



FILED
OFFICE OF THE CITY CLERK
OAKLAND

2016 NOV -3 PM 5:02

AGENDA REPORT

TO: Sabrina B. Landreth
City Administrator

SUBJECT: Cash Management Report

FROM: Katano Kasaine
City Treasurer

DATE: October 24, 2016

City Administrator Approval

Date:

11/3/16

RECOMMENDATION

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

EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Treasury Bureau continues to submit a quarterly informational cash management report to the City Council. For the quarter ended September 2016, the City's Portfolio had a balance of \$680.12 million and yielded 0.54 percent, while the Successor Agency's Portfolio had a balance of \$10.10 million and yielded 0.28 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 September 30, 2016, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year 2016-2017. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in the **Attachment A**, are each portfolio's current market value and yield as of September 30, 2016, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors which may affect the portfolio's potential investment results.

Item: _____
Finance and Management Committee
November 15, 2016

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances decreased from \$732.80 million as of June 30, 2016 to \$680.12 million as of September 30, 2016. This decrease was mainly due to receipt of \$25.72 million in property taxes, and other revenues offset by debt service payments of approximately \$76.48 million and other operational expenses, the additional \$1.92 million decrease is the net of other revenues received offset by operational expenses.

The Successor Agency's portfolio decreased from a balance of \$50.64 million as of June 30, 2016 to a balance of \$10.10 million as of September 30, 2016. The portfolio decreased due to debt service payments of approximately \$40.52 million and other vendor payments.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending September 30, 2016 was 0.54 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending September 30, 2016 was 0.28 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 0.64 percent and City Portfolio slightly underperformed the yield on the Local Agency Investment Fund ("LAIF") of 0.63 percent. The City and Successor Portfolio lagged the benchmark due to short duration to meet daily liquidity needs.

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

FISCAL IMPACT

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

PUBLIC OUTREACH / INTEREST

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

COORDINATION

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

SUSTAINABLE OPPORTUNITIES

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

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

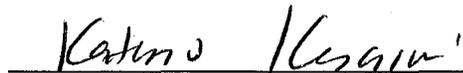
Social Equity: The City's policy is to invest, when possible, in companies that promote the use and production of renewable energy resources and any other types of socially responsible investments. Optimization of the portfolios, while observing those key areas, will not only produce interest earnings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

ACTION REQUESTED OF THE CITY COUNCIL

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

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

Respectfully submitted,



Katano Kasaine
Treasurer, Treasury Bureau

Reviewed by:
David Jones, Assistant Controller-Treasury
Treasury Bureau

Prepared by:
Max Kumar, Investment Officer
Treasury Bureau

Attachments (1):

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

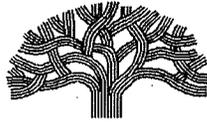
City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

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

DAVID JONES
Assistant Controller-Treasury

Investment Staff
Max Kumar, Investment Officer

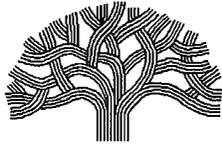


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED SEPTEMBER 30, 2016**

TABLE OF CONTENTS

Cash Management Report

I. Economic Review	1
II. City of Oakland	2
Portfolio Review	
Portfolio Composition	
Preservation of Capital/Safety	2
Liquidity	3
Diversity	5
Derivatives	
Yield	
Benchmark Comparison	6
Valuation and Leverage	7
III. City of Oakland Successor Portfolio	8
Portfolio Review	
Portfolio Composition	9
Preservation of Capital/Safety	
Liquidity	
Diversity	12
Derivatives	
Yield	
Valuation and Leverage	14



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

**PREPARED BY THE
FINANCE DEPARTMENT
TREASURY BUREAU**

OCTOBER 24, 2016

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

I. ECONOMIC REVIEW

MARKET OVERVIEW

According to the U.S Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – increased at an annual rate of 2.9 percent in the third quarter of 2016. The Real GDP had increased 1.4 percent in the second quarter of 2016. This was the strongest growth rate since third quarter of 2015.

The U.S. economy added 156,000 jobs in September; the Bureau of Labor Statistics announced that the main unemployment rate slightly rose to 5.0 percent from 4.9 percent in August. The unemployment numbers, which slightly missed the consensus estimate of 172,000 jobs, was seen as a healthy steady job growth report. Professional and business services added 67,000 jobs, Health care added 33,000 jobs, service industry added 30,000 jobs and retail trade employment continued to trend up and added 22,000 jobs. Employment in other major industries, including construction, manufacturing, wholesale trade, transportation, information, financial activities, and government only changed slightly over the month.

The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased at a rate of 2.1 percent in the third quarter, slight slower paced then 4.3 percent increase in the second quarter. Consumer spending still supported the economy, however was held back by a decline in purchase of goods.

Meanwhile, U.S consumer prices increased more than expected in August as rising rents and healthcare costs offset a drop in gasoline prices. The Labor Department reported that its Consumer Price Index rose 0.2 percent in August 2016 after being unchanged in July 2016.

U.S retail sales rebounded in September, an indication that consumers are continuing to support the economic growth; the Commerce Department reported that retail sales rose 0.6 percent in September after a 0.2 percent decline in August, matching Economists were expectation of 0.6 percent increase. Retail sales were up 2.7 percent from a year ago. This increase is a reassuring sign for the economy, as auto dealers and gas stations had the biggest sales.

Similarly, U.S producer prices were flat in August; as wholesale food costs declined steadily, the Labor Department reported that its producer price index for final demand was unchanged, after 0.4 percent decrease last month. Core inflation, which excludes the volatile energy and food categories, showed a modest gain of 0.1 percent. Stabilization in the U.S dollar and lower oil prices were key contributors for increase and steady inflation growth.

U.S Import prices also fell for the first time in six months in August on declining petroleum and food costs pointing to a tame inflation environment, the Labor Department stated that import prices decreased 0.2 percent in August after a 0.1 percent gain in July. This modest increase indicated that low inflation remains a concern in the U.S.

Outlays for U.S construction projects weakened in August and July led by declines in spending on public projects, the spending on construction tumbled 0.7 percent in August as reported by Commerce Department. U.S housing markets continues to show mixed signals, the sale of existing homes decreased in August as inventory continued to shrink. The National Association of Realtors stated that, Existing home sales declined 0.9 % to a seasonally adjusted annual rate of 5.33 million.

INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC at its July 27th and September 21st 2016 meetings left the federal funds target rate unchanged and would remain the range of 0.25 percent to 0.50 percent. The FOMC suggested the labor market had continued to strength and economic activity had gained over the recent months; however FOMC indicated that even though the case for increasing federal fund rates had strengthen, the committee decided to wait for further evidence of continued progress.

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

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Portfolio balances decreased from \$732.80 million as of June 30, 2016 to \$680.12 million as of September 30, 2016. This decrease was mainly due to receipt of \$25.72 million in property taxes, and other revenues offset by debt service payments of approximately \$76.48 million and other operational expenses, the additional \$1.92 million decrease is the net of other revenues received offset by operational expenses.

PORTFOLIO COMPOSITION

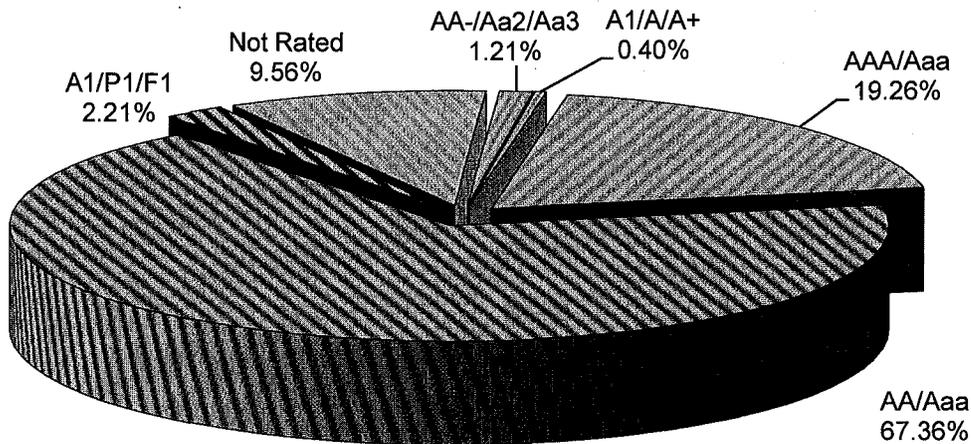
The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2016-2017, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of September 30, 2016. Approximately 67.36% of Operating Fund investments were rated in the AA/Aaa category while 19.26% in AAA/Aaa and 9.56 % primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 2.21% in A1/P1 while remaining 1.61% in A/A1/AA/Aa3. **On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.**

The City's Investment Policy for FY 2016-2017 does not have a rating criteria level for government agencies.

**City of Oakland Operating Fund
Portfolio Credit Quality
(As of 9/30/16)**



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following September 30, 2016 is approximately \$112 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:

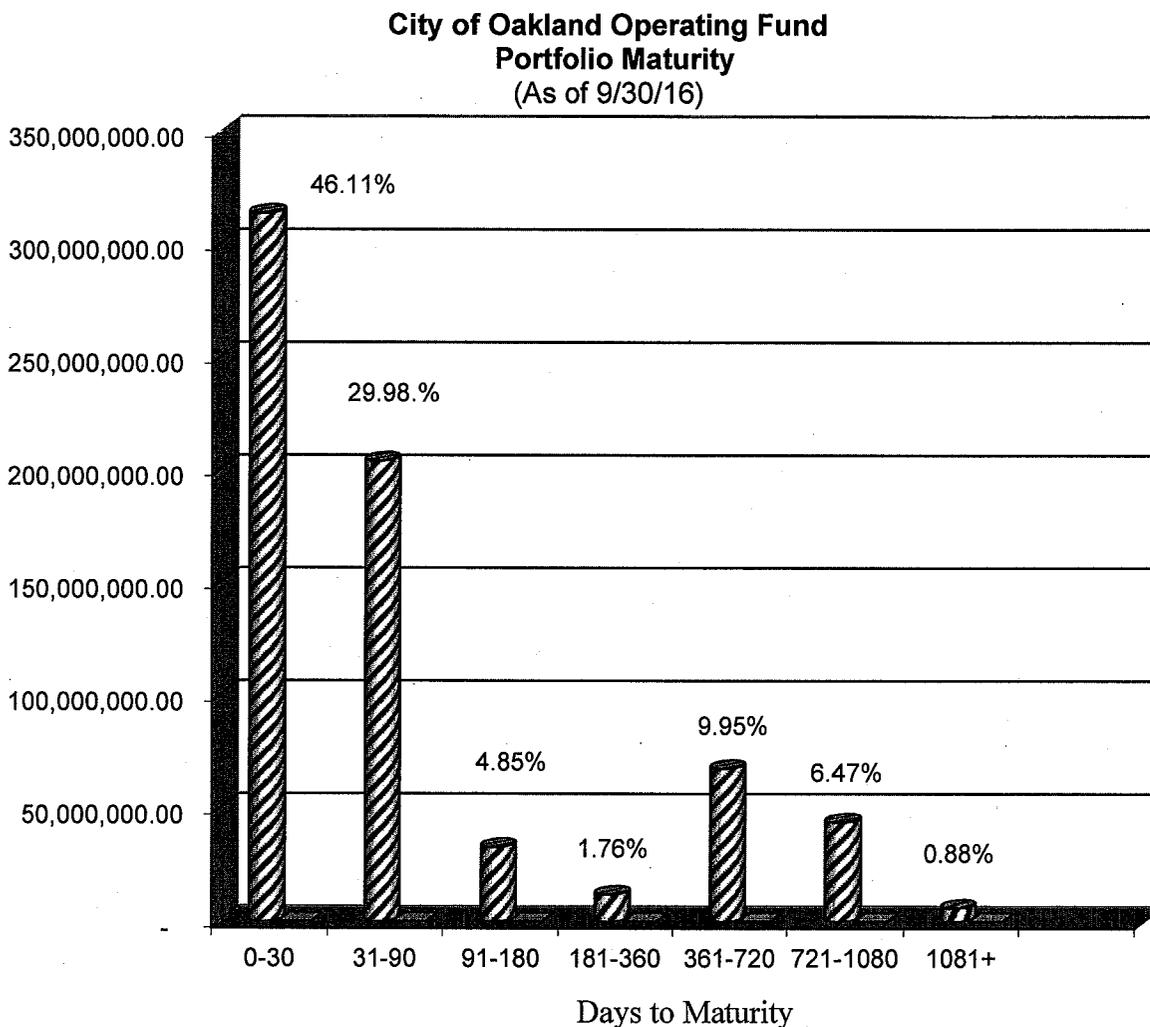
Days	Amount(s)	Percent
0-30	\$ 313,723,000.00	46.11%
31-180	\$ 237,000,000.00	34.83%
Total	\$ 550,723,000.00	80.94%

Investments maturing within 180 days include \$65.00 million in LAIF and \$131.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

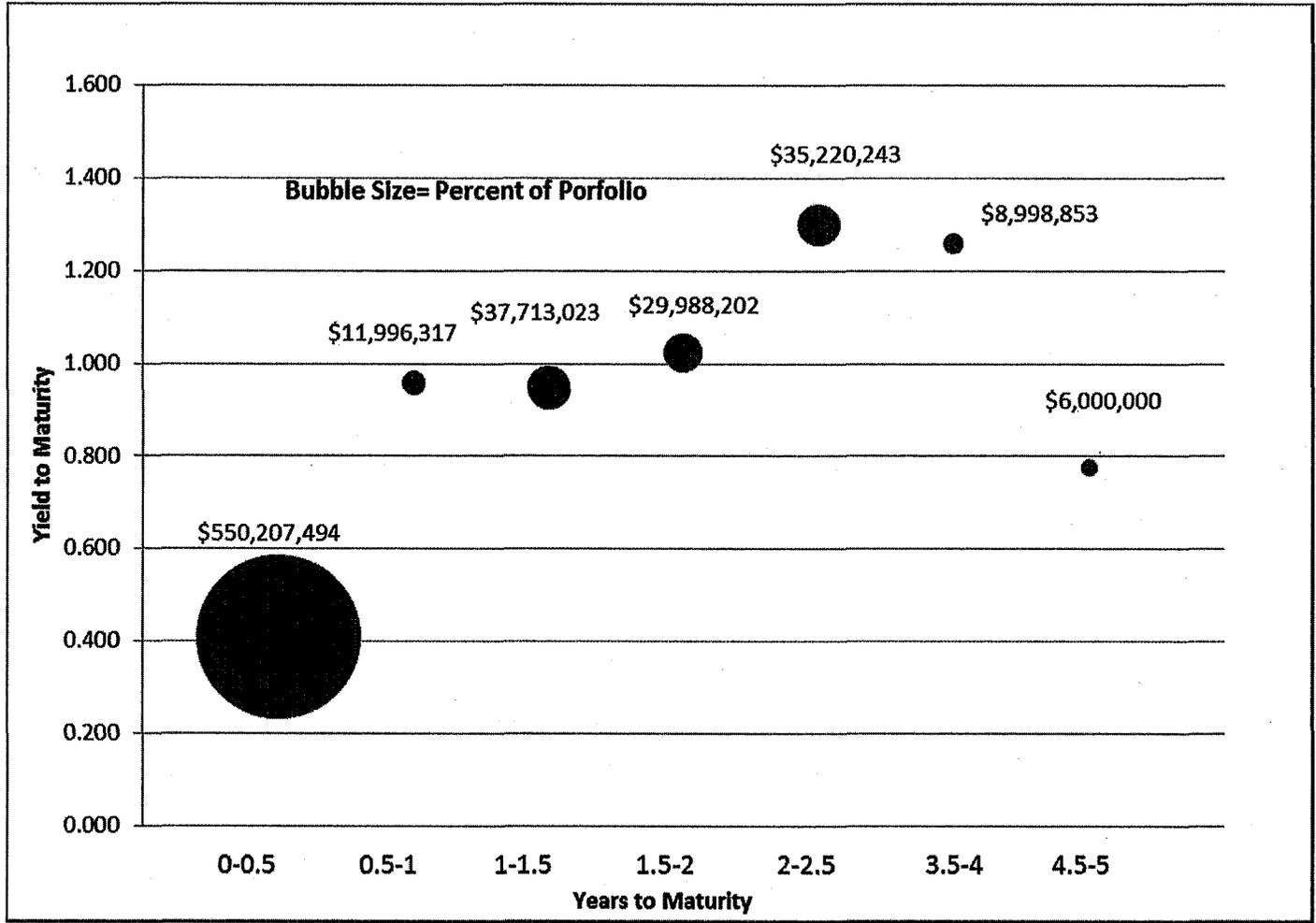
Year	Amount	Percent Increase/Decrease From Prior Year
September 2016	\$ 680,124,131	27.34%
September 2015	\$ 534,114,185	15.42%
September 2014	\$ 462,754,556	9.26%
September 2013	\$ 423,539,201	(6.34%)
September 2012	\$ 452,194,258	

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



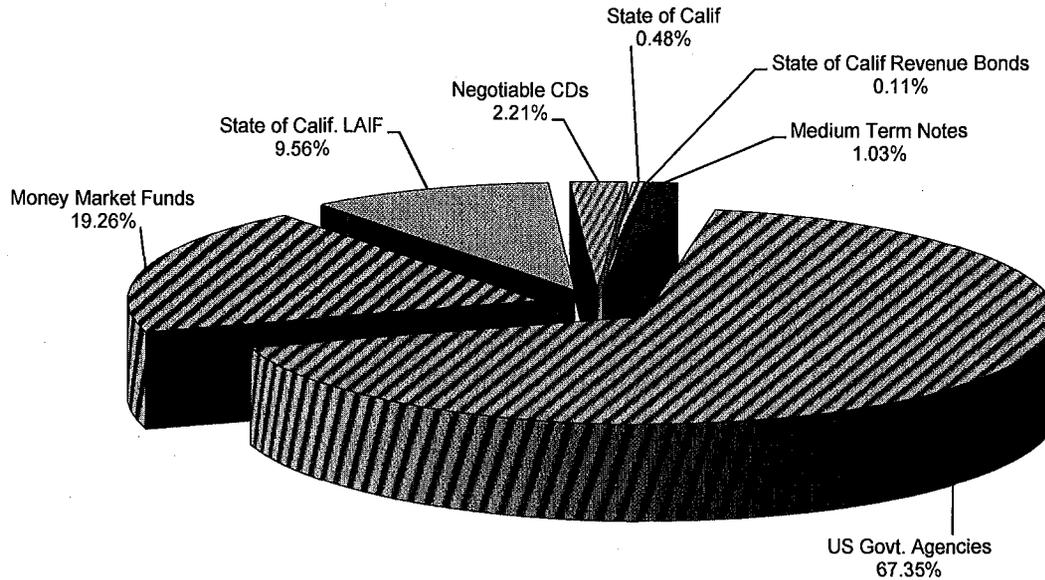
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund
Yield to Maturity
(As of 9/30/16)**



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

**City of Oakland Operating Fund
Portfolio Diversity
(As of 9/30/16)**



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

Yield. Total interest earned for the quarter ended September 30, 2016 was approximately \$960,524. The effective rate of return on total assets in the Operating Fund Portfolio for month-end September 30, 2016 was 0.54% as compared to 0.56% for June 30, 2016. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund
Comparative Annualized Yields
(As of 9/30/16)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Operating Fund
July 2016	0.66%	0.59%	0.61%
August 2016	0.66%	0.61%	0.53%
September 2016	0.64%	0.63%	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 September 30, 2016 was 0.54%. The City's Operating Fund Portfolio had under-performed the 1-year government agency which yielded a rate of 0.64% as of September 30, 2016. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.63%.

As of September 30, 2016, the City's Portfolio Fund's average days-to-maturity (ADM) was 150 days versus LAIF's average days-to-maturity (ADM) was 165 days.

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

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		September 30, 2016	June 30, 2016	September 30, 2015
<i>Quarter-End</i>				
Total Interest Earnings	\$	960,524	\$ 1,003,992	\$ 479,604
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	960,524	\$ 1,003,992	\$ 479,604
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$	962,778	\$ 2,762,618	\$ 479,604
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	962,778	\$ 2,762,618	\$ 479,604

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$680.77 million, which was above book value by \$647,068. 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.

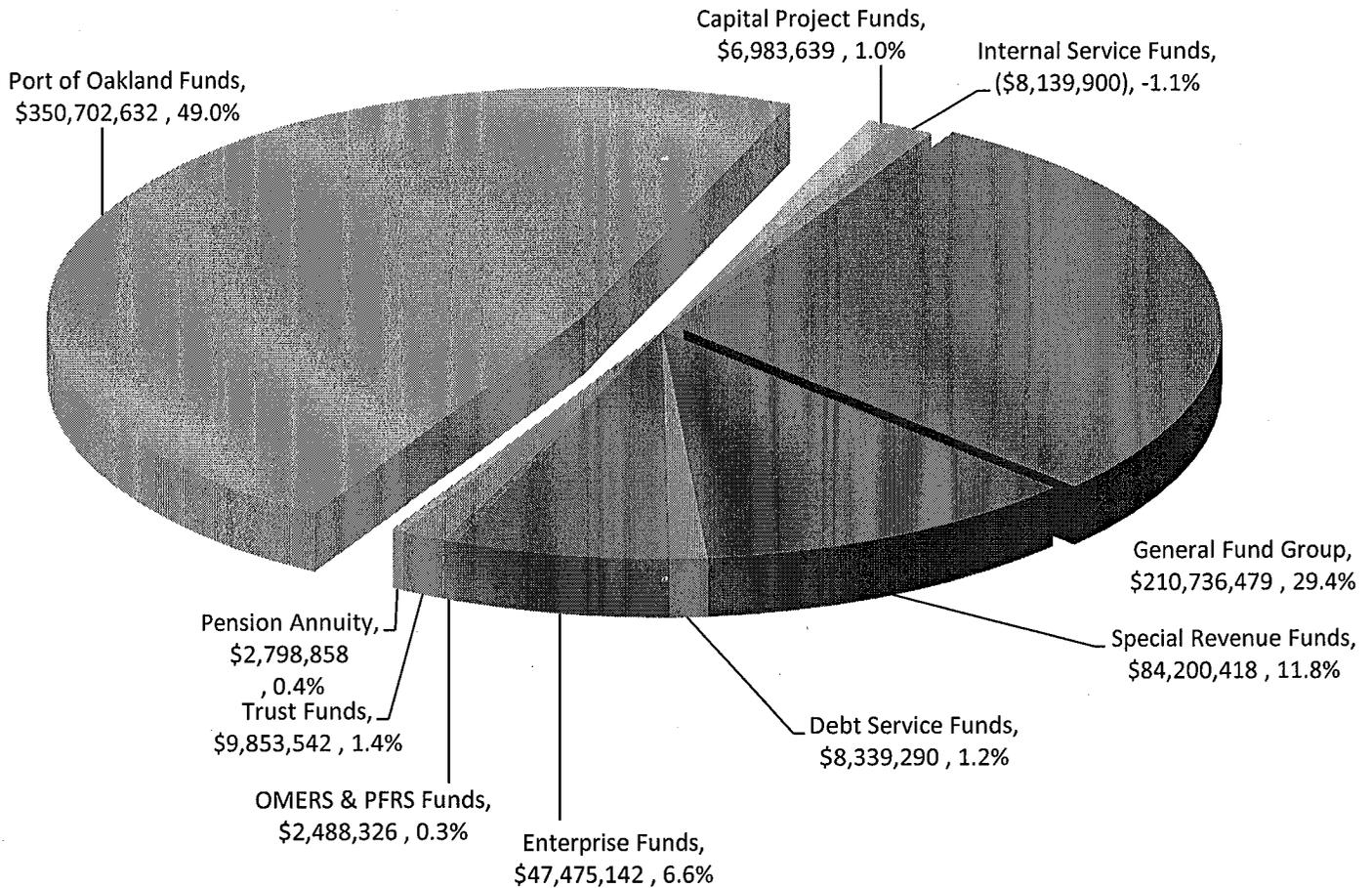
UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 680,771,200	Market Value	\$ 680,771,200
Original Cost	(680,444,177)	Original Cost	(680,124,131)
Net Unrealized Gain (Loss)	\$ 327,023	Net Unrealized Gain (Loss)	\$ 647,068

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.

(Remainder of this Page Intentionally Left Blank)

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 September 30, 2016
\$715,438,425**



Total Investments Portfolio*	\$680,124,131
Cash in Bank	<u>35,314,294</u>
Total Cash and Investments**	\$715,438,425

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

**Per City's Financial System(Oracle)

The net negative funds of \$8.14 million are in the Internal Service Funds.

III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$50.64 million as of June 30, 2016 to a balance of \$10.10 million as of September 30, 2016. The portfolio decreased due to debt service payments of approximately \$40.52 million and other vendor payments.

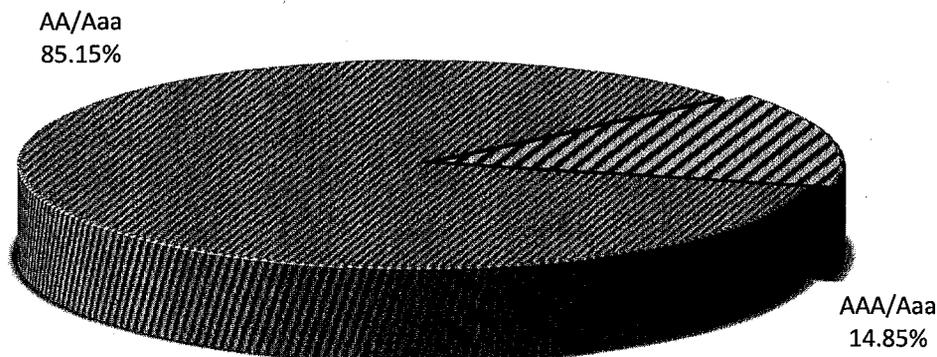
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2016-2017, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will invest, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 14.85% of Operating Fund investments were rated in the AAA/Aaa, while 85.15% 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 9/30/16)



Liquidity. Liquidity within the Successor's Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$10.62 million. The estimated six month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
Sept 2016-March 2017*	
Beg: Available Balance	\$ 10,099,148
ROPS Receipt	47,977,415
Debt Service	(10,623,329)
Other expenses	(2,000,000)
Bal: March 31, 2017	\$ 45,453,234
*Successor Pool Only	

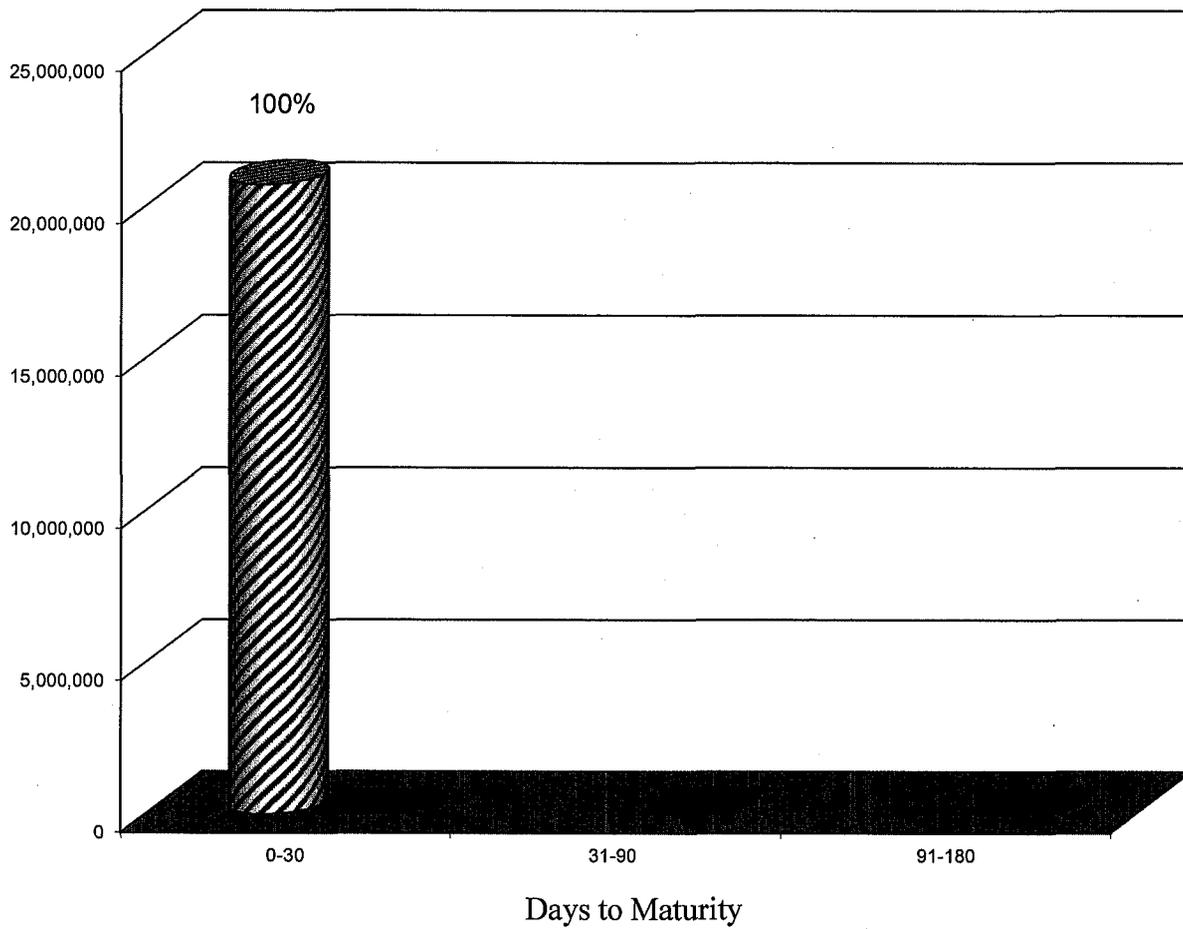
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
September 2016	\$ 10,099,178	31.07%
September 2015	\$ 7,704,960	(59.45%)
September 2014	\$ 19,000,000	(62.74%)
September 2013	\$ 50,991,969	9.52%
September 2012	\$ 46,557,909	

(Remainder of this Page Intentionally Left Blank)

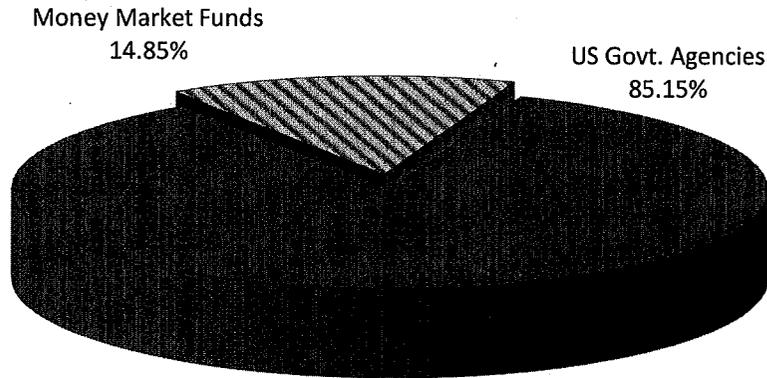
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 9/30/16)**



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

**Oakland Successor Agency
Portfolio Diversity
(As of 9/30/16)**



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

Yield. Total interest earned for the quarter ended September 30, 2016, was approximately \$34,081. The effective rate of return on total assets in the Successor's Portfolio was 0.28% for month ending September 30, 2016. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 0.64% as of September 30, 2016. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.63%. 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 September 30, 2016, Successor's Portfolio Fund's average days-to-maturity (ADM) was 11 days versus LAIF's average days-to-maturity (ADM) was 165 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 9/30/16)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor
July 2016	0.66%	0.59%	0.47%
August 2016	0.66%	0.61%	0.32%
September 2016	0.64%	0.63%	0.28%

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.

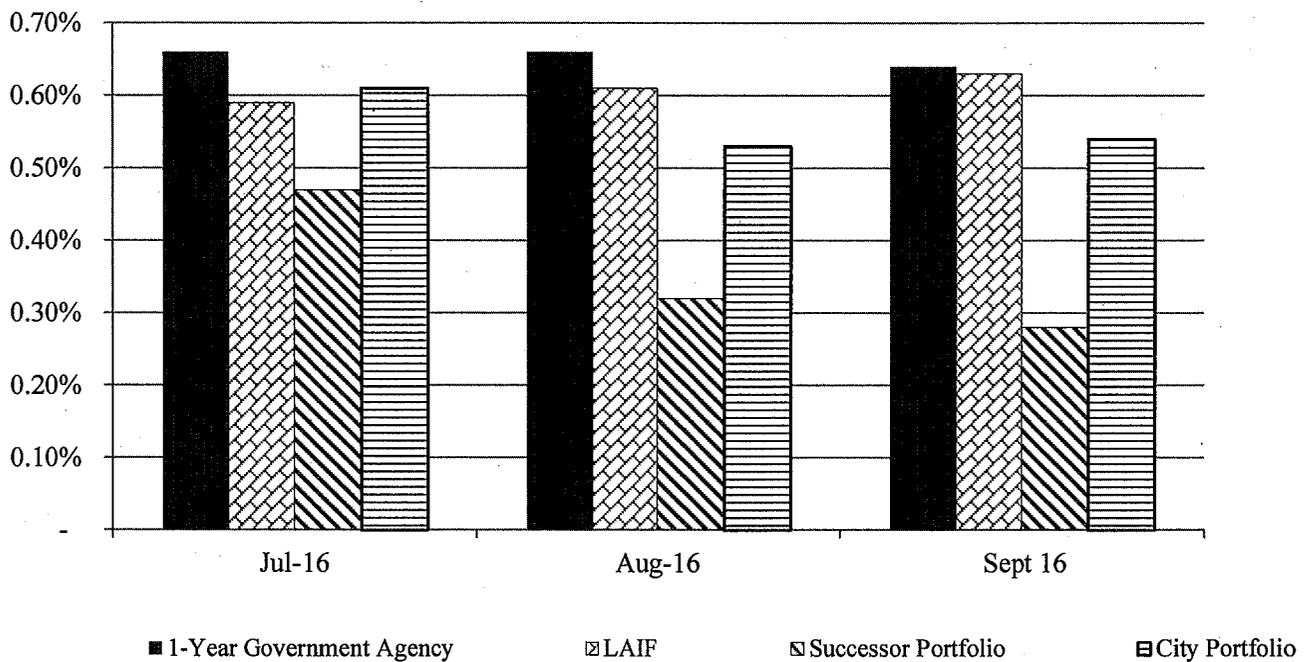
TOTAL PORTFOLIO INCOME RECOGNIZED				
<u>Accrual Basis</u>				
Total Portfolio		September 30, 2016	June 30, 2016	September 30, 2015
<i>Quarter-End</i>				
Total Interest Earnings	\$	34,081	\$ 45,929	\$ 9,668
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	34,081	\$ 45,929	\$ 9,668
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$	34,081	\$ 101,124	\$ 9,668
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	34,081	\$ 101,124	\$ 9,668

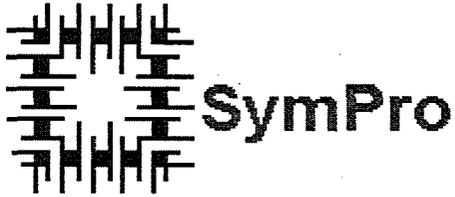
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended September 30, 2016 was \$10.10 million, which was above book value by \$353. There was no leverage in the portfolio during the reporting period and 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	\$ 10,099,501	Market Value	\$ 10,099,501
Original Cost	(10,099,148)	Original Cost	(10,099,148)
Net Unrealized Gain (Loss)	\$ 353	Net Unrealized Gain (Loss)	\$ 353

Portfolio Earnings Comparison





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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	140,000,000.00	140,088,749.00	139,950,296.82	20.58	906	544	0.963	0.976
Federal Agency Issues - Discount	318,723,000.00	318,613,833.50	318,205,044.24	46.79	136	52	0.393	0.399
Medium Term Notes	7,000,000.00	7,050,621.00	6,995,054.80	1.03	1,308	807	1.719	1.743
Money Market	131,000,000.00	131,000,000.00	131,000,000.00	19.26	1	1	0.301	0.306
Local Agency Investment Funds	65,000,000.00	65,019,892.08	65,000,000.00	9.56	1	1	0.625	0.634
Negotiable CD's	15,000,000.00	15,001,074.00	15,000,000.00	2.21	109	27	0.548	0.556
California State-GOB	3,000,000.00	3,265,320.00	3,244,310.45	0.48	1,710	791	1.115	1.131
State of California Revenue Bonds	700,000.00	731,710.00	729,424.83	0.11	1,442	396	1.016	1.031
Investments	680,423,000.00	680,771,199.58	680,124,131.14	100.00%	276	150	0.536	0.544

Cash and Accrued Interest								
Accrued Interest at Purchase		1,291.67	1,291.67					
Subtotal		1,291.67	1,291.67					
Total Cash and Investments	680,423,000.00	680,772,491.25	680,125,422.81		276	150	0.536	0.544

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	296,391.74	962,777.98
Average Daily Balance	669,839,113.80	681,288,395.62
Effective Rate of Return	0.54%	0.56%

Katano Kasaine, Treasury Manager

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	3,000,003.00	2,999,748.58	0.820	AA	0.816	437	12/12/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,014,862.00	2,999,363.33	1.160	AA	1.164	387	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	3,000,000.00	2,984,022.46	1.240	AA	1.480	773	11/13/2018
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	3,000,114.00	3,000,000.00	0.810	AA	0.799	362	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,998,233.00	3,000,000.00	0.730	AA	0.720	377	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	3,000,003.00	2,988,564.05	0.820	AA	1.127	437	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,995,422.00	3,000,000.00	1.000	AA	0.986	828	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,995,422.00	2,999,726.48	1.000	AA	0.990	828	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,994,378.00	3,000,000.00	0.880	AA	0.868	655	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	3,000,120.00	3,000,000.00	1.200	AA	1.184	1,076	09/12/2019
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	5,004,005.00	4,998,910.25	0.875	AA	0.875	534	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	3,004,230.00	3,000,000.00	1.050	AA	1.036	727	09/28/2018
3130A7QR9	52700	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	3,000,087.00	2,999,988.63	0.450	AA	0.466	6	10/07/2016
3130A7QR9	52701	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	3,000,087.00	2,999,988.64	0.450	AA	0.466	6	10/07/2016
3130A3HG2	52726	FEDERAL HOME LOAN BANK		04/22/2016	3,000,000.00	3,001,080.00	3,000,566.14	0.625	AA	0.473	48	11/18/2016
3130A7UH6	52738	FEDERAL HOME LOAN BANK		04/26/2016	3,000,000.00	3,000,591.00	2,999,977.92	0.480	AA	0.484	25	10/26/2016
3130A8L35	52791	FEDERAL HOME LOAN BANK		06/24/2016	3,000,000.00	3,000,165.00	3,000,000.00	0.750	AA	0.740	292	07/20/2017
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,988,306.00	2,994,451.48	0.625	AA	0.716	675	08/07/2018
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	3,002,478.00	3,000,000.00	1.150	AA	1.134	629	06/22/2018
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	3,000,705.00	2,999,987.58	0.625	AA	0.709	31	11/01/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,008,451.00	2,998,467.36	1.000	AA	1.055	271	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,001,410.00	3,000,000.00	0.700	AA	0.690	90	12/30/2016
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,998,938.00	3,000,000.00	0.800	AA	0.789	391	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	3,000,204.00	3,000,000.00	0.750	AA	0.740	391	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	3,000,759.00	3,000,000.00	0.700	AA	0.690	300	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,084.00	3,000,000.00	1.150	AA	1.132	786	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,153.00	3,000,000.00	1.050	AA	1.036	513	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,153.00	3,000,000.00	1.050	AA	1.036	513	02/26/2018
3134G8X79	52698	FEDERAL HOME LOAN MTG CORP		04/04/2016	3,000,000.00	2,999,955.00	3,000,000.00	0.750	AA	0.740	1,098	10/04/2019
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,997,288.00	2,996,425.10	0.750	AA	1.088	555	04/09/2018
3134G9DB0	52742	FEDERAL HOME LOAN MTG CORP		04/29/2016	3,000,000.00	3,000,033.00	3,000,000.00	0.875	AA	0.853	940	04/29/2019
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	3,000,591.00	3,000,000.00	1.050	AA	1.036	818	12/28/2018
3134G96M4	52846	FEDERAL HOME LOAN MTG CORP		08/24/2016	3,000,000.00	2,998,917.00	3,000,000.00	0.750	AA	1.260	692	08/24/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,996,085.00	3,000,000.00	1.000	AA	0.986	696	08/28/2018
3134G96M4	52869	FEDERAL HOME LOAN MTG CORP		09/08/2016	3,000,000.00	2,998,917.00	3,000,000.00	0.750	AA	1.270	692	08/24/2018

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	3,000,201.00	3,000,000.00	1.100	AA	1.085	712	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,998,173.00	3,000,000.00	0.870	AA	1.227	727	09/28/2018
3134GAPH1	52901	FEDERAL HOME LOAN MTG CORP		09/30/2016	3,000,000.00	2,999,556.00	3,000,000.00	0.825	AA	0.814	1,094	09/30/2019
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,007,788.00	3,001,940.57	1.250	AA	1.036	121	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,067,026.00	2,993,242.55	1.875	AA	1.948	871	02/19/2019
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,000,870.00	3,000,000.00	0.750	AA	0.740	878	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,000,870.00	3,000,000.00	0.750	AA	1.713	878	02/26/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,995,140.00	2,998,662.50	0.900	AA	0.913	650	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,995,140.00	2,998,662.50	0.900	AA	0.913	650	07/13/2018
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,012,408.00	2,997,849.89	1.250	AA	1.350	228	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,009,348.00	2,999,750.81	1.000	AA	0.995	363	09/29/2017
Subtotal and Average			139,549,257.02		140,000,000.00	140,088,749.00	139,950,296.82			0.963	544	
Federal Agency Issues - Discount												
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,998,635.00	2,976,333.33	0.800	AA	0.818	65	12/05/2016
313384J67	52679	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,952.00	2,992,800.00	0.450	AA	0.461	5	10/06/2016
313384R35	52680	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,974.00	2,989,791.67	0.500	AA	0.511	58	11/28/2016
313384K40	52682	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,856.00	2,992,575.00	0.450	AA	0.461	11	10/12/2016
313384K65	52684	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,826.00	2,992,500.00	0.450	AA	0.460	13	10/14/2016
313384L49	52686	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,999,730.00	2,992,312.50	0.450	AA	0.460	19	10/20/2016
313384K99	52690	Federal Home Loan Discount		03/29/2016	1,723,000.00	1,722,872.50	1,717,972.67	0.520	AA	0.532	16	10/17/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,998,722.00	2,989,750.00	0.500	AA	0.511	61	12/01/2016
313384L31	52695	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,999,748.00	2,992,387.50	0.450	AA	0.460	18	10/19/2016
313384J42	52696	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,999,985.00	2,992,908.75	0.465	AA	0.474	3	10/04/2016
313384J42	52697	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,999,985.00	2,992,908.75	0.465	AA	0.474	3	10/04/2016
313384K40	52702	Federal Home Loan Discount		04/13/2016	3,000,000.00	2,999,856.00	2,993,281.17	0.443	AA	0.444	11	10/12/2016
313384K65	52708	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,999,826.00	2,992,841.33	0.472	AA	0.473	13	10/14/2016
313384L56	52709	Federal Home Loan Discount		04/15/2016	5,000,000.00	4,999,525.00	4,987,400.00	0.480	AA	0.489	20	10/21/2016
313384K40	52717	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,999,856.00	2,993,362.50	0.450	AA	0.451	11	10/12/2016
313384L31	52722	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,999,748.00	2,993,363.34	0.440	AA	0.441	18	10/19/2016
313384L56	52724	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,999,715.00	2,993,144.67	0.452	AA	0.453	20	10/21/2016
313384L56	52725	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,999,715.00	2,993,144.67	0.452	AA	0.453	20	10/21/2016
313384N96	52730	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,304.00	2,992,703.33	0.440	AA	0.448	40	11/10/2016
313384P94	52731	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,157.00	2,991,720.00	0.480	AA	0.489	48	11/18/2016
313384P94	52732	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,157.00	2,991,720.00	0.480	AA	0.489	48	11/18/2016

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384Q44	52733	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,103.00	2,991,600.00	0.480	AA	0.489	51	11/21/2016
313384Q51	52734	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,082.00	2,991,560.00	0.480	AA	0.489	52	11/22/2016
313384P94	52735	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,157.00	2,991,720.00	0.480	AA	0.489	48	11/18/2016
313384M48	52743	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,999,604.00	2,993,175.00	0.450	AA	0.451	27	10/28/2016
313384N39	52744	Federal Home Loan Discount		05/06/2016	3,000,000.00	2,999,412.00	2,993,099.17	0.455	AA	0.456	34	11/04/2016
313384P52	52745	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,999,229.00	2,993,124.17	0.446	AA	0.457	44	11/14/2016
313384M97	52747	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,999,451.00	2,993,656.67	0.440	AA	0.441	32	11/02/2016
313384L49	52748	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,999,730.00	2,994,670.00	0.410	AA	0.411	19	10/20/2016
313384K99	52749	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,999,778.00	2,994,772.50	0.410	AA	0.411	16	10/17/2016
313384N70	52751	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,999,340.00	2,992,935.83	0.490	AA	0.491	38	11/08/2016
313384N62	52752	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,999,358.00	2,992,976.67	0.490	AA	0.491	37	11/07/2016
313384P78	52755	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,999,193.00	2,992,477.50	0.510	AA	0.511	46	11/16/2016
313384L80	52756	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,999,667.00	2,993,455.00	0.510	AA	0.511	23	10/24/2016
313384Q69	52758	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,064.00	2,991,658.33	0.550	AA	0.552	53	11/23/2016
313384Q69	52762	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,064.00	2,991,810.00	0.540	AA	0.541	53	11/23/2016
313384Q69	52763	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,064.00	2,991,324.67	0.572	AA	0.574	53	11/23/2016
313384S91	52764	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,998,482.00	2,990,000.00	0.600	AA	0.614	72	12/12/2016
313384L80	52765	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,999,667.00	2,993,456.67	0.520	AA	0.521	23	10/24/2016
313384P60	52766	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,999,211.00	2,991,758.33	0.575	AA	0.577	45	11/15/2016
313384S91	52788	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,998,482.00	2,992,976.67	0.490	AA	0.491	72	12/12/2016
313384S91	52789	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,998,482.00	2,992,976.67	0.490	AA	0.491	72	12/12/2016
313384J59	52795	Federal Home Loan Discount		06/28/2016	3,000,000.00	2,999,967.00	2,996,865.00	0.380	AA	0.380	4	10/05/2016
313384P78	52800	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,999,193.00	2,995,333.33	0.400	AA	0.401	46	11/16/2016
313384J59	52801	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,999,967.00	2,996,978.33	0.370	AA	0.370	4	10/05/2016
313384N62	52803	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,999,358.00	2,995,883.33	0.380	AA	0.381	37	11/07/2016
313384K32	52807	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,999,874.00	2,996,867.08	0.365	AA	0.365	10	10/11/2016
313384L31	52820	Federal Home Loan Discount		07/25/2016	3,000,000.00	2,999,748.00	2,997,491.67	0.350	AA	0.350	18	10/19/2016
313384S42	52821	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,998,593.00	2,995,930.00	0.370	AA	0.371	67	12/07/2016
313384Q85	52823	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,999,028.00	2,996,300.00	0.370	AA	0.370	55	11/25/2016
313384K65	52824	Federal Home Loan Discount		08/11/2016	3,000,000.00	2,999,826.00	2,998,480.00	0.285	AA	0.285	13	10/14/2016
313384L49	52825	Federal Home Loan Discount		08/15/2016	3,000,000.00	2,999,730.00	2,998,350.00	0.300	AA	0.300	19	10/20/2016
313384L49	52826	Federal Home Loan Discount		08/15/2016	3,000,000.00	2,999,730.00	2,998,350.00	0.300	AA	0.300	19	10/20/2016
313384T41	52827	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,998,419.00	2,996,500.00	0.350	AA	0.350	75	12/15/2016
313384P78	52828	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,999,193.00	2,997,497.49	0.330	AA	0.330	46	11/16/2016
313384K65	52829	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,999,826.00	2,998,574.17	0.295	AA	0.295	13	10/14/2016

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

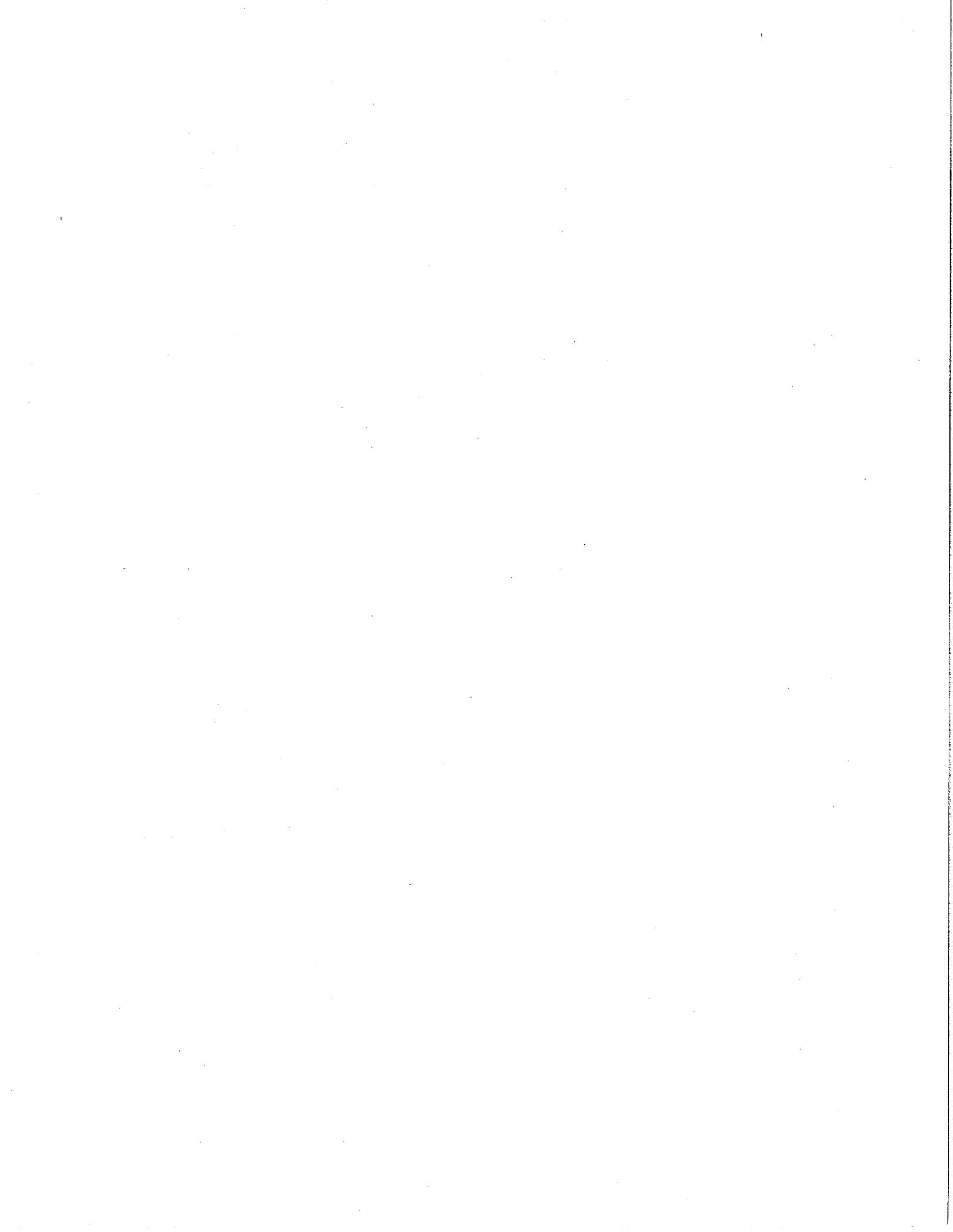
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384L49	52830	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,999,730.00	2,998,400.00	0.300	AA	0.300	19	10/20/2016
313384L49	52831	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,999,730.00	2,998,400.00	0.300	AA	0.300	19	10/20/2016
313384T25	52834	Federal Home Loan Discount		08/18/2016	3,000,000.00	2,998,461.00	2,996,587.50	0.350	AA	0.350	73	12/13/2016
313385BZ8	52839	Federal Home Loan Discount		08/19/2016	3,000,000.00	2,996,232.00	2,992,871.67	0.470	AA	0.471	139	02/17/2017
313384Q51	52842	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,999,082.00	2,997,470.00	0.330	AA	0.330	52	11/22/2016
313385AT3	52843	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,997,591.00	2,995,281.67	0.380	AA	0.381	109	01/18/2017
313384T82	52844	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,998,332.00	2,996,529.17	0.350	AA	0.350	79	12/19/2016
313385BA3	52847	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,997,435.00	2,994,417.50	0.435	AA	0.436	116	01/25/2017
313384Q69	52848	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,999,064.00	2,997,421.67	0.340	AA	0.340	53	11/23/2016
313385BA3	52849	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,997,435.00	2,994,417.50	0.435	AA	0.436	116	01/25/2017
313385CE4	52850	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,996,094.00	2,992,871.67	0.470	AA	0.471	144	02/22/2017
313385BA3	52851	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,997,435.00	2,994,453.75	0.435	AA	0.436	116	01/25/2017
313384U98	52852	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,998,137.00	2,996,354.17	0.350	AA	0.350	88	12/28/2016
313384U31	52853	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,998,266.00	2,996,529.17	0.350	AA	0.350	82	12/22/2016
313384S42	52854	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,998,593.00	2,997,140.00	0.330	AA	0.330	67	12/07/2016
313384Q51	52855	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,082.00	2,997,515.42	0.335	AA	0.335	52	11/22/2016
313385AY2	52856	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,997,480.00	2,994,966.67	0.400	AA	0.401	114	01/23/2017
313384Q51	52857	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,082.00	2,997,515.42	0.335	AA	0.335	52	11/22/2016
313384Q51	52860	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,082.00	2,997,515.42	0.335	AA	0.335	52	11/22/2016
313384M22	52861	Federal Home Loan Discount		08/26/2016	3,000,000.00	2,999,637.00	2,998,500.42	0.295	AA	0.295	25	10/26/2016
313384L98	52862	Federal Home Loan Discount		08/26/2016	3,000,000.00	2,999,652.00	2,998,525.00	0.295	AA	0.295	24	10/25/2016
313384N39	52870	Federal Home Loan Discount		09/15/2016	3,000,000.00	2,999,412.00	2,998,750.00	0.300	AA	0.300	34	11/04/2016
313384N39	52871	Federal Home Loan Discount		09/15/2016	3,000,000.00	2,999,412.00	2,998,750.00	0.300	AA	0.300	34	11/04/2016
313384N70	52874	Federal Home Loan Discount		09/20/2016	3,000,000.00	2,999,340.00	2,998,836.25	0.285	AA	0.285	38	11/08/2016
313384N70	52875	Federal Home Loan Discount		09/20/2016	3,000,000.00	2,999,340.00	2,998,836.25	0.285	AA	0.285	38	11/08/2016
313384U98	52877	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,998,137.00	2,997,736.67	0.280	AA	0.280	88	12/28/2016
313384P60	52878	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,999,211.00	2,998,875.00	0.250	AA	0.250	45	11/15/2016
313384P60	52879	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,999,211.00	2,998,875.00	0.250	AA	0.250	45	11/15/2016
313384T33	52880	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,998,440.00	2,998,132.50	0.270	AA	0.270	74	12/14/2016
313384U98	52881	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,998,137.00	2,997,920.00	0.260	AA	0.260	88	12/28/2016
313385AC0	52882	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,997,930.00	2,997,577.50	0.285	AA	0.285	94	01/03/2017
313385BA3	52883	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,997,435.00	2,996,796.67	0.310	AA	0.310	116	01/25/2017
313384U49	52884	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,998,245.00	2,997,952.50	0.270	AA	0.270	83	12/23/2016
313384U80	52886	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,998,158.00	2,997,930.00	0.270	AA	0.270	87	12/27/2016
313384U49	52887	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,998,245.00	2,998,020.00	0.270	AA	0.270	83	12/23/2016

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384U31	52888	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,998,266.00	2,998,115.01	0.260	AA	0.260	82	12/22/2016
313384U80	52889	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,998,158.00	2,997,930.00	0.270	AA	0.270	87	12/27/2016
313384U80	52890	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,998,158.00	2,997,930.00	0.270	AA	0.270	87	12/27/2016
313384U31	52891	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,998,266.00	2,998,115.00	0.260	AA	0.260	82	12/22/2016
313384U31	52892	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,998,266.00	2,998,115.00	0.260	AA	0.260	82	12/22/2016
313384U31	52893	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,998,266.00	2,998,115.00	0.260	AA	0.260	82	12/22/2016
313384S26	52894	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,998,635.00	2,998,447.50	0.270	AA	0.270	65	12/05/2016
313384S34	52895	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,998,614.00	2,998,425.00	0.270	AA	0.270	66	12/06/2016
313384T25	52896	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,998,461.00	2,998,203.33	0.280	AA	0.280	73	12/13/2016
313384S26	52898	Federal Home Loan Discount		09/28/2016	3,000,000.00	2,998,635.00	2,998,470.00	0.270	AA	0.270	65	12/05/2016
313384S26	52899	Federal Home Loan Discount		09/28/2016	3,000,000.00	2,998,635.00	2,998,470.00	0.270	AA	0.270	65	12/05/2016
313385AE6	52900	Federal Home Loan Discount		09/29/2016	3,000,000.00	2,997,885.00	2,997,590.83	0.295	AA	0.295	96	01/05/2017
313396L43	52692	FREDDIE DISCOUNT		03/30/2016	3,000,000.00	2,999,730.00	2,992,860.00	0.420	AA	0.430	19	10/20/2016
313396S20	52786	FREDDIE DISCOUNT		06/22/2016	3,000,000.00	2,998,635.00	2,994,328.33	0.410	AA	0.411	65	12/05/2016
313588R64	52750	Fannie Mae Discount		05/19/2016	3,000,000.00	2,998,722.00	2,991,751.68	0.505	AA	0.517	61	12/01/2016
Subtotal and Average			304,948,354.07		318,723,000.00	318,613,833.50	318,205,044.24			0.393	52	
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,037,386.00	1,998,940.95	2.200	A	2.193	884	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,999,738.00	1,997,260.65	1.125	AA	1.212	493	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	3,013,497.00	2,998,853.20	1.750	AA	1.741	965	05/24/2019
Subtotal and Average			6,994,937.86		7,000,000.00	7,050,621.00	6,995,054.80			1.719	807	
Money Market												
SYS52411	52411	Fidelity Inst Government			73,000,000.00	73,000,000.00	73,000,000.00	0.310	AAA	0.306	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			58,000,000.00	58,000,000.00	58,000,000.00	0.300	AAA	0.296	1	
Subtotal and Average			135,167,193.90		131,000,000.00	131,000,000.00	131,000,000.00			0.301	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,019,892.08	65,000,000.00	0.634		0.625	1	
Subtotal and Average			65,000,000.00		65,000,000.00	65,019,892.08	65,000,000.00			0.625	1	

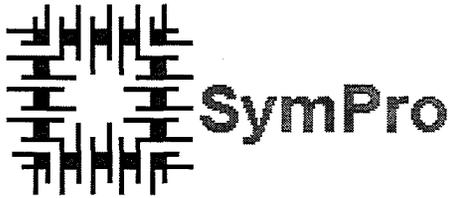
**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
September 30, 2016**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Negotiable CD's												
62478TPG8	52670	MUFG Union Bank NA		03/21/2016	3,000,000.00	3,000,336.00	3,000,000.00	0.750	A-1	0.750	10	10/11/2016
62478TRY7	52799	MUFG Union Bank NA		06/29/2016	3,000,000.00	3,000,222.00	3,000,000.00	0.530	A-1	0.530	17	10/18/2016
62478TSJ9	52822	MUFG Union Bank NA		07/28/2016	3,000,000.00	3,000,327.00	3,000,000.00	0.600	A-1	0.600	61	12/01/2016
62478TSQ3	52832	MUFG Union Bank NA		08/17/2016	3,000,000.00	3,000,054.00	3,000,000.00	0.420	A-1	0.420	16	10/17/2016
62478TSY6	52876	MUFG Union Bank NA		09/20/2016	3,000,000.00	3,000,135.00	3,000,000.00	0.440	A-1	0.440	31	11/01/2016
Subtotal and Average			14,200,000.00		15,000,000.00	15,001,074.00	15,000,000.00			0.548	27	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,265,320.00	3,244,310.45	5.000	AA	1.115	791	12/01/2018
Subtotal and Average			3,248,852.12		3,000,000.00	3,265,320.00	3,244,310.45			1.115	791	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	731,710.00	729,424.83	5.000	A	1.016	396	11/01/2017
Subtotal and Average			730,518.83		700,000.00	731,710.00	729,424.83			1.016	396	
Total and Average			669,839,113.80		680,423,000.00	680,771,199.58	680,124,131.14			0.536	150	



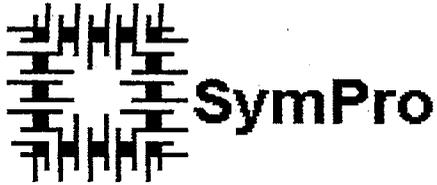
**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
September 30, 2016**

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		1,291.67	1,291.67				0
				Subtotal		1,291.67	1,291.67				
		Total Cash and Investments	669,839,113.80		680,423,000.00	680,772,491.25	680,125,422.81			0.536	150



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

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(10/01/2016 - 10/01/2016)	5 Maturities	0 Payments	196,000,000.00	28.81%	196,000,000.00	196,019,892.08
Aging Interval:	1 - 30 days	(10/02/2016 - 10/31/2016)	39 Maturities	0 Payments	117,723,000.00	17.30%	117,551,028.88	117,717,165.50
Aging Interval:	31 - 90 days	(11/01/2016 - 12/30/2016)	68 Maturities	0 Payments	204,000,000.00	29.98%	203,703,278.84	203,928,750.00
Aging Interval:	91 - 180 days	(12/31/2016 - 03/30/2017)	11 Maturities	0 Payments	33,000,000.00	4.85%	32,953,186.00	32,980,740.00
Aging Interval:	181 - 360 days	(03/31/2017 - 09/26/2017)	4 Maturities	0 Payments	12,000,000.00	1.76%	11,996,317.25	12,021,783.00
Aging Interval:	361 - 1080 days	(09/27/2017 - 09/16/2019)	38 Maturities	0 Payments	111,700,000.00	16.42%	111,920,320.17	112,103,358.00
Aging Interval:	1081 days and after	(09/17/2019 -)	2 Maturities	0 Payments	6,000,000.00	0.88%	6,000,000.00	5,999,511.00
			Total for	167 Investments	0 Payments	100.00	680,124,131.14	680,771,199.58



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
August 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	134,000,000.00	134,052,513.00	133,948,145.52	19.95	914	535	0.927	0.940
Federal Agency Issues - Discount	321,923,000.00	321,746,341.89	321,343,102.00	47.87	143	60	0.422	0.428
Medium Term Notes	7,000,000.00	7,071,651.00	6,994,812.86	1.04	1,308	837	1.719	1.743
Money Market	125,015,816.87	125,015,816.87	125,015,816.87	18.62	1	1	0.288	0.292
Local Agency Investment Funds	65,000,000.00	65,000,000.00	65,000,000.00	9.68	1	1	0.606	0.614
Negotiable CD's	15,000,000.00	15,000,567.00	15,000,000.00	2.23	121	47	0.569	0.577
California State-GOB	3,000,000.00	3,288,510.00	3,253,707.01	0.48	1,710	821	1.115	1.131
State of California Revenue Bonds	700,000.00	735,490.00	731,688.28	0.11	1,442	426	1.016	1.031
Investments	671,638,816.87	671,910,889.76	671,287,272.54	100.00%	277	150	0.536	0.544
Cash and Accrued Interest								
Accrued Interest at Purchase		416.67	416.67					
Subtotal		416.67	416.67					
Total Cash and Investments	671,638,816.87	671,911,306.43	671,287,689.21		277	150	0.536	0.544

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	293,798.67	664,131.85
Average Daily Balance	654,182,004.05	686,828,370.70
Effective Rate of Return	0.53%	0.57%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
August 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												
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	2,998,470.00	2,999,731.08	0.820	AA	0.816	467	12/12/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,011,226.00	2,999,313.33	1.160	AA	1.164	417	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	3,000,207.00	2,983,393.43	1.240	AA	1.480	803	11/13/2018
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	2,998,410.00	3,000,000.00	0.810	AA	0.799	392	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,996,478.00	3,000,000.00	0.730	AA	0.720	407	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,998,470.00	2,987,768.05	0.820	AA	1.127	467	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,990,607.00	3,000,000.00	1.000	AA	0.986	858	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,990,607.00	2,999,716.42	1.000	AA	0.990	858	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,991,498.00	3,000,000.00	0.880	AA	0.868	685	07/18/2018
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	5,001,870.00	4,998,848.34	0.875	AA	0.875	564	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	3,001,038.00	3,000,000.00	1.050	AA	1.036	757	09/28/2018
3130A7QR9	52700	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	3,000,144.00	2,999,931.78	0.450	AA	0.466	36	10/07/2016
3130A7QR9	52701	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	3,000,144.00	2,999,931.82	0.450	AA	0.466	36	10/07/2016
3130A3HG2	52726	FEDERAL HOME LOAN BANK		04/22/2016	3,000,000.00	3,001,098.00	3,000,927.51	0.625	AA	0.473	78	11/18/2016
3130A7UH6	52738	FEDERAL HOME LOAN BANK		04/26/2016	3,000,000.00	3,000,501.00	2,999,951.42	0.480	AA	0.484	55	10/26/2016
3130A8L35	52791	FEDERAL HOME LOAN BANK		06/24/2016	3,000,000.00	3,000,327.00	3,000,000.00	0.750	AA	0.740	322	07/20/2017
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,985,276.00	2,994,201.55	0.625	AA	0.716	705	08/07/2018
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,999,022.00	3,000,000.00	1.150	AA	1.134	659	06/22/2018
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	3,001,143.00	2,999,975.16	0.625	AA	0.709	61	11/01/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,008,736.00	2,998,295.79	1.000	AA	1.055	301	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,004,914.00	3,000,000.00	0.700	AA	0.690	120	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP		09/29/2014	3,000,000.00	3,000,729.00	3,000,000.00	0.650	AA	0.641	28	09/29/2016
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,999,244.00	3,000,000.00	0.800	AA	0.789	421	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,997,909.00	3,000,000.00	0.750	AA	0.740	421	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	3,001,338.00	3,000,000.00	0.700	AA	0.690	330	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,998,407.00	3,000,000.00	1.150	AA	1.132	816	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,001,320.00	3,000,000.00	1.050	AA	1.036	543	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,001,320.00	3,000,000.00	1.050	AA	1.036	543	02/26/2018
3134G8X79	52698	FEDERAL HOME LOAN MTG CORP		04/04/2016	3,000,000.00	3,000,036.00	3,000,000.00	0.750	AA	0.740	1,128	10/04/2019
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,994,351.00	2,986,229.39	0.750	AA	1.088	585	04/09/2018
3134G9DB0	52742	FEDERAL HOME LOAN MTG CORP		04/29/2016	3,000,000.00	2,999,823.00	3,000,000.00	0.875	AA	0.853	970	04/29/2019
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	3,000,081.00	3,000,000.00	1.050	AA	1.036	848	12/28/2018
3134G96M4	52846	FEDERAL HOME LOAN MTG CORP		08/24/2016	3,000,000.00	2,998,365.00	3,000,000.00	0.750	AA	1.260	722	08/24/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,993,730.00	3,000,000.00	1.000	AA	0.986	726	08/28/2018
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,009,420.00	3,002,429.78	1.250	AA	1.036	151	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,066,696.00	2,993,006.27	1.875	AA	1.948	901	02/19/2019

Data Updated: SET_PORT: 10/06/2016 13:03

Run Date: 10/06/2016 - 13:03

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0
Report Ver: 7.3.3a

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
August 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												
3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,000,018.00	3,000,000.00	0.750	AA	0.699	757	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,000,018.00	3,000,000.00	0.750	AA	0.699	757	09/28/2018
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,001,065.00	3,000,000.00	0.750	AA	0.740	908	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,001,065.00	3,000,000.00	0.750	AA	1.713	908	02/26/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,992,311.00	2,998,600.00	0.900	AA	0.913	680	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,992,311.00	2,998,600.00	0.900	AA	0.913	680	07/13/2018
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,014,148.00	2,997,564.47	1.250	AA	1.350	258	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,008,622.00	2,999,729.93	1.000	AA	0.995	393	09/29/2017
Subtotal and Average			133,075,970.62		134,000,000.00	134,052,513.00	133,948,145.52			0.927	535	
Federal Agency Issues - Discount												
313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,999,436.00	2,987,225.00	0.420	AA	0.428	26	09/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,997,309.00	2,976,333.33	0.800	AA	0.818	95	12/05/2016
313384F38	52662	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,999,826.00	2,992,265.00	0.510	AA	0.511	8	09/09/2016
313384F38	52663	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,999,826.00	2,992,189.17	0.515	AA	0.516	8	09/09/2016
313384F87	52664	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,999,718.00	2,991,506.67	0.560	AA	0.562	13	09/14/2016
313384F87	52665	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,999,718.00	2,991,430.83	0.565	AA	0.567	13	09/14/2016
313384F38	52666	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,999,826.00	2,992,583.33	0.500	AA	0.501	8	09/09/2016
313384G94	52677	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,523.00	2,992,541.67	0.500	AA	0.501	22	09/23/2016
313384H85	52678	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,373.00	2,992,405.00	0.490	AA	0.502	29	09/30/2016
313384J67	52679	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,124.00	2,992,800.00	0.450	AA	0.461	35	10/06/2016
313384R35	52680	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,997,726.00	2,989,791.67	0.500	AA	0.511	88	11/28/2016
313384K40	52682	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,974.00	2,992,575.00	0.450	AA	0.461	41	10/12/2016
313384K65	52684	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,926.00	2,992,500.00	0.450	AA	0.460	43	10/14/2016
313384L49	52686	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,998,776.00	2,992,312.50	0.450	AA	0.460	49	10/20/2016
313384K99	52690	Federal Home Loan Discount		03/29/2016	1,723,000.00	1,722,340.09	1,717,972.67	0.520	AA	0.532	46	10/17/2016
313384E88	52691	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,999,892.00	2,993,828.33	0.460	AA	0.461	5	09/06/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,997,423.00	2,989,750.00	0.500	AA	0.511	91	12/01/2016
313384L31	52695	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,998,800.00	2,992,387.50	0.450	AA	0.460	48	10/19/2016
313384J42	52696	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,999,175.00	2,992,908.75	0.465	AA	0.474	33	10/04/2016
313384J42	52697	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,999,175.00	2,992,908.75	0.465	AA	0.474	33	10/04/2016
313384K40	52702	Federal Home Loan Discount		04/13/2016	3,000,000.00	2,998,974.00	2,993,281.17	0.443	AA	0.444	41	10/12/2016
313384K65	52708	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,998,926.00	2,992,841.33	0.472	AA	0.473	43	10/14/2016
313384L56	52709	Federal Home Loan Discount		04/15/2016	5,000,000.00	4,997,915.00	4,987,400.00	0.480	AA	0.489	50	10/21/2016
313384K40	52717	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,998,974.00	2,993,362.50	0.450	AA	0.451	41	10/12/2016
313384L31	52722	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,998,800.00	2,993,363.34	0.440	AA	0.441	48	10/19/2016

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
August 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												
313384L56	52724	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,998,749.00	2,993,144.67	0.452	AA	0.453	50	10/21/2016
313384L56	52725	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,998,749.00	2,993,144.67	0.452	AA	0.453	50	10/21/2016
313384N96	52730	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,998,191.00	2,992,703.33	0.440	AA	0.448	70	11/10/2016
313384P94	52731	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,997,984.00	2,991,720.00	0.480	AA	0.489	78	11/18/2016
313384P94	52732	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,997,984.00	2,991,720.00	0.480	AA	0.489	78	11/18/2016
313384Q44	52733	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,997,906.00	2,991,600.00	0.480	AA	0.489	81	11/21/2016
313384Q51	52734	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,997,882.00	2,991,560.00	0.480	AA	0.489	82	11/22/2016
313384P94	52735	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,997,984.00	2,991,720.00	0.480	AA	0.489	78	11/18/2016
313384G60	52739	Federal Home Loan Discount		04/27/2016	3,000,000.00	2,999,589.00	2,995,072.50	0.405	AA	0.406	19	09/20/2016
313384M48	52743	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,998,575.00	2,993,175.00	0.450	AA	0.451	57	10/28/2016
313384N39	52744	Federal Home Loan Discount		05/06/2016	3,000,000.00	2,998,347.00	2,993,099.17	0.455	AA	0.456	64	11/04/2016
313384P52	52745	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,998,089.00	2,993,124.17	0.446	AA	0.457	74	11/14/2016
313384M97	52747	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,998,398.00	2,993,656.67	0.440	AA	0.441	62	11/02/2016
313384L49	52748	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,998,776.00	2,994,670.00	0.410	AA	0.411	49	10/20/2016
313384K99	52749	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,998,851.00	2,994,772.50	0.410	AA	0.411	46	10/17/2016
313384N70	52751	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,998,242.00	2,992,935.83	0.490	AA	0.491	68	11/08/2016
313384N62	52752	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,998,269.00	2,992,976.67	0.490	AA	0.491	67	11/07/2016
313384P78	52755	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,998,038.00	2,992,477.50	0.510	AA	0.511	76	11/16/2016
313384L80	52756	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,998,674.00	2,993,455.00	0.510	AA	0.511	53	10/24/2016
313384Q69	52758	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,997,855.00	2,991,658.33	0.550	AA	0.552	83	11/23/2016
313384Q69	52762	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,997,855.00	2,991,810.00	0.540	AA	0.541	83	11/23/2016
313384Q69	52763	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,997,855.00	2,991,324.67	0.572	AA	0.574	83	11/23/2016
313384S91	52764	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,997,111.00	2,990,000.00	0.600	AA	0.614	102	12/12/2016
313384L80	52765	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,998,674.00	2,993,456.67	0.520	AA	0.521	53	10/24/2016
313384P60	52766	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,998,062.00	2,991,758.33	0.575	AA	0.577	75	11/15/2016
313384E47	52769	Federal Home Loan Discount		06/01/2016	3,000,000.00	2,999,979.00	2,996,435.00	0.460	AA	0.461	1	09/02/2016
313384G86	52771	Federal Home Loan Discount		06/03/2016	3,000,000.00	2,999,544.00	2,995,652.50	0.470	AA	0.471	21	09/22/2016
313384H44	52774	Federal Home Loan Discount		06/16/2016	3,200,000.00	3,199,420.80	3,196,464.00	0.390	AA	0.390	25	09/26/2016
313384E96	52780	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,999,871.00	2,997,595.00	0.370	AA	0.370	6	09/07/2016
313384S91	52788	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,997,111.00	2,992,976.67	0.490	AA	0.491	102	12/12/2016
313384S91	52789	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,997,111.00	2,992,976.67	0.490	AA	0.491	102	12/12/2016
313384H85	52793	Federal Home Loan Discount		06/27/2016	3,000,000.00	2,999,373.00	2,996,991.67	0.380	AA	0.380	29	09/30/2016
313384H85	52794	Federal Home Loan Discount		06/27/2016	3,000,000.00	2,999,373.00	2,996,991.67	0.380	AA	0.380	29	09/30/2016
313384J59	52795	Federal Home Loan Discount		06/28/2016	3,000,000.00	2,999,151.00	2,996,865.00	0.380	AA	0.380	34	10/05/2016
313384F79	52797	Federal Home Loan Discount		06/28/2016	3,000,000.00	2,999,739.00	2,997,690.00	0.360	AA	0.360	12	09/13/2016
313384P78	52800	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,998,038.00	2,995,333.33	0.400	AA	0.401	76	11/16/2016

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
August 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												
313384J59	52801	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,999,151.00	2,996,978.33	0.370	AA	0.370	34	10/05/2016
313384N62	52803	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,998,269.00	2,995,883.33	0.380	AA	0.381	67	11/07/2016
313384G78	52806	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,999,568.00	2,997,717.50	0.330	AA	0.330	20	09/21/2016
313384K32	52807	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,999,001.00	2,996,867.08	0.365	AA	0.365	40	10/11/2016
313384L31	52820	Federal Home Loan Discount		07/25/2016	3,000,000.00	2,998,800.00	2,997,491.67	0.350	AA	0.350	48	10/19/2016
313384S42	52821	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,997,252.00	2,995,930.00	0.370	AA	0.371	97	12/07/2016
313384Q85	52823	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,997,804.00	2,996,300.00	0.370	AA	0.370	85	11/25/2016
313384K65	52824	Federal Home Loan Discount		08/11/2016	3,000,000.00	2,998,926.00	2,998,480.00	0.285	AA	0.285	43	10/14/2016
313384L49	52825	Federal Home Loan Discount		08/15/2016	3,000,000.00	2,998,776.00	2,998,350.00	0.300	AA	0.300	49	10/20/2016
313384L49	52826	Federal Home Loan Discount		08/15/2016	3,000,000.00	2,998,776.00	2,998,350.00	0.300	AA	0.300	49	10/20/2016
313384T41	52827	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,997,024.00	2,996,500.00	0.350	AA	0.350	105	12/15/2016
313384P78	52828	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,998,038.00	2,997,497.49	0.330	AA	0.330	76	11/16/2016
313384K65	52829	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,998,926.00	2,998,574.17	0.295	AA	0.295	43	10/14/2016
313384L49	52830	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,998,776.00	2,998,400.00	0.300	AA	0.300	49	10/20/2016
313384L49	52831	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,998,776.00	2,998,400.00	0.300	AA	0.300	49	10/20/2016
313384T25	52834	Federal Home Loan Discount		08/18/2016	3,000,000.00	2,997,081.00	2,996,587.50	0.350	AA	0.350	103	12/13/2016
313384G86	52835	Federal Home Loan Discount		08/18/2016	3,000,000.00	2,999,544.00	2,999,197.92	0.275	AA	0.275	21	09/22/2016
313384G86	52836	Federal Home Loan Discount		08/19/2016	3,000,000.00	2,999,544.00	2,999,206.67	0.280	AA	0.280	21	09/22/2016
313384G86	52837	Federal Home Loan Discount		08/19/2016	3,000,000.00	2,999,544.00	2,999,220.83	0.275	AA	0.275	21	09/22/2016
313385BZ8	52839	Federal Home Loan Discount		08/19/2016	3,000,000.00	2,993,802.00	2,992,871.67	0.470	AA	0.471	169	02/17/2017
313384G60	52840	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,999,589.00	2,999,323.33	0.280	AA	0.280	19	09/20/2016
313384Q51	52842	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,997,882.00	2,997,470.00	0.330	AA	0.330	82	11/22/2016
313385AT3	52843	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,995,368.00	2,995,281.67	0.380	AA	0.381	139	01/18/2017
313384T82	52844	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,996,913.00	2,996,529.17	0.350	AA	0.350	109	12/19/2016
313384F79	52845	Federal Home Loan Discount		08/23/2016	3,000,000.00	2,999,739.00	2,999,492.50	0.290	AA	0.290	12	09/13/2016
313385BA3	52847	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,995,134.00	2,994,417.50	0.435	AA	0.436	146	01/25/2017
313384Q69	52848	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,997,855.00	2,997,421.67	0.340	AA	0.340	83	11/23/2016
313385BA3	52849	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,995,134.00	2,994,417.50	0.435	AA	0.436	146	01/25/2017
313385CE4	52850	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,993,619.00	2,992,871.67	0.470	AA	0.471	174	02/22/2017
313385BA3	52851	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,995,134.00	2,994,453.75	0.435	AA	0.436	146	01/25/2017
313384U98	52852	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,996,658.00	2,996,354.17	0.350	AA	0.350	118	12/28/2016
313384U31	52853	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,996,826.00	2,996,529.17	0.350	AA	0.350	112	12/22/2016
313384S42	52854	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,997,252.00	2,997,140.00	0.330	AA	0.330	97	12/07/2016
313384Q51	52855	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,997,882.00	2,997,515.42	0.335	AA	0.335	82	11/22/2016
313385AY2	52856	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,995,200.00	2,994,966.67	0.400	AA	0.401	144	01/23/2017
313384Q51	52857	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,997,882.00	2,997,515.42	0.335	AA	0.335	82	11/22/2016

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

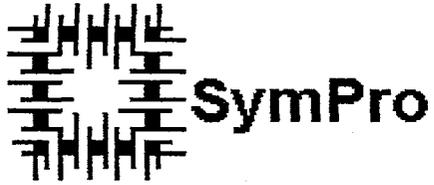
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384Q51	52860	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,997,882.00	2,997,515.42	0.335	AA	0.335	82	11/22/2016
313384M22	52861	Federal Home Loan Discount		08/26/2016	3,000,000.00	2,998,626.00	2,998,500.42	0.295	AA	0.295	55	10/26/2016
313384L98	52862	Federal Home Loan Discount		08/26/2016	3,000,000.00	2,998,650.00	2,998,525.00	0.295	AA	0.295	54	10/25/2016
313384G60	52863	Federal Home Loan Discount		08/29/2016	3,000,000.00	2,999,589.00	2,999,486.67	0.280	AA	0.280	19	09/20/2016
313384G60	52864	Federal Home Loan Discount		08/29/2016	3,000,000.00	2,999,589.00	2,999,486.67	0.280	AA	0.280	19	09/20/2016
313384G60	52865	Federal Home Loan Discount		08/29/2016	3,000,000.00	2,999,589.00	2,999,486.67	0.280	AA	0.280	19	09/20/2016
313384G60	52866	Federal Home Loan Discount		08/29/2016	3,000,000.00	2,999,589.00	2,999,486.67	0.280	AA	0.280	19	09/20/2016
313398L43	52692	FREDDIE DISCOUNT		03/30/2016	3,000,000.00	2,998,776.00	2,992,860.00	0.420	AA	0.430	49	10/20/2016
313396S20	52786	FREDDIE DISCOUNT		06/22/2016	3,000,000.00	2,997,309.00	2,994,328.33	0.410	AA	0.411	95	12/05/2016
313588R64	52750	Fannie Mae Discount		05/19/2016	3,000,000.00	2,997,423.00	2,991,751.68	0.505	AA	0.517	91	12/01/2016
Subtotal and Average			304,214,819.43		321,923,000.00	321,746,341.89	321,343,102.00			0.422	60	
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,035,958.00	1,998,904.56	2.200	A	2.193	914	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	2,004,706.00	1,997,091.20	1.125	AA	1.212	523	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	3,030,987.00	2,998,817.10	1.750	AA	1.741	995	05/24/2019
Subtotal and Average			6,994,699.70		7,000,000.00	7,071,651.00	6,994,812.86			1.719	837	
Money Market												
SYS52411	52411	Fidelity Inst Government			72,015,816.87	72,015,816.87	72,015,816.87	0.300	AAA	0.296	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			53,000,000.00	53,000,000.00	53,000,000.00	0.280	AAA	0.276	1	
Subtotal and Average			127,454,052.24		125,015,816.87	125,015,816.87	125,015,816.87			0.288	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,000,000.00	65,000,000.00	0.614		0.606	1	
Subtotal and Average			65,000,000.00		65,000,000.00	65,000,000.00	65,000,000.00			0.606	1	
Negotiable CD's												
62478TPG8	52670	MJFG Union Bank NA		03/21/2016	3,000,000.00	3,001,197.00	3,000,000.00	0.750	A-1	0.750	40	10/11/2016
62478TRG6	52768	MJFG Union Bank NA		06/01/2016	3,000,000.00	3,000,198.00	3,000,000.00	0.550	A-1	0.550	11	09/12/2016
62478TRY7	52799	MJFG Union Bank NA		06/29/2016	3,000,000.00	3,000,405.00	3,000,000.00	0.530	A-1	0.530	47	10/18/2016
62478TSJ9	52822	MJFG Union Bank NA		07/28/2016	3,000,000.00	2,998,785.00	3,000,000.00	0.600	A-1	0.600	91	12/01/2016
62478TSQ3	52832	MJFG Union Bank NA		08/17/2016	3,000,000.00	2,999,982.00	3,000,000.00	0.420	A-1	0.414	46	10/17/2016

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
August 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			13,451,612.90		15,000,000.00	15,000,567.00	15,000,000.00			0.569	47	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,288,510.00	3,253,707.01	5.000	AA	1.115	821	12/01/2018
Subtotal and Average			3,258,102.17		3,000,000.00	3,288,510.00	3,253,707.01			1.115	821	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	735,490.00	731,688.28	5.000	A	1.016	426	11/01/2017
Subtotal and Average			732,746.99		700,000.00	735,490.00	731,688.28			1.016	426	
Total and Average			654,182,004.05		671,638,816.87	671,910,889.76	671,287,272.54			0.536	150	

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

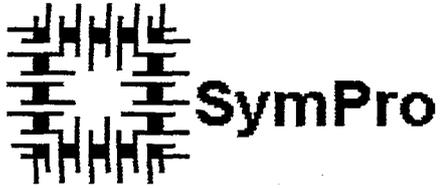
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		416.67	416.67				0
				Subtotal		416.67	416.67				
		Total Cash and Investments	654,182,004.05		671,638,816.87	671,911,306.43	671,287,689.21			0.536	150



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(09/01/2016 - 09/01/2016)	5 Maturities	0 Payments	190,015,816.87	28.29%	190,015,816.87	190,015,816.87
Aging Interval:	1 - 30 days	(09/02/2016 - 10/01/2016)	29 Maturities	0 Payments	87,200,000.00	12.98%	87,090,972.77	87,190,837.80
Aging Interval:	31 - 90 days	(10/02/2016 - 11/30/2016)	67 Maturities	0 Payments	201,723,000.00	30.03%	201,389,879.80	201,637,851.09
Aging Interval:	91 - 180 days	(12/01/2016 - 02/28/2017)	24 Maturities	0 Payments	72,000,000.00	10.72%	71,865,396.90	71,936,313.00
Aging Interval:	181 - 360 days	(03/01/2017 - 08/27/2017)	4 Maturities	0 Payments	12,000,000.00	1.79%	11,995,860.26	12,024,549.00
Aging Interval:	361 - 1080 days	(08/28/2017 - 08/17/2019)	36 Maturities	0 Payments	105,700,000.00	15.74%	105,929,345.94	106,105,486.00
Aging Interval:	1081 days and after	(08/18/2019 -)	1 Maturities	0 Payments	3,000,000.00	0.45%	3,000,000.00	3,000,036.00
Total for			166 Investments	0 Payments		100.00	671,287,272.54	671,910,889.76



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
July 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	137,000,000.00	137,163,805.00	136,945,354.91	20.90	951	548	0.914	0.926
Federal Agency Issues - Discount	300,923,000.00	300,747,785.70	300,340,862.38	45.83	152	65	0.440	0.446
Medium Term Notes	7,000,000.00	7,094,323.00	6,994,570.92	1.07	1,308	868	1.719	1.743
Money Market	127,110,000.00	127,110,000.00	127,110,000.00	19.39	1	1	0.409	0.415
Local Agency Investment Funds	65,000,000.00	65,000,000.00	65,000,000.00	9.92	1	1	0.580	0.588
Negotiable CD's	15,000,000.00	14,999,541.00	15,000,000.00	2.29	130	63	0.598	0.606
California State-GOB	3,000,000.00	3,306,870.00	3,263,103.56	0.50	1,710	852	1.115	1.131
State of California Revenue Bonds	700,000.00	738,570.00	733,951.72	0.11	1,442	457	1.016	1.031
Investments	655,733,000.00	656,160,894.70	655,387,843.49	100.00%	296	160	0.568	0.576

Cash and Accrued Interest								
Accrued Interest at Purchase		4,016.67	4,016.67					
Subtotal		4,016.67	4,016.67					
Total Cash and Investments	655,733,000.00	656,164,911.37	655,391,860.16		296	160	0.568	0.576

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	370,333.18	370,333.18
Average Daily Balance	719,474,737.34	719,474,737.34
Effective Rate of Return	0.61%	0.61%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
July 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	3,000,006.00	2,999,768.52	0.700	AA	0.702	253	04/11/2017
3133EC7A6	52044	FEDERAL FARM CREDIT BANK		12/12/2012	3,000,000.00	3,000,015.00	2,999,713.58	0.820	AA	0.816	498	12/12/2017
3133ECAK0	52082	FEDERAL FARM CREDIT BANK		01/04/2013	3,000,000.00	3,000,039.00	2,999,592.15	0.670	AA	0.682	231	03/20/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,017,175.00	2,999,263.33	1.160	AA	1.164	448	10/23/2017
3133EA7H5	52355	FEDERAL FARM CREDIT BANK		11/14/2014	3,000,000.00	3,000,000.00	2,982,764.39	1.240	AA	1.480	834	11/13/2018
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	3,000,012.00	3,000,000.00	0.810	AA	0.799	423	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,995,353.00	3,000,000.00	0.730	AA	0.720	438	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	3,000,015.00	2,986,972.04	0.820	AA	1.127	498	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,998,953.00	3,000,000.00	1.000	AA	0.986	889	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,998,953.00	2,999,708.37	1.000	AA	0.990	889	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,998,155.00	3,000,000.00	0.880	AA	0.868	716	07/18/2018
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	5,010,250.00	4,998,788.42	0.875	AA	0.875	595	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	3,003,552.00	3,000,000.00	1.050	AA	1.036	788	09/28/2018
3130A7QR9	52700	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	3,000,264.00	2,999,874.93	0.450	AA	0.466	67	10/07/2016
3130A7QR9	52701	FEDERAL HOME LOAN BANK		04/08/2016	3,000,000.00	3,000,264.00	2,999,875.01	0.450	AA	0.466	67	10/07/2016
3130A3HG2	52726	FEDERAL HOME LOAN BANK		04/22/2016	3,000,000.00	3,001,914.00	3,001,288.88	0.625	AA	0.473	109	11/18/2016
3130A7UH6	52738	FEDERAL HOME LOAN BANK		04/26/2016	3,000,000.00	3,000,759.00	2,999,924.92	0.480	AA	0.484	86	10/26/2016
3130A8L35	52791	FEDERAL HOME LOAN BANK		06/24/2016	3,000,000.00	3,001,026.00	3,000,000.00	0.750	AA	0.740	353	07/20/2017
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,988,843.00	2,993,951.62	0.625	AA	0.716	736	08/07/2018
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	3,002,214.00	3,000,000.00	1.150	AA	1.134	690	06/22/2018
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	3,001,821.00	2,999,962.73	0.625	AA	0.709	92	11/01/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,010,245.00	2,998,124.23	1.000	AA	1.055	332	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,006,414.00	3,000,000.00	0.700	AA	0.690	151	12/30/2016
3134G5JE6	52341	FEDERAL HOME LOAN MTG CORP		09/29/2014	3,000,000.00	3,001,269.00	3,000,000.00	0.650	AA	0.641	59	09/29/2016
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	3,000,744.00	3,000,000.00	0.800	AA	0.789	452	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	3,002,391.00	3,000,000.00	0.750	AA	0.740	452	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	3,002,340.00	3,000,000.00	0.700	AA	0.690	361	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,624.00	3,000,000.00	1.150	AA	1.132	847	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,819.00	3,000,000.00	1.050	AA	1.036	574	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,819.00	3,000,000.00	1.050	AA	1.036	574	02/26/2018
3134G8LT4	52694	FEDERAL HOME LOAN MTG CORP		03/30/2016	3,000,000.00	3,000,225.00	3,000,000.00	1.200	AA	1.183	753	08/24/2018
3134G8X79	52698	FEDERAL HOME LOAN MTG CORP		04/04/2016	3,000,000.00	3,000,813.00	3,000,000.00	0.750	AA	0.740	1,159	10/04/2019
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,999,178.00	2,996,033.68	0.750	AA	1.088	616	04/09/2018
3134G9DB0	52742	FEDERAL HOME LOAN MTG CORP		04/29/2016	3,000,000.00	3,000,759.00	3,000,000.00	0.875	AA	0.853	1,001	04/29/2019
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	3,000,741.00	3,000,000.00	1.050	AA	1.036	879	12/28/2018
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,011,658.00	3,002,919.00	1.250	AA	1.036	182	01/30/2017

Data Updated: SET_PORT: 10/06/2016 13:02

Run Date: 10/06/2016 - 13:02

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
July 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	3,079,497.00	2,992,770.00	1.875	AA	1.948	932	02/19/2019
3136G2NZ6	52534	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,000,564.00	3,000,000.00	0.750	AA	0.699	788	09/28/2018
3136G2NZ6	52535	FEDERAL NATIONAL MORTGAGE		09/30/2015	3,000,000.00	3,000,564.00	3,000,000.00	0.750	AA	0.699	788	09/28/2018
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,000,573.00	3,000,000.00	0.750	AA	0.740	939	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,000,573.00	3,000,000.00	0.750	AA	1.713	939	02/26/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,998,374.00	2,998,537.50	0.900	AA	0.913	711	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,998,374.00	2,998,537.50	0.900	AA	0.913	711	07/13/2018
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,015,933.00	2,997,279.06	1.250	AA	1.350	289	05/17/2017
3137EADLO	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,010,731.00	2,999,709.05	1.000	AA	0.995	424	09/29/2017
Subtotal and Average			142,143,001.74		137,000,000.00	137,163,805.00	136,945,354.91			0.914	548	
Federal Agency Issues - Discount												
313384H51	52531	Federal Home Loan Discount		09/28/2015	3,000,000.00	2,998,809.00	2,987,225.00	0.420	AA	0.428	57	09/27/2016
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,995,800.00	2,976,333.33	0.800	AA	0.818	126	12/05/2016
313384D89	52636	Federal Home Loan Discount		01/22/2016	3,000,000.00	2,999,565.00	2,989,916.67	0.550	AA	0.559	28	08/29/2016
313384D30	52654	Federal Home Loan Discount		02/24/2016	3,000,000.00	2,999,541.00	2,992,568.33	0.490	AA	0.491	23	08/24/2016
313384F38	52662	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,999,184.00	2,992,265.00	0.510	AA	0.511	39	09/09/2016
313384F38	52663	Federal Home Loan Discount		03/11/2016	3,000,000.00	2,999,184.00	2,992,189.17	0.515	AA	0.516	39	09/09/2016
313384F87	52664	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,999,079.00	2,991,506.67	0.560	AA	0.562	44	09/14/2016
313384F87	52665	Federal Home Loan Discount		03/16/2016	3,000,000.00	2,999,079.00	2,991,430.83	0.565	AA	0.567	44	09/14/2016
313384F38	52666	Federal Home Loan Discount		03/15/2016	3,000,000.00	2,999,184.00	2,992,583.33	0.500	AA	0.501	39	09/09/2016
313384B73	52675	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,999,781.00	2,995,173.75	0.405	AA	0.406	11	08/12/2016
313384C23	52676	Federal Home Loan Discount		03/22/2016	3,000,000.00	2,999,781.00	2,995,072.50	0.405	AA	0.406	14	08/15/2016
313384G94	52677	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,890.00	2,992,541.67	0.500	AA	0.501	53	09/23/2016
313384H85	52678	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,500.00	2,992,405.00	0.490	AA	0.502	60	09/30/2016
313384J67	52679	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,266.00	2,992,800.00	0.450	AA	0.461	66	10/06/2016
313384R35	52680	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,996,331.00	2,989,791.67	0.500	AA	0.511	119	11/28/2016
313384C49	52681	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,679.00	2,994,793.33	0.440	AA	0.441	16	08/17/2016
313384K40	52682	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,110.00	2,992,575.00	0.450	AA	0.461	72	10/12/2016
313384K65	52684	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,998,056.00	2,992,500.00	0.450	AA	0.460	74	10/14/2016
313384L49	52686	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,997,900.00	2,992,312.50	0.450	AA	0.460	80	10/20/2016
313384K99	52690	Federal Home Loan Discount		03/29/2016	1,723,000.00	1,721,838.70	1,717,972.67	0.520	AA	0.532	77	10/17/2016
313384E88	52691	Federal Home Loan Discount		03/29/2016	3,000,000.00	2,999,247.00	2,993,828.33	0.460	AA	0.461	36	09/06/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,996,430.00	2,989,750.00	0.500	AA	0.511	122	12/01/2016
313384L31	52695	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,997,696.00	2,992,387.50	0.450	AA	0.460	79	10/19/2016
313384J42	52696	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,998,320.00	2,992,908.75	0.465	AA	0.474	64	10/04/2016

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
July 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												
313384J42	52697	Federal Home Loan Discount		04/04/2016	3,000,000.00	2,998,320.00	2,992,908.75	0.465	AA	0.474	64	10/04/2016
313384K40	52702	Federal Home Loan Discount		04/13/2016	3,000,000.00	2,998,110.00	2,993,281.17	0.443	AA	0.444	72	10/12/2016
313384K65	52708	Federal Home Loan Discount		04/15/2016	3,000,000.00	2,998,056.00	2,992,841.33	0.472	AA	0.473	74	10/14/2016
313384L56	52709	Federal Home Loan Discount		04/15/2016	5,000,000.00	4,996,455.00	4,987,400.00	0.480	AA	0.489	81	10/21/2016
313384D48	52712	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,999,520.00	2,996,237.50	0.350	AA	0.350	24	08/25/2016
313384C64	52713	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,999,640.00	2,996,310.00	0.360	AA	0.360	18	08/19/2016
313384D30	52714	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,999,541.00	2,996,266.67	0.350	AA	0.350	23	08/24/2016
313384C49	52716	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,999,679.00	2,996,370.00	0.360	AA	0.360	16	08/17/2016
313384K40	52717	Federal Home Loan Discount		04/18/2016	3,000,000.00	2,998,110.00	2,993,362.50	0.450	AA	0.451	72	10/12/2016
313384C64	52719	Federal Home Loan Discount		04/19/2016	3,000,000.00	2,999,640.00	2,996,441.67	0.350	AA	0.350	18	08/19/2016
313384D48	52720	Federal Home Loan Discount		04/19/2016	3,000,000.00	2,999,520.00	2,996,266.67	0.350	AA	0.350	24	08/25/2016
313384L31	52722	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,997,696.00	2,993,363.34	0.440	AA	0.441	79	10/19/2016
313384B57	52723	Federal Home Loan Discount		04/21/2016	3,000,000.00	2,999,859.00	2,996,947.50	0.330	AA	0.330	9	08/10/2016
313384L56	52724	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,997,873.00	2,993,144.67	0.452	AA	0.453	81	10/21/2016
313384L56	52725	Federal Home Loan Discount		04/22/2016	3,000,000.00	2,997,873.00	2,993,144.67	0.452	AA	0.453	81	10/21/2016
313384N96	52730	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,997,087.00	2,992,703.33	0.440	AA	0.448	101	11/10/2016
313384P94	52731	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,996,856.00	2,991,720.00	0.480	AA	0.489	109	11/18/2016
313384P94	52732	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,996,856.00	2,991,720.00	0.480	AA	0.489	109	11/18/2016
313384Q44	52733	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,996,772.00	2,991,600.00	0.480	AA	0.489	112	11/21/2016
313384Q51	52734	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,996,742.00	2,991,560.00	0.480	AA	0.489	113	11/22/2016
313384P94	52735	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,996,856.00	2,991,720.00	0.480	AA	0.489	109	11/18/2016
313384G60	52739	Federal Home Loan Discount		04/27/2016	3,000,000.00	2,998,953.00	2,995,072.50	0.405	AA	0.406	50	09/25/2016
313384C23	52740	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,999,781.00	2,996,940.00	0.340	AA	0.340	14	08/15/2016
313384M48	52743	Federal Home Loan Discount		04/29/2016	3,000,000.00	2,997,690.00	2,993,175.00	0.450	AA	0.451	88	10/28/2016
313384N39	52744	Federal Home Loan Discount		05/06/2016	3,000,000.00	2,997,261.00	2,993,099.17	0.455	AA	0.456	95	11/04/2016
313384P52	52745	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,996,763.00	2,993,124.17	0.446	AA	0.457	105	11/14/2016
313384M97	52747	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,997,318.00	2,993,656.67	0.440	AA	0.441	93	11/02/2016
313384L49	52748	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,997,900.00	2,994,670.00	0.410	AA	0.411	80	10/20/2016
313384K99	52749	Federal Home Loan Discount		05/17/2016	3,000,000.00	2,997,978.00	2,994,772.50	0.410	AA	0.411	77	10/17/2016
313384N70	52751	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,996,946.00	2,992,935.83	0.490	AA	0.491	99	11/08/2016
313384N62	52752	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,997,174.00	2,992,976.67	0.490	AA	0.491	98	11/07/2016
313384D89	52753	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,999,565.00	2,996,529.17	0.425	AA	0.425	28	08/29/2016
313384P78	52755	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,996,916.00	2,992,477.50	0.510	AA	0.511	107	11/16/2016
313384L80	52756	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,997,795.00	2,993,455.00	0.510	AA	0.511	84	10/24/2016
313384C49	52757	Federal Home Loan Discount		05/24/2016	3,000,000.00	2,999,679.00	2,996,883.33	0.440	AA	0.440	16	08/17/2016
313384Q69	52758	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,996,712.00	2,991,658.33	0.550	AA	0.552	114	11/23/2016

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
July 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												
313384D55	52760	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,610.00	2,996,667.50	0.430	AA	0.430	25	08/26/2016
313384D55	52761	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,610.00	2,996,667.50	0.430	AA	0.430	25	08/26/2016
313384Q69	52762	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,996,712.00	2,991,810.00	0.540	AA	0.541	114	11/23/2016
313384Q69	52763	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,996,712.00	2,991,324.67	0.572	AA	0.574	114	11/23/2016
313384S91	52764	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,996,109.00	2,990,000.00	0.600	AA	0.614	133	12/12/2016
313384L80	52765	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,997,795.00	2,993,456.67	0.520	AA	0.521	84	10/24/2016
313384P60	52766	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,996,943.00	2,991,758.33	0.575	AA	0.577	106	11/15/2016
313384D30	52767	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,999,541.00	2,996,662.50	0.450	AA	0.451	23	08/24/2016
313384E47	52769	Federal Home Loan Discount		06/01/2016	3,000,000.00	2,999,331.00	2,996,435.00	0.460	AA	0.461	32	09/02/2016
313384G86	52771	Federal Home Loan Discount		06/03/2016	3,000,000.00	2,998,911.00	2,995,652.50	0.470	AA	0.471	52	09/22/2016
313384C64	52773	Federal Home Loan Discount		06/13/2016	3,000,000.00	2,999,640.00	2,998,157.50	0.330	AA	0.330	18	08/18/2016
313384H44	52774	Federal Home Loan Discount		06/16/2016	3,200,000.00	3,198,752.00	3,196,464.00	0.390	AA	0.390	56	09/26/2016
313384D30	52775	Federal Home Loan Discount		06/16/2016	3,000,000.00	2,999,541.00	2,998,160.00	0.320	AA	0.320	23	08/24/2016
313384D22	52776	Federal Home Loan Discount		06/16/2016	3,000,000.00	2,999,559.00	2,998,186.67	0.320	AA	0.320	22	08/23/2016
313384C98	52777	Federal Home Loan Discount		06/17/2016	3,000,000.00	2,999,580.00	2,998,185.00	0.330	AA	0.330	21	08/22/2016
313384C56	52778	Federal Home Loan Discount		06/20/2016	3,000,000.00	2,999,736.00	2,998,426.67	0.320	AA	0.320	17	08/18/2016
313384C56	52779	Federal Home Loan Discount		06/20/2016	3,000,000.00	2,999,736.00	2,998,426.67	0.320	AA	0.320	17	08/18/2016
313384E96	52780	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,999,226.00	2,997,595.00	0.370	AA	0.370	37	09/07/2016
313384C98	52781	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,999,580.00	2,998,346.67	0.320	AA	0.320	21	08/22/2016
313384D48	52782	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,999,520.00	2,998,158.33	0.340	AA	0.340	24	08/25/2016
313384D48	52783	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,999,520.00	2,998,158.33	0.340	AA	0.340	24	08/25/2016
313384D55	52784	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,999,610.00	2,998,130.00	0.340	AA	0.340	25	08/26/2016
313384C23	52785	Federal Home Loan Discount		06/21/2016	3,000,000.00	2,999,781.00	2,998,533.33	0.320	AA	0.320	14	08/15/2016
313384S91	52788	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,996,109.00	2,992,976.67	0.490	AA	0.491	133	12/12/2016
313384S91	52789	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,996,109.00	2,992,976.67	0.490	AA	0.491	133	12/12/2016
313384H85	52793	Federal Home Loan Discount		06/27/2016	3,000,000.00	2,998,500.00	2,996,991.67	0.380	AA	0.380	60	09/30/2016
313384H85	52794	Federal Home Loan Discount		06/27/2016	3,000,000.00	2,998,500.00	2,996,991.67	0.380	AA	0.380	60	09/30/2016
313384J59	52795	Federal Home Loan Discount		06/28/2016	3,000,000.00	2,998,104.00	2,996,865.00	0.380	AA	0.380	65	10/05/2016
313384F79	52797	Federal Home Loan Discount		06/28/2016	3,000,000.00	2,997,100.00	2,997,690.00	0.360	AA	0.360	43	09/13/2016
313384P78	52800	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,996,916.00	2,995,333.33	0.400	AA	0.401	107	11/16/2016
313384J59	52801	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,998,104.00	2,996,978.33	0.370	AA	0.370	65	10/05/2016
313384N62	52803	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,997,174.00	2,995,883.33	0.380	AA	0.381	98	11/07/2016
313384G78	52806	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,998,725.00	2,997,717.50	0.330	AA	0.330	51	09/21/2016
313384K32	52807	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,997,930.00	2,996,867.08	0.365	AA	0.365	71	10/11/2016
313384L31	52820	Federal Home Loan Discount		07/25/2016	3,000,000.00	2,997,696.00	2,997,491.67	0.350	AA	0.350	79	10/19/2016
313384S42	52821	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,995,734.00	2,995,930.00	0.370	AA	0.371	128	12/07/2016

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384Q85	52823	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,996,655.00	2,996,300.00	0.370	AA	0.370	116	11/25/2016
313396L43	52692	FREDDIE DISCOUNT		03/30/2016	3,000,000.00	2,997,900.00	2,992,860.00	0.420	AA	0.430	80	10/20/2016
313396S20	52786	FREDDIE DISCOUNT		06/22/2016	3,000,000.00	2,995,800.00	2,994,328.33	0.410	AA	0.411	126	12/05/2016
313588R64	52750	Fannie Mae Discount		05/19/2016	3,000,000.00	2,995,932.00	2,991,751.68	0.505	AA	0.517	122	12/01/2016
Subtotal and Average			346,289,284.81		300,923,000.00	300,747,785.70	300,340,862.38			0.440	65	
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,044,446.00	1,998,868.16	2.200	A	2.193	945	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	2,008,372.00	1,996,921.76	1.125	AA	1.212	554	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	3,041,505.00	2,998,781.00	1.750	AA	1.741	1,026	05/24/2019
Subtotal and Average			6,994,457.76		7,000,000.00	7,094,323.00	6,994,570.92			1.719	868	
Money Market												
SYS52411	52411	Fidelity Inst Government			63,000,000.00	63,000,000.00	63,000,000.00	0.450	AAA	0.444	1	
SYS50863	50863	Invesco			22,110,000.00	22,110,000.00	22,110,000.00	0.400	AAA	0.395	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			42,000,000.00	42,000,000.00	42,000,000.00	0.370	AAA	0.365	1	
Subtotal and Average			142,593,870.97		127,110,000.00	127,110,000.00	127,110,000.00			0.409	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,000,000.00	65,000,000.00	0.588		0.580	1	
Subtotal and Average			63,709,677.42		65,000,000.00	65,000,000.00	65,000,000.00			0.580	1	
Negotiable CD's												
62478TPG8	52670	MUFG Union Bank NA		03/21/2016	3,000,000.00	3,001,134.00	3,000,000.00	0.750	A-1	0.750	71	10/11/2016
62478TQH5	52718	MUFG Union Bank NA		04/19/2016	3,000,000.00	3,000,051.00	3,000,000.00	0.560	A-1	0.560	0	08/01/2016
62478TRG6	52768	MUFG Union Bank NA		06/01/2016	3,000,000.00	3,000,504.00	3,000,000.00	0.550	A-1	0.550	42	09/12/2016
62478TRY7	52799	MUFG Union Bank NA		06/29/2016	3,000,000.00	2,999,484.00	3,000,000.00	0.530	A-1	0.530	78	10/18/2016
62478TSJ9	52822	MUFG Union Bank NA		07/28/2016	3,000,000.00	2,998,368.00	3,000,000.00	0.600	A-1	0.600	122	12/01/2016
Subtotal and Average			13,741,935.48		15,000,000.00	14,999,541.00	15,000,000.00			0.598	63	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,306,870.00	3,263,103.56	5.000	AA	1.115	852	12/01/2018
Subtotal and Average			3,267,498.73		3,000,000.00	3,306,870.00	3,263,103.56			1.115	852	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
July 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
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	738,570.00	733,951.72	5.000	A	1.016	457	11/01/2017
		Subtotal and Average	735,010.43		700,000.00	738,570.00	733,951.72			1.016	457	
		Total and Average	719,474,737.34		655,733,000.00	656,160,894.70	655,387,843.49			0.568	160	

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

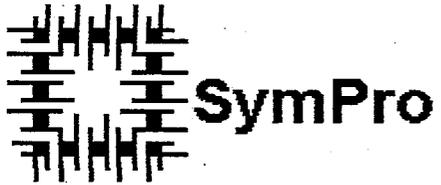
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00								
				Accrued Interest at Purchase		4,016.67	4,016.67				0
				Subtotal		4,016.67	4,016.67				
		Total Cash and Investments	719,474,737.34		655,733,000.00	656,164,911.37	655,391,860.16			0.568	160



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(08/01/2016 - 08/01/2016)	6 Maturities	0 Payments	195,110,000.00	29.75%	195,110,000.00	195,110,051.00
Aging Interval:	1 - 30 days	(08/02/2016 - 08/31/2016)	29 Maturities	0 Payments	87,000,000.00	13.27%	86,903,583.76	86,989,335.00
Aging Interval:	31 - 90 days	(09/01/2016 - 10/30/2016)	50 Maturities	0 Payments	150,923,000.00	23.02%	150,659,753.80	150,856,403.70
Aging Interval:	91 - 180 days	(10/31/2016 - 01/28/2017)	32 Maturities	0 Payments	96,000,000.00	14.64%	95,778,451.29	95,914,242.00
Aging Interval:	181 - 360 days	(01/29/2017 - 07/27/2017)	6 Maturities	0 Payments	18,000,000.00	2.75%	17,997,682.96	18,038,907.00
Aging Interval:	361 - 1080 days	(07/28/2017 - 07/17/2019)	36 Maturities	0 Payments	105,700,000.00	16.12%	105,938,371.68	106,251,143.00
Aging Interval:	1081 days and after	(07/18/2019 -)	1 Maturities	0 Payments	3,000,000.00	0.46%	3,000,000.00	3,000,813.00
Total for			160 Investments	0 Payments		100.00	655,387,843.49	656,160,894.70



City of Oakland

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	8,600,000.00	8,599,501.20	8,599,147.77	85.15	18	13	0.192	0.195
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	14.85	1	1	0.306	0.310
Investments	10,100,000.00	10,099,501.20	10,099,147.77	100.00%	16	11	0.209	0.212

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	2,484.78	34,080.55
Average Daily Balance	10,809,473.63	34,472,476.11
Effective Rate of Return	0.28%	0.39%

Katano Kasaine, Treasurer

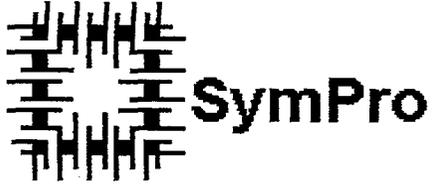
Reporting period 09/01/2016-09/30/2016

Run Date: 10/06/2016 - 13:09

Portfolio SRAP
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.3a

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384K32	50981	Federal Home Loan Bank Discoun		09/23/2016	3,000,000.00	2,999,874.00	2,999,700.00	0.200	AA	0.203	10	10/11/2016
313384K99	50982	Federal Home Loan Bank Discoun		09/26/2016	3,000,000.00	2,999,778.00	2,999,650.00	0.200	AA	0.203	16	10/17/2016
313384K65	50983	Federal Home Loan Bank Discoun		09/28/2016	2,600,000.00	2,599,849.20	2,599,797.77	0.175	AA	0.177	13	10/14/2016
Subtotal and Average			4,859,406.12		8,600,000.00	8,599,501.20	8,599,147.77			0.195	13	
Money Market												
SYS50914	50914	Fidelity Inst Government			1,500,000.00	1,500,000.00	1,500,000.00	0.310	AAA	0.310	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
Subtotal and Average			5,950,067.52		1,500,000.00	1,500,000.00	1,500,000.00			0.310	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			10,809,473.64		10,100,000.00	10,099,501.20	10,099,147.77			0.212	11	



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(10/01/2016 - 10/01/2016)	4 Maturities	0 Payments	1,500,000.00	14.85%	1,500,000.00	1,500,000.00
Aging Interval:	1 - 30 days	(10/02/2016 - 10/31/2016)	3 Maturities	0 Payments	8,600,000.00	85.15%	8,599,147.77	8,599,501.20
Aging Interval:	31 days and after	(11/01/2016 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			7 Investments	0 Payments		100.00	10,099,147.77	10,099,501.20



City of Oakland

**Successor Agency Pool
Portfolio Management
Portfolio Summary
August 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	10,000,000.00	9,999,284.00	9,998,830.54	83.32	16	10	0.265	0.269
Money Market	2,002,025.55	2,002,025.55	2,002,025.55	16.68	1	1	0.296	0.300
Investments	12,002,025.55	12,001,309.55	12,000,856.09	100.00%	13	8	0.270	0.274

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	11,213.80	31,595.77
Average Daily Balance	41,201,564.54	45,922,316.02
Effective Rate of Return	0.32%	0.41%

Katano Kasaine, Treasurer

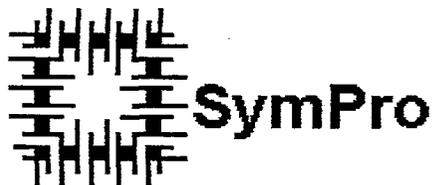
Reporting period 08/01/2016-08/31/2016

Run Date: 10/06/2016 - 13:09

Portfolio SRAP
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.3a

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

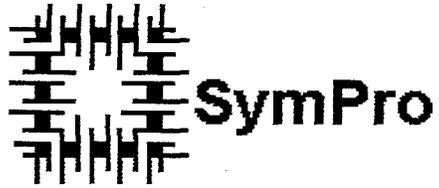
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384E88	50978	Federal Home Loan Bank Discoun		08/23/2016	3,000,000.00	2,999,892.00	2,999,679.17	0.275	AA	0.279	5	09/06/2016
313384F38	50979	Federal Home Loan Bank Discoun		08/26/2016	5,000,000.00	4,999,710.00	4,999,484.70	0.265	AA	0.269	8	09/09/2016
313384G94	50980	Federal Home Loan Bank Discoun		08/30/2016	2,000,000.00	1,999,682.00	1,999,666.67	0.250	AA	0.254	22	09/23/2016
Subtotal and Average			24,687,811.89		10,000,000.00	9,999,284.00	9,998,830.54			0.269	10	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,002,025.55	2,002,025.55	2,002,025.55	0.300	AAA	0.300	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
Subtotal and Average			16,513,752.65		2,002,025.55	2,002,025.55	2,002,025.55			0.300	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			41,201,564.54		12,002,025.55	12,001,309.55	12,000,856.09			0.274	8	



City of Oakland

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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(09/01/2016 - 09/01/2016)	4 Maturities	0 Payments	2,002,025.55	16.68%	2,002,025.55	2,002,025.55
Aging Interval:	1 - 30 days	(09/02/2016 - 10/01/2016)	3 Maturities	0 Payments	10,000,000.00	83.32%	9,998,830.54	9,999,284.00
Aging Interval:	31 days and after	(10/02/2016 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			7 Investments	0 Payments		100.00	12,000,856.09	12,001,309.55



City of Oakland

**Successor Agency Pool
Portfolio Management
Portfolio Summary
July 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	42,000,000.00	41,995,782.00	41,953,435.85	82.82	89	17	0.368	0.373
Money Market	8,700,000.00	8,700,000.00	8,700,000.00	17.18	1	1	0.426	0.432
Investments	50,700,000.00	50,695,782.00	50,653,435.85	100.00%	74	14	0.378	0.383

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	20,381.97	20,381.97
Average Daily Balance	50,643,067.50	50,643,067.50
Effective Rate of Return	0.47%	0.47%

Katano Kasaine, Treasurer

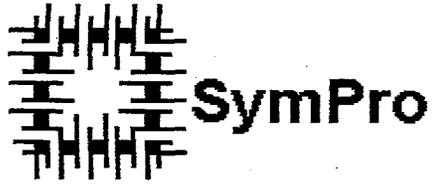
Reporting period 07/01/2016-07/31/2016

Run Date: 10/06/2016 - 13:08

Portfolio SRAP
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.3a

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Federal Agency Issues - Discount												
313396D26	50975	Freddie Mac Discount		07/29/2016	3,000,000.00	2,999,658.00	2,999,500.00	0.240	AA	0.243	22	08/23/2016
313384A58	50937	Federal Home Loan Bank Discoun		01/11/2016	3,000,000.00	2,999,979.00	2,989,800.00	0.600	AA	0.618	1	08/02/2016
313384D55	50964	Federal Home Loan Bank Discoun		05/27/2016	3,000,000.00	2,999,610.00	2,996,587.50	0.450	AA	0.457	25	08/26/2016
313384C64	50965	Federal Home Loan Bank Discoun		06/10/2016	3,000,000.00	2,999,640.00	2,998,104.18	0.325	AA	0.330	18	08/19/2016
313384C64	50966	Federal Home Loan Bank Discoun		06/10/2016	3,000,000.00	2,999,640.00	2,998,104.17	0.325	AA	0.330	18	08/19/2016
313384C64	50967	Federal Home Loan Bank Discoun		06/14/2016	3,000,000.00	2,999,640.00	2,998,185.00	0.330	AA	0.335	18	08/19/2016
313384C23	50968	Federal Home Loan Bank Discoun		06/16/2016	3,000,000.00	2,999,781.00	2,998,400.00	0.320	AA	0.325	14	08/15/2016
313384B73	50970	Federal Home Loan Bank Discoun		06/20/2016	3,000,000.00	2,999,781.00	2,998,608.75	0.315	AA	0.320	11	08/12/2016
313384D22	50971	Federal Home Loan Bank Discoun		06/24/2016	3,000,000.00	2,999,559.00	2,998,350.00	0.330	AA	0.335	22	08/23/2016
313384C98	50972	Federal Home Loan Bank Discoun		07/06/2016	3,000,000.00	2,999,580.00	2,998,883.75	0.285	AA	0.289	21	08/22/2016
313384C23	50973	Federal Home Loan Bank Discoun		07/21/2016	3,000,000.00	2,999,781.00	2,999,437.50	0.270	AA	0.274	14	08/15/2016
313384C49	50974	Federal Home Loan Bank Discoun		07/25/2016	3,000,000.00	2,999,679.00	2,999,482.50	0.270	AA	0.274	16	08/17/2016
313588C52	50940	Fannie Mae Discount		01/05/2016	3,000,000.00	2,999,736.00	2,990,018.33	0.530	AA	0.546	17	08/18/2016
313588C60	50941	Fannie Mae Discount		01/05/2016	3,000,000.00	2,999,718.00	2,989,974.17	0.530	AA	0.546	18	08/19/2016
Subtotal and Average			41,943,067.50		42,000,000.00	41,995,782.00	41,953,435.85			0.373	17	
Money Market												
SYS50914	50914	Fidelity Inst Government			5,500,000.00	5,500,000.00	5,500,000.00	0.450	AAA	0.450	1	
SYS50800	50800	Invesco			3,200,000.00	3,200,000.00	3,200,000.00	0.400	AAA	0.400	1	
SYS50547	50547	JP MORGAN INST PRIME MMF			0.00	0.00	0.00	0.030	AAA	0.030	1	
Subtotal and Average			8,700,000.00		8,700,000.00	8,700,000.00	8,700,000.00			0.432	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			50,643,067.50		50,700,000.00	50,695,782.00	50,653,435.85			0.383	14	



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(08/01/2016 - 08/01/2016)	4 Maturities	0 Payments	8,700,000.00	17.16%	8,700,000.00	8,700,000.00
Aging Interval:	1 - 30 days	(08/02/2016 - 08/31/2016)	14 Maturities	0 Payments	42,000,000.00	82.84%	41,953,435.85	41,995,782.00
Aging Interval:	31 days and after	(09/01/2016 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			18 Investments	0 Payments		100.00	50,653,435.85	50,695,782.00