



FILED
OFFICE OF THE CITY CLERK
OAKLAND

2016 APR 28 PM 2:05

AGENDA REPORT

TO: Sabrina B. Landreth
City Administrator

FROM: Katano Kasaine
City Treasurer

SUBJECT: Cash Management Report

DATE: April 18, 2016

City Administrator Approval

Date:

4/27/16

RECOMMENDATION

Staff Recommends That The City Council Accept The Cash Management Report For The Quarter Ended March 31, 2016.

EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Treasury Bureau continues to submit a quarterly informational cash management report to the City Council. For the quarter ended March 2016, the City's Portfolio had a balance of \$630.50 million and yielded 0.54 percent, while the Successor Agency's Portfolio had a balance of \$36.64 million and yielded 0.43 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 March 31, 2016, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year 2015-2016. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in the **Attachment A**, are each portfolio's current market value and yield as of March 31, 2016, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors which may affect the portfolio's potential investment results.

Item: _____
Finance and Management Committee
May 10, 2016

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances increased from \$593.98 million as of December 31, 2015 to \$630.50 million as of March 31, 2016. This increase was mainly due to receipt of \$36.25 million in property taxes, and approximately \$58.90 million in business tax revenues offset by debt service payments of approximately \$49.17 million and other operational expenses, the additional \$9.46 million decrease is the net of other revenues received offset by operational expenses.

The Successor Agency's portfolio increased from a balance of \$3.70 million as of December 31, 2015 to a balance of \$36.64 million as of March 31, 2016. The portfolio increased due to receipt of \$50.34 million for Recognized Obligation Payment Schedule ("ROPS"), offset by \$11.34 million in debt service payments and vendor payments of approximately \$6.06 million.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending March 31, 2016 was 0.54 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending March 31, 2016 was 0.43 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a much lower fund balance and a shorter horizon due to the cash flows needs, while the City and the Port of Oakland Portfolio has a high fund balance and has had a more stable long term horizon, thus it had been invested in some longer-term high yielding securities. The City Portfolio underperformed one of its benchmark, the one-year government agencies yield of 0.69 percent and City Portfolio slightly outperformed the yield on the Local Agency Investment Fund ("LAIF") of 0.51 percent. The Successor Portfolio lagged the benchmark due to very short duration to meet daily liquidity needs.

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

FISCAL IMPACT

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

PUBLIC OUTREACH / INTEREST

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

COORDINATION

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

SUSTAINABLE OPPORTUNITIES

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

Environmental: To the extent that new investment opportunities are found in companies involved in environmentally positive activities, the City will invest in these companies (i.e. Commercial Paper, Medium Term Notes, etc.) if permitted by the City Investment Policy.

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

Sabrina B. Landreth, City Administrator

Subject: Cash Management Report

Date: April 18, 2016

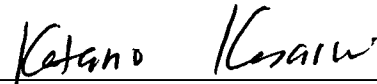
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ACTION REQUESTED OF THE CITY COUNCIL

Staff recommends that the City Council accept the Cash Management Report for the Quarter Ended March 31, 2016.

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

Respectfully submitted,



Katano Kasaine
Treasurer, Treasury Bureau

Reviewed by:

David Jones, Assistant Controller-Treasury
Treasury Bureau

Prepared by:

Max Kumar, Investment Officer
Treasury Bureau

Attachments (1):

A: ***Cash Management Report for the Quarter Ended March 31, 2016***

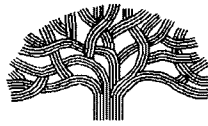
City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

**Cash Management Report For
The Quarter Ended
March 31, 2016
Finance Department
Treasury Bureau**

DAVID JONES
Assistant Controller-Treasury

Investment Staff
Max Kumar, Investment Officer

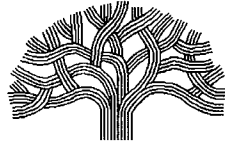


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2016**

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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2016**

**PREPARED BY THE
FINANCE DEPARTMENT
TREASURY BUREAU**

APRIL 15, 2016

**CITY OF OAKLAND AND OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2016**

I. ECONOMIC REVIEW

MARKET OVERVIEW

According to the U.S Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to grow at an annual rate of 1.1 percent in the first quarter of 2016. The Real GDP had increased 1.4 percent in the fourth quarter of 2015. The expected slowdown was due to global and financial sectors still posing risks to the economy.

The U.S. economy added 215,000 jobs in March; the Bureau of Labor Statistics announced in February that the main unemployment rate slightly rose to 5 percent from 4.9 percent. The unemployment numbers, which greatly exceeded the consensus estimate of 205,000 jobs, follows the Federal Reserve's decision last month to raise interest rates for the first time since 2006. The retail trade, construction and health care sectors added jobs, while there was decline in jobs in manufacturing and mining.

The Bureau of Economic Analysis reported that consumer outlays, which account for almost 70 percent of the economy, slightly rose by 0.1 percent in February, while income growth slowed to 0.2 percent. Consumer spending had also increased by 0.1 percent in January, as consumers are more cautious to overall global and financial economic concerns.

Similarly, the Labor Department reported that Import prices increased 0.2 percent in March after falling 0.4 percent in February. Prices for imported goods rose for the first time in nine months in March, a sign that a rebound in oil prices is slowing pushing inflation pressures in U.S.

U.S wholesale inventories fell at their fastest pace in nearly three years in February, pointing to a slower first quarter economic growth. The Commerce Department reported that wholesale inventories dropped 0.5 percent in February. Inventories are a key component of gross domestic product changes.

U.S retail sales unexpectedly fell in March as households cut back on purchases of automobiles, the Commerce Department reported that retail sales declined by 0.3 percent in March, after being unchanged in February, many economists were expecting at least a 0.1 percent increase. A moderate retail sale is pointing to a slower economic growth in the first quarter of 2016.

US gasoline prices increased by 25 cents to \$2.02 a gallon on average in March from \$1.77 in February, according to a Lundberg Survey report. The weaker U.S dollar contributed to increase in crude oil prices. U.S crude futures have increased by 33 percent from \$29.64 in February to \$39.44 in March.

Meanwhile, New U.S single family homes sales rebounded modestly in February as a surge in the West regions sales offset the sharp declines in other regions. The Commerce Department reported that February home sales rose 2.0 percent to a seasonally adjusted annual rate of 512,000 units, an increase from 502,000 unit sales in January. The strengthening labor markets and still historical low interest rates continue to contribute to a strong housing market outlook.

INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC at its January 27th and March 16th 2016 meetings left the federal

funds target rate unchanged and would remain the range of 0.25 percent to 0.50 percent and suggested that economic activity had been expanding at a moderate pace despite the global and financial economic developments continuing to pose risks.

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.

In December 2015, the FOMC had raised interest rates for the first time in almost a decade and said would be followed by "gradual" tightening as officials watch for evidence of higher inflation. The FOMC unanimously voted to set the new target range for the federal funds rate at 0.25 percent to 0.50 percent, up from zero to 0.25 percent

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 \$593.98 million as of December 31, 2015 to \$630.50 million as of March 31, 2016. This increase was mainly due to receipt of \$36.25 million in property taxes, and approximately \$58.90 million in business tax revenues offset by debt service payments of approximately \$49.17 million and other operational expenses, the additional \$9.46 million decrease is the net of other revenues received offset by operational expenses.

PORTFOLIO COMPOSITION

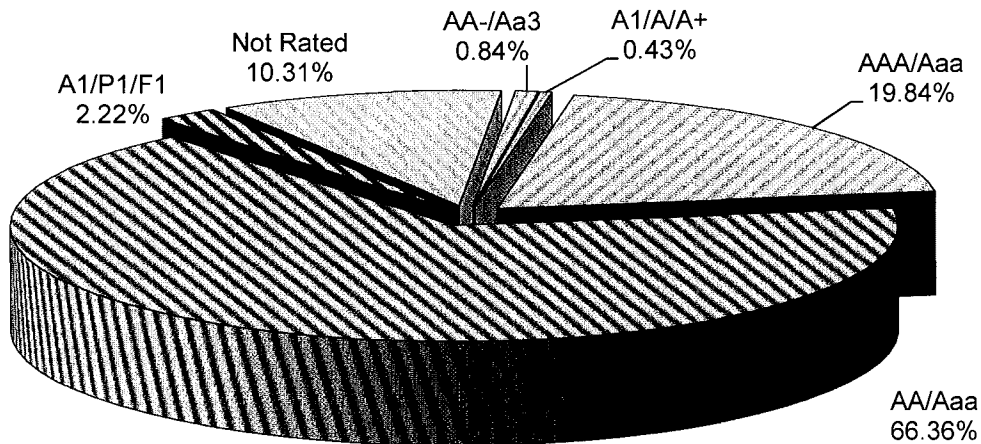
The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2015-2016, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of March 31, 2016. Approximately 66.36% of Operating Fund investments were rated in the AA/Aaa category while 19.84% in AAA/Aaa and 10.31 % primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 2.22% in A1/P1 while remaining 1.27% in A/A1/AA/Aa3. **On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.**

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

**City of Oakland Operating Fund
Portfolio Credit Quality
(As of 3/31/16)**



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following March 31, 2016 is approximately \$160 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	\$ 243,110,000.00	38.54%
31-180	\$ 206,000,000.00	32.65%
Total	\$ 449,110,000.00	71.19%

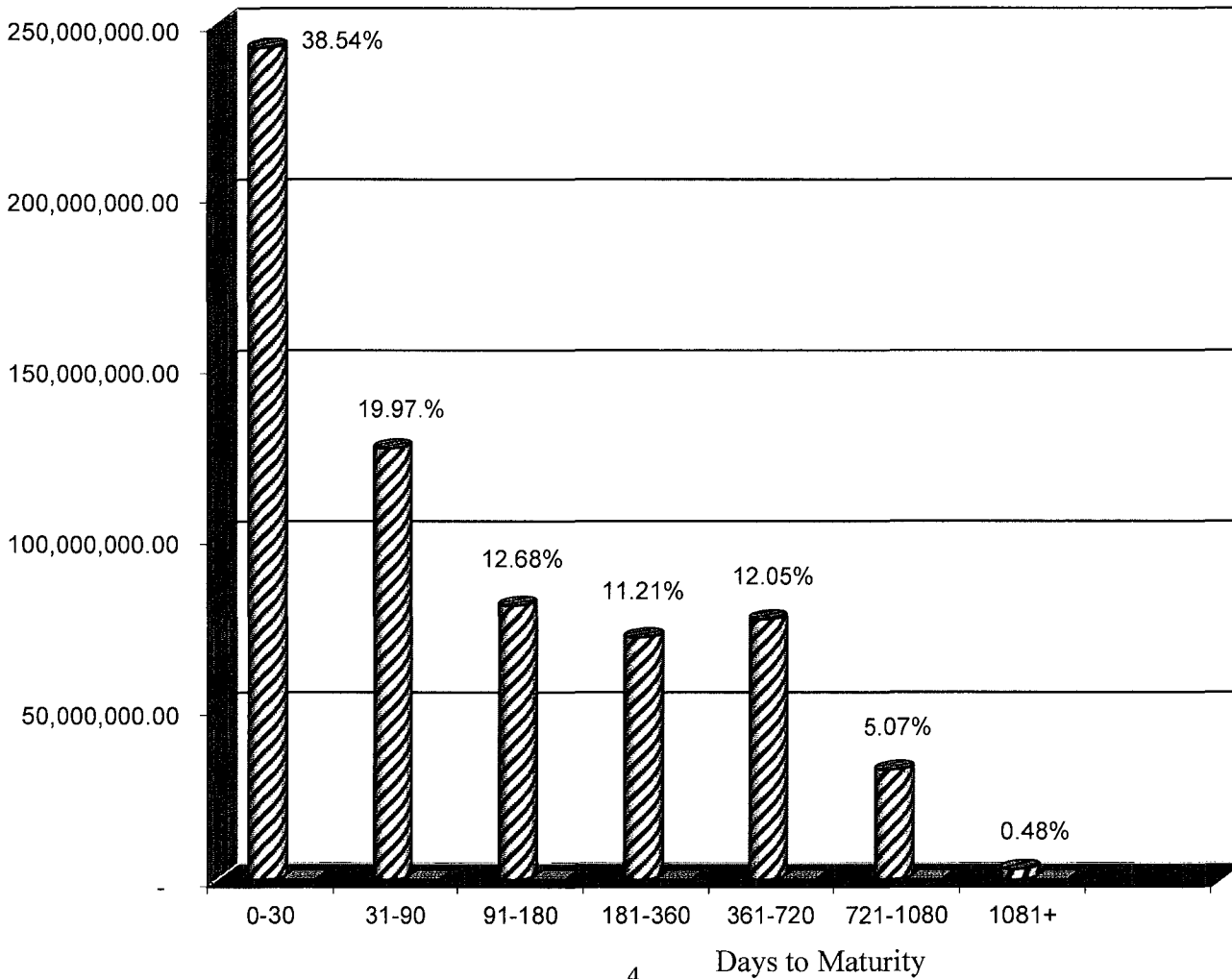
Investments maturing within 180 days include \$65.00 million in LAIF and \$125.11 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

Year	Amount	Percent Increase/Decrease From Prior Year
March 2016	\$630,503,517	18.76%
March 2015	\$ 530,887,975	5.69%
March 2014	\$ 502,320,420	7.85%
March 2013	\$ 465,778,725	3.56%
March 2012	\$ 449,784,628	

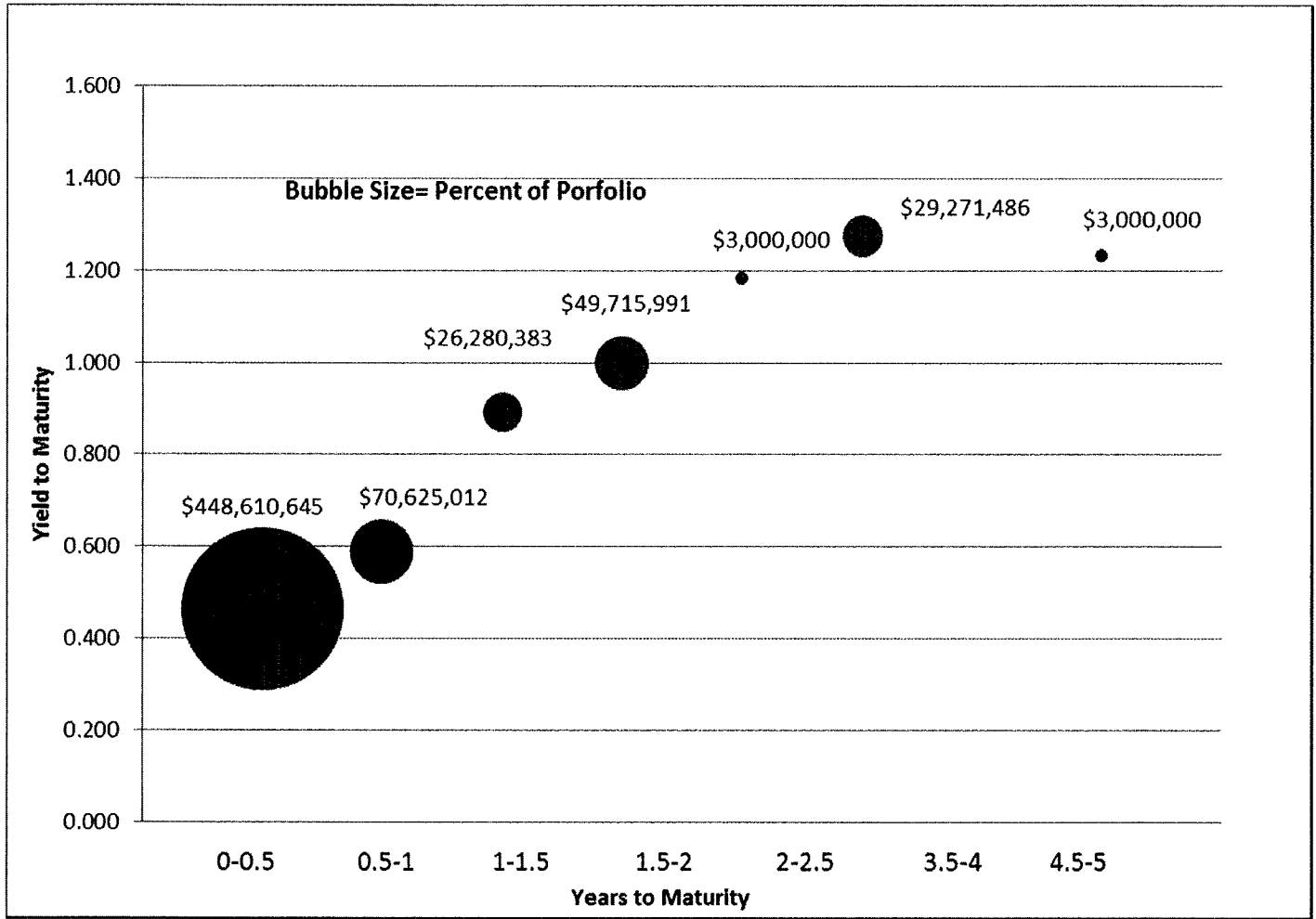
The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2016.

**City of Oakland Operating Fund
Portfolio Maturity
(As of 3/31/16)**



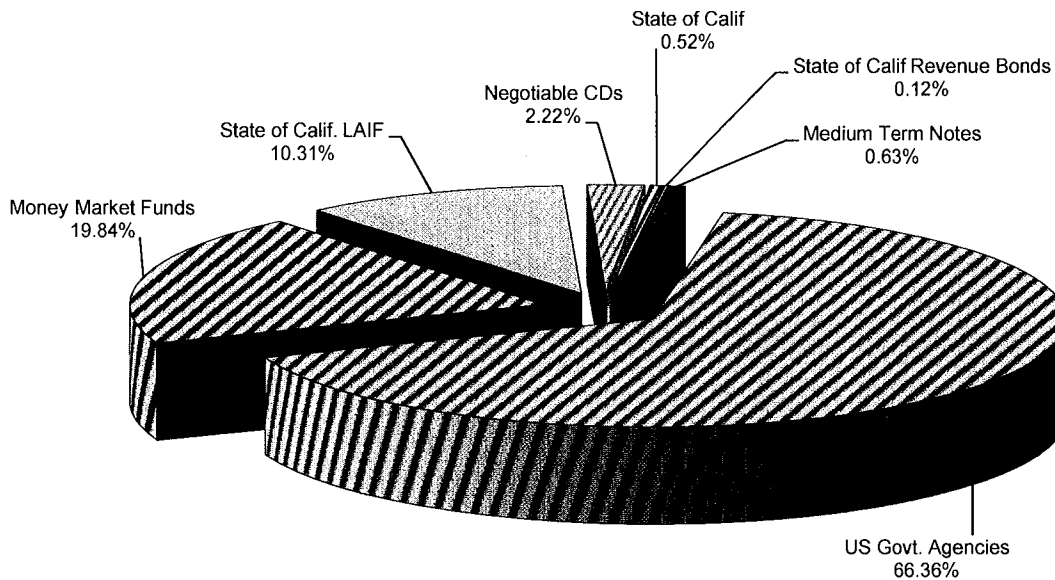
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund
Yield to Maturity
(As of 3/31/16)**



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

**City of Oakland Operating Fund
Portfolio Diversity
(As of 3/31/16)**



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

Yield. Total interest earned for the quarter ended March 31, 2016 was approximately \$787,743. The effective rate of return on total assets in the Operating Fund Portfolio for month-end March 31, 2016 was 0.54% as compared to 0.39% for December 31, 2015. 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 3/31/16)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Operating Fund
January 2016	0.63%	0.45%	0.47%
February 2016	0.68%	0.47%	0.52%
March 2016	0.69%	0.51%	0.54%

¹Effective monthly average return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending March 31, 2016 was 0.54%. The City's Operating Fund Portfolio had under-performed the 1-year government agency which yielded a rate of 0.69% as of December 31, 2015. The City's Operating Fund Portfolio slightly outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.51%.

As of March 31, 2016, the City's Portfolio Fund's average days-to-maturity (ADM) was 184 days versus LAIF's average days-to-maturity (ADM) was 146 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				
<u>Accrual Basis</u>				
Total Portfolio	March 31, 2016	December 31, 2015	March 31, 2015	
<u>Quarter-End</u>				
Total Interest Earnings	\$ 787,743	\$ 482,811	\$ 569,386	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 787,743	\$ 482,811	\$ 569,386	
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$ 1,751,707	\$ 962,590	\$ 1,635,524	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 1,751,707	\$ 962,590	\$ 1,635,524	

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$631.12 million, which was below book value by \$617,479. 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.

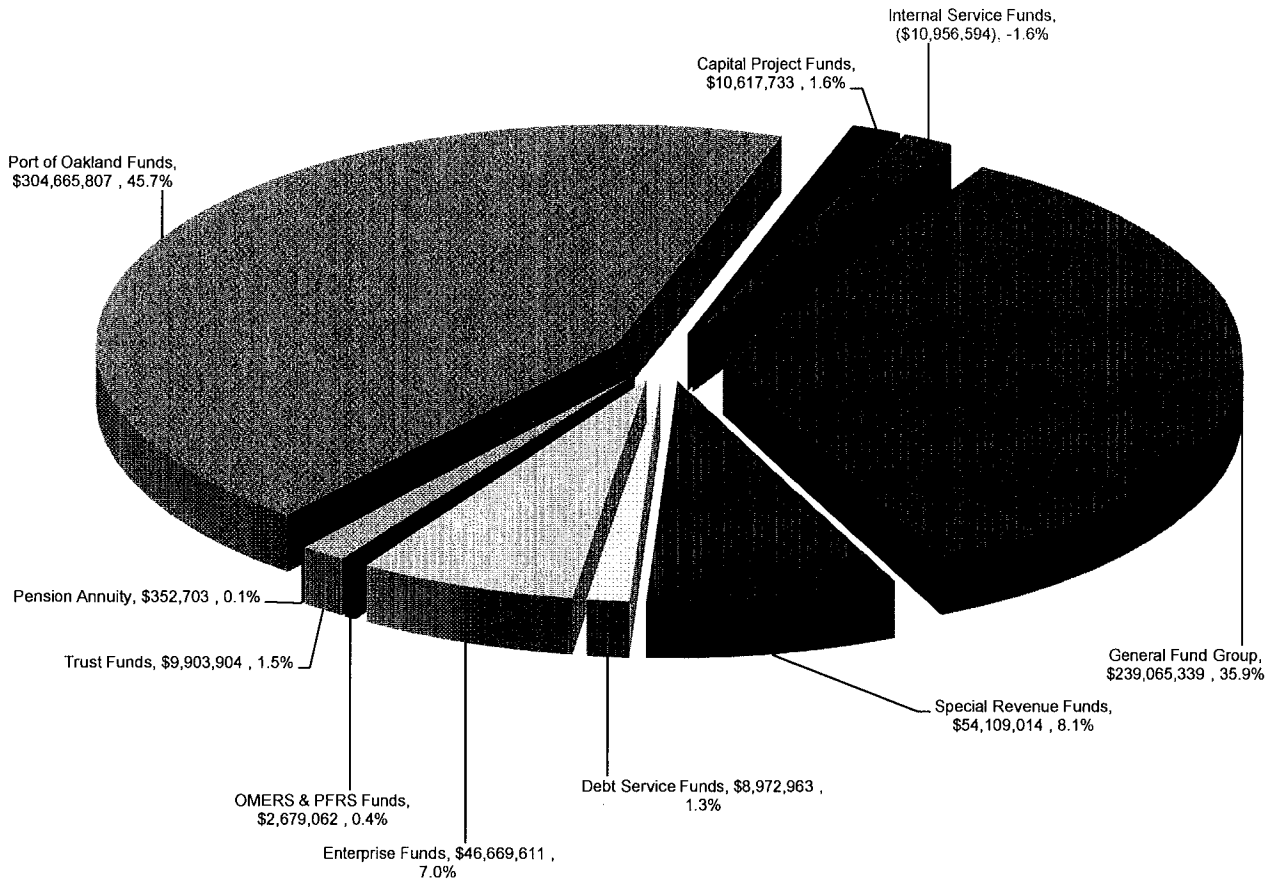
UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 631,120,996	Market Value	\$ 631,120,996
Original Cost	(630,731,854)	Original Cost	(630,503,517)
Net Unrealized Gain (Loss)	\$ 389,141	Net Unrealized Gain (Loss)	\$ 617,479

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

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

Cash and Investment Balances by Fund Type
As of March 31, 2016
\$666,079,542



Total Investments Portfolio*	\$630,503,517
Cash in Bank	<u>35,576,025</u>
Total Cash and Investments**	\$666,079,542

* Includes unamortized premiums, discounts, and interest earned but not yet received.
 **Per City's Financial System(Oracle)

The net negative funds of \$10.97 million are in the Internal Service Funds.

III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$3.70 million as of December 31, 2015 to a balance of \$36.64 million as of March 31, 2016. The portfolio increased due to receipt of \$50.34 million for Recognized Obligation Payment Schedule ("ROPS"), offset by \$11.34 million in debt service payments and vendor payments of approximately \$6.06 million.

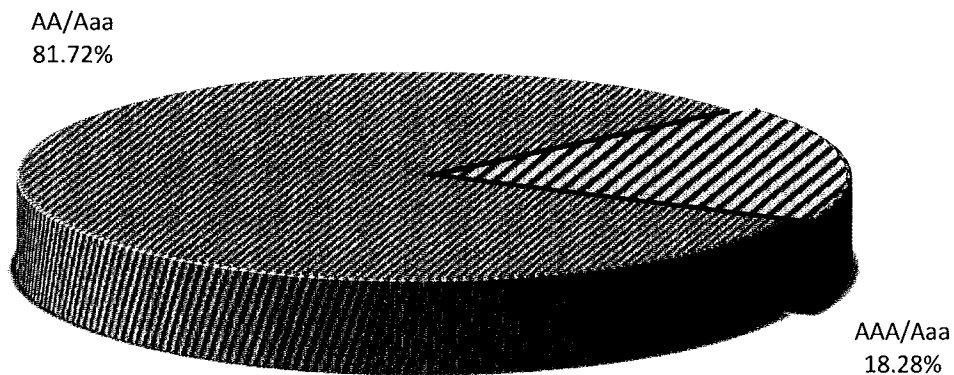
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2015-2016, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will invest, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 18.28% of Operating Fund investments were rated in the AAA/Aaa, while 81.72% were rated AA/Aaa. **On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.** The City's Investment Policy for FY 2015-2016 does not have a rating criteria level for government agencies.

**Oakland Successor
Portfolio Credit Quality**
(As of 3/31/16)



Liquidity. Liquidity within the Successor's Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$40.70 million. The estimated three month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
March 2016-June 2016*	
Beg: Available Balance	\$ 36,643,632
ROPS Receipt	16,000,000
Debt Service	-
Other expenses	(5,000,000)
Bal: June 30, 2016	\$ 47,643,632
*Successor Pool Only	

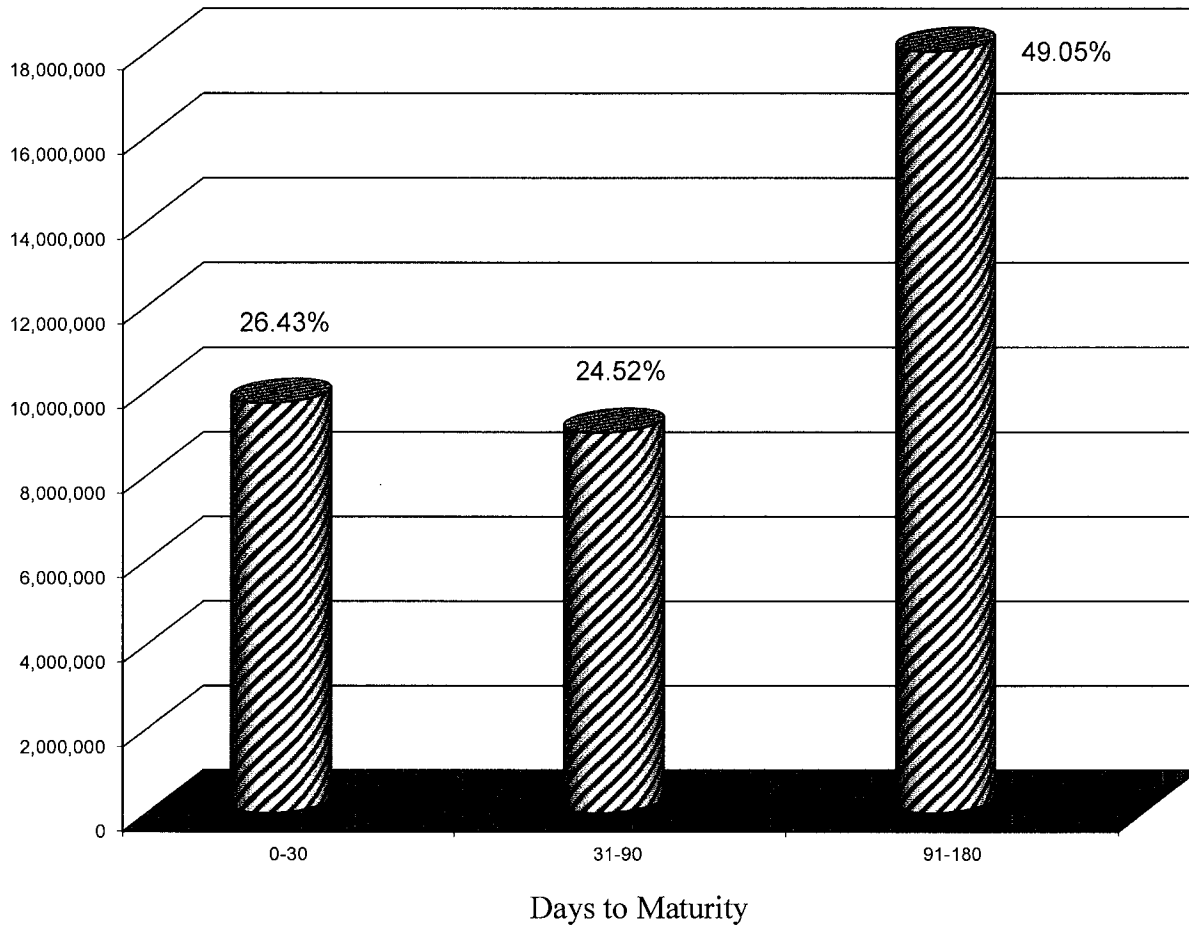
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
March 2016	\$ 36,643,632	(22.81%)
March 2015	\$ 47,474,979	7.19%
March 2014	\$ 44,288,917	47.58%
March 2013	\$ 30,009,617	(64.51%)
March 2012	\$ 84,550,884	

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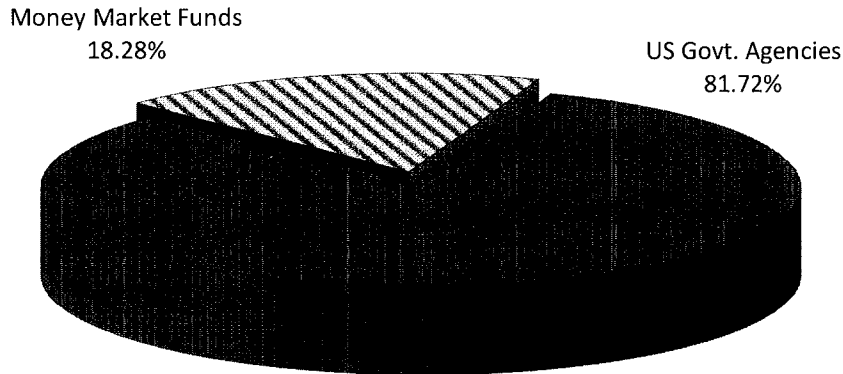
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 3/31/16)**



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

**Oakland Successor Agency
Portfolio Diversity
(As of 3/31/16)**



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

Yield. Total interest earned for the quarter ended March 31, 2016, was approximately \$43,406. The effective rate of return on total assets in the Successor's Portfolio was 0.43% for month ending March 31, 2016. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 0.69% as of March 31, 2016. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.51%. 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 March 31, 2016, Successor's Portfolio Fund's average days-to-maturity (ADM) was 77 days versus LAIF's average days-to-maturity (ADM) was 146 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 3/31/16)**

As of Month-end	1-Year Govt. Agency	LAIF¹	Successor
January 2016	0.63%	0.45%	0.38%
February 2016	0.68%	0.47%	0.39%
March 2016	0.69%	0.51%	0.43%

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.

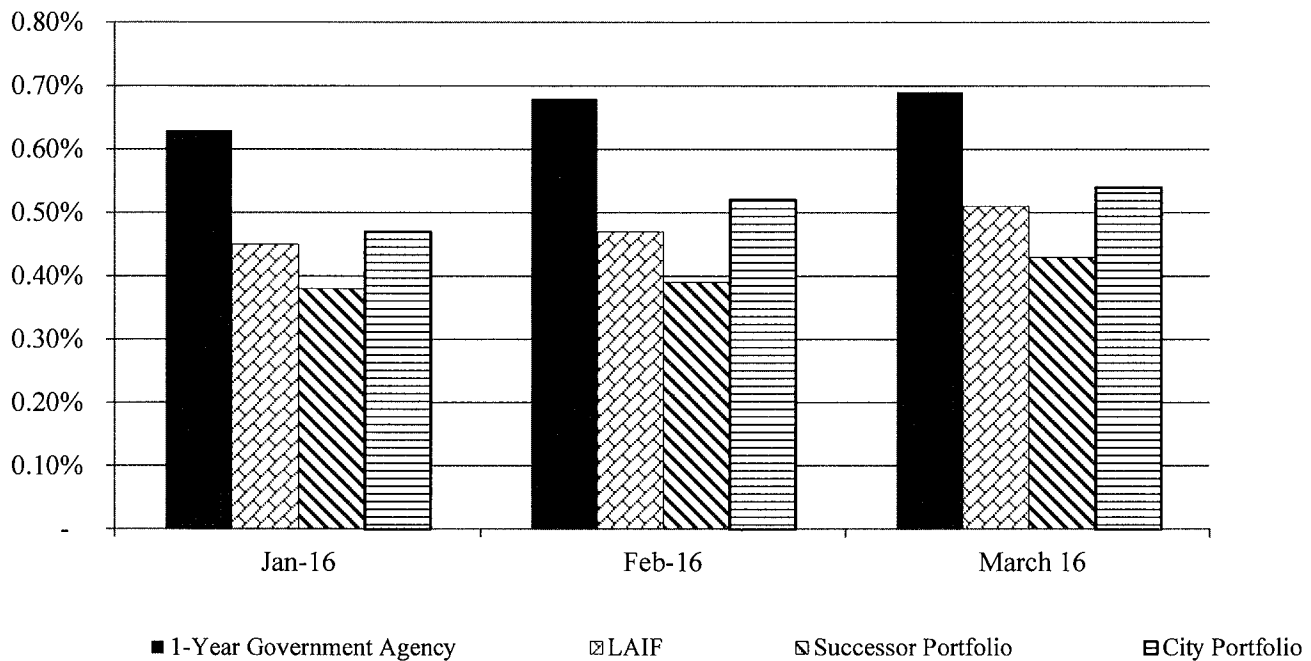
TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio	March 31, 2016	December 31, 2015	March 31, 2015	
<i>Quarter-End</i>				
Total Interest Earnings	\$ 43,406	\$ 2,121	\$	13,570
Realized gains (losses) from sales	-	-	-	-
Total income recognized	\$ 43,406	\$ 2,121	\$	13,570
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$ 55,195	\$ 11,789	\$	19,965
Realized gains (losses) from sales	-	-	-	-
Total income recognized	\$ 55,195	\$ 11,789	\$	19,965

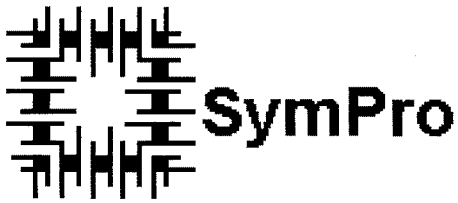
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended March 31, 2016 was \$36.67 million, which was above book value by \$28,192. There was no leverage in the portfolio during the reporting period and 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	\$	36,671,824	Market Value	\$ 36,671,824
Original Cost		(36,643,632)	Original Cost	(36,643,632)
Net Unrealized Gain (Loss)	\$	28,192	Net Unrealized Gain (Loss)	\$ 28,192

Portfolio Earnings Comparison





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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	142,300,000.00	142,426,984.50	142,232,602.08	22.56	1,125	574	0.914	0.926
Federal Agency Issues - Discount	276,723,000.00	276,456,634.18	276,122,252.69	43.79	163	93	0.474	0.480
Medium Term Notes	4,000,000.00	4,034,852.00	3,994,966.57	0.63	1,475	872	1.703	1.726
Money Market	125,110,000.00	125,110,000.00	125,110,000.00	19.84	1	1	0.419	0.425
Local Agency Investment Funds	65,000,000.00	65,014,368.90	65,000,000.00	10.31	1	1	0.499	0.506
Negotiable CD's	14,000,000.00	14,003,764.00	14,000,000.00	2.22	141	87	0.567	0.575
California State-GOB	3,000,000.00	3,327,870.00	3,300,689.79	0.52	1,710	974	1.115	1.131
State of California Revenue Bonds	700,000.00	746,522.00	743,005.52	0.12	1,442	579	1.016	1.031
Investments	630,833,000.00	631,120,995.58	630,503,516.65	100.00%	349	184	0.579	0.587

Cash and Accrued Interest

Accrued Interest at Purchase		4,898.33	4,898.33					
Subtotal		4,898.33	4,898.33					
Total Cash and Investments	630,833,000.00	631,125,893.91	630,508,414.98		349	184	0.579	0.587

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	291,188.03	1,751,706.82
Average Daily Balance	633,257,424.04	490,827,281.80
Effective Rate of Return	0.54%	0.47%

Katano Kasaine, Treasury Manager

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EA4G0	52024	FEDERAL FARM CREDIT BANK		10/11/2012	3,000,000.00	2,995,959.00	2,999,657.41	0.700	AA	0.702	375	04/11/2017
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,997,915.00	2,999,643.58	0.820	AA	0.816	620	12/12/2017
3133ECAK0	52082	FEDERAL FARM CREDIT BANK		01/04/2013	3,000,000.00	3,000,156.00	2,999,378.43	0.670	AA	0.682	353	03/20/2017
3133ECCY8	52088	FEDERAL FARM CREDIT BANK		01/22/2013	3,000,000.00	2,997,990.00	2,999,294.47	0.650	AA	0.671	291	01/17/2017
3133ECLG7	52153	FEDERAL FARM CREDIT BANK		04/17/2013	3,000,000.00	2,994,234.00	2,999,843.33	0.690	AA	0.686	381	04/17/2017
3133ECNT7	52159	FEDERAL FARM CREDIT BANK		05/07/2013	3,000,000.00	2,996,349.00	3,000,000.00	0.540	AA	0.533	220	11/07/2016
3133ECNT7	52160	FEDERAL FARM CREDIT BANK		05/07/2013	3,000,000.00	2,996,349.00	2,999,922.86	0.540	AA	0.537	220	11/07/2016
3133ECQT4	52166	FEDERAL FARM CREDIT BANK		06/04/2013	4,000,000.00	4,000,024.00	3,995,769.15	0.750	AA	0.831	424	05/30/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,016,650.00	2,999,063.33	1.160	AA	1.164	570	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	3,000,042.00	2,980,248.24	1.240	AA	1.480	956	11/13/2018
3133EEEE6	52371	FEDERAL FARM CREDIT BANK		12/09/2014	3,000,000.00	3,000,003.00	3,000,000.00	0.590	AA	0.582	252	12/09/2016
3133EELR9	52412	FEDERAL FARM CREDIT BANK		01/27/2015	3,000,000.00	2,995,188.00	3,000,000.00	0.625	AA	0.616	301	01/27/2017
3133EIPA2	52415	FEDERAL FARM CREDIT BANK		02/13/2015	3,000,000.00	2,999,028.00	2,996,082.21	1.070	AA	1.126	682	02/12/2018
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	2,995,236.00	3,000,000.00	0.810	AA	0.799	545	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,995,635.00	3,000,000.00	0.730	AA	0.720	560	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,997,915.00	2,983,788.02	0.820	AA	1.127	620	12/12/2017
3133EFTB3	52628	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	3,000,063.00	2,998,719.87	1.020	AA	1.035	532	09/15/2017
313381K61	52085	FEDERAL HOME LOAN BANK		01/09/2013	3,000,000.00	2,995,818.00	3,000,000.00	0.580	AA	0.572	283	01/09/2017
313383DL2	52167	FEDERAL HOME LOAN BANK		06/17/2013	4,300,000.00	4,300,279.50	4,292,818.28	0.750	AA	0.882	430	06/05/2017
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	5,008,520.00	4,998,538.75	0.875	AA	0.875	717	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	3,003,741.00	3,000,000.00	1.050	AA	1.036	910	09/28/2018
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	3,001,029.00	2,999,913.04	0.625	AA	0.709	214	11/01/2016
3137EADQ9	52098	FEDERAL HOME LOAN MTG CORP		03/07/2013	3,000,000.00	3,000,513.00	3,000,079.93	0.500	AA	0.470	42	05/13/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,008,925.00	2,997,437.97	1.000	AA	1.055	454	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,003,669.00	3,000,000.00	0.700	AA	0.690	273	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP		09/29/2014	3,000,000.00	3,002,244.00	3,000,000.00	0.650	AA	0.641	181	09/29/2016
3134G7J28	52533	FEDERAL HOME LOAN MTG CORP		09/30/2015	3,000,000.00	3,006,057.00	3,000,000.00	1.250	AA	1.233	1,643	09/30/2020
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,996,295.00	3,000,000.00	0.800	AA	0.789	574	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,996,280.00	3,000,000.00	0.750	AA	0.740	574	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	3,000,219.00	3,000,000.00	0.700	AA	0.690	483	07/28/2017
3134G8HS1	52644	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	2,999,043.00	3,000,000.00	0.500	AA	1.198	668	01/29/2018
3134G8HS1	52647	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	2,999,043.00	3,000,000.00	0.500	AA	1.352	668	01/29/2018
3134G8JL4	52648	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	3,000,768.00	3,000,000.00	1.000	AA	0.986	668	01/29/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,996,943.00	3,000,000.00	1.150	AA	1.134	969	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,408.00	3,000,000.00	1.050	AA	1.036	696	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,408.00	3,000,000.00	1.050	AA	1.036	696	02/26/2018

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134G8LT4	52694	FEDERAL HOME LOAN MTG CORP		03/30/2016	3,000,000.00	3,000,240.00	3,000,000.00	1.200	AA	1.183	875	08/24/2018
3136G1M30	52163	FEDERAL NATIONAL MORTGAGE		05/22/2013	3,000,000.00	2,995,626.00	2,999,939.50	0.520	AA	0.516	235	11/22/2016
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,014,076.00	3,004,875.88	1.250	AA	1.036	304	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,081,234.00	2,991,824.90	1.875	AA	1.948	1,054	02/19/2019
3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,002,541.00	3,000,000.00	0.750	AA	0.699	910	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,002,541.00	3,000,000.00	0.750	AA	0.699	910	09/28/2018
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,001,221.00	3,000,000.00	0.750	AA	0.740	1,061	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,001,221.00	3,000,000.00	0.750	AA	1.713	1,061	02/26/2019
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,018,441.00	2,996,137.41	1.250	AA	1.350	411	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,010,905.00	2,999,625.52	1.000	AA	0.995	546	09/29/2017
Subtotal and Average			142,521,269.87		142,300,000.00	142,426,984.50	142,232,602.08			0.914	574	
Federal Agency Issues - Discount												
313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,993,736.00	2,987,225.00	0.420	AA	0.428	179	09/27/2016
313384VE6	52574	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,999,931.00	2,995,125.00	0.500	AA	0.501	4	04/05/2016
313384VD8	52577	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,999,946.00	2,995,166.67	0.500	AA	0.501	3	04/04/2016
313384XJ3	52580	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,998,788.00	2,992,162.50	0.570	AA	0.571	56	05/27/2016
313384XG9	52585	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,998,830.00	2,992,575.00	0.550	AA	0.551	54	05/25/2016
313384XH7	52586	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,998,809.00	2,992,529.17	0.550	AA	0.551	55	05/26/2016
313384XJ3	52587	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,998,788.00	2,992,483.33	0.550	AA	0.551	56	05/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,989,872.00	2,976,333.33	0.800	AA	0.818	248	12/05/2016
313384XJ3	52590	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,998,788.00	2,992,529.17	0.550	AA	0.551	56	05/27/2016
313384XW4	52592	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,998,242.00	2,992,025.00	0.550	AA	0.551	68	06/08/2016
313384XW4	52593	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,998,242.00	2,992,025.00	0.550	AA	0.551	68	06/08/2016
313384WY1	52596	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,004.00	2,993,413.33	0.520	AA	0.521	46	05/17/2016
313384VA4	52598	Federal Home Loan Discount		12/17/2015	3,000,000.00	3,000,000.00	2,995,936.67	0.460	AA	0.461	0	04/01/2016
313384WX3	52601	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,025.00	2,993,205.00	0.540	AA	0.541	45	05/16/2016
313384WY1	52602	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,004.00	2,993,413.33	0.520	AA	0.521	46	05/17/2016
313384WY1	52603	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,004.00	2,993,413.32	0.520	AA	0.521	46	05/17/2016
313384WC9	52607	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,999,544.00	2,995,415.00	0.420	AA	0.421	26	04/27/2016
313384XB0	52610	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,998,938.00	2,993,455.00	0.510	AA	0.511	49	05/20/2016
313384XF1	52613	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,998,851.00	2,993,586.67	0.520	AA	0.521	53	05/24/2016
313384XQ7	52614	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,998,398.00	2,992,804.17	0.550	AA	0.551	62	06/02/2016
313384XR5	52615	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,998,371.00	2,992,495.00	0.570	AA	0.571	63	06/03/2016
313384YN3	52620	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,997,831.00	2,992,138.33	0.530	AA	0.531	84	06/24/2016
313384VT3	52625	Federal Home Loan Discount		12/31/2015	3,000,000.00	2,999,703.00	2,996,548.33	0.380	AA	0.380	17	04/18/2016

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384VT3	52626	Federal Home Loan Discount		12/31/2015	3,000,000.00	2,999,703.00	2,996,548.33	0.380	AA	0.380	17	04/18/2016
313384ZS1	52629	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,996,640.00	2,990,526.67	0.580	AA	0.589	112	07/22/2016
313384ZS1	52630	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,996,640.00	2,990,526.67	0.580	AA	0.589	112	07/22/2016
313384WD7	52631	Federal Home Loan Discount		01/06/2016	3,000,000.00	2,999,526.00	2,996,421.67	0.380	AA	0.380	27	04/28/2016
313384WA3	52632	Federal Home Loan Discount		01/11/2016	3,000,000.00	2,999,580.00	2,996,762.50	0.370	AA	0.370	24	04/25/2016
313384ZH5	52633	Federal Home Loan Discount		01/13/2016	5,000,000.00	4,994,850.00	4,985,743.33	0.564	AA	0.566	103	07/13/2016
313384VV8	52634	Federal Home Loan Discount		01/21/2016	3,000,000.00	2,999,667.00	2,997,562.50	0.325	AA	0.325	19	04/20/2016
313384YN3	52635	Federal Home Loan Discount		01/21/2016	3,000,000.00	2,997,831.00	2,994,575.00	0.420	AA	0.421	84	06/24/2016
313384D89	52636	Federal Home Loan Discount		01/22/2016	3,000,000.00	2,994,999.00	2,989,916.67	0.550	AA	0.559	150	08/29/2016
313384WB1	52637	Federal Home Loan Discount		01/26/2016	3,000,000.00	2,999,562.00	2,997,042.50	0.390	AA	0.390	25	04/26/2016
313384ZS1	52638	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,996,640.00	2,992,772.50	0.490	AA	0.491	112	07/22/2016
313384ZX0	52639	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,996,490.00	2,992,416.67	0.500	AA	0.501	117	07/27/2016
313384XE4	52645	Federal Home Loan Discount		01/29/2016	3,000,000.00	2,998,872.00	2,996,070.84	0.410	AA	0.411	52	05/23/2016
313384XE4	52646	Federal Home Loan Discount		01/29/2016	3,000,000.00	2,998,872.00	2,996,070.83	0.410	AA	0.411	52	05/23/2016
313384XB0	52650	Federal Home Loan Discount		02/09/2016	3,000,000.00	2,998,938.00	2,996,717.50	0.390	AA	0.390	49	05/20/2016
313384D30	52654	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,995,167.00	2,992,568.33	0.490	AA	0.491	145	08/24/2016
313384XG9	52655	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,998,830.00	2,997,042.50	0.390	AA	0.390	54	05/25/2016
313384ZN2	52661	Federal Home Loan Discount		02/29/2016	3,000,000.00	2,996,760.00	2,995,333.33	0.400	AA	0.401	108	07/18/2016
313384F38	52662	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,994,366.00	2,992,265.00	0.510	AA	0.511	161	09/09/2016
313384F38	52663	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,994,366.00	2,992,189.17	0.515	AA	0.516	161	09/09/2016
313384F87	52664	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,994,189.00	2,991,506.67	0.560	AA	0.562	166	09/14/2016
313384F87	52665	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,994,189.00	2,991,430.83	0.565	AA	0.567	166	09/14/2016
313384F38	52666	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,994,366.00	2,992,583.33	0.500	AA	0.501	161	09/09/2016
313384ZK8	52667	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,996,850.00	2,995,730.00	0.420	AA	0.421	105	07/15/2016
313384YL7	52668	Federal Home Loan Discount		03/18/2016	3,000,000.00	2,997,882.00	2,997,080.01	0.365	AA	0.365	82	06/22/2016
313384YR4	52671	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,997,753.00	2,997,019.17	0.365	AA	0.365	87	06/27/2016
313384ZN2	52672	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,996,760.00	2,996,430.00	0.360	AA	0.360	108	07/18/2016
313384YN3	52673	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,997,831.00	2,997,110.42	0.365	AA	0.365	84	06/24/2016
313384ZN2	52674	Federal Home Loan Discount		03/21/2016	3,000,000.00	2,996,760.00	2,996,430.00	0.360	AA	0.360	108	07/18/2016
313384B73	52675	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,995,566.00	2,995,173.75	0.405	AA	0.406	133	08/12/2016
313384C23	52676	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,995,467.00	2,995,072.50	0.405	AA	0.406	136	08/15/2016
313384G94	52677	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,993,874.00	2,992,541.67	0.500	AA	0.501	175	09/23/2016
313384H85	52678	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,993,631.00	2,992,405.00	0.490	AA	0.502	182	09/30/2016
313384J67	52679	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,992,950.00	2,992,800.00	0.450	AA	0.461	188	10/06/2016
313384R35	52680	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,990,562.00	2,989,791.67	0.500	AA	0.511	241	11/28/2016
313384C49	52681	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,995,401.00	2,994,793.33	0.440	AA	0.441	138	08/17/2016

**City Pool Portfolio
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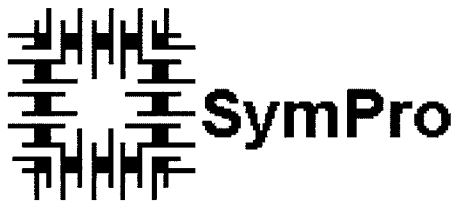
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384K40	52682	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,992,725.00	2,992,575.00	0.450	AA	0.461	194	10/12/2016
313384YU7	52683	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,997,675.00	2,997,180.00	0.360	AA	0.360	90	06/30/2016
313384K65	52684	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,992,650.00	2,992,500.00	0.450	AA	0.460	196	10/14/2016
313384L49	52686	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,992,425.00	2,992,312.50	0.450	AA	0.460	202	10/20/2016
313384ZW2	52688	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,996,520.00	2,996,231.67	0.380	AA	0.380	116	07/26/2016
313384ZZ5	52689	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,996,430.00	2,996,238.33	0.370	AA	0.370	119	07/29/2016
313384K99	52690	Federal Home Loan Discount		03/29/2016	1,723,000.00	1,718,713.18	1,717,972.67	0.520	AA	0.532	199	10/17/2016
313384E88	52691	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,994,471.00	2,993,828.33	0.460	AA	0.461	158	09/06/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,990,037.00	2,989,750.00	0.500	AA	0.511	244	12/01/2016
313384L31	52695	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,992,461.00	2,992,387.50	0.450	AA	0.460	201	10/19/2016
313396WD1	52468	FREDDIE DISCOUNT		05/06/2015	3,000,000.00	2,999,526.00	2,992,243.32	0.260	AA	0.265	27	04/28/2016
313396WA7	52573	FREDDIE DISCOUNT		12/10/2015	3,000,000.00	2,999,580.00	2,994,177.50		AA	0.511	24	04/25/2016
313396WD1	52578	FREDDIE DISCOUNT		12/14/2015	3,000,000.00	2,999,526.00	2,994,560.00	0.480	AA	0.481	27	04/28/2016
313396WD1	52583	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,999,526.00	2,994,600.00	0.480	AA	0.481	27	04/28/2016
313396WJ8	52584	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,999,307.00	2,994,166.67	0.500	AA	0.501	32	05/03/2016
313396WD1	52591	FREDDIE DISCOUNT		12/16/2015	3,000,000.00	2,999,526.00	2,994,640.00	0.480	AA	0.481	27	04/28/2016
313396YN7	52594	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,997,831.00	2,991,687.51	0.525	AA	0.535	84	06/24/2016
313396YJ6	52599	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,997,933.00	2,991,862.50	0.525	AA	0.535	80	06/20/2016
313396YR8	52600	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,997,753.00	2,991,556.25	0.525	AA	0.535	87	06/27/2016
313396WZ2	52608	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,998,983.00	2,993,540.00	0.510	AA	0.511	47	05/18/2016
313396XG3	52609	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,998,830.00	2,993,242.50	0.510	AA	0.511	54	05/25/2016
313396YF4	52640	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,998,011.00	2,995,535.01	0.380	AA	0.381	77	06/17/2016
313396YJ6	52641	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,997,933.00	2,995,440.00	0.380	AA	0.381	80	06/20/2016
313396YF4	52643	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,998,011.00	2,995,535.00	0.380	AA	0.381	77	06/17/2016
313396YS6	52652	FREDDIE DISCOUNT		02/23/2016	3,000,000.00	2,997,726.00	2,995,905.00	0.390	AA	0.391	88	06/28/2016
313396YR8	52653	FREDDIE DISCOUNT		02/23/2016	3,000,000.00	2,997,753.00	2,995,937.50	0.390	AA	0.391	87	06/27/2016
313396L43	52692	FREDDIE DISCOUNT		03/30/2016	3,000,000.00	2,992,425.00	2,992,860.00	0.420	AA	0.430	202	10/20/2016
313588WC5	52479	Fannie Mae Discount		06/03/2015	3,000,000.00	2,999,544.00	2,993,557.08	0.235	AA	0.239	26	04/27/2016
313588XW0	52576	Fannie Mae Discount		12/10/2015	3,000,000.00	2,998,242.00	2,990,950.00	0.600	AA	0.602	68	06/08/2016
313588YD1	52595	Fannie Mae Discount		12/17/2015	3,000,000.00	2,998,062.00	2,991,553.33	0.560	AA	0.562	75	06/15/2016
313588YD1	52597	Fannie Mae Discount		12/17/2015	3,000,000.00	2,998,062.00	2,991,704.17	0.550	AA	0.552	75	06/15/2016
313588ZN8	52621	Fannie Mae Discount		12/29/2015	3,000,000.00	2,996,760.00	2,990,741.67	0.550	AA	0.561	108	07/18/2016
313588YT6	52624	Fannie Mae Discount		12/31/2015	3,000,000.00	2,997,702.00	2,992,307.50	0.510	AA	0.511	89	06/29/2016
Subtotal and Average			262,936,973.42		276,723,000.00	276,456,634.18	276,122,252.69			0.474	93	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,031,242.00	1,998,722.59	2.200	A	2.193	1,067	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	2,003,610.00	1,996,243.98	1.125	AA	1.212	676	02/06/2018
Subtotal and Average			3,994,870.29		4,000,000.00	4,034,852.00	3,994,966.57			1.703	872	
Money Market												
SYS52411	52411	Fidelity			55,000,000.00	55,000,000.00	55,000,000.00	0.430	AAA	0.424	1	
SYS50863	50863	Invesco			30,110,000.00	30,110,000.00	30,110,000.00	0.450	AAA	0.444	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Prime Instituti			40,000,000.00	40,000,000.00	40,000,000.00	0.400	AAA	0.395	1	
Subtotal and Average			145,400,322.58		125,110,000.00	125,110,000.00	125,110,000.00			0.419	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,014,368.90	65,000,000.00	0.506		0.499	1	
Subtotal and Average			65,000,000.00		65,000,000.00	65,014,368.90	65,000,000.00			0.499	1	
Negotiable CD's												
62478TMB2	52611	MUFG Union Bank NA		12/18/2015	5,000,000.00	5,000,890.00	5,000,000.00	0.500	A-1	0.500	27	04/28/2016
62478TND7	52642	MUFG Union Bank NA		01/28/2016	3,000,000.00	3,000,792.00	3,000,000.00	0.500	A-1	0.500	61	06/01/2016
62478TPG8	52670	MUFG Union Bank NA		03/21/2016	3,000,000.00	3,001,140.00	3,000,000.00	0.750	A-1	0.740	193	10/11/2016
62478TPN3	52687	MUFG Union Bank NA		03/29/2016	3,000,000.00	3,000,942.00	3,000,000.00	0.580	A-1	0.572	105	07/15/2016
Subtotal and Average			9,354,838.71		14,000,000.00	14,003,764.00	14,000,000.00			0.567	87	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,327,870.00	3,300,689.79	5.000	AA	1.115	974	12/01/2018
Subtotal and Average			3,305,084.95		3,000,000.00	3,327,870.00	3,300,689.79			1.115	974	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	746,522.00	743,005.52	5.000	A	1.016	579	11/01/2017
Subtotal and Average			744,064.23		700,000.00	746,522.00	743,005.52			1.016	579	
Total and Average			633,257,424.04		630,833,000.00	631,120,995.58	630,503,516.65			0.579	184	

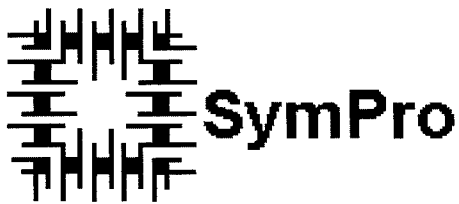
**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
March 31, 2016**

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		4,898.33	4,898.33				0
				Subtotal		4,898.33	4,898.33				
		Total Cash and Investments	633,257,424.04		630,833,000.00	631,125,893.91	630,508,414.98			0.579	184



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(04/01/2016 - 04/01/2016)	6 Maturities	0 Payments	193,110,000.00	30.61%	193,105,936.67	193,124,368.90
Aging Interval:	1 - 30 days	(04/02/2016 - 05/01/2016)	16 Maturities	0 Payments	50,000,000.00	7.93%	49,930,370.40	49,995,280.00
Aging Interval:	31 - 90 days	(05/02/2016 - 06/30/2016)	42 Maturities	0 Payments	126,000,000.00	19.97%	125,754,122.46	125,936,841.00
Aging Interval:	91 - 180 days	(07/01/2016 - 09/28/2016)	26 Maturities	0 Payments	80,000,000.00	12.68%	79,820,215.42	79,889,199.00
Aging Interval:	181 - 360 days	(09/29/2016 - 03/27/2017)	24 Maturities	0 Payments	70,723,000.00	11.21%	70,625,011.85	70,638,088.18
Aging Interval:	361 - 1080 days	(03/28/2017 - 03/17/2019)	36 Maturities	0 Payments	108,000,000.00	17.12%	108,267,859.85	108,531,161.50
Aging Interval:	1081 days and after	(03/18/2019 -)	1 Maturities	0 Payments	3,000,000.00	0.48%	3,000,000.00	3,006,057.00
Total for			151 Investments	0 Payments		100.00	630,503,516.65	631,120,995.58



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
February 29, 2016**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	145,300,000.00	145,325,204.50	145,229,029.72	23.58	1,105	563	0.897	0.910
Federal Agency Issues - Discount	269,000,000.00	268,797,483.00	268,496,770.01	43.60	162	74	0.419	0.425
Medium Term Notes	4,000,000.00	4,023,624.00	3,994,760.74	0.65	1,475	903	1.703	1.726
Money Market	121,110,000.00	121,110,000.00	121,110,000.00	19.66	1	1	0.400	0.406
Local Agency Investment Funds	65,000,000.00	64,947,152.60	65,000,000.00	10.55	1	1	0.461	0.467
Negotiable CD's	8,000,000.00	8,002,445.00	8,000,000.00	1.30	129	71	0.500	0.507
California State-GOB	3,000,000.00	3,352,620.00	3,310,086.34	0.54	1,710	1,005	1.115	1.131
State of California Revenue Bonds	700,000.00	751,429.00	745,268.97	0.12	1,442	610	1.016	1.031
Investments	616,110,000.00	616,309,958.10	615,885,915.78	100.00%	354	178	0.546	0.554
Cash and Accrued Interest								
Accrued Interest at Purchase		5,658.33	5,658.33					
Subtotal		5,658.33	5,658.33					
Total Cash and Investments	616,110,000.00	616,315,616.43	615,891,574.11		354	178	0.546	0.554

Total Earnings	February 29 Month Ending	Fiscal Year To Date
Current Year	254,630.95	1,460,518.79
Average Daily Balance	611,480,041.22	538,658,712.87
Effective Rate of Return	0.52%	0.41%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 29, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EA4G0	52024	FEDERAL FARM CREDIT BANK		10/11/2012	3,000,000.00	2,998,434.00	2,999,629.63	0.700	AA	0.702	406	04/11/2017
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,994,315.00	2,999,626.08	0.820	AA	0.816	651	12/12/2017
3133ECAK0	52082	FEDERAL FARM CREDIT BANK		01/04/2013	3,000,000.00	3,000,126.00	2,999,325.00	0.670	AA	0.682	384	03/20/2017
3133ECCY8	52088	FEDERAL FARM CREDIT BANK		01/22/2013	3,000,000.00	2,999,091.00	2,999,220.46	0.650	AA	0.671	322	01/17/2017
3133ECLG7	52153	FEDERAL FARM CREDIT BANK		04/17/2013	3,000,000.00	2,994,924.00	2,999,830.83	0.690	AA	0.686	412	04/17/2017
3133ECNT7	52159	FEDERAL FARM CREDIT BANK		05/07/2013	3,000,000.00	2,994,279.00	3,000,000.00	0.540	AA	0.533	251	11/07/2016
3133ECNT7	52160	FEDERAL FARM CREDIT BANK		05/07/2013	3,000,000.00	2,994,279.00	2,999,912.14	0.540	AA	0.537	251	11/07/2016
3133ECQT4	52166	FEDERAL FARM CREDIT BANK		06/04/2013	4,000,000.00	3,999,928.00	3,995,466.23	0.750	AA	0.831	455	05/30/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,017,574.00	2,999,013.33	1.160	AA	1.164	601	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	2,995,851.00	2,979,619.21	1.240	AA	1.480	987	11/13/2018
3133EEEE6	52371	FEDERAL FARM CREDIT BANK		12/09/2014	3,000,000.00	2,998,491.00	3,000,000.00	0.590	AA	0.582	283	12/09/2016
3133EELR9	52412	FEDERAL FARM CREDIT BANK		01/27/2015	3,000,000.00	2,992,557.00	3,000,000.00	0.625	AA	0.616	332	01/27/2017
3133EEPA2	52415	FEDERAL FARM CREDIT BANK		02/13/2015	3,000,000.00	2,995,515.00	2,995,907.04	1.070	AA	1.126	713	02/12/2018
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	2,992,161.00	3,000,000.00	0.810	AA	0.799	576	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,990,622.00	3,000,000.00	0.730	AA	0.720	591	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,994,315.00	2,982,992.01	0.820	AA	1.127	651	12/12/2017
3133EFTB3	52628	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,998,437.00	2,998,646.58	1.020	AA	1.035	563	09/15/2017
313381K61	52085	FEDERAL HOME LOAN BANK		01/09/2013	3,000,000.00	2,993,244.00	3,000,000.00	0.580	AA	0.572	314	01/09/2017
313383DL2	52167	FEDERAL HOME LOAN BANK		06/17/2013	4,300,000.00	4,300,236.50	4,292,310.14	0.750	AA	0.882	461	06/05/2017
3130A4GT3	52424	FEDERAL HOME LOAN BANK		03/17/2015	3,000,000.00	3,000,033.00	2,999,608.33	0.800	AA	0.801	381	03/17/2017
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,997,215.00	4,998,476.83	0.875	AA	0.875	748	03/19/2018
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	2,997,921.00	2,999,900.62	0.625	AA	0.709	245	11/01/2016
3137EADQ9	52098	FEDERAL HOME LOAN MTG CORP		03/07/2013	3,000,000.00	3,000,489.00	3,000,137.03	0.500	AA	0.470	73	05/13/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,008,025.00	2,997,266.40	1.000	AA	1.055	485	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,002,142.00	3,000,000.00	0.700	AA	0.690	304	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP		09/29/2014	3,000,000.00	2,996,523.00	3,000,000.00	0.650	AA	0.641	212	09/29/2016
3134G7J28	52533	FEDERAL HOME LOAN MTG CORP		09/30/2015	3,000,000.00	3,001,950.00	3,000,000.00	1.250	AA	1.233	1,674	09/30/2020
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,993,877.00	3,000,000.00	0.800	AA	0.789	605	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,993,124.00	3,000,000.00	0.750	AA	0.740	605	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	3,000,177.00	3,000,000.00	0.700	AA	0.690	514	07/28/2017
3134G4VH8	52582	FEDERAL HOME LOAN MTG CORP		12/15/2015	3,000,000.00	3,000,015.00	2,999,888.00	0.400	AA	0.489	14	03/15/2016
3134G8HS1	52644	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	2,997,621.00	3,000,000.00	0.500	AA	1.198	699	01/29/2018
3134G8HS1	52647	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	2,997,621.00	3,000,000.00	0.500	AA	1.352	699	01/29/2018
3134G8JL4	52648	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	3,000,210.00	3,000,000.00	1.000	AA	0.986	699	01/29/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,998,905.00	3,000,000.00	1.150	AA	1.134	1,000	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,081.00	3,000,000.00	1.050	AA	1.036	727	02/26/2018

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Run Date: 04/07/2016 - 15:16

Portfolio POOL
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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 29, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,081.00	3,000,000.00	1.050	AA	1.036	727	02/26/2018
3135G0VA8	52091	FEDERAL NATIONAL MORTGAGE		02/15/2013	3,000,000.00	3,000,309.00	2,999,911.84	0.500	AA	0.529	29	03/30/2016
3136G1M30	52163	FEDERAL NATIONAL MORTGAGE		05/22/2013	3,000,000.00	2,993,346.00	2,999,931.64	0.520	AA	0.516	266	11/22/2016
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,016,092.00	3,005,365.09	1.250	AA	1.036	335	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,070,710.00	2,991,588.63	1.875	AA	1.948	1,085	02/19/2019
3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,000,069.00	3,000,000.00	0.500	AA	0.493	941	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,000,069.00	3,000,000.00	0.500	AA	1.430	941	09/28/2018
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	2,994,795.00	3,000,000.00	0.750	AA	0.740	1,092	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	2,994,795.00	3,000,000.00	0.750	AA	1.713	1,092	02/26/2019
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,017,160.00	2,995,851.99	1.250	AA	1.350	442	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,007,470.00	2,999,604.64	1.000	AA	0.995	577	09/29/2017
Subtotal and Average			129,366,211.44		145,300,000.00	145,325,204.50	145,229,029.72			0.897	563	
Federal Agency Issues - Discount												
313384US6	52512	Federal Home Loan Discount		09/21/2015	3,000,000.00	2,999,463.00	2,996,608.33	0.220	AA	0.223	23	03/24/2016
313384UP2	52516	Federal Home Loan Discount		09/21/2015	3,000,000.00	2,999,532.00	2,996,663.33	0.220	AA	0.220	20	03/21/2016
313384UP2	52517	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,999,532.00	2,996,569.17	0.230	AA	0.230	20	03/21/2016
313384UR8	52519	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,999,487.00	2,996,530.83	0.230	AA	0.230	22	03/23/2016
313384UQ0	52520	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,999,511.00	2,996,550.00	0.230	AA	0.230	21	03/22/2016
313384UQ0	52522	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,999,511.00	2,996,550.00	0.230	AA	0.230	21	03/22/2016
313384UW7	52528	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,999,370.00	2,996,511.67	0.230	AA	0.230	27	03/28/2016
313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,992,299.00	2,987,225.00	0.420	AA	0.428	210	09/27/2016
313384UJ6	52539	Federal Home Loan Discount		10/15/2015	3,000,000.00	2,999,649.00	2,997,896.25	0.165	AA	0.165	15	03/16/2016
313384UP2	52541	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,999,532.00	2,997,705.00	0.180	AA	0.180	20	03/21/2016
313384US6	52542	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,999,463.00	2,997,660.00	0.180	AA	0.180	23	03/24/2016
313384UQ0	52543	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,999,511.00	2,997,690.00	0.180	AA	0.180	21	03/22/2016
313384UR8	52545	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,999,487.00	2,997,690.00	0.180	AA	0.180	22	03/23/2016
313384UH0	52546	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,999,766.00	2,997,931.67	0.170	AA	0.170	14	03/15/2016
313384UX5	52547	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,999,346.00	2,997,600.00	0.180	AA	0.180	28	03/29/2016
313384TZ2	52570	Federal Home Loan Discount		12/09/2015	3,000,000.00	2,999,859.00	2,996,551.25	0.465	AA	0.466	6	03/07/2016
313384TZ2	52571	Federal Home Loan Discount		12/09/2015	3,000,000.00	2,999,859.00	2,996,551.25	0.465	AA	0.466	6	03/07/2016
313384VE6	52574	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,999,052.00	2,995,125.00	0.500	AA	0.501	35	04/05/2016
313384VD8	52577	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,999,079.00	2,995,166.67	0.500	AA	0.501	34	04/04/2016
313384XJ3	52580	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,997,462.00	2,992,162.50	0.570	AA	0.571	87	05/27/2016
313384XG9	52585	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,997,522.00	2,992,575.00	0.550	AA	0.551	85	05/25/2016
313384XH7	52586	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,997,492.00	2,992,529.17	0.550	AA	0.551	86	05/26/2016

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 29, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384XJ3	52587	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,997,462.00	2,992,483.33	0.550	AA	0.551	87	05/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,988,606.00	2,976,333.33	0.800	AA	0.818	279	12/05/2016
313384XJ3	52590	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,997,462.00	2,992,529.17	0.550	AA	0.551	87	05/27/2016
313384XW4	52592	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,996,946.00	2,992,025.00	0.550	AA	0.551	99	06/08/2016
313384XW4	52593	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,996,946.00	2,992,025.00	0.550	AA	0.551	99	06/08/2016
313384WY1	52596	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,997,753.00	2,993,413.33	0.520	AA	0.521	77	05/17/2016
313384VA4	52598	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,999,160.00	2,995,936.67	0.460	AA	0.461	31	04/01/2016
313384WX3	52601	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,997,783.00	2,993,205.00	0.540	AA	0.541	76	05/16/2016
313384WY1	52602	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,997,753.00	2,993,413.33	0.520	AA	0.521	77	05/17/2016
313384WY1	52603	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,997,753.00	2,993,413.32	0.520	AA	0.521	77	05/17/2016
313384UX5	52604	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,999,346.00	2,996,260.00	0.440	AA	0.441	28	03/29/2016
313384WC9	52607	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,998,455.00	2,995,415.00	0.420	AA	0.421	57	04/27/2016
313384XB0	52610	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,997,666.00	2,993,455.00	0.510	AA	0.511	80	05/20/2016
313384UY3	52612	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,999,322.00	2,997,132.50	0.370	AA	0.370	29	03/30/2016
313384XF1	52613	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,997,549.00	2,993,586.67	0.520	AA	0.521	84	05/24/2016
313384XQ7	52614	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,997,132.00	2,992,804.17	0.550	AA	0.551	93	06/02/2016
313384XR5	52615	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,997,102.00	2,992,495.00	0.570	AA	0.571	94	06/03/2016
313384UR8	52617	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,999,487.00	2,997,450.00	0.360	AA	0.360	22	03/23/2016
313384UQ0	52618	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,999,511.00	2,997,480.00	0.360	AA	0.360	21	03/22/2016
313384UR8	52619	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,999,487.00	2,997,450.00	0.360	AA	0.360	22	03/23/2016
313384YN3	52620	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,996,454.00	2,992,138.33	0.530	AA	0.531	115	06/24/2016
313384VT3	52625	Federal Home Loan Discount		12/31/2015	3,000,000.00	2,998,701.00	2,996,548.33	0.380	AA	0.380	48	04/18/2016
313384VT3	52626	Federal Home Loan Discount		12/31/2015	3,000,000.00	2,998,701.00	2,996,548.33	0.380	AA	0.380	48	04/18/2016
313384ZS1	52629	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,995,473.00	2,990,526.67	0.580	AA	0.589	143	07/22/2016
313384ZS1	52630	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,995,473.00	2,990,526.67	0.580	AA	0.589	143	07/22/2016
313384WD7	52631	Federal Home Loan Discount		01/06/2016	3,000,000.00	2,998,428.00	2,996,421.67	0.380	AA	0.380	58	04/28/2016
313384WA3	52632	Federal Home Loan Discount		01/11/2016	3,000,000.00	2,998,509.00	2,996,762.50	0.370	AA	0.370	55	04/25/2016
313384ZH5	52633	Federal Home Loan Discount		01/13/2016	5,000,000.00	4,992,930.00	4,985,743.33	0.564	AA	0.566	134	07/13/2016
313384VV8	52634	Federal Home Loan Discount		01/21/2016	3,000,000.00	2,998,647.00	2,997,562.50	0.325	AA	0.325	50	04/20/2016
313384YN3	52635	Federal Home Loan Discount		01/21/2016	3,000,000.00	2,996,454.00	2,994,575.00	0.420	AA	0.421	115	06/24/2016
313384D89	52636	Federal Home Loan Discount		01/22/2016	3,000,000.00	2,993,664.00	2,989,916.67	0.550	AA	0.559	181	08/29/2016
313384WB1	52637	Federal Home Loan Discount		01/26/2016	3,000,000.00	2,998,482.00	2,997,042.50	0.390	AA	0.390	56	04/26/2016
313384ZS1	52638	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,995,473.00	2,992,772.50	0.490	AA	0.491	143	07/22/2016
313384ZX0	52639	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,995,314.00	2,992,416.67	0.500	AA	0.501	148	07/27/2016
313384XE4	52645	Federal Home Loan Discount		01/29/2016	3,000,000.00	2,997,579.00	2,996,070.84	0.410	AA	0.411	83	05/23/2016
313384XE4	52646	Federal Home Loan Discount		01/29/2016	3,000,000.00	2,997,579.00	2,996,070.83	0.410	AA	0.411	83	05/23/2016

Portfolio POOL

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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 29, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384XB0	52650	Federal Home Loan Discount		02/09/2016	3,000,000.00	2,997,666.00	2,996,717.50	0.390	AA	0.390	80	05/20/2016
313384D30	52654	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,993,841.00	2,992,568.33	0.490	AA	0.491	176	08/24/2016
313384XG9	52655	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,997,522.00	2,997,042.50	0.390	AA	0.390	85	05/25/2016
313384ZN2	52661	Federal Home Loan Discount		02/29/2016	3,000,000.00	2,995,599.00	2,995,333.33	0.400	AA	0.401	139	07/18/2016
313396WD1	52468	FREDDIE DISCOUNT		05/06/2015	3,000,000.00	2,998,428.00	2,992,243.32	0.260	AA	0.265	58	04/28/2016
313396TU7	52502	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,999,976.00	2,996,704.17	0.175	AA	0.179	1	03/02/2016
313396UP6	52504	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,999,532.00	2,996,427.08	0.175	AA	0.179	20	03/21/2016
313396UL5	52518	FREDDIE DISCOUNT		09/24/2015	3,000,000.00	2,999,604.00	2,996,846.67	0.215	AA	0.215	17	03/18/2016
313396WA7	52573	FREDDIE DISCOUNT		12/10/2015	3,000,000.00	2,998,509.00	2,994,177.50		AA	0.511	55	04/25/2016
313396WD1	52578	FREDDIE DISCOUNT		12/14/2015	3,000,000.00	2,998,428.00	2,994,560.00	0.480	AA	0.481	58	04/28/2016
313396WD1	52583	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,998,428.00	2,994,600.00	0.480	AA	0.481	58	04/28/2016
313396WJ8	52584	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,998,161.00	2,994,166.67	0.500	AA	0.501	63	05/03/2016
313396WD1	52591	FREDDIE DISCOUNT		12/16/2015	3,000,000.00	2,998,428.00	2,994,640.00	0.480	AA	0.481	58	04/28/2016
313396YN7	52594	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,996,454.00	2,991,687.51	0.525	AA	0.535	115	06/24/2016
313396YJ6	52599	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,996,577.00	2,991,862.50	0.525	AA	0.535	111	06/20/2016
313396YR8	52600	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,996,361.00	2,991,556.25	0.525	AA	0.535	118	06/27/2016
313396WZ2	52608	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,997,726.00	2,993,540.00	0.510	AA	0.511	78	05/18/2016
313396XG3	52609	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,997,522.00	2,993,242.50	0.510	AA	0.511	85	05/25/2016
313396YF4	52640	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,996,670.00	2,995,535.01	0.380	AA	0.381	108	06/17/2016
313396YJ6	52641	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,996,577.00	2,995,440.00	0.380	AA	0.381	111	06/20/2016
313396YF4	52643	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,996,670.00	2,995,535.00	0.380	AA	0.381	108	06/17/2016
313396YS6	52652	FREDDIE DISCOUNT		02/23/2016	3,000,000.00	2,996,331.00	2,995,905.00	0.390	AA	0.391	119	06/28/2016
313396YR8	52653	FREDDIE DISCOUNT		02/23/2016	3,000,000.00	2,996,361.00	2,995,937.50	0.390	AA	0.391	118	06/27/2016
313588WC5	52479	Fannie Mae Discount		06/03/2015	3,000,000.00	2,998,455.00	2,993,557.08	0.235	AA	0.239	57	04/27/2016
313588UP8	52481	Fannie Mae Discount		06/03/2015	3,000,000.00	2,999,532.00	2,994,646.67	0.220	AA	0.224	20	03/21/2016
313588UR4	52525	Fannie Mae Discount		09/28/2015	3,000,000.00	2,999,487.00	2,997,050.00	0.200	AA	0.200	22	03/23/2016
313588XW0	52576	Fannie Mae Discount		12/10/2015	3,000,000.00	2,996,946.00	2,990,950.00	0.600	AA	0.602	99	06/08/2016
313588YD1	52595	Fannie Mae Discount		12/17/2015	3,000,000.00	2,996,733.00	2,991,553.33	0.560	AA	0.562	106	06/15/2016
313588YD1	52597	Fannie Mae Discount		12/17/2015	3,000,000.00	2,996,733.00	2,991,704.17	0.550	AA	0.552	106	06/15/2016
313588ZN8	52621	Fannie Mae Discount		12/29/2015	3,000,000.00	2,995,599.00	2,990,741.67	0.550	AA	0.561	139	07/18/2016
313588YT6	52624	Fannie Mae Discount		12/31/2015	3,000,000.00	2,996,301.00	2,992,307.50	0.510	AA	0.511	120	06/29/2016
Subtotal and Average			275,327,310.17		269,000,000.00	268,797,483.00	268,496,770.01			0.419	74	

Medium Term Notes

06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,027,650.00	1,998,686.20	2.200	A	2.193	1,098	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,995,974.00	1,996,074.54	1.125	AA	1.212	707	02/06/2018

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Run Date: 04/07/2016 - 15:16

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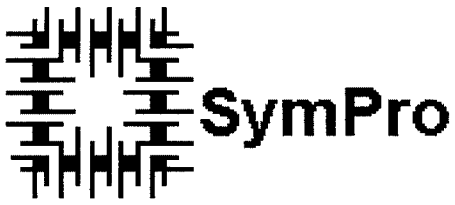
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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 29, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Subtotal and Average			3,994,658.05		4,000,000.00	4,023,624.00	3,994,760.74			1.703	903	
Money Market												
SYS52411	52411	Fidelity			54,000,000.00	54,000,000.00	54,000,000.00	0.410	AAA	0.404	1	
SYS50863	50863	Invesco			27,110,000.00	27,110,000.00	27,110,000.00	0.420	AAA	0.414	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Prime Instituti			40,000,000.00	40,000,000.00	40,000,000.00	0.390	AAA	0.385	1	
Subtotal and Average			125,730,689.66		121,110,000.00	121,110,000.00	121,110,000.00			0.400	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,947,152.60	65,000,000.00	0.467		0.461	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,947,152.60	65,000,000.00			0.461	1	
Negotiable CD's												
62478TMB2	52611	MUFG Union Bank NA		12/18/2015	5,000,000.00	5,001,650.00	5,000,000.00	0.500	A-1	0.500	58	04/28/2016
62478TND7	52642	MUFG Union Bank NA		01/28/2016	3,000,000.00	3,000,795.00	3,000,000.00	0.500	A-1	0.500	92	06/01/2016
Subtotal and Average			8,000,000.00		8,000,000.00	8,002,445.00	8,000,000.00			0.500	71	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,352,620.00	3,310,086.34	5.000	AA	1.115	1,005	12/01/2018
Subtotal and Average			3,314,773.82		3,000,000.00	3,352,620.00	3,310,086.34			1.115	1,005	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	751,429.00	745,268.97	5.000	A	1.016	610	11/01/2017
Subtotal and Average			746,398.09		700,000.00	751,429.00	745,268.97			1.016	610	
Total and Average			611,480,041.22		616,110,000.00	616,309,958.10	615,885,915.78			0.546	178	

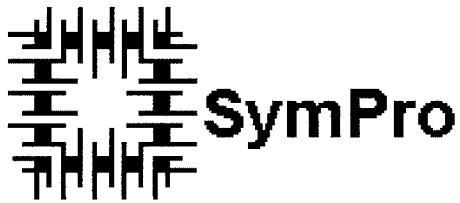
**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
February 29, 2016**

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		5,658.33	5,658.33				0
				Subtotal		5,658.33	5,658.33				
		Total Cash and Investments	611,480,041.22		616,110,000.00	616,315,616.43	615,891,574.11			0.546	178



**Aging report Operating Fund
Aging Report
By Maturity Date
As of March 1, 2016**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2016 - 03/01/2016)	5 Maturities	0 Payments	186,110,000.00	30.21%	186,110,000.00	186,057,152.60
Aging Interval:	1 - 30 days	(03/02/2016 - 03/31/2016)	28 Maturities	0 Payments	84,000,000.00	13.63%	83,920,505.68	83,988,486.00
Aging Interval:	31 - 90 days	(04/01/2016 - 05/30/2016)	36 Maturities	0 Payments	110,000,000.00	17.85%	109,816,060.76	109,937,441.00
Aging Interval:	91 - 180 days	(05/31/2016 - 08/28/2016)	27 Maturities	0 Payments	83,000,000.00	13.47%	82,806,665.44	82,900,245.00
Aging Interval:	181 - 360 days	(08/29/2016 - 02/24/2017)	14 Maturities	0 Payments	42,000,000.00	6.82%	41,957,804.95	41,952,534.00
Aging Interval:	361 - 1080 days	(02/25/2017 - 02/14/2019)	32 Maturities	0 Payments	97,000,000.00	15.74%	97,284,604.12	97,384,199.50
Aging Interval:	1081 days and after	(02/15/2019 -)	5 Maturities	0 Payments	14,000,000.00	2.27%	13,990,274.83	14,089,900.00
Total for			147 Investments	0 Payments		100.00	615,885,915.78	616,309,958.10



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
January 31, 2016**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	125,300,000.00	125,382,822.80	125,227,271.86	20.81	1,140	541	0.870	0.882
Federal Agency Issues - Discount	284,000,000.00	283,718,303.00	283,495,344.18	47.10	161	90	0.401	0.406
Medium Term Notes	4,000,000.00	4,015,394.00	3,994,554.89	0.66	1,475	932	1.703	1.726
Money Market	111,110,000.00	111,110,000.00	111,110,000.00	18.46	1	1	0.369	0.374
Local Agency Investment Funds	65,000,000.00	64,947,152.60	65,000,000.00	10.80	1	1	0.440	0.446
Negotiable CD's	8,000,000.00	8,001,370.00	8,000,000.00	1.33	129	100	0.500	0.507
California State-GOB	4,000,000.00	4,352,470.00	4,319,482.90	0.72	1,555	795	1.069	1.084
State of California Revenue Bonds	700,000.00	752,472.00	747,532.41	0.12	1,442	639	1.016	1.031
Investments	602,110,000.00	602,279,984.40	601,894,186.24	100.00%	338	169	0.512	0.519

Cash and Accrued Interest

Accrued Interest at Purchase		5,658.33	5,658.33					
Subtotal		5,658.33	5,658.33					
Total Cash and Investments	602,110,000.00	602,285,642.73	601,899,844.57		338	169	0.512	0.519

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	241,924.23	1,205,887.84
Average Daily Balance	607,134,052.81	528,836,301.14
Effective Rate of Return	0.47%	0.39%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EA4G0	52024	FEDERAL FARM CREDIT BANK		10/11/2012	3,000,000.00	2,998,437.00	2,999,601.85	0.700	AA	0.702	435	04/11/2017
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,992,440.00	2,999,608.58	0.820	AA	0.816	680	12/12/2017
3133ECAK0	52082	FEDERAL FARM CREDIT BANK		01/04/2013	3,000,000.00	3,000,099.00	2,999,271.57	0.670	AA	0.682	413	03/20/2017
3133ECCY8	52088	FEDERAL FARM CREDIT BANK		01/22/2013	3,000,000.00	3,000,009.00	2,999,146.45	0.650	AA	0.671	351	01/17/2017
3133ECLG7	52153	FEDERAL FARM CREDIT BANK		04/17/2013	3,000,000.00	3,000,009.00	2,999,818.33	0.690	AA	0.686	441	04/17/2017
3133ECNT7	52159	FEDERAL FARM CREDIT BANK		05/07/2013	3,000,000.00	2,997,087.00	3,000,000.00	0.540	AA	0.533	280	11/07/2016
3133ECNT7	52160	FEDERAL FARM CREDIT BANK		05/07/2013	3,000,000.00	2,997,087.00	2,999,901.43	0.540	AA	0.537	280	11/07/2016
3133ECQT4	52166	FEDERAL FARM CREDIT BANK		06/04/2013	4,000,000.00	4,000,000.00	3,995,163.30	0.750	AA	0.831	484	05/30/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,017,673.00	2,998,963.33	1.160	AA	1.164	630	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	3,000,033.00	2,978,990.17	1.240	AA	1.480	1,016	11/13/2018
3133EEEE6	52371	FEDERAL FARM CREDIT BANK		12/09/2014	3,000,000.00	3,000,006.00	3,000,000.00	0.590	AA	0.582	312	12/09/2016
3133EELR9	52412	FEDERAL FARM CREDIT BANK		01/27/2015	3,000,000.00	2,994,744.00	3,000,000.00	0.625	AA	0.616	361	01/27/2017
3133ECPA2	52415	FEDERAL FARM CREDIT BANK		02/13/2015	3,000,000.00	3,000,057.00	2,995,731.88	1.070	AA	1.126	742	02/12/2018
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	2,991,918.00	3,000,000.00	0.810	AA	0.799	605	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,992,713.00	3,000,000.00	0.730	AA	0.720	620	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,992,440.00	2,982,196.01	0.820	AA	1.127	680	12/12/2017
3133EFTB3	52628	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	3,000,786.00	2,998,573.29	1.020	AA	1.035	592	09/15/2017
313381K61	52085	FEDERAL HOME LOAN BANK		01/09/2013	3,000,000.00	2,995,314.00	3,000,000.00	0.580	AA	0.572	343	01/09/2017
313383DL2	52167	FEDERAL HOME LOAN BANK		06/17/2013	4,300,000.00	4,300,154.80	4,291,802.00	0.750	AA	0.882	490	06/05/2017
3130A4GT3	52424	FEDERAL HOME LOAN BANK		03/17/2015	3,000,000.00	3,000,288.00	2,999,577.08	0.800	AA	0.801	410	03/17/2017
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	2,998,011.00	2,999,888.20	0.625	AA	0.709	274	11/01/2016
3137EADQ9	52098	FEDERAL HOME LOAN MTG CORP		03/07/2013	3,000,000.00	3,000,630.00	3,000,194.12	0.500	AA	0.470	102	05/13/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,009,465.00	2,997,094.84	1.000	AA	1.055	514	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,004,992.00	3,000,000.00	0.700	AA	0.690	333	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP		09/29/2014	3,000,000.00	2,997,942.00	3,000,000.00	0.650	AA	0.641	241	09/29/2016
3134G7J28	52533	FEDERAL HOME LOAN MTG CORP		09/30/2015	3,000,000.00	3,003,423.00	3,000,000.00	1.250	AA	1.233	1,703	09/30/2020
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,997,774.00	3,000,000.00	0.800	AA	0.789	634	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,992,959.00	3,000,000.00	0.750	AA	0.740	634	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	3,000,300.00	3,000,000.00	0.700	AA	0.690	543	07/28/2017
3134G4VH8	52582	FEDERAL HOME LOAN MTG CORP		12/15/2015	3,000,000.00	3,000,159.00	2,999,648.00	0.400	AA	0.489	43	03/15/2016
3134G8HS1	52644	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	2,999,097.00	3,000,000.00	0.500	AA	1.198	728	01/29/2018
3134G8HS1	52647	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	2,999,097.00	3,000,000.00	0.500	AA	1.352	728	01/29/2018
3134G8JL4	52648	FEDERAL HOME LOAN MTG CORP		01/29/2016	3,000,000.00	3,000,315.00	3,000,000.00	1.000	AA	0.986	728	01/29/2018
3135G0VA8	52091	FEDERAL NATIONAL MORTGAGE		02/15/2013	3,000,000.00	3,000,693.00	2,999,820.64	0.500	AA	0.529	58	03/30/2016
3136G1M30	52163	FEDERAL NATIONAL MORTGAGE		05/22/2013	3,000,000.00	2,994,018.00	2,999,923.79	0.520	AA	0.516	295	11/22/2016
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,016,770.00	3,005,854.31	1.250	AA	1.036	364	01/30/2017

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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,068,499.00	2,991,352.35	1.875	AA	1.948	1,114	02/19/2019
3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	2,999,787.00	3,000,000.00	0.500	AA	0.493	970	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	2,999,787.00	3,000,000.00	0.500	AA	1.430	970	09/28/2018
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,018,369.00	2,995,566.58	1.250	AA	1.350	471	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,009,441.00	2,999,583.76	1.000	AA	0.995	606	09/29/2017
Subtotal and Average			117,096,705.03		125,300,000.00	125,382,822.80	125,227,271.86			0.870	541	
Federal Agency Issues - Discount												
313384TD1	52492	Federal Home Loan Discount		06/26/2015	3,000,000.00	2,999,676.00	2,996,083.33	0.200	AA	0.204	15	02/16/2016
313384TD1	52497	Federal Home Loan Discount		06/29/2015	3,000,000.00	2,999,676.00	2,995,553.33	0.230	AA	0.234	15	02/16/2016
313384US6	52512	Federal Home Loan Discount		09/21/2015	3,000,000.00	2,998,713.00	2,996,608.33	0.220	AA	0.223	52	03/24/2016
313384UP2	52516	Federal Home Loan Discount		09/21/2015	3,000,000.00	2,998,788.00	2,996,663.33	0.220	AA	0.220	49	03/21/2016
313384UP2	52517	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,998,788.00	2,996,569.17	0.230	AA	0.230	49	03/21/2016
313384UR8	52519	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,998,737.00	2,996,530.83	0.230	AA	0.230	51	03/23/2016
313384UQ0	52520	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,998,761.00	2,996,550.00	0.230	AA	0.230	50	03/22/2016
313384UQ0	52522	Federal Home Loan Discount		09/24/2015	3,000,000.00	2,998,761.00	2,996,550.00	0.230	AA	0.230	50	03/22/2016
313384UW7	52528	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,998,614.00	2,996,511.67	0.230	AA	0.230	56	03/28/2016
313384TD1	52530	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,999,676.00	2,997,650.00	0.200	AA	0.200	15	02/16/2016
313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,989,824.00	2,987,225.00	0.420	AA	0.428	239	09/27/2016
313384UJ6	52539	Federal Home Loan Discount		10/15/2015	3,000,000.00	2,998,911.00	2,997,896.25	0.165	AA	0.165	44	03/16/2016
313384TS8	52540	Federal Home Loan Discount		10/15/2015	3,000,000.00	2,999,394.00	2,998,173.33	0.160	AA	0.160	28	02/29/2016
313384UP2	52541	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,998,788.00	2,997,705.00	0.180	AA	0.180	49	03/21/2016
313384US6	52542	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,998,713.00	2,997,660.00	0.180	AA	0.180	52	03/24/2016
313384UQ0	52543	Federal Home Loan Discount		10/20/2015	3,000,000.00	2,998,761.00	2,997,690.00	0.180	AA	0.180	50	03/22/2016
313384TE9	52544	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,999,652.00	2,998,611.67	0.140	AA	0.140	16	02/17/2016
313384UR8	52545	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,998,737.00	2,997,690.00	0.180	AA	0.180	51	03/23/2016
313384UH0	52546	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,998,935.00	2,997,931.67	0.170	AA	0.170	43	03/15/2016
313384UX5	52547	Federal Home Loan Discount		10/21/2015	3,000,000.00	2,998,590.00	2,997,600.00	0.180	AA	0.180	57	03/29/2016
313384TZ2	52570	Federal Home Loan Discount		12/09/2015	3,000,000.00	2,999,133.00	2,996,551.25	0.465	AA	0.466	35	03/07/2016
313384TZ2	52571	Federal Home Loan Discount		12/09/2015	3,000,000.00	2,999,133.00	2,996,551.25	0.465	AA	0.466	35	03/07/2016
313384TP4	52572	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,999,457.00	2,997,140.00	0.440	AA	0.440	25	02/26/2016
313384VE6	52574	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,998,080.00	2,995,125.00	0.500	AA	0.501	64	04/05/2016
313384SW0	52575	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,999,826.00	2,998,119.17	0.370	AA	0.370	8	02/09/2016
313384VD8	52577	Federal Home Loan Discount		12/10/2015	3,000,000.00	2,998,110.00	2,995,166.67	0.500	AA	0.501	63	04/04/2016
313384TE9	52579	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,999,652.00	2,998,050.00	0.360	AA	0.360	16	02/17/2016
313384XJ3	52580	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,996,103.00	2,992,162.50	0.570	AA	0.571	116	05/27/2016

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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384SZ3	52581	Federal Home Loan Discount		12/14/2015	3,000,000.00	2,999,763.00	2,998,200.00	0.360	AA	0.360	11	02/12/2016
313384XG9	52585	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,996,172.00	2,992,575.00	0.550	AA	0.551	114	05/25/2016
313384XH7	52586	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,996,139.00	2,992,529.17	0.550	AA	0.551	115	05/26/2016
313384XJ3	52587	Federal Home Loan Discount		12/15/2015	3,000,000.00	2,996,103.00	2,992,483.33	0.550	AA	0.551	116	05/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,985,114.00	2,976,333.33	0.800	AA	0.818	308	12/05/2016
313384XJ3	52590	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,996,103.00	2,992,529.17	0.550	AA	0.551	116	05/27/2016
313384XW4	52592	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,995,617.00	2,992,025.00	0.550	AA	0.551	128	06/08/2016
313384XW4	52593	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,995,617.00	2,992,025.00	0.550	AA	0.551	128	06/08/2016
313384WY1	52596	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,996,439.00	2,993,413.33	0.520	AA	0.521	106	05/17/2016
313384VA4	52598	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,998,200.00	2,995,936.67	0.460	AA	0.461	60	04/01/2016
313384WX3	52601	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,996,475.00	2,993,205.00	0.540	AA	0.541	105	05/16/2016
313384WY1	52602	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,996,439.00	2,993,413.33	0.520	AA	0.521	106	05/17/2016
313384WY1	52603	Federal Home Loan Discount		12/17/2015	3,000,000.00	2,996,439.00	2,993,413.32	0.520	AA	0.521	106	05/17/2016
313384UX5	52604	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,998,590.00	2,996,260.00	0.440	AA	0.441	57	03/29/2016
313384WC9	52607	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,997,420.00	2,995,415.00	0.420	AA	0.421	86	04/27/2016
313384XB0	52610	Federal Home Loan Discount		12/18/2015	3,000,000.00	2,996,340.00	2,993,455.00	0.510	AA	0.511	109	05/20/2016
313384UY3	52612	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,998,563.00	2,997,132.50	0.370	AA	0.370	58	03/30/2016
313384XF1	52613	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,996,205.00	2,993,586.67	0.520	AA	0.521	113	05/24/2016
313384XQ7	52614	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,995,821.00	2,992,804.17	0.550	AA	0.551	122	06/02/2016
313384XR5	52615	Federal Home Loan Discount		12/28/2015	3,000,000.00	2,995,788.00	2,992,495.00	0.570	AA	0.571	123	06/03/2016
313384UR8	52617	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,998,737.00	2,997,450.00	0.360	AA	0.360	51	03/23/2016
313384UQ0	52618	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,998,761.00	2,997,480.00	0.360	AA	0.360	50	03/22/2016
313384UR8	52619	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,998,737.00	2,997,450.00	0.360	AA	0.360	51	03/23/2016
313384YN3	52620	Federal Home Loan Discount		12/29/2015	3,000,000.00	2,995,068.00	2,992,138.33	0.530	AA	0.531	144	06/24/2016
313384VT3	52625	Federal Home Loan Discount		12/31/2015	3,000,000.00	2,997,690.00	2,996,548.33	0.380	AA	0.380	77	04/18/2016
313384VT3	52626	Federal Home Loan Discount		12/31/2015	3,000,000.00	2,997,690.00	2,996,548.33	0.380	AA	0.380	77	04/18/2016
313384ZS1	52629	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,993,838.00	2,990,526.67	0.580	AA	0.589	172	07/22/2016
313384ZS1	52630	Federal Home Loan Discount		01/08/2016	3,000,000.00	2,993,838.00	2,990,526.67	0.580	AA	0.589	172	07/22/2016
313384WD7	52631	Federal Home Loan Discount		01/06/2016	3,000,000.00	2,997,390.00	2,996,421.67	0.380	AA	0.380	87	04/28/2016
313384WA3	52632	Federal Home Loan Discount		01/11/2016	3,000,000.00	2,997,480.00	2,996,762.50	0.370	AA	0.370	84	04/25/2016
313384ZH5	52633	Federal Home Loan Discount		01/13/2016	5,000,000.00	4,990,265.00	4,985,743.33	0.564	AA	0.566	163	07/13/2016
313384VV8	52634	Federal Home Loan Discount		01/21/2016	3,000,000.00	2,997,630.00	2,997,562.50	0.325	AA	0.325	79	04/20/2016
313384YN3	52635	Federal Home Loan Discount		01/21/2016	3,000,000.00	2,995,068.00	2,994,575.00	0.420	AA	0.421	144	06/24/2016
313384D89	52636	Federal Home Loan Discount		01/22/2016	3,000,000.00	2,991,600.00	2,989,916.67	0.550	AA	0.559	210	08/29/2016
313384WB1	52637	Federal Home Loan Discount		01/26/2016	3,000,000.00	2,997,450.00	2,997,042.50	0.390	AA	0.390	85	04/26/2016
313384ZS1	52638	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,993,838.00	2,992,772.50	0.490	AA	0.491	172	07/22/2016

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384ZX0	52639	Federal Home Loan Discount		01/27/2016	3,000,000.00	2,993,658.00	2,992,416.67	0.500	AA	0.501	177	07/27/2016
313384XE4	52645	Federal Home Loan Discount		01/29/2016	3,000,000.00	2,996,238.00	2,996,070.84	0.410	AA	0.411	112	05/23/2016
313384XE4	52646	Federal Home Loan Discount		01/29/2016	3,000,000.00	2,996,238.00	2,996,070.83	0.410	AA	0.411	112	05/23/2016
313396WD1	52468	FREDDIE DISCOUNT		05/06/2015	3,000,000.00	2,997,390.00	2,992,243.32	0.260	AA	0.265	87	04/28/2016
313396TU7	52502	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,999,256.00	2,996,704.17	0.175	AA	0.179	30	03/02/2016
313396TK9	52503	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,999,544.00	2,997,016.25	0.165	AA	0.169	21	02/22/2016
313396UP6	52504	FREDDIE DISCOUNT		07/20/2015	3,000,000.00	2,998,788.00	2,996,427.08	0.175	AA	0.179	49	03/21/2016
313396TL7	52515	FREDDIE DISCOUNT		09/21/2015	3,000,000.00	2,999,523.00	2,997,481.25	0.195	AA	0.195	22	02/23/2016
313396UL5	52518	FREDDIE DISCOUNT		09/24/2015	3,000,000.00	2,998,860.00	2,996,846.67	0.215	AA	0.215	46	03/18/2016
313396WA7	52573	FREDDIE DISCOUNT		12/10/2015	3,000,000.00	2,997,480.00	2,994,177.50		AA	0.511	84	04/25/2016
313396WD1	52578	FREDDIE DISCOUNT		12/14/2015	3,000,000.00	2,997,390.00	2,994,560.00	0.480	AA	0.481	87	04/28/2016
313396WD1	52583	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,997,390.00	2,994,600.00	0.480	AA	0.481	87	04/28/2016
313396WJ8	52584	FREDDIE DISCOUNT		12/15/2015	3,000,000.00	2,996,910.00	2,994,166.67	0.500	AA	0.501	92	05/03/2016
313396WD1	52591	FREDDIE DISCOUNT		12/16/2015	3,000,000.00	2,997,390.00	2,994,640.00	0.480	AA	0.481	87	04/28/2016
313396YN7	52594	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,995,068.00	2,991,687.51	0.525	AA	0.535	144	06/24/2016
313396YJ6	52599	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,995,206.00	2,991,862.50	0.525	AA	0.535	140	06/20/2016
313396YR8	52600	FREDDIE DISCOUNT		12/17/2015	3,000,000.00	2,994,966.00	2,991,556.25	0.525	AA	0.535	147	06/27/2016
313396WZ2	52608	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,996,406.00	2,993,540.00	0.510	AA	0.511	107	05/18/2016
313396XG3	52609	FREDDIE DISCOUNT		12/18/2015	3,000,000.00	2,996,172.00	2,993,242.50	0.510	AA	0.511	114	05/25/2016
313396YF4	52640	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,995,308.00	2,995,535.01	0.380	AA	0.381	137	06/17/2016
313396YJ6	52641	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,995,206.00	2,995,440.00	0.380	AA	0.381	140	06/20/2016
313396YF4	52643	FREDDIE DISCOUNT		01/28/2016	3,000,000.00	2,995,308.00	2,995,535.00	0.380	AA	0.381	137	06/17/2016
313588WC5	52479	Fannie Mae Discount		06/03/2015	3,000,000.00	2,997,420.00	2,993,557.08	0.235	AA	0.239	86	04/27/2016
313588UP8	52481	Fannie Mae Discount		06/03/2015	3,000,000.00	2,998,788.00	2,994,646.67	0.220	AA	0.224	49	03/21/2016
313588UR4	52525	Fannie Mae Discount		09/28/2015	3,000,000.00	2,998,737.00	2,997,050.00	0.200	AA	0.200	51	03/23/2016
313588XW0	52576	Fannie Mae Discount		12/10/2015	3,000,000.00	2,995,617.00	2,990,950.00	0.600	AA	0.602	128	06/08/2016
313588YD1	52595	Fannie Mae Discount		12/17/2015	3,000,000.00	2,995,377.00	2,991,553.33	0.560	AA	0.562	135	06/15/2016
313588YD1	52597	Fannie Mae Discount		12/17/2015	3,000,000.00	2,995,377.00	2,991,704.17	0.550	AA	0.552	135	06/15/2016
313588ZN8	52621	Fannie Mae Discount		12/29/2015	3,000,000.00	2,993,979.00	2,990,741.67	0.550	AA	0.561	168	07/18/2016
313588YT6	52624	Fannie Mae Discount		12/31/2015	3,000,000.00	2,994,897.00	2,992,307.50	0.510	AA	0.511	149	06/29/2016
Subtotal and Average			290,699,083.34		284,000,000.00	283,718,303.00	283,495,344.18			0.401	90	

Medium Term Notes

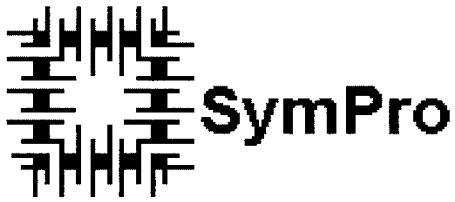
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,024,146.00	1,998,649.80	2.200	A	2.193	1,127	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,991,248.00	1,995,905.09	1.125	AA	1.212	736	02/06/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Subtotal and Average			3,994,458.62		4,000,000.00	4,015,394.00	3,994,554.89			1.703	932	
Money Market												
SYS52411	52411	Fidelity			46,000,000.00	46,000,000.00	46,000,000.00	0.390	AAA	0.385	1	
SYS50863	50863	Invesco			27,110,000.00	27,110,000.00	27,110,000.00	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 Prime Instituti			38,000,000.00	38,000,000.00	38,000,000.00	0.350	AAA	0.345	1	
Subtotal and Average			124,722,903.23		111,110,000.00	111,110,000.00	111,110,000.00			0.369	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,947,152.60	65,000,000.00	0.446		0.440	1	
Subtotal and Average			59,193,548.39		65,000,000.00	64,947,152.60	65,000,000.00			0.440	1	
Negotiable CD's												
62478TMB2	52611	MUFG Union Bank NA		12/18/2015	5,000,000.00	5,001,370.00	5,000,000.00	0.500	A-1	0.500	87	04/28/2016
62478TND7	52642	MUFG Union Bank NA		01/28/2016	3,000,000.00	3,000,000.00	3,000,000.00	0.500	A-1	0.500	121	06/01/2016
Subtotal and Average			6,354,838.71		8,000,000.00	8,001,370.00	8,000,000.00			0.500	100	
California State-GOB												
13063BN73	52110	State of California		03/27/2013	1,000,000.00	1,000,000.00	1,000,000.00	1.050	AA	0.917	0	02/01/2016
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,352,470.00	3,319,482.90	5.000	AA	1.115	1,034	12/01/2018
Subtotal and Average			4,323,924.38		4,000,000.00	4,352,470.00	4,319,482.90			1.069	795	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	752,472.00	747,532.41	5.000	A	1.016	639	11/01/2017
Subtotal and Average			748,591.12		700,000.00	752,472.00	747,532.41			1.016	639	
Total and Average			607,134,052.81		602,110,000.00	602,279,984.40	601,894,186.24			0.512	169	

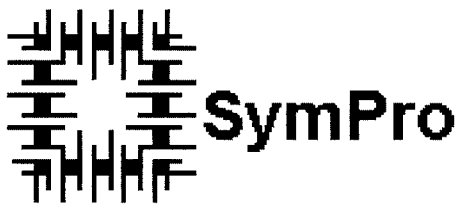
**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
January 31, 2016**

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		5,658.33	5,658.33				0
				Subtotal		5,658.33	5,658.33				
		Total Cash and Investments	607,134,052.81		602,110,000.00	602,285,642.73	601,899,844.57			0.512	169



**Aging report Operating Fund
Aging Report
By Maturity Date
As of February 1, 2016**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(02/01/2016 - 02/01/2016)	6 Maturities	0 Payments	177,110,000.00	29.41%	177,110,000.00	177,057,152.60
Aging Interval:	1 - 30 days	(02/02/2016 - 03/02/2016)	12 Maturities	0 Payments	36,000,000.00	5.98%	35,968,782.50	35,995,095.00
Aging Interval:	31 - 90 days	(03/03/2016 - 05/01/2016)	44 Maturities	0 Payments	134,000,000.00	22.26%	133,849,777.38	133,933,246.00
Aging Interval:	91 - 180 days	(05/02/2016 - 07/30/2016)	40 Maturities	0 Payments	122,000,000.00	20.26%	121,722,972.06	121,826,276.00
Aging Interval:	181 - 360 days	(07/31/2016 - 01/26/2017)	12 Maturities	0 Payments	36,000,000.00	5.98%	35,952,334.87	35,951,004.00
Aging Interval:	361 - 1080 days	(01/27/2017 - 01/16/2019)	30 Maturities	0 Payments	89,000,000.00	14.78%	89,300,317.28	89,421,142.80
Aging Interval:	1081 days and after	(01/17/2019 -)	3 Maturities	0 Payments	8,000,000.00	1.33%	7,990,002.15	8,096,068.00
Total for			147 Investments	0 Payments		100.00	601,894,186.24	602,279,984.40



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

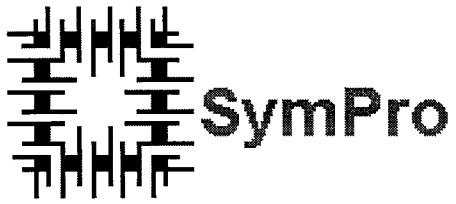
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	30,000,000.00	29,971,824.00	29,943,631.66	81.72	141	94	0.441	0.447
Money Market	6,700,000.00	6,700,000.00	6,700,000.00	18.28	1	1	0.431	0.437
Investments	36,700,000.00	36,671,824.00	36,643,631.66	100.00%	116	77	0.439	0.445

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	13,601.79	55,194.84
Average Daily Balance	37,165,980.17	27,749,215.25
Effective Rate of Return	0.43%	0.26%

Katano Kasaine, Treasury Manager

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

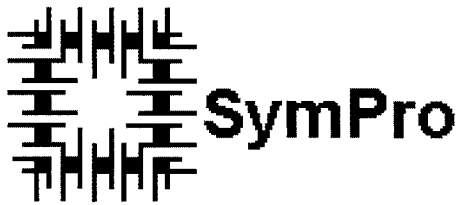
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384A58	50937	Federal Home Loan Bank Discoun		01/11/2016	3,000,000.00	2,995,899.00	2,989,800.00	0.600	AA	0.618	123	08/02/2016
313384ZR3	50942	Federal Home Loan Bank Discoun		01/08/2016	3,000,000.00	2,996,670.00	2,990,575.00	0.580	AA	0.597	111	07/21/2016
313384VQ9	50943	Federal Home Loan Bank Discoun		01/15/2016	3,000,000.00	2,999,754.00	2,997,194.17	0.370	AA	0.375	14	04/15/2016
313384XJ3	50957	Federal Home Loan Bank Discoun		02/26/2016	3,000,000.00	2,998,788.00	2,997,080.42	0.385	AA	0.391	56	05/27/2016
313384XJ3	50958	Federal Home Loan Bank Discoun		03/23/2016	3,000,000.00	2,998,788.00	2,998,347.92	0.305	AA	0.309	56	05/27/2016
313384YU7	50959	Federal Home Loan Bank Discoun		03/28/2016	3,000,000.00	2,997,675.00	2,997,180.00	0.360	AA	0.365	90	06/30/2016
313384ZA0	50960	Federal Home Loan Bank Discoun		03/30/2016	3,000,000.00	2,997,120.00	2,997,223.32	0.340	AA	0.345	96	07/06/2016
313384ZZ5	50961	Federal Home Loan Bank Discoun		03/29/2016	3,000,000.00	2,996,430.00	2,996,238.33	0.370	AA	0.376	119	07/29/2016
313588C52	50940	Fannie Mae Discount		01/05/2016	3,000,000.00	2,995,368.00	2,990,018.33	0.530	AA	0.546	139	08/18/2016
313588C60	50941	Fannie Mae Discount		01/05/2016	3,000,000.00	2,995,332.00	2,989,974.17	0.530	AA	0.546	140	08/19/2016
Subtotal and Average			29,949,851.13		30,000,000.00	29,971,824.00	29,943,631.66			0.447	94	
Money Market												
SYS50914	50914	FIDELITY			4,500,000.00	4,500,000.00	4,500,000.00	0.430	AAA	0.430	1	
SYS50800	50800	Invesco			2,200,000.00	2,200,000.00	2,200,000.00	0.450	AAA	0.450	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
Subtotal and Average			7,216,129.03		6,700,000.00	6,700,000.00	6,700,000.00			0.437	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			37,165,980.17		36,700,000.00	36,671,824.00	36,643,631.66			0.445	77	



Successor Aging Report
Aging Report
By Maturity Date
As of April 1, 2016

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(04/01/2016 - 04/01/2016)	4 Maturities	0 Payments	6,700,000.00	18.26%	6,700,000.00	6,700,000.00
Aging Interval:	1 - 30 days	(04/02/2016 - 05/01/2016)	1 Maturities	0 Payments	3,000,000.00	8.17%	2,997,194.17	2,999,754.00
Aging Interval:	31 - 90 days	(05/02/2016 - 06/30/2016)	3 Maturities	0 Payments	9,000,000.00	24.52%	8,992,608.34	8,995,251.00
Aging Interval:	91 - 180 days	(07/01/2016 - 09/28/2016)	6 Maturities	0 Payments	18,000,000.00	49.05%	17,953,829.15	17,976,819.00
Aging Interval:	181 days and after	(09/29/2016 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			14 Investments	0 Payments		100.00	36,643,631.66	36,671,824.00



**Successor Agency Pool
Portfolio Management
Portfolio Summary
February 29, 2016**

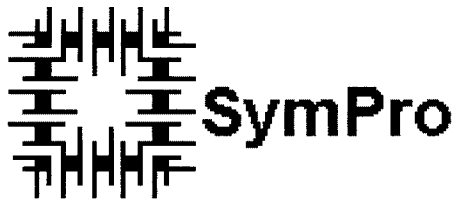
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	30,000,000.00	29,971,947.00	29,950,546.67	81.72	119	87	0.426	0.432
Money Market	6,700,000.00	6,700,000.00	6,700,000.00	18.28	1	1	0.381	0.387
Investments	36,700,000.00	36,671,947.00	36,650,546.67	100.00%	98	72	0.418	0.424

Total Earnings	February 29 Month Ending	Fiscal Year To Date
Current Year	14,284.36	41,593.05
Average Daily Balance	46,236,592.37	26,552,822.99
Effective Rate of Return	0.39%	0.23%

Katano Kasaine, Treasury Manager

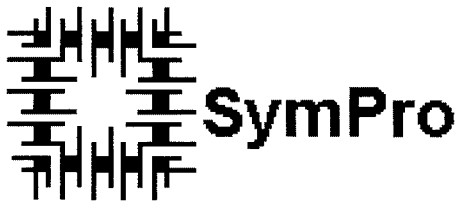
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
February 29, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384A58	50937	Federal Home Loan Bank Discoun		01/11/2016	3,000,000.00	2,994,609.00	2,989,800.00	0.600	AA	0.618	154	08/02/2016
313384ZR3	50942	Federal Home Loan Bank Discoun		01/08/2016	3,000,000.00	2,995,503.00	2,990,575.00	0.580	AA	0.597	142	07/21/2016
313384VQ9	50943	Federal Home Loan Bank Discoun		01/15/2016	3,000,000.00	2,998,782.00	2,997,194.17	0.370	AA	0.375	45	04/15/2016
313384UR8	50951	Federal Home Loan Bank Discoun		01/27/2016	3,000,000.00	2,999,487.00	2,998,483.33	0.325	AA	0.330	22	03/23/2016
313384UW7	50954	Federal Home Loan Bank Discoun		02/23/2016	3,000,000.00	2,999,370.00	2,999,135.83	0.305	AA	0.309	27	03/28/2016
313384UX5	50955	Federal Home Loan Bank Discoun		02/23/2016	3,000,000.00	2,999,346.00	2,999,110.42	0.305	AA	0.309	28	03/29/2016
313384UY3	50956	Federal Home Loan Bank Discoun		02/26/2016	3,000,000.00	2,999,322.00	2,999,175.00	0.300	AA	0.304	29	03/30/2016
313384XJ3	50957	Federal Home Loan Bank Discoun		02/26/2016	3,000,000.00	2,997,462.00	2,997,080.42	0.385	AA	0.391	87	05/27/2016
313588C52	50940	Fannie Mae Discount		01/05/2016	3,000,000.00	2,994,051.00	2,990,018.33	0.530	AA	0.546	170	08/18/2016
313588C60	50941	Fannie Mae Discount		01/05/2016	3,000,000.00	2,994,015.00	2,989,974.17	0.530	AA	0.546	171	08/19/2016
Subtotal and Average			37,467,626.85		30,000,000.00	29,971,947.00	29,950,546.67			0.432	87	
Money Market												
SYS50914	50914	FIDELITY			4,500,000.00	4,500,000.00	4,500,000.00	0.390	AAA	0.390	1	
SYS50800	50800	Invesco			2,200,000.00	2,200,000.00	2,200,000.00	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			8,768,965.52		6,700,000.00	6,700,000.00	6,700,000.00			0.387	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			46,236,592.37		36,700,000.00	36,671,947.00	36,650,546.67			0.424	72	



Successor Agency Pool
Aging Report
By Maturity Date
As of March 1, 2016

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2016 - 03/01/2016)	4 Maturities	0 Payments	6,700,000.00	18.26%	6,700,000.00	6,700,000.00
Aging Interval:	1 - 30 days	(03/02/2016 - 03/31/2016)	4 Maturities	0 Payments	12,000,000.00	32.70%	11,995,904.58	11,997,525.00
Aging Interval:	31 - 90 days	(04/01/2016 - 05/30/2016)	2 Maturities	0 Payments	6,000,000.00	16.35%	5,994,274.59	5,996,244.00
Aging Interval:	91 - 180 days	(05/31/2016 - 08/28/2016)	4 Maturities	0 Payments	12,000,000.00	32.70%	11,960,367.50	11,978,178.00
Aging Interval:	181 days and after	(08/29/2016 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			14 Investments	0 Payments		100.00	36,650,546.67	36,671,947.00



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

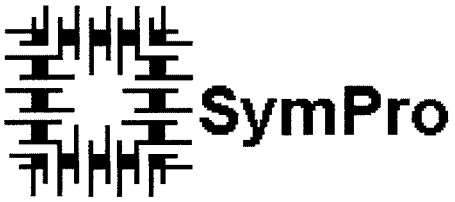
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	41,000,000.00	40,963,490.00	40,949,833.33	82.48	93	76	0.370	0.375
Money Market	8,700,000.00	8,700,000.00	8,700,000.00	17.52	1	1	0.381	0.386
Investments	49,700,000.00	49,663,490.00	49,649,833.33	100.00%	77	63	0.372	0.377

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	15,519.80	27,308.69
Average Daily Balance	47,889,159.44	23,897,802.93
Effective Rate of Return	0.38%	0.19%

Katano Kasaine, Treasury Manager

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384A58	50937	Federal Home Loan Bank Discoun		01/11/2016	3,000,000.00	2,992,680.00	2,989,800.00	0.600	AA	0.618	183	08/02/2016
313384TK5	50938	Federal Home Loan Bank Discoun		01/06/2016	3,000,000.00	2,999,544.00	2,998,942.50	0.270	AA	0.274	21	02/22/2016
313384TL3	50939	Federal Home Loan Bank Discoun		01/06/2016	3,000,000.00	2,999,523.00	2,998,920.00	0.270	AA	0.274	22	02/23/2016
313384ZR3	50942	Federal Home Loan Bank Discoun		01/08/2016	3,000,000.00	2,993,871.00	2,990,575.00	0.580	AA	0.597	171	07/21/2016
313384VQ9	50943	Federal Home Loan Bank Discoun		01/15/2016	3,000,000.00	2,997,780.00	2,997,194.17	0.370	AA	0.375	74	04/15/2016
313384TL3	50944	Federal Home Loan Bank Discoun		01/13/2016	3,000,000.00	2,999,523.00	2,999,077.50	0.270	AA	0.274	22	02/23/2016
313384TP4	50945	Federal Home Loan Bank Discoun		01/20/2016	3,000,000.00	2,999,457.00	2,999,167.50	0.270	AA	0.274	25	02/26/2016
313384TP4	50946	Federal Home Loan Bank Discoun		01/21/2016	3,000,000.00	2,999,457.00	2,999,190.00	0.270	AA	0.274	25	02/26/2016
313384TE9	50948	Federal Home Loan Bank Discoun		01/26/2016	3,000,000.00	2,999,652.00	2,999,495.83	0.275	AA	0.279	16	02/17/2016
313384TK5	50949	Federal Home Loan Bank Discoun		01/26/2016	3,000,000.00	2,999,544.00	2,999,370.00	0.280	AA	0.284	21	02/22/2016
313384UR8	50951	Federal Home Loan Bank Discoun		01/27/2016	3,000,000.00	2,998,737.00	2,998,483.33	0.325	AA	0.330	51	03/23/2016
313384TL3	50953	Federal Home Loan Bank Discoun		01/29/2016	2,000,000.00	1,999,682.00	1,999,625.00	0.270	AA	0.274	22	02/23/2016
313588C52	50940	Fannie Mae Discount		01/05/2016	3,000,000.00	2,992,041.00	2,990,018.33	0.530	AA	0.546	199	08/18/2016
313588C60	50941	Fannie Mae Discount		01/05/2016	3,000,000.00	2,991,999.00	2,989,974.17	0.530	AA	0.546	200	08/19/2016
Subtotal and Average			22,414,965.89		41,000,000.00	40,963,490.00	40,949,833.33			0.375	76	
Money Market												
SYS50914	50914	FIDELITY			5,500,000.00	5,500,000.00	5,500,000.00	0.390	AAA	0.390	1	
SYS50800	50800	Invesco			3,200,000.00	3,200,000.00	3,200,000.00	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			25,474,193.55		8,700,000.00	8,700,000.00	8,700,000.00			0.386	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			47,889,159.44		49,700,000.00	49,663,490.00	49,649,833.33			0.377	63	



Successor Agency Pool
Aging Report
By Maturity Date
As of February 1, 2016

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(02/01/2016 - 02/01/2016)	4 Maturities	0 Payments	8,700,000.00	17.51%	8,700,000.00	8,700,000.00
Aging Interval:	1 - 30 days	(02/02/2016 - 03/02/2016)	8 Maturities	0 Payments	23,000,000.00	46.28%	22,993,788.33	22,996,382.00
Aging Interval:	31 - 90 days	(03/03/2016 - 05/01/2016)	2 Maturities	0 Payments	6,000,000.00	12.07%	5,995,677.50	5,996,517.00
Aging Interval:	91 - 180 days	(05/02/2016 - 07/30/2016)	1 Maturities	0 Payments	3,000,000.00	6.04%	2,990,575.00	2,993,871.00
Aging Interval:	181 - 360 days	(07/31/2016 - 01/26/2017)	3 Maturities	0 Payments	9,000,000.00	18.11%	8,969,792.50	8,976,720.00
Aging Interval:	361 days and after	(01/27/2017 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
			Total for	18 Investments	0 Payments		49,649,833.33	49,663,490.00