



FILED
CLERK OF THE CITY CLERK
OAKLAND

2017 FEB -2 PM 6: 19

AGENDA REPORT

TO: Sabrina B. Landreth
City Administrator

FROM: Katano Kasaine
City Treasurer

SUBJECT: Cash Management Report

DATE: January 23, 2017

City Administrator Approval

Date:

2/2/17

RECOMMENDATION

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

EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Treasury Bureau continues to submit a quarterly informational cash management report to the City Council. For the quarter ended December 2016, the City's Portfolio had a balance of \$767.15 million and yielded 0.60 percent, while the Successor Agency's Portfolio had a balance of \$6.0 million and yielded 0.38 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 December 31, 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 December 31, 2016, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors which may affect the portfolio's potential investment results.

Item: _____
Finance and Management Committee
February 14, 2017

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances increased from \$680.12 million as of September 30, 2016 to \$767.15 million as of December 31, 2016. This increase was mainly due to receipt of \$163.54 million in property taxes, and other revenues offset by debt service payments of approximately \$86.66 million and other operational expenses, the additional \$10.15 million increase is the net of other revenues received offset by operational expenses.

The Successor Agency's portfolio decreased from a balance of \$10.10 million as of September 30, 2016 to a balance of \$6.00 million as of December 31, 2016. The portfolio decreased due to vendor payments of approximately \$4.10 million.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending December 31, 2016 was 0.60 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending December 31, 2016 was 0.38 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 0.79 percent and City Portfolio slightly underperformed the yield on the Local Agency Investment Fund ("LAIF") of 0.72 percent. The City and Successor Portfolio lagged the benchmark due to short duration to meet daily liquidity needs.

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

FISCAL IMPACT

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

PUBLIC OUTREACH / INTEREST

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

COORDINATION

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

SUSTAINABLE OPPORTUNITIES

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

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

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

Sabrina B. Landreth, City Administrator

Subject: Cash Management Report

Date: January 23, 2017

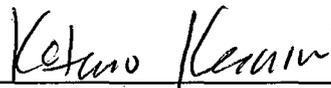
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ACTION REQUESTED OF THE CITY COUNCIL

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

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

Respectfully submitted,



Katano Kasaine
Treasurer, Treasury Bureau

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

Prepared by:
Max Kumar, Investment Officer
Treasury Bureau

Attachments (1):

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

Item: _____
Finance and Management Committee
February 14, 2017

City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

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

DAVID JONES
Assistant Controller-Treasury

Investment Staff
Max Kumar, Investment Officer

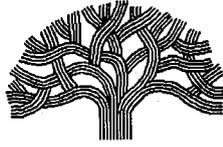


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED DECEMBER 31, 2016**

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

**PREPARED BY THE
FINANCE DEPARTMENT
TREASURY BUREAU**

JANUARY 6, 2017

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

I. ECONOMIC REVIEW

MARKET OVERVIEW

According to the U.S Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to increase at an annual rate of 2.5 percent in the fourth quarter of 2016. The Real GDP had increased 3.5 percent in the third quarter of 2016, which was the strongest quarterly growth rate in two years.

The U.S. economy added 156,000 jobs in December; the Bureau of Labor Statistics announced that the main unemployment rate slightly rose to 4.7 percent from 4.6 percent in November. The unemployment numbers, which slightly missed the consensus estimate of 178,000 jobs, was seen as a healthy steady job growth report, as wage growth increased sharply. According to the Labor Department, average hourly earnings increased by 10 cents from November, the wages are up 2.9 percent, the strongest in nine years. The health sector created the most jobs in December with 43,000 jobs, while, the whole U.S economy had created 2.16 million jobs in 2016.

The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, rose 0.2 percent in November after revised 0.4 percent increase in October. U.S consumer spending only had a modest increase as household incomes failed to rise for the first time in nine months.

Meanwhile, U.S consumer prices increased in December as underlying trend continues to point to firming inflation pressures due to rising rents and households paid more for gasoline. The Labor Department reported that its Consumer Price Index rose 0.3 percent in December after a 0.2 percent gain in November. The Consumer Price Index has increased 2.1 percent since last December, which was above the FOMC's inflation threshold of 2 percent for the first time since June 2014.

Consumer confidence climbed to the highest level since August 2001, as consumers remained optimistic about the U.S economy, the Conference Board reported that its index of consumer confidence rose to 113.7 in December up from a revised 109.4 in November. Economists were expecting the index to rise to 109.8 in December.

U.S retail sales rose in December, an indication that consumers are continuing to support the economic growth and as there was a strong demand for automobiles and furniture; the Commerce Department reported that retail sales rose 0.6 percent in December after a 0.2 percent gain in November. The increase reflected a boost in consumer confidence and higher wages.

U.S manufacturing expanded at the fastest pace in two years, the Institute for Supply Management (ISM) said its manufacturing index climbed to 54.7% in December from 53.2%, slightly higher than the forecast. Any number above 50% signals expansion.

U.S. producer prices recorded their biggest increase in five months in November, as costs are rising for services indicating rising inflation. The Labor Department reported that its producer price index for final demand increased 0.4 percent in November, the largest gain since June, after a flat reading in October.

U.S Import prices rose in December, boosted by higher prices for petroleum products, the Labor Department stated that import price index increased 0.4 percent in December after a 0.2 percent decrease in November. Low inflation still remains a concern in the U.S.

U.S mortgage application activity rebounded in December from its lowest since January despite interest rates on 30 year fixed rates home loans hitting their highest in over 2-1/2 years according to Mortgage Bankers Association (MBA). The requests for mortgages rose in the week ended December 16 to 407.3, up 2.5 percent from 397.5 requests in prior week.

Similarly, U.S home resales unexpectedly rose in November, the highest level in 10 years, as most buyers are rushing into the market to lock in low interest rates in anticipation of further increases in borrowing costs. Existing home sales increased 0.7 percent to an annual rate of 5.61 million units in December, the highest sales pace since February 2007.

U.S homebuilding rebounded more than expected in December. The Commerce Department reported that Housing Starts jumped 11.3 percent to a seasonally adjusted annual rate of 1.23 million units last month. November's starts were revised up to a 1.10 million unit rate.

The National Association of Home Builders reported that its housing market index rose to 70 in December from a reading of 63 in November. This reading was the highest level since July 2005, beating expectations for 64. This significant builder confidence signals the strengthening housing markets.

INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC held meetings on October 27-28th and December 15-16th 2016. On December 16th, the FOMC for the first time this year and for the second time this decade increased its federal funds target rate from 0.50 percent to 0.75 percent. The FOMC contributed this 25 basis point increase to strengthening economic and labor markets. FOMC still expects inflation to further increase while accommodating moderate economic growth.

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

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Portfolio balances increased from \$680.12 million as of September 30, 2016 to \$767.15 million as of December 31, 2016. This increase was mainly due to receipt of \$163.54 million in property taxes, and other revenues offset by debt service payments of approximately \$86.66 million and other operational expenses, the additional \$10.15 million increase is the net of other revenues received offset by operational expenses.

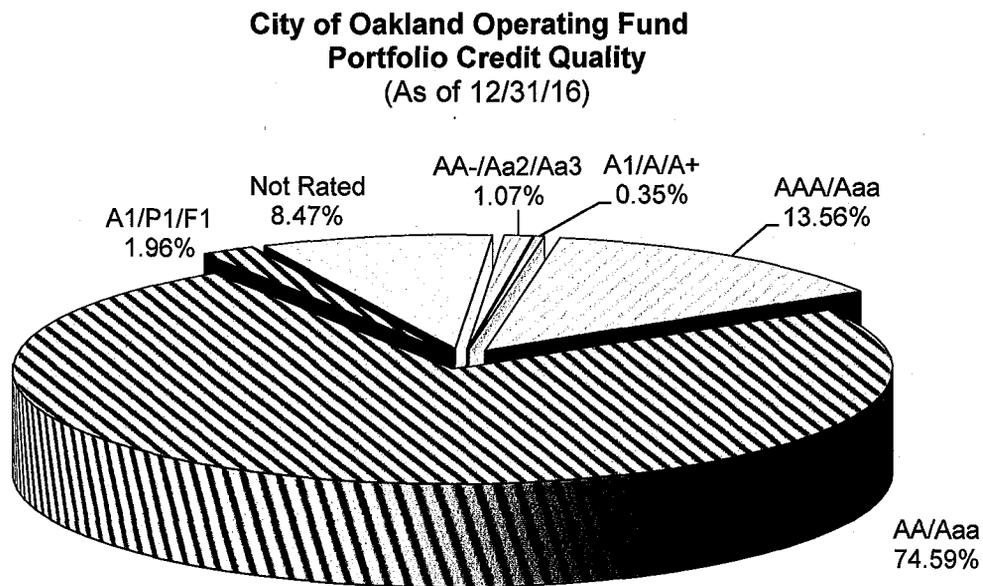
PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of December 31, 2016. Approximately 74.59% of Operating Fund investments were rated in the AA/Aaa category while 13.56% in AAA/Aaa and 8.47 % primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 1.96% in A1/P1 while remaining 1.43% in A/A1/AA/Aa3. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

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



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following December 31, 2016 is approximately \$87.34 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:

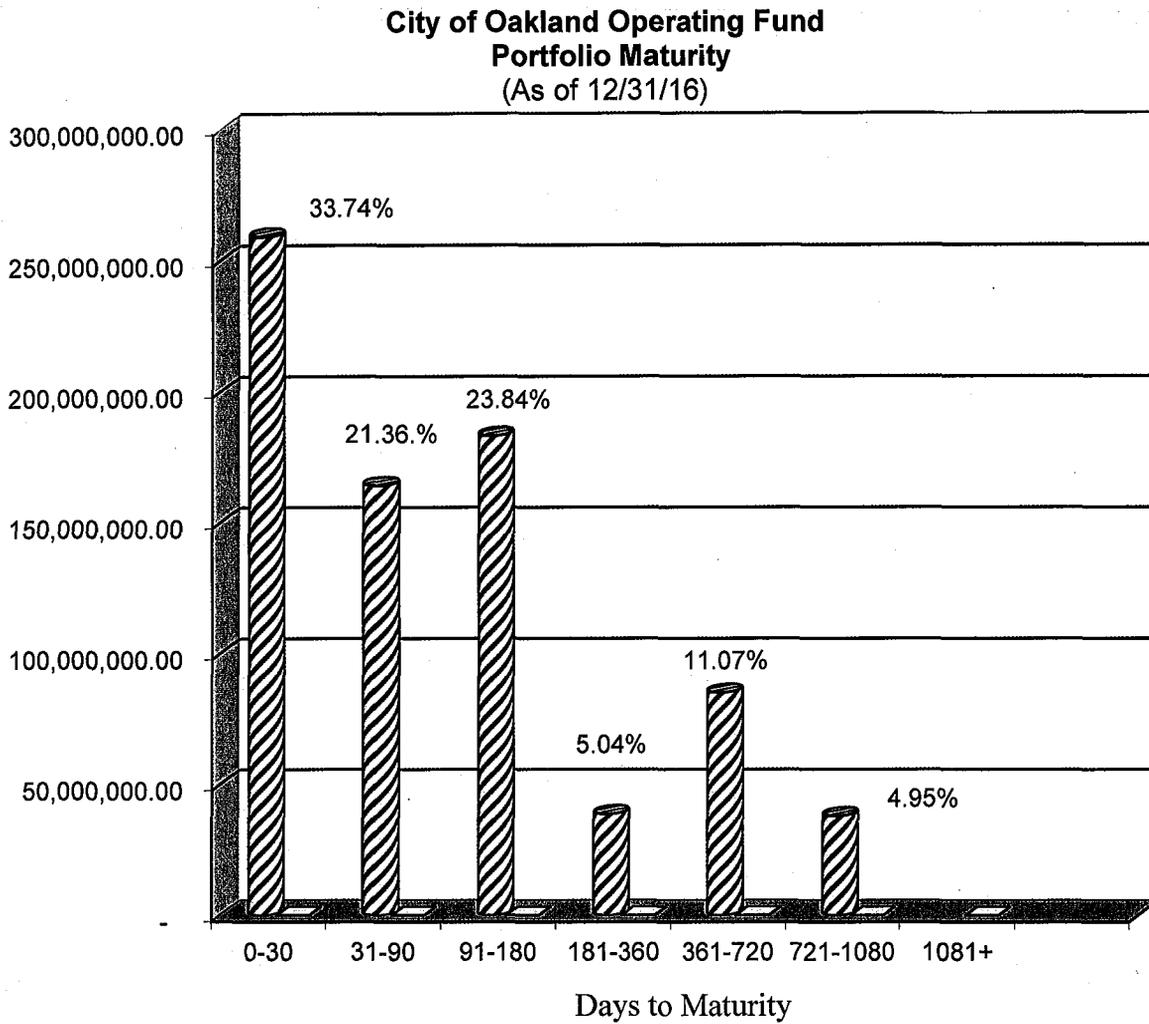
Days	Amount(s)	Percent
0-30	\$ 259,000,000.00	33.73%
31-180	\$ 347,000,000.00	45.20%
Total	\$ 606,000,000.00	78.93%

Investments maturing within 180 days include \$65.00 million in LAIF and \$104.00 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.

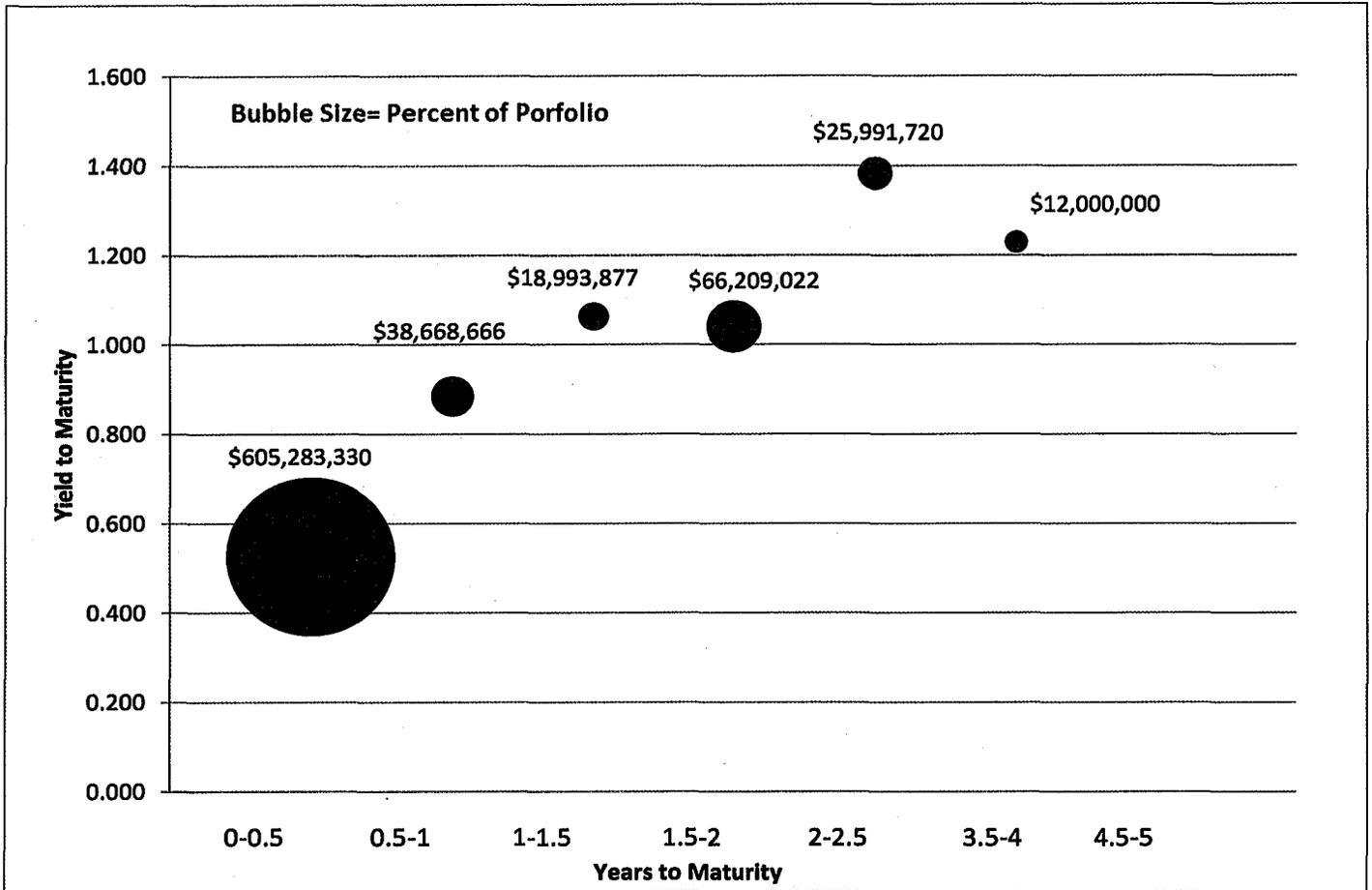
Year	Amount	Percent Increase/Decrease From Prior Year
December 2016	\$767,146,614	29.15%
December 2015	\$ 593,978,186	18.26%
December 2014	\$ 502,266,035	9.71%
December 2013	\$ 457,830,873	3.52%
December 2012	\$ 442,249,758	-

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



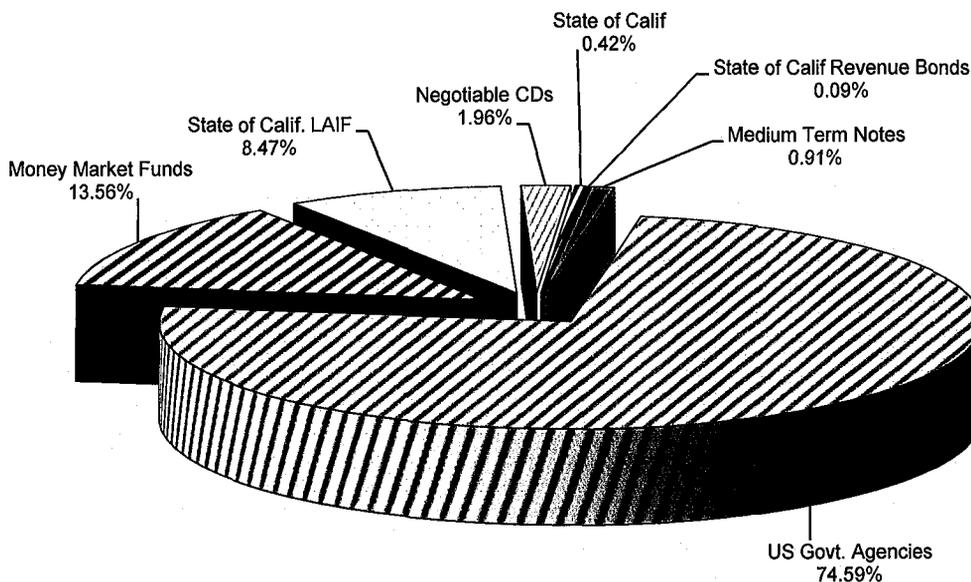
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund
Yield to Maturity
(As of 12/31/16)**



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

**City of Oakland Operating Fund
Portfolio Diversity
(As of 12/31/16)**



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

Yield. Total interest earned for the quarter ended December 31, 2016 was approximately \$961,920. The effective rate of return on total assets in the Operating Fund Portfolio for month-end December 31, 2016 was 0.60% as compared to 0.54% for September 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 12/31/16)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Operating Fund
October 2016	0.73%	0.65%	0.54%
November 2016	0.84%	0.68%	0.56%
December 2016	0.79%	0.72%	0.60%

¹Effective monthly average return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending December 31, 2016 was 0.60%. The City's Operating Fund Portfolio had under-performed the 1-year government agency which yielded a rate of 0.79% as of December 31, 2016. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.72%.

As of December 31, 2016, the City's Portfolio Fund's average days-to-maturity (ADM) was 167 days versus LAIF's average days-to-maturity (ADM) was 171 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.

<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>			
	<u>Accrual Basis</u>		
<u>Total Portfolio</u>	<u>December 31, 2016</u>	<u>September 30, 2016</u>	<u>December 31, 2015</u>
<u>Quarter-End</u>			
Total Interest Earnings	\$ 961,920	\$ 960,524	\$ 482,811
Realized gains (losses) from sales	-	-	-
Total income recognized	<u>\$ 961,920</u>	<u>\$ 960,524</u>	<u>\$ 482,811</u>
<u>Fiscal Year-to-Date</u>			
Total Interest Earnings	\$ 1,928,431	\$ 962,778	\$ 962,590
Realized gains (losses) from sales	-	-	-
Total income recognized	<u>\$ 1,928,431</u>	<u>\$ 962,778</u>	<u>\$ 962,590</u>

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$766.92 million, which was below book value by \$222,522. 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	\$ 766,924,092	Market Value	\$ 766,924,092
Original Cost	<u>(767,509,381)</u>	Original Cost	<u>(767,146,614)</u>
Net Unrealized Gain (Loss)	\$ (585,289)	Net Unrealized Gain (Loss)	\$ (222,522)

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

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III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$10.10 million as of September 30, 2016 to a balance of \$6.00 million as of December 31, 2016. The portfolio decreased due to vendor payments of approximately \$4.10 million.

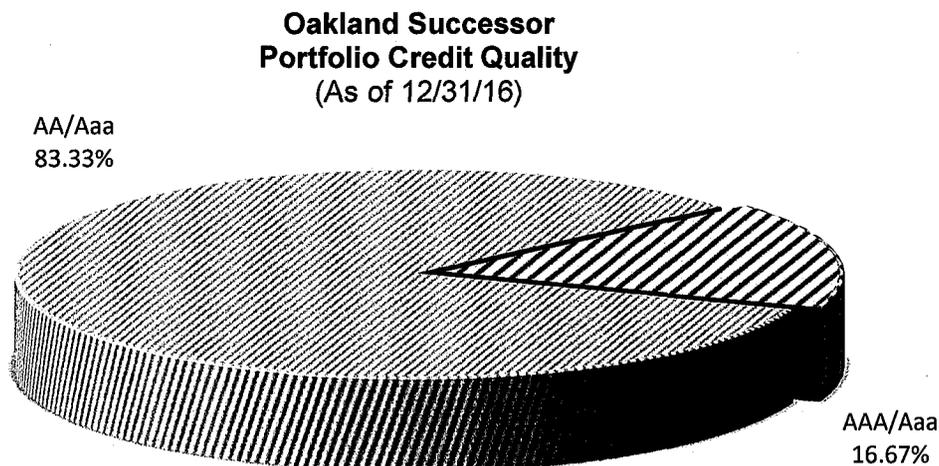
PORTFOLIO COMPOSITION

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 16.67% of Operating Fund investments were rated in the AAA/Aaa, while 83.33% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

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



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		
January-June 2017*		
Beg: Available Balance	\$	5,998,465
ROPS Receipt		58,477,415
Debt Service		(10,623,329)
Other expenses		(10,000,000)
Bal: June 30, 2017	\$	43,852,551

*Successor Pool Only

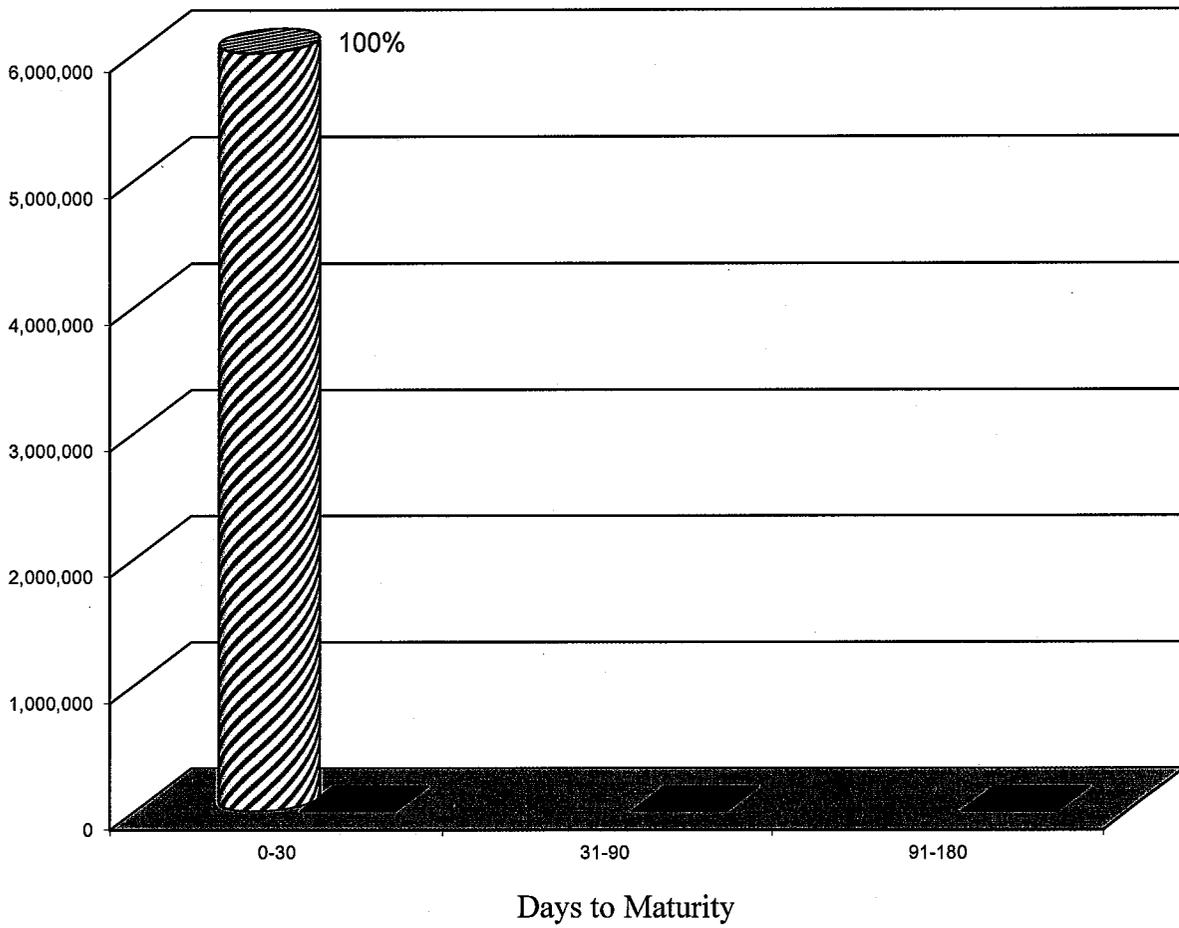
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
December 2016	\$ 5,998,465	62.12%
December 2015	\$ 3,699,920	(66.36%)
December 2014	\$ 10,998,999	(75.55%)
December 2013	\$ 44,992,384	72.82%
December 2012	\$ 26,033,728	-

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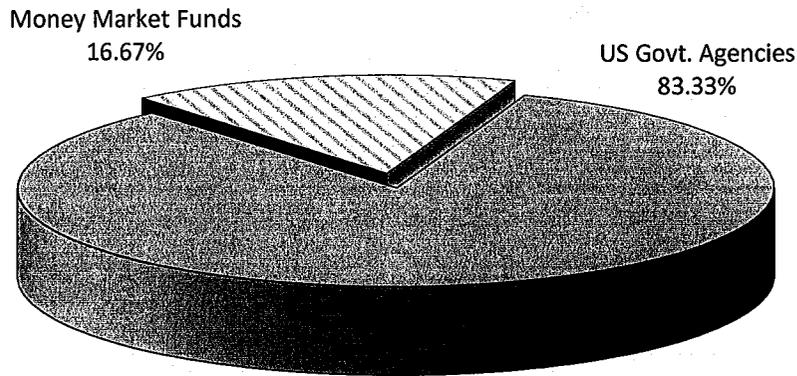
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 12/31/16)**



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

**Oakland Successor Agency
Portfolio Diversity
(As of 12/31/16)**



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

Yield. Total interest earned for the quarter ended December 31, 2016, was approximately \$6,361. The effective rate of return on total assets in the Successor's Portfolio was 0.38% for month ending December 31, 2016. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 0.79% as of December 31, 2016. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.72%. 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 December 31, 2016, Successor's Portfolio Fund's average days-to-maturity (ADM) was 8 days versus LAIF's average days-to-maturity (ADM) was 173 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 12/31/16)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor
October 2016	0.73%	0.65%	0.25%
November 2016	0.84%	0.68%	0.35%
December 2016	0.79%	0.72%	0.38%

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.

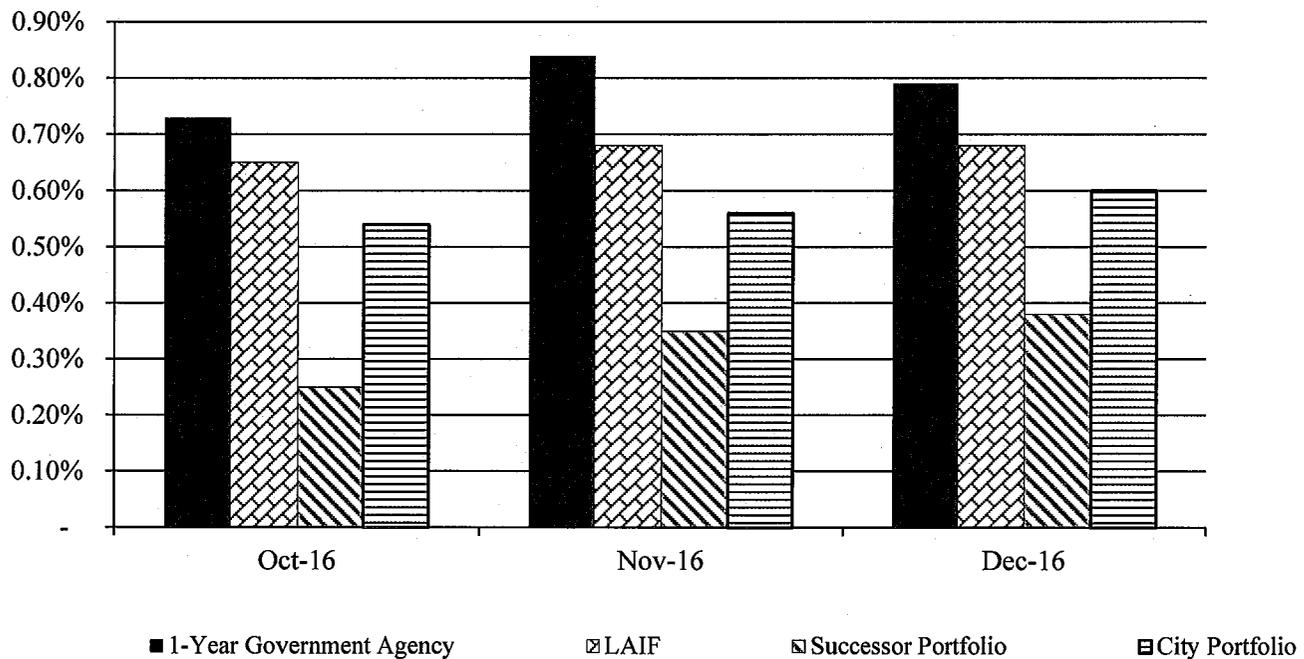
<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>			
	<u>Accrual Basis</u>		
<u>Total Portfolio</u>	<u>December 31, 2016</u>	<u>September 30, 2016</u>	<u>December 31, 2015</u>
<u>Quarter-End</u>			
Total Interest Earnings	\$ 6,361	\$ 34,081	\$ 2,121
Realized gains (losses) from sales	-	-	-
Total income recognized	<u>\$ 6,361</u>	<u>\$ 34,081</u>	<u>\$ 2,121</u>
<u>Fiscal Year-to-Date</u>			
Total Interest Earnings	\$ 40,441	\$ 34,081	\$ 11,789
Realized gains (losses) from sales	-	-	-
Total income recognized	<u>\$ 40,441</u>	<u>\$ 34,081</u>	<u>\$ 11,789</u>

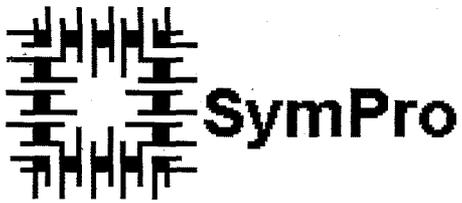
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended December 31, 2016 was \$6.0 million, which was above book value by \$1,135. There was no leverage in the portfolio during the reporting period and 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	\$	5,999,600	Market Value	\$ 5,999,600
Original Cost		<u>(5,998,465)</u>	Original Cost	<u>(5,998,465)</u>
Net Unrealized Gain (Loss)	\$	1,135	Net Unrealized Gain (Loss)	\$ 1,135

Portfolio Earnings Comparison





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

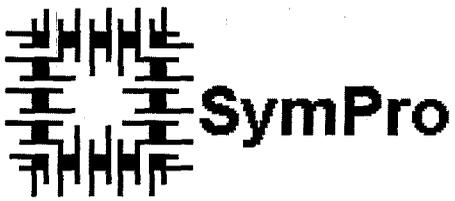
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	5,000,000.00	4,999,600.00	4,998,465.28	83.33	24	10	0.458	0.465
Money Market	1,000,000.00	1,000,000.00	1,000,000.00	16.67	1	1	0.424	0.430
Investments	6,000,000.00	5,999,600.00	5,998,465.28	100.00%	20	8	0.452	0.459

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	2,088.47	40,441.08
Average Daily Balance	6,547,493.00	21,218,563.25
Effective Rate of Return	0.38%	0.38%

Katano Kasaine, Treasurer

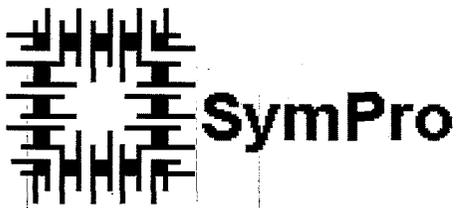
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2016**

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												
313385AL0	50990	Federal Home Loan Bank Discoun		12/15/2016	3,000,000.00	2,999,748.00	2,998,987.50	0.450	AA	0.456	10	01/11/2017
313385AK2	50992	Federal Home Loan Bank Discoun		12/21/2016	2,000,000.00	1,999,852.00	1,999,477.78	0.470	AA	0.477	9	01/10/2017
Subtotal and Average			3,708,783.33		5,000,000.00	4,999,600.00	4,998,465.28			0.465	10	
Money Market												
SYS50914	50914	Fidelity Inst Government			1,000,000.00	1,000,000.00	1,000,000.00	0.430	AAA	0.430	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			2,838,709.68		1,000,000.00	1,000,000.00	1,000,000.00			0.430	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			6,547,493.00		6,000,000.00	5,999,600.00	5,998,465.28			0.459	8	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(01/01/2017 - 01/01/2017)	4 Maturities	0 Payments	1,000,000.00	16.67%	1,000,000.00	1,000,000.00
Aging Interval:	1 - 30 days	(01/02/2017 - 01/31/2017)	2 Maturities	0 Payments	5,000,000.00	83.33%	4,998,465.28	4,999,600.00
Aging Interval:	31 days and after	(02/01/2017 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			6 Investments	0 Payments		100.00	5,998,465.28	5,999,600.00



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

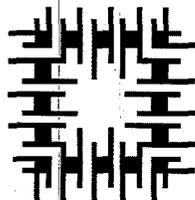
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	6,000,000.00	5,999,778.00	5,999,286.67	85.71	16	7	0.268	0.271
Money Market	1,000,000.00	1,000,000.00	1,000,000.00	14.29	1	1	0.316	0.320
Investments	7,000,000.00	6,999,778.00	6,999,286.67	100.00%	14	6	0.274	0.278

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	2,156.50	38,352.61
Average Daily Balance	7,549,739.17	24,191,133.04
Effective Rate of Return	0.35%	0.38%

Katano Kasaine, Treasurer

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
November 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												
313384R68	50987	Federal Home Loan Bank Discoun		11/15/2016	3,000,000.00	3,000,000.00	2,999,626.67	0.280	AA	0.284	0	12/01/2016
313384T41	50988	Federal Home Loan Bank Discoun		11/29/2016	3,000,000.00	2,999,778.00	2,999,660.00	0.255	AA	0.259	14	12/15/2016
Subtotal and Average			2,333,072.50		6,000,000.00	5,999,778.00	5,999,286.67			0.271	7	
Money Market												
SYS50914	50914	Fidelity Inst Government			1,000,000.00	1,000,000.00	1,000,000.00	0.320	AAA	0.320	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			5,216,666.67		1,000,000.00	1,000,000.00	1,000,000.00			0.320	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			7,549,739.17		7,000,000.00	6,999,778.00	6,999,286.67			0.278	6	

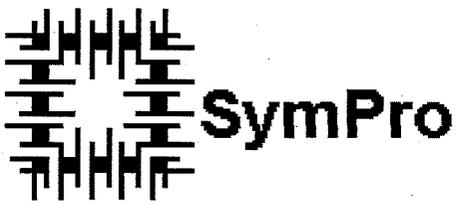


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City of Oakland

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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(12/01/2016 - 12/01/2016)	5 Maturities	0 Payments	4,000,000.00	57.14%	3,999,626.67	4,000,000.00
Aging Interval:	1 - 30 days	(12/02/2016 - 12/31/2016)	1 Maturities	0 Payments	3,000,000.00	42.86%	2,999,660.00	2,999,778.00
Aging Interval:	31 days and after	(01/01/2017 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			6 Investments	0 Payments		100.00	6,999,286.67	6,999,778.00



**Successor Agency Pool
Portfolio Management
Portfolio Summary
October 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	8,000,000.00	7,999,912.00	7,999,414.16	84.21	10	2	0.251	0.255
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	15.79	1	1	0.306	0.310
Investments	9,500,000.00	9,499,912.00	9,499,414.16	100.00%	9	2	0.260	0.263

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	2,115.56	36,196.11
Average Daily Balance	9,783,334.79	28,250,009.60
Effective Rate of Return	0.25%	0.38%

Katano Kasaine, Treasurer

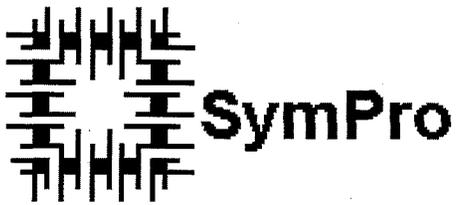
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
October 31, 2016**

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												
313384N21	50984	Federal Home Loan Bank Discoun		10/20/2016	3,000,000.00	2,999,967.00	2,999,708.33	0.250	AA	0.253	2	11/03/2016
313384N21	50985	Federal Home Loan Bank Discoun		10/25/2016	2,000,000.00	1,999,978.00	1,999,872.50	0.255	AA	0.259	2	11/03/2016
313384N21	50986	Federal Home Loan Bank Discoun		10/26/2016	3,000,000.00	2,999,967.00	2,999,833.33	0.250	AA	0.253	2	11/03/2016
Subtotal and Average			5,799,463.82		8,000,000.00	7,999,912.00	7,999,414.16			0.255	2	
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			3,983,870.97		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			9,783,334.79		9,500,000.00	9,499,912.00	9,499,414.16			0.263	2	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(11/01/2016 - 11/01/2016)	4 Maturities 0 Payments	1,500,000.00	15.79%	1,500,000.00	1,500,000.00
Aging Interval:	1 - 30 days	(11/02/2016 - 12/01/2016)	3 Maturities 0 Payments	8,000,000.00	84.21%	7,999,414.16	7,999,912.00
Aging Interval:	31 days and after	(12/02/2016 -)	0 Maturities 0 Payments	0.00	0.00%	0.00	0.00
Total for			7 Investments 0 Payments		100.00	9,499,414.16	9,499,912.00



**City Pool Portfolio
Portfolio Management
Portfolio Summary
December 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	149,000,000.00	148,559,485.00	148,970,958.56	19.42	902	567	1.064	1.079
Federal Agency Issues - Discount	424,000,000.00	423,479,631.67	423,241,119.83	55.17	121	84	0.522	0.529
Medium Term Notes	7,000,000.00	6,995,217.00	6,995,780.61	0.91	1,308	715	1.719	1.742
Money Market	104,000,000.00	104,000,000.00	104,000,000.00	13.56	1	1	0.428	0.434
Local Agency Investment Funds	65,000,000.00	64,962,548.50	65,000,000.00	8.47	1	1	0.709	0.719
Negotiable CD's	15,000,000.00	14,994,966.00	15,000,000.00	1.96	97	53	0.581	0.589
California State-GOB	3,000,000.00	3,209,970.00	3,216,120.78	0.42	1,710	699	1.115	1.131
State of California Revenue Bonds	700,000.00	722,274.00	722,634.48	0.09	1,442	304	1.016	1.031
Investments	767,700,000.00	766,924,092.17	767,146,614.26	100.00%	264	167	0.645	0.654
Cash and Accrued Interest								
Accrued Interest at Purchase		416.67	416.67					
Subtotal		416.67	416.67					
Total Cash and Investments	767,700,000.00	766,924,508.84	767,147,030.93		264	167	0.645	0.654

Total Earnings	December 31	Month Ending	Fiscal Year To Date
Current Year		357,902.43	1,928,431.02
Average Daily Balance		701,209,743.94	675,741,383.08
Effective Rate of Return		0.60%	0.57%

Katano Kasaine, Treasury Manager

Reporting period 12/01/2016-12/31/2016

Run Date: 01/13/2017 - 08:26

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

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 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	2,996,328.00	2,999,801.08	0.820	AA	0.816	345	12/12/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,007,524.00	2,999,513.33	1.160	AA	1.164	295	10/23/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,996,043.00	3,000,000.00	0.730	AA	0.720	285	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,996,328.00	2,990,952.07	0.820	AA	1.127	345	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,973,174.00	3,000,000.00	1.000	AA	0.986	736	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,973,174.00	2,999,756.65	1.000	AA	0.990	736	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,977,527.00	3,000,000.00	0.880	AA	0.868	563	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,955,138.00	3,000,000.00	1.200	AA	1.184	984	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,980,002.00	3,000,000.00	1.000	AA	0.986	649	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,971,392.00	3,000,000.00	1.120	AA	1.105	852	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,985,876.00	3,000,000.00	1.480	AA	1.460	978	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,985,876.00	3,000,000.00	1.480	AA	1.460	978	09/06/2019
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,991,935.00	4,999,096.01	0.875	AA	0.875	442	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,995,323.00	3,000,000.00	1.050	AA	1.036	635	09/28/2018
3130A8L35	52791	FEDERAL HOME LOAN BANK		06/24/2016	3,000,000.00	2,999,364.00	3,000,000.00	0.750	AA	1.386	200	07/20/2017
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,976,156.00	2,995,201.28	0.625	AA	0.716	583	08/07/2018
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,982,993.00	3,000,000.00	1.150	AA	1.134	537	06/22/2018
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,004,611.00	2,998,982.05	1.000	AA	1.055	179	06/29/2017
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,996,574.00	3,000,000.00	0.800	AA	0.789	299	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,995,491.00	3,000,000.00	0.750	AA	0.740	299	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	2,998,488.00	3,000,000.00	0.700	AA	0.690	208	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,989,797.00	3,000,000.00	1.150	AA	1.132	694	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,999,340.00	3,000,000.00	1.050	AA	1.036	421	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,999,340.00	3,000,000.00	1.050	AA	1.036	421	02/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,988,930.00	2,997,012.22	0.750	AA	1.088	463	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,981,973.00	3,000,000.00	1.050	AA	1.036	726	12/28/2018
3134G96M4	52846	FEDERAL HOME LOAN MTG CORP		08/24/2016	3,000,000.00	2,988,783.00	3,000,000.00	0.750	AA	1.260	600	08/24/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,978,292.00	3,000,000.00	1.000	AA	0.986	604	08/28/2018
3134G96M4	52869	FEDERAL HOME LOAN MTG CORP		09/08/2016	3,000,000.00	2,988,783.00	3,000,000.00	0.750	AA	1.270	600	08/24/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,994,375.00	3,000,000.00	1.100	AA	1.085	620	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,988,378.00	3,000,000.00	0.875	AA	1.230	635	09/28/2018
3134GAPH1	52901	FEDERAL HOME LOAN MTG CORP		09/30/2016	3,000,000.00	2,984,718.00	3,000,000.00	0.825	AA	0.814	1,002	09/30/2019
3134GASM7	52923	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,986,755.00	3,000,000.00	0.750	AA	1.306	663	10/26/2018
3134GATS3	52924	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,996,655.00	3,000,000.00	0.625	AA	0.616	663	10/26/2018
3134GATS3	52925	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,996,655.00	3,000,000.00	0.625	AA	1.170	663	10/26/2018
3134GATS3	52926	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,996,655.00	3,000,000.00	0.625	AA	1.170	663	10/26/2018

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 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												
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,983,752.00	3,000,000.00	1.050	AA	1.036	663	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,983,752.00	3,000,000.00	1.050	AA	1.036	663	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,994,453.00	3,000,000.00	0.750	AA	0.833	663	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,989,878.00	3,000,000.00	1.125	AA	1.110	696	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,989,878.00	3,000,000.00	1.125	AA	1.110	696	11/28/2018
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,001,419.00	3,000,472.91	1.250	AA	1.036	29	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,036,543.00	2,993,951.37	1.875	AA	1.948	779	02/19/2019
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	2,999,160.00	3,000,000.00	0.750	AA	0.740	786	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	2,999,160.00	3,000,000.00	0.750	AA	1.713	786	02/26/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,986,638.00	2,998,850.00	0.900	AA	0.913	558	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,986,638.00	2,998,850.00	0.900	AA	0.913	558	07/13/2018
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,006,561.00	2,998,706.13	1.250	AA	1.350	136	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,002,907.00	2,999,813.46	1.000	AA	0.995	271	09/29/2017
Subtotal and Average			150,808,859.08		149,000,000.00	148,559,485.00	148,970,958.56			1.064	567	
Federal Agency Issues - Discount												
313385BZ8	52839	Federal Home Loan Discount		08/19/2016	3,000,000.00	2,998,125.00	2,992,871.67	0.470	AA	0.471	47	02/17/2017
313385AT3	52843	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,999,526.00	2,995,281.67	0.380	AA	0.381	17	01/18/2017
313385BA3	52847	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,999,304.00	2,994,417.50	0.435	AA	0.436	24	01/25/2017
313385BA3	52849	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,999,304.00	2,994,417.50	0.435	AA	0.436	24	01/25/2017
313385CE4	52850	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,997,918.00	2,992,871.67	0.470	AA	0.471	52	02/22/2017
313385BA3	52851	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,304.00	2,994,453.75	0.435	AA	0.436	24	01/25/2017
313385AY2	52856	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,367.00	2,994,966.67	0.400	AA	0.401	22	01/23/2017
313385AC0	52882	Federal Home Loan Discount		09/23/2016	3,000,000.00	3,000,000.00	2,997,577.50	0.285	AA	0.285	2	01/03/2017
313385BA3	52883	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,999,304.00	2,996,796.67	0.310	AA	0.310	24	01/25/2017
313385AE6	52900	Federal Home Loan Discount		09/29/2016	3,000,000.00	2,999,937.00	2,997,590.83	0.295	AA	0.295	4	01/05/2017
313385BX3	52903	Federal Home Loan Discount		10/14/2016	3,000,000.00	2,998,209.00	2,995,866.67	0.400	AA	0.401	45	02/15/2017
313385AL0	52904	Federal Home Loan Discount		10/12/2016	3,000,000.00	2,999,748.00	2,997,232.08	0.365	AA	0.365	10	01/11/2017
313385DT0	52907	Federal Home Loan Discount		10/18/2016	3,000,000.00	2,996,229.00	2,994,123.33	0.430	AA	0.431	89	03/31/2017
313385EN2	52909	Federal Home Loan Discount		10/19/2016	3,000,000.00	2,995,143.00	2,992,871.67	0.470	AA	0.471	108	04/19/2017
313385BW5	52911	Federal Home Loan Discount		10/19/2016	3,000,000.00	2,998,251.00	2,996,361.67	0.370	AA	0.370	44	02/14/2017
313385BX3	52912	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,998,209.00	2,996,361.67	0.370	AA	0.370	45	02/15/2017
313385DL7	52913	Federal Home Loan Discount		10/20/2016	5,000,000.00	4,994,220.00	4,990,958.33	0.420	AA	0.421	82	03/24/2017
313385BF2	52914	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,999,145.00	2,997,025.00	0.350	AA	0.350	29	01/30/2017
313385BF2	52915	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,999,145.00	2,997,025.00	0.350	AA	0.350	29	01/30/2017
313385BF2	52917	Federal Home Loan Discount		10/21/2016	3,000,000.00	2,999,145.00	2,997,054.17	0.350	AA	0.350	29	01/30/2017

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385BX3	52918	Federal Home Loan Discount		10/21/2016	3,000,000.00	2,998,209.00	2,996,392.50	0.370	AA	0.370	45	02/15/2017
313385DK9	52919	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,996,577.00	2,994,750.00	0.420	AA	0.421	81	03/23/2017
313385DK9	52920	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,996,577.00	2,994,750.00	0.420	AA	0.421	81	03/23/2017
313385EQ5	52921	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,995,050.00	2,992,989.17	0.470	AA	0.471	110	04/21/2017
313385CK0	52922	Federal Home Loan Discount		10/25/2016	3,000,000.00	2,997,708.00	2,995,937.50	0.390	AA	0.391	57	02/27/2017
313385CU8	52929	Federal Home Loan Discount		10/27/2016	3,000,000.00	2,997,228.00	2,995,490.00	0.410	AA	0.411	66	03/08/2017
313385EV4	52935	Federal Home Loan Discount		11/07/2016	3,000,000.00	2,994,822.00	2,993,058.33	0.490	AA	0.491	115	04/26/2017
313385BS4	52937	Federal Home Loan Discount		11/08/2016	3,000,000.00	2,998,416.00	2,996,631.67	0.430	AA	0.430	40	02/10/2017
313385BS4	52938	Federal Home Loan Discount		11/09/2016	3,000,000.00	2,998,416.00	2,996,512.50	0.450	AA	0.451	40	02/10/2017
313385FK7	52939	Federal Home Loan Discount		11/09/2016	3,000,000.00	2,994,180.00	2,991,658.33	0.550	AA	0.552	129	05/10/2017
313385BQ8	52940	Federal Home Loan Discount		11/09/2016	3,000,000.00	2,998,500.00	2,996,663.33	0.440	AA	0.440	38	02/08/2017
313385CD6	52941	Federal Home Loan Discount		11/10/2016	3,000,000.00	2,997,957.00	2,995,965.83	0.470	AA	0.471	51	02/21/2017
313385BS4	52943	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,998,416.00	2,996,406.67	0.490	AA	0.491	40	02/10/2017
313385BY1	52944	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,998,167.00	2,996,161.67	0.490	AA	0.491	46	02/16/2017
313385BR6	52945	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,998,458.00	2,996,375.00	0.500	AA	0.501	39	02/09/2017
313385BZ8	52946	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,998,125.00	2,996,002.08	0.505	AA	0.506	47	02/17/2017
313385BR6	52947	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,998,458.00	2,996,447.50	0.490	AA	0.491	39	02/09/2017
313385FM3	52948	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,994,087.00	2,991,273.75	0.585	AA	0.587	131	05/12/2017
313385DD5	52949	Federal Home Loan Discount		11/15/2016	3,000,000.00	2,996,838.00	2,994,459.17	0.545	AA	0.546	75	03/17/2017
313385FM3	52950	Federal Home Loan Discount		11/15/2016	3,000,000.00	2,994,087.00	2,991,248.33	0.590	AA	0.592	131	05/12/2017
313385FS0	52952	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,993,859.00	2,990,414.67	0.632	AA	0.634	136	05/17/2017
313385FS0	52953	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,993,859.00	2,990,445.00	0.630	AA	0.632	136	05/17/2017
313385FS0	52954	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,993,859.00	2,990,369.17	0.635	AA	0.637	136	05/17/2017
313385EX0	52955	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,994,729.00	2,992,121.67	0.580	AA	0.582	117	04/28/2017
313385CP9	52956	Federal Home Loan Discount		11/17/2016	3,000,000.00	2,997,444.00	2,995,406.67	0.520	AA	0.521	61	03/03/2017
313385CP9	52957	Federal Home Loan Discount		11/17/2016	3,000,000.00	2,997,444.00	2,995,406.67	0.520	AA	0.521	61	03/03/2017
313385EX0	52959	Federal Home Loan Discount		11/18/2016	3,000,000.00	2,994,729.00	2,992,352.50	0.570	AA	0.571	117	04/28/2017
313385EV4	52960	Federal Home Loan Discount		11/18/2016	3,000,000.00	2,994,822.00	2,992,447.50	0.570	AA	0.571	115	04/26/2017
313385CF1	52961	Federal Home Loan Discount		11/21/2016	3,000,000.00	2,997,876.00	2,996,083.33	0.500	AA	0.501	53	02/23/2017
313385DZ6	52962	Federal Home Loan Discount		11/21/2016	3,000,000.00	2,995,737.00	2,993,766.67	0.550	AA	0.551	95	04/06/2017
313385CF1	52963	Federal Home Loan Discount		11/21/2016	3,000,000.00	2,997,876.00	2,996,083.33	0.500	AA	0.501	53	02/23/2017
313385DL7	52964	Federal Home Loan Discount		11/22/2016	3,000,000.00	2,996,532.00	2,994,408.33	0.550	AA	0.551	82	03/24/2017
313385EG7	52965	Federal Home Loan Discount		11/22/2016	3,000,000.00	2,995,416.00	2,993,373.33	0.560	AA	0.561	102	04/13/2017
313385DL7	52966	Federal Home Loan Discount		11/22/2016	3,000,000.00	2,996,532.00	2,994,408.33	0.550	AA	0.551	82	03/24/2017
313385FE1	52970	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,994,408.00	2,992,100.00	0.600	AA	0.602	124	05/05/2017
313385EV4	52971	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,994,822.00	2,992,984.59	0.565	AA	0.566	115	04/26/2017

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Federal Agency Issues - Discount												
313385EG7	52972	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,995,416.00	2,993,540.00	0.570	AA	0.571	102	04/13/2017
SYS52973	52973	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,994,026.67	2,994,026.67	0.560	AA	0.561	94	04/05/2017
313385FE1	52974	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,994,408.00	2,992,100.00	0.600	AA	0.602	124	05/05/2017
313385JN7	52975	Federal Home Loan Discount		11/29/2016	3,000,000.00	2,990,238.00	2,987,162.49	0.650	AA	0.659	204	07/24/2017
313385BW5	52979	Federal Home Loan Discount		12/08/2016	3,000,000.00	2,998,251.00	2,997,251.67	0.485	AA	0.485	44	02/14/2017
313385CD6	52980	Federal Home Loan Discount		12/07/2016	3,000,000.00	2,997,957.00	2,996,928.33	0.485	AA	0.485	51	02/21/2017
313385CD6	52981	Federal Home Loan Discount		12/07/2016	3,000,000.00	2,997,957.00	2,996,928.33	0.485	AA	0.485	51	02/21/2017
313385GR1	52982	Federal Home Loan Discount		12/09/2016	3,000,000.00	2,992,674.00	2,990,445.00	0.630	AA	0.632	159	06/09/2017
313385AS5	52983	Federal Home Loan Discount		12/09/2016	3,000,000.00	2,999,556.00	2,998,570.00	0.440	AA	0.440	16	01/17/2017
313385BZ8	52984	Federal Home Loan Discount		12/09/2016	3,000,000.00	2,998,125.00	2,997,024.99	0.510	AA	0.511	47	02/17/2017
313385DW3	52986	Federal Home Loan Discount		12/12/2016	3,000,000.00	2,995,875.00	2,994,493.33	0.590	AA	0.591	92	04/03/2017
313385CD6	52987	Federal Home Loan Discount		12/12/2016	3,000,000.00	2,997,957.00	2,996,745.83	0.550	AA	0.551	51	02/21/2017
313385DC7	52988	Federal Home Loan Discount		12/12/2016	3,000,000.00	2,996,880.00	2,995,495.83	0.575	AA	0.576	74	03/16/2017
313385CD6	52989	Federal Home Loan Discount		12/12/2016	3,000,000.00	2,997,957.00	2,996,745.83	0.550	AA	0.551	51	02/21/2017
313385AN6	52990	Federal Home Loan Discount		12/13/2016	3,000,000.00	2,999,682.00	2,998,760.00	0.480	AA	0.480	12	01/13/2017
313385AV8	52991	Federal Home Loan Discount		12/13/2016	3,000,000.00	2,999,463.00	2,998,432.50	0.495	AA	0.495	19	01/20/2017
313385DS2	52992	Federal Home Loan Discount		12/14/2016	3,000,000.00	2,996,274.00	2,994,965.00	0.570	AA	0.571	88	03/30/2017
313385DP8	52993	Federal Home Loan Discount		12/14/2016	3,000,000.00	2,996,403.00	2,995,107.50	0.570	AA	0.571	85	03/27/2017
313385DQ6	52994	Federal Home Loan Discount		12/14/2016	3,000,000.00	2,996,361.00	2,995,060.00	0.570	AA	0.571	86	03/28/2017
313385BG0	52995	Federal Home Loan Discount		12/14/2016	3,000,000.00	2,999,112.00	2,997,960.00	0.510	AA	0.510	30	01/31/2017
313385DP8	52996	Federal Home Loan Discount		12/14/2016	3,000,000.00	2,996,403.00	2,995,107.50	0.570	AA	0.571	85	03/27/2017
313385DW3	52997	Federal Home Loan Discount		12/14/2016	3,000,000.00	2,995,875.00	2,994,637.50	0.585	AA	0.586	92	04/03/2017
313385EX0	52998	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,994,729.00	2,993,746.67	0.560	AA	0.561	117	04/28/2017
313385BB1	52999	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,999,271.00	2,998,250.00	0.500	AA	0.500	25	01/26/2017
313385HE9	53000	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,992,068.00	2,990,077.50	0.630	AA	0.639	172	06/22/2017
313385DQ6	53002	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,996,361.00	2,995,450.83	0.530	AA	0.531	86	03/28/2017
313385EW2	53003	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,994,774.00	2,994,125.83	0.530	AA	0.531	116	04/27/2017
313385FQ4	53004	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,993,949.00	2,992,450.00	0.600	AA	0.602	134	05/15/2017
313385DQ6	53005	Federal Home Loan Discount		12/15/2016	3,000,000.00	2,996,361.00	2,995,107.50	0.570	AA	0.571	86	03/28/2017
313385EL6	53006	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,995,233.00	2,994,408.33	0.550	AA	0.551	106	04/17/2017
313385DQ6	53007	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,996,361.00	2,995,325.00	0.550	AA	0.551	86	03/28/2017
313385HC3	53008	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,992,161.00	2,990,390.00	0.620	AA	0.629	170	06/20/2017
313385EL6	53009	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,995,233.00	2,994,408.33	0.550	AA	0.551	106	04/17/2017
313385DQ6	53010	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,996,361.00	2,995,325.01	0.550	AA	0.551	86	03/28/2017
313385FH4	53011	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,994,270.00	2,992,850.01	0.600	AA	0.601	127	05/08/2017
313385DG8	53012	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,996,706.00	2,996,083.33	0.500	AA	0.501	78	03/20/2017

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Federal Agency Issues - Discount												
313385FH4	53013	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,994,270.00	2,992,850.01	0.600	AA	0.601	127	05/08/2017
313385BS4	53014	Federal Home Loan Discount		12/16/2016	3,000,000.00	2,998,416.00	2,997,643.33	0.505	AA	0.505	40	02/10/2017
313385HC3	53016	Federal Home Loan Discount		12/19/2016	3,000,000.00	2,992,161.00	2,990,545.00	0.620	AA	0.629	170	06/20/2017
313385HC3	53017	Federal Home Loan Discount		12/19/2016	3,000,000.00	2,992,161.00	2,990,545.00	0.620	AA	0.629	170	06/20/2017
313385BG0	53018	Federal Home Loan Discount		12/19/2016	5,000,000.00	4,998,520.00	4,997,013.89	0.500	AA	0.500	30	01/31/2017
313385EL6	53019	Federal Home Loan Discount		12/19/2016	5,000,000.00	4,992,055.00	4,990,909.72	0.550	AA	0.551	106	04/17/2017
313385AY2	53020	Federal Home Loan Discount		12/19/2016	5,000,000.00	4,998,945.00	4,997,618.06	0.490	AA	0.490	22	01/23/2017
313385EL6	53021	Federal Home Loan Discount		12/19/2016	3,000,000.00	2,995,233.00	2,994,545.83	0.550	AA	0.551	106	04/17/2017
313385AS5	53022	Federal Home Loan Discount		12/19/2016	5,000,000.00	4,999,260.00	4,998,026.39	0.490	AA	0.490	16	01/17/2017
313385EL6	53023	Federal Home Loan Discount		12/20/2016	5,000,000.00	4,992,055.00	4,990,986.11	0.550	AA	0.551	106	04/17/2017
313385BF2	53024	Federal Home Loan Discount		12/20/2016	5,000,000.00	4,998,575.00	4,997,209.72	0.490	AA	0.490	29	01/30/2017
313385DW3	53025	Federal Home Loan Discount		12/20/2016	5,000,000.00	4,993,125.00	4,991,983.35	0.555	AA	0.556	92	04/03/2017
313385HC3	53026	Federal Home Loan Discount		12/20/2016	3,000,000.00	2,992,161.00	2,990,900.00	0.600	AA	0.602	170	06/20/2017
313385FL5	53027	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,990,220.00	4,988,641.67	0.580	AA	0.581	130	05/11/2017
313385FM3	53028	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,990,145.00	4,988,561.10	0.580	AA	0.581	131	05/12/2017
313385FL5	53029	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,990,220.00	4,988,641.67	0.580	AA	0.581	130	05/11/2017
313385HD1	53030	Federal Home Loan Discount		12/21/2016	5,000,000.00	4,986,855.00	4,983,695.83	0.645	AA	0.647	171	06/21/2017
313385BC9	53031	Federal Home Loan Discount		12/22/2016	5,000,000.00	4,998,735.00	4,997,600.00	0.480	AA	0.480	26	01/27/2017
313385HB5	53032	Federal Home Loan Discount		12/22/2016	5,000,000.00	4,987,010.00	4,984,088.89	0.640	AA	0.642	169	06/19/2017
313385HD1	53033	Federal Home Loan Discount		12/22/2016	5,000,000.00	4,986,855.00	4,983,659.72	0.650	AA	0.652	171	06/21/2017
313385CZ7	53034	Federal Home Loan Discount		12/22/2016	3,000,000.00	2,997,009.00	2,996,456.25	0.525	AA	0.526	71	03/13/2017
313385HF6	53035	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,992,020.00	2,991,100.00	0.600	AA	0.602	173	06/23/2017
313385BN5	53036	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,998,584.00	2,998,274.58	0.505	AA	0.505	36	02/06/2017
313385AU0	53037	Federal Home Loan Discount		12/27/2016	5,000,000.00	4,999,155.00	4,998,530.56	0.460	AA	0.460	18	01/19/2017
313385BN5	53038	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,998,584.00	2,998,274.58	0.505	AA	0.505	36	02/06/2017
313385DP8	53040	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,996,403.00	2,996,025.00	0.530	AA	0.531	85	03/27/2017
313385JH0	53041	Federal Home Loan Discount		12/27/2016	3,000,000.00	2,990,478.00	2,988,525.00	0.675	AA	0.685	199	07/19/2017
313385ED4	53042	Federal Home Loan Discount		12/28/2016	3,000,000.00	2,995,554.00	2,995,064.58	0.575	AA	0.576	99	04/10/2017
313385AY2	53043	Federal Home Loan Discount		12/28/2016	3,000,000.00	2,999,367.00	2,998,960.00	0.480	AA	0.480	22	01/23/2017
313385EP7	53044	Federal Home Loan Discount		12/29/2016	3,000,000.00	2,995,095.00	2,994,680.01	0.570	AA	0.571	109	04/20/2017
313385EP7	53045	Federal Home Loan Discount		12/29/2016	3,000,000.00	2,995,095.00	2,994,680.00	0.570	AA	0.571	109	04/20/2017
313385EP7	53046	Federal Home Loan Discount		12/29/2016	3,000,000.00	2,995,095.00	2,994,680.00	0.570	AA	0.571	109	04/20/2017
313385JJ6	53047	Federal Home Loan Discount		12/29/2016	5,000,000.00	4,984,050.00	4,980,263.89	0.700	AA	0.711	200	07/20/2017
313385DP8	53048	Federal Home Loan Discount		12/29/2016	3,000,000.00	2,996,403.00	2,996,113.33	0.530	AA	0.531	85	03/27/2017
313397BW0	52927	FREDDIE DISCOUNT		10/26/2016	3,000,000.00	2,998,251.00	2,996,577.51	0.370	AA	0.370	44	02/14/2017
313397ET4	52933	FREDDIE DISCOUNT		11/02/2016	3,000,000.00	2,994,912.00	2,992,791.67	0.500	AA	0.501	113	04/24/2017

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2016**

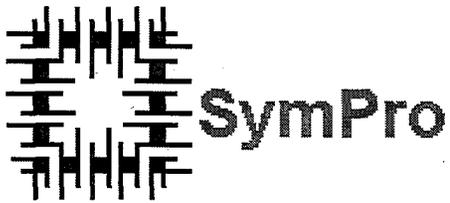
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313397FT3	52951	FREDDIE DISCOUNT		11/15/2016	3,000,000.00	2,993,811.00	2,990,953.33	0.590	AA	0.595	137	05/18/2017
313397GY1	52976	FREDDIE DISCOUNT		11/29/2016	3,000,000.00	2,992,347.00	2,990,547.50	0.570	AA	0.576	166	06/16/2017
Subtotal and Average			338,235,201.83		424,000,000.00	423,479,631.67	423,241,119.83			0.522	84	
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,014,268.00	1,999,050.13	2.200	A	2.193	792	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,995,454.00	1,997,768.98	1.125	AA	1.212	401	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,985,495.00	2,998,961.50	1.750	AA	1.740	873	05/24/2019
Subtotal and Average			6,995,667.45		7,000,000.00	6,995,217.00	6,995,780.61			1.719	715	
Money Market												
SYS52411	52411	Fidelity Inst Government			64,000,000.00	64,000,000.00	64,000,000.00	0.430	AAA	0.424	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			40,000,000.00	40,000,000.00	40,000,000.00	0.440	AAA	0.434	1	
Subtotal and Average			124,322,580.65		104,000,000.00	104,000,000.00	104,000,000.00			0.428	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,962,548.50	65,000,000.00	0.719		0.709	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,962,548.50	65,000,000.00			0.709	1	
Negotiable CD's												
62478TTL3	52910	MUFG Union Bank NA		10/19/2016	3,000,000.00	2,999,940.00	3,000,000.00	0.460	A-1	0.460	3	01/04/2017
62478TTQ2	52916	MUFG Union Bank NA		10/21/2016	3,000,000.00	2,999,757.00	3,000,000.00	0.530	A-1	0.523	31	02/01/2017
62478TUC1	52958	MUFG Union Bank NA		11/18/2016	3,000,000.00	2,999,148.00	3,000,000.00	0.610	A-1	0.602	59	03/01/2017
62478TUS6	53001	MUFG Union Bank NA		12/15/2016	3,000,000.00	2,999,301.00	3,000,000.00	0.650	A-1	0.641	59	03/01/2017
62478TUT4	53015	MUFG Union Bank NA		12/19/2016	3,000,000.00	2,996,820.00	3,000,000.00	0.680	A-1	0.680	115	04/26/2017
Subtotal and Average			11,903,225.81		15,000,000.00	14,994,966.00	15,000,000.00			0.581	53	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,209,970.00	3,216,120.78	5.000	AA	1.115	699	12/01/2018
Subtotal and Average			3,220,515.95		3,000,000.00	3,209,970.00	3,216,120.78			1.115	699	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 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	722,274.00	722,634.48	5.000	A	1.016	304	11/01/2017
Subtotal and Average			723,693.19		700,000.00	722,274.00	722,634.48			1.016	304	
Total and Average			701,209,743.94		767,700,000.00	766,924,092.17	767,146,614.26			0.645	167	

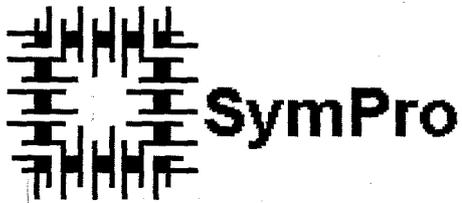
**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
December 31, 2016**

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	701,209,743.94		767,700,000.00	766,924,508.84	767,147,030.93			0.645	167



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(01/01/2017 - 01/01/2017)	5 Maturities	0 Payments	169,000,000.00	22.01%	169,000,000.00	168,962,548.50
Aging Interval:	1 - 30 days	(01/02/2017 - 01/31/2017)	26 Maturities	0 Payments	90,000,000.00	11.72%	89,951,838.46	89,984,229.00
Aging Interval:	31 - 90 days	(02/01/2017 - 04/01/2017)	54 Maturities	0 Payments	164,000,000.00	21.36%	163,784,174.15	163,867,446.00
Aging Interval:	91 - 180 days	(04/02/2017 - 06/30/2017)	55 Maturities	0 Payments	183,000,000.00	23.84%	182,545,414.84	182,672,334.34
Aging Interval:	181 - 360 days	(07/01/2017 - 12/27/2017)	13 Maturities	0 Payments	38,700,000.00	5.04%	38,740,363.38	38,676,087.00
Aging Interval:	361 - 1080 days	(12/28/2017 - 12/17/2019)	41 Maturities	0 Payments	123,000,000.00	16.02%	123,487,590.00	122,763,034.00
Aging Interval:	1081 days and after	(12/18/2019 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
			Total for	194 Investments	0 Payments		767,509,380.83	766,925,678.84



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
November 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	146,000,000.00	145,596,215.00	145,969,227.51	23.12	898	569	1.040	1.054
Federal Agency Issues - Discount	293,000,000.00	292,708,510.67	292,504,535.56	46.32	131	74	0.436	0.442
Medium Term Notes	7,000,000.00	7,001,421.00	6,995,538.68	1.11	1,308	746	1.719	1.743
Money Market	105,000,000.00	105,000,000.00	105,000,000.00	16.63	1	1	0.308	0.313
Local Agency Investment Funds	65,000,000.00	65,019,892.08	65,000,000.00	10.29	1	1	0.669	0.678
Negotiable CD's	12,000,000.00	11,998,533.00	12,000,000.00	1.90	102	47	0.546	0.554
California State-GOB	3,000,000.00	3,219,690.00	3,225,517.34	0.51	1,710	730	1.115	1.131
State of California Revenue Bonds	700,000.00	724,269.00	724,897.93	0.11	1,442	335	1.016	1.031
Investments	631,700,000.00	631,268,530.75	631,419,717.02	100.00%	295	179	0.599	0.607
Cash and Accrued Interest								
Accrued Interest at Purchase		416.67	416.67					
Subtotal		416.67	416.67					
Total Cash and Investments	631,700,000.00	631,268,947.42	631,420,133.69		295	179	0.599	0.607

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	289,093.86	1,566,797.01
Average Daily Balance	626,973,256.88	670,519,251.17
Effective Rate of Return	0.56%	0.56%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
November 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	2,989,974.00	2,999,783.58	0.820	AA	0.816	376	12/12/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,008,109.00	2,999,463.33	1.160	AA	1.164	326	10/23/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,991,780.00	3,000,000.00	0.730	AA	0.720	316	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,989,974.00	2,990,156.06	0.820	AA	1.127	376	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,974,143.00	3,000,000.00	1.000	AA	0.986	767	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,974,143.00	2,999,746.59	1.000	AA	0.990	767	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,978,025.00	3,000,000.00	0.880	AA	0.868	594	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,961,012.00	3,000,000.00	1.200	AA	1.184	1,015	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,980,929.00	3,000,000.00	1.000	AA	0.986	680	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,972,076.00	3,000,000.00	1.120	AA	1.105	883	05/03/2019
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,989,785.00	4,999,034.09	0.875	AA	0.875	473	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,996,946.00	3,000,000.00	1.050	AA	1.036	666	09/28/2018
3130A8L35	52791	FEDERAL HOME LOAN BANK		06/24/2016	3,000,000.00	2,998,452.00	3,000,000.00	0.750	AA	1.386	231	07/20/2017
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,973,363.00	2,994,951.35	0.625	AA	0.716	614	08/07/2018
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,984,958.00	3,000,000.00	1.150	AA	1.134	568	06/22/2018
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,004,857.00	2,998,810.48	1.000	AA	1.055	210	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,000,879.00	3,000,000.00	0.700	AA	0.690	29	12/30/2016
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,995,026.00	3,000,000.00	0.800	AA	0.789	330	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,995,695.00	3,000,000.00	0.750	AA	0.740	330	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	2,995,572.00	3,000,000.00	0.700	AA	0.690	239	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,980,920.00	3,000,000.00	1.150	AA	1.132	725	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,998,164.00	3,000,000.00	1.050	AA	1.036	452	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,998,164.00	3,000,000.00	1.050	AA	1.036	452	02/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,988,069.00	2,996,816.51	0.750	AA	1.088	494	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,983,896.00	3,000,000.00	1.050	AA	1.036	757	12/28/2018
3134G96M4	52846	FEDERAL HOME LOAN MTG CORP		08/24/2016	3,000,000.00	2,988,351.00	3,000,000.00	0.750	AA	1.260	631	08/24/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,978,409.00	3,000,000.00	1.000	AA	0.986	635	08/28/2018
3134G96M4	52869	FEDERAL HOME LOAN MTG CORP		09/08/2016	3,000,000.00	2,988,351.00	3,000,000.00	0.750	AA	1.270	631	08/24/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,994,639.00	3,000,000.00	1.100	AA	1.085	651	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,989,713.00	3,000,000.00	0.875	AA	1.230	666	09/28/2018
3134GAPH1	52901	FEDERAL HOME LOAN MTG CORP		09/30/2016	3,000,000.00	2,987,325.00	3,000,000.00	0.825	AA	0.814	1,033	09/30/2019
3134GASM7	52923	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,992,377.00	3,000,000.00	0.750	AA	1.306	694	10/26/2018
3134GATS3	52924	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,996,172.00	3,000,000.00	0.625	AA	0.616	694	10/26/2018
3134GATS3	52925	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,996,172.00	3,000,000.00	0.625	AA	1.170	694	10/26/2018
3134GATS3	52926	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,996,172.00	3,000,000.00	0.625	AA	1.170	694	10/26/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,984,913.00	3,000,000.00	1.050	AA	1.036	694	10/26/2018

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Run Date: 01/05/2017 - 15:43

Portfolio POOL

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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
November 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												
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,984,913.00	3,000,000.00	1.050	AA	1.036	694	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,987,673.00	3,000,000.00	0.750	AA	0.833	694	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,997,615.00	3,000,000.00	1.125	AA	1.110	727	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,997,615.00	3,000,000.00	1.125	AA	1.110	727	11/28/2018
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,003,912.00	3,000,962.13	1.250	AA	1.036	60	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,041,214.00	2,993,715.10	1.875	AA	1.948	810	02/19/2019
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	2,998,932.00	3,000,000.00	0.750	AA	0.740	817	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	2,998,932.00	3,000,000.00	0.750	AA	1.713	817	02/26/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,988,129.00	2,998,787.50	0.900	AA	0.913	589	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,988,129.00	2,998,787.50	0.900	AA	0.913	589	07/13/2018
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,007,857.00	2,998,420.71	1.250	AA	1.350	167	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,003,789.00	2,999,792.58	1.000	AA	0.995	302	09/29/2017
Subtotal and Average			142,768,445.46		146,000,000.00	145,596,215.00	145,969,227.51			1.040	569	

Federal Agency Issues - Discount

313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,999,937.00	2,976,333.33	0.800	AA	0.818	4	12/05/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	3,000,000.00	2,989,750.00	0.500	AA	0.511	0	12/01/2016
313384S91	52764	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,999,826.00	2,990,000.00	0.600	AA	0.614	11	12/12/2016
313384S91	52788	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,999,826.00	2,992,976.67	0.490	AA	0.491	11	12/12/2016
313384S91	52789	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,999,826.00	2,992,976.67	0.490	AA	0.491	11	12/12/2016
313384S42	52821	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,999,904.00	2,995,930.00	0.370	AA	0.371	6	12/07/2016
313384T41	52827	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,999,778.00	2,996,500.00	0.350	AA	0.350	14	12/15/2016
313384T25	52834	Federal Home Loan Discount		08/18/2016	3,000,000.00	2,999,811.00	2,996,587.50	0.350	AA	0.350	12	12/13/2016
313385BZ8	52839	Federal Home Loan Discount		08/19/2016	3,000,000.00	2,997,009.00	2,992,871.67	0.470	AA	0.471	78	02/17/2017
313385AT3	52843	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,998,599.00	2,995,281.67	0.380	AA	0.381	48	01/18/2017
313384T82	52844	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,999,715.00	2,996,529.17	0.350	AA	0.350	18	12/19/2016
313385BA3	52847	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,998,395.00	2,994,417.50	0.435	AA	0.436	55	01/25/2017
313385BA3	52849	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,998,395.00	2,994,417.50	0.435	AA	0.436	55	01/25/2017
313385CE4	52850	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,996,817.00	2,992,871.67	0.470	AA	0.471	83	02/22/2017
313385BA3	52851	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,998,395.00	2,994,453.75	0.435	AA	0.436	55	01/25/2017
313384U98	52852	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,571.00	2,996,354.17	0.350	AA	0.350	27	12/28/2016
313384U31	52853	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,667.00	2,996,529.17	0.350	AA	0.350	21	12/22/2016
313384S42	52854	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,904.00	2,997,140.00	0.330	AA	0.330	6	12/07/2016
313385AY2	52856	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,998,455.00	2,994,966.67	0.400	AA	0.401	53	01/23/2017
313384U98	52877	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,999,571.00	2,997,736.67	0.280	AA	0.280	27	12/28/2016
313384T33	52880	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,999,793.00	2,998,132.50	0.270	AA	0.270	13	12/14/2016

Portfolio POOL
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**City of Oakland Operating Fund
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384U98	52881	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,999,571.00	2,997,920.00	0.260	AA	0.260	27	12/28/2016
313385AC0	52882	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,999,037.00	2,997,577.50	0.285	AA	0.285	33	01/03/2017
313385BA3	52883	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,998,395.00	2,996,796.67	0.310	AA	0.310	55	01/25/2017
313384U49	52884	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,999,652.00	2,997,952.50	0.270	AA	0.270	22	12/23/2016
313384U80	52886	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,589.00	2,997,930.00	0.270	AA	0.270	26	12/27/2016
313384U49	52887	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,652.00	2,998,020.00	0.270	AA	0.270	22	12/23/2016
313384U31	52888	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,667.00	2,998,115.01	0.260	AA	0.260	21	12/22/2016
313384U80	52889	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,589.00	2,997,930.00	0.270	AA	0.270	26	12/27/2016
313384U80	52890	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,589.00	2,997,930.00	0.270	AA	0.270	26	12/27/2016
313384U31	52891	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,667.00	2,998,115.00	0.260	AA	0.260	21	12/22/2016
313384U31	52892	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,667.00	2,998,115.00	0.260	AA	0.260	21	12/22/2016
313384U31	52893	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,667.00	2,998,115.00	0.260	AA	0.260	21	12/22/2016
313384S26	52894	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,999,937.00	2,998,447.50	0.270	AA	0.270	4	12/05/2016
313384S34	52895	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,999,922.00	2,998,425.00	0.270	AA	0.270	5	12/06/2016
313384T25	52896	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,999,811.00	2,998,203.33	0.280	AA	0.280	12	12/13/2016
313384S26	52898	Federal Home Loan Discount		09/28/2016	3,000,000.00	2,999,937.00	2,998,470.00	0.270	AA	0.270	4	12/05/2016
313384S26	52899	Federal Home Loan Discount		09/28/2016	3,000,000.00	2,999,937.00	2,998,470.00	0.270	AA	0.270	4	12/05/2016
313385AE6	52900	Federal Home Loan Discount		09/29/2016	3,000,000.00	2,998,980.00	2,997,590.83	0.295	AA	0.295	35	01/05/2017
313385BX3	52903	Federal Home Loan Discount		10/14/2016	3,000,000.00	2,997,087.00	2,995,866.67	0.400	AA	0.401	76	02/15/2017
313385AL0	52904	Federal Home Loan Discount		10/12/2016	3,000,000.00	2,998,803.00	2,997,232.08	0.365	AA	0.365	41	01/11/2017
313385DT0	52907	Federal Home Loan Discount		10/18/2016	3,000,000.00	2,994,801.00	2,994,123.33	0.430	AA	0.431	120	03/31/2017
313384S59	52908	Federal Home Loan Discount		10/18/2016	3,000,000.00	2,999,889.00	2,998,788.75	0.285	AA	0.285	7	12/08/2016
313385EN2	52909	Federal Home Loan Discount		10/19/2016	3,000,000.00	2,993,862.00	2,992,871.67	0.470	AA	0.471	139	04/19/2017
313385BW5	52911	Federal Home Loan Discount		10/19/2016	3,000,000.00	2,997,126.00	2,996,361.67	0.370	AA	0.370	75	02/14/2017
313385BX3	52912	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,997,087.00	2,996,361.67	0.370	AA	0.370	76	02/15/2017
313385DL7	52913	Federal Home Loan Discount		10/20/2016	5,000,000.00	4,991,840.00	4,990,958.33	0.420	AA	0.421	113	03/24/2017
313385BF2	52914	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,998,251.00	2,997,025.00	0.350	AA	0.350	60	01/30/2017
313385BF2	52915	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,998,251.00	2,997,025.00	0.350	AA	0.350	60	01/30/2017
313385BF2	52917	Federal Home Loan Discount		10/21/2016	3,000,000.00	2,998,251.00	2,997,054.17	0.350	AA	0.350	60	01/30/2017
313385BX3	52918	Federal Home Loan Discount		10/21/2016	3,000,000.00	2,997,087.00	2,996,392.50	0.370	AA	0.370	76	02/15/2017
313385DK9	52919	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,995,146.00	2,994,750.00	0.420	AA	0.421	112	03/23/2017
313385DK9	52920	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,995,146.00	2,994,750.00	0.420	AA	0.421	112	03/23/2017
313385EQ5	52921	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,993,772.00	2,992,989.17	0.470	AA	0.471	141	04/21/2017
313385CK0	52922	Federal Home Loan Discount		10/25/2016	3,000,000.00	2,996,628.00	2,995,937.50	0.390	AA	0.391	88	02/27/2017
313385CU8	52929	Federal Home Loan Discount		10/27/2016	3,000,000.00	2,995,797.00	2,995,490.00	0.410	AA	0.411	97	03/08/2017
313385EV4	52935	Federal Home Loan Discount		11/07/2016	3,000,000.00	2,993,553.00	2,993,058.33	0.490	AA	0.491	146	04/26/2017

**City of Oakland Operating Fund
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384U31	52936	Federal Home Loan Discount		11/08/2016	3,000,000.00	2,999,667.00	2,998,863.33	0.310	AA	0.310	21	12/22/2016
313385BS4	52937	Federal Home Loan Discount		11/08/2016	3,000,000.00	2,997,279.00	2,996,631.67		AA	0.430	71	02/10/2017
313385BS4	52938	Federal Home Loan Discount		11/09/2016	3,000,000.00	2,997,279.00	2,996,512.50	0.450	AA	0.451	71	02/10/2017
313385FK7	52939	Federal Home Loan Discount		11/09/2016	3,000,000.00	2,992,800.00	2,991,658.33	0.550	AA	0.552	160	05/10/2017
313385BQ8	52940	Federal Home Loan Discount		11/09/2016	3,000,000.00	2,997,354.00	2,996,663.33	0.440	AA	0.440	69	02/08/2017
313385CD6	52941	Federal Home Loan Discount		11/10/2016	3,000,000.00	2,996,856.00	2,995,965.83	0.470	AA	0.471	82	02/21/2017
313385BS4	52943	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,997,279.00	2,996,406.67	0.490	AA	0.491	71	02/10/2017
313385BY1	52944	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,997,048.00	2,996,161.67	0.490	AA	0.491	77	02/16/2017
313385BR6	52945	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,997,318.00	2,996,375.00	0.500	AA	0.501	70	02/09/2017
313385BZ8	52946	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,997,009.00	2,996,002.08	0.505	AA	0.506	78	02/17/2017
313385BR6	52947	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,997,318.00	2,996,447.50	0.490	AA	0.491	70	02/09/2017
313385FM3	52948	Federal Home Loan Discount		11/14/2016	3,000,000.00	2,992,710.00	2,991,273.75	0.585	AA	0.587	162	05/12/2017
313385DD5	52949	Federal Home Loan Discount		11/15/2016	3,000,000.00	2,995,407.00	2,994,459.17	0.545	AA	0.546	106	03/17/2017
313385FM3	52950	Federal Home Loan Discount		11/15/2016	3,000,000.00	2,992,710.00	2,991,248.33	0.590	AA	0.592	162	05/12/2017
313385F50	52952	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,992,485.00	2,990,414.67	0.632	AA	0.634	167	05/17/2017
313385FS0	52953	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,992,485.00	2,990,445.00	0.630	AA	0.632	167	05/17/2017
313385FS0	52954	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,992,485.00	2,990,369.17	0.635	AA	0.637	167	05/17/2017
313385EX0	52955	Federal Home Loan Discount		11/16/2016	3,000,000.00	2,993,463.00	2,992,121.67	0.580	AA	0.582	148	04/28/2017
313385CP9	52956	Federal Home Loan Discount		11/17/2016	3,000,000.00	2,996,013.00	2,995,406.67	0.520	AA	0.521	92	03/03/2017
313385CP9	52957	Federal Home Loan Discount		11/17/2016	3,000,000.00	2,996,013.00	2,995,406.67	0.520	AA	0.521	92	03/03/2017
313385EX0	52959	Federal Home Loan Discount		11/18/2016	3,000,000.00	2,993,463.00	2,992,352.50	0.570	AA	0.571	148	04/28/2017
313385EV4	52960	Federal Home Loan Discount		11/18/2016	3,000,000.00	2,993,553.00	2,992,447.50	0.570	AA	0.571	146	04/26/2017
313385CF1	52961	Federal Home Loan Discount		11/21/2016	3,000,000.00	2,996,781.00	2,996,083.33	0.500	AA	0.501	84	02/23/2017
313385DZ6	52962	Federal Home Loan Discount		11/21/2016	3,000,000.00	2,994,435.00	2,993,766.67	0.550	AA	0.551	126	04/06/2017
313385CF1	52963	Federal Home Loan Discount		11/21/2016	3,000,000.00	2,996,781.00	2,996,083.33	0.500	AA	0.501	84	02/23/2017
313385DL7	52964	Federal Home Loan Discount		11/22/2016	3,000,000.00	2,995,104.00	2,994,408.33	0.550	AA	0.551	113	03/24/2017
313385EG7	52965	Federal Home Loan Discount		11/22/2016	3,000,000.00	2,994,126.00	2,993,373.33	0.560	AA	0.561	133	04/13/2017
313385DL7	52966	Federal Home Loan Discount		11/22/2016	3,000,000.00	2,995,104.00	2,994,408.33	0.550	AA	0.551	113	03/24/2017
313385FE1	52970	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,993,025.00	2,992,100.00	0.600	AA	0.602	155	05/05/2017
313385EV4	52971	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,993,553.00	2,992,984.59	0.565	AA	0.566	146	04/26/2017
313385EG7	52972	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,994,126.00	2,993,540.00	0.570	AA	0.571	133	04/13/2017
SYS52973	52973	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,994,026.67	2,994,026.67	0.560	AA	0.561	125	04/05/2017
313385FE1	52974	Federal Home Loan Discount		11/28/2016	3,000,000.00	2,993,025.00	2,992,100.00	0.600	AA	0.602	155	05/05/2017
313385JN7	52975	Federal Home Loan Discount		11/29/2016	3,000,000.00	2,988,642.00	2,987,162.49	0.650	AA	0.659	235	07/24/2017
313396S20	52786	FREDDIE DISCOUNT		06/22/2016	3,000,000.00	2,999,937.00	2,994,328.33	0.410	AA	0.411	4	12/05/2016
313397BWO	52927	FREDDIE DISCOUNT		10/26/2016	3,000,000.00	2,997,126.00	2,996,577.51	0.370	AA	0.370	75	02/14/2017

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
November 30, 2016**

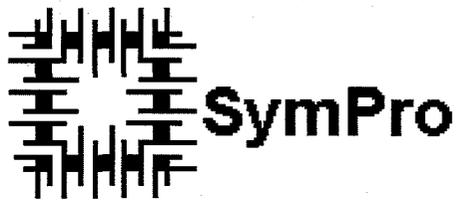
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313397ET4	52933	FREDDIE DISCOUNT		11/02/2016	3,000,000.00	2,993,640.00	2,992,791.67	0.500	AA	0.501	144	04/24/2017
313397FT3	52951	FREDDIE DISCOUNT		11/15/2016	3,000,000.00	2,992,440.00	2,990,953.33	0.590	AA	0.595	168	05/18/2017
313397GY1	52976	FREDDIE DISCOUNT		11/29/2016	3,000,000.00	2,990,808.00	2,990,547.50	0.570	AA	0.576	197	06/16/2017
313588R64	52750	Fannie Mae Discount		05/19/2016	3,000,000.00	3,000,000.00	2,991,751.68	0.505	AA	0.517	0	12/01/2016
Subtotal and Average			277,853,338.74		293,000,000.00	292,708,510.67	292,504,535.56			0.436	74	
Medium Term Notes												
06408HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,015,364.00	1,999,013.74	2.200	A	2.193	823	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,995,432.00	1,997,599.54	1.125	AA	1.212	432	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,990,625.00	2,998,925.40	1.750	AA	1.740	904	05/24/2019
Subtotal and Average			6,995,421.74		7,000,000.00	7,001,421.00	6,995,538.68			1.719	746	
Money Market												
SYS52411	52411	Fidelity Inst Government			67,000,000.00	67,000,000.00	67,000,000.00	0.320	AAA	0.316	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			38,000,000.00	38,000,000.00	38,000,000.00	0.300	AAA	0.296	1	
Subtotal and Average			120,100,000.00		105,000,000.00	105,000,000.00	105,000,000.00			0.308	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,019,892.08	65,000,000.00	0.678		0.669	1	
Subtotal and Average			65,000,000.00		65,000,000.00	65,019,892.08	65,000,000.00			0.669	1	
Negotiable CD's												
62478TSJ9	52822	MUFG Union Bank NA		07/28/2016	3,000,000.00	3,000,012.00	3,000,000.00	0.600	A-1	0.600	0	12/01/2016
62478TTL3	52910	MUFG Union Bank NA		10/19/2016	3,000,000.00	3,000,021.00	3,000,000.00	0.460	A-1	0.460	34	01/04/2017
62478TTQ2	52916	MUFG Union Bank NA		10/21/2016	3,000,000.00	2,999,730.00	3,000,000.00	0.530	A-1	0.523	62	02/01/2017
62478TUC1	52958	MUFG Union Bank NA		11/18/2016	3,000,000.00	2,998,770.00	3,000,000.00	0.610	A-1	0.602	90	03/01/2017
Subtotal and Average			10,300,000.00		12,000,000.00	11,998,533.00	12,000,000.00			0.546	47	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,219,690.00	3,225,517.34	5.000	AA	1.115	730	12/01/2018
Subtotal and Average			3,230,059.01		3,000,000.00	3,219,690.00	3,225,517.34			1.115	730	

**City of Oakland Operating Fund
Portfolio Management
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November 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
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	724,269.00	724,897.93	5.000	A	1.016	335	11/01/2017
Subtotal and Average			725,991.93		700,000.00	724,269.00	724,897.93			1.016	335	
Total and Average			626,973,256.88		631,700,000.00	631,268,530.75	631,419,717.02			0.599	179	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
November 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		416.67	416.67				0
				Subtotal		416.67	416.67				
		Total Cash and Investments	626,973,256.88		631,700,000.00	631,268,947.42	631,420,133.69			0.599	179



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(11/01/2016 - 11/01/2016)	7 Maturities	0 Payments	189,000,000.00	30.16%	189,000,000.00	189,019,892.08
Aging Interval:	1 - 30 days	(11/02/2016 - 12/01/2016)	36 Maturities	0 Payments	108,000,000.00	17.23%	107,812,717.37	107,992,116.00
Aging Interval:	31 - 90 days	(12/02/2016 - 01/30/2017)	45 Maturities	0 Payments	135,000,000.00	21.54%	134,844,290.96	134,957,214.00
Aging Interval:	91 - 180 days	(01/31/2017 - 04/30/2017)	16 Maturities	0 Payments	50,000,000.00	7.98%	49,919,173.36	49,932,904.00
Aging Interval:	181 - 360 days	(05/01/2017 - 10/27/2017)	10 Maturities	0 Payments	30,000,000.00	4.79%	29,995,959.24	30,036,441.00
Aging Interval:	361 - 1080 days	(10/28/2017 - 10/17/2019)	39 Maturities	0 Payments	114,700,000.00	18.30%	114,927,457.90	114,971,178.00
Aging Interval:	1081 days and after	(10/18/2019 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			153 Investments	0 Payments		100.00	626,499,598.83	626,909,745.08



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
October 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	146,000,000.00	145,986,552.00	145,967,701.25	23.30	899	556	1.012	1.026
Federal Agency Issues - Discount	275,000,000.00	274,876,201.00	274,574,525.57	43.83	132	53	0.386	0.392
Medium Term Notes	7,000,000.00	7,044,056.00	6,995,296.73	1.12	1,308	776	1.719	1.743
Money Market	118,000,000.00	118,000,000.00	118,000,000.00	18.83	1	1	0.302	0.306
Local Agency Investment Funds	65,000,000.00	65,019,892.08	65,000,000.00	10.38	1	1	0.625	0.634
Negotiable CD's	12,000,000.00	11,998,287.00	12,000,000.00	1.92	87	47	0.506	0.513
California State-GOB	3,000,000.00	3,255,840.00	3,234,913.90	0.52	1,710	760	1.115	1.131
State of California Revenue Bonds	700,000.00	728,917.00	727,161.38	0.12	1,442	365	1.016	1.031
Investments	626,700,000.00	626,909,745.08	626,499,598.83	100.00%	294	167	0.563	0.570

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	626,700,000.00	626,911,036.75	626,500,890.50		294	167	0.563	0.570

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	314,923.92	1,277,703.15
Average Daily Balance	680,700,494.36	681,140,225.38
Effective Rate of Return	0.54%	0.56%

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
October 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	2,994,651.00	2,999,766.08	0.820	AA	0.816	406	12/12/2017
3133EDDV1	52250	FEDERAL FARM CREDIT BANK		01/23/2014	3,000,000.00	3,013,047.00	2,999,413.33	1.160	AA	1.164	356	10/23/2017
3133EFFH5	52532	FEDERAL FARM CREDIT BANK		09/28/2015	3,000,000.00	2,999,670.00	3,000,000.00	0.810	AA	0.799	331	09/28/2017
3133EFJL2	52538	FEDERAL FARM CREDIT BANK		10/13/2015	3,000,000.00	2,998,734.00	3,000,000.00	0.730	AA	0.720	346	10/13/2017
3133EC7A6	52627	FEDERAL FARM CREDIT BANK		12/31/2015	3,000,000.00	2,994,651.00	2,989,360.06	0.820	AA	1.127	406	12/12/2017
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,990,226.00	3,000,000.00	1.000	AA	0.986	797	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,990,226.00	2,999,736.54	1.000	AA	0.990	797	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,990,400.00	3,000,000.00	0.880	AA	0.868	624	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,990,631.00	3,000,000.00	1.200	AA	1.184	1,045	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,995,392.00	3,000,000.00	1.000	AA	0.986	710	10/12/2018
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,999,755.00	4,998,972.17	0.875	AA	0.875	503	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	3,002,550.00	3,000,000.00	1.050	AA	1.036	696	09/28/2018
3130A3HG2	52726	FEDERAL HOME LOAN BANK		04/22/2016	3,000,000.00	3,000,495.00	3,000,204.77	0.625	AA	0.473	17	11/18/2016
3130A8L35	52791	FEDERAL HOME LOAN BANK		06/24/2016	3,000,000.00	2,999,991.00	3,000,000.00	0.750	AA	1.386	261	07/20/2017
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,987,841.00	2,994,701.42	0.625	AA	0.716	644	08/07/2018
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	3,001,266.00	3,000,000.00	1.150	AA	1.134	598	06/22/2018
3134G3S50	52029	FEDERAL HOME LOAN MTG CORP		10/22/2012	3,000,000.00	3,000,000.00	3,000,000.00	0.625	AA	0.709	0	11/01/2016
3137EADH9	52244	FEDERAL HOME LOAN MTG CORP		12/30/2013	3,000,000.00	3,007,998.00	2,998,638.92	1.000	AA	1.055	240	06/29/2017
3134G5AQ8	52332	FEDERAL HOME LOAN MTG CORP		06/30/2014	3,000,000.00	3,001,098.00	3,000,000.00	0.700	AA	0.690	59	12/30/2016
3134G7U25	52548	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	2,998,821.00	3,000,000.00	0.800	AA	0.789	360	10/27/2017
3134G7V24	52549	FEDERAL HOME LOAN MTG CORP		10/27/2015	3,000,000.00	3,001,029.00	3,000,000.00	0.750	AA	0.740	360	10/27/2017
3134G7W72	52550	FEDERAL HOME LOAN MTG CORP		10/28/2015	3,000,000.00	2,998,212.00	3,000,000.00	0.700	AA	0.690	269	07/28/2017
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,996,349.00	3,000,000.00	1.150	AA	1.132	755	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,681.00	3,000,000.00	1.050	AA	1.036	482	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	3,000,681.00	3,000,000.00	1.050	AA	1.036	482	02/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,996,493.00	2,996,620.80	0.750	AA	1.088	524	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,999,997.00	3,000,000.00	1.050	AA	1.036	787	12/28/2018
3134G96M4	52846	FEDERAL HOME LOAN MTG CORP		08/24/2016	3,000,000.00	2,997,591.00	3,000,000.00	0.750	AA	1.260	661	08/24/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,991,747.00	3,000,000.00	1.000	AA	0.986	665	08/28/2018
3134G96M4	52869	FEDERAL HOME LOAN MTG CORP		09/08/2016	3,000,000.00	2,997,591.00	3,000,000.00	0.750	AA	1.270	661	08/24/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	3,000,552.00	3,000,000.00	1.100	AA	1.085	681	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,996,331.00	3,000,000.00	0.875	AA	1.230	696	09/28/2018
3134GAPH1	52901	FEDERAL HOME LOAN MTG CORP		09/30/2016	3,000,000.00	2,996,427.00	3,000,000.00	0.825	AA	0.814	1,063	09/30/2019
3134GASM7	52923	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,999,205.00	3,000,000.00	0.750	AA	1.306	724	10/26/2018
3134GATS3	52924	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,999,481.00	3,000,000.00	0.625	AA	0.616	724	10/26/2018
3134GATS3	52925	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,999,481.00	3,000,000.00	0.625	AA	1.170	724	10/26/2018

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**City of Oakland Operating Fund
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Portfolio Details - Investments
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134GATS3	52926	FEDERAL HOME LOAN MTG CORP		10/26/2016	3,000,000.00	2,999,481.00	3,000,000.00	0.625	AA	1.170	724	10/26/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,995,425.00	3,000,000.00	1.050	AA	1.036	724	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,995,425.00	3,000,000.00	1.050	AA	1.036	724	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,999,064.00	3,000,000.00	0.750	AA	0.833	724	10/26/2018
3135G0GY3	52173	FEDERAL NATIONAL MORTGAGE		06/28/2013	3,000,000.00	3,006,153.00	3,001,451.35	1.250	AA	1.036	90	01/30/2017
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	3,059,958.00	2,993,478.82	1.875	AA	1.948	840	02/19/2019
3136G2XK8	52659	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,000,243.00	3,000,000.00	0.750	AA	0.740	847	02/26/2019
3136G2XK8	52660	FEDERAL NATIONAL MORTGAGE		02/26/2016	3,000,000.00	3,000,243.00	3,000,000.00	0.750	AA	1.713	847	02/26/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,991,165.00	2,998,725.00	0.900	AA	0.913	619	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,991,165.00	2,998,725.00	0.900	AA	0.913	619	07/13/2018
3137EADF3	51916	FREDDIE MAC		03/26/2012	3,000,000.00	3,010,608.00	2,998,135.30	1.250	AA	1.350	197	05/17/2017
3137EADL0	52260	FREDDIE MAC		02/26/2014	3,000,000.00	3,008,331.00	2,999,771.69	1.000	AA	0.995	332	09/29/2017
Subtotal and Average			136,275,965.34		146,000,000.00	145,986,552.00	145,967,701.25			1.012	556	
Federal Agency Issues - Discount												
313384S26	52589	Federal Home Loan Discount		12/16/2015	3,000,000.00	2,999,406.00	2,976,333.33	0.800	AA	0.818	34	12/05/2016
313384R35	52680	Federal Home Loan Discount		03/28/2016	3,000,000.00	2,999,550.00	2,989,791.67	0.500	AA	0.511	27	11/28/2016
313384R68	52693	Federal Home Loan Discount		03/30/2016	3,000,000.00	2,999,475.00	2,989,750.00	0.500	AA	0.511	30	12/01/2016
313384N96	52730	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,850.00	2,992,703.33	0.440	AA	0.448	9	11/10/2016
313384P94	52731	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,718.00	2,991,720.00	0.480	AA	0.489	17	11/18/2016
313384P94	52732	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,718.00	2,991,720.00	0.480	AA	0.489	17	11/18/2016
313384Q44	52733	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,667.00	2,991,600.00	0.480	AA	0.489	20	11/21/2016
313384Q51	52734	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,649.00	2,991,560.00	0.480	AA	0.489	21	11/22/2016
313384P94	52735	Federal Home Loan Discount		04/25/2016	3,000,000.00	2,999,718.00	2,991,720.00	0.480	AA	0.489	17	11/18/2016
313384N39	52744	Federal Home Loan Discount		05/06/2016	3,000,000.00	2,999,949.00	2,993,099.17	0.455	AA	0.456	3	11/04/2016
313384P52	52745	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,999,784.00	2,993,124.17	0.446	AA	0.457	13	11/14/2016
313384M97	52747	Federal Home Loan Discount		05/13/2016	3,000,000.00	2,999,982.00	2,993,656.67	0.440	AA	0.441	1	11/02/2016
313384N70	52751	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,999,883.00	2,992,935.83	0.490	AA	0.491	7	11/08/2016
313384N62	52752	Federal Home Loan Discount		05/19/2016	3,000,000.00	2,999,901.00	2,992,976.67	0.490	AA	0.491	6	11/07/2016
313384P78	52755	Federal Home Loan Discount		05/23/2016	3,000,000.00	2,999,751.00	2,992,477.50	0.510	AA	0.511	15	11/16/2016
313384Q69	52758	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,634.00	2,991,658.33	0.550	AA	0.552	22	11/23/2016
313384Q69	52762	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,634.00	2,991,810.00	0.540	AA	0.541	22	11/23/2016
313384Q69	52763	Federal Home Loan Discount		05/25/2016	3,000,000.00	2,999,634.00	2,991,324.67	0.572	AA	0.574	22	11/23/2016
313384S91	52764	Federal Home Loan Discount		05/26/2016	3,000,000.00	2,999,283.00	2,990,000.00	0.600	AA	0.614	41	12/12/2016
313384P60	52766	Federal Home Loan Discount		05/27/2016	3,000,000.00	2,999,766.00	2,991,758.33	0.575	AA	0.577	14	11/15/2016
313384S91	52788	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,999,283.00	2,992,976.67	0.490	AA	0.491	41	12/12/2016

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**City of Oakland Operating Fund
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384S91	52789	Federal Home Loan Discount		06/23/2016	3,000,000.00	2,999,283.00	2,992,976.67	0.490	AA	0.491	41	12/12/2016
313384P78	52800	Federal Home Loan Discount		06/29/2016	3,000,000.00	2,999,751.00	2,995,333.33	0.400	AA	0.401	15	11/16/2016
313384N62	52803	Federal Home Loan Discount		06/30/2016	3,000,000.00	2,999,901.00	2,995,883.33	0.380	AA	0.381	6	11/07/2016
313384S42	52821	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,999,370.00	2,995,930.00	0.370	AA	0.371	36	12/07/2016
313384Q85	52823	Federal Home Loan Discount		07/28/2016	3,000,000.00	2,999,601.00	2,996,300.00	0.370	AA	0.370	24	11/25/2016
313384T41	52827	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,999,229.00	2,996,500.00	0.350	AA	0.350	44	12/15/2016
313384P78	52828	Federal Home Loan Discount		08/17/2016	3,000,000.00	2,999,751.00	2,997,497.49	0.330	AA	0.330	15	11/16/2016
313384T25	52834	Federal Home Loan Discount		08/18/2016	3,000,000.00	2,999,265.00	2,996,587.50	0.350	AA	0.350	42	12/13/2016
313385BZ8	52839	Federal Home Loan Discount		08/19/2016	3,000,000.00	2,996,760.00	2,992,871.67	0.470	AA	0.471	108	02/17/2017
313384Q51	52842	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,999,649.00	2,997,470.00	0.330	AA	0.330	21	11/22/2016
313385AT3	52843	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,997,921.00	2,995,281.67	0.380	AA	0.381	78	01/18/2017
313384T82	52844	Federal Home Loan Discount		08/22/2016	3,000,000.00	2,999,160.00	2,996,529.17	0.350	AA	0.350	48	12/19/2016
313385BA3	52847	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,997,732.00	2,994,417.50	0.435	AA	0.436	85	01/25/2017
313384Q69	52848	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,999,634.00	2,997,421.67	0.340	AA	0.340	22	11/23/2016
313385BA3	52849	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,997,732.00	2,994,417.50	0.435	AA	0.436	85	01/25/2017
313385CE4	52850	Federal Home Loan Discount		08/24/2016	3,000,000.00	2,996,610.00	2,992,871.67	0.470	AA	0.471	113	02/22/2017
313385BA3	52851	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,997,732.00	2,994,453.75	0.435	AA	0.436	85	01/25/2017
313384U98	52852	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,001.00	2,996,354.17	0.350	AA	0.350	57	12/28/2016
313384U31	52853	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,109.00	2,996,529.17	0.350	AA	0.350	51	12/22/2016
313384S42	52854	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,370.00	2,997,140.00	0.330	AA	0.330	36	12/07/2016
313384Q51	52855	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,649.00	2,997,515.42	0.335	AA	0.335	21	11/22/2016
313385AY2	52856	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,997,786.00	2,994,966.67	0.400	AA	0.401	83	01/23/2017
313384Q51	52857	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,649.00	2,997,515.42	0.335	AA	0.335	21	11/22/2016
313384Q51	52860	Federal Home Loan Discount		08/25/2016	3,000,000.00	2,999,649.00	2,997,515.42	0.335	AA	0.335	21	11/22/2016
313384N39	52870	Federal Home Loan Discount		09/15/2016	3,000,000.00	2,999,949.00	2,998,750.00	0.300	AA	0.300	3	11/04/2016
313384N39	52871	Federal Home Loan Discount		09/15/2016	3,000,000.00	2,999,949.00	2,998,750.00	0.300	AA	0.300	3	11/04/2016
313384N70	52874	Federal Home Loan Discount		09/20/2016	3,000,000.00	2,999,883.00	2,998,836.25	0.285	AA	0.285	7	11/08/2016
313384N70	52875	Federal Home Loan Discount		09/20/2016	3,000,000.00	2,999,883.00	2,998,836.25	0.285	AA	0.285	7	11/08/2016
313384U98	52877	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,999,001.00	2,997,736.67	0.280	AA	0.280	57	12/28/2016
313384P60	52878	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,999,766.00	2,998,875.00	0.250	AA	0.250	14	11/15/2016
313384P60	52879	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,999,766.00	2,998,875.00	0.250	AA	0.250	14	11/15/2016
313384T33	52880	Federal Home Loan Discount		09/22/2016	3,000,000.00	2,999,247.00	2,998,132.50	0.270	AA	0.270	43	12/14/2016
313384U98	52881	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,999,001.00	2,997,920.00	0.260	AA	0.260	57	12/28/2016
313385AC0	52882	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,998,320.00	2,997,577.50	0.285	AA	0.285	63	01/03/2017
313385BA3	52883	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,997,732.00	2,996,796.67	0.310	AA	0.310	85	01/25/2017
313384U49	52884	Federal Home Loan Discount		09/23/2016	3,000,000.00	2,999,091.00	2,997,952.50	0.270	AA	0.270	52	12/23/2016

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384U80	52886	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,019.00	2,997,930.00	0.270	AA	0.270	56	12/27/2016
313384U49	52887	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,091.00	2,998,020.00	0.270	AA	0.270	52	12/23/2016
313384U31	52888	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,109.00	2,998,115.01	0.260	AA	0.260	51	12/22/2016
313384U80	52889	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,019.00	2,997,930.00	0.270	AA	0.270	56	12/27/2016
313384U80	52890	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,019.00	2,997,930.00	0.270	AA	0.270	56	12/27/2016
313384U31	52891	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,109.00	2,998,115.00	0.260	AA	0.260	51	12/22/2016
313384U31	52892	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,109.00	2,998,115.00	0.260	AA	0.260	51	12/22/2016
313384U31	52893	Federal Home Loan Discount		09/26/2016	3,000,000.00	2,999,109.00	2,998,115.00	0.260	AA	0.260	51	12/22/2016
313384S26	52894	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,999,406.00	2,998,447.50	0.270	AA	0.270	34	12/05/2016
313384S34	52895	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,999,388.00	2,998,425.00	0.270	AA	0.270	35	12/06/2016
313384T25	52896	Federal Home Loan Discount		09/27/2016	3,000,000.00	2,999,265.00	2,998,203.33	0.280	AA	0.280	42	12/13/2016
313384S26	52898	Federal Home Loan Discount		09/28/2016	3,000,000.00	2,999,406.00	2,998,470.00	0.270	AA	0.270	34	12/05/2016
313384S26	52899	Federal Home Loan Discount		09/28/2016	3,000,000.00	2,999,406.00	2,998,470.00	0.270	AA	0.270	34	12/05/2016
313385AE6	52900	Federal Home Loan Discount		09/29/2016	3,000,000.00	2,998,266.00	2,997,590.83	0.295	AA	0.295	65	01/05/2017
313385BX3	52903	Federal Home Loan Discount		10/14/2016	3,000,000.00	2,996,820.00	2,995,866.67	0.400	AA	0.401	106	02/15/2017
313385AL0	52904	Federal Home Loan Discount		10/12/2016	3,000,000.00	2,998,107.00	2,997,232.08	0.365	AA	0.365	71	01/11/2017
313385DT0	52907	Federal Home Loan Discount		10/18/2016	3,000,000.00	2,994,999.00	2,994,123.33	0.430	AA	0.431	150	03/31/2017
313384S59	52908	Federal Home Loan Discount		10/18/2016	3,000,000.00	2,999,352.00	2,998,788.75	0.285	AA	0.285	37	12/08/2016
313385EN2	52909	Federal Home Loan Discount		10/19/2016	3,000,000.00	2,993,664.00	2,992,871.67	0.470	AA	0.471	169	04/19/2017
313385BW5	52911	Federal Home Loan Discount		10/19/2016	3,000,000.00	2,996,850.00	2,996,361.67	0.370	AA	0.370	105	02/14/2017
313385BX3	52912	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,996,820.00	2,996,361.67	0.370	AA	0.370	106	02/15/2017
313385DL7	52913	Federal Home Loan Discount		10/20/2016	5,000,000.00	4,992,055.00	4,990,958.33	0.420	AA	0.421	143	03/24/2017
313385BF2	52914	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,997,600.00	2,997,025.00	0.350	AA	0.350	90	01/30/2017
313385BF2	52915	Federal Home Loan Discount		10/20/2016	3,000,000.00	2,997,600.00	2,997,025.00	0.350	AA	0.350	90	01/30/2017
313385BF2	52917	Federal Home Loan Discount		10/21/2016	3,000,000.00	2,997,600.00	2,997,054.17	0.350	AA	0.350	90	01/30/2017
313385BX3	52918	Federal Home Loan Discount		10/21/2016	3,000,000.00	2,996,820.00	2,996,392.50	0.370	AA	0.370	106	02/15/2017
313385DK9	52919	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,995,266.00	2,994,750.00	0.420	AA	0.421	142	03/23/2017
313385DK9	52920	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,995,266.00	2,994,750.00	0.420	AA	0.421	142	03/23/2017
313385EQ5	52921	Federal Home Loan Discount		10/24/2016	3,000,000.00	2,993,586.00	2,992,989.17	0.470	AA	0.471	171	04/21/2017
313385CK0	52922	Federal Home Loan Discount		10/25/2016	3,000,000.00	2,996,460.00	2,995,937.50	0.390	AA	0.391	118	02/27/2017
313385CU8	52929	Federal Home Loan Discount		10/27/2016	3,000,000.00	2,995,767.00	2,995,490.00	0.410	AA	0.411	127	03/08/2017
313396S20	52786	FREDDIE DISCOUNT		06/22/2016	3,000,000.00	2,999,406.00	2,994,328.33	0.410	AA	0.411	34	12/05/2016
313397BW0	52927	FREDDIE DISCOUNT		10/26/2016	3,000,000.00	2,996,850.00	2,996,577.51	0.370	AA	0.370	105	02/14/2017
313588R64	52750	Fannie Mae Discount		05/19/2016	3,000,000.00	2,999,475.00	2,991,751.68	0.505	AA	0.517	30	12/01/2016
Subtotal and Average			289,526,332.42		275,000,000.00	274,876,201.00	274,574,525.57			0.386	53	

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Portfolio POOL

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

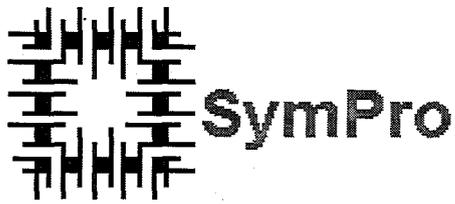
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Medium Term Notes												
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,032,558.00	1,998,977.34	2.200	A	2.193	853	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,999,816.00	1,997,430.09	1.125	AA	1.212	462	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	3,011,682.00	2,998,889.30	1.750	AA	1.740	934	05/24/2019
Subtotal and Average			6,995,183.57		7,000,000.00	7,044,056.00	6,995,296.73			1.719	776	
Money Market												
SYS52411	52411	Fidelity Inst Government			69,000,000.00	69,000,000.00	69,000,000.00	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			49,000,000.00	49,000,000.00	49,000,000.00	0.300	AAA	0.296	1	
Subtotal and Average			166,451,612.90		118,000,000.00	118,000,000.00	118,000,000.00			0.302	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	
Negotiable CD's												
62478TSJ9	52822	MUFG Union Bank NA		07/28/2016	3,000,000.00	3,000,453.00	3,000,000.00	0.600	A-1	0.600	30	12/01/2016
62478TSY6	52876	MUFG Union Bank NA		09/20/2016	3,000,000.00	3,000,000.00	3,000,000.00	0.440	A-1	0.440	0	11/01/2016
62478TTL3	52910	MUFG Union Bank NA		10/19/2016	3,000,000.00	2,999,523.00	3,000,000.00	0.460	A-1	0.460	64	01/04/2017
62478TTQ2	52916	MUFG Union Bank NA		10/21/2016	3,000,000.00	2,998,311.00	3,000,000.00	0.530	A-1	0.523	92	02/01/2017
Subtotal and Average			12,483,870.97		12,000,000.00	11,998,287.00	12,000,000.00			0.506	47	
California State-GOB												
13069CHN3	52270	State of California		03/27/2014	3,000,000.00	3,255,840.00	3,234,913.90	5.000	AA	1.115	760	12/01/2018
Subtotal and Average			3,239,309.06		3,000,000.00	3,255,840.00	3,234,913.90			1.115	760	
State of California Revenue Bonds												
13068LLC7	52192	State of California		11/20/2013	700,000.00	728,917.00	727,161.38	5.000	A	1.016	365	11/01/2017
Subtotal and Average			728,220.09		700,000.00	728,917.00	727,161.38			1.016	365	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Total and Average	680,700,494.36		626,700,000.00	626,909,745.08	626,499,598.83			0.563	167

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
October 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		1,291.67	1,291.67				0
				Subtotal		1,291.67	1,291.67				
		Total Cash and Investments	680,700,494.36		626,700,000.00	626,911,036.75	626,500,890.50			0.563	167



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(12/01/2016 - 12/01/2016)	8 Maturities	0 Payments	179,000,000.00	28.34%	178,981,501.68	179,019,904.08
Aging Interval:	1 - 30 days	(12/02/2016 - 12/31/2016)	32 Maturities	0 Payments	96,000,000.00	15.20%	95,887,864.60	95,993,355.00
Aging Interval:	31 - 90 days	(01/01/2017 - 03/01/2017)	35 Maturities	0 Payments	105,000,000.00	16.62%	104,877,374.24	104,928,909.00
Aging Interval:	91 - 180 days	(03/02/2017 - 05/30/2017)	32 Maturities	0 Payments	98,000,000.00	15.51%	97,779,467.89	97,817,965.67
Aging Interval:	181 - 360 days	(05/31/2017 - 11/26/2017)	11 Maturities	0 Payments	30,700,000.00	4.86%	30,700,674.31	30,696,999.00
Aging Interval:	361 - 1080 days	(11/27/2017 - 11/16/2019)	41 Maturities	0 Payments	123,000,000.00	19.47%	123,192,834.30	122,811,398.00
Aging Interval:	1081 days and after	(11/17/2019 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
			Total for	159 Investments	0 Payments	100.00	631,419,717.02	631,268,530.75