.50	0.510	AA	0.511	138	11/16/2016
313384L80	52756	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,996,550.00	2,993,455.00	0.510	AA	0.511	115	10/24/2016
313384C49	52757	Federal Home Loan Discount		05/24/2016	3,000,000.00	2,999,022.00	2,996,883.33	0.440	AA	0.440	47	08/17/2016
313384Q69	52758	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,995,407.00	2,991,658.33	0.550	AA	0.552	145	11/23/2016
313384ZW2	52759	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,646.00	2,998,191.67	0.350	AA	0.350	25	07/26/2016
313384D55	52760	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,998,833.00	2,996,667.50	0.430	AA	0.430	56	08/26/2016
313384D55	52761	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,998,833.00	2,996,667.50	0.430	AA	0.430	56	08/26/2016
313384Q69	52762	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,995,407.00	2,991,810.00	0.540	AA	0.541	145	11/23/2016
313384Q69	52763	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,995,407.00	2,991,324.67	0.572	AA	0.574	145	11/23/2016
313384S91	52764	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,994,534.00	2,990,000.00	0.600	AA	0.614	164	12/12/2016
313384L80	52765	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,996,550.00	2,993,456.67	0.520	AA	0.521	115	10/24/2016
313384P60	52766	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,995,662.00	2,991,758.33	0.575	AA	0.577	137	11/15/2016
313384D30	52767	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,998,875.00	2,996,662.50	0.450	AA	0.451	54	08/24/2016
313384E47	52769	Federal Home Loan Discount		06/01/2016	3,000,000.00	2,998,530.00	2,996,435.00	0.460	AA	0.461	63	09/02/2016
313384G86	52771	Federal Home Loan Discount		06/03/2016	3,000,000.00	2,998,062.00	2,995,652.50	0.470	AA	0.471	83	09/22/2016
313384C64	52773	Federal Home Loan Discount		06/13/2016	3,000,000.00	2,998,980.00	2,998,157.50	0.330	AA	0.330	49	08/19/2016
313384H44	52774	Federal Home Loan Discount		06/16/2016	3,200,000.00	3,197,833.60	3,196,464.00	0.390	AA	0.390	87	09/26/2016
313384D30	52775	Federal Home Loan Discount		06/16/2016	3,000,000.00	2,998,875.00	2,998,160.00	0.320	AA	0.320	54	08/24/2016
313384D22	52776	Federal Home Loan Discount		06/16/2016	3,000,000.00	2,998,896.00	2,998,186.67	0.320	AA	0.320	53	08/23/2016

**City Pool Portfolio FY15-16  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384C98	52777	Federal Home Loan Discount		06/17/2016	3,000,000.00	2,998,917.00	2,998,185.00	0.330	AA	0.330	52	08/22/2016
313384C56	52778	Federal Home Loan Discount		06/20/2016	3,000,000.00	2,999,001.00	2,998,426.67	0.320	AA	0.320	48	08/18/2016
313384C56	52779	Federal Home Loan Discount		06/20/2016	3,000,000.00	2,999,001.00	2,998,426.67	0.320	AA	0.320	48	08/18/2016
313384E96	52780	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,998,413.00	2,997,595.00	0.370	AA	0.370	68	09/07/2016
313384C98	52781	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,998,917.00	2,998,346.67	0.320	AA	0.320	52	08/22/2016
313384D48	52782	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,998,854.00	2,998,158.33	0.340	AA	0.340	55	08/25/2016
313384D48	52783	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,998,854.00	2,998,158.33	0.340	AA	0.340	55	08/25/2016
313384D55	52784	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,998,833.00	2,998,130.00	0.340	AA	0.340	56	08/26/2016
313384C23	52785	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,999,064.00	2,998,533.33	0.320	AA	0.320	45	08/15/2016
313384S91	52788	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,994,534.00	2,992,976.67	0.490	AA	0.491	164	12/12/2016
313384S91	52789	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,994,534.00	2,992,976.67	0.490	AA	0.491	164	12/12/2016
313384H85	52793	Federal Home Loan Discount		06/27/2016	3,000,000.00	2,997,876.00	2,996,991.67	0.380	AA	0.380	91	09/30/2016
313384H85	52794	Federal Home Loan Discount		06/27/2016	3,000,000.00	2,997,876.00	2,996,991.67	0.380	AA	0.380	91	09/30/2016
313384J59	52795	Federal Home Loan Discount		06/28/2016	3,000,000.00	2,997,120.00	2,996,865.00	0.380	AA	0.380	96	10/05/2016
313384ZB8	52796	Federal Home Loan Discount		06/28/2016	5,200,000.00	5,199,854.40	5,199,714.00	0.220	AA	0.220	6	07/07/2016
313384F79	52797	Federal Home Loan Discount		06/28/2016	3,000,000.00	2,998,272.00	2,997,690.00	0.360	AA	0.360	74	09/13/2016
313384P78	52800	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,995,629.00	2,995,333.33	0.400	AA	0.401	138	11/16/2016
313384J59	52801	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,997,120.00	2,996,978.33	0.370	AA	0.370	96	10/05/2016
313384ZV4	52802	Federal Home Loan Discount		06/30/2016	5,000,000.00	4,999,435.00	4,998,958.33	0.300	AA	0.300	24	07/25/2016
313384N62	52803	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,995,914.00	2,995,883.33	0.380	AA	0.381	129	11/07/2016
313384ZV4	52804	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,999,661.00	2,999,645.83	0.170	AA	0.170	24	07/25/2016
313384ZV4	52805	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,999,661.00	2,999,645.83	0.170	AA	0.170	24	07/25/2016
313384G78	52806	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,998,086.00	2,997,717.50	0.330	AA	0.330	82	09/21/2016
313384K32	52807	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,996,940.00	2,996,867.08	0.365	AA	0.365	102	10/11/2016
313384ZV4	52808	Federal Home Loan Discount		06/30/2016	2,000,000.00	1,999,774.00	1,999,652.78	0.250	AA	0.250	24	07/25/2016
313396L43	52692	FREDDIE DISCOUNT		03/30/2016	3,000,000.00	2,996,670.00	2,992,860.00	0.420	AA	0.430	111	10/20/2016
313396S20	52786	FREDDIE DISCOUNT		06/22/2016	3,000,000.00	2,994,768.00	2,994,328.33	0.410	AA	0.411	157	12/05/2016
313588ZN8	52621	Fannie Mae Discount		12/29/2015	3,000,000.00	2,999,760.00	2,990,741.67	0.550	AA	0.561	17	07/18/2016
313588R64	52750	Fannie Mae Discount		05/19/2016	3,000,000.00	2,994,900.00	2,991,751.68	0.505	AA	0.517	153	12/01/2016
<b>Subtotal and Average</b>			<b>345,079,229.36</b>		<b>378,123,000.00</b>	<b>377,854,079.16</b>	<b>377,442,890.33</b>			<b>0.427</b>	<b>77</b>	
<b>Medium Term Notes</b>												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,041,038.00	1,998,831.77	2.200	A	2.193	976	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	2,008,608.00	1,996,752.31	1.125	AA	1.212	585	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	3,040,584.00	2,998,744.90	1.750	AA	1.741	1,057	05/24/2019

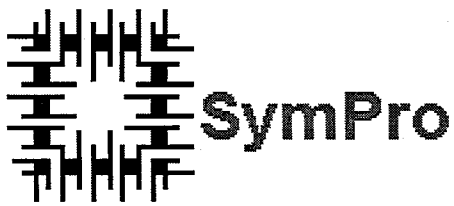
Portfolio CP16  
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**City Pool Portfolio FY15-16  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Subtotal and Average</b>			<b>6,894,255.05</b>		<b>7,000,000.00</b>	<b>7,090,230.00</b>	<b>6,994,328.98</b>			<b>1.719</b>	<b>899</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity			67,000,000.00	67,000,000.00	67,000,000.00	0.480	AAA	0.473	1	
SYS50863	50863	Invesco			23,110,000.00	23,110,000.00	23,110,000.00	0.430	AAA	0.424	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Prime Instituti			47,000,000.00	47,000,000.00	47,000,000.00	0.430	AAA	0.424	1	
<b>Subtotal and Average</b>			<b>158,110,000.00</b>		<b>137,110,000.00</b>	<b>137,110,000.00</b>	<b>137,110,000.00</b>			<b>0.448</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			50,000,000.00	50,031,061.10	50,000,000.00	0.576		0.568	1	
<b>Subtotal and Average</b>			<b>63,500,000.00</b>		<b>50,000,000.00</b>	<b>50,031,061.10</b>	<b>50,000,000.00</b>			<b>0.568</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478TPG8	52670	MUFG Union Bank NA		03/21/2016	3,000,000.00	3,001,626.00	3,000,000.00	0.750	A-1	0.740	102	10/11/2016
62478TPN3	52687	MUFG Union Bank NA		03/29/2016	3,000,000.00	3,000,348.00	3,000,000.00	0.580	A-1	0.580	14	07/15/2016
62478TQH5	52718	MUFG Union Bank NA		04/19/2016	3,000,000.00	3,000,678.00	3,000,000.00	0.560	A-1	0.560	31	08/01/2016
62478TRG6	52768	MUFG Union Bank NA		06/01/2016	3,000,000.00	3,000,645.00	3,000,000.00	0.550	A-1	0.542	73	09/12/2016
62478TRY7	52799	MUFG Union Bank NA		06/29/2016	3,000,000.00	2,999,541.00	3,000,000.00	0.530	A-1	0.530	109	10/18/2016
<b>Subtotal and Average</b>			<b>12,200,000.00</b>		<b>15,000,000.00</b>	<b>15,002,838.00</b>	<b>15,000,000.00</b>			<b>0.590</b>	<b>66</b>	
<b>California State-GOB</b>												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,306,810.00	3,272,500.12	5.000	AA	1.115	883	12/01/2018
<b>Subtotal and Average</b>			<b>3,277,041.79</b>		<b>3,000,000.00</b>	<b>3,306,810.00</b>	<b>3,272,500.12</b>			<b>1.115</b>	<b>883</b>	
<b>State of California Revenue Bonds</b>												
13068LLC7	52192	State of California		11/20/2013	700,000.00	740,313.00	736,215.17	5.000	A	1.016	488	11/01/2017
<b>Subtotal and Average</b>			<b>737,309.17</b>		<b>700,000.00</b>	<b>740,313.00</b>	<b>736,215.17</b>			<b>1.016</b>	<b>488</b>	
<b>Total and Average</b>			<b>729,039,773.13</b>		<b>733,233,000.00</b>	<b>733,664,546.86</b>	<b>732,799,610.45</b>			<b>0.550</b>	<b>152</b>	

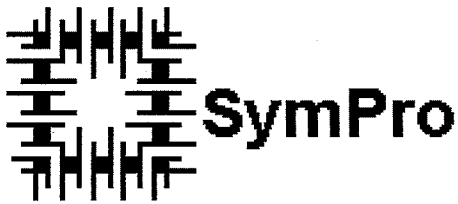
**City Pool Portfolio FY15-16  
Portfolio Management  
Portfolio Details - Cash  
June 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		3,600.00	3,600.00				<b>0</b>
				Subtotal		3,600.00	3,600.00				
<b>Total Cash and Investments</b>			<b>729,039,773.13</b>		<b>733,233,000.00</b>	<b>733,668,146.86</b>	<b>732,803,210.45</b>			<b>0.550</b>	<b>152</b>



**City Pool Portfolio  
Aging Report  
By Maturity Date  
As of July 1, 2016**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 07/01/2016 - 07/01/2016 )	5 Maturities	0 Payments	187,110,000.00	25.52%	187,110,000.00	187,121,053.00
Aging Interval:	1 - 30 days	( 07/02/2016 - 07/31/2016 )	28 Maturities	0 Payments	89,200,000.00	12.17%	89,091,749.62	89,192,517.40
Aging Interval:	31 - 90 days	( 08/01/2016 - 09/29/2016 )	47 Maturities	0 Payments	141,200,000.00	19.26%	141,013,780.26	141,145,666.60
Aging Interval:	91 - 180 days	( 09/30/2016 - 12/28/2016 )	61 Maturities	0 Payments	183,723,000.00	25.06%	183,338,495.69	183,526,548.16
Aging Interval:	181 - 360 days	( 12/29/2016 - 06/26/2017 )	10 Maturities	0 Payments	32,300,000.00	4.41%	32,290,582.78	32,338,611.60
Aging Interval:	361 - 1080 days	( 06/27/2017 - 06/16/2019 )	33 Maturities	0 Payments	96,700,000.00	13.19%	96,955,002.10	97,318,597.00
Aging Interval:	1081 days and after	( 06/17/2019 - )	1 Maturities	0 Payments	3,000,000.00	0.41%	3,000,000.00	3,001,545.00
<b>Total for</b>			<b>185 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>732,799,610.45</b>	<b>733,644,538.76</b>



**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
May 31, 2016**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	139,300,000.00	139,309,915.50	139,239,871.23	19.91	1,038	545	0.898	0.911
Federal Agency Issues - Discount	344,723,000.00	344,339,049.50	343,991,084.18	49.19	162	92	0.459	0.466
Medium Term Notes	4,000,000.00	4,032,488.00	3,995,378.25	0.57	1,475	811	1.703	1.726
Money Market	136,110,000.00	136,110,000.00	136,110,000.00	19.46	1	1	0.417	0.422
Local Agency Investment Funds	60,000,000.00	60,013,263.60	60,000,000.00	8.58	1	1	0.544	0.552
Negotiable CD's	12,000,000.00	12,003,078.00	12,000,000.00	1.72	135	59	0.593	0.601
California State-GOB	3,000,000.00	3,305,850.00	3,281,896.67	0.47	1,710	913	1.115	1.131
State of California Revenue Bonds	700,000.00	742,189.00	738,478.62	0.11	1,442	518	1.016	1.031
<b>Investments</b>	<b>699,833,000.00</b>	<b>699,855,833.60</b>	<b>699,356,708.95</b>	<b>100.00%</b>	<b>307</b>	<b>165</b>	<b>0.559</b>	<b>0.567</b>
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		4,898.33	4,898.33					
Subtotal		4,898.33	4,898.33					
<b>Total Cash and Investments</b>	<b>699,833,000.00</b>	<b>699,860,731.93</b>	<b>699,361,607.28</b>		<b>307</b>	<b>165</b>	<b>0.559</b>	<b>0.567</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	343,603.15	2,423,775.56
Average Daily Balance	725,989,345.89	531,046,692.17
Effective Rate of Return	0.56%	0.50%

Katano Kasaine, Treasury Manager

Reporting period 05/01/2016-05/31/2016



**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EA4G0	52024	FEDERAL FARM CREDIT BANK		10/11/2012	3,000,000.00	2,997,558.00	2,999,712.96	0.700	AA	0.702	314	04/11/2017
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,993,445.00	2,999,678.58	0.820	AA	0.816	559	12/12/2017
3133ECAK0	52082	FEDERAL FARM CREDIT BANK		01/04/2013	3,000,000.00	2,999,151.00	2,999,485.29	0.670	AA	0.682	292	03/20/2017
3133ECLG7	52153	FEDERAL FARM CREDIT BANK		04/17/2013	3,000,000.00	2,996,106.00	2,999,868.33	0.690	AA	0.686	320	04/17/2017
3133ECQT4	52166	FEDERAL FARM CREDIT BANK		06/04/2013	4,000,000.00	3,998,300.00	3,996,375.00	0.750	AA	0.831	363	05/30/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,010,809.00	2,999,163.33	1.160	AA	1.164	509	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	3,000,015.00	2,981,506.32	1.240	AA	1.480	895	11/13/2018
3133EEEE6	52371	FEDERAL FARM CREDIT BANK		12/09/2014	3,000,000.00	2,999,412.00	3,000,000.00	0.590	AA	0.582	191	12/09/2016
3133EELR9	52412	FEDERAL FARM CREDIT BANK		01/27/2015	3,000,000.00	2,996,820.00	3,000,000.00	0.625	AA	0.616	240	01/27/2017
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	2,993,937.00	3,000,000.00	0.810	AA	0.799	484	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,994,387.00	3,000,000.00	0.730	AA	0.720	499	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,993,445.00	2,985,380.03	0.820	AA	1.127	559	12/12/2017
3133EFTB3	52628	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,995,764.00	2,998,866.45	1.020	AA	1.035	471	09/15/2017
313381K61	52085	FEDERAL HOME LOAN BANK		01/09/2013	3,000,000.00	2,997,375.00	3,000,000.00	0.580	AA	0.572	222	01/09/2017
313383DL2	52167	FEDERAL HOME LOAN BANK		06/17/2013	4,300,000.00	4,300,236.50	4,293,834.56	0.750	AA	0.882	369	06/05/2017
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,994,120.00	4,998,662.58	0.875	AA	0.875	656	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,991,876.00	3,000,000.00	1.050	AA	1.036	849	09/28/2018
3130A7QR9	52700	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	2,999,454.00	2,999,761.23	0.450	AA	0.466	128	10/07/2016
3130A7QR9	52701	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	2,999,454.00	2,999,761.37	0.450	AA	0.466	128	10/07/2016
3130A3HG2	52726	FEDERAL HOME LOAN BANK		04/22/2016	3,000,000.00	3,000,852.00	3,002,011.61	0.625	AA	0.473	170	11/18/2016
3130A7UH6	52738	FEDERAL HOME LOAN BANK		04/26/2016	3,000,000.00	2,999,823.00	2,999,871.92	0.480	AA	0.484	147	10/26/2016
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	3,001,044.00	2,999,937.89	0.625	AA	0.709	153	11/01/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,006,939.00	2,997,781.10	1.000	AA	1.055	393	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,003,492.00	3,000,000.00	0.700	AA	0.690	212	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP		09/29/2014	3,000,000.00	3,000,765.00	3,000,000.00	0.650	AA	0.641	120	09/29/2016
3134G7J28	52533	FEDERAL HOME LOAN MTG CORP		09/30/2015	3,000,000.00	3,001,743.00	3,000,000.00	1.250	AA	1.233	1,582	09/30/2020
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,994,567.00	3,000,000.00	0.800	AA	0.789	513	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,995,977.00	3,000,000.00	0.750	AA	0.740	513	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	2,999,790.00	3,000,000.00	0.700	AA	0.690	422	07/28/2017
3134G8JL4	52648	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	3,000,222.00	3,000,000.00	1.000	AA	0.986	607	01/29/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,995,497.00	3,000,000.00	1.150	AA	1.132	908	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,994,117.00	3,000,000.00	1.050	AA	1.036	635	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,994,117.00	3,000,000.00	1.050	AA	1.036	635	02/26/2018
3134G8LT4	52694	FEDERAL HOME LOAN MTG CORP		03/30/2016	3,000,000.00	2,992,560.00	3,000,000.00	1.200	AA	1.183	814	08/24/2018
3134G8X79	52698	FEDERAL HOME LOAN MTG CORP		04/04/2016	3,000,000.00	2,998,626.00	3,000,000.00	0.750	AA	0.740	1,220	10/04/2019
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,989,035.00	2,995,642.27	0.750	AA	1.088	677	04/09/2018

Portfolio POOL  
AP  
PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3134G9DB0	52742	FEDERAL HOME LOAN MTG CORP		04/29/2016	3,000,000.00	2,996,787.00	3,000,000.00	0.750	AA	1.047	1,062	04/29/2019
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,011,601.00	3,003,897.44	1.250	AA	1.036	243	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,062,580.00	2,992,297.45	1.875	AA	1.948	993	02/19/2019
3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	2,999,562.00	3,000,000.00	0.750	AA	0.699	849	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	2,999,562.00	3,000,000.00	0.750	AA	0.699	849	09/28/2018
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	2,999,658.00	3,000,000.00	0.750	AA	0.740	1,000	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	2,999,658.00	3,000,000.00	0.750	AA	1.713	1,000	02/26/2019
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,012,804.00	2,996,708.23	1.250	AA	1.350	350	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,006,873.00	2,999,667.29	1.000	AA	0.995	485	09/29/2017
<b>Subtotal and Average</b>			<b>146,301,143.37</b>		<b>139,300,000.00</b>	<b>139,309,915.50</b>	<b>139,239,871.23</b>			<b>0.898</b>	<b>545</b>	
<b>Federal Agency Issues - Discount</b>												
313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,995,869.00	2,987,225.00	0.420	AA	0.428	118	09/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,991,897.00	2,976,333.33	0.800	AA	0.818	187	12/05/2016
313384XW4	52592	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,871.00	2,992,025.00	0.550	AA	0.551	7	06/08/2016
313384XW4	52593	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,871.00	2,992,025.00	0.550	AA	0.551	7	06/08/2016
313384XQ7	52614	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,999,982.00	2,992,804.17	0.550	AA	0.551	1	06/02/2016
313384XR5	52615	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,999,964.00	2,992,495.00	0.570	AA	0.571	2	06/03/2016
313384YN3	52620	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,999,577.00	2,992,138.33	0.530	AA	0.531	23	06/24/2016
313384ZS1	52629	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,998,593.00	2,990,526.67	0.580	AA	0.589	51	07/22/2016
313384ZS1	52630	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,998,593.00	2,990,526.67	0.580	AA	0.589	51	07/22/2016
313384ZH5	52633	Federal Home Loan Discount		01/13/2016	5,000,000.00	4,998,070.00	4,985,743.33	0.564	AA	0.566	42	07/13/2016
313384YN3	52635	Federal Home Loan Discount		01/21/2016	3,000,000.00	2,999,577.00	2,994,575.00	0.420	AA	0.421	23	06/24/2016
313384D89	52636	Federal Home Loan Discount		01/22/2016	3,000,000.00	2,996,937.00	2,989,916.67	0.550	AA	0.559	89	08/29/2016
313384ZS1	52638	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,998,593.00	2,992,772.50	0.490	AA	0.491	51	07/22/2016
313384ZX0	52639	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,998,455.00	2,992,416.67	0.500	AA	0.501	56	07/27/2016
313384D30	52654	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,997,108.00	2,992,568.33	0.490	AA	0.491	84	08/24/2016
313384ZN2	52661	Federal Home Loan Discount		02/29/2016	3,000,000.00	2,998,704.00	2,995,333.33	0.400	AA	0.401	47	07/18/2016
313384F38	52662	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,996,499.00	2,992,265.00	0.510	AA	0.511	100	09/09/2016
313384F38	52663	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,996,499.00	2,992,189.17	0.515	AA	0.516	100	09/09/2016
313384F87	52664	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,996,325.00	2,991,506.67	0.560	AA	0.562	105	09/14/2016
313384F87	52665	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,996,325.00	2,991,430.83	0.565	AA	0.567	105	09/14/2016
313384F38	52666	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,996,499.00	2,992,583.33	0.500	AA	0.501	100	09/09/2016
313384ZK8	52667	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,998,785.00	2,995,730.00	0.420	AA	0.421	44	07/15/2016
313384YL7	52668	Federal Home Loan Discount		03/18/2016	3,000,000.00	2,999,613.00	2,997,080.01	0.365	AA	0.365	21	06/22/2016
313384YR4	52671	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,999,520.00	2,997,019.17	0.365	AA	0.365	26	06/27/2016

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384ZN2	52672	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,998,704.00	2,996,430.00	0.360	AA	0.360	47	07/18/2016
313384YN3	52673	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,999,577.00	2,997,110.42	0.365	AA	0.365	23	06/24/2016
313384ZN2	52674	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,998,704.00	2,996,430.00	0.360	AA	0.360	47	07/18/2016
313384B73	52675	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,997,522.00	2,995,173.75	0.405	AA	0.406	72	08/12/2016
313384C23	52676	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,997,420.00	2,995,072.50	0.405	AA	0.406	75	08/15/2016
313384G94	52677	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,996,010.00	2,992,541.67	0.500	AA	0.501	114	09/23/2016
313384H85	52678	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,995,764.00	2,992,405.00	0.490	AA	0.502	121	09/30/2016
313384J67	52679	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,995,449.00	2,992,800.00	0.450	AA	0.461	127	10/06/2016
313384R35	52680	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,992,365.00	2,989,791.67	0.500	AA	0.511	180	11/28/2016
313384C49	52681	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,997,351.00	2,994,793.33	0.440	AA	0.441	77	08/17/2016
313384K40	52682	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,995,233.00	2,992,575.00	0.450	AA	0.461	133	10/12/2016
313384YU7	52683	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,466.00	2,997,180.00	0.360	AA	0.360	29	06/30/2016
313384K65	52684	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,995,161.00	2,992,500.00	0.450	AA	0.460	135	10/14/2016
313384L49	52686	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,994,948.00	2,992,312.50	0.450	AA	0.460	141	10/20/2016
313384ZW2	52688	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,998,482.00	2,996,231.67	0.380	AA	0.380	55	07/26/2016
313384ZZ5	52689	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,998,401.00	2,996,238.33	0.370	AA	0.370	58	07/29/2016
313384K99	52690	Federal Home Loan Discount		03/29/2016	1,723,000.00	1,720,160.50	1,717,972.67	0.520	AA	0.532	138	10/17/2016
313384E88	52691	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,996,604.00	2,993,828.33	0.460	AA	0.461	97	09/06/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,992,071.00	2,989,750.00	0.500	AA	0.511	183	12/01/2016
313384L31	52695	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,994,984.00	2,992,387.50	0.450	AA	0.460	140	10/19/2016
313384J42	52696	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,995,521.00	2,992,908.75	0.465	AA	0.474	125	10/04/2016
313384J42	52697	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,995,521.00	2,992,908.75	0.465	AA	0.474	125	10/04/2016
313384K40	52702	Federal Home Loan Discount		04/13/2016	3,000,000.00	2,995,233.00	2,993,281.17	0.443	AA	0.444	133	10/12/2016
313384ZQ5	52704	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,998,647.00	2,997,251.67	0.340	AA	0.340	49	07/20/2016
313384ZH5	52705	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,998,842.00	2,997,450.00	0.340	AA	0.340	42	07/13/2016
313384ZH5	52706	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,998,842.00	2,997,450.00	0.340	AA	0.340	42	07/13/2016
313384ZK8	52707	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,998,785.00	2,997,376.17	0.346	AA	0.346	44	07/15/2016
313384K65	52708	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,995,161.00	2,992,841.33	0.472	AA	0.473	135	10/14/2016
313384L56	52709	Federal Home Loan Discount		04/15/2016	5,000,000.00	4,991,520.00	4,987,400.00	0.480	AA	0.489	142	10/21/2016
313384ZP7	52710	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,998,677.00	2,997,308.33	0.340	AA	0.340	48	07/19/2016
313384ZW2	52711	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,998,482.00	2,997,112.50	0.350	AA	0.350	55	07/26/2016
313384D48	52712	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,997,075.00	2,996,237.50	0.350	AA	0.350	85	08/25/2016
313384C64	52713	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,997,282.00	2,996,310.00	0.360	AA	0.360	79	08/19/2016
313384D30	52714	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,997,108.00	2,996,266.67	0.350	AA	0.350	84	08/24/2016
313384ZV4	52715	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,998,509.00	2,997,141.67	0.350	AA	0.350	54	07/25/2016
313384C49	52716	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,997,351.00	2,996,370.00	0.360	AA	0.360	77	08/17/2016

Portfolio POOL  
AP  
PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384K40	52717	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,995,233.00	2,993,362.50	0.450	AA	0.451	133	10/12/2016
313384C64	52719	Federal Home Loan Discount		04/19/2016	3,000,000.00	2,997,282.00	2,996,441.67	0.350	AA	0.350	79	08/19/2016
313384D48	52720	Federal Home Loan Discount		04/19/2016	3,000,000.00	2,997,075.00	2,996,266.67	0.350	AA	0.350	85	08/25/2016
313384L31	52722	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,994,984.00	2,993,363.34	0.440	AA	0.441	140	10/19/2016
313384B57	52723	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,997,591.00	2,996,947.50	0.330	AA	0.330	70	08/10/2016
313384L56	52724	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,994,912.00	2,993,144.67	0.452	AA	0.453	142	10/21/2016
313384L56	52725	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,994,912.00	2,993,144.67	0.452	AA	0.453	142	10/21/2016
313384ZS1	52729	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,998,593.00	2,997,543.33	0.335	AA	0.335	51	07/22/2016
313384N96	52730	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,993,127.00	2,992,703.33	0.440	AA	0.448	162	11/10/2016
313384P94	52731	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,788.00	2,991,720.00	0.480	AA	0.489	170	11/18/2016
313384P94	52732	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,788.00	2,991,720.00	0.480	AA	0.489	170	11/18/2016
313384Q44	52733	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,662.00	2,991,600.00	0.480	AA	0.489	173	11/21/2016
313384Q51	52734	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,620.00	2,991,560.00	0.480	AA	0.489	174	11/22/2016
313384P94	52735	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,788.00	2,991,720.00	0.480	AA	0.489	170	11/18/2016
313384G60	52739	Federal Home Loan Discount		04/27/2016	3,000,000.00	2,996,115.00	2,995,072.50	0.405	AA	0.406	111	09/20/2016
313384C23	52740	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,997,420.00	2,996,940.00	0.340	AA	0.340	75	08/15/2016
313384M48	52743	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,994,660.00	2,993,175.00	0.450	AA	0.451	149	10/28/2016
313384N39	52744	Federal Home Loan Discount		05/06/2016	3,000,000.00	2,993,382.00	2,993,099.17	0.455	AA	0.456	156	11/04/2016
313384P52	52745	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,992,959.00	2,993,124.17	0.446	AA	0.457	166	11/14/2016
313384M97	52747	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,993,469.00	2,993,656.67	0.440	AA	0.441	154	11/02/2016
313384L49	52748	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,994,948.00	2,994,670.00	0.410	AA	0.411	141	10/20/2016
313384K99	52749	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,995,056.00	2,994,772.50	0.410	AA	0.411	138	10/17/2016
313384N70	52751	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,993,214.00	2,992,935.83	0.490	AA	0.491	160	11/08/2016
313384N62	52752	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,993,256.00	2,992,976.67	0.490	AA	0.491	159	11/07/2016
313384D89	52753	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,996,937.00	2,996,529.17	0.425	AA	0.425	89	08/29/2016
313384ZW2	52754	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,998,482.00	2,998,186.67	0.340	AA	0.340	55	07/26/2016
313384P78	52755	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,992,875.00	2,992,477.50	0.510	AA	0.511	168	11/16/2016
313384L80	52756	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,994,804.00	2,993,455.00	0.510	AA	0.511	145	10/24/2016
313384C49	52757	Federal Home Loan Discount		05/24/2016	3,000,000.00	2,997,351.00	2,996,883.33	0.440	AA	0.440	77	08/17/2016
313384Q69	52758	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,992,578.00	2,991,658.33	0.550	AA	0.552	175	11/23/2016
313384ZW2	52759	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,998,482.00	2,998,191.67	0.350	AA	0.350	55	07/26/2016
313384D55	52760	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,997,039.00	2,996,667.50	0.430	AA	0.430	86	08/26/2016
313384D55	52761	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,997,039.00	2,996,667.50	0.430	AA	0.430	86	08/26/2016
313384Q69	52762	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,992,578.00	2,991,810.00	0.540	AA	0.541	175	11/23/2016
313384Q69	52763	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,992,578.00	2,991,324.67	0.572	AA	0.574	175	11/23/2016
313384S91	52764	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,991,594.00	2,990,000.00	0.600	AA	0.614	194	12/12/2016

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2016**

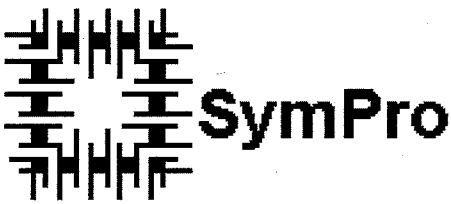
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384L80	52765	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,994,804.00	2,993,456.67	0.520	AA	0.521	145	10/24/2016
313384P60	52766	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,992,917.00	2,991,758.33	0.575	AA	0.577	167	11/15/2016
313384D30	52767	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,997,108.00	2,996,662.50	0.450	AA	0.451	84	08/24/2016
313396YN7	52594	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,999,577.00	2,991,687.51	0.525	AA	0.535	23	06/24/2016
313396YJ6	52599	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,999,649.00	2,991,862.50	0.525	AA	0.535	19	06/20/2016
313396YR8	52600	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,999,520.00	2,991,556.25	0.525	AA	0.535	26	06/27/2016
313396YF4	52640	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,999,706.00	2,995,535.01	0.380	AA	0.381	16	06/17/2016
313396YJ6	52641	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,999,649.00	2,995,440.00	0.380	AA	0.381	19	06/20/2016
313396YF4	52643	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,999,706.00	2,995,535.00	0.380	AA	0.381	16	06/17/2016
313396YS6	52652	FREDDIE DISCOUNT		02/23/2016	3,000,000.00	2,999,502.00	2,995,905.00	0.390	AA	0.391	27	06/28/2016
313396YR8	52653	FREDDIE DISCOUNT		02/23/2016	3,000,000.00	2,999,520.00	2,995,937.50	0.390	AA	0.391	26	06/27/2016
313396L43	52692	FREDDIE DISCOUNT		03/30/2016	3,000,000.00	2,994,948.00	2,992,860.00	0.420	AA	0.430	141	10/20/2016
313588XW0	52576	Fannie Mae Discount		12/10/2015	3,000,000.00	2,999,871.00	2,990,950.00	0.600	AA	0.602	7	06/08/2016
313588YD1	52595	Fannie Mae Discount		12/17/2015	3,000,000.00	2,999,742.00	2,991,553.33	0.560	AA	0.562	14	06/15/2016
313588YD1	52597	Fannie Mae Discount		12/17/2015	3,000,000.00	2,999,742.00	2,991,704.17	0.550	AA	0.552	14	06/15/2016
313588ZN8	52621	Fannie Mae Discount		12/29/2015	3,000,000.00	2,998,704.00	2,990,741.67	0.550	AA	0.561	47	07/18/2016
313588YT6	52624	Fannie Mae Discount		12/31/2015	3,000,000.00	2,999,484.00	2,992,307.50	0.510	AA	0.511	28	06/29/2016
313588R64	52750	Fannie Mae Discount		05/19/2016	3,000,000.00	2,992,071.00	2,991,751.68	0.505	AA	0.517	183	12/01/2016
<b>Subtotal and Average</b>			<b>333,363,543.00</b>		<b>344,723,000.00</b>	<b>344,339,049.50</b>	<b>343,991,084.18</b>			<b>0.459</b>	<b>92</b>	
<b>Medium Term Notes</b>												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,029,728.00	1,998,795.38	2.200	A	2.193	1,006	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	2,002,760.00	1,996,582.87	1.125	AA	1.212	615	02/06/2018
<b>Subtotal and Average</b>			<b>3,995,281.97</b>		<b>4,000,000.00</b>	<b>4,032,488.00</b>	<b>3,995,378.25</b>			<b>1.703</b>	<b>811</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity			61,000,000.00	61,000,000.00	61,000,000.00	0.440	AAA	0.434	1	
SYS50863	50863	Invesco			30,110,000.00	30,110,000.00	30,110,000.00	0.450	AAA	0.444	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Prime Instituti			45,000,000.00	45,000,000.00	45,000,000.00	0.380	AAA	0.375	1	
<b>Subtotal and Average</b>			<b>162,271,290.32</b>		<b>136,110,000.00</b>	<b>136,110,000.00</b>	<b>136,110,000.00</b>			<b>0.417</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			60,000,000.00	60,013,263.60	60,000,000.00	0.552		0.544	1	
<b>Subtotal and Average</b>			<b>64,032,258.06</b>		<b>60,000,000.00</b>	<b>60,013,263.60</b>	<b>60,000,000.00</b>			<b>0.544</b>	<b>1</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Negotiable CD's</b>												
62478TND7	52642	MUFG Union Bank NA		01/28/2016	3,000,000.00	3,000,012.00	3,000,000.00	0.500	A-1	0.500	0	06/01/2016
62478TPG8	52670	MUFG Union Bank NA		03/21/2016	3,000,000.00	3,001,392.00	3,000,000.00	0.750	A-1	0.740	132	10/11/2016
62478TPN3	52687	MUFG Union Bank NA		03/29/2016	3,000,000.00	3,000,840.00	3,000,000.00	0.580	A-1	0.572	44	07/15/2016
62478TQH5	52718	MUFG Union Bank NA		04/19/2016	3,000,000.00	3,000,834.00	3,000,000.00	0.560	A-1	0.560	61	08/01/2016
<b>Subtotal and Average</b>			<b>12,000,000.00</b>		<b>12,000,000.00</b>	<b>12,003,078.00</b>	<b>12,000,000.00</b>			<b>0.593</b>	<b>59</b>	
<b>California State-GOB</b>												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,305,850.00	3,281,896.67	5.000	AA	1.115	913	12/01/2018
<b>Subtotal and Average</b>			<b>3,286,291.84</b>		<b>3,000,000.00</b>	<b>3,305,850.00</b>	<b>3,281,896.67</b>			<b>1.115</b>	<b>913</b>	
<b>State of California Revenue Bonds</b>												
13068LLC7	52192	State of California		11/20/2013	700,000.00	742,189.00	738,478.62	5.000	A	1.016	518	11/01/2017
<b>Subtotal and Average</b>			<b>739,537.33</b>		<b>700,000.00</b>	<b>742,189.00</b>	<b>738,478.62</b>			<b>1.016</b>	<b>518</b>	
<b>Total and Average</b>			<b>725,989,345.89</b>		<b>699,833,000.00</b>	<b>699,855,833.60</b>	<b>699,356,708.95</b>			<b>0.559</b>	<b>165</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
May 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		4,898.33	4,898.33				0
				Subtotal		4,898.33	4,898.33				
		<b>Total Cash and Investments</b>	<b>725,989,345.89</b>		<b>699,833,000.00</b>	<b>699,860,731.93</b>	<b>699,361,607.28</b>			<b>0.559</b>	<b>165</b>

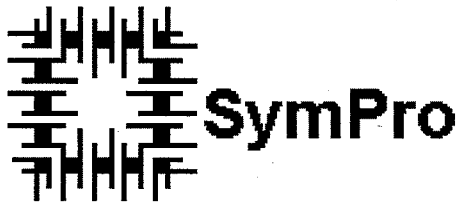


**City Pool Portfolio**  
**Aging Report**  
**By Maturity Date**  
**As of June 1, 2016**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 06/01/2016 - 06/01/2016 )	6 Maturities	0 Payments	199,110,000.00	28.45%	199,110,000.00	199,123,275.60
Aging Interval:	1 - 30 days	( 06/02/2016 - 07/01/2016 )	22 Maturities	0 Payments	66,000,000.00	9.43%	65,864,425.87	65,992,686.00
Aging Interval:	31 - 90 days	( 07/02/2016 - 08/30/2016 )	42 Maturities	0 Payments	128,000,000.00	18.29%	127,816,847.44	127,920,799.00
Aging Interval:	91 - 180 days	( 08/31/2016 - 11/28/2016 )	55 Maturities	0 Payments	165,723,000.00	23.68%	165,363,319.88	165,462,389.50
Aging Interval:	181 - 360 days	( 11/29/2016 - 05/27/2017 )	13 Maturities	0 Payments	39,000,000.00	5.57%	38,947,507.26	38,981,952.00
Aging Interval:	361 - 1080 days	( 05/28/2017 - 05/17/2019 )	32 Maturities	0 Payments	96,000,000.00	13.72%	96,254,608.50	96,374,362.50
Aging Interval:	1081 days and after	( 05/18/2019 - )	2 Maturities	0 Payments	6,000,000.00	0.86%	6,000,000.00	6,000,369.00
<b>Total for</b>			<b>172 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>699,356,708.95</b>	<b>699,855,833.60</b>





**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
April 30, 2016**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	154,300,000.00	154,414,484.30	154,233,288.03	21.90	1,056	544	0.873	0.885
Federal Agency Issues - Discount	329,723,000.00	329,397,402.90	329,017,985.31	46.71	162	97	0.463	0.469
Medium Term Notes	4,000,000.00	4,051,026.00	3,995,172.41	0.57	1,475	842	1.703	1.726
Money Market	136,110,000.00	136,110,000.00	136,110,000.00	19.32	1	1	0.418	0.424
Local Agency Investment Funds	65,000,000.00	65,014,368.90	65,000,000.00	9.23	1	1	0.518	0.525
Negotiable CD's	12,000,000.00	12,004,524.00	12,000,000.00	1.70	135	90	0.593	0.601
California State-GOB	3,000,000.00	3,326,160.00	3,291,293.23	0.47	1,710	944	1.115	1.131
State of California Revenue Bonds	700,000.00	745,129.00	740,742.07	0.11	1,442	549	1.016	1.031
<b>Investments</b>	<b>704,833,000.00</b>	<b>705,063,095.10</b>	<b>704,388,481.05</b>	<b>100.00%</b>	<b>327</b>	<b>176</b>	<b>0.562</b>	<b>0.570</b>
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		12,919.16	12,919.16					
Subtotal		12,919.16	12,919.16					
<b>Total Cash and Investments</b>	<b>704,833,000.00</b>	<b>705,076,014.26</b>	<b>704,401,400.21</b>		<b>327</b>	<b>176</b>	<b>0.562</b>	<b>0.570</b>

<b>Total Earnings</b>	<b>April 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	324,820.45	2,080,172.41
<b>Average Daily Balance</b>	<b>698,283,878.37</b>	<b>511,232,848.68</b>
<b>Effective Rate of Return</b>	<b>0.57%</b>	<b>0.49%</b>

Katano Kasaine, Treasury Manager

Reporting period 04/01/2016-04/30/2016

Run Date: 07/11/2016 - 13:18

Portfolio POOL  
AP  
PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.3a

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
April 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EA4G0	52024	FEDERAL FARM CREDIT BANK		10/11/2012	3,000,000.00	2,999,163.00	2,999,685.19	0.700	AA	0.702	345	04/11/2017
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,997,165.00	2,999,661.08	0.820	AA	0.816	590	12/12/2017
3133ECAK0	52082	FEDERAL FARM CREDIT BANK		01/04/2013	3,000,000.00	3,000,006.00	2,999,431.86	0.670	AA	0.682	323	03/20/2017
3133ECLG7	52153	FEDERAL FARM CREDIT BANK		04/17/2013	3,000,000.00	2,997,621.00	2,999,855.83	0.690	AA	0.686	351	04/17/2017
3133ECNT7	52159	FEDERAL FARM CREDIT BANK		05/07/2013	3,000,000.00	2,998,593.00	3,000,000.00	0.540	AA	0.533	190	11/07/2016
3133ECNT7	52160	FEDERAL FARM CREDIT BANK		05/07/2013	3,000,000.00	2,998,593.00	2,999,933.57	0.540	AA	0.537	190	11/07/2016
3133ECQT4	52166	FEDERAL FARM CREDIT BANK		06/04/2013	4,000,000.00	4,000,008.00	3,996,072.08	0.750	AA	0.831	394	05/30/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,014,703.00	2,999,113.33	1.160	AA	1.164	540	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	3,000,021.00	2,980,877.28	1.240	AA	1.480	926	11/13/2018
3133EEEE6	52371	FEDERAL FARM CREDIT BANK		12/09/2014	3,000,000.00	3,000,018.00	3,000,000.00	0.590	AA	0.582	222	12/09/2016
3133EELR9	52412	FEDERAL FARM CREDIT BANK		01/27/2015	3,000,000.00	2,997,870.00	3,000,000.00	0.625	AA	0.616	271	01/27/2017
3133ECPA2	52415	FEDERAL FARM CREDIT BANK		02/13/2015	3,000,000.00	2,998,026.00	2,996,257.37	1.070	AA	1.126	652	02/12/2018
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	2,994,672.00	3,000,000.00	0.810	AA	0.799	515	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,997,975.00	3,000,000.00	0.730	AA	0.720	530	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,997,165.00	2,984,584.02	0.820	AA	1.127	590	12/12/2017
3133EFTB3	52628	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	3,000,027.00	2,998,793.16	1.020	AA	1.035	502	09/15/2017
313381K61	52085	FEDERAL HOME LOAN BANK		01/09/2013	3,000,000.00	2,998,371.00	3,000,000.00	0.580	AA	0.572	253	01/09/2017
313383DL2	52167	FEDERAL HOME LOAN BANK		06/17/2013	4,300,000.00	4,300,133.30	4,293,326.42	0.750	AA	0.882	400	06/05/2017
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	5,005,785.00	4,998,600.67	0.875	AA	0.875	687	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,996,277.00	3,000,000.00	1.050	AA	1.036	880	09/28/2018
3130A7QR9	52700	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	2,999,568.00	2,999,704.38	0.450	AA	0.466	159	10/07/2016
3130A7QR9	52701	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	2,999,568.00	2,999,704.56	0.450	AA	0.466	159	10/07/2016
3130A3HG2	52726	FEDERAL HOME LOAN BANK		04/22/2016	3,000,000.00	3,001,869.00	3,002,372.98	0.625	AA	0.473	201	11/18/2016
3130A7UH6	52738	FEDERAL HOME LOAN BANK		04/26/2016	3,000,000.00	3,000,024.00	2,999,845.42	0.480	AA	0.484	178	10/26/2016
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	3,002,235.00	2,999,925.47	0.625	AA	0.709	184	11/01/2016
3137EADQ9	52098	FEDERAL HOME LOAN MTG CORP		03/07/2013	3,000,000.00	3,000,261.00	3,000,022.84	0.500	AA	0.470	12	05/13/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,007,650.00	2,997,609.53	1.000	AA	1.055	424	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,005,241.00	3,000,000.00	0.700	AA	0.690	243	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP		09/29/2014	3,000,000.00	3,001,797.00	3,000,000.00	0.650	AA	0.641	151	09/29/2016
3134G7J28	52533	FEDERAL HOME LOAN MTG CORP		09/30/2015	3,000,000.00	3,003,786.00	3,000,000.00	1.250	AA	1.233	1,613	09/30/2020
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,997,978.00	3,000,000.00	0.800	AA	0.789	544	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,995,602.00	3,000,000.00	0.750	AA	0.740	544	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	3,000,555.00	3,000,000.00	0.700	AA	0.690	453	07/28/2017
3134G8JL4	52648	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	3,000,519.00	3,000,000.00	1.000	AA	0.986	638	01/29/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,045.00	3,000,000.00	1.150	AA	1.132	939	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,998,437.00	3,000,000.00	1.050	AA	1.036	666	02/26/2018

Portfolio POOL  
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**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,998,437.00	3,000,000.00	1.050	AA	1.036	666	02/26/2018
3134G8LT4	52694	FEDERAL HOME LOAN MTG CORP		03/30/2016	3,000,000.00	2,998,071.00	3,000,000.00	1.200	AA	1.183	845	08/24/2018
3134G8X79	52698	FEDERAL HOME LOAN MTG CORP		04/04/2016	3,000,000.00	2,999,469.00	3,000,000.00	0.750	AA	0.740	1,251	10/04/2019
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,995,971.00	2,995,446.57	0.750	AA	1.088	708	04/09/2018
3134G9DB0	52742	FEDERAL HOME LOAN MTG CORP		04/29/2016	3,000,000.00	2,999,994.00	3,000,000.00	0.750	AA	1.047	1,093	04/29/2019
3136G1M30	52163	FEDERAL NATIONAL MORTGAGE		05/22/2013	3,000,000.00	2,997,900.00	2,999,947.36	0.520	AA	0.516	205	11/22/2016
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,014,475.00	3,004,386.66	1.250	AA	1.036	274	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,070,461.00	2,992,061.18	1.875	AA	1.948	1,024	02/19/2019
3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,001,566.00	3,000,000.00	0.750	AA	0.699	880	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,001,566.00	3,000,000.00	0.750	AA	0.699	880	09/28/2018
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,000,693.00	3,000,000.00	0.750	AA	0.740	1,031	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,000,693.00	3,000,000.00	0.750	AA	1.713	1,031	02/26/2019
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,017,727.00	2,996,422.82	1.250	AA	1.350	381	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,010,134.00	2,999,646.40	1.000	AA	0.995	516	09/29/2017
<b>Subtotal and Average</b>			<b>152,630,760.50</b>		<b>154,300,000.00</b>	<b>154,414,484.30</b>	<b>154,233,288.03</b>			<b>0.873</b>	<b>544</b>	
<b>Federal Agency Issues - Discount</b>												
313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,995,314.00	2,987,225.00	0.420	AA	0.428	149	09/27/2016
313384XJ3	52580	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,999,478.00	2,992,162.50	0.570	AA	0.571	26	05/27/2016
313384XG9	52585	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,999,520.00	2,992,575.00	0.550	AA	0.551	24	05/25/2016
313384XH7	52586	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,999,499.00	2,992,529.17	0.550	AA	0.551	25	05/26/2016
313384XJ3	52587	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,999,478.00	2,992,483.33	0.550	AA	0.551	26	05/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,991,681.00	2,976,333.33	0.800	AA	0.818	218	12/05/2016
313384XJ3	52590	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,999,478.00	2,992,529.17	0.550	AA	0.551	26	05/27/2016
313384XW4	52592	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,121.00	2,992,025.00	0.550	AA	0.551	38	06/08/2016
313384XW4	52593	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,121.00	2,992,025.00	0.550	AA	0.551	38	06/08/2016
313384WY1	52596	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,688.00	2,993,413.33	0.520	AA	0.521	16	05/17/2016
313384WX3	52601	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,709.00	2,993,205.00	0.540	AA	0.541	15	05/16/2016
313384WY1	52602	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,688.00	2,993,413.33	0.520	AA	0.521	16	05/17/2016
313384WY1	52603	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,688.00	2,993,413.32	0.520	AA	0.521	16	05/17/2016
313384XB0	52610	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,999,625.00	2,993,455.00	0.510	AA	0.511	19	05/20/2016
313384XF1	52613	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,999,541.00	2,993,586.67	0.520	AA	0.521	23	05/24/2016
313384XQ7	52614	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,999,265.00	2,992,804.17	0.550	AA	0.551	32	06/02/2016
313384XR5	52615	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,999,241.00	2,992,495.00	0.570	AA	0.571	33	06/03/2016
313384YN3	52620	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,998,740.00	2,992,138.33	0.530	AA	0.531	54	06/24/2016
313384ZS1	52629	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,997,840.00	2,990,526.67	0.580	AA	0.589	82	07/22/2016

**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384ZS1	52630	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,997,840.00	2,990,526.67	0.580	AA	0.589	82	07/22/2016
313384ZH5	52633	Federal Home Loan Discount		01/13/2016	5,000,000.00	4,996,800.00	4,985,743.33	0.564	AA	0.566	73	07/13/2016
313384YN3	52635	Federal Home Loan Discount		01/21/2016	3,000,000.00	2,998,740.00	2,994,575.00	0.420	AA	0.421	54	06/24/2016
313384D89	52636	Federal Home Loan Discount		01/22/2016	3,000,000.00	2,996,628.00	2,989,916.67	0.550	AA	0.559	120	08/29/2016
313384ZS1	52638	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,997,840.00	2,992,772.50	0.490	AA	0.491	82	07/22/2016
313384ZX0	52639	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,997,708.00	2,992,416.67	0.500	AA	0.501	87	07/27/2016
313384XE4	52645	Federal Home Loan Discount		01/29/2016	3,000,000.00	2,999,562.00	2,996,070.84	0.410	AA	0.411	22	05/23/2016
313384XE4	52646	Federal Home Loan Discount		01/29/2016	3,000,000.00	2,999,562.00	2,996,070.83	0.410	AA	0.411	22	05/23/2016
313384XB0	52650	Federal Home Loan Discount		02/09/2016	3,000,000.00	2,999,625.00	2,996,717.50	0.390	AA	0.390	19	05/20/2016
313384D30	52654	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,996,769.00	2,992,568.33	0.490	AA	0.491	115	08/24/2016
313384XG9	52655	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,999,520.00	2,997,042.50	0.390	AA	0.390	24	05/25/2016
313384ZN2	52661	Federal Home Loan Discount		02/29/2016	3,000,000.00	2,997,948.00	2,995,333.33	0.400	AA	0.401	78	07/18/2016
313384F38	52662	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,995,884.00	2,992,265.00	0.510	AA	0.511	131	09/09/2016
313384F38	52663	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,995,884.00	2,992,189.17	0.515	AA	0.516	131	09/09/2016
313384F87	52664	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,995,725.00	2,991,506.67	0.560	AA	0.562	136	09/14/2016
313384F87	52665	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,995,725.00	2,991,430.83	0.565	AA	0.567	136	09/14/2016
313384F38	52666	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,995,884.00	2,992,583.33	0.500	AA	0.501	131	09/09/2016
313384ZK8	52667	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,998,026.00	2,995,730.00	0.420	AA	0.421	75	07/15/2016
313384YL7	52668	Federal Home Loan Discount		03/18/2016	3,000,000.00	2,998,788.00	2,997,080.01	0.365	AA	0.365	52	06/22/2016
313384YR4	52671	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,998,671.00	2,997,019.17	0.365	AA	0.365	57	06/27/2016
313384ZN2	52672	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,997,948.00	2,996,430.00	0.360	AA	0.360	78	07/18/2016
313384YN3	52673	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,998,740.00	2,997,110.42	0.365	AA	0.365	54	06/24/2016
313384ZN2	52674	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,997,948.00	2,996,430.00	0.360	AA	0.360	78	07/18/2016
313384B73	52675	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,997,111.00	2,995,173.75	0.405	AA	0.406	103	08/12/2016
313384C23	52676	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,997,024.00	2,995,072.50	0.405	AA	0.406	106	08/15/2016
313384G94	52677	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,995,440.00	2,992,541.67	0.500	AA	0.501	145	09/23/2016
313384H85	52678	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,995,218.00	2,992,405.00	0.490	AA	0.502	152	09/30/2016
313384J67	52679	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,994,636.00	2,992,800.00	0.450	AA	0.461	158	10/06/2016
313384R35	52680	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,992,299.00	2,989,791.67	0.500	AA	0.511	211	11/28/2016
313384C49	52681	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,996,967.00	2,994,793.33	0.440	AA	0.441	108	08/17/2016
313384K40	52682	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,994,432.00	2,992,575.00	0.450	AA	0.461	164	10/12/2016
313384YU7	52683	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,599.00	2,997,180.00	0.360	AA	0.360	60	06/30/2016
313384K65	52684	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,994,363.00	2,992,500.00	0.450	AA	0.460	166	10/14/2016
313384L49	52686	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,994,156.00	2,992,312.50	0.450	AA	0.460	172	10/20/2016
313384ZW2	52688	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,997,732.00	2,996,231.67	0.380	AA	0.380	86	07/26/2016
313384ZZ5	52689	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,997,654.00	2,996,238.33	0.370	AA	0.370	89	07/29/2016

Portfolio POOL  
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**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384K99	52690	Federal Home Loan Discount		03/29/2016	1,723,000.00	1,719,703.90	1,717,972.67	0.520	AA	0.532	169	10/17/2016
313384E88	52691	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,995,977.00	2,993,828.33	0.460	AA	0.461	128	09/06/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,991,834.00	2,989,750.00	0.500	AA	0.511	214	12/01/2016
313384L31	52695	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,994,192.00	2,992,387.50	0.450	AA	0.460	171	10/19/2016
313384J42	52696	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,994,705.00	2,992,908.75	0.465	AA	0.474	156	10/04/2016
313384J42	52697	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,994,705.00	2,992,908.75	0.465	AA	0.474	156	10/04/2016
313384K40	52702	Federal Home Loan Discount		04/13/2016	3,000,000.00	2,994,432.00	2,993,281.17	0.443	AA	0.444	164	10/12/2016
313384ZQ5	52704	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,997,894.00	2,997,251.67	0.340	AA	0.340	80	07/20/2016
313384ZH5	52705	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,998,080.00	2,997,450.00	0.340	AA	0.340	73	07/13/2016
313384ZH5	52706	Federal Home Loan Discount		04/14/2016	3,000,000.00	2,998,080.00	2,997,450.00	0.340	AA	0.340	73	07/13/2016
313384ZK8	52707	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,998,026.00	2,997,376.17	0.346	AA	0.346	75	07/15/2016
313384K65	52708	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,994,363.00	2,992,841.33	0.472	AA	0.473	166	10/14/2016
313384L56	52709	Federal Home Loan Discount		04/15/2016	5,000,000.00	4,990,205.00	4,987,400.00	0.480	AA	0.489	173	10/21/2016
313384ZP7	52710	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,997,921.00	2,997,308.33	0.340	AA	0.340	79	07/19/2016
313384ZW2	52711	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,997,732.00	2,997,112.50	0.350	AA	0.350	86	07/26/2016
313384D48	52712	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,996,742.00	2,996,237.50	0.350	AA	0.350	116	08/25/2016
313384C64	52713	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,996,913.00	2,996,310.00	0.360	AA	0.360	110	08/19/2016
313384D30	52714	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,996,769.00	2,996,266.67	0.350	AA	0.350	115	08/24/2016
313384ZV4	52715	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,997,759.00	2,997,141.67	0.350	AA	0.350	85	07/25/2016
313384C49	52716	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,996,967.00	2,996,370.00	0.360	AA	0.360	108	08/17/2016
313384K40	52717	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,994,432.00	2,993,362.50	0.450	AA	0.451	164	10/12/2016
313384C64	52719	Federal Home Loan Discount		04/19/2016	3,000,000.00	2,996,913.00	2,996,441.67	0.350	AA	0.350	110	08/19/2016
313384D48	52720	Federal Home Loan Discount		04/19/2016	3,000,000.00	2,996,742.00	2,996,266.67	0.350	AA	0.350	116	08/25/2016
313384L31	52722	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,994,192.00	2,993,363.34	0.440	AA	0.441	171	10/19/2016
313384B57	52723	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,997,168.00	2,996,947.50	0.330	AA	0.330	101	08/10/2016
313384L56	52724	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,994,123.00	2,993,144.67	0.452	AA	0.453	173	10/21/2016
313384L56	52725	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,994,123.00	2,993,144.67	0.452	AA	0.453	173	10/21/2016
313384ZS1	52729	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,997,840.00	2,997,543.33	0.335	AA	0.335	82	07/22/2016
313384N96	52730	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,959.00	2,992,703.33	0.440	AA	0.448	193	11/10/2016
313384P94	52731	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,668.00	2,991,720.00	0.480	AA	0.489	201	11/18/2016
313384P94	52732	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,668.00	2,991,720.00	0.480	AA	0.489	201	11/18/2016
313384Q44	52733	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,557.00	2,991,600.00	0.480	AA	0.489	204	11/21/2016
313384Q51	52734	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,521.00	2,991,560.00	0.480	AA	0.489	205	11/22/2016
313384P94	52735	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,992,668.00	2,991,720.00	0.480	AA	0.489	201	11/18/2016
313384G60	52739	Federal Home Loan Discount		04/27/2016	3,000,000.00	2,995,536.00	2,995,072.50	0.405	AA	0.406	142	09/20/2016
313384C23	52740	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,997,024.00	2,996,940.00	0.340	AA	0.340	106	08/15/2016

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
April 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384M48	52743	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,993,883.00	2,993,175.00	0.450	AA	0.451	180	10/28/2016
313396WJ8	52584	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,999,979.00	2,994,166.67	0.500	AA	0.501	2	05/03/2016
313396YN7	52594	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,998,740.00	2,991,687.51	0.525	AA	0.535	54	06/24/2016
313396YJ6	52599	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,998,836.00	2,991,862.50	0.525	AA	0.535	50	06/20/2016
313396YR8	52600	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,998,671.00	2,991,556.25	0.525	AA	0.535	57	06/27/2016
313396WZ2	52608	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,999,667.00	2,993,540.00	0.510	AA	0.511	17	05/18/2016
313396XG3	52609	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,999,520.00	2,993,242.50	0.510	AA	0.511	24	05/25/2016
313396YF4	52640	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,998,908.00	2,995,535.01	0.380	AA	0.381	47	06/17/2016
313396YJ6	52641	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,998,836.00	2,995,440.00	0.380	AA	0.381	50	06/20/2016
313396YF4	52643	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,998,908.00	2,995,535.00	0.380	AA	0.381	47	06/17/2016
313396YS6	52652	FREDDIE DISCOUNT		02/23/2016	3,000,000.00	2,998,647.00	2,995,905.00	0.390	AA	0.391	58	06/28/2016
313396YR8	52653	FREDDIE DISCOUNT		02/23/2016	3,000,000.00	2,998,671.00	2,995,937.50	0.390	AA	0.391	57	06/27/2016
313396L43	52692	FREDDIE DISCOUNT		03/30/2016	3,000,000.00	2,994,156.00	2,992,860.00	0.420	AA	0.430	172	10/20/2016
313588XW0	52576	Fannie Mae Discount		12/10/2015	3,000,000.00	2,999,121.00	2,990,950.00	0.600	AA	0.602	38	06/08/2016
313588YD1	52595	Fannie Mae Discount		12/17/2015	3,000,000.00	2,998,956.00	2,991,553.33	0.560	AA	0.562	45	06/15/2016
313588YD1	52597	Fannie Mae Discount		12/17/2015	3,000,000.00	2,998,956.00	2,991,704.17	0.550	AA	0.552	45	06/15/2016
313588ZN8	52621	Fannie Mae Discount		12/29/2015	3,000,000.00	2,997,948.00	2,990,741.67	0.550	AA	0.561	78	07/18/2016
313588YT6	52624	Fannie Mae Discount		12/31/2015	3,000,000.00	2,998,755.00	2,992,307.50	0.510	AA	0.511	59	06/29/2016
<b>Subtotal and Average</b>			<b>300,143,707.31</b>		<b>329,723,000.00</b>	<b>329,397,402.90</b>	<b>329,017,985.31</b>			<b>0.463</b>	<b>97</b>	
<b>Medium Term Notes</b>												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,046,754.00	1,998,758.98	2.200	A	2.193	1,037	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	2,004,272.00	1,996,413.43	1.125	AA	1.212	646	02/06/2018
<b>Subtotal and Average</b>			<b>3,995,072.92</b>		<b>4,000,000.00</b>	<b>4,051,026.00</b>	<b>3,995,172.41</b>			<b>1.703</b>	<b>842</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity			66,000,000.00	66,000,000.00	66,000,000.00	0.440	AAA	0.434	1	
SYS50863	50863	Invesco			22,110,000.00	22,110,000.00	22,110,000.00	0.450	AAA	0.444	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Prime Instituti			48,000,000.00	48,000,000.00	48,000,000.00	0.390	AAA	0.385	1	
<b>Subtotal and Average</b>			<b>157,776,666.67</b>		<b>136,110,000.00</b>	<b>136,110,000.00</b>	<b>136,110,000.00</b>			<b>0.418</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,014,368.90	65,000,000.00	0.525		0.518	1	
<b>Subtotal and Average</b>			<b>65,000,000.00</b>		<b>65,000,000.00</b>	<b>65,014,368.90</b>	<b>65,000,000.00</b>			<b>0.518</b>	<b>1</b>	

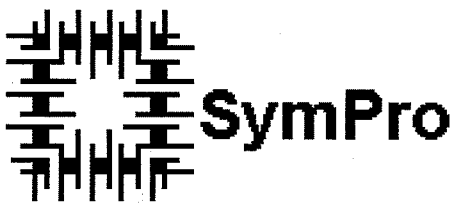
**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
April 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Negotiable CD's</b>												
62478TND7	52642	MUFG Union Bank NA		01/28/2016	3,000,000.00	3,000,612.00	3,000,000.00	0.500	A-1	0.500	31	06/01/2016
62478TPG8	52670	MUFG Union Bank NA		03/21/2016	3,000,000.00	3,001,773.00	3,000,000.00	0.750	A-1	0.740	163	10/11/2016
62478TPN3	52687	MUFG Union Bank NA		03/29/2016	3,000,000.00	3,001,209.00	3,000,000.00	0.580	A-1	0.572	75	07/15/2016
62478TQH5	52718	MUFG Union Bank NA		04/19/2016	3,000,000.00	3,000,930.00	3,000,000.00	0.560	A-1	0.560	92	08/01/2016
<b>Subtotal and Average</b>			<b>14,700,000.00</b>		<b>12,000,000.00</b>	<b>12,004,524.00</b>	<b>12,000,000.00</b>			<b>0.593</b>	<b>90</b>	
<b>California State-GOB</b>												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,326,160.00	3,291,293.23	5.000	AA	1.115	944	12/01/2018
<b>Subtotal and Average</b>			<b>3,295,834.90</b>		<b>3,000,000.00</b>	<b>3,326,160.00</b>	<b>3,291,293.23</b>			<b>1.115</b>	<b>944</b>	
<b>State of California Revenue Bonds</b>												
13068LLC7	52192	State of California		11/20/2013	700,000.00	745,129.00	740,742.07	5.000	A	1.016	549	11/01/2017
<b>Subtotal and Average</b>			<b>741,836.07</b>		<b>700,000.00</b>	<b>745,129.00</b>	<b>740,742.07</b>			<b>1.016</b>	<b>549</b>	
<b>Total and Average</b>			<b>698,283,878.37</b>		<b>704,833,000.00</b>	<b>705,063,095.10</b>	<b>704,388,481.05</b>			<b>0.562</b>	<b>176</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
April 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		12,919.16	12,919.16				0
				Subtotal		12,919.16	12,919.16				
		<b>Total Cash and Investments</b>	<b>698,283,878.37</b>		<b>704,833,000.00</b>	<b>705,076,014.26</b>	<b>704,401,400.21</b>			<b>0.562</b>	<b>176</b>

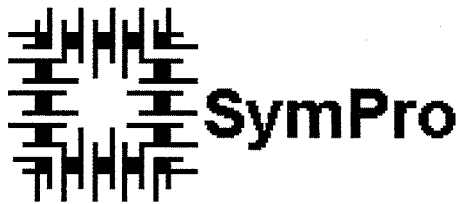




**City Pool Portfolio**  
**Aging Report**  
**By Maturity Date**  
**As of May 1, 2016**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 05/01/2016 - 05/01/2016 )	5 Maturities	0 Payments	201,110,000.00	28.53%	201,110,000.00	201,124,368.90
Aging Interval:	1 - 30 days	( 05/02/2016 - 05/31/2016 )	19 Maturities	0 Payments	57,000,000.00	8.09%	56,889,639.50	56,993,088.00
Aging Interval:	31 - 90 days	( 06/01/2016 - 07/30/2016 )	44 Maturities	0 Payments	134,000,000.00	19.01%	133,762,180.38	133,933,416.00
Aging Interval:	91 - 180 days	( 07/31/2016 - 10/28/2016 )	46 Maturities	0 Payments	138,723,000.00	19.68%	138,458,544.30	138,544,785.90
Aging Interval:	181 - 360 days	( 10/29/2016 - 04/26/2017 )	22 Maturities	0 Payments	66,000,000.00	9.36%	65,912,437.25	65,943,810.00
Aging Interval:	361 - 1080 days	( 04/27/2017 - 04/16/2019 )	33 Maturities	0 Payments	99,000,000.00	14.05%	99,255,679.62	99,520,377.30
Aging Interval:	1081 days and after	( 04/17/2019 - )	3 Maturities	0 Payments	9,000,000.00	1.28%	9,000,000.00	9,003,249.00
<b>Total for</b>			<b>172 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>704,388,481.05</b>	<b>705,063,095.10</b>



**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
June 30, 2016**

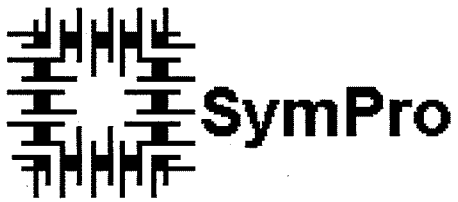
<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	42,000,000.00	41,989,083.00	41,937,795.42	82.82	116	39	0.407	0.413
Money Market	8,700,000.00	8,700,000.00	8,700,000.00	17.18	1	1	0.442	0.448
<b>Investments</b>	<b>50,700,000.00</b>	<b>50,689,083.00</b>	<b>50,637,795.42</b>	<b>100.00%</b>	<b>97</b>	<b>33</b>	<b>0.413</b>	<b>0.419</b>

<b>Total Earnings</b>	<b>June 30 Month Ending</b>	<b>Fiscal Year To Date</b>	<b>Fiscal Year Ending</b>
Current Year	18,758.51	101,123.67	101,123.67
<b>Average Daily Balance</b>	<b>53,739,420.75</b>	<b>31,378,496.09</b>	
<b>Effective Rate of Return</b>	<b>0.42%</b>	<b>0.32%</b>	

Katano Kasaine, Treasurer

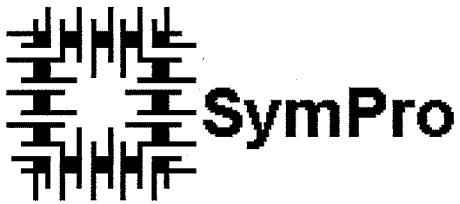
**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384A58	50937	Federal Home Loan Bank Discoun		01/11/2016	3,000,000.00	2,999,334.00	2,989,800.00	0.600	AA	0.618	32	08/02/2016
313384ZR3	50942	Federal Home Loan Bank Discoun		01/08/2016	3,000,000.00	2,999,718.00	2,990,575.00	0.580	AA	0.597	20	07/21/2016
313384ZA0	50960	Federal Home Loan Bank Discoun		03/30/2016	3,000,000.00	2,999,928.00	2,997,223.32	0.340	AA	0.345	5	07/06/2016
313384ZZ5	50961	Federal Home Loan Bank Discoun		03/29/2016	3,000,000.00	2,999,604.00	2,996,238.33	0.370	AA	0.376	28	07/29/2016
313384ZV4	50962	Federal Home Loan Bank Discoun		04/27/2016	3,000,000.00	2,999,661.00	2,997,626.67	0.320	AA	0.325	24	07/25/2016
313384D55	50964	Federal Home Loan Bank Discoun		05/27/2016	3,000,000.00	2,998,833.00	2,996,587.50	0.450	AA	0.457	56	08/26/2016
313384C64	50965	Federal Home Loan Bank Discoun		06/10/2016	3,000,000.00	2,998,980.00	2,998,104.18	0.325	AA	0.330	49	08/19/2016
313384C64	50966	Federal Home Loan Bank Discoun		06/10/2016	3,000,000.00	2,998,980.00	2,998,104.17	0.325	AA	0.330	49	08/19/2016
313384C64	50967	Federal Home Loan Bank Discoun		06/14/2016	3,000,000.00	2,998,980.00	2,998,185.00	0.330	AA	0.335	49	08/19/2016
313384C23	50968	Federal Home Loan Bank Discoun		06/16/2016	3,000,000.00	2,999,064.00	2,998,400.00	0.320	AA	0.325	45	08/15/2016
313384B73	50970	Federal Home Loan Bank Discoun		06/20/2016	3,000,000.00	2,999,124.00	2,998,608.75	0.315	AA	0.320	42	08/12/2016
313384D22	50971	Federal Home Loan Bank Discoun		06/24/2016	3,000,000.00	2,998,896.00	2,998,350.00	0.330	AA	0.335	53	08/23/2016
313588C52	50940	Fannie Mae Discount		01/05/2016	3,000,000.00	2,999,001.00	2,990,018.33	0.530	AA	0.546	48	08/18/2016
313588C60	50941	Fannie Mae Discount		01/05/2016	3,000,000.00	2,998,980.00	2,989,974.17	0.530	AA	0.546	49	08/19/2016
<b>Subtotal and Average</b>			<b>38,339,420.75</b>		<b>42,000,000.00</b>	<b>41,989,083.00</b>	<b>41,937,795.42</b>			<b>0.413</b>	<b>39</b>	
<b>Money Market</b>												
SYS50914	50914	FIDELITY			5,500,000.00	5,500,000.00	5,500,000.00	0.470	AAA	0.470	1	
SYS50800	50800	Invesco			3,200,000.00	3,200,000.00	3,200,000.00	0.410	AAA	0.410	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
<b>Subtotal and Average</b>			<b>15,400,000.00</b>		<b>8,700,000.00</b>	<b>8,700,000.00</b>	<b>8,700,000.00</b>			<b>0.448</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS20001	20001	LOCAL AGENCY INVESTMENTS			0.00	0.00	0.00	0.267		0.267	1	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Total and Average</b>			<b>53,739,420.75</b>		<b>50,700,000.00</b>	<b>50,689,083.00</b>	<b>50,637,795.42</b>			<b>0.419</b>	<b>33</b>	



**Successor Aging Report  
Aging Report  
By Maturity Date  
As of July 1, 2016**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 07/01/2016 - 07/01/2016 )	4 Maturities	0 Payments	8,700,000.00	17.16%	8,700,000.00	8,700,000.00
Aging Interval:	1 - 30 days	( 07/02/2016 - 07/31/2016 )	4 Maturities	0 Payments	12,000,000.00	23.67%	11,981,663.32	11,998,911.00
Aging Interval:	31 - 90 days	( 08/01/2016 - 09/29/2016 )	10 Maturities	0 Payments	30,000,000.00	59.17%	29,956,132.10	29,990,172.00
Aging Interval:	91 days and after	( 09/30/2016 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>18 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>50,637,795.42</b>	<b>50,689,083.00</b>



**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
May 31, 2016**

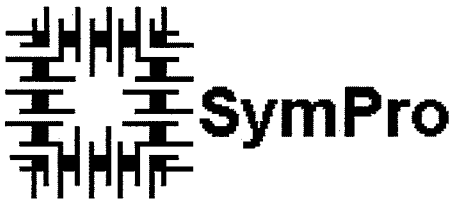
<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	30,000,000.00	29,983,110.00	29,944,546.64	81.72	137	55	0.441	0.447
Money Market	6,700,000.00	6,700,000.00	6,700,000.00	18.28	1	1	0.437	0.443
<b>Investments</b>	<b>36,700,000.00</b>	<b>36,683,110.00</b>	<b>36,644,546.64</b>	<b>100.00%</b>	<b>112</b>	<b>45</b>	<b>0.440</b>	<b>0.446</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	13,678.46	82,365.16
<b>Average Daily Balance</b>	<b>36,644,141.98</b>	<b>29,381,984.95</b>
<b>Effective Rate of Return</b>	<b>0.44%</b>	<b>0.30%</b>

Katano Kasaine, Treasurer

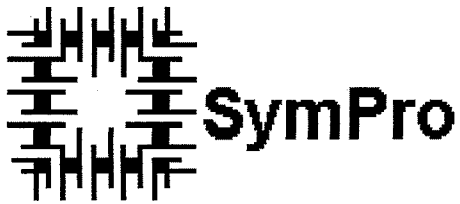
**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384A58	50937	Federal Home Loan Bank Discoun		01/11/2016	3,000,000.00	2,997,867.00	2,989,800.00	0.600	AA	0.618	62	08/02/2016
313384ZR3	50942	Federal Home Loan Bank Discoun		01/08/2016	3,000,000.00	2,998,620.00	2,990,575.00	0.580	AA	0.597	50	07/21/2016
313384YU7	50959	Federal Home Loan Bank Discoun		03/28/2016	3,000,000.00	2,999,466.00	2,997,180.00	0.360	AA	0.365	29	06/30/2016
313384ZA0	50960	Federal Home Loan Bank Discoun		03/30/2016	3,000,000.00	2,999,034.00	2,997,223.32	0.340	AA	0.345	35	07/06/2016
313384ZZ5	50961	Federal Home Loan Bank Discoun		03/29/2016	3,000,000.00	2,998,401.00	2,996,238.33	0.370	AA	0.376	58	07/29/2016
313384ZV4	50962	Federal Home Loan Bank Discoun		04/27/2016	3,000,000.00	2,998,509.00	2,997,626.67	0.320	AA	0.325	54	07/25/2016
313384YN3	50963	Federal Home Loan Bank Discoun		05/27/2016	3,000,000.00	2,999,577.00	2,999,323.32	0.290	AA	0.294	23	06/24/2016
313384D55	50964	Federal Home Loan Bank Discoun		05/27/2016	3,000,000.00	2,997,039.00	2,996,587.50	0.450	AA	0.457	86	08/26/2016
313588C52	50940	Fannie Mae Discount		01/05/2016	3,000,000.00	2,997,315.00	2,990,018.33	0.530	AA	0.546	78	08/18/2016
313588C60	50941	Fannie Mae Discount		01/05/2016	3,000,000.00	2,997,282.00	2,989,974.17	0.530	AA	0.546	79	08/19/2016
<b>Subtotal and Average</b>			<b>29,944,141.98</b>		<b>30,000,000.00</b>	<b>29,983,110.00</b>	<b>29,944,546.64</b>			<b>0.447</b>	<b>55</b>	
<b>Money Market</b>												
SYS50914	50914	FIDELITY			4,500,000.00	4,500,000.00	4,500,000.00	0.440	AAA	0.440	1	
SYS50800	50800	Invesco			2,200,000.00	2,200,000.00	2,200,000.00	0.450	AAA	0.450	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
<b>Subtotal and Average</b>			<b>6,700,000.00</b>		<b>6,700,000.00</b>	<b>6,700,000.00</b>	<b>6,700,000.00</b>			<b>0.443</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS20001	20001	LOCAL AGENCY INVESTMENTS			0.00	0.00	0.00	0.267		0.267	1	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Total and Average</b>			<b>36,644,141.98</b>		<b>36,700,000.00</b>	<b>36,683,110.00</b>	<b>36,644,546.64</b>			<b>0.446</b>	<b>45</b>	



**Successor Aging Report  
Aging Report  
By Maturity Date  
As of June 1, 2016**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 06/01/2016 - 06/01/2016 )	4 Maturities	0 Payments	6,700,000.00	18.26%	6,700,000.00	6,700,000.00
Aging Interval:	1 - 30 days	( 06/02/2016 - 07/01/2016 )	2 Maturities	0 Payments	6,000,000.00	16.35%	5,996,503.32	5,999,043.00
Aging Interval:	31 - 90 days	( 07/02/2016 - 08/30/2016 )	8 Maturities	0 Payments	24,000,000.00	65.40%	23,948,043.32	23,984,067.00
Aging Interval:	91 days and after	( 08/31/2016 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
			<b>Total for</b>	<b>14 Investments</b>	<b>0 Payments</b>		<b>36,644,546.64</b>	<b>36,683,110.00</b>



**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
April 30, 2016**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	30,000,000.00	29,980,347.00	29,944,064.16	81.72	141	74	0.436	0.442
Money Market	6,700,000.00	6,700,000.00	6,700,000.00	18.28	1	1	0.437	0.443
<b>Investments</b>	<b>36,700,000.00</b>	<b>36,680,347.00</b>	<b>36,644,064.16</b>	<b>100.00%</b>	<b>115</b>	<b>61</b>	<b>0.436</b>	<b>0.442</b>

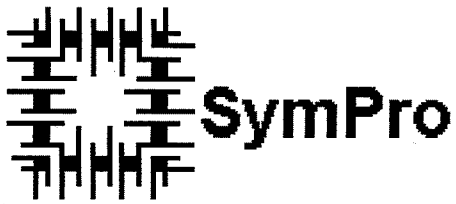
<b>Total Earnings</b>	<b>April 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	13,491.86	68,686.70
<b>Average Daily Balance</b>	<b>36,844,811.66</b>	<b>28,643,864.08</b>
<b>Effective Rate of Return</b>	<b>0.45%</b>	<b>0.29%</b>

Katano Kasaine, Treasurer



**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
April 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384A58	50937	Federal Home Loan Bank Discoun		01/11/2016	3,000,000.00	2,997,393.00	2,989,800.00	0.600	AA	0.618	93	08/02/2016
313384ZR3	50942	Federal Home Loan Bank Discoun		01/08/2016	3,000,000.00	2,997,867.00	2,990,575.00	0.580	AA	0.597	81	07/21/2016
313384XJ3	50957	Federal Home Loan Bank Discoun		02/26/2016	3,000,000.00	2,999,478.00	2,997,080.42	0.385	AA	0.391	26	05/27/2016
313384XJ3	50958	Federal Home Loan Bank Discoun		03/23/2016	3,000,000.00	2,999,478.00	2,998,347.92	0.305	AA	0.309	26	05/27/2016
313384YU7	50959	Federal Home Loan Bank Discoun		03/28/2016	3,000,000.00	2,998,599.00	2,997,180.00	0.360	AA	0.365	60	06/30/2016
313384ZA0	50960	Federal Home Loan Bank Discoun		03/30/2016	3,000,000.00	2,998,266.00	2,997,223.32	0.340	AA	0.345	66	07/06/2016
313384ZZ5	50961	Federal Home Loan Bank Discoun		03/29/2016	3,000,000.00	2,997,654.00	2,996,238.33	0.370	AA	0.376	89	07/29/2016
313384ZV4	50962	Federal Home Loan Bank Discoun		04/27/2016	3,000,000.00	2,997,759.00	2,997,626.67	0.320	AA	0.325	85	07/25/2016
313588C52	50940	Fannie Mae Discount		01/05/2016	3,000,000.00	2,996,940.00	2,990,018.33	0.530	AA	0.546	109	08/18/2016
313588C60	50941	Fannie Mae Discount		01/05/2016	3,000,000.00	2,996,913.00	2,989,974.17	0.530	AA	0.546	110	08/19/2016
<b>Subtotal and Average</b>			<b>28,744,811.66</b>		<b>30,000,000.00</b>	<b>29,980,347.00</b>	<b>29,944,064.16</b>			<b>0.442</b>	<b>74</b>	
<b>Money Market</b>												
SYS50914	50914	FIDELITY			4,500,000.00	4,500,000.00	4,500,000.00	0.440	AAA	0.440	1	
SYS50800	50800	Invesco			2,200,000.00	2,200,000.00	2,200,000.00	0.450	AAA	0.450	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
<b>Subtotal and Average</b>			<b>8,100,000.00</b>		<b>6,700,000.00</b>	<b>6,700,000.00</b>	<b>6,700,000.00</b>			<b>0.443</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS20001	20001	LOCAL AGENCY INVESTMENTS			0.00	0.00	0.00	0.267		0.267	1	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Total and Average</b>			<b>36,844,811.66</b>		<b>36,700,000.00</b>	<b>36,680,347.00</b>	<b>36,644,064.16</b>			<b>0.442</b>	<b>61</b>	



**Successor Aging Report  
Aging Report  
By Maturity Date  
As of May 1, 2016**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 05/01/2016 - 05/01/2016 )	4 Maturities	0 Payments	6,700,000.00	18.26%	6,700,000.00	6,700,000.00
Aging Interval:	1 - 30 days	( 05/02/2016 - 05/31/2016 )	2 Maturities	0 Payments	6,000,000.00	16.35%	5,995,428.34	5,998,956.00
Aging Interval:	31 - 90 days	( 06/01/2016 - 07/30/2016 )	5 Maturities	0 Payments	15,000,000.00	40.87%	14,978,843.32	14,990,145.00
Aging Interval:	91 - 180 days	( 07/31/2016 - 10/28/2016 )	3 Maturities	0 Payments	9,000,000.00	24.52%	8,969,792.50	8,991,246.00
Aging Interval:	181 days and after	( 10/29/2016 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>14 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>36,644,064.16</b>	<b>36,680,347.00</b>