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OAKLAND

2017 AUG 29 PM 2:50

AGENDA REPORT

TO: Sabrina B. Landreth
City Administrator

FROM: Katano Kasaine
Director of Finance

SUBJECT: Cash Management Report

DATE: August 21, 2017

City Administrator Approval

Date:

8/28/17

RECOMMENDATION

Staff Recommends That The City Council Accept The Cash Management Report For The Quarter Ended June 30, 2017.

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 2017, the City's Investment Portfolio had a balance of \$955.79 million and yielded 0.95 percent, while the Successor Agency's Investment Portfolio had a balance of \$51.89 million and yielded 0.87 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, 2017, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year 2016-2017. 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, 2017, 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 12, 2017

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances increased from \$839.50 million as of March 31, 2017 to \$955.79 million as of June 30, 2017. This increase was mainly due to receipt of \$143.79 million in property taxes, offset by debt service payments of approximately \$67.45 million, the additional \$39.95 million increase is the net of other revenues received offset by operational expenses.

The Successor Agency's portfolio increased from a balance of \$35.95 million as of March 31, 2017 to a balance of \$51.89 million as of June 30, 2017. The portfolio increased due to receipt of \$20.78 million for Recognized Obligation Payment Schedule ("ROPS"), offset by \$4.84 million in vendor payments.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending June 30, 2017 was 0.95 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending June 30, 2017 was 0.87 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a lower fund balance and a shorter investment horizon due to the cash flows needs, while the City and the Port of Oakland Portfolio have a higher fund balance and a more stable long-term investment horizon, allowing for longer-term, high yielding securities.

The City Portfolio underperformed one of its benchmarks, the 1 year government agencies yield of 1.23 percent and City Portfolio slightly underperformed the yield on the Local Agency Investment Fund ("LAIF") of 0.98 percent. The City and Successor Portfolio lagged the benchmark due to short duration to meet daily liquidity needs.

The performance comparison to LAIF, however, must be considered in context 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. Rather, 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

This report was prepared by the Treasury Bureau in coordination with the Finance Department and Office of the City Attorney.

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 if or when financially prudent that are 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, if or when financially prudent 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.

ACTION REQUESTED OF THE CITY COUNCIL

Staff recommends that the City Council accept the Cash Management Report for the Quarter Ended June 30, 2017.

For questions regarding this report, please contact KATANO KASAINÉ, DIRECTOR OF FINANCE, at (510) 238-2989.

Respectfully submitted,



Katano Kasaine
Director of Finance, Finance Department

Reviewed by:
David Jones, Interim Treasury Manager
Treasury Bureau

Prepared by:
Max Kumar, Investment Officer
Treasury Bureau

Attachments (1):

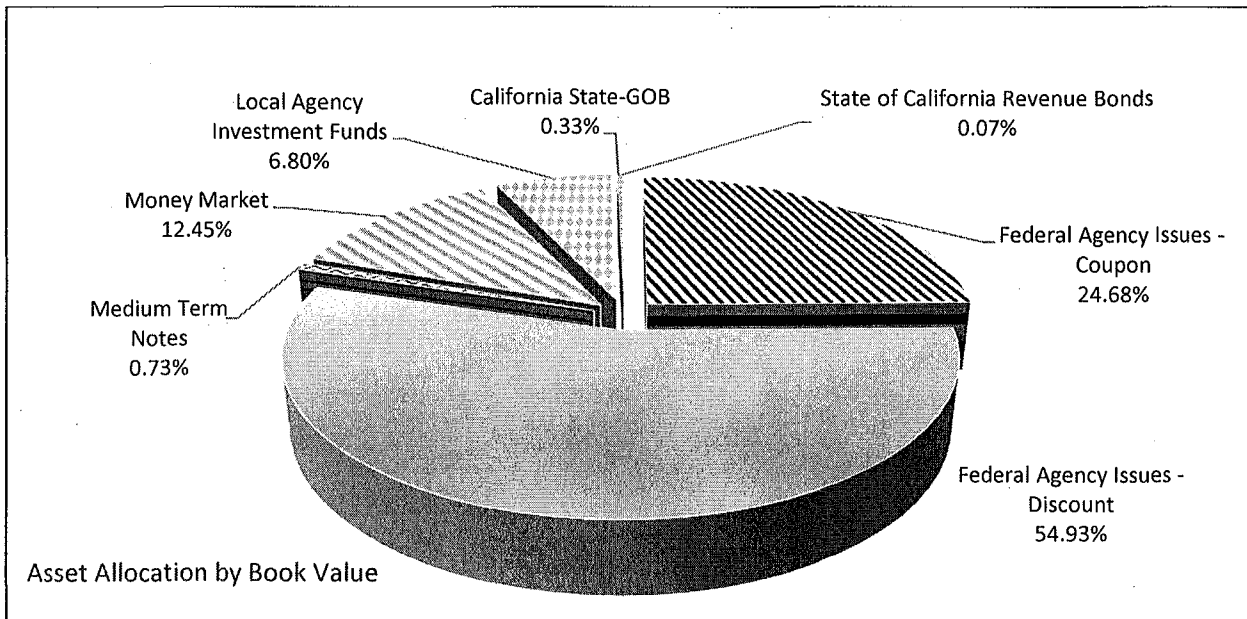
A: ***Cash Management Report for the Quarter Ended June 30, 2017***



Pooled Fund Portfolio Statistics
For the month ended June 30, 2017

Average Daily Balance	\$ 932,971,196.29
Net Earning Quarter	\$2,000,174
Month End Yield	0.95%
Average Maturity	210 days
Daily Liquidity	19.21%
180 Day Liquidity	75.67%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	236,000,000	235,299,098	235,912,343
Federal Agency Issues - Discount	527,000,000	525,845,270	525,008,067
Medium Term Notes	7,000,000	7,004,798	6,997,232
Money Market	119,000,000	119,000,000	119,000,000
Local Agency Investment Funds	65,000,000	64,931,144	65,000,000
California State-GOB	3,000,000	3,170,610	3,159,741
State of California Revenue Bonds	700,000	709,394	709,054
Total	\$ 957,700,000	\$ 955,960,314	\$ 955,786,438



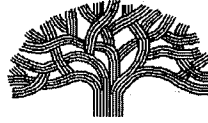
City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

**Cash Management Report For
The Quarter Ended
June 30, 2017
Finance Department
Treasury Bureau**

DAVID JONES
Interim Treasury Manager

Investment Staff
Max Kumar, Investment Officer

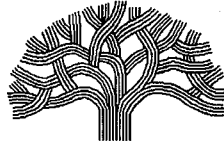


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED JUNE 30, 2017**

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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED JUNE 30, 2017**

**PREPARED BY THE
FINANCE DEPARTMENT
TREASURY BUREAU**

JULY 31, 2017

**CITY OF OAKLAND AND OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED JUNE 30, 2017**

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 – increased at an annual rate of 2.6 percent in the second quarter of 2017. The Real GDP had increased 1.2 percent in the first quarter of 2017. The GDP has almost doubled since last quarter and has met this quarters expectations due to a big boost from consumer spending and business investments amid stronger job growth.

The U.S job market rebounded strongly in June, the U.S. economy added 222,000 jobs according to the Bureau of Labor Statistics and the main unemployment rate held steady at 4.4 percent. The report beat consensus estimates of 179,000 jobs. The jump in payrolls came after a disappointing May report that only saw an increase of 152,000 jobs. Health care was the biggest contributor, with 37,000 new jobs. However wage growth remained low, with average hourly earnings rising 2.5 percent on an annualized basis, and only 0.2 percent on a monthly basis.

The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, accelerated to a 2.8 percent increase during the second quarter. Consumer spending had only increased 1.9 percent in the first quarter. Also, the personal consumption expenditure (PCE) price index gained 0.9 percent during the quarter.

Meanwhile, U.S consumer prices were unchanged in June as the cost of gasoline and mobile phone services declined further, pointed to low inflation. The Labor Department reported that its Consumer Price Index was unchanged in June after a 0.1 percent dip in May. The index was forecasted to rise by 0.2 percent. The Consumer Price Index has increased 1.6 percent over the past year, which is slightly below the FOMC's inflation threshold of 2 percent.

U.S consumer confidence unexpectedly rebounded in June 2017 amid solid job market and improved business conditions, the Conference Board reported that its index of consumer confidence rose in June to 118.9. Economists were expecting the index to drop slightly to 116 in June 2017.

The U.S consumer sentiment slightly dipped in June. The University of Michigan Consumer Sentiment index fell to 95.1 in June 2017, sinking 2.1 percent from May. Economists expected had expected the measure of consumer attitudes to fall further to 94.50.

However, U.S retail sales unexpectedly fell in June for a second straight month which has casted a doubt expectations of a stronger economic growth for the quarter; the Commerce Department reported that retail sales dropped 0.2 percent in June after 0.1 percent drop in May 2017. Economists had expected a 0.1 percent increase. Retail sales were weighed down by declines at service stations, clothing stores and supermarkets. Americans also cut back on spending at restaurant and bars.

Economic activity in the non-manufacturing sector grew in June for the 90th consecutive month; the Institute for Supply Management (ISM) said its manufacturing index rose 0.5 percent to 57.4 in June which is its highest level since February 2015. Any number above 50% signals expansion.

U.S producer prices unexpectedly rose in June as increases in the cost of service offset declining energy prices. The Labor Department reported that its producer price index for final demand ticked up 0.1 percent in June after being unchanged in May. Economists had been expecting a flat reading; the gain indicates inflation is increasing but remains below the FOMC's 2 percentage target.

However, Prices for U.S imports fell 0.2 percent in June 2017 as the cost of petroleum products declined further, according to U.S. Bureau of Labor Statistics. US imports prices had declined 0.1 percent in May. The underlying decline suggested that inflation remains low in the near term.

U.S homebuilding rebounded more than expected in June after declining for three straight months but construction remains constrained by rising lumber and labor prices and land shortages. The Commerce Department reported that Housing Starts jumped 8.3 percent to a seasonally adjusted annual rate of 1.22 million units, the highest level since February, as both single family and multi-family constructions increased in June 2017. Homebuilding has increased 2.1 percent on a year on year basis.

U.S mortgage application activity recorded their steepest weekly decline in six months in the last week of June. The Mortgage Bankers Association indicated that applications fell 6.2 percent to 417.4 for the week ended June 23 2017. The decline reflected low refinance activity after the interest rate increased in June.

U.S single family home sales increased for a second straight month in June as purchases in the West surged to a 10 year high, the Commerce Department reported that new home sales rose 0.8 percent to a seasonally adjusted annual rate of 610,000 units in June. May's sales pace was 605,000 units. New homes sales has increased 9.1 percent on a year on year basis. The housing market recovery continued to gain momentum as buyers are taking advantage of low interest rates and steady job growth, despite higher home prices and limited inventory.

U.S existing home sales fell more than expected in June, as shortage of properties pushed home prices to a record high. The National Association of Realtors reported that existing home sales dropped 1.8 percent to a seasonally adjusted annual rate of 5.52 million units in June 2017.

INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC held meetings on May 2-3rd and June 13-14th 2017.

On June 14th, the FOMC for the second time this year and for the fourth time this decade increased its federal funds target rate from 0.75-1.00 percent to 1.00-1.25 percent. The FOMC contributed this 25 basis point increase to strengthening economic and labor markets. FOMC expects inflation on a 12-month basis is expected to remain somewhat below 2 percent in the near term but to stabilize around the 2 percent objective over the medium term.

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 \$839.50 million as of March 31, 2017 to \$955.79 million as of June 30, 2017. This increase was mainly due to receipt of \$143.79 million in property taxes, offset by debt service payments of approximately \$67.45 million, the additional \$39.95 million increase is the net of other revenues received offset by operational expenses.

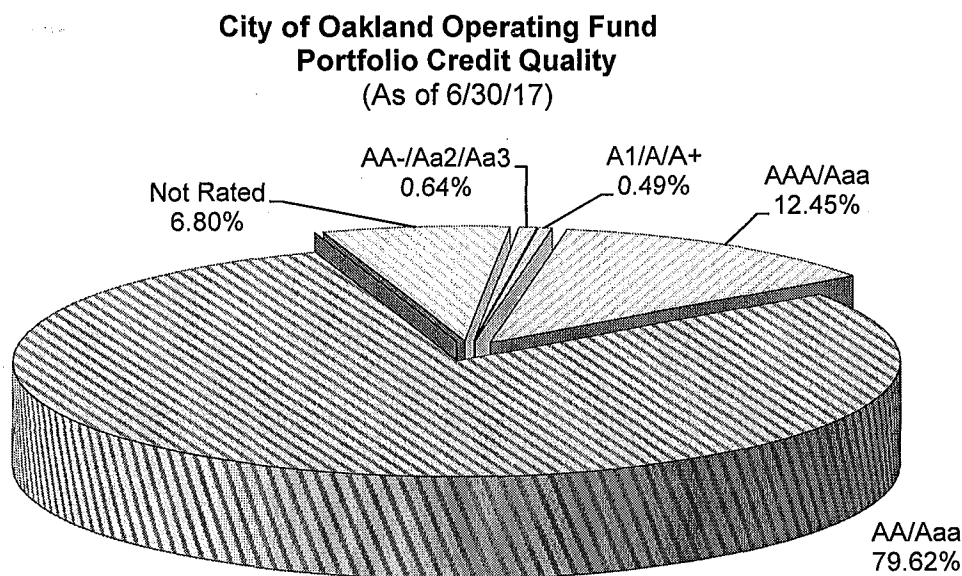
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2016-2017, 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, 2017. Approximately 79.62% of Operating Fund investments were rated in the AA/Aaa category while 12.45% in AAA/Aaa and 6.80 % primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), the remaining 1.13% 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 2016-2017 does not have a rating criteria level for government agencies.



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, 2017 is approximately \$180.67 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:

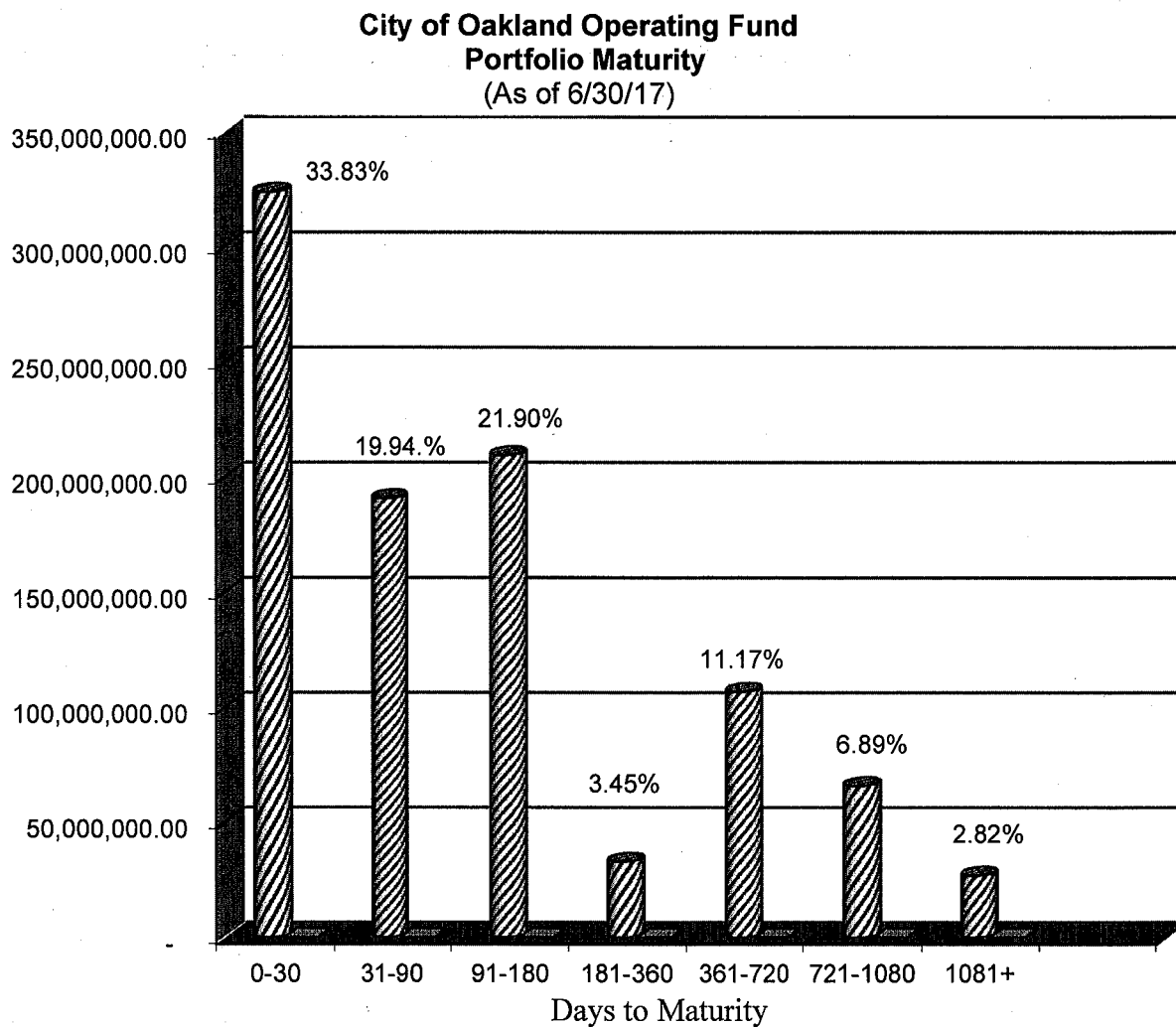
Days	Amount(s)	Percent
0-30	\$ 324,000,000.00	33.83%
31-180	\$ 400,700,000.00	41.84%
Total	\$ 724,700,000.00	75.67%

Investments maturing within 180 days include \$65.00 million in LAIF and \$119.00 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.

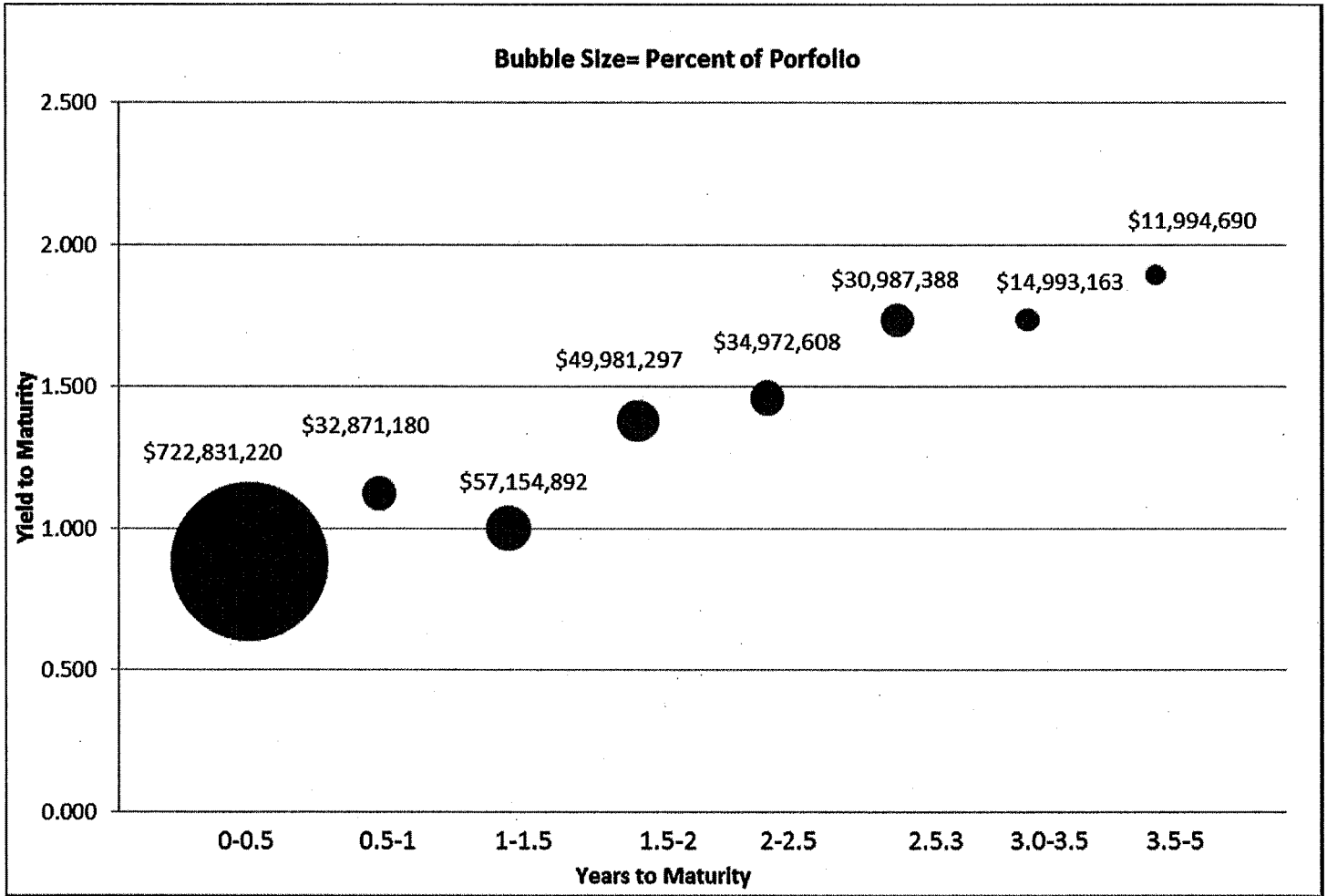
Year	Amount	Percent Increase/Decrease From Prior Year
June 2017	\$ 955,786,438	30.43%
June 2016	\$ 732,799,610	34.54%
June 2015	\$ 544,670,029	7.27%
June 2014	\$ 507,749,254	1.86%
June 2013	\$ 498,461,212	

The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of June 30, 2017.



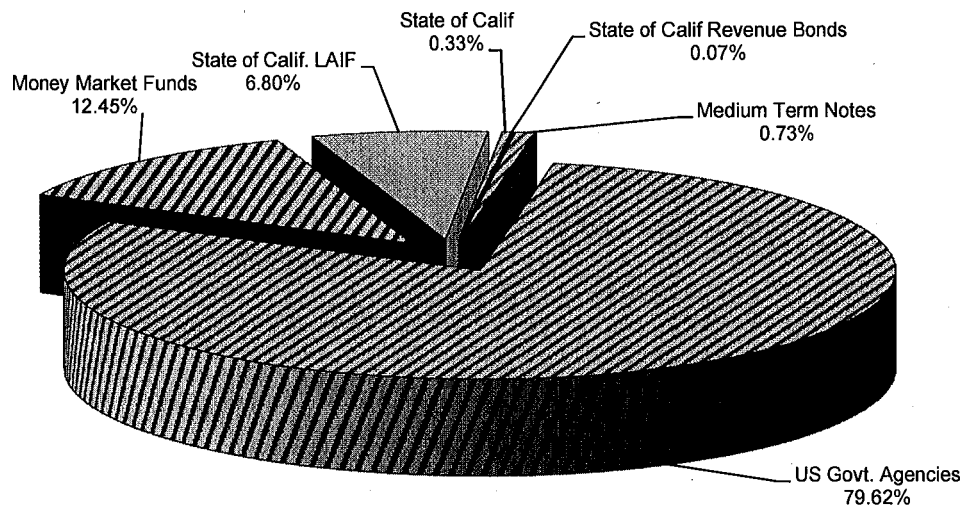
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund
Yield to Maturity
(As of 6/30/17)**



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 6/30/17)**



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, 2017 was approximately \$2,000,147. The effective rate of return on total assets in the Operating Fund Portfolio for month-end June 30, 2017 was 0.95% as compared to 0.72% for March 31, 2017. 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 6/30/17)**

As of Month-end	1-year Govt. Agency	LAIF ¹	Operating Fund
April 2017	1.15%	0.88%	0.81%
May 2017	1.17%	0.93%	0.87%
June 2017	1.23%	0.98%	0.95%

¹Effective monthly average return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending June 30, 2017 was 0.95%. The City's Operating Fund Portfolio had under-performed the 1 year government agency which yielded a rate of 1.23% as of June 30, 2017. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.98%. The Alameda County Pool had a preliminary annualized cash basis rate of return for June 2017 of 0.926%, the Alameda County Pool had a portfolio of \$5.36 billion with 393 days to maturity.

As of June 30, 2017, the City's Portfolio Fund's average days-to-maturity (ADM) was 210 days versus LAIF's average days-to-maturity (ADM) was 194 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.

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio	June 30, 2017	March 31, 2017	June 30, 2016	
<i>Quarter-End</i>				
Total Interest Earnings	\$ 2,000,174	\$ 1,328,743	\$ 1,003,992	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 2,000,174	\$ 1,328,743	\$ 1,003,992	
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$ 5,269,883	\$ 3,282,317	\$ 2,762,618	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 5,269,883	\$ 3,282,317	\$ 2,762,618	

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$955.96 million, which was above book value by \$173,875. 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.

UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 955,960,314	Market Value	\$ 955,960,314
Original Cost	(956,204,018)	Original Cost	(955,786,438)
Net Unrealized Gain (Loss)	\$ (243,704)	Net Unrealized Gain (Loss)	\$ 173,875

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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III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$35.95 million as of March 31, 2017 to a balance of \$51.89 million as of June 30, 2017. The portfolio increased due to receipt of \$20.78 million for Recognized Obligation Payment Schedule ("ROPS"), offset by \$4.84 million in vendor payments.

PORTFOLIO COMPOSITION

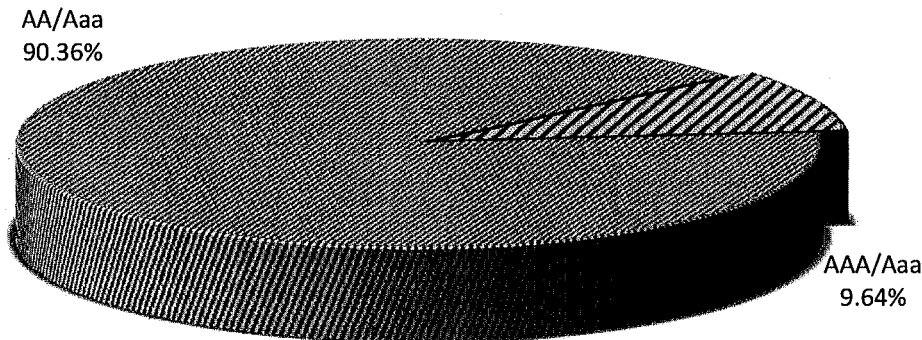
The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2016-2017, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will invest, when possible, 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 9.64% of Operating Fund investments were rated in the AAA/Aaa, while 90.36% 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 2016-2017 does not have a rating criteria level for government agencies.

**Oakland Successor
Portfolio Credit Quality**
(As of 6/30/17)



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 \$40.55 million. The estimated six month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
June-December 2017*	
Beg: Available Balance	\$ 51,892,344
ROPS Receipt	-
Debt Service	(40,548,329)
Other expenses	(10,000,000)
Bal: Dec 31, 2017	\$ 1,344,015
*Successor Pool Only	

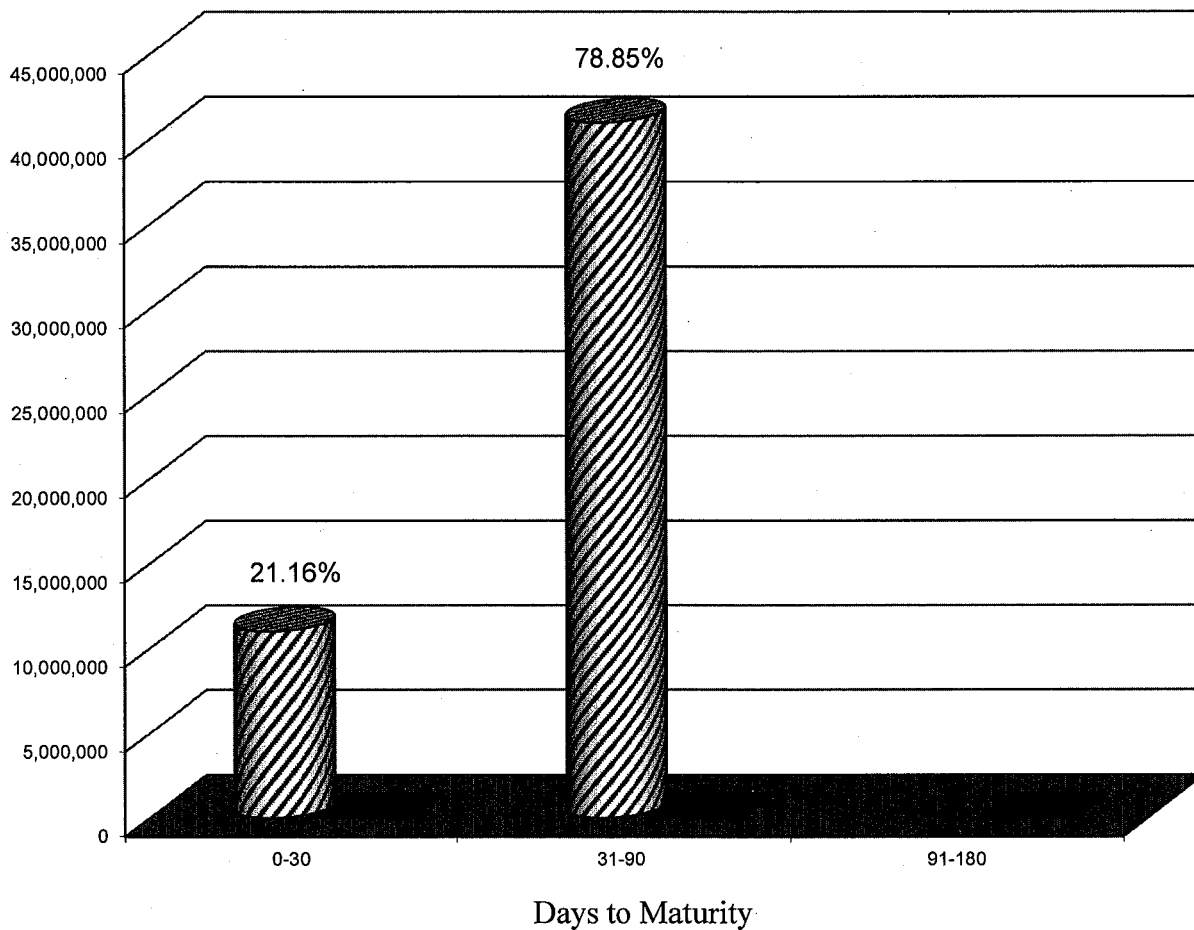
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
June 2017	\$ 51,892,344	2.48%
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	

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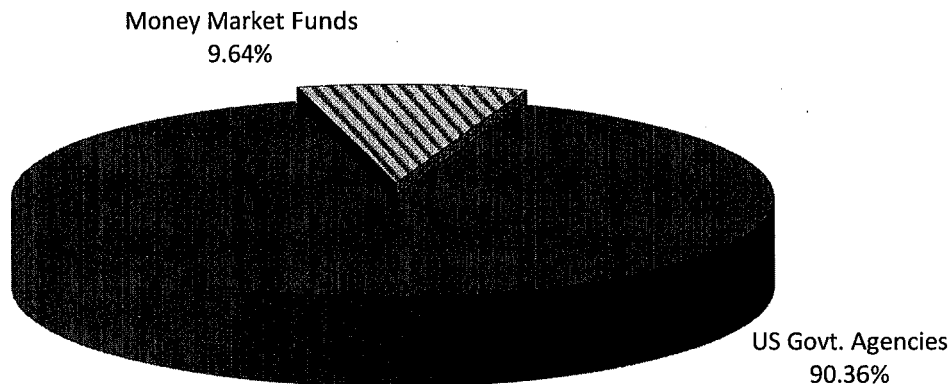
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 6/30/17)**



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 6/30/17)**



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

Yield. Total interest earned for the quarter ended June 30, 2017, was approximately \$84,459. The effective rate of return on total assets in the Successor's Portfolio was 0.87% for month ending June 30, 2017. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 1.23% as of June 30, 2017. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.98%. 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, 2017, Successor's Portfolio Fund's average days-to-maturity (ADM) was 40 days versus LAIF's average days-to-maturity (ADM) was 194 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 6/30/17)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor
April 2017	1.15%	0.88%	0.68%
May 2017	1.17%	0.93%	0.76%
June 2017	1.23%	0.98%	0.87%

¹Effective 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.

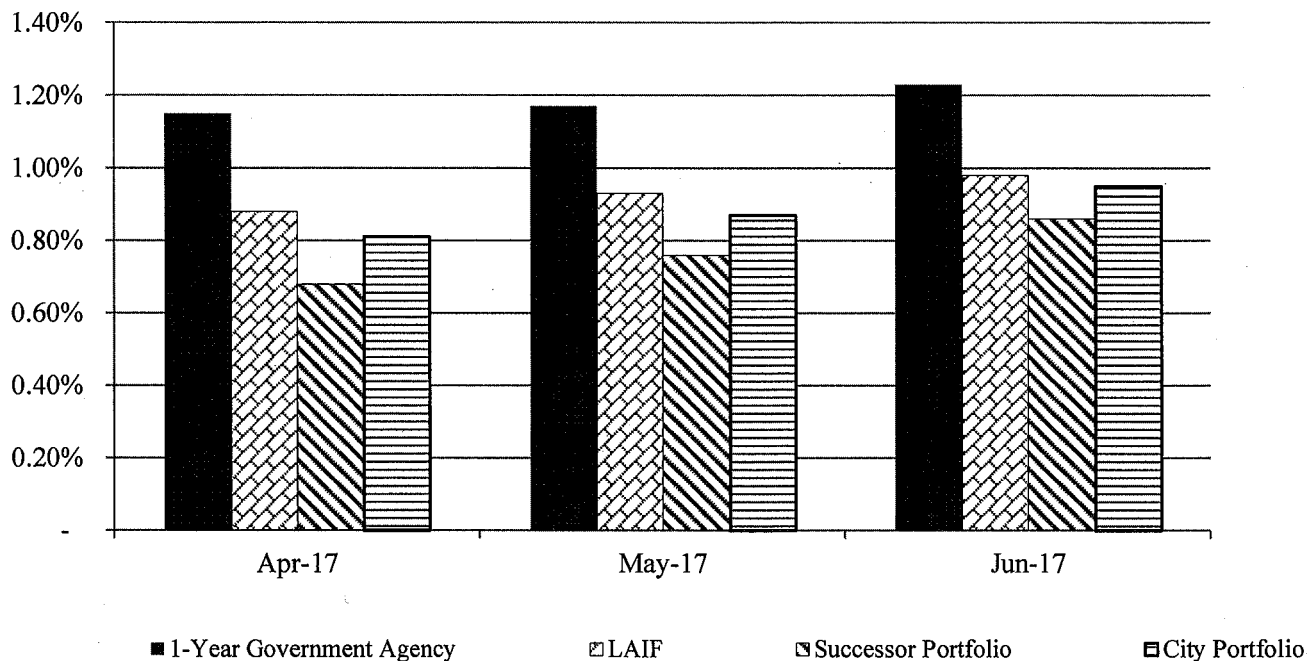
TOTAL PORTFOLIO INCOME RECOGNIZED				
Total Portfolio	Accrual Basis			
	June 30, 2017	March 31, 2017	June 30, 2016	
<i>Quarter-End</i>				
Total Interest Earnings	\$ 84,459	\$ 56,829	\$ 45,959	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 84,459	\$ 56,829	\$ 45,959	
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$ 181,729	\$ 97,270	\$ 101,124	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 181,729	\$ 97,270	\$ 101,124	

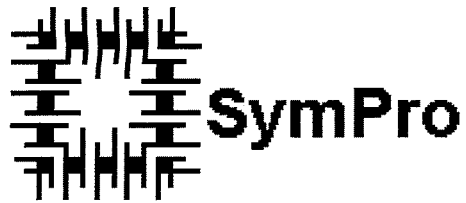
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended June 30, 2017 was \$51.94 million, which was above book value by \$51,282. There was no leverage in the portfolio during the reporting period and 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.

UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 51,943,626	Market Value	\$ 51,943,626
Original Cost	(51,892,344)	Original Cost	(51,892,344)
Net Unrealized Gain (Loss)	\$ 51,282	Net Unrealized Gain (Loss)	\$ 51,282

Portfolio Earnings Comparison





**City Pool Portfolio
Portfolio Management
Portfolio Summary
June 30, 2017**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	236,000,000.00	235,299,098.00	235,912,343.45	24.68	931	658	1.306	1.324
Federal Agency Issues - Discount	527,000,000.00	525,845,270.00	525,008,067.49	54.93	154	76	0.895	0.907
Medium Term Notes	7,000,000.00	7,004,798.00	6,997,232.25	0.73	1,308	534	1.719	1.742
Money Market	119,000,000.00	119,000,000.00	119,000,000.00	12.45	1	1	0.834	0.846
Local Agency Investment Funds	65,000,000.00	64,931,143.62	65,000,000.00	6.80	1	1	0.965	0.978
California State-GOB	3,000,000.00	3,170,610.00	3,159,741.45	0.33	1,710	518	1.115	1.131
State of California Revenue Bonds	700,000.00	709,394.00	709,053.79	0.07	1,442	123	1.016	1.031
Investments	957,700,000.00	955,960,313.62	955,786,438.43	100.00%	331	210	1.000	1.014

Cash and Accrued Interest								
Accrued Interest at Purchase		12,039.16	12,039.16					
Subtotal		12,039.16	12,039.16					
Total Cash and Investments	957,700,000.00	955,972,352.78	955,798,477.59		331	210	1.000	1.014

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	729,834.51	5,269,882.66	5,269,882.66
Average Daily Balance	932,971,196.29	761,487,292.28	
Effective Rate of Return	0.95%	0.69%	

Katano Kasaine, Treasury Manager

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
June 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,996,508.00	2,999,906.08	0.820	AA	0.816	164	12/12/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,000,690.00	2,999,813.33	1.160	AA	1.164	114	10/23/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,996,301.00	3,000,000.00	0.730	AA	0.720	104	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,996,508.00	2,995,728.10	0.820	AA	1.127	164	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,979,138.00	3,000,000.00	1.000	AA	0.986	555	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,979,138.00	2,999,816.98	1.000	AA	0.990	555	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,982,762.00	3,000,000.00	0.880	AA	0.868	382	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,957,760.00	3,000,000.00	1.200	AA	1.184	803	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,981,622.00	3,000,000.00	1.000	AA	0.986	468	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,973,963.00	3,000,000.00	1.120	AA	1.105	671	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,985,396.00	3,000,000.00	1.480	AA	1.460	797	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,985,396.00	3,000,000.00	1.480	AA	1.460	797	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,993,007.00	3,000,000.00	1.300	AA	1.282	580	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,993,007.00	3,000,000.00	1.300	AA	1.282	580	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,995,782.00	3,000,000.00	1.330	AA	1.751	580	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,993,007.00	3,000,000.00	1.300	AA	1.282	580	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,999,994.00	3,000,000.00	1.710	AA	1.687	971	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,994,465.00	2,998,923.70	1.400	AA	1.402	634	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,994,465.00	2,998,826.25	1.400	AA	1.403	634	03/27/2019
3133EHDX8	53157	FEDERAL FARM CREDIT BANK		03/28/2017	3,000,000.00	3,000,024.00	3,000,000.00	1.970	AA	1.935	1,276	12/28/2020
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,989,587.00	2,999,169.98	1.550	AA	1.541	867	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,971,830.00	2,973,438.04	1.180	AA	1.553	839	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,990,484.00	2,997,623.30	1.740	AA	1.740	1,243	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,983,851.00	2,994,690.38	1.800	AA	1.825	1,350	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,990,484.00	2,995,540.08	1.740	AA	1.761	1,243	11/25/2020
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,987,270.00	4,999,467.51	0.875	AA	0.875	261	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,993,265.00	3,000,000.00	1.050	AA	1.036	454	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,976,744.00	2,996,700.88	0.625	AA	0.716	402	08/07/2018
3130AAQZ4	53070	FEDERAL HOME LOAN BANK		01/30/2017	3,000,000.00	2,996,706.00	3,000,000.00	1.000	AA	0.986	578	01/30/2019
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,983,500.00	3,000,000.00	1.875	AA	1.849	1,458	06/28/2021
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,995,599.00	3,000,000.00	1.150	AA	1.134	356	06/22/2018
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,997,624.00	3,000,000.00	0.800	AA	0.789	118	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,997,963.00	3,000,000.00	0.750	AA	0.740	118	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	2,999,124.00	3,000,000.00	0.700	AA	0.690	27	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,988,606.00	3,000,000.00	1.150	AA	1.132	513	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,994,405.00	3,000,000.00	1.050	AA	1.036	240	02/26/2018

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
June 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,994,405.00	3,000,000.00	1.050	AA	1.036	240	02/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,988,744.00	2,998,186.45	0.750	AA	1.088	282	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,982,327.00	3,000,000.00	1.050	AA	1.036	545	12/28/2018
3134G96M4	52846	FEDERAL HOME LOAN MTG CORP		08/24/2016	3,000,000.00	2,993,676.00	3,000,000.00	0.875	AA	0.832	419	08/24/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,981,607.00	3,000,000.00	1.000	AA	0.986	423	08/28/2018
3134G96M4	52869	FEDERAL HOME LOAN MTG CORP		09/08/2016	3,000,000.00	2,993,676.00	3,000,000.00	0.875	AA	1.270	419	08/24/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,988,546.00	3,000,000.00	1.100	AA	1.085	439	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,993,133.00	3,000,000.00	0.875	AA	1.230	454	09/28/2018
3134GAPH1	52901	FEDERAL HOME LOAN MTG CORP		09/30/2016	3,000,000.00	2,994,567.00	3,000,000.00	1.650	AA	1.492	821	09/30/2019
3134GASM7	52923	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,999,886.00	3,000,000.00	0.875	AA	0.832	482	10/26/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,985,723.00	3,000,000.00	1.050	AA	1.036	482	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,985,723.00	3,000,000.00	1.050	AA	1.036	482	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,991,384.00	3,000,000.00	0.875	AA	0.832	482	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,987,598.00	3,000,000.00	1.125	AA	1.110	515	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,987,598.00	3,000,000.00	1.125	AA	1.110	515	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,995,851.00	2,999,647.01	1.350	AA	1.339	573	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,998,032.00	3,000,000.00	1.375	AA	1.356	607	02/28/2019
3134GBCE0	53151	FEDERAL HOME LOAN MTG CORP		03/27/2017	3,000,000.00	2,999,703.00	2,999,452.22	1.300	AA	2.066	1,000	03/27/2020
3134GBEH1	53170	FEDERAL HOME LOAN MTG CORP		03/30/2017	3,000,000.00	2,991,642.00	3,000,000.00	1.875	AA	1.835	1,185	09/28/2020
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,982,255.00	2,990,414.50	1.375	AA	1.472	1,024	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,992,582.00	2,000,000.00	1.500	AA	1.479	846	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,988,873.00	3,000,000.00	1.500	AA	1.479	846	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,988,873.00	3,000,000.00	1.500	AA	1.479	846	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,988,873.00	3,000,000.00	1.500	AA	1.479	846	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,994,843.00	3,000,000.00	1.700	AA	1.677	1,122	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,994,843.00	3,000,000.00	1.700	AA	1.677	1,122	07/27/2020
3134G9VF1	53275	FEDERAL HOME LOAN MTG CORP		05/26/2017	3,000,000.00	2,992,413.00	2,993,452.85	1.060	AA	1.268	356	06/22/2018
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,994,306.00	3,000,000.00	1.125	AA	1.903	1,070	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,994,306.00	3,000,000.00	1.125	AA	1.903	1,070	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,994,306.00	3,000,000.00	1.125	AA	1.903	1,070	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,995,335.00	3,000,000.00	1.500	AA	1.479	1,062	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,996,890.00	2,000,000.00	1.500	AA	1.843	1,062	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,995,491.00	3,000,000.00	1.500	AA	1.480	790	08/30/2019
3134GBRL8	53312	FEDERAL HOME LOAN MTG CORP		06/22/2017	3,000,000.00	2,996,025.00	2,998,512.58	1.500	AA	1.496	1,080	06/15/2020
3134GBRL8	53314	FEDERAL HOME LOAN MTG CORP		06/22/2017	2,000,000.00	1,997,350.00	1,999,008.39	1.500	AA	1.823	1,080	06/15/2020
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,995,047.00	3,000,000.00	1.550	AA	1.529	909	12/27/2019

Portfolio POOL
AP

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
June 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,996,745.00	3,000,000.00	1.500	AA	1.475	818	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,989,917.00	3,000,000.00	2.000	AA	1.973	1,642	12/29/2021
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,023,238.00	2,995,369.02	1.875	AA	1.948	598	02/19/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,986,446.00	2,999,225.00	0.900	AA	0.913	377	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,986,446.00	2,999,225.00	0.900	AA	0.913	377	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,984,604.00	2,990,267.07	1.250	AA	1.412	664	04/26/2019
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	2,999,295.00	2,999,938.75	1.000	AA	0.995	90	09/29/2017
Subtotal and Average			218,219,574.08		236,000,000.00	235,299,098.00	235,912,343.45			1.306	658	
Federal Agency Issues - Discount												
313313PW2	53124	Federal Farm Credit Discount		03/14/2017	3,000,000.00	2,986,713.00	2,977,466.67	1.040	AA	1.065	151	11/29/2017
313313QC5	53167	Federal Farm Credit Discount		03/30/2017	3,000,000.00	2,985,534.00	2,979,166.67	1.000	AA	1.024	157	12/05/2017
313313KD9	53206	Federal Farm Credit Discount		04/19/2017	3,000,000.00	2,996,940.00	2,992,045.00	0.860	AA	0.862	38	08/08/2017
313313PV4	53234	Federal Farm Credit Discount		04/28/2017	3,000,000.00	2,986,803.00	2,983,325.82	0.935	AA	0.955	150	11/28/2017
313313UG1	53315	Federal Farm Credit Discount		06/22/2017	3,000,000.00	2,975,349.00	2,973,178.33	1.210	AA	1.237	257	03/15/2018
313385JN7	52975	Federal Home Loan Discount		11/29/2016	3,000,000.00	2,998,251.00	2,987,162.49	0.650	AA	0.659	23	07/24/2017
313385JH0	53041	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,998,668.00	2,988,525.00	0.675	AA	0.685	18	07/19/2017
313385J6	53047	Federal Home Loan Discount		12/29/2016	5,000,000.00	4,997,640.00	4,980,263.89	0.700	AA	0.711	19	07/20/2017
313385JC1	53050	Federal Home Loan Discount		01/18/2017	3,000,000.00	2,999,082.00	2,990,928.75	0.615	AA	0.617	13	07/14/2017
313385JP2	53053	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,998,167.00	2,990,467.50	0.615	AA	0.621	24	07/25/2017
313385JW7	53054	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,997,534.00	2,989,545.83	0.650	AA	0.656	31	08/01/2017
313385JK3	53055	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,998,500.00	2,990,338.83	0.637	AA	0.639	20	07/21/2017
313385JF4	53056	Federal Home Loan Discount		01/23/2017	3,000,000.00	2,998,833.00	2,990,812.50	0.630	AA	0.632	16	07/17/2017
313385NC6	53060	Federal Home Loan Discount		01/24/2017	5,000,000.00	4,984,245.00	4,972,187.50	0.750	AA	0.762	109	10/18/2017
313385JN7	53063	Federal Home Loan Discount		01/25/2017	3,000,000.00	2,998,251.00	2,990,550.00	0.630	AA	0.632	23	07/24/2017
313385JV9	53071	Federal Home Loan Discount		01/30/2017	3,000,000.00	2,997,666.00	2,990,369.17	0.635	AA	0.637	30	07/31/2017
313385JW7	53083	Federal Home Loan Discount		02/06/2017	5,000,000.00	4,995,890.00	4,984,355.56	0.640	AA	0.642	31	08/01/2017
313385NT9	53084	Federal Home Loan Discount		02/07/2017	3,000,000.00	2,989,122.00	2,983,250.00	0.750	AA	0.762	124	11/02/2017
313385LW4	53085	Federal Home Loan Discount		02/08/2017	3,000,000.00	2,993,391.00	2,987,050.00	0.700	AA	0.709	79	09/18/2017
313385LW4	53086	Federal Home Loan Discount		02/08/2017	3,000,000.00	2,993,391.00	2,987,050.00	0.700	AA	0.709	79	09/18/2017
313385KG0	53089	Federal Home Loan Discount		02/10/2017	3,000,000.00	2,996,685.00	2,990,293.33	0.640	AA	0.642	41	08/11/2017
313385LS3	53091	Federal Home Loan Discount		02/14/2017	3,000,000.00	2,993,733.00	2,988,516.67	0.650	AA	0.658	75	09/14/2017
313385KP0	53093	Federal Home Loan Discount		02/14/2017	3,000,000.00	2,996,091.00	2,989,825.00	0.660	AA	0.666	48	08/18/2017
313385KM7	53094	Federal Home Loan Discount		02/15/2017	3,000,000.00	2,996,259.00	2,989,883.83	0.667	AA	0.669	46	08/16/2017
313385NS1	53096	Federal Home Loan Discount		02/17/2017	3,000,000.00	2,989,212.00	2,983,509.17	0.770	AA	0.782	123	11/01/2017
313385KP0	53097	Federal Home Loan Discount		02/17/2017	3,000,000.00	2,996,091.00	2,989,914.17	0.665	AA	0.667	48	08/18/2017

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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
Federal Agency Issues - Discount												
313385JK3	53098	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,998,500.00	2,992,187.50	0.625	AA	0.627	20	07/21/2017
313385KM7	53099	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,996,259.00	2,990,246.67	0.665	AA	0.667	46	08/16/2017
313385KU9	53103	Federal Home Loan Discount		02/22/2017	3,000,000.00	2,995,665.00	2,989,535.00	0.690	AA	0.692	53	08/23/2017
313385JN7	53105	Federal Home Loan Discount		02/23/2017	3,000,000.00	2,998,251.00	2,992,135.42	0.625	AA	0.627	23	07/24/2017
313385JN7	53106	Federal Home Loan Discount		02/23/2017	3,000,000.00	2,998,251.00	2,992,135.42	0.625	AA	0.627	23	07/24/2017
313385KT2	53107	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,995,749.00	2,989,856.67	0.680	AA	0.682	52	08/22/2017
313385KT2	53108	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,995,749.00	2,989,856.67	0.680	AA	0.682	52	08/22/2017
313385JN7	53109	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,998,251.00	2,992,187.50	0.625	AA	0.627	23	07/24/2017
313385MA1	53110	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,993,049.00	2,987,575.00	0.710	AA	0.718	83	09/22/2017
313385KV5	53111	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,995,494.00	2,989,686.67	0.680	AA	0.682	55	08/25/2017
313385MA1	53114	Federal Home Loan Discount		02/27/2017	3,000,000.00	2,993,049.00	2,987,752.50	0.710	AA	0.718	83	09/22/2017
313385MA1	53115	Federal Home Loan Discount		02/27/2017	3,000,000.00	2,993,049.00	2,987,752.50	0.710	AA	0.718	83	09/22/2017
313385LL8	53120	Federal Home Loan Discount		03/10/2017	3,000,000.00	2,994,249.00	2,986,198.33	0.910	AA	0.914	69	09/08/2017
313385LL8	53121	Federal Home Loan Discount		03/10/2017	3,000,000.00	2,994,249.00	2,986,122.50	0.915	AA	0.919	69	09/08/2017
313385ML7	53125	Federal Home Loan Discount		03/14/2017	3,000,000.00	2,991,963.00	2,983,840.00	0.960	AA	0.985	93	10/02/2017
313385JF4	53126	Federal Home Loan Discount		03/16/2017	3,000,000.00	2,998,833.00	2,991,492.50	0.830	AA	0.832	16	07/17/2017
313385HT6	53132	Federal Home Loan Discount		03/21/2017	3,000,000.00	2,999,832.00	2,992,977.50	0.795	AA	0.797	4	07/05/2017
313385JA5	53137	Federal Home Loan Discount		03/22/2017	3,000,000.00	2,999,250.00	2,992,533.33	0.800	AA	0.802	11	07/12/2017
313385JA5	53138	Federal Home Loan Discount		03/22/2017	3,000,000.00	2,999,250.00	2,992,533.33	0.800	AA	0.802	11	07/12/2017
313385JA5	53141	Federal Home Loan Discount		03/23/2017	3,000,000.00	2,999,250.00	2,992,600.00	0.800	AA	0.802	11	07/12/2017
313385MA1	53143	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,993,049.00	2,986,274.17	0.905	AA	0.909	83	09/22/2017
313385JN7	53144	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,998,251.00	2,991,612.50	0.825	AA	0.827	23	07/24/2017
313385JN7	53145	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,998,251.00	2,991,612.60	0.825	AA	0.827	23	07/24/2017
313385ME3	53148	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,992,704.00	2,986,351.25	0.895	AA	0.919	87	09/26/2017
313385PU4	53149	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,986,893.00	2,980,400.00	0.960	AA	0.983	149	11/27/2017
313385HU3	53150	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,999,751.00	2,993,435.00	0.780	AA	0.782	5	07/06/2017
313385PU4	53160	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,986,893.00	2,980,480.00	0.960	AA	0.983	149	11/27/2017
313385PU4	53161	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,986,893.00	2,980,480.00	0.960	AA	0.983	149	11/27/2017
313385MA1	53163	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,993,049.00	2,986,798.33	0.890	AA	0.894	83	09/22/2017
313385MM5	53168	Federal Home Loan Discount		03/30/2017	3,000,000.00	2,991,873.00	2,985,663.33	0.920	AA	0.945	94	10/03/2017
313385UT1	53171	Federal Home Loan Discount		04/03/2017	3,000,000.00	2,974,287.00	2,967,870.00	1.080	AA	1.104	268	03/26/2018
313385JS6	53172	Federal Home Loan Discount		04/03/2017	3,000,000.00	2,997,918.00	2,992,170.00	0.810	AA	0.812	27	07/28/2017
313385HV1	53174	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,999,667.00	2,994,055.00	0.820	AA	0.822	6	07/07/2017
313385HV1	53175	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,999,667.00	2,994,055.00	0.820	AA	0.822	6	07/07/2017
313385HV1	53176	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,999,667.00	2,994,055.00	0.820	AA	0.822	6	07/07/2017
313385HY5	53177	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,999,418.00	2,994,037.50	0.795	AA	0.797	9	07/10/2017

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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
Federal Agency Issues - Discount												
313385HV1	53179	Federal Home Loan Discount		04/12/2017	3,000,000.00	2,999,667.00	2,994,123.33	0.820	AA	0.822	6	07/07/2017
313385HY5	53180	Federal Home Loan Discount		04/12/2017	3,000,000.00	2,999,418.00	2,993,918.33	0.820	AA	0.822	9	07/10/2017
313385MX1	53181	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,990,991.00	2,985,978.33	0.940	AA	0.944	104	10/13/2017
313385MX1	53183	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,990,991.00	2,985,873.92	0.947	AA	0.951	104	10/13/2017
313385MV5	53184	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,991,168.00	2,986,135.00	0.940	AA	0.944	102	10/11/2017
313385JF4	53185	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,998,833.00	2,993,781.67	0.820	AA	0.822	16	07/17/2017
313385JF4	53188	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,998,833.00	2,993,850.00	0.820	AA	0.822	16	07/17/2017
313385KS4	53189	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,995,836.00	2,991,250.00	0.840	AA	0.842	51	08/21/2017
313385JF4	53191	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,998,833.00	2,993,700.00	0.840	AA	0.842	16	07/17/2017
313385HT6	53192	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,999,832.00	2,994,637.50	0.825	AA	0.826	4	07/05/2017
313385MV5	53193	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,991,168.00	2,986,213.33	0.940	AA	0.944	102	10/11/2017
313385JN7	53194	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,998,251.00	2,993,290.83	0.830	AA	0.832	23	07/24/2017
313385KS4	53195	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,995,836.00	2,991,249.99	0.840	AA	0.842	51	08/21/2017
313385JN7	53196	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,998,251.00	2,993,371.67	0.820	AA	0.822	23	07/24/2017
313385JA5	53197	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,999,250.00	2,994,262.50	0.810	AA	0.812	11	07/12/2017
313385NC6	53201	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,990,547.00	2,985,667.50	0.945	AA	0.950	109	10/18/2017
313385PE0	53202	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,988,141.00	2,983,186.67	0.970	AA	0.991	135	11/13/2017
313385PF7	53204	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,988,051.00	2,983,105.83	0.970	AA	0.991	136	11/14/2017
313385MX1	53207	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,990,991.00	2,986,134.99	0.940	AA	0.944	104	10/13/2017
313385PM2	53208	Federal Home Loan Discount		04/20/2017	3,000,000.00	2,987,517.00	2,982,523.33	0.980	AA	1.001	142	11/20/2017
313385HY5	53209	Federal Home Loan Discount		04/20/2017	3,000,000.00	2,999,418.00	2,994,431.25	0.825	AA	0.827	9	07/10/2017
313385NE2	53213	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,990,373.00	2,985,553.75	0.953	AA	0.957	111	10/20/2017
313385NE2	53214	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,990,373.00	2,985,553.75	0.953	AA	0.957	111	10/20/2017
313385NE2	53215	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,990,373.00	2,985,591.67	0.950	AA	0.955	111	10/20/2017
313385NE2	53217	Federal Home Loan Discount		04/24/2017	3,000,000.00	2,990,373.00	2,985,903.75	0.945	AA	0.949	111	10/20/2017
313385KZ8	53218	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,995,239.00	2,990,729.17	0.890	AA	0.893	58	08/28/2017
313385NE2	53219	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,990,373.00	2,985,834.17	0.955	AA	0.960	111	10/20/2017
313385ME3	53220	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,992,704.00	2,988,450.00	0.900	AA	0.903	87	09/26/2017
313385NE2	53221	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,990,373.00	2,985,834.17	0.955	AA	0.960	111	10/20/2017
313385NT9	53226	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,989,122.00	2,984,483.33	0.980	AA	1.001	124	11/02/2017
313385NK8	53227	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,989,929.00	2,985,227.67	0.974	AA	0.979	116	10/25/2017
313385NK8	53228	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,989,929.00	2,985,227.67	0.974	AA	0.979	116	10/25/2017
313385KZ8	53232	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,995,239.00	2,990,900.82	0.895	AA	0.898	58	08/28/2017
313385KE5	53233	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,996,856.00	2,992,661.25	0.855	AA	0.857	39	08/09/2017
313385KK1	53235	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,996,430.00	2,992,260.00	0.860	AA	0.862	44	08/14/2017
313385NC6	53237	Federal Home Loan Discount		05/01/2017	3,000,000.00	2,990,547.00	2,986,116.67	0.980	AA	0.985	109	10/18/2017

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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
Federal Agency Issues - Discount												
313385LW4	53238	Federal Home Loan Discount		05/03/2017	3,000,000.00	2,993,391.00	2,989,190.00	0.940	AA	0.943	79	09/18/2017
313385NL6	53239	Federal Home Loan Discount		05/03/2017	3,000,000.00	2,989,842.00	2,985,406.67	0.995	AA	1.000	117	10/26/2017
313385LZ7	53240	Federal Home Loan Discount		05/09/2017	3,000,000.00	2,993,133.00	2,989,200.00	0.960	AA	0.963	82	09/21/2017
313385NZ5	53241	Federal Home Loan Discount		05/10/2017	3,000,000.00	2,988,588.00	2,984,302.50	1.035	AA	1.040	130	11/08/2017
313385NZ5	53242	Federal Home Loan Discount		05/10/2017	3,000,000.00	2,988,588.00	2,984,302.50	1.035	AA	1.040	130	11/08/2017
313385KM7	53245	Federal Home Loan Discount		05/11/2017	3,000,000.00	2,996,259.00	2,992,482.50	0.930	AA	0.932	46	08/16/2017
313385PB6	53250	Federal Home Loan Discount		05/12/2017	3,000,000.00	2,988,408.00	2,984,226.67	1.040	AA	1.045	132	11/10/2017
313385PB6	53251	Federal Home Loan Discount		05/12/2017	3,000,000.00	2,988,408.00	2,984,226.67	1.040	AA	1.045	132	11/10/2017
313385MM5	53254	Federal Home Loan Discount		05/15/2017	3,000,000.00	2,991,873.00	2,988,367.50	0.990	AA	0.994	94	10/03/2017
313385MM5	53255	Federal Home Loan Discount		05/17/2017	3,000,000.00	2,991,873.00	2,988,532.50	0.990	AA	0.994	94	10/03/2017
313385JA5	53256	Federal Home Loan Discount		05/17/2017	3,000,000.00	2,999,250.00	2,995,982.00	0.861	AA	0.862	11	07/12/2017
313385NE2	53258	Federal Home Loan Discount		05/18/2017	3,000,000.00	2,990,373.00	2,987,147.92	0.995	AA	0.999	111	10/20/2017
313385NH5	53259	Federal Home Loan Discount		05/19/2017	3,000,000.00	2,990,106.00	2,986,982.08	0.995	AA	0.999	114	10/23/2017
313385KP0	53260	Federal Home Loan Discount		05/19/2017	3,000,000.00	2,996,091.00	2,992,902.00	0.936	AA	0.938	48	08/18/2017
313385KU9	53261	Federal Home Loan Discount		05/19/2017	3,000,000.00	2,995,665.00	2,992,400.00	0.950	AA	0.952	53	08/23/2017
313385PN0	53262	Federal Home Loan Discount		05/22/2017	3,000,000.00	2,987,427.00	2,984,216.25	1.035	AA	1.064	143	11/21/2017
313385KU9	53263	Federal Home Loan Discount		05/22/2017	3,000,000.00	2,995,665.00	2,992,637.50	0.950	AA	0.952	53	08/23/2017
313385JR8	53264	Federal Home Loan Discount		05/22/2017	3,000,000.00	2,997,999.00	2,995,160.00	0.880	AA	0.881	26	07/27/2017
313385LS3	53267	Federal Home Loan Discount		05/23/2017	3,000,000.00	2,993,733.00	2,990,690.00	0.980	AA	0.983	75	09/14/2017
313385LS3	53268	Federal Home Loan Discount		05/23/2017	3,000,000.00	2,993,733.00	2,990,690.00	0.980	AA	0.983	75	09/14/2017
313385NX0	53269	Federal Home Loan Discount		05/23/2017	3,000,000.00	2,988,765.00	2,985,526.67	1.040	AA	1.045	128	11/06/2017
313385JH0	53270	Federal Home Loan Discount		05/24/2017	3,000,000.00	2,998,668.00	2,995,767.33	0.907	AA	0.908	18	07/19/2017
313385PP5	53271	Federal Home Loan Discount		05/24/2017	3,000,000.00	2,987,337.00	2,983,771.67	1.070	AA	1.076	144	11/22/2017
313385JH0	53272	Federal Home Loan Discount		05/24/2017	3,000,000.00	2,998,668.00	2,995,772.00	0.906	AA	0.907	18	07/19/2017
313385PR1	53273	Federal Home Loan Discount		05/26/2017	3,000,000.00	2,987,160.00	2,983,665.50	1.077	AA	1.083	146	11/24/2017
313385LW4	53283	Federal Home Loan Discount		06/05/2017	3,000,000.00	2,993,391.00	2,991,250.00	1.000	AA	1.003	79	09/18/2017
313385LX2	53284	Federal Home Loan Discount		06/02/2017	3,000,000.00	2,993,304.00	2,990,916.67	1.000	AA	1.003	80	09/19/2017
313385PY6	53286	Federal Home Loan Discount		06/06/2017	3,000,000.00	2,985,906.00	2,983,980.00	1.080	AA	1.086	153	12/01/2017
313385LD6	53287	Federal Home Loan Discount		06/06/2017	3,000,000.00	2,994,849.00	2,992,786.25	0.995	AA	0.997	62	09/01/2017
313385LX2	53288	Federal Home Loan Discount		06/06/2017	3,000,000.00	2,993,304.00	2,991,250.00	1.000	AA	1.003	80	09/19/2017
313385LD6	53289	Federal Home Loan Discount		06/07/2017	3,000,000.00	2,994,849.00	2,992,833.33	1.000	AA	1.002	62	09/01/2017
313385QF6	53290	Federal Home Loan Discount		06/09/2017	3,000,000.00	2,985,252.00	2,983,013.33	1.120	AA	1.126	160	12/08/2017
313385JP2	53291	Federal Home Loan Discount		06/13/2017	3,000,000.00	2,998,167.00	2,996,499.99	1.000	AA	1.001	24	07/25/2017
313385LP9	53292	Federal Home Loan Discount		06/13/2017	3,000,000.00	2,993,991.00	2,992,275.00	1.030	AA	1.033	72	09/11/2017
313385LP9	53293	Federal Home Loan Discount		06/13/2017	3,000,000.00	2,993,991.00	2,992,275.00	1.030	AA	1.033	72	09/11/2017
313385KD7	53294	Federal Home Loan Discount		06/12/2017	3,000,000.00	2,996,940.00	2,995,226.25	1.005	AA	1.007	38	08/08/2017

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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
Federal Agency Issues - Discount												
313385JV9	53295	Federal Home Loan Discount		06/12/2017	3,000,000.00	2,997,666.00	2,995,916.67	1.000	AA	1.001	30	07/31/2017
313385JV9	53296	Federal Home Loan Discount		06/12/2017	3,000,000.00	2,997,666.00	2,995,916.67	1.000	AA	1.001	30	07/31/2017
313385MN3	53297	Federal Home Loan Discount		06/14/2017	3,000,000.00	2,991,786.00	2,990,013.33	1.070	AA	1.074	95	10/04/2017
313385MW3	53298	Federal Home Loan Discount		06/14/2017	3,000,000.00	2,991,078.00	2,989,200.00	1.080	AA	1.084	103	10/12/2017
313385QL3	53299	Federal Home Loan Discount		06/14/2017	3,000,000.00	2,984,787.00	2,982,861.67	1.130	AA	1.136	165	12/13/2017
313385LA2	53300	Federal Home Loan Discount		06/15/2017	3,000,000.00	2,995,155.00	2,993,562.50	1.030	AA	1.032	59	08/29/2017
313385LT1	53301	Federal Home Loan Discount		06/16/2017	3,000,000.00	2,993,649.00	2,992,075.42	1.045	AA	1.048	76	09/15/2017
313385XN1	53302	Federal Home Loan Discount		06/19/2017	5,000,000.00	4,942,650.00	4,940,238.89	1.240	AA	1.269	335	06/01/2018
313385KK1	53306	Federal Home Loan Discount		06/20/2017	3,000,000.00	2,996,430.00	2,995,279.17	1.030	AA	1.032	44	08/14/2017
313385KE5	53307	Federal Home Loan Discount		06/20/2017	3,000,000.00	2,996,856.00	2,995,708.32	1.030	AA	1.031	39	08/09/2017
313385NS1	53310	Federal Home Loan Discount		06/21/2017	3,000,000.00	2,989,212.00	2,987,697.51	1.110	AA	1.115	123	11/01/2017
313385KF2	53316	Federal Home Loan Discount		06/27/2017	3,000,000.00	2,996,769.00	2,996,260.00	1.020	AA	1.021	40	08/10/2017
313385NT9	53317	Federal Home Loan Discount		06/27/2017	3,000,000.00	2,989,122.00	2,988,800.00	1.050	AA	1.054	124	11/02/2017
313385LH7	53318	Federal Home Loan Discount		06/27/2017	3,000,000.00	2,994,507.00	2,994,020.83	1.025	AA	1.027	66	09/05/2017
313385ML7	53319	Federal Home Loan Discount		06/27/2017	3,000,000.00	2,991,963.00	2,991,593.34	1.040	AA	1.043	93	10/02/2017
313385MH6	53320	Federal Home Loan Discount		06/28/2017	3,000,000.00	2,992,446.00	2,991,978.75	1.035	AA	1.038	90	09/29/2017
313385MD5	53321	Federal Home Loan Discount		06/28/2017	3,000,000.00	2,992,791.00	2,992,323.75	1.035	AA	1.038	86	09/25/2017
313385NM4	53324	Federal Home Loan Discount		06/29/2017	3,000,000.00	2,989,752.00	2,989,200.00	1.080	AA	1.084	118	10/27/2017
313385NT9	53325	Federal Home Loan Discount		06/29/2017	3,000,000.00	2,989,122.00	2,988,975.00	1.050	AA	1.054	124	11/02/2017
313397NA5	53090	FREDDIE DISCOUNT		02/14/2017	3,000,000.00	2,990,724.00	2,985,970.00	0.690	AA	0.700	107	10/16/2017
313397NA5	53104	FREDDIE DISCOUNT		02/23/2017	3,000,000.00	2,990,724.00	2,986,291.67	0.700	AA	0.709	107	10/16/2017
313397JY8	53127	FREDDIE DISCOUNT		03/16/2017	3,000,000.00	2,997,366.00	2,990,316.67	0.830	AA	0.833	33	08/03/2017
313397LW9	53130	FREDDIE DISCOUNT		03/17/2017	3,000,000.00	2,993,391.00	2,986,433.33	0.880	AA	0.904	79	09/18/2017
313397LH2	53133	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,994,507.00	2,987,820.00	0.870	AA	0.874	66	09/05/2017
313397HT1	53134	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,999,832.00	2,993,198.33	0.770	AA	0.772	4	07/05/2017
313397KC4	53135	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,997,024.00	2,990,385.83	0.830	AA	0.833	37	08/07/2017
313397KZ3	53136	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,995,239.00	2,988,666.67	0.850	AA	0.853	58	08/28/2017
313397NA5	53140	FREDDIE DISCOUNT		03/23/2017	3,000,000.00	2,990,724.00	2,984,475.00	0.900	AA	0.923	107	10/16/2017
313397LW9	53142	FREDDIE DISCOUNT		03/23/2017	3,000,000.00	2,993,391.00	2,986,873.33	0.880	AA	0.884	79	09/18/2017
313397ML2	53158	FREDDIE DISCOUNT		03/28/2017	3,000,000.00	2,991,963.00	2,986,370.00	0.870	AA	0.893	93	10/02/2017
313397KZ3	53159	FREDDIE DISCOUNT		03/28/2017	3,000,000.00	2,995,239.00	2,989,417.50	0.830	AA	0.833	58	08/28/2017
313397LT6	53203	FREDDIE DISCOUNT		04/19/2017	3,000,000.00	2,993,649.00	2,989,011.25	0.885	AA	0.888	76	09/15/2017
313397NK3	53246	FREDDIE DISCOUNT		05/11/2017	3,000,000.00	2,989,929.00	2,986,083.33	1.000	AA	1.005	116	10/25/2017
313397NH0	53247	FREDDIE DISCOUNT		05/11/2017	3,000,000.00	2,990,106.00	2,986,250.00	1.000	AA	1.005	114	10/23/2017
313397NH0	53248	FREDDIE DISCOUNT		05/11/2017	3,000,000.00	2,990,106.00	2,986,250.00	1.000	AA	1.005	114	10/23/2017
313397NH0	53249	FREDDIE DISCOUNT		05/11/2017	3,000,000.00	2,990,106.00	2,986,250.00	1.000	AA	1.005	114	10/23/2017

Portfolio POOL

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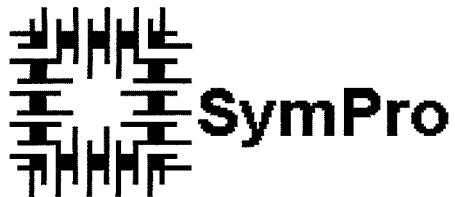
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
June 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313397NH0	53252	FREDDIE DISCOUNT		05/12/2017	3,000,000.00	2,990,106.00	2,986,333.33	1.000	AA	1.005	114	10/23/2017
313397NJ6	53253	FREDDIE DISCOUNT		05/12/2017	3,000,000.00	2,990,019.00	2,986,250.00	1.000	AA	1.005	115	10/24/2017
313589JN4	53165	Fannie Mae Discount		03/29/2017	3,000,000.00	2,998,251.00	2,992,395.00	0.780	AA	0.782	23	07/24/2017
Subtotal and Average			532,513,409.32		527,000,000.00	525,845,270.00	525,008,067.49			0.895	76	
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,013,618.00	1,999,268.49	2.200	A	2.193	611	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,997,000.00	1,998,785.65	1.125	A	1.212	220	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,994,180.00	2,999,178.11	1.750	AA	1.740	692	05/24/2019
Subtotal and Average			6,997,115.31		7,000,000.00	7,004,798.00	6,997,232.25			1.719	534	
Money Market												
SYS52411	52411	Fidelity Inst Government			70,000,000.00	70,000,000.00	70,000,000.00	0.850	AAA	0.838	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			49,000,000.00	49,000,000.00	49,000,000.00	0.840	AAA	0.828	1	
Subtotal and Average			106,366,666.67		119,000,000.00	119,000,000.00	119,000,000.00			0.834	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,931,143.62	65,000,000.00	0.978		0.965	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,931,143.62	65,000,000.00			0.965	1	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,170,610.00	3,159,741.45	5.000	AA	1.115	518	12/01/2018
Subtotal and Average			3,164,283.12		3,000,000.00	3,170,610.00	3,159,741.45			1.115	518	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	709,394.00	709,053.79	5.000	A	1.016	123	11/01/2017
Subtotal and Average			710,147.79		700,000.00	709,394.00	709,053.79			1.016	123	
Total and Average			932,971,196.29		957,700,000.00	955,960,313.62	955,786,438.43			1.000	210	

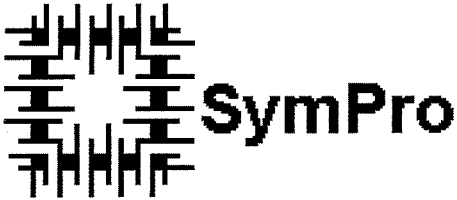
**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
June 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		12,039.16	12,039.16				0
				Subtotal		12,039.16	12,039.16				
		Total Cash and Investments	932,971,196.29		957,700,000.00	955,972,352.78	955,798,477.59			1.000	210



**City Pool Portfolio
Aging Report
By Maturity Date
As of July 1, 2017**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(07/01/2017 - 07/01/2017)	5 Maturities	0 Payments	184,000,000.00	19.21%	184,000,000.00	183,931,143.62
Aging Interval:	1 - 30 days	(07/02/2017 - 07/31/2017)	46 Maturities	0 Payments	140,000,000.00	14.62%	139,671,208.30	139,943,193.00
Aging Interval:	31 - 90 days	(08/01/2017 - 09/29/2017)	63 Maturities	0 Payments	191,000,000.00	19.94%	190,399,063.45	190,679,501.00
Aging Interval:	91 - 180 days	(09/30/2017 - 12/28/2017)	70 Maturities	0 Payments	209,700,000.00	21.90%	208,760,948.57	209,023,697.00
Aging Interval:	181 - 360 days	(12/29/2017 - 06/26/2018)	10 Maturities	0 Payments	33,000,000.00	3.45%	32,871,179.68	32,842,122.00
Aging Interval:	361 - 1080 days	(06/27/2018 - 06/15/2020)	59 Maturities	0 Payments	173,000,000.00	18.06%	173,096,184.67	172,621,069.00
Aging Interval:	1081 days and after	(06/16/2020 -)	9 Maturities	0 Payments	27,000,000.00	2.82%	26,987,853.76	26,919,588.00
Total for			262 Investments	0 Payments		100.00	955,786,438.43	955,960,313.62



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
May 31, 2017**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	213,000,000.00	212,573,214.00	212,922,618.99	23.20	901	612	1.253	1.270
Federal Agency Issues - Discount	531,000,000.00	529,778,436.00	529,102,846.37	57.64	158	85	0.820	0.831
Medium Term Notes	7,000,000.00	7,009,204.00	6,996,990.31	0.76	1,308	564	1.719	1.742
Money Market	100,000,000.00	100,000,000.00	100,000,000.00	10.89	1	1	0.677	0.686
Local Agency Investment Funds	65,000,000.00	64,946,436.82	65,000,000.00	7.08	1	1	0.912	0.925
California State-GOB	3,000,000.00	3,184,260.00	3,169,138.00	0.35	1,710	548	1.115	1.131
State of California Revenue Bonds	700,000.00	711,900.00	711,317.24	0.08	1,442	153	1.016	1.031
Investments	919,700,000.00	918,203,450.82	917,902,910.91	100.00%	317	197	0.919	0.932
Cash and Accrued Interest								
Accrued Interest at Purchase		15,879.16	15,879.16					
Subtotal		15,879.16	15,879.16					
Total Cash and Investments	919,700,000.00	918,219,329.98	917,918,790.07		317	197	0.919	0.932

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	681,394.10	4,532,723.35
Average Daily Balance	917,502,667.66	
Effective Rate of Return	0.87%	

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
May 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,996,154.00	2,999,888.58	0.820	AA	0.816	194	12/12/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,000,984.00	2,999,763.33	1.160	AA	1.164	144	10/23/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,995,398.00	3,000,000.00	0.730	AA	0.720	134	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,996,154.00	2,994,932.10	0.820	AA	1.127	194	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,982,444.00	3,000,000.00	1.000	AA	0.986	585	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,982,444.00	2,999,806.93	1.000	AA	0.990	585	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,984,436.00	3,000,000.00	0.880	AA	0.868	412	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,962,443.00	3,000,000.00	1.200	AA	1.184	833	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,984,232.00	3,000,000.00	1.000	AA	0.986	498	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,978,133.00	3,000,000.00	1.120	AA	1.105	701	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,991,141.00	3,000,000.00	1.480	AA	1.460	827	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,991,141.00	3,000,000.00	1.480	AA	1.460	827	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,997,312.00	3,000,000.00	1.300	AA	1.282	610	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,997,312.00	3,000,000.00	1.300	AA	1.282	610	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	3,000,000.00	3,000,000.00	1.330	AA	1.751	610	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,997,312.00	3,000,000.00	1.300	AA	1.282	610	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	3,002,397.00	3,000,000.00	1.710	AA	1.687	1,001	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,999,316.00	2,998,872.12	1.400	AA	1.402	664	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,999,316.00	2,998,770.00	1.400	AA	1.403	664	03/27/2019
3133EHDX8	53157	FEDERAL FARM CREDIT BANK		03/28/2017	3,000,000.00	3,000,390.00	3,000,000.00	1.970	AA	1.935	1,306	12/28/2020
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,993,802.00	2,999,140.82	1.550	AA	1.541	897	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,976,552.00	2,972,474.49	1.180	AA	1.553	869	10/18/2019
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,987,285.00	4,999,405.59	0.875	AA	0.875	291	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,996,544.00	3,000,000.00	1.050	AA	1.036	484	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,978,499.00	2,996,450.95	0.625	AA	0.716	432	08/07/2018
3130AAQZ4	53070	FEDERAL HOME LOAN BANK		01/30/2017	3,000,000.00	2,998,095.00	3,000,000.00	1.000	AA	0.986	608	01/30/2019
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,995,203.00	3,000,000.00	1.150	AA	1.134	386	06/22/2018
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,000,318.00	2,999,839.87	1.000	AA	1.055	28	06/29/2017
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,997,174.00	3,000,000.00	0.800	AA	0.789	148	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,997,558.00	3,000,000.00	0.750	AA	0.740	148	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	2,998,293.00	3,000,000.00	0.700	AA	0.690	57	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,992,101.00	3,000,000.00	1.150	AA	1.132	543	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,996,994.00	3,000,000.00	1.050	AA	1.036	270	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,996,994.00	3,000,000.00	1.050	AA	1.036	270	02/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,988,873.00	2,997,990.75	0.750	AA	1.088	312	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,985,732.00	3,000,000.00	1.050	AA	1.036	575	12/28/2018

Portfolio POOL

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Report Ver. 7.3.3a

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
May 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134G96M4	52846	FEDERAL HOME LOAN MTG CORP		08/24/2016	3,000,000.00	2,998,221.00	3,000,000.00	0.875	AA	0.832	449	08/24/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,983,713.00	3,000,000.00	1.000	AA	0.986	453	08/28/2018
3134G96M4	52869	FEDERAL HOME LOAN MTG CORP		09/08/2016	3,000,000.00	2,998,221.00	3,000,000.00	0.875	AA	1.270	449	08/24/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,991,591.00	3,000,000.00	1.100	AA	1.085	469	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,994,018.00	3,000,000.00	0.875	AA	1.230	484	09/28/2018
3134GAPH1	52901	FEDERAL HOME LOAN MTG CORP		09/30/2016	3,000,000.00	2,993,607.00	3,000,000.00	1.650	AA	1.492	851	09/30/2019
3134GASM7	52923	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	3,000,171.00	3,000,000.00	0.875	AA	0.832	512	10/26/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,987,415.00	3,000,000.00	1.050	AA	1.036	512	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,987,415.00	3,000,000.00	1.050	AA	1.036	512	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,997,726.00	3,000,000.00	0.875	AA	0.832	512	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,989,431.00	3,000,000.00	1.125	AA	1.110	545	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,989,431.00	3,000,000.00	1.125	AA	1.110	545	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,999,787.00	2,999,628.23	1.350	AA	1.339	603	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,999,460.00	3,000,000.00	1.375	AA	1.356	637	02/28/2019
3134GBCE0	53151	FEDERAL HOME LOAN MTG CORP		03/27/2017	3,000,000.00	3,000,903.00	2,999,435.56	1.300	AA	2.066	1,030	03/27/2020
3134GBEH1	53170	FEDERAL HOME LOAN MTG CORP		03/30/2017	3,000,000.00	3,000,096.00	3,000,000.00	1.875	AAA	1.835	1,215	09/28/2020
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,987,496.00	2,990,129.50	1.375	AA	1.472	1,054	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,996,778.00	2,000,000.00	1.500	AA	1.479	876	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,995,167.00	3,000,000.00	1.500	AA	1.479	876	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,995,167.00	3,000,000.00	1.500	AA	1.479	876	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,995,167.00	3,000,000.00	1.500	AA	1.479	876	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,001,377.00	3,000,000.00	1.700	AA	1.677	1,152	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,001,377.00	3,000,000.00	1.700	AA	1.677	1,152	07/27/2020
3134G9VF1	53275	FEDERAL HOME LOAN MTG CORP		05/26/2017	3,000,000.00	2,993,577.00	2,992,893.26	1.060	AA	1.268	386	06/22/2018
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,997,993.00	3,000,000.00	1.125	AA	1.903	1,100	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,997,993.00	3,000,000.00	1.125	AA	1.903	1,100	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,997,993.00	3,000,000.00	1.125	AA	1.903	1,100	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,998,539.00	3,000,000.00	1.500	AA	1.479	1,092	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,999,026.00	2,000,000.00	1.500	AA	1.843	1,092	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,999,850.00	3,000,000.00	1.500	AA	1.480	820	08/30/2019
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,027,015.00	2,995,132.75	1.875	AA	1.948	628	02/19/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,985,189.00	2,999,162.50	0.900	AA	0.913	407	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,985,189.00	2,999,162.50	0.900	AA	0.913	407	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,989,221.00	2,989,821.29	1.250	AA	1.412	694	04/26/2019
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	2,999,418.00	2,999,917.87	1.000	AA	0.995	120	09/29/2017
Subtotal and Average			196,837,999.31		213,000,000.00	212,573,214.00	212,922,618.99			1.253	612	

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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
Federal Agency Issues - Discount												
313313PW2	53124	Federal Farm Credit Discount		03/14/2017	3,000,000.00	2,984,463.00	2,977,466.67	1.040	AA	1.065	181	11/29/2017
313313QC5	53167	Federal Farm Credit Discount		03/30/2017	3,000,000.00	2,983,794.00	2,979,166.67	1.000	AA	1.024	187	12/05/2017
313313KD9	53206	Federal Farm Credit Discount		04/19/2017	3,000,000.00	2,994,672.00	2,992,045.00	0.860	AA	0.862	68	08/08/2017
313313PV4	53234	Federal Farm Credit Discount		04/28/2017	3,000,000.00	2,984,550.00	2,983,325.82	0.935	AA	0.955	180	11/28/2017
313385JN7	52975	Federal Home Loan Discount		11/29/2016	3,000,000.00	2,995,938.00	2,987,162.49	0.650	AA	0.659	53	07/24/2017
313385GR1	52982	Federal Home Loan Discount		12/09/2016	3,000,000.00	2,999,472.00	2,990,445.00	0.630	AA	0.632	8	06/09/2017
313385HE9	53000	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,998,617.00	2,990,077.50	0.630	AA	0.639	21	06/22/2017
313385HC3	53008	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,998,749.00	2,990,390.00	0.620	AA	0.629	19	06/20/2017
313385HC3	53016	Federal Home Loan Discount		12/19/2016	3,000,000.00	2,998,749.00	2,990,545.00	0.620	AA	0.629	19	06/20/2017
313385HC3	53017	Federal Home Loan Discount		12/19/2016	3,000,000.00	2,998,749.00	2,990,545.00	0.620	AA	0.629	19	06/20/2017
313385HC3	53026	Federal Home Loan Discount		12/20/2016	3,000,000.00	2,998,749.00	2,990,900.00	0.600	AA	0.602	19	06/20/2017
313385HD1	53030	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,997,805.00	4,983,695.83	0.645	AA	0.647	20	06/21/2017
313385HB5	53032	Federal Home Loan Discount		12/22/2016	5,000,000.00	4,998,025.00	4,984,088.89	0.640	AA	0.642	18	06/19/2017
313385HD1	53033	Federal Home Loan Discount		12/22/2016	5,000,000.00	4,997,805.00	4,983,659.72	0.650	AA	0.652	20	06/21/2017
313385HF6	53035	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,998,551.00	2,991,100.00	0.600	AA	0.602	22	06/23/2017
313385JH0	53041	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,996,319.00	2,988,525.00	0.675	AA	0.685	48	07/19/2017
313385JJ6	53047	Federal Home Loan Discount		12/29/2016	5,000,000.00	4,993,740.00	4,980,263.89	0.700	AA	0.711	49	07/20/2017
313385JC1	53050	Federal Home Loan Discount		01/18/2017	3,000,000.00	2,996,703.00	2,990,928.75	0.615	AA	0.617	43	07/14/2017
313385JP2	53053	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,995,860.00	2,990,467.50	0.615	AA	0.621	54	07/25/2017
313385JW7	53054	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,995,221.00	2,989,545.83	0.650	AA	0.656	61	08/01/2017
313385JK3	53055	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,996,166.00	2,990,338.83	0.637	AA	0.639	50	07/21/2017
313385JF4	53056	Federal Home Loan Discount		01/23/2017	3,000,000.00	2,996,472.00	2,990,812.50	0.630	AA	0.632	46	07/17/2017
313385HC3	53058	Federal Home Loan Discount		01/23/2017	3,000,000.00	2,998,749.00	2,992,723.33	0.590	AA	0.591	19	06/20/2017
313385NC6	53060	Federal Home Loan Discount		01/24/2017	5,000,000.00	4,980,885.00	4,972,187.50	0.750	AA	0.762	139	10/18/2017
313385GQ3	53062	Federal Home Loan Discount		01/25/2017	3,000,000.00	2,999,538.00	2,993,858.33	0.550	AA	0.551	7	06/08/2017
313385JN7	53063	Federal Home Loan Discount		01/25/2017	3,000,000.00	2,995,938.00	2,990,550.00	0.630	AA	0.632	53	07/24/2017
313385GJ9	53067	Federal Home Loan Discount		01/27/2017	3,000,000.00	2,999,934.00	2,993,962.50	0.575	AA	0.576	1	06/02/2017
313385GR1	53068	Federal Home Loan Discount		01/27/2017	3,000,000.00	2,999,472.00	2,993,571.67	0.580	AA	0.581	8	06/09/2017
313385HL3	53069	Federal Home Loan Discount		01/27/2017	3,000,000.00	2,998,221.00	2,993,033.33	0.550	AA	0.551	27	06/28/2017
313385JV9	53071	Federal Home Loan Discount		01/30/2017	3,000,000.00	2,995,401.00	2,990,369.17	0.635	AA	0.637	60	07/31/2017
313385HD1	53074	Federal Home Loan Discount		01/31/2017	3,000,000.00	2,998,683.00	2,993,537.50	0.550	AA	0.551	20	06/21/2017
313385HD1	53077	Federal Home Loan Discount		01/31/2017	3,000,000.00	2,998,683.00	2,993,537.50	0.550	AA	0.551	20	06/21/2017
313385HD1	53078	Federal Home Loan Discount		01/31/2017	3,000,000.00	2,998,683.00	2,993,537.50	0.550	AA	0.551	20	06/21/2017
313385JW7	53083	Federal Home Loan Discount		02/06/2017	5,000,000.00	4,992,035.00	4,984,355.56	0.640	AA	0.642	61	08/01/2017
313385NT9	53084	Federal Home Loan Discount		02/07/2017	3,000,000.00	2,986,782.00	2,983,250.00	0.750	AA	0.762	154	11/02/2017
313385LW4	53085	Federal Home Loan Discount		02/08/2017	3,000,000.00	2,991,279.00	2,987,050.00	0.700	AA	0.709	109	09/18/2017

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**City of Oakland Operating Fund
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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
Federal Agency Issues - Discount												
313385LW4	53086	Federal Home Loan Discount		02/08/2017	3,000,000.00	2,991,279.00	2,987,050.00	0.700	AA	0.709	109	09/18/2017
313385GW0	53087	Federal Home Loan Discount		02/08/2017	3,000,000.00	2,999,145.00	2,994,120.00	0.560	AA	0.561	13	06/14/2017
313385KG0	53089	Federal Home Loan Discount		02/10/2017	3,000,000.00	2,994,438.00	2,990,293.33	0.640	AA	0.642	71	08/11/2017
313385LS3	53091	Federal Home Loan Discount		02/14/2017	3,000,000.00	2,991,600.00	2,988,516.67	0.650	AA	0.658	105	09/14/2017
313385KP0	53093	Federal Home Loan Discount		02/14/2017	3,000,000.00	2,993,889.00	2,989,825.00	0.660	AA	0.666	78	08/18/2017
313385KM7	53094	Federal Home Loan Discount		02/15/2017	3,000,000.00	2,994,048.00	2,989,883.83	0.667	AA	0.669	76	08/16/2017
313385NS1	53096	Federal Home Loan Discount		02/17/2017	3,000,000.00	2,986,866.00	2,983,509.17	0.770	AA	0.782	153	11/01/2017
313385KP0	53097	Federal Home Loan Discount		02/17/2017	3,000,000.00	2,993,889.00	2,989,914.17	0.665	AA	0.667	78	08/18/2017
313385JK3	53098	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,996,166.00	2,992,187.50	0.625	AA	0.627	50	07/21/2017
313385KM7	53099	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,994,048.00	2,990,246.67	0.665	AA	0.667	76	08/16/2017
313385HC3	53100	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,998,749.00	2,994,248.33	0.580	AA	0.581	19	06/20/2017
313385HD1	53101	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,998,683.00	2,994,200.00	0.580	AA	0.581	20	06/21/2017
313385KU9	53103	Federal Home Loan Discount		02/22/2017	3,000,000.00	2,993,499.00	2,989,535.00	0.690	AA	0.692	83	08/23/2017
313385JN7	53105	Federal Home Loan Discount		02/23/2017	3,000,000.00	2,995,938.00	2,992,135.42	0.625	AA	0.627	53	07/24/2017
313385JN7	53106	Federal Home Loan Discount		02/23/2017	3,000,000.00	2,995,938.00	2,992,135.42	0.625	AA	0.627	53	07/24/2017
313385KT2	53107	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,993,577.00	2,989,856.67	0.680	AA	0.682	82	08/22/2017
313385KT2	53108	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,993,577.00	2,989,856.67	0.680	AA	0.682	82	08/22/2017
313385JN7	53109	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,995,938.00	2,992,187.50	0.625	AA	0.627	53	07/24/2017
313385MA1	53110	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,990,961.00	2,987,575.00	0.710	AA	0.718	113	09/22/2017
313385KW5	53111	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,993,343.00	2,989,686.67	0.680	AA	0.682	85	08/25/2017
313385MA1	53114	Federal Home Loan Discount		02/27/2017	3,000,000.00	2,990,961.00	2,987,752.50	0.710	AA	0.718	113	09/22/2017
313385MA1	53115	Federal Home Loan Discount		02/27/2017	3,000,000.00	2,990,961.00	2,987,752.50	0.710	AA	0.718	113	09/22/2017
313385GM2	53119	Federal Home Loan Discount		03/07/2017	3,000,000.00	2,999,736.00	2,994,225.00	0.770	AA	0.771	4	06/05/2017
313385LL8	53120	Federal Home Loan Discount		03/10/2017	3,000,000.00	2,992,080.00	2,986,198.33	0.910	AA	0.914	99	09/08/2017
313385LL8	53121	Federal Home Loan Discount		03/10/2017	3,000,000.00	2,992,080.00	2,986,122.50	0.915	AA	0.919	99	09/08/2017
313385GV2	53122	Federal Home Loan Discount		03/13/2017	3,000,000.00	2,999,211.00	2,993,905.00	0.795	AA	0.797	12	06/13/2017
313385ML7	53125	Federal Home Loan Discount		03/14/2017	3,000,000.00	2,989,851.00	2,983,840.00	0.960	AA	0.985	123	10/02/2017
313385JF4	53126	Federal Home Loan Discount		03/16/2017	3,000,000.00	2,996,472.00	2,991,492.50	0.830	AA	0.832	46	07/17/2017
313385GW0	53131	Federal Home Loan Discount		03/20/2017	3,000,000.00	2,999,145.00	2,994,410.00	0.780	AA	0.781	13	06/14/2017
313385HT6	53132	Federal Home Loan Discount		03/21/2017	3,000,000.00	2,997,393.00	2,992,977.50	0.795	AA	0.797	34	07/05/2017
313385JA5	53137	Federal Home Loan Discount		03/22/2017	3,000,000.00	2,996,856.00	2,992,533.33	0.800	AA	0.802	41	07/12/2017
313385JA5	53138	Federal Home Loan Discount		03/22/2017	3,000,000.00	2,996,856.00	2,992,533.33	0.800	AA	0.802	41	07/12/2017
313385JA5	53141	Federal Home Loan Discount		03/23/2017	3,000,000.00	2,996,856.00	2,992,600.00	0.800	AA	0.802	41	07/12/2017
313385MA1	53143	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,990,961.00	2,986,274.17	0.905	AA	0.909	113	09/22/2017
313385JN7	53144	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,995,938.00	2,991,612.50	0.825	AA	0.827	53	07/24/2017
313385JN7	53145	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,995,938.00	2,991,612.60	0.825	AA	0.827	53	07/24/2017

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**City of Oakland Operating Fund
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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
Federal Agency Issues - Discount												
313385ME3	53148	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,990,640.00	2,986,351.25	0.895	AA	0.919	117	09/26/2017
313385PU4	53149	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,984,637.00	2,980,400.00	0.960	AA	0.983	179	11/27/2017
313385HU3	53150	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,997,318.00	2,993,435.00	0.780	AA	0.782	35	07/06/2017
313385PU4	53160	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,984,637.00	2,980,480.00	0.960	AA	0.983	179	11/27/2017
313385PU4	53161	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,984,637.00	2,980,480.00	0.960	AA	0.983	179	11/27/2017
313385HE9	53162	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,998,617.00	2,994,410.00	0.780	AA	0.781	21	06/22/2017
313385MA1	53163	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,990,961.00	2,986,798.33	0.890	AA	0.894	113	09/22/2017
313385MM5	53168	Federal Home Loan Discount		03/30/2017	3,000,000.00	2,989,770.00	2,985,663.33	0.920	AA	0.945	124	10/03/2017
313385UT1	53171	Federal Home Loan Discount		04/03/2017	3,000,000.00	2,972,931.00	2,967,870.00	1.080	AA	1.104	298	03/26/2018
313385JS6	53172	Federal Home Loan Discount		04/03/2017	3,000,000.00	2,995,629.00	2,992,170.00	0.810	AA	0.812	57	07/28/2017
313385HV1	53174	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,997,240.00	2,994,055.00	0.820	AA	0.822	36	07/07/2017
313385HV1	53175	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,997,240.00	2,994,055.00	0.820	AA	0.822	36	07/07/2017
313385HV1	53176	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,997,240.00	2,994,055.00	0.820	AA	0.822	36	07/07/2017
313385HY5	53177	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,997,009.00	2,994,037.50	0.795	AA	0.797	39	07/10/2017
313385GW0	53178	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,999,145.00	2,995,866.67	0.775	AA	0.776	13	06/14/2017
313385HV1	53179	Federal Home Loan Discount		04/12/2017	3,000,000.00	2,997,240.00	2,994,123.33	0.820	AA	0.822	36	07/07/2017
313385HY5	53180	Federal Home Loan Discount		04/12/2017	3,000,000.00	2,997,009.00	2,993,918.33	0.820	AA	0.822	39	07/10/2017
313385MX1	53181	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,988,945.00	2,985,978.33	0.940	AA	0.944	134	10/13/2017
313385HL3	53182	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,998,221.00	2,995,290.00	0.785	AA	0.786	27	06/28/2017
313385MX1	53183	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,988,945.00	2,985,873.92	0.947	AA	0.951	134	10/13/2017
313385MV5	53184	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,989,110.00	2,986,135.00	0.940	AA	0.944	132	10/11/2017
313385JF4	53185	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,996,472.00	2,993,781.67	0.820	AA	0.822	46	07/17/2017
313385HL3	53186	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,998,221.00	2,995,290.00	0.785	AA	0.786	27	06/28/2017
313385JF4	53188	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,996,472.00	2,993,850.00	0.820	AA	0.822	46	07/17/2017
313385KS4	53189	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,993,655.00	2,991,250.00	0.840	AA	0.842	81	08/21/2017
313385JF4	53191	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,996,472.00	2,993,700.00	0.840	AA	0.842	46	07/17/2017
313385HT6	53192	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,997,393.00	2,994,637.50	0.825	AA	0.826	34	07/05/2017
313385MV5	53193	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,989,110.00	2,986,213.33	0.940	AA	0.944	132	10/11/2017
313385JN7	53194	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,995,938.00	2,993,290.83	0.830	AA	0.832	53	07/24/2017
313385KS4	53195	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,993,655.00	2,991,249.99	0.840	AA	0.842	81	08/21/2017
313385JN7	53196	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,995,938.00	2,993,371.67	0.820	AA	0.822	53	07/24/2017
313385JA5	53197	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,996,856.00	2,994,262.50	0.810	AA	0.812	41	07/12/2017
313385NC6	53201	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,988,531.00	2,985,667.50	0.945	AA	0.950	139	10/18/2017
313385PE0	53202	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,985,837.00	2,983,186.67	0.970	AA	0.991	165	11/13/2017
313385PF7	53204	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,985,753.00	2,983,105.83	0.970	AA	0.991	166	11/14/2017
313385HK5	53205	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,998,287.00	2,995,457.50	0.790	AA	0.791	26	06/27/2017

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
May 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385MX1	53207	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,988,945.00	2,986,134.99	0.940	AA	0.944	134	10/13/2017
313385PM2	53208	Federal Home Loan Discount		04/20/2017	3,000,000.00	2,985,237.00	2,982,523.33	0.980	AA	1.001	172	11/20/2017
313385HY5	53209	Federal Home Loan Discount		04/20/2017	3,000,000.00	2,997,009.00	2,994,431.25	0.825	AA	0.827	39	07/10/2017
313385NE2	53213	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,988,366.00	2,985,553.75	0.953	AA	0.957	141	10/20/2017
313385NE2	53214	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,988,366.00	2,985,553.75	0.953	AA	0.957	141	10/20/2017
313385NE2	53215	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,988,366.00	2,985,591.67	0.950	AA	0.955	141	10/20/2017
313385GW0	53216	Federal Home Loan Discount		04/24/2017	3,000,000.00	2,999,145.00	2,996,706.25	0.775	AA	0.776	13	06/14/2017
313385NE2	53217	Federal Home Loan Discount		04/24/2017	3,000,000.00	2,988,366.00	2,985,903.75	0.945	AA	0.949	141	10/20/2017
313385KZ8	53218	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,993,106.00	2,990,729.17	0.890	AA	0.893	88	08/28/2017
313385NE2	53219	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,988,366.00	2,985,834.17	0.955	AA	0.960	141	10/20/2017
313385ME3	53220	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,990,640.00	2,988,450.00	0.900	AA	0.903	117	09/26/2017
313385NE2	53221	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,988,366.00	2,985,834.17	0.955	AA	0.960	141	10/20/2017
313385NT9	53226	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,986,782.00	2,984,483.33	0.980	AA	1.001	154	11/02/2017
313385NK8	53227	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,987,955.00	2,985,227.67	0.974	AA	0.979	146	10/25/2017
313385NK8	53228	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,987,955.00	2,985,227.67	0.974	AA	0.979	146	10/25/2017
313385KZ8	53232	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,993,106.00	2,990,900.82	0.895	AA	0.898	88	08/28/2017
313385KE5	53233	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,994,594.00	2,992,661.25	0.855	AA	0.857	69	08/09/2017
313385KK1	53235	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,994,204.00	2,992,260.00	0.860	AA	0.862	74	08/14/2017
313385NC6	53237	Federal Home Loan Discount		05/01/2017	3,000,000.00	2,988,531.00	2,986,116.67	0.980	AA	0.985	139	10/18/2017
313385LW4	53238	Federal Home Loan Discount		05/03/2017	3,000,000.00	2,991,279.00	2,989,190.00	0.940	AA	0.943	109	09/18/2017
313385NL6	53239	Federal Home Loan Discount		05/03/2017	3,000,000.00	2,987,874.00	2,985,406.67	0.995	AA	1.000	147	10/26/2017
313385LZ7	53240	Federal Home Loan Discount		05/09/2017	3,000,000.00	2,991,039.00	2,989,200.00	0.960	AA	0.963	112	09/21/2017
313385NZ5	53241	Federal Home Loan Discount		05/10/2017	3,000,000.00	2,986,266.00	2,984,302.50	1.035	AA	1.040	160	11/08/2017
313385NZ5	53242	Federal Home Loan Discount		05/10/2017	3,000,000.00	2,986,266.00	2,984,302.50	1.035	AA	1.040	160	11/08/2017
313385KM7	53245	Federal Home Loan Discount		05/11/2017	3,000,000.00	2,994,048.00	2,992,482.50	0.930	AA	0.932	76	08/16/2017
313385PB6	53250	Federal Home Loan Discount		05/12/2017	3,000,000.00	2,986,095.00	2,984,226.67	1.040	AA	1.045	162	11/10/2017
313385PB6	53251	Federal Home Loan Discount		05/12/2017	3,000,000.00	2,986,095.00	2,984,226.67	1.040	AA	1.045	162	11/10/2017
313385MM5	53254	Federal Home Loan Discount		05/15/2017	3,000,000.00	2,989,770.00	2,988,367.50	0.990	AA	0.994	124	10/03/2017
313385MM5	53255	Federal Home Loan Discount		05/17/2017	3,000,000.00	2,989,770.00	2,988,532.50	0.990	AA	0.994	124	10/03/2017
313385JA5	53256	Federal Home Loan Discount		05/17/2017	3,000,000.00	2,996,856.00	2,995,982.00	0.861	AA	0.862	41	07/12/2017
313385NE2	53258	Federal Home Loan Discount		05/18/2017	3,000,000.00	2,988,366.00	2,987,147.92	0.995	AA	0.999	141	10/20/2017
313385NH5	53259	Federal Home Loan Discount		05/19/2017	3,000,000.00	2,988,120.00	2,986,982.08	0.995	AA	0.999	144	10/23/2017
313385KP0	53260	Federal Home Loan Discount		05/19/2017	3,000,000.00	2,993,889.00	2,992,902.00	0.936	AA	0.938	78	08/18/2017
313385KU9	53261	Federal Home Loan Discount		05/19/2017	3,000,000.00	2,993,499.00	2,992,400.00	0.950	AA	0.952	83	08/23/2017
313385PN0	53262	Federal Home Loan Discount		05/22/2017	3,000,000.00	2,985,150.00	2,984,216.25	1.035	AA	1.064	173	11/21/2017
313385KU9	53263	Federal Home Loan Discount		05/22/2017	3,000,000.00	2,993,499.00	2,992,637.50	0.950	AA	0.952	83	08/23/2017

Portfolio POOL

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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
May 31, 2017**

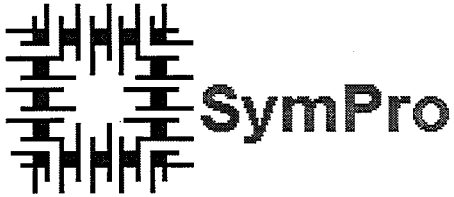
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385JR8	53264	Federal Home Loan Discount		05/22/2017	3,000,000.00	2,995,707.00	2,995,160.00	0.880	AA	0.881	56	07/27/2017
313385LS3	53267	Federal Home Loan Discount		05/23/2017	3,000,000.00	2,991,600.00	2,990,690.00	0.980	AA	0.983	105	09/14/2017
313385LS3	53268	Federal Home Loan Discount		05/23/2017	3,000,000.00	2,991,600.00	2,990,690.00	0.980	AA	0.983	105	09/14/2017
313385NX0	53269	Federal Home Loan Discount		05/23/2017	3,000,000.00	2,986,437.00	2,985,526.67	1.040	AA	1.045	158	11/06/2017
313385JH0	53270	Federal Home Loan Discount		05/24/2017	3,000,000.00	2,996,319.00	2,995,767.33	0.907	AA	0.908	48	07/19/2017
313385PP5	53271	Federal Home Loan Discount		05/24/2017	3,000,000.00	2,985,066.00	2,983,771.67	1.070	AA	1.076	174	11/22/2017
313385JH0	53272	Federal Home Loan Discount		05/24/2017	3,000,000.00	2,996,319.00	2,995,772.00	0.906	AA	0.907	48	07/19/2017
313385PR1	53273	Federal Home Loan Discount		05/26/2017	3,000,000.00	2,984,892.00	2,983,665.50	1.077	AA	1.083	176	11/24/2017
313397GY1	52976	FREDDIE DISCOUNT		11/29/2016	3,000,000.00	2,999,013.00	2,990,547.50	0.570	AA	0.576	15	06/16/2017
313397NA5	53090	FREDDIE DISCOUNT		02/14/2017	3,000,000.00	2,988,696.00	2,985,970.00	0.690	AA	0.700	137	10/16/2017
313397NA5	53104	FREDDIE DISCOUNT		02/23/2017	3,000,000.00	2,988,696.00	2,986,291.67	0.700	AA	0.709	137	10/16/2017
313397JY8	53127	FREDDIE DISCOUNT		03/16/2017	3,000,000.00	2,995,065.00	2,990,316.67	0.830	AA	0.833	63	08/03/2017
313397LW9	53130	FREDDIE DISCOUNT		03/17/2017	3,000,000.00	2,991,279.00	2,986,433.33	0.880	AA	0.904	109	09/18/2017
313397LH2	53133	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,992,320.00	2,987,820.00	0.870	AA	0.874	96	09/05/2017
313397HT1	53134	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,997,393.00	2,993,198.33	0.770	AA	0.772	34	07/05/2017
313397KC4	53135	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,994,753.00	2,990,385.83	0.830	AA	0.833	67	08/07/2017
313397KZ3	53136	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,993,106.00	2,988,666.67	0.850	AA	0.853	88	08/28/2017
313397NA5	53140	FREDDIE DISCOUNT		03/23/2017	3,000,000.00	2,988,696.00	2,984,475.00	0.900	AA	0.923	137	10/16/2017
313397LW9	53142	FREDDIE DISCOUNT		03/23/2017	3,000,000.00	2,991,279.00	2,986,873.33	0.880	AA	0.884	109	09/18/2017
313397ML2	53158	FREDDIE DISCOUNT		03/28/2017	3,000,000.00	2,989,851.00	2,986,370.00	0.870	AA	0.893	123	10/02/2017
313397KZ3	53159	FREDDIE DISCOUNT		03/28/2017	3,000,000.00	2,993,106.00	2,989,417.50	0.830	AA	0.833	88	08/28/2017
313397LT6	53203	FREDDIE DISCOUNT		04/19/2017	3,000,000.00	2,991,519.00	2,989,011.25	0.885	AA	0.888	106	09/15/2017
313397NK3	53246	FREDDIE DISCOUNT		05/11/2017	3,000,000.00	2,987,955.00	2,986,083.33	1.000	AA	1.005	146	10/25/2017
313397NH0	53247	FREDDIE DISCOUNT		05/11/2017	3,000,000.00	2,988,120.00	2,986,250.00	1.000	AA	1.005	144	10/23/2017
313397NH0	53248	FREDDIE DISCOUNT		05/11/2017	3,000,000.00	2,988,120.00	2,986,250.00	1.000	AA	1.005	144	10/23/2017
313397NH0	53249	FREDDIE DISCOUNT		05/11/2017	3,000,000.00	2,988,120.00	2,986,250.00	1.000	AA	1.005	144	10/23/2017
313397NH0	53252	FREDDIE DISCOUNT		05/12/2017	3,000,000.00	2,988,120.00	2,986,333.33	1.000	AA	1.005	144	10/23/2017
313397NJ6	53253	FREDDIE DISCOUNT		05/12/2017	3,000,000.00	2,988,036.00	2,986,250.00	1.000	AA	1.005	145	10/24/2017
313589JN4	53165	Fannie Mae Discount		03/29/2017	3,000,000.00	2,995,938.00	2,992,395.00	0.780	AA	0.782	53	07/24/2017
Subtotal and Average			514,362,527.25		531,000,000.00	529,778,436.00	529,102,846.37			0.820	85	
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,015,536.00	1,999,232.10	2.200	A	2.193	641	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,997,154.00	1,998,616.20	1.125	AA	1.212	250	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,996,514.00	2,999,142.01	1.750	AA	1.740	722	05/24/2019

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
May 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Subtotal and Average			6,996,877.14		7,000,000.00	7,009,204.00	6,996,990.31			1.719	564	
Money Market												
SYS52411	52411	Fidelity Inst Government			60,000,000.00	60,000,000.00	60,000,000.00	0.690	AAA	0.681	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			40,000,000.00	40,000,000.00	40,000,000.00	0.680	AAA	0.671	1	
Subtotal and Average			130,419,354.84		100,000,000.00	100,000,000.00	100,000,000.00			0.677	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,946,436.82	65,000,000.00	0.925		0.912	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,946,436.82	65,000,000.00			0.912	1	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,184,260.00	3,169,138.00	5.000	AA	1.115	548	12/01/2018
Subtotal and Average			3,173,533.17		3,000,000.00	3,184,260.00	3,169,138.00			1.115	548	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	711,900.00	711,317.24	5.000	A	1.016	153	11/01/2017
Subtotal and Average			712,375.95		700,000.00	711,900.00	711,317.24			1.016	153	
Total and Average			917,502,667.66		919,700,000.00	918,203,450.82	917,902,910.91			0.919	197	

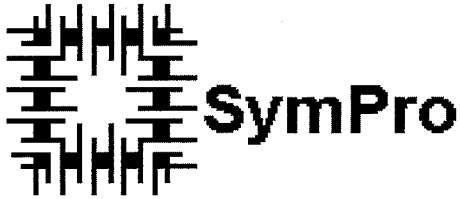
**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
May 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		15,879.16	15,879.16				0
				Subtotal		15,879.16	15,879.16				
		Total Cash and Investments	917,502,667.66		919,700,000.00	918,219,329.98	917,918,790.07			0.919	197



**City Pool Portfolio
Aging Report
By Maturity Date
As of June 1, 2017**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(06/01/2017 - 06/01/2017)	5 Maturities	0 Payments	165,000,000.00	17.94%	165,000,000.00	164,946,436.82
Aging Interval:	1 - 30 days	(06/02/2017 - 07/01/2017)	32 Maturities	0 Payments	102,000,000.00	11.09%	101,761,724.72	101,962,870.00
Aging Interval:	31 - 90 days	(07/02/2017 - 08/30/2017)	69 Maturities	0 Payments	211,000,000.00	22.94%	210,436,179.27	210,687,647.00
Aging Interval:	91 - 180 days	(08/31/2017 - 11/28/2017)	77 Maturities	0 Payments	230,700,000.00	25.08%	229,691,277.35	229,887,774.00
Aging Interval:	181 - 360 days	(11/29/2017 - 05/27/2018)	10 Maturities	0 Payments	31,000,000.00	3.37%	30,915,336.56	30,900,796.00
Aging Interval:	361 - 1080 days	(05/28/2018 - 05/16/2020)	52 Maturities	0 Payments	154,000,000.00	16.74%	154,098,393.01	153,823,143.00
Aging Interval:	1081 days and after	(05/17/2020 -)	9 Maturities	0 Payments	26,000,000.00	2.83%	26,000,000.00	25,994,784.00
Total for			254 Investments	0 Payments		100.00	917,902,910.91	918,203,450.82



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
April 30, 2017**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	196,000,000.00	195,613,907.00	195,954,308.23	21.55	908	595	1.199	1.216
Federal Agency Issues - Discount	507,000,000.00	505,835,679.00	505,312,325.82	55.58	158	94	0.758	0.768
Medium Term Notes	7,000,000.00	7,008,603.00	6,996,748.36	0.77	1,308	595	1.719	1.742
Money Market	126,000,000.00	126,000,000.00	126,000,000.00	13.86	1	1	0.631	0.640
Local Agency Investment Funds	65,000,000.00	64,946,436.82	65,000,000.00	7.15	1	1	0.872	0.884
Negotiable CD's	6,000,000.00	5,999,901.00	6,000,000.00	0.66	89	0	0.655	0.664
California State-GOB	3,000,000.00	3,190,770.00	3,178,534.56	0.35	1,710	579	1.115	1.131
State of California Revenue Bonds	700,000.00	714,231.00	713,580.69	0.08	1,442	184	1.016	1.031
Investments	910,700,000.00	909,309,527.82	909,155,497.66	100.00%	302	188	0.852	0.863

Cash and Accrued Interest								
Accrued Interest at Purchase		8,379.17	8,379.17					
Subtotal		8,379.17	8,379.17					
Total Cash and Investments	910,700,000.00	909,317,906.99	909,163,876.83		302	188	0.852	0.863

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	588,945.77	3,851,329.25
Average Daily Balance	885,036,035.16	
Effective Rate of Return	0.81%	

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,996,391.00	2,999,871.08	0.820	AA	0.816	225	12/12/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,002,262.00	2,999,713.33	1.160	AA	1.164	175	10/23/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,996,352.00	3,000,000.00	0.730	AA	0.720	165	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,996,391.00	2,994,136.09	0.820	AA	1.127	225	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,977,737.00	3,000,000.00	1.000	AA	0.986	616	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,977,737.00	2,999,796.87	1.000	AA	0.990	616	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,983,491.00	3,000,000.00	0.880	AA	0.868	443	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,961,444.00	3,000,000.00	1.200	AA	1.184	864	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,985,192.00	3,000,000.00	1.000	AA	0.986	529	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,977,494.00	3,000,000.00	1.120	AA	1.105	732	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,991,132.00	3,000,000.00	1.480	AA	1.460	858	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,991,132.00	3,000,000.00	1.480	AA	1.460	858	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,997,369.00	3,000,000.00	1.300	AA	1.282	641	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,997,369.00	3,000,000.00	1.300	AA	1.282	641	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	3,000,000.00	3,000,000.00	1.330	AA	1.751	641	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,997,369.00	3,000,000.00	1.300	AA	1.282	641	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	3,001,734.00	3,000,000.00	1.710	AA	1.687	1,032	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,999,535.00	2,998,820.54	1.400	AA	1.402	695	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,999,535.00	2,998,713.75	1.400	AA	1.403	695	03/27/2019
3133EHDX8	53157	FEDERAL FARM CREDIT BANK		03/28/2017	3,000,000.00	3,000,507.00	3,000,000.00	1.970	AA	1.935	1,337	12/28/2020
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,991,486.00	2,999,111.66	1.550	AA	1.541	928	11/15/2019
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,988,660.00	4,999,343.68	0.875	AA	0.875	322	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,996,523.00	3,000,000.00	1.050	AA	1.036	515	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,975,040.00	2,996,201.01	0.625	AA	0.716	463	08/07/2018
3130AAQZ4	53070	FEDERAL HOME LOAN BANK		01/30/2017	3,000,000.00	2,997,963.00	3,000,000.00	1.000	AA	0.986	639	01/30/2019
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,998,677.00	3,000,000.00	1.150	AA	1.134	417	06/22/2018
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,000,963.00	2,999,668.31	1.000	AA	1.055	59	06/29/2017
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,997,282.00	3,000,000.00	0.800	AA	0.789	179	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,996,220.00	3,000,000.00	0.750	AA	0.740	179	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	2,998,413.00	3,000,000.00	0.700	AA	0.690	88	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,991,873.00	3,000,000.00	1.150	AA	1.132	574	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,997,966.00	3,000,000.00	1.050	AA	1.036	301	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,997,966.00	3,000,000.00	1.050	AA	1.036	301	02/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,988,750.00	2,997,795.04	0.750	AA	1.088	343	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,985,219.00	3,000,000.00	1.050	AA	1.036	606	12/28/2018
3134G96M4	52846	FEDERAL HOME LOAN MTG CORP		08/24/2016	3,000,000.00	2,997,846.00	3,000,000.00	0.875	AA	0.832	480	08/24/2018

Portfolio POOL

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Report Ver. 7.3.3a

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,982,837.00	3,000,000.00	1.000	AA	0.986	484	08/28/2018
3134G96M4	52869	FEDERAL HOME LOAN MTG CORP		09/08/2016	3,000,000.00	2,997,846.00	3,000,000.00	0.875	AA	1.270	480	08/24/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,993,145.00	3,000,000.00	1.100	AA	1.085	500	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,993,013.00	3,000,000.00	0.875	AA	1.230	515	09/28/2018
3134GAPH1	52901	FEDERAL HOME LOAN MTG CORP		09/30/2016	3,000,000.00	2,992,155.00	3,000,000.00	1.650	AA	1.492	882	09/30/2019
3134GASM7	52923	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,999,736.00	3,000,000.00	0.875	AA	0.832	543	10/26/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,991,297.00	3,000,000.00	1.050	AA	1.036	543	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,991,297.00	3,000,000.00	1.050	AA	1.036	543	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,997,429.00	3,000,000.00	0.875	AA	0.832	543	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,988,963.00	3,000,000.00	1.125	AA	1.110	576	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,988,963.00	3,000,000.00	1.125	AA	1.110	576	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,998,326.00	2,999,609.46	1.350	AA	1.339	634	01/25/2019
3134GA6K5	53102	FEDERAL HOME LOAN MTG CORP		02/22/2017	3,000,000.00	2,999,700.00	3,000,000.00	0.750	AA	0.740	662	02/22/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,999,670.00	3,000,000.00	1.375	AA	1.356	668	02/28/2019
3134GBCE0	53151	FEDERAL HOME LOAN MTG CORP		03/27/2017	3,000,000.00	3,000,687.00	2,999,418.89	1.300	AA	2.066	1,061	03/27/2020
3134GBEH1	53170	FEDERAL HOME LOAN MTG CORP		03/30/2017	3,000,000.00	2,997,780.00	3,000,000.00	1.875	AAA	1.835	1,246	09/28/2020
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,984,634.00	2,989,844.50	1.375	AA	1.472	1,085	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,997,730.00	2,000,000.00	1.500	AA	1.479	907	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,996,595.00	3,000,000.00	1.500	AA	1.479	907	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,996,595.00	3,000,000.00	1.500	AA	1.479	907	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,996,595.00	3,000,000.00	1.500	AA	1.479	907	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,000,396.00	3,000,000.00	1.700	AA	1.677	1,183	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,000,396.00	3,000,000.00	1.700	AA	1.677	1,183	07/27/2020
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,027,870.00	2,994,896.47	1.875	AA	1.948	659	02/19/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,990,010.00	2,999,100.00	0.900	AA	0.913	438	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,990,010.00	2,999,100.00	0.900	AA	0.913	438	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,988,777.00	2,989,375.50	1.250	AA	1.412	725	04/26/2019
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,000,450.00	2,999,895.07	1.250	AA	1.350	11	05/12/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	2,999,985.00	2,999,896.98	1.000	AA	0.995	151	09/29/2017
Subtotal and Average			185,759,895.30		196,000,000.00	195,613,907.00	195,954,308.23			1.199	595	

Federal Agency Issues - Discount

313313FU7	53123	Federal Farm Credit Discount		03/13/2017	3,000,000.00	2,998,890.00	2,995,756.67	0.760	AA	0.761	18	05/19/2017
313313PW2	53124	Federal Farm Credit Discount		03/14/2017	3,000,000.00	2,983,569.00	2,977,466.67	1.040	AA	1.065	212	11/29/2017
313313QC5	53167	Federal Farm Credit Discount		03/30/2017	3,000,000.00	2,982,741.00	2,979,166.67	1.000	AA	1.024	218	12/05/2017
313313KD9	53206	Federal Farm Credit Discount		04/19/2017	3,000,000.00	2,992,905.00	2,992,045.00	0.860	AA	0.862	99	08/08/2017

Data Updated: SET_PORT: 07/06/2017 08:58

Run Date: 07/06/2017 - 08:58

Portfolio POOL

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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313PV4	53234	Federal Farm Credit Discount		04/28/2017	3,000,000.00	2,983,647.00	2,983,325.82	0.935	AA	0.955	211	11/28/2017
313385FK7	52939	Federal Home Loan Discount		11/09/2016	3,000,000.00	2,999,445.00	2,991,658.33	0.550	AA	0.552	9	05/10/2017
313385FM3	52948	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,999,322.00	2,991,273.75	0.585	AA	0.587	11	05/12/2017
313385FM3	52950	Federal Home Loan Discount		11/15/2016	3,000,000.00	2,999,322.00	2,991,248.33	0.590	AA	0.592	11	05/12/2017
313385FS0	52952	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,999,013.00	2,990,414.67	0.632	AA	0.634	16	05/17/2017
313385FS0	52953	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,999,013.00	2,990,445.00	0.630	AA	0.632	16	05/17/2017
313385FS0	52954	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,999,013.00	2,990,369.17	0.635	AA	0.637	16	05/17/2017
313385FE1	52970	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,999,754.00	2,992,100.00	0.600	AA	0.602	4	05/05/2017
313385FE1	52974	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,999,754.00	2,992,100.00	0.600	AA	0.602	4	05/05/2017
313385JN7	52975	Federal Home Loan Discount		11/29/2016	3,000,000.00	2,994,120.00	2,987,162.49	0.650	AA	0.659	84	07/24/2017
313385GR1	52982	Federal Home Loan Discount		12/09/2016	3,000,000.00	2,997,432.00	2,990,445.00	0.630	AA	0.632	39	06/09/2017
313385HE9	53000	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,996,577.00	2,990,077.50	0.630	AA	0.639	52	06/22/2017
313385FQ4	53004	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,999,136.00	2,992,450.00	0.600	AA	0.602	14	05/15/2017
313385HC3	53008	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,996,709.00	2,990,390.00	0.620	AA	0.629	50	06/20/2017
313385FH4	53011	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,999,568.00	2,992,850.01	0.600	AA	0.601	7	05/08/2017
313385FH4	53013	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,999,568.00	2,992,850.01	0.600	AA	0.601	7	05/08/2017
313385HC3	53016	Federal Home Loan Discount		12/19/2016	3,000,000.00	2,996,709.00	2,990,545.00	0.620	AA	0.629	50	06/20/2017
313385HC3	53017	Federal Home Loan Discount		12/19/2016	3,000,000.00	2,996,709.00	2,990,545.00	0.620	AA	0.629	50	06/20/2017
313385HC3	53026	Federal Home Loan Discount		12/20/2016	3,000,000.00	2,996,709.00	2,990,900.00	0.600	AA	0.602	50	06/20/2017
313385FL5	53027	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,999,025.00	4,988,641.67	0.580	AA	0.581	10	05/11/2017
313385FM3	53028	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,998,870.00	4,988,561.10	0.580	AA	0.581	11	05/12/2017
313385FL5	53029	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,999,025.00	4,988,641.67	0.580	AA	0.581	10	05/11/2017
313385HD1	53030	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,994,405.00	4,983,695.83	0.645	AA	0.647	51	06/21/2017
313385HB5	53032	Federal Home Loan Discount		12/22/2016	5,000,000.00	4,994,625.00	4,984,088.89	0.640	AA	0.642	49	06/19/2017
313385HD1	53033	Federal Home Loan Discount		12/22/2016	5,000,000.00	4,994,405.00	4,983,659.72	0.650	AA	0.652	51	06/21/2017
313385HF6	53035	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,996,511.00	2,991,100.00	0.600	AA	0.602	53	06/23/2017
313385JH0	53041	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,994,471.00	2,988,525.00	0.675	AA	0.685	79	07/19/2017
313385J6	53047	Federal Home Loan Discount		12/29/2016	5,000,000.00	4,990,665.00	4,980,263.89	0.700	AA	0.711	80	07/20/2017
313385JC1	53050	Federal Home Loan Discount		01/18/2017	3,000,000.00	2,994,819.00	2,990,928.75	0.615	AA	0.617	74	07/14/2017
313385JP2	53053	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,994,051.00	2,990,467.50	0.615	AA	0.621	85	07/25/2017
313385JW7	53054	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,993,406.00	2,989,545.83	0.650	AA	0.656	92	08/01/2017
313385JK3	53055	Federal Home Loan Discount		01/20/2017	3,000,000.00	2,994,330.00	2,990,338.83	0.637	AA	0.639	81	07/21/2017
313385JF4	53056	Federal Home Loan Discount		01/23/2017	3,000,000.00	2,994,609.00	2,990,812.50	0.630	AA	0.632	77	07/17/2017
313385HC3	53058	Federal Home Loan Discount		01/23/2017	3,000,000.00	2,996,709.00	2,992,723.33	0.590	AA	0.591	50	06/20/2017
313385NC6	53060	Federal Home Loan Discount		01/24/2017	5,000,000.00	4,978,515.00	4,972,187.50	0.750	AA	0.762	170	10/18/2017
313385GQ3	53062	Federal Home Loan Discount		01/25/2017	3,000,000.00	2,997,498.00	2,993,858.33	0.550	AA	0.551	38	06/08/2017

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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
Federal Agency Issues - Discount												
313385JN7	53063	Federal Home Loan Discount		01/25/2017	3,000,000.00	2,994,120.00	2,990,550.00	0.630	AA	0.632	84	07/24/2017
313385GJ9	53067	Federal Home Loan Discount		01/27/2017	3,000,000.00	2,997,894.00	2,993,962.50	0.575	AA	0.576	32	06/02/2017
313385GR1	53068	Federal Home Loan Discount		01/27/2017	3,000,000.00	2,997,432.00	2,993,571.67	0.580	AA	0.581	39	06/09/2017
313385HL3	53069	Federal Home Loan Discount		01/27/2017	3,000,000.00	2,996,181.00	2,993,033.33	0.550	AA	0.551	58	06/28/2017
313385JV9	53071	Federal Home Loan Discount		01/30/2017	3,000,000.00	2,993,631.00	2,990,369.17	0.635	AA	0.637	91	07/31/2017
313385GF7	53072	Federal Home Loan Discount		01/30/2017	3,000,000.00	2,998,212.00	2,994,400.00	0.560	AA	0.561	29	05/30/2017
313385GF7	53073	Federal Home Loan Discount		01/30/2017	3,000,000.00	2,998,212.00	2,994,400.00	0.560	AA	0.561	29	05/30/2017
313385HD1	53074	Federal Home Loan Discount		01/31/2017	3,000,000.00	2,996,643.00	2,993,537.50	0.550	AA	0.551	51	06/21/2017
313385HD1	53077	Federal Home Loan Discount		01/31/2017	3,000,000.00	2,996,643.00	2,993,537.50	0.550	AA	0.551	51	06/21/2017
313385HD1	53078	Federal Home Loan Discount		01/31/2017	3,000,000.00	2,996,643.00	2,993,537.50	0.550	AA	0.551	51	06/21/2017
313385JW7	53083	Federal Home Loan Discount		02/06/2017	5,000,000.00	4,989,010.00	4,984,355.56	0.640	AA	0.642	92	08/01/2017
313385NT9	53084	Federal Home Loan Discount		02/07/2017	3,000,000.00	2,985,663.00	2,983,250.00	0.750	AA	0.762	185	11/02/2017
313385LW4	53085	Federal Home Loan Discount		02/08/2017	3,000,000.00	2,989,500.00	2,987,050.00	0.700	AA	0.709	140	09/18/2017
313385LW4	53086	Federal Home Loan Discount		02/08/2017	3,000,000.00	2,989,500.00	2,987,050.00	0.700	AA	0.709	140	09/18/2017
313385GW0	53087	Federal Home Loan Discount		02/08/2017	3,000,000.00	2,997,102.00	2,994,120.00	0.560	AA	0.561	44	06/14/2017
313385KG0	53089	Federal Home Loan Discount		02/10/2017	3,000,000.00	2,992,689.00	2,990,293.33	0.640	AA	0.642	102	08/11/2017
313385LS3	53091	Federal Home Loan Discount		02/14/2017	3,000,000.00	2,989,800.00	2,988,516.67	0.650	AA	0.658	136	09/14/2017
313385KP0	53093	Federal Home Loan Discount		02/14/2017	3,000,000.00	2,992,188.00	2,989,825.00	0.660	AA	0.666	109	08/18/2017
313385KM7	53094	Federal Home Loan Discount		02/15/2017	3,000,000.00	2,992,332.00	2,989,883.83	0.667	AA	0.669	107	08/16/2017
313385FQ4	53095	Federal Home Loan Discount		02/15/2017	3,000,000.00	2,999,136.00	2,995,920.83	0.550	AA	0.551	14	05/15/2017
313385NS1	53096	Federal Home Loan Discount		02/17/2017	3,000,000.00	2,985,741.00	2,983,509.17	0.770	AA	0.782	184	11/01/2017
313385KP0	53097	Federal Home Loan Discount		02/17/2017	3,000,000.00	2,992,188.00	2,989,914.17	0.665	AA	0.667	109	08/18/2017
313385JK3	53098	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,994,330.00	2,992,187.50	0.625	AA	0.627	81	07/21/2017
313385KM7	53099	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,992,332.00	2,990,246.67	0.665	AA	0.667	107	08/16/2017
313385HC3	53100	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,996,709.00	2,994,248.33	0.580	AA	0.581	50	06/20/2017
313385HD1	53101	Federal Home Loan Discount		02/21/2017	3,000,000.00	2,996,643.00	2,994,200.00	0.580	AA	0.581	51	06/21/2017
313385KU9	53103	Federal Home Loan Discount		02/22/2017	3,000,000.00	2,991,831.00	2,989,535.00	0.690	AA	0.692	114	08/23/2017
313385JN7	53105	Federal Home Loan Discount		02/23/2017	3,000,000.00	2,994,120.00	2,992,135.42	0.625	AA	0.627	84	07/24/2017
313385JN7	53106	Federal Home Loan Discount		02/23/2017	3,000,000.00	2,994,120.00	2,992,135.42	0.625	AA	0.627	84	07/24/2017
313385KT2	53107	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,991,903.00	2,989,856.67	0.680	AA	0.682	113	08/22/2017
313385KT2	53108	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,991,903.00	2,989,856.67	0.680	AA	0.682	113	08/22/2017
313385JN7	53109	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,994,120.00	2,992,187.50	0.625	AA	0.627	84	07/24/2017
313385MA1	53110	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,989,200.00	2,987,575.00	0.710	AA	0.718	144	09/22/2017
313385KW5	53111	Federal Home Loan Discount		02/24/2017	3,000,000.00	2,991,687.00	2,989,686.67	0.680	AA	0.682	116	08/25/2017
313385MA1	53114	Federal Home Loan Discount		02/27/2017	3,000,000.00	2,989,200.00	2,987,752.50	0.710	AA	0.718	144	09/22/2017
313385MA1	53115	Federal Home Loan Discount		02/27/2017	3,000,000.00	2,989,200.00	2,987,752.50	0.710	AA	0.718	144	09/22/2017

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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
Federal Agency Issues - Discount												
313385FK7	53117	Federal Home Loan Discount		02/28/2017	3,000,000.00	2,999,445.00	2,996,864.17	0.530	AA	0.531	9	05/10/2017
313385GM2	53119	Federal Home Loan Discount		03/07/2017	3,000,000.00	2,997,696.00	2,994,225.00	0.770	AA	0.771	35	06/05/2017
313385LL8	53120	Federal Home Loan Discount		03/10/2017	3,000,000.00	2,990,250.00	2,986,198.33	0.910	AA	0.914	130	09/08/2017
313385LL8	53121	Federal Home Loan Discount		03/10/2017	3,000,000.00	2,990,250.00	2,986,122.50	0.915	AA	0.919	130	09/08/2017
313385GV2	53122	Federal Home Loan Discount		03/13/2017	3,000,000.00	2,997,168.00	2,993,905.00	0.795	AA	0.797	43	06/13/2017
313385ML7	53125	Federal Home Loan Discount		03/14/2017	3,000,000.00	2,988,321.00	2,983,840.00	0.960	AA	0.985	154	10/02/2017
313385JF4	53126	Federal Home Loan Discount		03/16/2017	3,000,000.00	2,994,609.00	2,991,492.50	0.830	AA	0.832	77	07/17/2017
313385GW0	53131	Federal Home Loan Discount		03/20/2017	3,000,000.00	2,997,102.00	2,994,410.00	0.780	AA	0.781	44	06/14/2017
313385HT6	53132	Federal Home Loan Discount		03/21/2017	3,000,000.00	2,995,449.00	2,992,977.50	0.795	AA	0.797	65	07/05/2017
313385JA5	53137	Federal Home Loan Discount		03/22/2017	3,000,000.00	2,994,960.00	2,992,533.33	0.800	AA	0.802	72	07/12/2017
313385JA5	53138	Federal Home Loan Discount		03/22/2017	3,000,000.00	2,994,960.00	2,992,533.33	0.800	AA	0.802	72	07/12/2017
313385JA5	53141	Federal Home Loan Discount		03/23/2017	3,000,000.00	2,994,960.00	2,992,600.00	0.800	AA	0.802	72	07/12/2017
313385MA1	53143	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,989,200.00	2,986,274.17	0.905	AA	0.909	144	09/22/2017
313385JN7	53144	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,994,120.00	2,991,612.50	0.825	AA	0.827	84	07/24/2017
313385JN7	53145	Federal Home Loan Discount		03/24/2017	3,000,000.00	2,994,120.00	2,991,612.60	0.825	AA	0.827	84	07/24/2017
313385FH4	53146	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,999,568.00	2,997,357.50	0.755	AA	0.756	7	05/08/2017
313385ME3	53148	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,988,900.00	2,986,351.25	0.895	AA	0.919	148	09/26/2017
313385PU4	53149	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,983,725.00	2,980,400.00	0.960	AA	0.983	210	11/27/2017
313385HU3	53150	Federal Home Loan Discount		03/27/2017	3,000,000.00	2,995,380.00	2,993,435.00	0.780	AA	0.782	66	07/06/2017
313385PU4	53160	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,983,725.00	2,980,480.00	0.960	AA	0.983	210	11/27/2017
313385PU4	53161	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,983,725.00	2,980,480.00	0.960	AA	0.983	210	11/27/2017
313385HE9	53162	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,996,577.00	2,994,410.00	0.780	AA	0.781	52	06/22/2017
313385MA1	53163	Federal Home Loan Discount		03/28/2017	3,000,000.00	2,989,200.00	2,986,798.33	0.890	AA	0.894	144	09/22/2017
313385MM5	53168	Federal Home Loan Discount		03/30/2017	3,000,000.00	2,988,246.00	2,985,663.33	0.920	AA	0.945	155	10/03/2017
313385UT1	53171	Federal Home Loan Discount		04/03/2017	3,000,000.00	2,972,034.00	2,967,870.00	1.080	AA	1.104	329	03/26/2018
313385JS6	53172	Federal Home Loan Discount		04/03/2017	3,000,000.00	2,993,841.00	2,992,170.00	0.810	AA	0.812	88	07/28/2017
313385FX9	53173	Federal Home Loan Discount		04/10/2017	3,000,000.00	2,998,704.00	2,997,305.00	0.770	AA	0.771	21	05/22/2017
313385HV1	53174	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,995,311.00	2,994,055.00	0.820	AA	0.822	67	07/07/2017
313385HV1	53175	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,995,311.00	2,994,055.00	0.820	AA	0.822	67	07/07/2017
313385HV1	53176	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,995,311.00	2,994,055.00	0.820	AA	0.822	67	07/07/2017
313385HY5	53177	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,995,101.00	2,994,037.50	0.795	AA	0.797	70	07/10/2017
313385GW0	53178	Federal Home Loan Discount		04/11/2017	3,000,000.00	2,997,102.00	2,995,866.67	0.775	AA	0.776	44	06/14/2017
313385HV1	53179	Federal Home Loan Discount		04/12/2017	3,000,000.00	2,995,311.00	2,994,123.33	0.820	AA	0.822	67	07/07/2017
313385HY5	53180	Federal Home Loan Discount		04/12/2017	3,000,000.00	2,995,101.00	2,993,918.33	0.820	AA	0.822	70	07/10/2017
313385MX1	53181	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,967,487.00	2,965,978.33	0.940	AA	0.944	165	10/13/2017
313385HL3	53182	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,996,181.00	2,995,290.00	0.785	AA	0.786	58	06/28/2017

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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
Federal Agency Issues - Discount												
313385MX1	53183	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,987,487.00	2,985,873.92	0.947	AA	0.951	165	10/13/2017
313385MV5	53184	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,987,640.00	2,986,135.00	0.940	AA	0.944	163	10/11/2017
313385JF4	53185	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,994,609.00	2,993,781.67	0.820	AA	0.822	77	07/17/2017
313385HL3	53186	Federal Home Loan Discount		04/17/2017	3,000,000.00	2,996,181.00	2,995,290.00	0.785	AA	0.786	58	06/28/2017
313385JF4	53188	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,994,609.00	2,993,850.00	0.820	AA	0.822	77	07/17/2017
313385KS4	53189	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,991,972.00	2,991,250.00	0.840	AA	0.842	112	08/21/2017
313385JF4	53191	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,994,609.00	2,993,700.00	0.840	AA	0.842	77	07/17/2017
313385HT6	53192	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,995,449.00	2,994,637.50	0.825	AA	0.826	65	07/05/2017
313385MV5	53193	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,987,640.00	2,986,213.33	0.940	AA	0.944	163	10/11/2017
313385JN7	53194	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,994,120.00	2,993,290.83	0.830	AA	0.832	84	07/24/2017
313385KS4	53195	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,991,972.00	2,991,249.99	0.840	AA	0.842	112	08/21/2017
313385JN7	53196	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,994,120.00	2,993,371.67	0.820	AA	0.822	84	07/24/2017
313385JA5	53197	Federal Home Loan Discount		04/18/2017	3,000,000.00	2,994,960.00	2,994,262.50	0.810	AA	0.812	72	07/12/2017
313385NC6	53201	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,987,109.00	2,985,667.50	0.945	AA	0.950	170	10/18/2017
313385PE0	53202	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,984,811.00	2,983,186.67	0.970	AA	0.991	-196	11/13/2017
313385PF7	53204	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,984,733.00	2,983,105.83	0.970	AA	0.991	197	11/14/2017
313385HK5	53205	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,996,247.00	2,995,457.50	0.790	AA	0.791	57	06/27/2017
313385MX1	53207	Federal Home Loan Discount		04/19/2017	3,000,000.00	2,987,487.00	2,986,134.99	0.940	AA	0.944	165	10/13/2017
313385PM2	53208	Federal Home Loan Discount		04/20/2017	3,000,000.00	2,984,268.00	2,982,523.33	0.980	AA	1.001	203	11/20/2017
313385HY5	53209	Federal Home Loan Discount		04/20/2017	3,000,000.00	2,995,101.00	2,994,431.25	0.825	AA	0.827	70	07/10/2017
313385NE2	53213	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,986,956.00	2,985,553.75	0.953	AA	0.957	172	10/20/2017
313385NE2	53214	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,986,956.00	2,985,553.75	0.953	AA	0.957	172	10/20/2017
313385NE2	53215	Federal Home Loan Discount		04/21/2017	3,000,000.00	2,986,956.00	2,985,591.67	0.950	AA	0.955	172	10/20/2017
313385GW0	53216	Federal Home Loan Discount		04/24/2017	3,000,000.00	2,997,102.00	2,996,706.25	0.775	AA	0.776	44	06/14/2017
313385NE2	53217	Federal Home Loan Discount		04/24/2017	3,000,000.00	2,986,956.00	2,985,903.75	0.945	AA	0.949	172	10/20/2017
313385KZ8	53218	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,991,471.00	2,990,729.17	0.890	AA	0.893	119	08/28/2017
313385NE2	53219	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,986,956.00	2,985,834.17	0.955	AA	0.960	172	10/20/2017
313385ME3	53220	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,988,900.00	2,988,450.00	0.900	AA	0.903	148	09/26/2017
313385NE2	53221	Federal Home Loan Discount		04/25/2017	3,000,000.00	2,986,956.00	2,985,834.17	0.955	AA	0.960	172	10/20/2017
313385NT9	53226	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,985,663.00	2,984,483.33	0.980	AA	1.001	185	11/02/2017
313385NK8	53227	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,986,578.00	2,985,227.67	0.974	AA	0.979	177	10/25/2017
313385NK8	53228	Federal Home Loan Discount		04/26/2017	3,000,000.00	2,986,578.00	2,985,227.67	0.974	AA	0.979	177	10/25/2017
313385KZ8	53232	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,991,471.00	2,990,900.82	0.895	AA	0.898	119	08/28/2017
313385KE5	53233	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,992,833.00	2,992,661.25	0.855	AA	0.857	100	08/09/2017
313385KK1	53235	Federal Home Loan Discount		04/28/2017	3,000,000.00	2,992,476.00	2,992,260.00	0.860	AA	0.862	105	08/14/2017
313397FT3	52951	FREDDIE DISCOUNT		11/15/2016	3,000,000.00	2,998,953.00	2,990,953.33	0.590	AA	0.595	17	05/18/2017

Portfolio POOL

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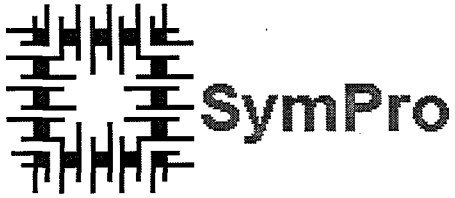
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313397GY1	52976	FREDDIE DISCOUNT		11/29/2016	3,000,000.00	2,996,973.00	2,990,547.50	0.570	AA	0.576	46	06/16/2017
313397NA5	53090	FREDDIE DISCOUNT		02/14/2017	3,000,000.00	2,987,259.00	2,985,970.00	0.690	AA	0.700	168	10/16/2017
313397NA5	53104	FREDDIE DISCOUNT		02/23/2017	3,000,000.00	2,987,259.00	2,986,291.67	0.700	AA	0.709	168	10/16/2017
313397JY8	53127	FREDDIE DISCOUNT		03/16/2017	3,000,000.00	2,993,262.00	2,990,316.67	0.830	AA	0.833	94	08/03/2017
313397LW9	53130	FREDDIE DISCOUNT		03/17/2017	3,000,000.00	2,989,500.00	2,986,433.33	0.880	AA	0.904	140	09/18/2017
313397LH2	53133	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,990,475.00	2,987,820.00	0.870	AA	0.874	127	09/05/2017
313397HT1	53134	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,995,449.00	2,993,198.33	0.770	AA	0.772	65	07/05/2017
313397KC4	53135	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,992,977.00	2,990,385.83	0.830	AA	0.833	98	08/07/2017
313397KZ3	53136	FREDDIE DISCOUNT		03/21/2017	3,000,000.00	2,991,471.00	2,988,666.67	0.850	AA	0.853	119	08/28/2017
313397NA5	53140	FREDDIE DISCOUNT		03/23/2017	3,000,000.00	2,987,259.00	2,984,475.00	0.900	AA	0.923	168	10/16/2017
313397LW9	53142	FREDDIE DISCOUNT		03/23/2017	3,000,000.00	2,989,500.00	2,986,873.33	0.880	AA	0.884	140	09/18/2017
313397ML2	53158	FREDDIE DISCOUNT		03/28/2017	3,000,000.00	2,988,321.00	2,986,370.00	0.870	AA	0.893	154	10/02/2017
313397KZ3	53159	FREDDIE DISCOUNT		03/28/2017	3,000,000.00	2,991,471.00	2,989,417.50	0.830	AA	0.833	119	08/28/2017
313397LT6	53203	FREDDIE DISCOUNT		04/19/2017	3,000,000.00	2,989,725.00	2,989,011.25	0.885	AA	0.888	137	09/15/2017
313589JN4	53165	Fannie Mae Discount		03/29/2017	3,000,000.00	2,994,120.00	2,992,395.00	0.780	AA	0.782	84	07/24/2017
Subtotal and Average			471,181,757.51		507,000,000.00	505,835,679.00	505,312,325.82			0.758	94	
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,017,378.00	1,999,195.70	2.200	A	2.193	672	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,998,152.00	1,998,446.76	1.125	AA	1.212	281	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,993,073.00	2,999,105.90	1.750	AA	1.740	753	05/24/2019
Subtotal and Average			6,996,631.43		7,000,000.00	7,008,603.00	6,996,748.36			1.719	595	
Money Market												
SYS52411	52411	Fidelity Inst Government			60,000,000.00	60,000,000.00	60,000,000.00	0.640	AAA	0.631	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			66,000,000.00	66,000,000.00	66,000,000.00	0.640	AAA	0.631	1	
Subtotal and Average			143,700,000.00		126,000,000.00	126,000,000.00	126,000,000.00			0.631	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,946,436.82	65,000,000.00	0.884		0.872	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,946,436.82	65,000,000.00			0.872	1	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Negotiable CD's												
62478TVD8	53057	MUFG Union Bank NA		01/23/2017	3,000,000.00	2,999,952.00	3,000,000.00	0.660	A-1	0.660	0	05/01/2017
62478TVM8	53088	MUFG Union Bank NA		02/10/2017	3,000,000.00	2,999,949.00	3,000,000.00	0.650	A-1	0.650	0	05/01/2017
Subtotal and Average			8,500,000.00		6,000,000.00	5,999,901.00	6,000,000.00			0.655	0	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,190,770.00	3,178,534.56	5.000	AA	1.115	579	12/01/2018
Subtotal and Average			3,183,076.23		3,000,000.00	3,190,770.00	3,178,534.56			1.115	579	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	714,231.00	713,580.69	5.000	A	1.016	184	11/01/2017
Subtotal and Average			714,674.69		700,000.00	714,231.00	713,580.69			1.016	184	
Total and Average			885,036,035.16		910,700,000.00	909,309,527.82	909,155,497.66			0.852	188	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
April 30, 2017**

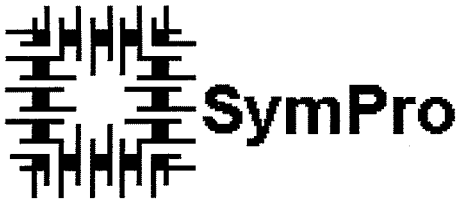
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00			8,379.17	8,379.17				0
				Accrued Interest at Purchase		8,379.17	8,379.17				
				Subtotal		8,379.17	8,379.17				
		Total Cash and Investments	885,036,035.16		910,700,000.00	909,317,906.99	909,163,876.83			0.852	188



City Pool Portfolio
Aging Report
By Maturity Date
As of May 1, 2017

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(05/01/2017 - 05/01/2017)	7 Maturities	0 Payments	197,000,000.00	21.63%	197,000,000.00	196,946,337.82
Aging Interval:	1 - 30 days	(05/02/2017 - 05/31/2017)	23 Maturities	0 Payments	75,000,000.00	8.24%	74,836,456.28	74,981,398.00
Aging Interval:	31 - 90 days	(06/01/2017 - 07/30/2017)	70 Maturities	0 Payments	218,000,000.00	23.94%	217,471,377.63	217,693,459.00
Aging Interval:	91 - 180 days	(07/31/2017 - 10/28/2017)	65 Maturities	0 Payments	199,000,000.00	21.85%	198,254,418.11	198,368,704.00
Aging Interval:	181 - 360 days	(10/29/2017 - 04/26/2018)	21 Maturities	0 Payments	61,700,000.00	6.78%	61,452,420.83	61,462,552.00
Aging Interval:	361 - 1080 days	(04/27/2018 - 04/15/2020)	49 Maturities	0 Payments	145,000,000.00	15.92%	145,150,980.31	144,873,364.00
Aging Interval:	1081 days and after	(04/16/2020 -)	5 Maturities	0 Payments	15,000,000.00	1.65%	14,989,844.50	14,983,713.00
Total for			240 Investments	0 Payments		100.00	909,155,497.66	909,309,527.82



**Successor Agency Pool
 Portfolio Management
 Portfolio Summary
 June 30, 2017**

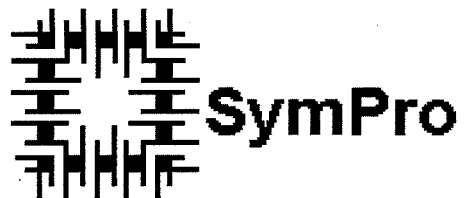
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	47,000,000.00	46,943,626.00	46,892,344.11	90.36	95	44	0.919	0.932
Money Market	5,000,000.00	5,000,000.00	5,000,000.00	9.64	1	1	0.838	0.850
Investments	52,000,000.00	51,943,626.00	51,892,344.11	100.00%	86	40	0.911	0.924

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	40,159.75	181,729.15	181,729.15
Average Daily Balance	56,335,832.77	32,070,765.54	
Effective Rate of Return	0.87%	0.57%	

Katano Kasaine, Treasurer

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
June 30, 2017**

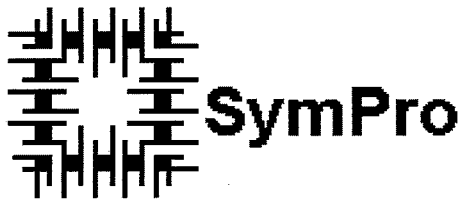
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385JN7	51005	Federal Home Loan Bank Discoun		01/18/2017	3,000,000.00	2,998,251.00	2,990,338.33	0.620	AA	0.634	23	07/24/2017
313385JK3	51007	Federal Home Loan Bank Discoun		01/20/2017	3,000,000.00	2,998,500.00	2,990,414.67	0.632	AA	0.643	20	07/21/2017
313385JW7	51016	Federal Home Loan Bank Discoun		04/19/2017	3,000,000.00	2,997,534.00	2,992,720.00	0.840	AA	0.854	31	08/01/2017
313385KE5	51017	Federal Home Loan Bank Discoun		04/25/2017	3,000,000.00	2,996,856.00	2,992,447.50	0.855	AA	0.869	39	08/09/2017
313385KU9	51018	Federal Home Loan Bank Discoun		05/08/2017	3,000,000.00	2,995,665.00	2,991,885.83	0.910	AA	0.925	53	08/23/2017
313385KU9	51019	Federal Home Loan Bank Discoun		05/18/2017	5,000,000.00	4,992,775.00	4,987,336.11	0.940	AA	0.955	53	08/23/2017
313385KW5	51020	Federal Home Loan Bank Discoun		05/24/2017	3,000,000.00	2,995,494.00	2,992,637.50	0.950	AA	0.966	55	08/25/2017
313385KS4	51021	Federal Home Loan Bank Discoun		06/05/2017	3,000,000.00	2,995,836.00	2,993,711.67	0.980	AA	0.996	51	08/21/2017
313385KV7	51022	Federal Home Loan Bank Discoun		06/05/2017	3,000,000.00	2,995,581.00	2,993,466.67	0.980	AA	0.996	54	08/24/2017
313385KK1	51023	Federal Home Loan Bank Discoun		06/06/2017	3,000,000.00	2,996,430.00	2,994,393.75	0.975	AA	0.990	44	08/14/2017
313385KT2	51024	Federal Home Loan Bank Discoun		06/09/2017	3,000,000.00	2,995,749.00	2,993,833.33	1.000	AA	1.016	52	08/22/2017
313385KT2	51025	Federal Home Loan Bank Discoun		06/09/2017	3,000,000.00	2,995,749.00	2,993,833.33	1.000	AA	1.016	52	08/22/2017
313385KK1	51026	Federal Home Loan Bank Discoun		06/13/2017	3,000,000.00	2,996,430.00	2,994,755.83	1.015	AA	1.031	44	08/14/2017
313385KK1	51027	Federal Home Loan Bank Discoun		06/14/2017	3,000,000.00	2,996,430.00	2,994,840.42	1.015	AA	1.031	44	08/14/2017
313385KL9	51028	Federal Home Loan Bank Discoun		06/26/2017	3,000,000.00	2,996,346.00	2,995,729.17	1.025	AA	1.041	45	08/15/2017
Subtotal and Average			41,002,499.44		47,000,000.00	46,943,626.00	46,892,344.11			0.932	44	
Money Market												
SYS50914	50914	Fidelity Inst Government			5,000,000.00	5,000,000.00	5,000,000.00	0.850	AAA	0.850	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			15,333,333.33		5,000,000.00	5,000,000.00	5,000,000.00			0.850	1	
Total and Average			56,335,832.77		52,000,000.00	51,943,626.00	51,892,344.11			0.924	40	



Successor Agency Pool
Aging Report
By Maturity Date
As of July 1, 2017

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(07/01/2017 - 07/01/2017)	2 Maturities	0 Payments	5,000,000.00	9.62%	5,000,000.00	5,000,000.00
Aging Interval:	1 - 30 days	(07/02/2017 - 07/31/2017)	2 Maturities	0 Payments	6,000,000.00	11.54%	5,980,753.00	5,996,751.00
Aging Interval:	31 - 90 days	(08/01/2017 - 09/29/2017)	13 Maturities	0 Payments	41,000,000.00	78.85%	40,911,591.11	40,946,875.00
Aging Interval:	91 days and after	(09/30/2017 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			17 Investments	0 Payments		100.00	51,892,344.11	51,943,626.00



**Successor Agency Pool
Portfolio Management
Portfolio Summary
May 31, 2017**

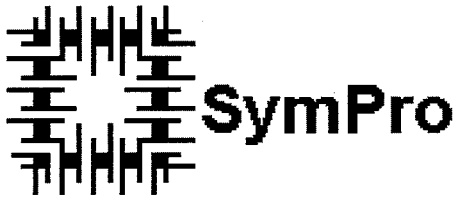
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	32,000,000.00	31,956,609.00	31,922,444.94	86.46	110	52	0.819	0.830
Money Market	5,000,000.00	5,000,000.00	5,000,000.00	13.54	1	1	0.681	0.690
Investments	37,000,000.00	36,956,609.00	36,922,444.94	100.00%	95	45	0.800	0.811

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	23,993.46	141,569.40
Average Daily Balance	36,930,627.59	29,897,774.44
Effective Rate of Return	0.76%	0.52%

Katano Kasaine, Treasurer

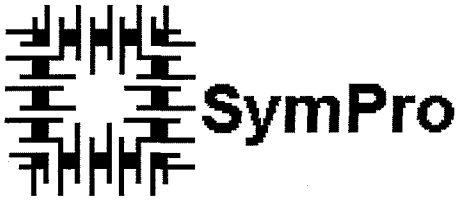
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
May 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385JN7	51005	Federal Home Loan Bank Discoun		01/18/2017	3,000,000.00	2,995,938.00	2,990,338.33	0.620	AA	0.634	53	07/24/2017
313385JK3	51007	Federal Home Loan Bank Discoun		01/20/2017	3,000,000.00	2,996,166.00	2,990,414.67	0.632	AA	0.643	50	07/21/2017
313385GM2	51012	Federal Home Loan Bank Discoun		03/08/2017	3,000,000.00	2,999,736.00	2,994,289.17	0.770	AA	0.782	4	06/05/2017
313385GV2	51013	Federal Home Loan Bank Discoun		03/13/2017	3,000,000.00	2,999,211.00	2,993,905.00	0.795	AA	0.808	12	06/13/2017
313385GM2	51015	Federal Home Loan Bank Discoun		04/11/2017	3,000,000.00	2,999,736.00	2,996,470.83	0.770	AA	0.782	4	06/05/2017
313385JW7	51016	Federal Home Loan Bank Discoun		04/19/2017	3,000,000.00	2,995,221.00	2,992,720.00	0.840	AA	0.854	61	08/01/2017
313385KE5	51017	Federal Home Loan Bank Discoun		04/25/2017	3,000,000.00	2,994,594.00	2,992,447.50	0.855	AA	0.869	69	08/09/2017
313385KU9	51018	Federal Home Loan Bank Discoun		05/08/2017	3,000,000.00	2,993,499.00	2,991,885.83	0.910	AA	0.925	83	08/23/2017
313385KU9	51019	Federal Home Loan Bank Discoun		05/18/2017	5,000,000.00	4,989,165.00	4,987,336.11	0.940	AA	0.955	83	08/23/2017
313385KW5	51020	Federal Home Loan Bank Discoun		05/24/2017	3,000,000.00	2,993,343.00	2,992,637.50	0.950	AA	0.966	85	08/25/2017
Subtotal and Average			31,349,982.43		32,000,000.00	31,956,609.00	31,922,444.94			0.830	52	
Money Market												
SYS50914	50914	Fidelity Inst Government			5,000,000.00	5,000,000.00	5,000,000.00	0.690	AAA	0.690	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
Subtotal and Average			5,580,645.16		5,000,000.00	5,000,000.00	5,000,000.00			0.690	1	
Local Agency Investment Funds												
SYS20001	20001	LOCAL AGENCY INVESTMENTS			0.00	0.00	0.00	0.267		0.267	1	
Subtotal and Average			0.00		0.00	0.00	0.00			0.000	0	
Total and Average			36,930,627.59		37,000,000.00	36,956,609.00	36,922,444.94			0.811	45	



Successor Agency Pool
Aging Report
By Maturity Date
As of June 1, 2017

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(06/01/2017 - 06/01/2017)	4 Maturities 0 Payments	5,000,000.00	13.51%	5,000,000.00	5,000,000.00
Aging Interval:	1 - 30 days	(06/02/2017 - 07/01/2017)	3 Maturities 0 Payments	9,000,000.00	24.32%	8,984,665.00	8,998,683.00
Aging Interval:	31 - 90 days	(07/02/2017 - 08/30/2017)	7 Maturities 0 Payments	23,000,000.00	62.16%	22,937,779.94	22,957,926.00
Aging Interval:	91 days and after	(08/31/2017 -)	0 Maturities 0 Payments	0.00	0.00%	0.00	0.00
Total for			14 Investments 0 Payments		100.00	36,922,444.94	36,956,609.00



**Successor Agency Pool
Portfolio Management
Portfolio Summary
April 30, 2017**

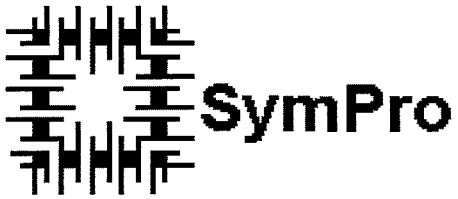
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	32,000,000.00	31,964,022.00	31,938,172.86	86.46	99	49	0.718	0.728
Money Market	5,000,000.00	5,000,000.00	5,000,000.00	13.54	1	1	0.631	0.640
Investments	37,000,000.00	36,964,022.00	36,938,172.86	100.00%	86	42	0.706	0.716

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	20,305.68	117,575.94
Average Daily Balance	36,511,994.65	29,180,608.50
Effective Rate of Return	0.68%	0.48%

Katano Kasaine, Treasurer

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
April 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385JN7	51005	Federal Home Loan Bank Discoun		01/18/2017	3,000,000.00	2,994,120.00	2,990,338.33	0.620	AA	0.634	84	07/24/2017
313385JK3	51007	Federal Home Loan Bank Discoun		01/20/2017	3,000,000.00	2,994,330.00	2,990,414.67	0.632	AA	0.643	81	07/21/2017
313385FZ4	51010	Federal Home Loan Bank Discoun		02/22/2017	3,000,000.00	2,998,581.00	2,995,791.25	0.555	AA	0.563	23	05/24/2017
313385FB7	51011	Federal Home Loan Bank Discoun		02/23/2017	3,000,000.00	2,999,937.00	2,996,968.33	0.535	AA	0.543	1	05/02/2017
313385GM2	51012	Federal Home Loan Bank Discoun		03/08/2017	3,000,000.00	2,997,696.00	2,994,289.17	0.770	AA	0.782	35	06/05/2017
313385GV2	51013	Federal Home Loan Bank Discoun		03/13/2017	3,000,000.00	2,997,168.00	2,993,905.00	0.795	AA	0.808	43	06/13/2017
313385FT8	51014	Federal Home Loan Bank Discoun		03/30/2017	5,000,000.00	4,998,255.00	4,994,827.78	0.760	AA	0.771	17	05/18/2017
313385GM2	51015	Federal Home Loan Bank Discoun		04/11/2017	3,000,000.00	2,997,696.00	2,996,470.83	0.770	AA	0.782	35	06/05/2017
313385JW7	51016	Federal Home Loan Bank Discoun		04/19/2017	3,000,000.00	2,993,406.00	2,992,720.00	0.840	AA	0.854	92	08/01/2017
313385KE5	51017	Federal Home Loan Bank Discoun		04/25/2017	3,000,000.00	2,992,833.00	2,992,447.50	0.855	AA	0.869	100	08/09/2017
Subtotal and Average			30,545,327.98		32,000,000.00	31,964,022.00	31,938,172.86			0.728	49	
Money Market												
SYS50914	50914	Fidelity Inst Government			5,000,000.00	5,000,000.00	5,000,000.00	0.640	AAA	0.640	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
Subtotal and Average			5,966,666.67		5,000,000.00	5,000,000.00	5,000,000.00			0.640	1	
Local Agency Investment Funds												
SYS20001	20001	LOCAL AGENCY INVESTMENTS			0.00	0.00	0.00	0.267		0.267	1	
Subtotal and Average			0.00		0.00	0.00	0.00			0.000	0	
Total and Average			36,511,994.65		37,000,000.00	36,964,022.00	36,938,172.86			0.716	42	



Successor Agency Pool
Aging Report
By Maturity Date
As of May 1, 2017

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(05/01/2017 - 05/01/2017)	4 Maturities 0 Payments	5,000,000.00	13.51%	5,000,000.00	5,000,000.00
Aging Interval:	1 - 30 days	(05/02/2017 - 05/31/2017)	3 Maturities 0 Payments	11,000,000.00	29.73%	10,987,587.36	10,996,773.00
Aging Interval:	31 - 90 days	(06/01/2017 - 07/30/2017)	5 Maturities 0 Payments	15,000,000.00	40.54%	14,965,418.00	14,981,010.00
Aging Interval:	91 - 180 days	(07/31/2017 - 10/28/2017)	2 Maturities 0 Payments	6,000,000.00	16.22%	5,985,167.50	5,986,239.00
Aging Interval:	181 days and after	(10/29/2017 -)	0 Maturities 0 Payments	0.00	0.00%	0.00	0.00
Total for			14 Investments 0 Payments		100.00	36,938,172.86	36,964,022.00