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OAKLAND

2017 NOV -2 AM 10: 15

AGENDA REPORT

TO: Sabrina B. Landreth
City Administrator

FROM: Katano Kasaine
Director of Finance

SUBJECT: Cash Management Report

DATE: October 23, 2017

City Administrator Approval

Date:

RECOMMENDATION

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

EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Treasury Bureau continues to submit a quarterly informational cash management report to the City Council. For the quarter ended September 2017, the City's Investment Portfolio had a balance of \$733.43 million and yielded 1.11 percent, while the Successor Agency's Investment Portfolio had a balance of \$11.00 million and yielded 0.99 percent.

BACKGROUND / LEGISLATIVE HISTORY

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of September 30, 2017, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year 2017-2018. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in the **Attachment A** are each portfolio's current market value and yield as of September 30, 2017, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors which may affect the portfolio's potential investment results.

Item: _____
Finance and Management Committee
November 14, 2017

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances decreased from \$955.79 million as of June 30, 2017 to \$733.43 million as of September 30, 2017. This decrease was mainly due to receipt of \$18.42 million in property taxes, offset by debt service payments of approximately \$190.74 million, the additional \$50.04 million decrease is the net of other revenues received offset by operational expenses.

The Successor Agency's portfolio decreased from a balance of \$51.89 million as of June 30, 2017 to a balance of \$11.00 million as of September 30, 2017. The portfolio decreased due to debt service payments of \$40.44 million and \$0.45 million in vendor payments.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending September 30, 2017 was 1.11 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending September 30, 2017 was 0.99 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a lower fund balance and a shorter investment horizon due to cash flow needs, while the City and the Port of Oakland Portfolio have a higher fund balance and a more stable long-term investment horizon, allowing for longer-term, high yielding securities.

The City Portfolio underperformed one of its benchmarks, the 1 year government agencies yield of 1.32 percent and City Portfolio equaled the performance of the Local Agency Investment Fund ("LAIF") at 1.11 percent. The City and Successor Portfolio lagged the benchmark due to short duration to meet daily liquidity needs.

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

FISCAL IMPACT

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

PUBLIC OUTREACH / INTEREST

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

COORDINATION

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

SUSTAINABLE OPPORTUNITIES

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

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

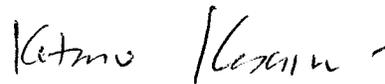
Social Equity: The City's policy is to invest, if or when financially prudent in companies that promote the use and production of renewable energy resources and any other types of socially responsible investments. Optimization of the portfolios, while observing those key areas, will not only produce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

ACTION REQUESTED OF THE CITY COUNCIL

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

For questions regarding this report, please contact DAVID JONES, INTERIM TREASURY MANAGER, at (510) 238-6508.

Respectfully submitted,



Katano Kasaine
Director of Finance, Finance Department

Reviewed by:
David Jones, Interim Treasury Manager
Treasury Bureau

Prepared by:
Max Kumar, Investment Officer
Treasury Bureau

Attachments (1):

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

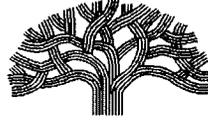
City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

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

DAVID JONES
Interim Treasury Manager

Investment Staff
Max Kumar, Investment Officer

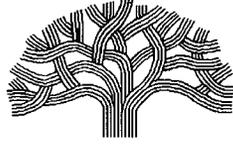


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED SEPTEMBER 30, 2017**

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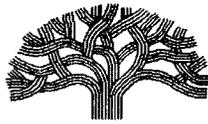
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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED SEPTEMBER 30, 2017**

**PREPARED BY THE
FINANCE DEPARTMENT
TREASURY BUREAU**

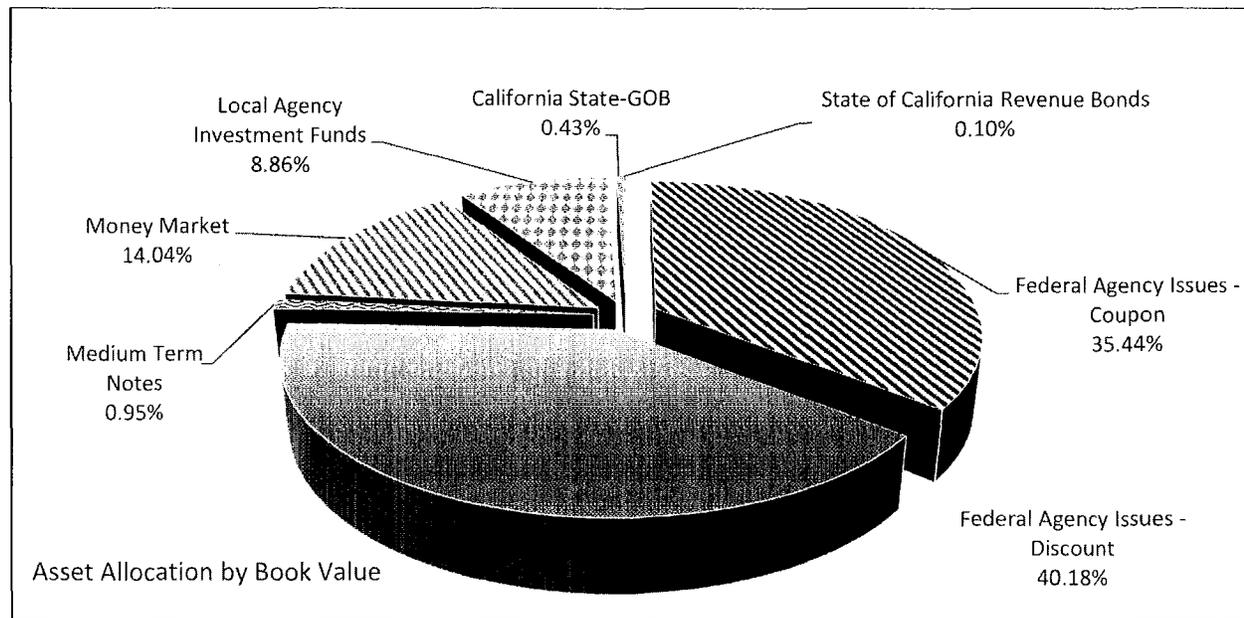
OCTOBER 23, 2017



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

| | |
|-----------------------|-------------------|
| Average Daily Balance | \$ 757,368,854.91 |
| Net Earning Quarter | \$2,178,390 |
| Month End Yield | 1.11% |
| Average Maturity | 254 days |
| Daily Liquidity | 22.87% |
| 180 Day Liquidity | 66.80% |

| Investments | Par Value | Market Value | Book Value |
|-----------------------------------|-----------------------|-----------------------|-----------------------|
| Federal Agency Issues - Coupon | 260,000,000 | 259,154,113 | 259,897,976 |
| Federal Agency Issues - Discount | 296,000,000 | 295,605,106 | 294,703,857 |
| Medium Term Notes | 7,000,000 | 7,006,906 | 6,997,958 |
| Money Market | 103,000,000 | 103,000,000 | 103,000,000 |
| Local Agency Investment Funds | 65,000,000 | 64,937,735 | 65,000,000 |
| California State-GOB | 3,000,000 | 3,142,800 | 3,131,552 |
| State of California Revenue Bonds | 700,000 | 702,296 | 702,263 |
| Total | \$ 734,700,000 | \$ 733,548,956 | \$ 733,433,606 |



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

I. ECONOMIC REVIEW

MARKET OVERVIEW

According to the U.S Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to increase at an annual rate of 2.8 percent in the third quarter of 2017. The Real GDP had increased 3.1 percent in the second quarter of 2017. The GDP at its core remains stable, as steady job growth and strong business spending.

The U.S job market loss monthly jobs for the first time in seven years, the U.S. economy lost 33,000 jobs in September according to the Bureau of Labor Statistics and the main unemployment rate fell to 4.2 percent. The report fell short of consensus estimates of addition of 80,000 jobs. The Hurricanes Irma and Harvey were the primarily reason for the loss of jobs, as jobs were lost the most in the leisure and hospitality sector.

The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, slightly just increased 0.1 percent in August after a 0.3 percent increase in July 2017. This was the smallest gain since June 2017 amid slower auto sales due to Hurricane Harvey. The personal consumption expenditure (PCE) price index gained 0.1 percent in August, as the annual increase in the core PCE index slowed to a 1.3 percent in August. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

Meanwhile, U.S consumer prices accelerated in August amid a jump in cost of gasoline and rents. The Labor Department reported that its Consumer Price Index rose 0.4 percent in August after a 0.1 percent increase in July. The index was forecasted to rise by 0.3 percent. The Consumer Price Index has increased 1.9 percent over the past year, which is slightly below the FOMC's inflation threshold of 2 percent.

U.S consumer confidence fell slightly in September, as consumers were affected by hurricanes. The Conference Board reported that its index of consumer confidence slipped in September to 119.8 from a revised 120.4 in August.

Similarly, The U.S consumer sentiment slightly dipped in September. The University of Michigan Consumer Sentiment index fell to 95.1 in September 2017, after increase to 96.8 in August. Economists had expected the measure of consumer attitudes to increase to 95.3.

U.S retail sales were lower than expected in September but recovered from last month's 0.2 percent decrease. The Commerce Department reported that retail sales rose 1.6 percent in September, which is lower than the economists were expectation of 1.7 percent increase. This was the biggest increase in two and half years, as reconstruction and cleanup efforts in areas devastated by Hurricanes Harvey and Irma boosted sales in building materials and auto gasoline purchases.

Economic activity in the non-manufacturing sector grew in September for the 93rd consecutive month; the Institute for Supply Management (ISM) said its manufacturing index rose 4.5 percent to 59.8 in September, which is its highest level since August 2015. Any number above 50% signals expansion.

U.S producer prices rebounded in August driven by the surge in the cost of gasoline. The Labor Department reported that its producer price index for final demand ticked up 0.2 percent in August after dipping 0.1 percent in July. In the 12 months through August, the PPI rose 2.4 percent. Economists had been expecting a 0.3 gain; the gain indicates inflation due to surge in energy prices.

Similarly, Prices for U.S imports had the largest increase in seven months as the cost of petroleum products increased. According to U.S. Bureau of Labor Statistics, import prices increased 0.6 percent in August, US imports prices had increased only 0.1 percent in July. The underlying increase suggested that signs of pickup in import inflation.

U.S homebuilding fell for a second straight month in August as construction remains constrained by rising lumber and labor prices and land shortages. The Commerce Department reported that Housing Starts slipped 0.8 percent to a seasonally adjusted annual rate of 1.18 million units. July's sales pace was revised up to 1.19 units. Homebuilding has increased 1.4 percent on a year on year basis.

U.S mortgage application activity recorded their steepest weekly decline since December 2016 in the last week of September. The Mortgage Bankers Association indicated that applications fell 9.7 percent to 417.5 for the week ended September 15 2017. The decline reflected low refinance activity after the interest rate increased in June, and additionally Hurricane Irma impact on Florida.

Sales of new U.S single family unexpectedly fell in August hitting the lowest level in eight months, the Commerce Department reported that new home sales decreased 3.4 percent to a seasonally adjusted annual rate of 560,000 units in August. July's sales pace was 580,000 units. New homes sales has increased 1.2 percent on a year on year basis. The housing market recovery continued to gain momentum as buyers are taking advantage of low interest rates and steady job growth, despite higher home prices and limited inventory however Hurricanes Harvey and Irma could have impacted new homes sales as suggested by the Commerce Department.

U.S existing home sales fell more than expected in August, as shortage of properties pushed home prices to a record high. The National Association of Realtors reported that existing home sales dropped 1.7 percent to a seasonally adjusted annual rate of 5.35 million units in August 2017.

INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC held meetings on July 13-14th and September 19-20th 2017. On June 14th, the FOMC had for the second time this year and for the fourth time this decade increased its federal funds target rate from 0.75-1.00 percent to 1.00-1.25 percent The FOMC contributed this 25 basis point increase to strengthening economic and labor markets. FOMC expects inflation on a 12-month basis is expected to remain somewhat below 2 percent in the near term but to stabilize around the 2 percent objective over the medium term. The FOMC did not increase rates in both meeting this quarter.

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

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Portfolio balances decreased from \$955.79 million as of June 30, 2017 to \$733.43 million as of September 30, 2017. This decrease was mainly due to receipt of \$18.42 million in property taxes, offset by debt service payments of approximately \$190.74 million, the additional \$50.04 million decrease is the net of other revenues received offset by operational expenses.

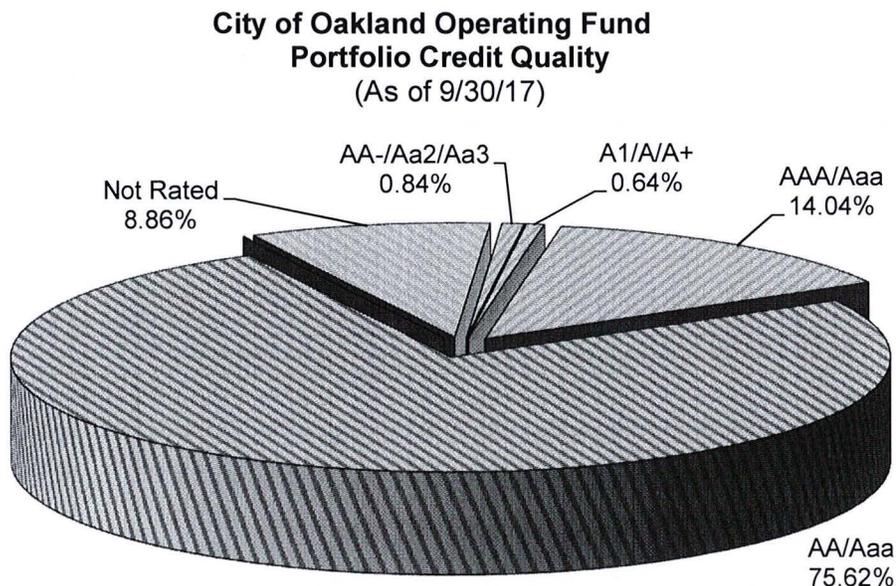
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2017-2018, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of September 30, 2017. Approximately 75.62% of Operating Fund investments were rated in the AA/Aaa category while 14.04% in AAA/Aaa and 8.86% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), the remaining 1.48% 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 2017-2018 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 September 30, 2017 is approximately \$88.23 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:

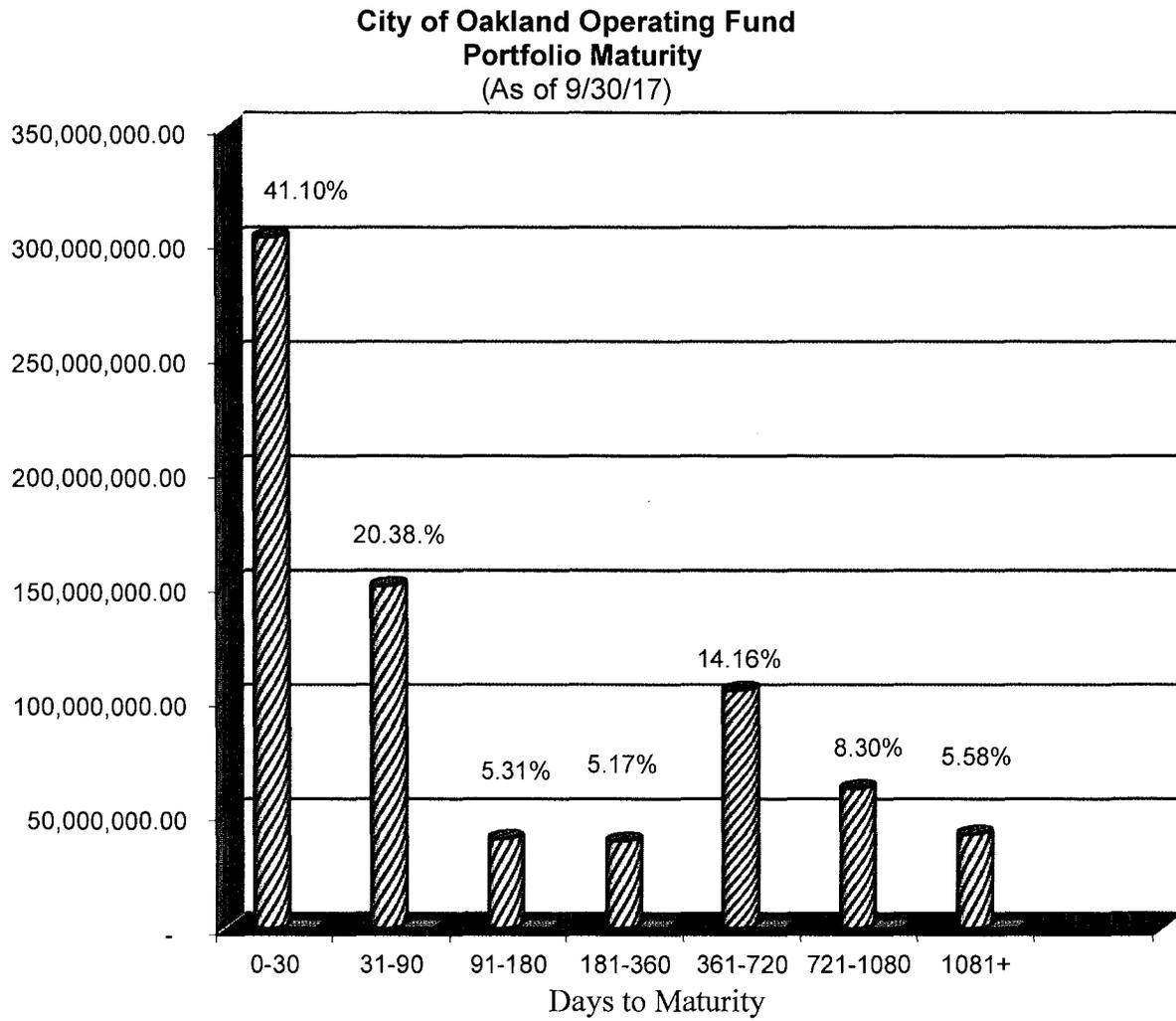
| Days | Amount(s) | Percent |
|--------------|--------------------------|----------------|
| 0-30 | \$ 302,000,000.00 | 41.11% |
| 31-180 | \$ 188,700,000.00 | 25.69% |
| Total | \$ 490,700,000.00 | 66.80% |

Investments maturing within 180 days include \$65.00 million in LAIF and \$103.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

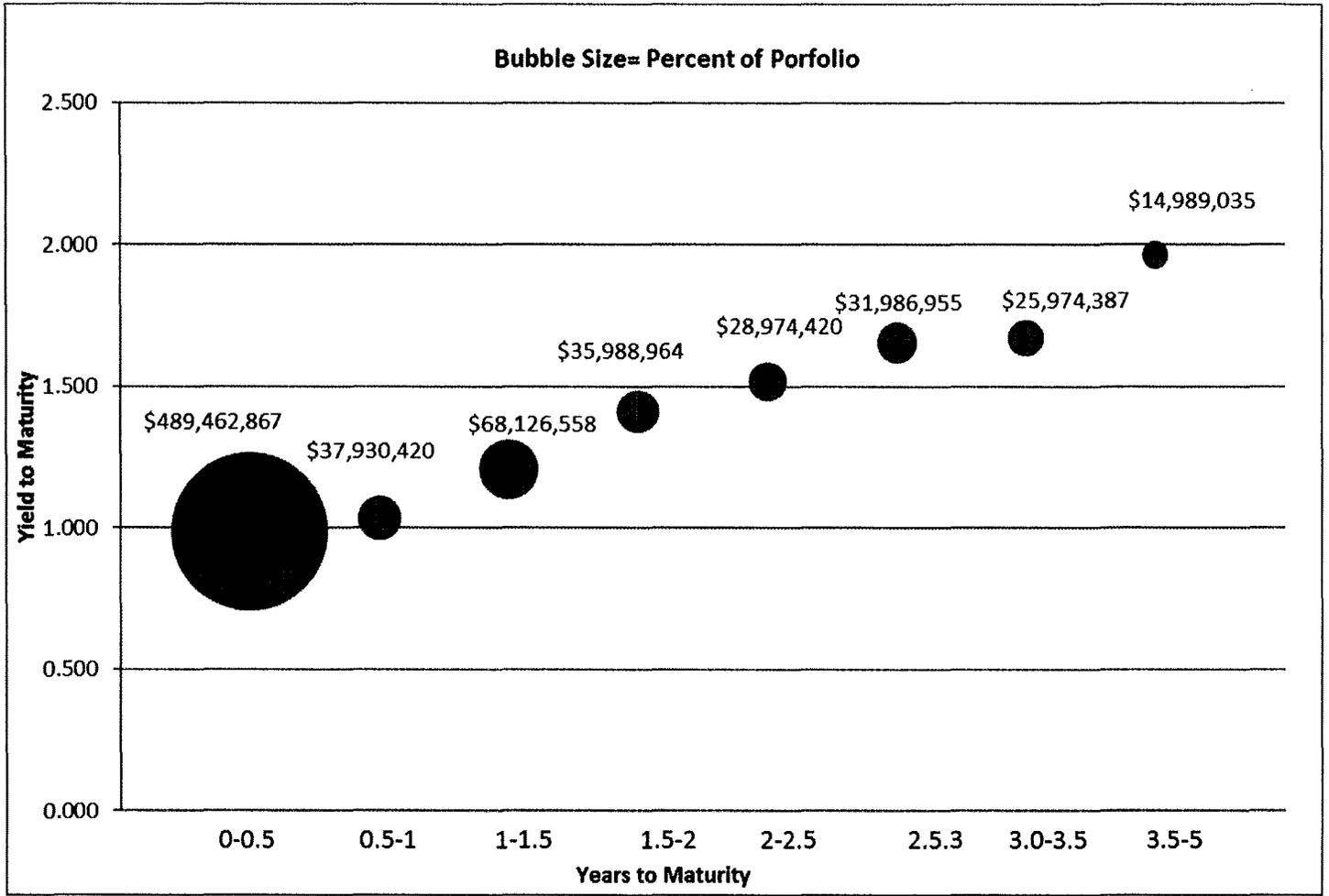
| Year | Amount | Percent Increase/Decrease From Prior Year |
|----------------|----------------|--|
| September 2017 | \$ 733,433,606 | 7.84% |
| September 2016 | \$ 680,124,131 | 27.34% |
| September 2015 | \$ 534,114,185 | 15.42% |
| September 2014 | \$ 462,754,556 | 9.26% |
| September 2013 | \$ 423,539,201 | |

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



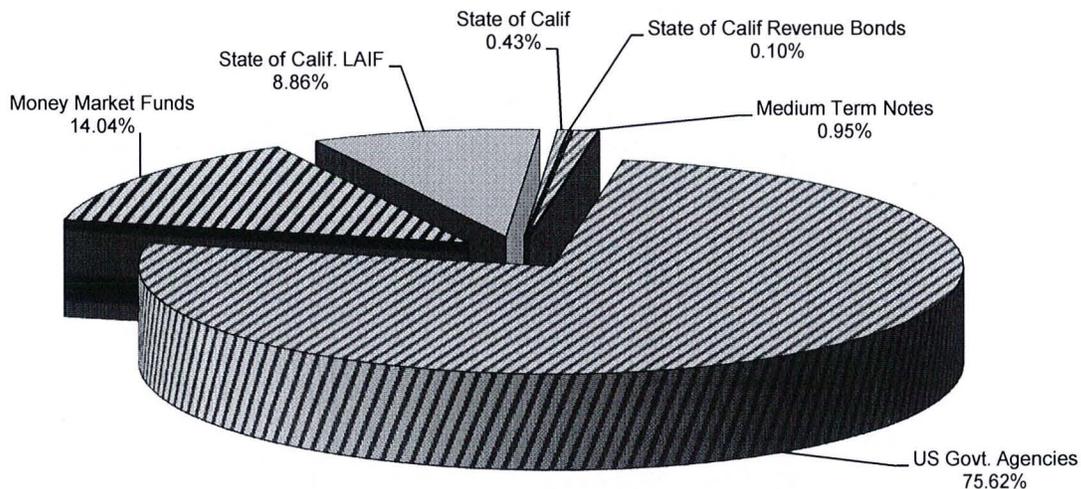
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund
Yield to Maturity
(As of 9/30/17)**



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

**City of Oakland Operating Fund
Portfolio Diversity
(As of 9/30/17)**



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

Yield. Total interest earned for the quarter ended September 30, 2017 was approximately \$2,178,390. The effective rate of return on total assets in the Operating Fund Portfolio for month-end September 30, 2017 was 1.11% as compared to 0.95% for June 30, 2017. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund
Comparative Annualized Yields
(As of 9/30/17)**

| As of Month-end | 1-year Govt. Agency | LAIF¹ | Operating Fund | Alameda County Pool² |
|------------------------|----------------------------|-------------------------|-----------------------|--|
| July 2017 | 1.23% | 1.05% | 1.01% | 1.33% |
| August 2017 | 1.28% | 1.08% | 1.07% | 0.97% |
| September 2017 | 1.32% | 1.11% | 1.11% | 0.93% |

¹Effective monthly average return.

²Annualized cash based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending September 30, 2017 was 1.11%. The City's Operating Fund Portfolio had under-performed the 1 year government agency which yielded a rate of 1.32% as of September 30, 2017. The City's Operating Fund Portfolio performed equal to the Local Agency Investment Fund ("LAIF"), which ended the month at 1.11%. The Alameda County Pool had a preliminary annualized cash basis rate of return for September 2017 of 0.934%, the Alameda County Pool had a portfolio of \$4.52 billion with 396 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 1.11% for September 2017, the City had a portfolio of \$733.43 million with 254 days to maturity.

As of September 30, 2017, the City's Portfolio Fund's average days-to-maturity (ADM) was 254 days versus LAIF's average days-to-maturity (ADM) was 190 days.

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

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

| TOTAL PORTFOLIO INCOME RECOGNIZED | | | | |
|--|---------------------------|----------------------|---------------------------|---------|
| <u>Accrual Basis</u> | | | | |
| Total Portfolio | September 30, 2017 | June 30, 2017 | September 30, 2016 | |
| <i>Quarter-End</i> | | | | |
| Total Interest Earnings | \$ 2,178,390 | \$ 2,000,174 | \$ | 960,524 |
| Realized gains (losses) from sales | - | - | - | - |
| Total income recognized | \$ 2,178,390 | \$ 2,000,174 | \$ | 960,524 |
| | | | | |
| <i>Fiscal Year-to-Date</i> | | | | |
| Total Interest Earnings | \$ 2,184,787 | \$ 5,269,883 | \$ | 962,778 |
| Realized gains (losses) from sales | - | - | - | - |
| Total income recognized | \$ 2,184,787 | \$ 5,269,883 | \$ | 962,778 |

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$733.55 million, which was above book value by \$115,350. 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 | \$ 733,548,956 | Market Value | \$ 733,548,956 |
| Original Cost | (733,872,487) | Original Cost | (733,433,606) |
| Net Unrealized Gain (Loss) | \$ (323,532) | Net Unrealized Gain (Loss) | \$ 115,350 |
| | | | |

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 \$51.89 million as of June 30, 2017 to a balance of \$11.00 million as of September 30, 2017. The portfolio decreased due to debt service payments of \$40.44 million and \$0.45 million in vendor payments.

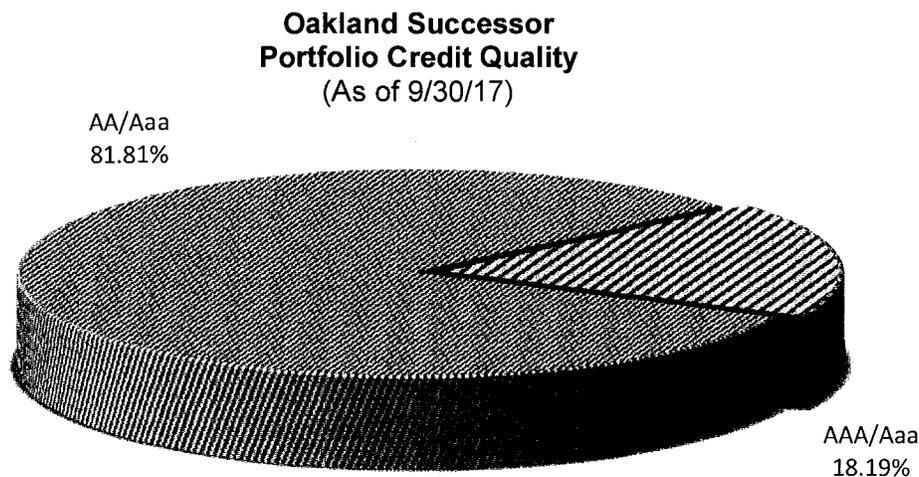
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2017-2018, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will invest, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 18.19% of Operating Fund investments were rated in the AAA/Aaa, while 81.81% 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 2017-2018 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 \$9.83 million. The estimated six month cash flow for Successor Portfolio is summarized below:

| Successor Portfolio Estimated Cash Flow | |
|--|---------------|
| October-March 2018* | |
| Beg: Available Balance | \$ 10,995,177 |
| ROPS Receipt | 46,834,835 |
| Debt Service | (9,829,255) |
| Other expenses | (10,000,000) |
| Bal: Mar 31, 2018 | \$ 38,000,757 |
| *Successor Pool Only | |

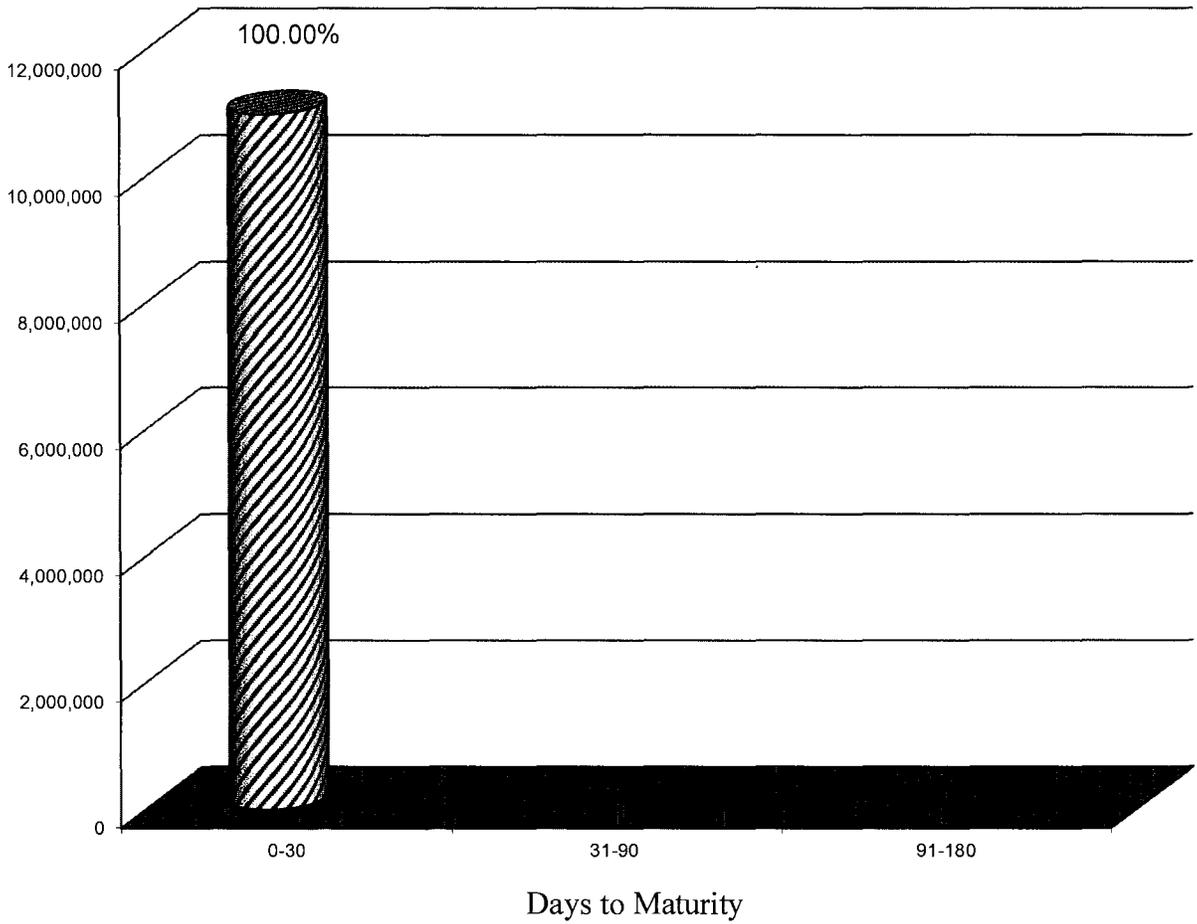
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

| Year | Amount | Percent Increase/Decrease From Prior Year |
|----------------|---------------|--|
| September 2017 | \$ 10,995,177 | 8.87% |
| September 2016 | \$ 10,099,178 | 31.07% |
| September 2015 | \$7,704,960 | (59.45%) |
| September 2014 | \$ 19,000,000 | (62.74%) |
| September 2013 | \$ 50,991,969 | |

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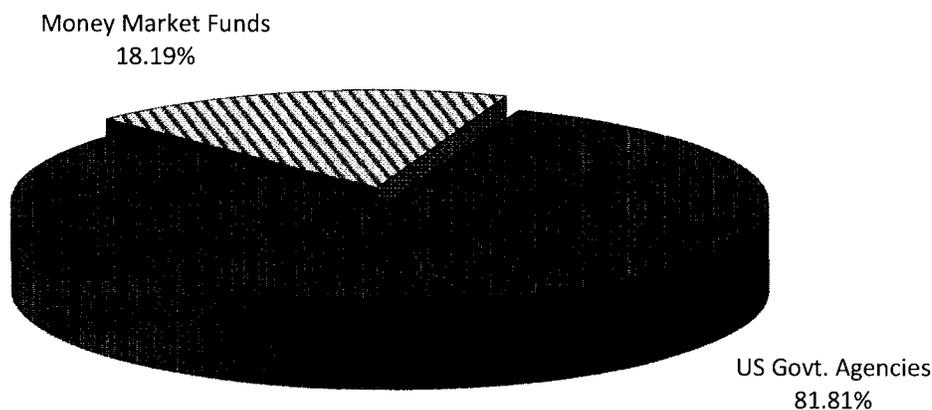
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 9/30/17)**



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

**Oakland Successor Agency
Portfolio Diversity
(As of 9/30/17)**



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

Yield. Total interest earned for the quarter ended September 30, 2017, was approximately \$85,527. The effective rate of return on total assets in the Successor's Portfolio was 0.99% for month ending September 30, 2017. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 1.32% as of September 30, 2017. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 1.11%. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns, thus lower rate of return in comparison to LAIF and 1-year government agency.

As of September 30, 2017, Successor's Portfolio Fund's average days-to-maturity (ADM) was 7 days versus LAIF's average days-to-maturity (ADM) was 190 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 9/30/17)**

| As of Month-end | 1-Year Govt. Agency | LAIF¹ | Successor |
|------------------------|----------------------------|-------------------------|------------------|
| July 2017 | 1.23% | 1.05% | 0.94% |
| August 2017 | 1.28% | 1.08% | 0.96% |
| September 2017 | 1.32% | 1.11% | 0.99% |

¹Effective monthly average return

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

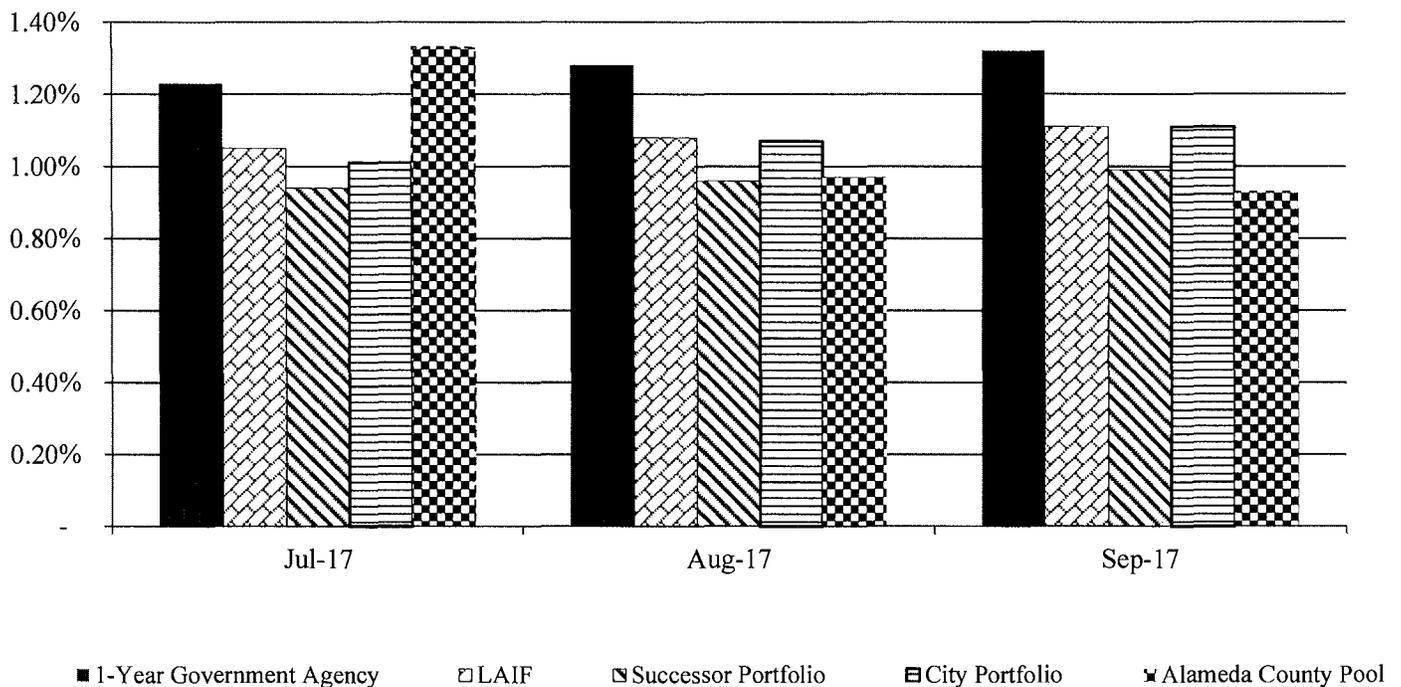
| TOTAL PORTFOLIO INCOME RECOGNIZED | | | | |
|--|----|---------------------------|----------------------|---------------------------|
| Accrual Basis | | | | |
| Total Portfolio | | September 30, 2017 | June 30, 2017 | September 30, 2016 |
| <i>Quarter-End</i> | | | | |
| Total Interest Earnings | \$ | 85,527 | \$ 84,459 | \$ 34,081 |
| Realized gains (losses) from sales | | - | - | - |
| Total income recognized | \$ | 85,527 | \$ 84,459 | \$ 34,081 |
| <i>Fiscal Year-to-Date</i> | | | | |
| Total Interest Earnings | \$ | 85,527 | \$ 181,729 | \$ 34,081 |
| Realized gains (losses) from sales | | - | - | - |
| Total income recognized | \$ | 85,527 | \$ 181,729 | \$ 34,081 |

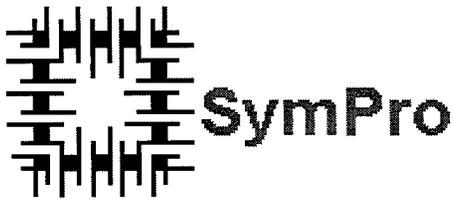
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended September 30, 2017 was \$11.0 million, which was above book value by \$2,927. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

| UNREALIZED GAINS & LOSSES | | | |
|--------------------------------------|-------------------|-----------------------------------|----------------------|
| | Cash Basis | | Accrual Basis |
| Market Value | \$ 10,998,104 | Market Value | \$ 10,998,104 |
| Original Cost | (10,995,177) | Original Cost | (10,995,177) |
| Net Unrealized Gain (Loss) | \$ 2,927 | Net Unrealized Gain (Loss) | \$ 2,927 |

Portfolio Earnings Comparison





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

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|-----------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Federal Agency Issues - Coupon | 260,000,000.00 | 259,154,113.00 | 259,897,975.82 | 35.44 | 947 | 647 | 1.342 | 1.360 |
| Federal Agency Issues - Discount | 296,000,000.00 | 295,605,106.00 | 294,703,856.72 | 40.18 | 158 | 47 | 1.012 | 1.026 |
| Medium Term Notes | 7,000,000.00 | 7,006,906.00 | 6,997,958.06 | 0.95 | 1,308 | 442 | 1.719 | 1.742 |
| Money Market | 103,000,000.00 | 103,000,000.00 | 103,000,000.00 | 14.04 | 1 | 1 | 0.929 | 0.941 |
| Local Agency Investment Funds | 65,000,000.00 | 64,937,734.62 | 65,000,000.00 | 8.86 | 1 | 1 | 1.095 | 1.110 |
| California State-GOB | 3,000,000.00 | 3,142,800.00 | 3,131,551.78 | 0.43 | 1,710 | 426 | 1.115 | 1.131 |
| State of California Revenue Bonds | 700,000.00 | 702,296.00 | 702,263.45 | 0.10 | 1,442 | 31 | 1.016 | 1.031 |
| Investments | 734,700,000.00 | 733,548,955.62 | 733,433,605.83 | 100.00% | 421 | 254 | 1.132 | 1.147 |

Cash and Accrued Interest

| | | | | | | | | |
|-----------------------------------|-----------------------|-----------------------|-----------------------|--|------------|------------|--------------|--------------|
| Accrued Interest at Purchase | | 10,635.00 | 10,635.00 | | | | | |
| Subtotal | | 10,635.00 | 10,635.00 | | | | | |
| Total Cash and Investments | 734,700,000.00 | 733,559,590.62 | 733,444,240.83 | | 421 | 254 | 1.132 | 1.147 |

| Total Earnings | September 30 Month Ending | Fiscal Year To Date |
|---------------------------------|----------------------------------|----------------------------|
| Current Year | 692,257.69 | 2,184,786.92 |
| Average Daily Balance | 757,368,854.91 | 816,014,318.41 |
| Effective Rate of Return | 1.11% | 1.06% |

Katano Kasaine, Treasury Manager

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|--------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3133EC7A6 | 52044 | FEDERAL FARM CREDIT BANK | | 12/12/2012 | 3,000,000.00 | 2,999,007.00 | 2,999,958.58 | 0.820 | AA | 0.816 | 72 | 12/12/2017 |
| 3133EDDV1 | 52250 | FEDERAL FARM CREDIT BANK | | 01/23/2014 | 3,000,000.00 | 3,000,411.00 | 2,999,963.33 | 1.160 | AA | 1.164 | 22 | 10/23/2017 |
| 3133EFJL2 | 52538 | FEDERAL FARM CREDIT BANK | | 10/13/2015 | 3,000,000.00 | 2,999,580.00 | 3,000,000.00 | 0.730 | AA | 0.720 | 12 | 10/13/2017 |
| 3133EC7A6 | 52627 | FEDERAL FARM CREDIT BANK | | 12/31/2015 | 3,000,000.00 | 2,999,007.00 | 2,998,116.12 | 0.820 | AA | 1.127 | 72 | 12/12/2017 |
| 3133EGJZ9 | 52810 | FEDERAL FARM CREDIT BANK | | 07/07/2016 | 3,000,000.00 | 2,979,024.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 463 | 01/07/2019 |
| 3133EGJZ9 | 52813 | FEDERAL FARM CREDIT BANK | | 07/12/2016 | 3,000,000.00 | 2,979,024.00 | 2,999,847.15 | 1.000 | AA | 0.990 | 463 | 01/07/2019 |
| 3133EGMQ5 | 52818 | FEDERAL FARM CREDIT BANK | | 07/18/2016 | 3,000,000.00 | 2,987,169.00 | 3,000,000.00 | 0.880 | AA | 0.868 | 290 | 07/18/2018 |
| 3133EGTT2 | 52873 | FEDERAL FARM CREDIT BANK | | 09/12/2016 | 3,000,000.00 | 2,967,321.00 | 3,000,000.00 | 1.200 | AA | 1.184 | 711 | 09/12/2019 |
| 3133EGYD1 | 52906 | FEDERAL FARM CREDIT BANK | | 10/12/2016 | 3,000,000.00 | 2,984,892.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 376 | 10/12/2018 |
| 3133EGD77 | 52934 | FEDERAL FARM CREDIT BANK | | 11/03/2016 | 3,000,000.00 | 2,974,587.00 | 3,000,000.00 | 1.120 | AA | 1.105 | 579 | 05/03/2019 |
| 3133EGN84 | 52977 | FEDERAL FARM CREDIT BANK | | 12/06/2016 | 3,000,000.00 | 2,982,840.00 | 3,000,000.00 | 1.480 | AA | 1.460 | 705 | 09/06/2019 |
| 3133EGN84 | 52978 | FEDERAL FARM CREDIT BANK | | 12/06/2016 | 3,000,000.00 | 2,982,840.00 | 3,000,000.00 | 1.480 | AA | 1.460 | 705 | 09/06/2019 |
| 3133EG5Q4 | 53079 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,991,243.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 488 | 02/01/2019 |
| 3133EG5Q4 | 53080 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,991,243.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 488 | 02/01/2019 |
| 3133EG5U5 | 53081 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,993,598.00 | 3,000,000.00 | 1.330 | AA | 1.751 | 488 | 02/01/2019 |
| 3133EG5Q4 | 53082 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,991,243.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 488 | 02/01/2019 |
| 3133EHAJ2 | 53113 | FEDERAL FARM CREDIT BANK | | 02/27/2017 | 3,000,000.00 | 3,000,153.00 | 3,000,000.00 | 1.710 | AA | 1.687 | 879 | 02/27/2020 |
| 3133EHDR1 | 53153 | FEDERAL FARM CREDIT BANK | | 03/27/2017 | 3,000,000.00 | 2,992,104.00 | 2,999,078.44 | 1.400 | AA | 1.402 | 542 | 03/27/2019 |
| 3133EHDR1 | 53154 | FEDERAL FARM CREDIT BANK | | 03/27/2017 | 3,000,000.00 | 2,992,104.00 | 2,998,995.00 | 1.400 | AA | 1.403 | 542 | 03/27/2019 |
| 3133EG7D1 | 53200 | FEDERAL FARM CREDIT BANK | | 04/19/2017 | 3,000,000.00 | 2,989,737.00 | 2,999,257.45 | 1.550 | AA | 1.541 | 775 | 11/15/2019 |
| 3133EGLD5 | 53243 | FEDERAL FARM CREDIT BANK | | 05/10/2017 | 3,000,000.00 | 2,970,627.00 | 2,976,328.70 | 1.180 | AA | 1.553 | 747 | 10/18/2019 |
| 3133EHKS1 | 53303 | FEDERAL FARM CREDIT BANK | | 06/19/2017 | 3,000,000.00 | 2,984,058.00 | 2,997,798.06 | 1.740 | AA | 1.740 | 1,151 | 11/25/2020 |
| 3133EHMG5 | 53304 | FEDERAL FARM CREDIT BANK | | 06/20/2017 | 3,000,000.00 | 2,984,421.00 | 2,995,049.41 | 1.800 | AA | 1.818 | 1,258 | 03/12/2021 |
| 3133EHKS1 | 53305 | FEDERAL FARM CREDIT BANK | | 06/20/2017 | 3,000,000.00 | 2,984,058.00 | 2,995,868.02 | 1.740 | AA | 1.761 | 1,151 | 11/25/2020 |
| 3133EHL2 | 53357 | FEDERAL FARM CREDIT BANK | | 09/06/2017 | 3,000,000.00 | 2,988,543.00 | 2,998,833.37 | 1.500 | AA | 1.496 | 886 | 03/05/2020 |
| 3133EHXT5 | 53361 | FEDERAL FARM CREDIT BANK | | 09/11/2017 | 3,000,000.00 | 2,989,665.00 | 3,000,000.00 | 1.430 | AA | 1.410 | 710 | 09/11/2019 |
| 3133EHXT5 | 53362 | FEDERAL FARM CREDIT BANK | | 09/11/2017 | 3,000,000.00 | 2,989,665.00 | 3,000,000.00 | 1.430 | AA | 1.410 | 710 | 09/11/2019 |
| 3133EHXZ1 | 53367 | FEDERAL FARM CREDIT BANK | | 09/12/2017 | 3,000,000.00 | 2,981,868.00 | 3,000,000.00 | 2.000 | AA | 1.973 | 1,807 | 09/12/2022 |
| 3133EHYL1 | 53368 | FEDERAL FARM CREDIT BANK | | 09/14/2017 | 3,000,000.00 | 2,982,507.00 | 3,000,000.00 | 1.590 | AA | 1.568 | 1,079 | 09/14/2020 |
| 3133EHYQ0 | 53373 | FEDERAL FARM CREDIT BANK | | 09/20/2017 | 3,000,000.00 | 2,983,620.00 | 2,989,035.24 | 1.950 | AA | 2.008 | 1,625 | 03/14/2022 |
| 3130A7CX1 | 52651 | FEDERAL HOME LOAN BANK | | 02/18/2016 | 5,000,000.00 | 4,993,080.00 | 4,999,653.26 | 0.875 | AA | 0.875 | 169 | 03/19/2018 |
| 3130A7GC3 | 52685 | FEDERAL HOME LOAN BANK | | 03/28/2016 | 3,000,000.00 | 2,994,558.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 362 | 09/28/2018 |
| 3130A8PK3 | 52812 | FEDERAL HOME LOAN BANK | | 07/08/2016 | 3,000,000.00 | 2,982,339.00 | 2,997,450.68 | 0.625 | AA | 0.716 | 310 | 08/07/2018 |
| 3130AAQZ4 | 53070 | FEDERAL HOME LOAN BANK | | 01/30/2017 | 3,000,000.00 | 2,997,381.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 486 | 01/30/2019 |
| 3130ABMV5 | 53323 | FEDERAL HOME LOAN BANK | | 06/28/2017 | 3,000,000.00 | 2,982,201.00 | 3,000,000.00 | 1.875 | AA | 1.849 | 1,366 | 06/28/2021 |
| 3130ABNV4 | 53334 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 2,992,674.00 | 2,998,190.83 | 1.750 | AA | 1.748 | 1,016 | 07/13/2020 |

Portfolio POOL
AP

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130ABNV4 | 53335 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 2,992,674.00 | 2,997,495.00 | 1.750 | AA | 1.757 | 1,016 | 07/13/2020 |
| 3130ABS31 | 53336 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 2,995,401.00 | 3,000,000.00 | 2.050 | AA | 2.022 | 1,381 | 07/13/2021 |
| 3130ACD92 | 53374 | FEDERAL HOME LOAN BANK | | 09/20/2017 | 3,000,000.00 | 2,982,405.00 | 2,991,091.84 | 1.600 | AA | 1.680 | 1,083 | 09/18/2020 |
| 3130ACJ96 | 53378 | FEDERAL HOME LOAN BANK | | 09/29/2017 | 3,000,000.00 | 2,998,359.00 | 3,000,000.00 | 1.500 | AAA | 1.480 | 635 | 06/28/2019 |
| 3130A8DW0 | 52787 | Federal Home Loan Discount | | 06/22/2016 | 3,000,000.00 | 2,995,956.00 | 3,000,000.00 | 1.150 | AA | 1.134 | 264 | 06/22/2018 |
| 3134G7U25 | 52548 | FEDERAL HOME LOAN MTG CORP | | 10/27/2015 | 3,000,000.00 | 2,999,472.00 | 3,000,000.00 | 0.800 | AA | 0.789 | 26 | 10/27/2017 |
| 3134G7V24 | 52549 | FEDERAL HOME LOAN MTG CORP | | 10/27/2015 | 3,000,000.00 | 2,999,547.00 | 3,000,000.00 | 0.750 | AA | 0.740 | 26 | 10/27/2017 |
| 3134G8KV0 | 52656 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,988,111.00 | 3,000,000.00 | 1.150 | AA | 1.132 | 421 | 11/26/2018 |
| 3134G8L98 | 52657 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,996,931.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 148 | 02/26/2018 |
| 3134G8L98 | 52658 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,996,931.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 148 | 02/26/2018 |
| 3137EAEA3 | 52699 | FEDERAL HOME LOAN MTG CORP | | 04/07/2016 | 3,000,000.00 | 2,991,729.00 | 2,998,773.57 | 0.750 | AA | 1.088 | 190 | 04/09/2018 |
| 3134G9XC6 | 52798 | FEDERAL HOME LOAN MTG CORP | | 06/28/2016 | 3,000,000.00 | 2,982,528.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 453 | 12/28/2018 |
| 3134G96M4 | 52846 | FEDERAL HOME LOAN MTG CORP | | 08/24/2016 | 3,000,000.00 | 2,997,831.00 | 3,000,000.00 | 1.000 | AA | 0.894 | 327 | 08/24/2018 |
| 3134GAEU4 | 52868 | FEDERAL HOME LOAN MTG CORP | | 08/30/2016 | 3,000,000.00 | 2,990,937.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 331 | 08/28/2018 |
| 3134G96M4 | 52869 | FEDERAL HOME LOAN MTG CORP | | 09/08/2016 | 3,000,000.00 | 2,997,831.00 | 3,000,000.00 | 1.000 | AA | 1.270 | 327 | 08/24/2018 |
| 3134GAGF5 | 52872 | FEDERAL HOME LOAN MTG CORP | | 09/13/2016 | 3,000,000.00 | 2,990,400.00 | 3,000,000.00 | 1.100 | AA | 1.085 | 347 | 09/13/2018 |
| 3134GAJS4 | 52897 | FEDERAL HOME LOAN MTG CORP | | 09/28/2016 | 3,000,000.00 | 2,996,949.00 | 3,000,000.00 | 1.250 | AA | 1.045 | 362 | 09/28/2018 |
| 3134GASM7 | 52923 | FEDERAL HOME LOAN MTG CORP | | 10/26/2016 | 3,000,000.00 | 2,997,066.00 | 3,000,000.00 | 1.000 | AA | 0.909 | 390 | 10/26/2018 |
| 3134GASE5 | 52930 | FEDERAL HOME LOAN MTG CORP | | 10/28/2016 | 3,000,000.00 | 2,986,056.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 390 | 10/26/2018 |
| 3134GASE5 | 52931 | FEDERAL HOME LOAN MTG CORP | | 10/28/2016 | 3,000,000.00 | 2,986,056.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 390 | 10/26/2018 |
| 3134GAUY8 | 52932 | FEDERAL HOME LOAN MTG CORP | | 10/31/2016 | 3,000,000.00 | 2,993,775.00 | 3,000,000.00 | 0.875 | AA | 0.832 | 390 | 10/26/2018 |
| 3134GAYE8 | 52968 | FEDERAL HOME LOAN MTG CORP | | 11/28/2016 | 3,000,000.00 | 2,987,835.00 | 3,000,000.00 | 1.125 | AA | 1.110 | 423 | 11/28/2018 |
| 3134GAYE8 | 52969 | FEDERAL HOME LOAN MTG CORP | | 11/28/2016 | 3,000,000.00 | 2,987,835.00 | 3,000,000.00 | 1.125 | AA | 1.110 | 423 | 11/28/2018 |
| 3134GAK78 | 53066 | FEDERAL HOME LOAN MTG CORP | | 01/26/2017 | 3,000,000.00 | 2,993,928.00 | 2,999,703.34 | 1.350 | AA | 1.339 | 481 | 01/25/2019 |
| 3134GA6H2 | 53116 | FEDERAL HOME LOAN MTG CORP | | 02/28/2017 | 3,000,000.00 | 2,992,392.00 | 3,000,000.00 | 1.375 | AA | 1.356 | 515 | 02/28/2019 |
| 3137EAFF2 | 53211 | FEDERAL HOME LOAN MTG CORP | | 04/20/2017 | 3,000,000.00 | 2,980,887.00 | 2,991,269.50 | 1.375 | AA | 1.472 | 932 | 04/20/2020 |
| 3134GBHY1 | 53222 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 2,000,000.00 | 1,990,466.00 | 2,000,000.00 | 1.500 | AA | 1.479 | 754 | 10/25/2019 |
| 3134GBHY1 | 53223 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,985,699.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 754 | 10/25/2019 |
| 3134GBHY1 | 53224 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,985,699.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 754 | 10/25/2019 |
| 3134GBHY1 | 53225 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,985,699.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 754 | 10/25/2019 |
| 3134GBHQ8 | 53230 | FEDERAL HOME LOAN MTG CORP | | 04/27/2017 | 3,000,000.00 | 2,993,757.00 | 3,000,000.00 | 1.700 | AA | 1.677 | 1,030 | 07/27/2020 |
| 3134GBHQ8 | 53231 | FEDERAL HOME LOAN MTG CORP | | 04/27/2017 | 3,000,000.00 | 2,993,757.00 | 3,000,000.00 | 1.700 | AA | 1.677 | 1,030 | 07/27/2020 |
| 3134G9VF1 | 53275 | FEDERAL HOME LOAN MTG CORP | | 05/26/2017 | 3,000,000.00 | 2,994,504.00 | 2,995,131.61 | 1.060 | AA | 1.268 | 264 | 06/22/2018 |
| 3134GBRB0 | 53277 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,997,168.00 | 3,000,000.00 | 1.250 | AA | 1.222 | 978 | 06/05/2020 |
| 3134GBRB0 | 53278 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,997,168.00 | 3,000,000.00 | 1.250 | AA | 1.878 | 978 | 06/05/2020 |
| 3134GBRB0 | 53279 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,997,168.00 | 3,000,000.00 | 1.250 | AA | 1.878 | 978 | 06/05/2020 |

Portfolio POOL
AP

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3134GBPF3 | 53280 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,994,426.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 970 | 05/28/2020 |
| 3134GBPF3 | 53281 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 2,000,000.00 | 1,996,284.00 | 2,000,000.00 | 1.500 | AA | 1.843 | 970 | 05/28/2020 |
| 3134GBLT7 | 53282 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,990,493.00 | 3,000,000.00 | 1.500 | AA | 1.480 | 698 | 08/30/2019 |
| 3134GBVU3 | 53326 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 2,988,855.00 | 3,000,000.00 | 1.550 | AA | 1.529 | 817 | 12/27/2019 |
| 3134GBWH1 | 53327 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 2,988,066.00 | 3,000,000.00 | 1.500 | AA | 1.463 | 726 | 09/27/2019 |
| 3134GBVV1 | 53329 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 2,986,377.00 | 3,000,000.00 | 2.000 | AA | 1.973 | 1,550 | 12/29/2021 |
| 3134GBG97 | 53377 | FEDERAL HOME LOAN MTG CORP | | 09/28/2017 | 3,000,000.00 | 2,988,162.00 | 3,000,000.00 | 1.385 | AA | 1.366 | 1,093 | 09/28/2020 |
| 3134GBG55 | 53379 | FEDERAL HOME LOAN MTG CORP | | 09/29/2017 | 3,000,000.00 | 2,989,917.00 | 3,000,000.00 | 1.700 | AA | 1.677 | 1,094 | 09/29/2020 |
| 3134GBH21 | 53380 | FEDERAL HOME LOAN MTG CORP | | 09/29/2017 | 2,000,000.00 | 1,991,456.00 | 2,000,000.00 | 1.700 | AA | 1.677 | 1,094 | 09/29/2020 |
| 3134GBH21 | 53381 | FEDERAL HOME LOAN MTG CORP | | 09/29/2017 | 3,000,000.00 | 2,987,184.00 | 3,000,000.00 | 1.700 | AA | 1.677 | 1,094 | 09/29/2020 |
| 3137EAEJ4 | 53391 | FEDERAL HOME LOAN MTG CORP | | 09/29/2017 | 3,000,000.00 | 2,992,338.00 | 2,994,580.06 | 1.625 | AA | 1.664 | 1,094 | 09/29/2020 |
| 3135G0ZA4 | 52247 | FEDERAL NATIONAL MORTGAGE | | 01/13/2014 | 3,000,000.00 | 3,016,689.00 | 2,996,077.84 | 1.875 | AA | 1.948 | 506 | 02/19/2019 |
| 3135G0M42 | 52815 | FEDERAL NATIONAL MORTGAGE | | 07/13/2016 | 3,000,000.00 | 2,990,046.00 | 2,999,412.50 | 0.900 | AA | 0.913 | 285 | 07/13/2018 |
| 3135G0M42 | 52817 | FEDERAL NATIONAL MORTGAGE | | 07/13/2016 | 3,000,000.00 | 2,990,046.00 | 2,999,412.50 | 0.900 | AA | 0.913 | 285 | 07/13/2018 |
| 3135G0K28 | 53166 | FEDERAL NATIONAL MORTGAGE | | 03/29/2017 | 3,000,000.00 | 2,984,475.00 | 2,991,604.42 | 1.250 | AA | 1.412 | 572 | 04/26/2019 |
| Subtotal and Average | | | 248,778,700.65 | | 260,000,000.00 | 259,154,113.00 | 259,897,975.82 | | | 1.342 | 647 | |
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313313PW2 | 53124 | Federal Farm Credit Discount | | 03/14/2017 | 3,000,000.00 | 2,995,167.00 | 2,977,466.67 | 1.040 | AA | 1.065 | 59 | 11/29/2017 |
| 313313QC5 | 53167 | Federal Farm Credit Discount | | 03/30/2017 | 3,000,000.00 | 2,994,453.00 | 2,979,166.67 | 1.000 | AA | 1.024 | 65 | 12/05/2017 |
| 313313PV4 | 53234 | Federal Farm Credit Discount | | 04/28/2017 | 3,000,000.00 | 2,995,251.00 | 2,983,325.82 | 0.935 | AA | 0.955 | 58 | 11/28/2017 |
| 313313UG1 | 53315 | Federal Farm Credit Discount | | 06/22/2017 | 3,000,000.00 | 2,984,283.00 | 2,973,178.33 | 1.210 | AA | 1.237 | 165 | 03/15/2018 |
| 313385NC6 | 53060 | Federal Home Loan Discount | | 01/24/2017 | 5,000,000.00 | 4,997,800.00 | 4,972,187.50 | 0.750 | AA | 0.762 | 17 | 10/18/2017 |
| 313385NT9 | 53084 | Federal Home Loan Discount | | 02/07/2017 | 3,000,000.00 | 2,997,417.00 | 2,983,250.00 | 0.750 | AA | 0.762 | 32 | 11/02/2017 |
| 313385NS1 | 53096 | Federal Home Loan Discount | | 02/17/2017 | 3,000,000.00 | 2,997,501.00 | 2,983,509.17 | 0.770 | AA | 0.782 | 31 | 11/01/2017 |
| 313385ML7 | 53125 | Federal Home Loan Discount | | 03/14/2017 | 3,000,000.00 | 3,000,000.00 | 2,983,840.00 | 0.960 | AA | 0.985 | 1 | 10/02/2017 |
| 313385PU4 | 53149 | Federal Home Loan Discount | | 03/27/2017 | 3,000,000.00 | 2,995,332.00 | 2,980,400.00 | 0.960 | AA | 0.983 | 57 | 11/27/2017 |
| 313385PU4 | 53160 | Federal Home Loan Discount | | 03/28/2017 | 3,000,000.00 | 2,995,332.00 | 2,980,480.00 | 0.960 | AA | 0.983 | 57 | 11/27/2017 |
| 313385PU4 | 53161 | Federal Home Loan Discount | | 03/28/2017 | 3,000,000.00 | 2,995,332.00 | 2,980,480.00 | 0.960 | AA | 0.983 | 57 | 11/27/2017 |
| 313385MM5 | 53168 | Federal Home Loan Discount | | 03/30/2017 | 3,000,000.00 | 2,999,919.00 | 2,985,663.33 | 0.920 | AA | 0.945 | 2 | 10/03/2017 |
| 313385UT1 | 53171 | Federal Home Loan Discount | | 04/03/2017 | 3,000,000.00 | 2,983,230.00 | 2,967,870.00 | 1.080 | AA | 1.104 | 176 | 03/26/2018 |
| 313385MX1 | 53181 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,999,091.00 | 2,985,978.33 | 0.940 | AA | 0.944 | 12 | 10/13/2017 |
| 313385MX1 | 53183 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,999,091.00 | 2,985,873.92 | 0.947 | AA | 0.951 | 12 | 10/13/2017 |
| 313385MV5 | 53184 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,999,256.00 | 2,986,135.00 | 0.940 | AA | 0.944 | 10 | 10/11/2017 |
| 313385MV5 | 53193 | Federal Home Loan Discount | | 04/18/2017 | 3,000,000.00 | 2,999,256.00 | 2,986,213.33 | 0.940 | AA | 0.944 | 10 | 10/11/2017 |
| 313385NC6 | 53201 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,998,680.00 | 2,985,667.50 | 0.945 | AA | 0.950 | 17 | 10/18/2017 |

Portfolio POOL
AP

**City Pool Portfolio
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385PE0 | 53202 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,996,499.00 | 2,983,186.67 | 0.970 | AA | 0.991 | 43 | 11/13/2017 |
| 313385PF7 | 53204 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,996,418.00 | 2,983,105.83 | 0.970 | AA | 0.991 | 44 | 11/14/2017 |
| 313385MX1 | 53207 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,999,091.00 | 2,986,134.99 | 0.940 | AA | 0.944 | 12 | 10/13/2017 |
| 313385PM2 | 53208 | Federal Home Loan Discount | | 04/20/2017 | 3,000,000.00 | 2,995,917.00 | 2,982,523.33 | 0.980 | AA | 1.001 | 50 | 11/20/2017 |
| 313385NE2 | 53213 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,998,515.00 | 2,985,553.75 | 0.953 | AA | 0.957 | 19 | 10/20/2017 |
| 313385NE2 | 53214 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,998,515.00 | 2,985,553.75 | 0.953 | AA | 0.957 | 19 | 10/20/2017 |
| 313385NE2 | 53215 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,998,515.00 | 2,985,591.67 | 0.950 | AA | 0.955 | 19 | 10/20/2017 |
| 313385NE2 | 53217 | Federal Home Loan Discount | | 04/24/2017 | 3,000,000.00 | 2,998,515.00 | 2,985,903.75 | 0.945 | AA | 0.949 | 19 | 10/20/2017 |
| 313385NE2 | 53219 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,998,515.00 | 2,985,834.17 | 0.955 | AA | 0.960 | 19 | 10/20/2017 |
| 313385NE2 | 53221 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,998,515.00 | 2,985,834.17 | 0.955 | AA | 0.960 | 19 | 10/20/2017 |
| 313385NT9 | 53226 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,997,417.00 | 2,984,483.33 | 0.980 | AA | 1.001 | 32 | 11/02/2017 |
| 313385NK8 | 53227 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,998,101.00 | 2,985,227.67 | 0.974 | AA | 0.979 | 24 | 10/25/2017 |
| 313385NK8 | 53228 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,998,101.00 | 2,985,227.67 | 0.974 | AA | 0.979 | 24 | 10/25/2017 |
| 313385NC6 | 53237 | Federal Home Loan Discount | | 05/01/2017 | 3,000,000.00 | 2,998,680.00 | 2,986,116.67 | 0.980 | AA | 0.985 | 17 | 10/18/2017 |
| 313385NL6 | 53239 | Federal Home Loan Discount | | 05/03/2017 | 3,000,000.00 | 2,998,020.00 | 2,985,406.67 | 0.995 | AA | 1.000 | 25 | 10/26/2017 |
| 313385NZ5 | 53241 | Federal Home Loan Discount | | 05/10/2017 | 3,000,000.00 | 2,996,916.00 | 2,984,302.50 | 1.035 | AA | 1.040 | 38 | 11/08/2017 |
| 313385NZ5 | 53242 | Federal Home Loan Discount | | 05/10/2017 | 3,000,000.00 | 2,996,916.00 | 2,984,302.50 | 1.035 | AA | 1.040 | 38 | 11/08/2017 |
| 313385PB6 | 53250 | Federal Home Loan Discount | | 05/12/2017 | 3,000,000.00 | 2,996,751.00 | 2,984,226.67 | 1.040 | AA | 1.045 | 40 | 11/10/2017 |
| 313385PB6 | 53251 | Federal Home Loan Discount | | 05/12/2017 | 3,000,000.00 | 2,996,751.00 | 2,984,226.67 | 1.040 | AA | 1.045 | 40 | 11/10/2017 |
| 313385MM5 | 53254 | Federal Home Loan Discount | | 05/15/2017 | 3,000,000.00 | 2,999,919.00 | 2,988,367.50 | 0.990 | AA | 0.994 | 2 | 10/03/2017 |
| 313385MM5 | 53255 | Federal Home Loan Discount | | 05/17/2017 | 3,000,000.00 | 2,999,919.00 | 2,988,532.50 | 0.990 | AA | 0.994 | 2 | 10/03/2017 |
| 313385NE2 | 53258 | Federal Home Loan Discount | | 05/18/2017 | 3,000,000.00 | 2,998,515.00 | 2,987,147.92 | 0.995 | AA | 0.999 | 19 | 10/20/2017 |
| 313385NH5 | 53259 | Federal Home Loan Discount | | 05/19/2017 | 3,000,000.00 | 2,998,266.00 | 2,986,982.08 | 0.995 | AA | 0.999 | 22 | 10/23/2017 |
| 313385PNO | 53262 | Federal Home Loan Discount | | 05/22/2017 | 3,000,000.00 | 2,995,833.00 | 2,984,216.25 | 1.035 | AA | 1.064 | 51 | 11/21/2017 |
| 313385NX0 | 53269 | Federal Home Loan Discount | | 05/23/2017 | 3,000,000.00 | 2,997,084.00 | 2,985,526.67 | 1.040 | AA | 1.045 | 36 | 11/06/2017 |
| 313385PP5 | 53271 | Federal Home Loan Discount | | 05/24/2017 | 3,000,000.00 | 2,995,749.00 | 2,983,771.67 | 1.070 | AA | 1.076 | 52 | 11/22/2017 |
| 313385PR1 | 53273 | Federal Home Loan Discount | | 05/26/2017 | 3,000,000.00 | 2,995,584.00 | 2,983,665.50 | 1.077 | AA | 1.083 | 54 | 11/24/2017 |
| 313385PY6 | 53286 | Federal Home Loan Discount | | 06/06/2017 | 3,000,000.00 | 2,994,801.00 | 2,983,980.00 | 1.080 | AA | 1.086 | 61 | 12/01/2017 |
| 313385QF6 | 53290 | Federal Home Loan Discount | | 06/09/2017 | 3,000,000.00 | 2,994,192.00 | 2,983,013.33 | 1.120 | AA | 1.126 | 68 | 12/08/2017 |
| 313385MN3 | 53297 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,999,835.00 | 2,990,013.33 | 1.070 | AA | 1.074 | 3 | 10/04/2017 |
| 313385MW3 | 53298 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,999,175.00 | 2,989,200.00 | 1.080 | AA | 1.084 | 11 | 10/12/2017 |
| 313385QL3 | 53299 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,993,760.00 | 2,982,861.67 | 1.130 | AA | 1.136 | 73 | 12/13/2017 |
| 313385XN1 | 53302 | Federal Home Loan Discount | | 06/19/2017 | 5,000,000.00 | 4,958,995.00 | 4,940,238.89 | 1.240 | AA | 1.269 | 243 | 06/01/2018 |
| 313385NS1 | 53310 | Federal Home Loan Discount | | 06/21/2017 | 3,000,000.00 | 2,997,501.00 | 2,987,697.51 | 1.110 | AA | 1.115 | 31 | 11/01/2017 |
| 313385NT9 | 53317 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 2,997,417.00 | 2,988,800.00 | 1.050 | AA | 1.054 | 32 | 11/02/2017 |
| 313385ML7 | 53319 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 3,000,000.00 | 2,991,593.34 | 1.040 | AA | 1.043 | 1 | 10/02/2017 |

Portfolio POOL
AP

**City Pool Portfolio
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385NM4 | 53324 | Federal Home Loan Discount | | 06/29/2017 | 3,000,000.00 | 2,997,936.00 | 2,989,200.00 | 1.080 | AA | 1.084 | 26 | 10/27/2017 |
| 313385NT9 | 53325 | Federal Home Loan Discount | | 06/29/2017 | 3,000,000.00 | 2,997,417.00 | 2,988,975.00 | 1.050 | AA | 1.054 | 32 | 11/02/2017 |
| 313385PY6 | 53330 | Federal Home Loan Discount | | 07/06/2017 | 3,000,000.00 | 2,994,801.00 | 2,986,433.33 | 1.100 | AA | 1.105 | 61 | 12/01/2017 |
| 313385PR1 | 53345 | Federal Home Loan Discount | | 08/25/2017 | 3,000,000.00 | 2,995,584.00 | 2,992,189.17 | 1.030 | AA | 1.033 | 54 | 11/24/2017 |
| 313385NT9 | 53346 | Federal Home Loan Discount | | 08/28/2017 | 3,000,000.00 | 2,997,417.00 | 2,994,390.00 | 1.020 | AA | 1.022 | 32 | 11/02/2017 |
| 313385NT9 | 53347 | Federal Home Loan Discount | | 08/28/2017 | 3,000,000.00 | 2,997,417.00 | 2,994,390.00 | 1.020 | AA | 1.022 | 32 | 11/02/2017 |
| 313385NT9 | 53348 | Federal Home Loan Discount | | 08/28/2017 | 3,000,000.00 | 2,997,417.00 | 2,994,390.00 | 1.020 | AA | 1.022 | 32 | 11/02/2017 |
| 313385PV2 | 53350 | Federal Home Loan Discount | | 08/29/2017 | 3,000,000.00 | 2,995,251.00 | 2,992,151.25 | 1.035 | AA | 1.038 | 58 | 11/28/2017 |
| 313385PV2 | 53351 | Federal Home Loan Discount | | 08/29/2017 | 3,000,000.00 | 2,995,251.00 | 2,992,151.25 | 1.035 | AA | 1.038 | 58 | 11/28/2017 |
| 313385NY8 | 53352 | Federal Home Loan Discount | | 08/29/2017 | 3,000,000.00 | 2,997,000.00 | 2,994,020.83 | 1.025 | AA | 1.027 | 37 | 11/07/2017 |
| 313385RY4 | 53353 | Federal Home Loan Discount | | 08/31/2017 | 3,000,000.00 | 2,990,280.00 | 2,987,458.33 | 1.075 | AA | 1.080 | 109 | 01/18/2018 |
| 313385PA8 | 53355 | Federal Home Loan Discount | | 09/05/2017 | 3,000,000.00 | 2,996,832.00 | 2,994,447.92 | 1.025 | AA | 1.027 | 39 | 11/09/2017 |
| 313385PA8 | 53356 | Federal Home Loan Discount | | 09/01/2017 | 3,000,000.00 | 2,996,832.00 | 2,994,106.25 | 1.025 | AA | 1.027 | 39 | 11/09/2017 |
| 313385SC1 | 53358 | Federal Home Loan Discount | | 09/06/2017 | 3,000,000.00 | 2,989,920.00 | 2,987,580.00 | 1.080 | AA | 1.084 | 113 | 01/22/2018 |
| 313385QB5 | 53359 | Federal Home Loan Discount | | 09/08/2017 | 3,000,000.00 | 2,994,540.00 | 2,992,423.75 | 1.045 | AA | 1.048 | 64 | 12/04/2017 |
| 313385QB5 | 53360 | Federal Home Loan Discount | | 09/08/2017 | 3,000,000.00 | 2,994,540.00 | 2,992,423.75 | 1.045 | AA | 1.048 | 64 | 12/04/2017 |
| 313385PJ9 | 53363 | Federal Home Loan Discount | | 09/13/2017 | 3,000,000.00 | 2,996,166.00 | 2,994,393.75 | 1.035 | AA | 1.037 | 47 | 11/17/2017 |
| 313385PM2 | 53365 | Federal Home Loan Discount | | 09/12/2017 | 3,000,000.00 | 2,995,917.00 | 2,994,048.75 | 1.035 | AA | 1.037 | 50 | 11/20/2017 |
| 313385PB6 | 53369 | Federal Home Loan Discount | | 09/14/2017 | 3,000,000.00 | 2,996,751.00 | 2,995,107.50 | 1.030 | AA | 1.032 | 40 | 11/10/2017 |
| 313385NH5 | 53370 | Federal Home Loan Discount | | 09/18/2017 | 3,000,000.00 | 2,998,266.00 | 2,997,010.42 | 1.025 | AA | 1.026 | 22 | 10/23/2017 |
| 313385PH3 | 53372 | Federal Home Loan Discount | | 09/19/2017 | 3,000,000.00 | 2,996,250.00 | 2,994,973.33 | 1.040 | AA | 1.042 | 46 | 11/16/2017 |
| 313385MN3 | 53375 | Federal Home Loan Discount | | 09/22/2017 | 3,000,000.00 | 2,999,835.00 | 2,999,000.00 | 1.000 | AA | 1.000 | 3 | 10/04/2017 |
| 313385NB8 | 53376 | Federal Home Loan Discount | | 09/26/2017 | 3,000,000.00 | 2,998,761.00 | 2,998,241.25 | 1.005 | AA | 1.006 | 16 | 10/17/2017 |
| 313385RC2 | 53382 | Federal Home Loan Discount | | 09/27/2017 | 3,000,000.00 | 2,992,374.00 | 2,991,901.25 | 1.045 | AA | 1.048 | 89 | 12/29/2017 |
| 313385SK3 | 53383 | Federal Home Loan Discount | | 09/27/2017 | 3,000,000.00 | 2,989,290.00 | 2,988,736.68 | 1.090 | AA | 1.094 | 120 | 01/29/2018 |
| 313385RC2 | 53384 | Federal Home Loan Discount | | 09/27/2017 | 3,000,000.00 | 2,992,374.00 | 2,991,901.25 | 1.045 | AA | 1.048 | 89 | 12/29/2017 |
| 313385SK3 | 53385 | Federal Home Loan Discount | | 09/27/2017 | 3,000,000.00 | 2,989,290.00 | 2,988,736.67 | 1.090 | AA | 1.094 | 120 | 01/29/2018 |
| 313385RG3 | 53386 | Federal Home Loan Discount | | 09/27/2017 | 3,000,000.00 | 2,991,720.00 | 2,991,512.50 | 1.050 | AA | 1.053 | 93 | 01/02/2018 |
| 313385SK3 | 53387 | Federal Home Loan Discount | | 09/28/2017 | 5,000,000.00 | 4,982,150.00 | 4,981,379.17 | 1.090 | AA | 1.094 | 120 | 01/29/2018 |
| 313385RC2 | 53388 | Federal Home Loan Discount | | 09/28/2017 | 5,000,000.00 | 4,987,290.00 | 4,986,647.22 | 1.045 | AA | 1.048 | 89 | 12/29/2017 |
| 313385RC2 | 53389 | Federal Home Loan Discount | | 09/28/2017 | 3,000,000.00 | 2,992,374.00 | 2,991,988.33 | 1.045 | AA | 1.048 | 89 | 12/29/2017 |
| 313385RC2 | 53390 | Federal Home Loan Discount | | 09/28/2017 | 3,000,000.00 | 2,992,374.00 | 2,991,988.33 | 1.045 | AA | 1.048 | 89 | 12/29/2017 |
| 313397NA5 | 53090 | FREDDIE DISCOUNT | | 02/14/2017 | 3,000,000.00 | 2,998,845.00 | 2,985,970.00 | 0.690 | AA | 0.700 | 15 | 10/16/2017 |
| 313397NA5 | 53104 | FREDDIE DISCOUNT | | 02/23/2017 | 3,000,000.00 | 2,998,845.00 | 2,986,291.67 | 0.700 | AA | 0.709 | 15 | 10/16/2017 |
| 313397NA5 | 53140 | FREDDIE DISCOUNT | | 03/23/2017 | 3,000,000.00 | 2,998,845.00 | 2,984,475.00 | 0.900 | AA | 0.923 | 15 | 10/16/2017 |
| 313397ML2 | 53158 | FREDDIE DISCOUNT | | 03/28/2017 | 3,000,000.00 | 3,000,000.00 | 2,986,370.00 | 0.870 | AA | 0.893 | 1 | 10/02/2017 |

**City Pool Portfolio
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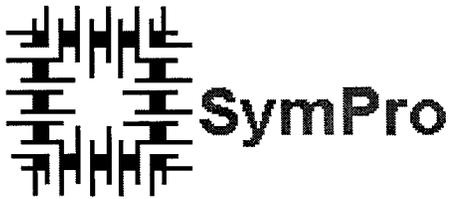
| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|--------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313397NK3 | 53246 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,998,101.00 | 2,986,083.33 | 1.000 | AA | 1.005 | 24 | 10/25/2017 |
| 313397NH0 | 53247 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,998,266.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 22 | 10/23/2017 |
| 313397NH0 | 53248 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,998,266.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 22 | 10/23/2017 |
| 313397NH0 | 53249 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,998,266.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 22 | 10/23/2017 |
| 313397NH0 | 53252 | FREDDIE DISCOUNT | | 05/12/2017 | 3,000,000.00 | 2,998,266.00 | 2,986,333.33 | 1.000 | AA | 1.005 | 22 | 10/23/2017 |
| 313397NJ6 | 53253 | FREDDIE DISCOUNT | | 05/12/2017 | 3,000,000.00 | 2,998,185.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 23 | 10/24/2017 |
| Subtotal and Average | | | 314,619,528.90 | | 296,000,000.00 | 295,605,106.00 | 294,703,856.72 | | | 1.012 | 47 | |
| Medium Term Notes | | | | | | | | | | | | |
| 06406HCR8 | 52253 | Bank of New York Mellon | | 02/04/2014 | 2,000,000.00 | 2,010,670.00 | 1,999,377.67 | 2.200 | A | 2.193 | 519 | 03/04/2019 |
| 459200HZ7 | 52414 | IBM | | 02/06/2015 | 2,000,000.00 | 1,998,312.00 | 1,999,293.98 | 1.125 | A | 1.212 | 128 | 02/06/2018 |
| 94988J5D5 | 52770 | Wells Fargo | | 06/02/2016 | 3,000,000.00 | 2,997,924.00 | 2,999,286.41 | 1.750 | AA | 1.740 | 600 | 05/24/2019 |
| Subtotal and Average | | | 6,997,841.12 | | 7,000,000.00 | 7,006,906.00 | 6,997,958.06 | | | 1.719 | 442 | |
| Money Market | | | | | | | | | | | | |
| SYS52411 | 52411 | Fidelity Inst Government | | | 81,000,000.00 | 81,000,000.00 | 81,000,000.00 | 0.950 | AAA | 0.937 | 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 | | | 22,000,000.00 | 22,000,000.00 | 22,000,000.00 | 0.910 | AAA | 0.898 | 1 | |
| Subtotal and Average | | | 118,133,333.33 | | 103,000,000.00 | 103,000,000.00 | 103,000,000.00 | | | 0.929 | 1 | |
| Local Agency Investment Funds | | | | | | | | | | | | |
| SYS43 | 43 | Local Agency Investment Fund | | | 65,000,000.00 | 64,937,734.62 | 65,000,000.00 | 1.110 | | 1.095 | 1 | |
| Subtotal and Average | | | 65,000,000.00 | | 65,000,000.00 | 64,937,734.62 | 65,000,000.00 | | | 1.095 | 1 | |
| California State-GOB | | | | | | | | | | | | |
| 13063CHN3 | 52270 | State of California | | 03/27/2014 | 3,000,000.00 | 3,142,800.00 | 3,131,551.78 | 5.000 | AA | 1.115 | 426 | 12/01/2018 |
| Subtotal and Average | | | 3,136,093.45 | | 3,000,000.00 | 3,142,800.00 | 3,131,551.78 | | | 1.115 | 426 | |
| State of California Revenue Bonds | | | | | | | | | | | | |
| 13068LLC7 | 52192 | State of California | | 11/20/2013 | 700,000.00 | 702,296.00 | 702,263.45 | 5.000 | A | 1.016 | 31 | 11/01/2017 |
| Subtotal and Average | | | 703,357.45 | | 700,000.00 | 702,296.00 | 702,263.45 | | | 1.016 | 31 | |

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Portfolio Details - Investments
September 30, 2017**

| 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 | 757,368,854.91 | | 734,700,000.00 | 733,548,955.62 | 733,433,605.83 | | | 1.132 | 254 |

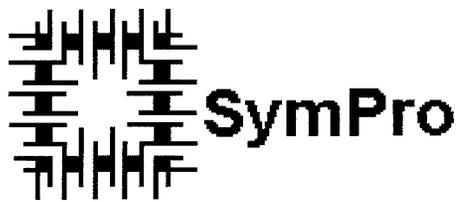
**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
September 30, 2017**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity |
|-------|--------------|-----------------------------------|-----------------------|------------------------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|
| | | Average Balance | 0.00 | Accrued Interest at Purchase | | 10,635.00 | 10,635.00 | | | | 0 |
| | | | | Subtotal | | 10,635.00 | 10,635.00 | | | | |
| | | Total Cash and Investments | 757,368,854.91 | | 734,700,000.00 | 733,559,590.62 | 733,444,240.83 | | | 1.132 | 254 |



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

| | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value | |
|------------------|---------------------|-----------------------------|------------------------|-----------------------|-------------------------|-----------------------|-------------------------|-----------------------|
| Aging Interval: | 0 days | (10/01/2017 - 10/01/2017) | 5 Maturities | 0 Payments | 168,000,000.00 | 22.87% | 168,000,000.00 | 167,937,734.62 |
| Aging Interval: | 1 - 30 days | (10/02/2017 - 10/31/2017) | 44 Maturities | 0 Payments | 134,000,000.00 | 18.24% | 133,479,718.84 | 133,951,498.00 |
| Aging Interval: | 31 - 90 days | (11/01/2017 - 12/30/2017) | 50 Maturities | 0 Payments | 149,700,000.00 | 20.38% | 149,117,748.79 | 149,493,770.00 |
| Aging Interval: | 91 - 180 days | (12/31/2017 - 03/30/2018) | 12 Maturities | 0 Payments | 39,000,000.00 | 5.31% | 38,865,398.92 | 38,885,417.00 |
| Aging Interval: | 181 - 360 days | (03/31/2018 - 09/26/2018) | 12 Maturities | 0 Payments | 38,000,000.00 | 5.17% | 37,930,419.75 | 37,867,783.00 |
| Aging Interval: | 361 - 1080 days | (09/27/2018 - 09/15/2020) | 56 Maturities | 0 Payments | 165,000,000.00 | 22.46% | 165,076,896.90 | 164,599,287.00 |
| Aging Interval: | 1081 days and after | (09/16/2020 -) | 14 Maturities | 0 Payments | 41,000,000.00 | 5.58% | 40,963,422.63 | 40,813,466.00 |
| Total for | | | 193 Investments | 0 Payments | | 100.00 | 733,433,605.83 | 733,548,955.62 |



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

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|-----------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Federal Agency Issues - Coupon | 239,000,000.00 | 238,645,342.00 | 238,916,993.65 | 31.34 | 940 | 618 | 1.318 | 1.337 |
| Federal Agency Issues - Discount | 346,000,000.00 | 345,486,904.00 | 344,509,401.14 | 45.20 | 162 | 51 | 0.979 | 0.992 |
| Medium Term Notes | 7,000,000.00 | 7,013,513.00 | 6,997,716.13 | 0.92 | 1,308 | 472 | 1.719 | 1.742 |
| Money Market | 103,000,000.00 | 103,000,000.00 | 103,000,000.00 | 13.51 | 1 | 1 | 0.910 | 0.923 |
| Local Agency Investment Funds | 65,000,000.00 | 65,000,000.00 | 65,000,000.00 | 8.53 | 1 | 1 | 1.069 | 1.084 |
| California State-GOB | 3,000,000.00 | 3,155,790.00 | 3,140,948.34 | 0.41 | 1,710 | 456 | 1.115 | 1.131 |
| State of California Revenue Bonds | 700,000.00 | 704,669.00 | 704,526.90 | 0.09 | 1,442 | 61 | 1.016 | 1.031 |
| Investments | 763,700,000.00 | 763,006,218.00 | 762,269,586.16 | 100.00% | 388 | 223 | 1.091 | 1.106 |

Cash and Accrued Interest

| | | | | | | | | |
|-----------------------------------|-----------------------|-----------------------|-----------------------|--|------------|------------|--------------|--------------|
| Accrued Interest at Purchase | | 11,926.66 | 11,926.66 | | | | | |
| Subtotal | | 11,926.66 | 11,926.66 | | | | | |
| Total Cash and Investments | 763,700,000.00 | 763,018,144.66 | 762,281,512.82 | | 388 | 223 | 1.091 | 1.106 |

| | August 31 Month Ending | Fiscal Year To Date |
|---------------------------------|-------------------------------|----------------------------|
| Total Earnings | | |
| Current Year | 696,524.98 | 1,486,132.35 |
| Average Daily Balance | 769,132,516.46 | 844,391,155.58 |
| Effective Rate of Return | 1.07% | 1.04% |

Katano Kasaine, Treasury Manager

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3133EC7A6 | 52044 | FEDERAL FARM CREDIT BANK | | 12/12/2012 | 3,000,000.00 | 2,998,788.00 | 2,999,941.08 | 0.820 | AA | 0.816 | 102 | 12/12/2017 |
| 3133EDDV1 | 52250 | FEDERAL FARM CREDIT BANK | | 01/23/2014 | 3,000,000.00 | 3,001,179.00 | 2,999,913.33 | 1.160 | AA | 1.164 | 52 | 10/23/2017 |
| 3133EFJL2 | 52538 | FEDERAL FARM CREDIT BANK | | 10/13/2015 | 3,000,000.00 | 2,998,674.00 | 3,000,000.00 | 0.730 | AA | 0.720 | 42 | 10/13/2017 |
| 3133EC7A6 | 52627 | FEDERAL FARM CREDIT BANK | | 12/31/2015 | 3,000,000.00 | 2,998,788.00 | 2,997,320.11 | 0.820 | AA | 1.127 | 102 | 12/12/2017 |
| 3133EGJZ9 | 52810 | FEDERAL FARM CREDIT BANK | | 07/07/2016 | 3,000,000.00 | 2,983,260.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 493 | 01/07/2019 |
| 3133EGJZ9 | 52813 | FEDERAL FARM CREDIT BANK | | 07/12/2016 | 3,000,000.00 | 2,983,260.00 | 2,999,837.09 | 1.000 | AA | 0.990 | 493 | 01/07/2019 |
| 3133EGMQ5 | 52818 | FEDERAL FARM CREDIT BANK | | 07/18/2016 | 3,000,000.00 | 2,987,628.00 | 3,000,000.00 | 0.880 | AA | 0.868 | 320 | 07/18/2018 |
| 3133EGTT2 | 52873 | FEDERAL FARM CREDIT BANK | | 09/12/2016 | 3,000,000.00 | 2,964,702.00 | 3,000,000.00 | 1.200 | AA | 1.184 | 741 | 09/12/2019 |
| 3133EGYD1 | 52906 | FEDERAL FARM CREDIT BANK | | 10/12/2016 | 3,000,000.00 | 2,986,140.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 406 | 10/12/2018 |
| 3133EGD77 | 52934 | FEDERAL FARM CREDIT BANK | | 11/03/2016 | 3,000,000.00 | 2,985,528.00 | 3,000,000.00 | 1.120 | AA | 1.105 | 609 | 05/03/2019 |
| 3133EGN84 | 52977 | FEDERAL FARM CREDIT BANK | | 12/06/2016 | 3,000,000.00 | 2,990,424.00 | 3,000,000.00 | 1.480 | AA | 1.460 | 735 | 09/06/2019 |
| 3133EGN84 | 52978 | FEDERAL FARM CREDIT BANK | | 12/06/2016 | 3,000,000.00 | 2,990,424.00 | 3,000,000.00 | 1.480 | AA | 1.460 | 735 | 09/06/2019 |
| 3133EG5Q4 | 53079 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,996,598.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 518 | 02/01/2019 |
| 3133EG5Q4 | 53080 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,996,598.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 518 | 02/01/2019 |
| 3133EG5U5 | 53081 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,999,106.00 | 3,000,000.00 | 1.330 | AA | 1.751 | 518 | 02/01/2019 |
| 3133EG5Q4 | 53082 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,996,598.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 518 | 02/01/2019 |
| 3133EHAJ2 | 53113 | FEDERAL FARM CREDIT BANK | | 02/27/2017 | 3,000,000.00 | 3,002,286.00 | 3,000,000.00 | 1.710 | AA | 1.687 | 909 | 02/27/2020 |
| 3133EHDR1 | 53153 | FEDERAL FARM CREDIT BANK | | 03/27/2017 | 3,000,000.00 | 2,998,191.00 | 2,999,026.86 | 1.400 | AA | 1.402 | 572 | 03/27/2019 |
| 3133EHDR1 | 53154 | FEDERAL FARM CREDIT BANK | | 03/27/2017 | 3,000,000.00 | 2,998,191.00 | 2,998,938.75 | 1.400 | AA | 1.403 | 572 | 03/27/2019 |
| 3133EG7D1 | 53200 | FEDERAL FARM CREDIT BANK | | 04/19/2017 | 3,000,000.00 | 2,998,437.00 | 2,999,228.29 | 1.550 | AA | 1.541 | 805 | 11/15/2019 |
| 3133EGLD5 | 53243 | FEDERAL FARM CREDIT BANK | | 05/10/2017 | 3,000,000.00 | 2,978,208.00 | 2,975,365.15 | 1.180 | AA | 1.553 | 777 | 10/18/2019 |
| 3133EHKS1 | 53303 | FEDERAL FARM CREDIT BANK | | 06/19/2017 | 3,000,000.00 | 2,999,997.00 | 2,997,739.81 | 1.740 | AA | 1.740 | 1,181 | 11/25/2020 |
| 3133EHMG5 | 53304 | FEDERAL FARM CREDIT BANK | | 06/20/2017 | 3,000,000.00 | 3,000,009.00 | 2,994,929.73 | 1.800 | AA | 1.818 | 1,288 | 03/12/2021 |
| 3133EHKS1 | 53305 | FEDERAL FARM CREDIT BANK | | 06/20/2017 | 3,000,000.00 | 2,999,997.00 | 2,995,758.70 | 1.740 | AA | 1.761 | 1,181 | 11/25/2020 |
| 3130A7CX1 | 52651 | FEDERAL HOME LOAN BANK | | 02/18/2016 | 5,000,000.00 | 4,991,275.00 | 4,999,591.34 | 0.875 | AA | 0.875 | 199 | 03/19/2018 |
| 3130A7GC3 | 52685 | FEDERAL HOME LOAN BANK | | 03/28/2016 | 3,000,000.00 | 2,996,331.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 392 | 09/28/2018 |
| 3130A8PK3 | 52812 | FEDERAL HOME LOAN BANK | | 07/08/2016 | 3,000,000.00 | 2,982,558.00 | 2,997,200.75 | 0.625 | AA | 0.716 | 340 | 08/07/2018 |
| 3130AAQZ4 | 53070 | FEDERAL HOME LOAN BANK | | 01/30/2017 | 3,000,000.00 | 2,998,476.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 516 | 01/30/2019 |
| 3130ABMV5 | 53323 | FEDERAL HOME LOAN BANK | | 06/28/2017 | 3,000,000.00 | 2,999,568.00 | 3,000,000.00 | 1.875 | AA | 1.849 | 1,396 | 06/28/2021 |
| 3130ABNV4 | 53334 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 3,000,603.00 | 2,998,136.67 | 1.750 | AA | 1.748 | 1,046 | 07/13/2020 |
| 3130ABNV4 | 53335 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 3,000,603.00 | 2,997,420.00 | 1.750 | AA | 1.757 | 1,046 | 07/13/2020 |
| 3130ABS31 | 53336 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 3,000,636.00 | 3,000,000.00 | 2.050 | AA | 2.022 | 1,411 | 07/13/2021 |
| 3130A8DWO | 52787 | Federal Home Loan Discount | | 06/22/2016 | 3,000,000.00 | 2,997,144.00 | 3,000,000.00 | 1.150 | AA | 1.134 | 294 | 06/22/2018 |
| 3134G7U25 | 52548 | FEDERAL HOME LOAN MTG CORP | | 10/27/2015 | 3,000,000.00 | 2,999,001.00 | 3,000,000.00 | 0.800 | AA | 0.789 | 56 | 10/27/2017 |
| 3134G7V24 | 52549 | FEDERAL HOME LOAN MTG CORP | | 10/27/2015 | 3,000,000.00 | 2,999,358.00 | 3,000,000.00 | 0.750 | AA | 0.740 | 56 | 10/27/2017 |
| 3134G8KV0 | 52656 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,992,401.00 | 3,000,000.00 | 1.150 | AA | 1.132 | 451 | 11/26/2018 |

Data Updated: SET_PORT: 10/09/2017 08:42

Run Date: 10/09/2017 - 08:42

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3134G8L98 | 52657 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,998,446.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 178 | 02/26/2018 |
| 3134G8L98 | 52658 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,998,446.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 178 | 02/26/2018 |
| 3137EAEA3 | 52699 | FEDERAL HOME LOAN MTG CORP | | 04/07/2016 | 3,000,000.00 | 2,992,557.00 | 2,998,577.87 | 0.750 | AA | 1.088 | 220 | 04/09/2018 |
| 3134G9XC6 | 52798 | FEDERAL HOME LOAN MTG CORP | | 06/28/2016 | 3,000,000.00 | 2,986,869.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 483 | 12/28/2018 |
| 3134G96M4 | 52846 | FEDERAL HOME LOAN MTG CORP | | 08/24/2016 | 3,000,000.00 | 2,997,072.00 | 3,000,000.00 | 1.000 | AA | 0.894 | 357 | 08/24/2018 |
| 3134GAEU4 | 52868 | FEDERAL HOME LOAN MTG CORP | | 08/30/2016 | 3,000,000.00 | 2,986,233.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 361 | 08/28/2018 |
| 3134G96M4 | 52869 | FEDERAL HOME LOAN MTG CORP | | 09/08/2016 | 3,000,000.00 | 2,997,072.00 | 3,000,000.00 | 1.000 | AA | 1.270 | 357 | 08/24/2018 |
| 3134GAGF5 | 52872 | FEDERAL HOME LOAN MTG CORP | | 09/13/2016 | 3,000,000.00 | 2,992,206.00 | 3,000,000.00 | 1.100 | AA | 1.085 | 377 | 09/13/2018 |
| 3134GAJS4 | 52897 | FEDERAL HOME LOAN MTG CORP | | 09/28/2016 | 3,000,000.00 | 2,996,928.00 | 3,000,000.00 | 0.875 | AA | 1.230 | 392 | 09/28/2018 |
| 3134GAPH1 | 52901 | FEDERAL HOME LOAN MTG CORP | | 09/30/2016 | 3,000,000.00 | 2,998,269.00 | 3,000,000.00 | 0.825 | AA | 0.814 | 759 | 09/30/2019 |
| 3134GASM7 | 52923 | FEDERAL HOME LOAN MTG CORP | | 10/26/2016 | 3,000,000.00 | 2,996,994.00 | 3,000,000.00 | 1.000 | AA | 0.909 | 420 | 10/26/2018 |
| 3134GASE5 | 52930 | FEDERAL HOME LOAN MTG CORP | | 10/28/2016 | 3,000,000.00 | 2,989,773.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 420 | 10/26/2018 |
| 3134GASE5 | 52931 | FEDERAL HOME LOAN MTG CORP | | 10/28/2016 | 3,000,000.00 | 2,989,773.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 420 | 10/26/2018 |
| 3134GAUY8 | 52932 | FEDERAL HOME LOAN MTG CORP | | 10/31/2016 | 3,000,000.00 | 2,995,056.00 | 3,000,000.00 | 0.875 | AA | 0.832 | 420 | 10/26/2018 |
| 3134GAYE8 | 52968 | FEDERAL HOME LOAN MTG CORP | | 11/28/2016 | 3,000,000.00 | 2,992,134.00 | 3,000,000.00 | 1.125 | AA | 1.110 | 453 | 11/28/2018 |
| 3134GAYE8 | 52969 | FEDERAL HOME LOAN MTG CORP | | 11/28/2016 | 3,000,000.00 | 2,992,134.00 | 3,000,000.00 | 1.125 | AA | 1.110 | 453 | 11/28/2018 |
| 3134GAK78 | 53066 | FEDERAL HOME LOAN MTG CORP | | 01/26/2017 | 3,000,000.00 | 2,999,586.00 | 2,999,684.56 | 1.350 | AA | 1.339 | 511 | 01/25/2019 |
| 3134GA6H2 | 53116 | FEDERAL HOME LOAN MTG CORP | | 02/28/2017 | 3,000,000.00 | 2,998,176.00 | 3,000,000.00 | 1.375 | AA | 1.356 | 545 | 02/28/2019 |
| 3134GBCE0 | 53151 | FEDERAL HOME LOAN MTG CORP | | 03/27/2017 | 3,000,000.00 | 3,000,300.00 | 2,999,485.56 | 1.300 | AA | 2.066 | 938 | 03/27/2020 |
| 3134GBEH1 | 53170 | FEDERAL HOME LOAN MTG CORP | | 03/30/2017 | 3,000,000.00 | 3,000,354.00 | 3,000,000.00 | 1.875 | AA | 1.835 | 1,123 | 09/28/2020 |
| 3137EAEF2 | 53211 | FEDERAL HOME LOAN MTG CORP | | 04/20/2017 | 3,000,000.00 | 2,993,175.00 | 2,990,984.50 | 1.375 | AA | 1.472 | 962 | 04/20/2020 |
| 3134GBHY1 | 53222 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 2,000,000.00 | 1,995,992.00 | 2,000,000.00 | 1.500 | AA | 1.479 | 784 | 10/25/2019 |
| 3134GBHY1 | 53223 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,993,988.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 784 | 10/25/2019 |
| 3134GBHY1 | 53224 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,993,988.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 784 | 10/25/2019 |
| 3134GBHY1 | 53225 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,993,988.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 784 | 10/25/2019 |
| 3134GBHQ8 | 53230 | FEDERAL HOME LOAN MTG CORP | | 04/27/2017 | 3,000,000.00 | 3,001,920.00 | 3,000,000.00 | 1.700 | AA | 1.677 | 1,060 | 07/27/2020 |
| 3134GBHQ8 | 53231 | FEDERAL HOME LOAN MTG CORP | | 04/27/2017 | 3,000,000.00 | 3,001,920.00 | 3,000,000.00 | 1.700 | AA | 1.677 | 1,060 | 07/27/2020 |
| 3134G9VF1 | 53275 | FEDERAL HOME LOAN MTG CORP | | 05/26/2017 | 3,000,000.00 | 2,995,524.00 | 2,994,572.02 | 1.060 | AA | 1.268 | 294 | 06/22/2018 |
| 3134GBRB0 | 53277 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,999,268.00 | 3,000,000.00 | 1.125 | AA | 1.878 | 1,008 | 06/05/2020 |
| 3134GBRB0 | 53278 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,999,268.00 | 3,000,000.00 | 1.125 | AA | 1.878 | 1,008 | 06/05/2020 |
| 3134GBRB0 | 53279 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,999,268.00 | 3,000,000.00 | 1.125 | AA | 1.878 | 1,008 | 06/05/2020 |
| 3134GBPF3 | 53280 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 3,000,060.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 1,000 | 05/28/2020 |
| 3134GBPF3 | 53281 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 2,000,000.00 | 2,000,040.00 | 2,000,000.00 | 1.500 | AA | 1.843 | 1,000 | 05/28/2020 |
| 3134GBLT7 | 53282 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,998,341.00 | 3,000,000.00 | 1.500 | AA | 1.480 | 728 | 08/30/2019 |
| 3134GBRL8 | 53312 | FEDERAL HOME LOAN MTG CORP | | 06/22/2017 | 3,000,000.00 | 3,000,084.00 | 2,998,596.46 | 1.500 | AA | 1.496 | 1,018 | 06/15/2020 |
| 3134GBRL8 | 53314 | FEDERAL HOME LOAN MTG CORP | | 06/22/2017 | 2,000,000.00 | 2,000,056.00 | 1,999,064.31 | 1.500 | AA | 1.823 | 1,018 | 06/15/2020 |

Portfolio POOL

AP

PM (PRF_PM2) 7.3.0

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3134GBVU3 | 53326 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 2,998,023.00 | 3,000,000.00 | 1.550 | AA | 1.529 | 847 | 12/27/2019 |
| 3134GBWH1 | 53327 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 2,996,133.00 | 3,000,000.00 | 1.500 | AA | 1.463 | 756 | 09/27/2019 |
| 3134GBVV1 | 53329 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 3,000,204.00 | 3,000,000.00 | 2.000 | AA | 1.973 | 1,580 | 12/29/2021 |
| 3135G0ZA4 | 52247 | FEDERAL NATIONAL MORTGAGE | | 01/13/2014 | 3,000,000.00 | 3,022,737.00 | 2,995,841.57 | 1.875 | AA | 1.948 | 536 | 02/19/2019 |
| 3135G0M42 | 52815 | FEDERAL NATIONAL MORTGAGE | | 07/13/2016 | 3,000,000.00 | 2,990,757.00 | 2,999,350.00 | 0.900 | AA | 0.913 | 315 | 07/13/2018 |
| 3135G0M42 | 52817 | FEDERAL NATIONAL MORTGAGE | | 07/13/2016 | 3,000,000.00 | 2,990,757.00 | 2,999,350.00 | 0.900 | AA | 0.913 | 315 | 07/13/2018 |
| 3135G0K28 | 53166 | FEDERAL NATIONAL MORTGAGE | | 03/29/2017 | 3,000,000.00 | 2,990,505.00 | 2,991,158.63 | 1.250 | AA | 1.412 | 602 | 04/26/2019 |
| 3137EADL0 | 52260 | FREDDIE MAC | | 02/26/2014 | 3,000,000.00 | 3,000,003.00 | 2,999,980.51 | 1.000 | AA | 0.995 | 28 | 09/29/2017 |
| Subtotal and Average | | | 241,527,709.76 | | 239,000,000.00 | 238,645,342.00 | 238,916,993.65 | | | 1.318 | 618 | |
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313313PW2 | 53124 | Federal Farm Credit Discount | | 03/14/2017 | 3,000,000.00 | 2,992,434.00 | 2,977,466.67 | 1.040 | AA | 1.065 | 89 | 11/29/2017 |
| 313313QC5 | 53167 | Federal Farm Credit Discount | | 03/30/2017 | 3,000,000.00 | 2,991,768.00 | 2,979,166.67 | 1.000 | AA | 1.024 | 95 | 12/05/2017 |
| 313313PV4 | 53234 | Federal Farm Credit Discount | | 04/28/2017 | 3,000,000.00 | 2,992,521.00 | 2,983,325.82 | 0.935 | AA | 0.955 | 88 | 11/28/2017 |
| 313313UG1 | 53315 | Federal Farm Credit Discount | | 06/22/2017 | 3,000,000.00 | 2,981,799.00 | 2,973,178.33 | 1.210 | AA | 1.237 | 195 | 03/15/2018 |
| 313385NC6 | 53060 | Federal Home Loan Discount | | 01/24/2017 | 5,000,000.00 | 4,993,405.00 | 4,972,187.50 | 0.750 | AA | 0.762 | 47 | 10/18/2017 |
| 313385NT9 | 53084 | Federal Home Loan Discount | | 02/07/2017 | 3,000,000.00 | 2,994,729.00 | 2,983,250.00 | 0.750 | AA | 0.762 | 62 | 11/02/2017 |
| 313385LW4 | 53085 | Federal Home Loan Discount | | 02/08/2017 | 3,000,000.00 | 2,998,584.00 | 2,987,050.00 | 0.700 | AA | 0.709 | 17 | 09/18/2017 |
| 313385LW4 | 53086 | Federal Home Loan Discount | | 02/08/2017 | 3,000,000.00 | 2,998,584.00 | 2,987,050.00 | 0.700 | AA | 0.709 | 17 | 09/18/2017 |
| 313385LS3 | 53091 | Federal Home Loan Discount | | 02/14/2017 | 3,000,000.00 | 2,998,917.00 | 2,988,516.67 | 0.650 | AA | 0.658 | 13 | 09/14/2017 |
| 313385NS1 | 53096 | Federal Home Loan Discount | | 02/17/2017 | 3,000,000.00 | 2,994,816.00 | 2,983,509.17 | 0.770 | AA | 0.782 | 61 | 11/01/2017 |
| 313385MA1 | 53110 | Federal Home Loan Discount | | 02/24/2017 | 3,000,000.00 | 2,998,251.00 | 2,987,575.00 | 0.710 | AA | 0.718 | 21 | 09/22/2017 |
| 313385MA1 | 53114 | Federal Home Loan Discount | | 02/27/2017 | 3,000,000.00 | 2,998,251.00 | 2,987,752.50 | 0.710 | AA | 0.718 | 21 | 09/22/2017 |
| 313385MA1 | 53115 | Federal Home Loan Discount | | 02/27/2017 | 3,000,000.00 | 2,998,251.00 | 2,987,752.50 | 0.710 | AA | 0.718 | 21 | 09/22/2017 |
| 313385LL8 | 53120 | Federal Home Loan Discount | | 03/10/2017 | 3,000,000.00 | 2,999,418.00 | 2,986,198.33 | 0.910 | AA | 0.914 | 7 | 09/08/2017 |
| 313385LL8 | 53121 | Federal Home Loan Discount | | 03/10/2017 | 3,000,000.00 | 2,999,418.00 | 2,986,122.50 | 0.915 | AA | 0.919 | 7 | 09/08/2017 |
| 313385ML7 | 53125 | Federal Home Loan Discount | | 03/14/2017 | 3,000,000.00 | 2,997,390.00 | 2,983,840.00 | 0.960 | AA | 0.985 | 31 | 10/02/2017 |
| 313385MA1 | 53143 | Federal Home Loan Discount | | 03/24/2017 | 3,000,000.00 | 2,998,251.00 | 2,986,274.17 | 0.905 | AA | 0.909 | 21 | 09/22/2017 |
| 313385ME3 | 53148 | Federal Home Loan Discount | | 03/27/2017 | 3,000,000.00 | 2,997,918.00 | 2,986,351.25 | 0.895 | AA | 0.919 | 25 | 09/26/2017 |
| 313385PU4 | 53149 | Federal Home Loan Discount | | 03/27/2017 | 3,000,000.00 | 2,992,605.00 | 2,980,400.00 | 0.960 | AA | 0.983 | 87 | 11/27/2017 |
| 313385PU4 | 53160 | Federal Home Loan Discount | | 03/28/2017 | 3,000,000.00 | 2,992,605.00 | 2,980,480.00 | 0.960 | AA | 0.983 | 87 | 11/27/2017 |
| 313385PU4 | 53161 | Federal Home Loan Discount | | 03/28/2017 | 3,000,000.00 | 2,992,605.00 | 2,980,480.00 | 0.960 | AA | 0.983 | 87 | 11/27/2017 |
| 313385MA1 | 53163 | Federal Home Loan Discount | | 03/28/2017 | 3,000,000.00 | 2,998,251.00 | 2,986,798.33 | 0.890 | AA | 0.894 | 21 | 09/22/2017 |
| 313385MM5 | 53168 | Federal Home Loan Discount | | 03/30/2017 | 3,000,000.00 | 2,997,306.00 | 2,985,663.33 | 0.920 | AA | 0.945 | 32 | 10/03/2017 |
| 313385UT1 | 53171 | Federal Home Loan Discount | | 04/03/2017 | 3,000,000.00 | 2,980,773.00 | 2,967,870.00 | 1.080 | AA | 1.104 | 206 | 03/26/2018 |
| 313385MX1 | 53181 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,996,466.00 | 2,985,978.33 | 0.940 | AA | 0.944 | 42 | 10/13/2017 |

Data Updated: SET_PORT: 10/09/2017 08:42

Run Date: 10/09/2017 - 08:42

Portfolio POOL

AP

PM (PRF_PM2) 7.3.0

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385MX1 | 53183 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,996,466.00 | 2,985,873.92 | 0.947 | AA | 0.951 | 42 | 10/13/2017 |
| 313385MV5 | 53184 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,996,634.00 | 2,986,135.00 | 0.940 | AA | 0.944 | 40 | 10/11/2017 |
| 313385MV5 | 53193 | Federal Home Loan Discount | | 04/18/2017 | 3,000,000.00 | 2,996,634.00 | 2,986,213.33 | 0.940 | AA | 0.944 | 40 | 10/11/2017 |
| 313385NC6 | 53201 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,996,043.00 | 2,985,667.50 | 0.945 | AA | 0.950 | 47 | 10/18/2017 |
| 313385PE0 | 53202 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,993,796.00 | 2,983,186.67 | 0.970 | AA | 0.991 | 73 | 11/13/2017 |
| 313385PF7 | 53204 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,993,709.00 | 2,983,105.83 | 0.970 | AA | 0.991 | 74 | 11/14/2017 |
| 313385MX1 | 53207 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,996,466.00 | 2,986,134.99 | 0.940 | AA | 0.944 | 42 | 10/13/2017 |
| 313385PM2 | 53208 | Federal Home Loan Discount | | 04/20/2017 | 3,000,000.00 | 2,993,199.00 | 2,982,523.33 | 0.980 | AA | 1.001 | 80 | 11/20/2017 |
| 313385NE2 | 53213 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,995,875.00 | 2,985,553.75 | 0.953 | AA | 0.957 | 49 | 10/20/2017 |
| 313385NE2 | 53214 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,995,875.00 | 2,985,553.75 | 0.953 | AA | 0.957 | 49 | 10/20/2017 |
| 313385NE2 | 53215 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,995,875.00 | 2,985,591.67 | 0.950 | AA | 0.955 | 49 | 10/20/2017 |
| 313385NE2 | 53217 | Federal Home Loan Discount | | 04/24/2017 | 3,000,000.00 | 2,995,875.00 | 2,985,903.75 | 0.945 | AA | 0.949 | 49 | 10/20/2017 |
| 313385NE2 | 53219 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,995,875.00 | 2,985,834.17 | 0.955 | AA | 0.960 | 49 | 10/20/2017 |
| 313385ME3 | 53220 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,997,918.00 | 2,988,450.00 | 0.900 | AA | 0.903 | 25 | 09/26/2017 |
| 313385NE2 | 53221 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,995,875.00 | 2,985,834.17 | 0.955 | AA | 0.960 | 49 | 10/20/2017 |
| 313385NT9 | 53226 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,994,729.00 | 2,984,483.33 | 0.980 | AA | 1.001 | 62 | 11/02/2017 |
| 313385NK8 | 53227 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,995,455.00 | 2,985,227.67 | 0.974 | AA | 0.979 | 54 | 10/25/2017 |
| 313385NK8 | 53228 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,995,455.00 | 2,985,227.67 | 0.974 | AA | 0.979 | 54 | 10/25/2017 |
| 313385NC6 | 53237 | Federal Home Loan Discount | | 05/01/2017 | 3,000,000.00 | 2,996,043.00 | 2,986,116.67 | 0.980 | AA | 0.985 | 47 | 10/18/2017 |
| 313385LW4 | 53238 | Federal Home Loan Discount | | 05/03/2017 | 3,000,000.00 | 2,998,584.00 | 2,989,190.00 | 0.940 | AA | 0.943 | 17 | 09/18/2017 |
| 313385NL6 | 53239 | Federal Home Loan Discount | | 05/03/2017 | 3,000,000.00 | 2,995,371.00 | 2,985,406.67 | 0.995 | AA | 1.000 | 55 | 10/26/2017 |
| 313385LZ7 | 53240 | Federal Home Loan Discount | | 05/09/2017 | 3,000,000.00 | 2,998,332.00 | 2,989,200.00 | 0.960 | AA | 0.963 | 20 | 09/21/2017 |
| 313385NZ5 | 53241 | Federal Home Loan Discount | | 05/10/2017 | 3,000,000.00 | 2,994,219.00 | 2,984,302.50 | 1.035 | AA | 1.040 | 68 | 11/08/2017 |
| 313385NZ5 | 53242 | Federal Home Loan Discount | | 05/10/2017 | 3,000,000.00 | 2,994,219.00 | 2,984,302.50 | 1.035 | AA | 1.040 | 68 | 11/08/2017 |
| 313385PB6 | 53250 | Federal Home Loan Discount | | 05/12/2017 | 3,000,000.00 | 2,994,051.00 | 2,984,226.67 | 1.040 | AA | 1.045 | 70 | 11/10/2017 |
| 313385PB6 | 53251 | Federal Home Loan Discount | | 05/12/2017 | 3,000,000.00 | 2,994,051.00 | 2,984,226.67 | 1.040 | AA | 1.045 | 70 | 11/10/2017 |
| 313385MM5 | 53254 | Federal Home Loan Discount | | 05/15/2017 | 3,000,000.00 | 2,997,306.00 | 2,988,367.50 | 0.990 | AA | 0.994 | 32 | 10/03/2017 |
| 313385MM5 | 53255 | Federal Home Loan Discount | | 05/17/2017 | 3,000,000.00 | 2,997,306.00 | 2,988,532.50 | 0.990 | AA | 0.994 | 32 | 10/03/2017 |
| 313385NE2 | 53258 | Federal Home Loan Discount | | 05/18/2017 | 3,000,000.00 | 2,995,875.00 | 2,987,147.92 | 0.995 | AA | 0.999 | 49 | 10/20/2017 |
| 313385NH5 | 53259 | Federal Home Loan Discount | | 05/19/2017 | 3,000,000.00 | 2,995,623.00 | 2,986,982.08 | 0.995 | AA | 0.999 | 52 | 10/23/2017 |
| 313385PN0 | 53262 | Federal Home Loan Discount | | 05/22/2017 | 3,000,000.00 | 2,993,115.00 | 2,984,216.25 | 1.035 | AA | 1.064 | 81 | 11/21/2017 |
| 313385LS3 | 53267 | Federal Home Loan Discount | | 05/23/2017 | 3,000,000.00 | 2,998,917.00 | 2,990,690.00 | 0.980 | AA | 0.983 | 13 | 09/14/2017 |
| 313385LS3 | 53268 | Federal Home Loan Discount | | 05/23/2017 | 3,000,000.00 | 2,998,917.00 | 2,990,690.00 | 0.980 | AA | 0.983 | 13 | 09/14/2017 |
| 313385NX0 | 53269 | Federal Home Loan Discount | | 05/23/2017 | 3,000,000.00 | 2,994,390.00 | 2,985,526.67 | 1.040 | AA | 1.045 | 66 | 11/06/2017 |
| 313385PP5 | 53271 | Federal Home Loan Discount | | 05/24/2017 | 3,000,000.00 | 2,993,031.00 | 2,983,771.67 | 1.070 | AA | 1.076 | 82 | 11/22/2017 |
| 313385PR1 | 53273 | Federal Home Loan Discount | | 05/26/2017 | 3,000,000.00 | 2,992,860.00 | 2,983,665.50 | 1.077 | AA | 1.083 | 84 | 11/24/2017 |

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385LW4 | 53283 | Federal Home Loan Discount | | 06/05/2017 | 3,000,000.00 | 2,998,584.00 | 2,991,250.00 | 1.000 | AA | 1.003 | 17 | 09/18/2017 |
| 313385LX2 | 53284 | Federal Home Loan Discount | | 06/02/2017 | 3,000,000.00 | 2,998,500.00 | 2,990,916.67 | 1.000 | AA | 1.003 | 18 | 09/19/2017 |
| 313385PY6 | 53286 | Federal Home Loan Discount | | 06/06/2017 | 3,000,000.00 | 2,992,113.00 | 2,983,980.00 | 1.080 | AA | 1.086 | 91 | 12/01/2017 |
| 313385LD6 | 53287 | Federal Home Loan Discount | | 06/06/2017 | 3,000,000.00 | 3,000,000.00 | 2,992,786.25 | 0.995 | AA | 0.997 | 0 | 09/01/2017 |
| 313385LX2 | 53288 | Federal Home Loan Discount | | 06/06/2017 | 3,000,000.00 | 2,998,500.00 | 2,991,250.00 | 1.000 | AA | 1.003 | 18 | 09/19/2017 |
| 313385LD6 | 53289 | Federal Home Loan Discount | | 06/07/2017 | 3,000,000.00 | 3,000,000.00 | 2,992,833.33 | 1.000 | AA | 1.002 | 0 | 09/01/2017 |
| 313385QF6 | 53290 | Federal Home Loan Discount | | 06/09/2017 | 3,000,000.00 | 2,991,507.00 | 2,983,013.33 | 1.120 | AA | 1.126 | 98 | 12/08/2017 |
| 313385LP9 | 53292 | Federal Home Loan Discount | | 06/13/2017 | 3,000,000.00 | 2,999,166.00 | 2,992,275.00 | 1.030 | AA | 1.033 | 10 | 09/11/2017 |
| 313385LP9 | 53293 | Federal Home Loan Discount | | 06/13/2017 | 3,000,000.00 | 2,999,166.00 | 2,992,275.00 | 1.030 | AA | 1.033 | 10 | 09/11/2017 |
| 313385MN3 | 53297 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,997,222.00 | 2,990,013.33 | 1.070 | AA | 1.074 | 33 | 10/04/2017 |
| 313385MW3 | 53298 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,996,550.00 | 2,989,200.00 | 1.080 | AA | 1.084 | 41 | 10/12/2017 |
| 313385QL3 | 53299 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,991,072.00 | 2,982,861.67 | 1.130 | AA | 1.136 | 103 | 12/13/2017 |
| 313385LT1 | 53301 | Federal Home Loan Discount | | 06/16/2017 | 3,000,000.00 | 2,998,833.00 | 2,992,075.42 | 1.045 | AA | 1.048 | 14 | 09/15/2017 |
| 313385XN1 | 53302 | Federal Home Loan Discount | | 06/19/2017 | 5,000,000.00 | 4,954,500.00 | 4,940,238.89 | 1.240 | AA | 1.269 | 273 | 06/01/2018 |
| 313385NS1 | 53310 | Federal Home Loan Discount | | 06/21/2017 | 3,000,000.00 | 2,994,816.00 | 2,987,697.51 | 1.110 | AA | 1.115 | 61 | 11/01/2017 |
| 313385NT9 | 53317 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 2,994,729.00 | 2,988,800.00 | 1.050 | AA | 1.054 | 62 | 11/02/2017 |
| 313385LH7 | 53318 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 2,999,667.00 | 2,994,020.83 | 1.025 | AA | 1.027 | 4 | 09/05/2017 |
| 313385ML7 | 53319 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 2,997,390.00 | 2,991,593.34 | 1.040 | AA | 1.043 | 31 | 10/02/2017 |
| 313385MH6 | 53320 | Federal Home Loan Discount | | 06/28/2017 | 3,000,000.00 | 2,997,666.00 | 2,991,978.75 | 1.035 | AA | 1.038 | 28 | 09/29/2017 |
| 313385MD5 | 53321 | Federal Home Loan Discount | | 06/28/2017 | 3,000,000.00 | 2,997,999.00 | 2,992,323.75 | 1.035 | AA | 1.038 | 24 | 09/25/2017 |
| 313385NM4 | 53324 | Federal Home Loan Discount | | 06/29/2017 | 3,000,000.00 | 2,995,287.00 | 2,989,200.00 | 1.080 | AA | 1.084 | 56 | 10/27/2017 |
| 313385NT9 | 53325 | Federal Home Loan Discount | | 06/29/2017 | 3,000,000.00 | 2,994,729.00 | 2,988,975.00 | 1.050 | AA | 1.054 | 62 | 11/02/2017 |
| 313385PY6 | 53330 | Federal Home Loan Discount | | 07/06/2017 | 3,000,000.00 | 2,992,113.00 | 2,986,433.33 | 1.100 | AA | 1.105 | 91 | 12/01/2017 |
| 313385LQ7 | 53332 | Federal Home Loan Discount | | 07/12/2017 | 3,000,000.00 | 2,999,082.00 | 2,994,678.33 | 1.030 | AA | 1.032 | 11 | 09/12/2017 |
| 313385LQ7 | 53333 | Federal Home Loan Discount | | 07/12/2017 | 3,000,000.00 | 2,999,082.00 | 2,994,678.33 | 1.030 | AA | 1.032 | 11 | 09/12/2017 |
| 313385MA1 | 53338 | Federal Home Loan Discount | | 08/15/2017 | 3,000,000.00 | 2,998,251.00 | 2,996,801.67 | 1.010 | AA | 1.011 | 21 | 09/22/2017 |
| 313385LH7 | 53341 | Federal Home Loan Discount | | 08/11/2017 | 3,000,000.00 | 2,999,667.00 | 2,997,916.67 | 1.000 | AA | 1.001 | 4 | 09/05/2017 |
| 313385MF0 | 53342 | Federal Home Loan Discount | | 08/25/2017 | 3,000,000.00 | 2,997,834.00 | 2,997,250.00 | 1.000 | AA | 1.001 | 26 | 09/27/2017 |
| 313385ME3 | 53343 | Federal Home Loan Discount | | 08/25/2017 | 3,000,000.00 | 2,997,918.00 | 2,997,333.33 | 1.000 | AA | 1.001 | 25 | 09/26/2017 |
| 313385ME3 | 53344 | Federal Home Loan Discount | | 08/25/2017 | 3,000,000.00 | 2,997,918.00 | 2,997,333.33 | 1.000 | AA | 1.001 | 25 | 09/26/2017 |
| 313385PR1 | 53345 | Federal Home Loan Discount | | 08/25/2017 | 3,000,000.00 | 2,992,860.00 | 2,992,189.17 | 1.030 | AA | 1.033 | 84 | 11/24/2017 |
| 313385NT9 | 53346 | Federal Home Loan Discount | | 08/28/2017 | 3,000,000.00 | 2,994,729.00 | 2,994,390.00 | 1.020 | AA | 1.022 | 62 | 11/02/2017 |
| 313385NT9 | 53347 | Federal Home Loan Discount | | 08/28/2017 | 3,000,000.00 | 2,994,729.00 | 2,994,390.00 | 1.020 | AA | 1.022 | 62 | 11/02/2017 |
| 313385NT9 | 53348 | Federal Home Loan Discount | | 08/28/2017 | 3,000,000.00 | 2,994,729.00 | 2,994,390.00 | 1.020 | AA | 1.022 | 62 | 11/02/2017 |
| 313385LW4 | 53349 | Federal Home Loan Discount | | 08/29/2017 | 3,000,000.00 | 2,998,584.00 | 2,998,316.67 | 1.010 | AA | 1.011 | 17 | 09/18/2017 |
| 313385PV2 | 53350 | Federal Home Loan Discount | | 08/29/2017 | 3,000,000.00 | 2,992,521.00 | 2,992,151.25 | 1.035 | AA | 1.038 | 88 | 11/28/2017 |

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

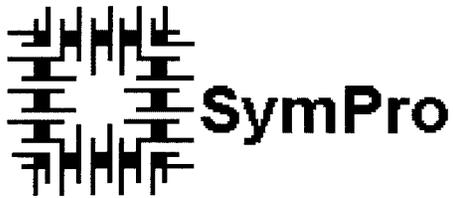
| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385PV2 | 53351 | Federal Home Loan Discount | | 08/29/2017 | 3,000,000.00 | 2,992,521.00 | 2,992,151.25 | 1.035 | AA | 1.038 | 88 | 11/28/2017 |
| 313385NY8 | 53352 | Federal Home Loan Discount | | 08/29/2017 | 3,000,000.00 | 2,994,306.00 | 2,994,020.83 | 1.025 | AA | 1.027 | 67 | 11/07/2017 |
| 313385RY4 | 53353 | Federal Home Loan Discount | | 08/31/2017 | 3,000,000.00 | 2,987,607.00 | 2,987,458.33 | 1.075 | AA | 1.080 | 139 | 01/18/2018 |
| 313397NA5 | 53090 | FREDDIE DISCOUNT | | 02/14/2017 | 3,000,000.00 | 2,996,211.00 | 2,985,970.00 | 0.690 | AA | 0.700 | 45 | 10/16/2017 |
| 313397NA5 | 53104 | FREDDIE DISCOUNT | | 02/23/2017 | 3,000,000.00 | 2,996,211.00 | 2,986,291.67 | 0.700 | AA | 0.709 | 45 | 10/16/2017 |
| 313397LW9 | 53130 | FREDDIE DISCOUNT | | 03/17/2017 | 3,000,000.00 | 2,998,584.00 | 2,986,433.33 | 0.880 | AA | 0.904 | 17 | 09/18/2017 |
| 313397LH2 | 53133 | FREDDIE DISCOUNT | | 03/21/2017 | 3,000,000.00 | 2,999,667.00 | 2,987,820.00 | 0.870 | AA | 0.874 | 4 | 09/05/2017 |
| 313397NA5 | 53140 | FREDDIE DISCOUNT | | 03/23/2017 | 3,000,000.00 | 2,996,211.00 | 2,984,475.00 | 0.900 | AA | 0.923 | 45 | 10/16/2017 |
| 313397LW9 | 53142 | FREDDIE DISCOUNT | | 03/23/2017 | 3,000,000.00 | 2,998,584.00 | 2,986,873.33 | 0.880 | AA | 0.884 | 17 | 09/18/2017 |
| 313397ML2 | 53158 | FREDDIE DISCOUNT | | 03/28/2017 | 3,000,000.00 | 2,997,390.00 | 2,986,370.00 | 0.870 | AA | 0.893 | 31 | 10/02/2017 |
| 313397LT6 | 53203 | FREDDIE DISCOUNT | | 04/19/2017 | 3,000,000.00 | 2,998,833.00 | 2,989,011.25 | 0.885 | AA | 0.888 | 14 | 09/15/2017 |
| 313397NK3 | 53246 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,995,455.00 | 2,986,083.33 | 1.000 | AA | 1.005 | 54 | 10/25/2017 |
| 313397NH0 | 53247 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,995,623.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 52 | 10/23/2017 |
| 313397NH0 | 53248 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,995,623.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 52 | 10/23/2017 |
| 313397NH0 | 53249 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,995,623.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 52 | 10/23/2017 |
| 313397NH0 | 53252 | FREDDIE DISCOUNT | | 05/12/2017 | 3,000,000.00 | 2,995,623.00 | 2,986,333.33 | 1.000 | AA | 1.005 | 52 | 10/23/2017 |
| 313397NJ6 | 53253 | FREDDIE DISCOUNT | | 05/12/2017 | 3,000,000.00 | 2,995,539.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 53 | 10/24/2017 |
| Subtotal and Average | | | 358,369,177.86 | | 346,000,000.00 | 345,486,904.00 | 344,509,401.14 | | | 0.979 | 51 | |
| Medium Term Notes | | | | | | | | | | | | |
| 06406HCR8 | 52253 | Bank of New York Mellon | | 02/04/2014 | 2,000,000.00 | 2,013,704.00 | 1,999,341.28 | 2.200 | A | 2.193 | 549 | 03/04/2019 |
| 459200HZ7 | 52414 | IBM | | 02/06/2015 | 2,000,000.00 | 1,997,814.00 | 1,999,124.54 | 1.125 | A | 1.212 | 158 | 02/06/2018 |
| 94988J5D5 | 52770 | Wells Fargo | | 06/02/2016 | 3,000,000.00 | 3,001,995.00 | 2,999,250.31 | 1.750 | AA | 1.740 | 630 | 05/24/2019 |
| Subtotal and Average | | | 6,997,602.96 | | 7,000,000.00 | 7,013,513.00 | 6,997,716.13 | | | 1.719 | 472 | |
| Money Market | | | | | | | | | | | | |
| SYS52411 | 52411 | Fidelity Inst Government | | | 67,000,000.00 | 67,000,000.00 | 67,000,000.00 | 0.930 | AAA | 0.917 | 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 | | | 36,000,000.00 | 36,000,000.00 | 36,000,000.00 | 0.910 | AAA | 0.898 | 1 | |
| Subtotal and Average | | | 93,387,096.77 | | 103,000,000.00 | 103,000,000.00 | 103,000,000.00 | | | 0.910 | 1 | |
| Local Agency Investment Funds | | | | | | | | | | | | |
| SYS43 | 43 | Local Agency Investment Fund | | | 65,000,000.00 | 65,000,000.00 | 65,000,000.00 | 1.084 | | 1.069 | 1 | |
| Subtotal and Average | | | 65,000,000.00 | | 65,000,000.00 | 65,000,000.00 | 65,000,000.00 | | | 1.069 | 1 | |

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|---------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|---------------|
| California State-GOB | | | | | | | | | | | | |
| 13063CHN3 | 52270 | State of California | | 03/27/2014 | 3,000,000.00 | 3,155,790.00 | 3,140,948.34 | 5.000 | AA | 1.115 | 456 | 12/01/2018 |
| Subtotal and Average | | | 3,145,343.50 | | 3,000,000.00 | 3,155,790.00 | 3,140,948.34 | | | 1.115 | 456 | |
| State of California Revenue Bonds | | | | | | | | | | | | |
| 13068LLC7 | 52192 | State of California | | 11/20/2013 | 700,000.00 | 704,669.00 | 704,526.90 | 5.000 | A | 1.016 | 61 | 11/01/2017 |
| Subtotal and Average | | | 705,585.61 | | 700,000.00 | 704,669.00 | 704,526.90 | | | 1.016 | 61 | |
| Total and Average | | | 769,132,516.46 | | 763,700,000.00 | 763,006,218.00 | 762,269,586.16 | | | 1.091 | 223 | |

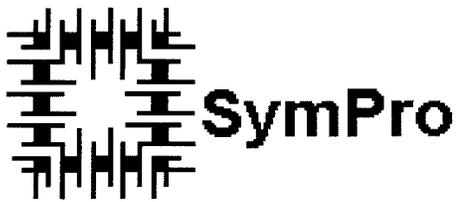
**City of Oakland Operating Fund
 Portfolio Management
 Portfolio Details - Cash
 August 31, 2017**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity |
|-------|--------------|-----------------------------------|-----------------|------------------------------|----------------|----------------|----------------|-------------|-----|---------|------------------|
| | | Average Balance | 0.00 | | | 11,926.66 | 11,926.66 | | | | 0 |
| | | | | Accrued Interest at Purchase | | | | | | | |
| | | | | Subtotal | | 11,926.66 | 11,926.66 | | | | |
| | | Total Cash and Investments | 769,132,516.46 | | 763,700,000.00 | 763,018,144.66 | 762,281,512.82 | | | 1.091 | 223 |



**Aging report Operating Fund
Aging Report
By Maturity Date
As of September 1, 2017**

| | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value | |
|------------------|---------------------|-----------------------------|------------------------|-----------------------|-------------------------|-----------------------|-------------------------|-----------------------|
| Aging Interval: | 0 days | (09/01/2017 - 09/01/2017) | 7 Maturities | 0 Payments | 174,000,000.00 | 22.78% | 173,985,619.58 | 174,000,000.00 |
| Aging Interval: | 1 - 30 days | (09/02/2017 - 10/01/2017) | 38 Maturities | 0 Payments | 114,000,000.00 | 14.93% | 113,658,453.42 | 113,948,850.00 |
| Aging Interval: | 31 - 90 days | (10/02/2017 - 11/30/2017) | 71 Maturities | 0 Payments | 212,700,000.00 | 27.85% | 211,785,548.33 | 212,377,686.00 |
| Aging Interval: | 91 - 180 days | (12/01/2017 - 02/28/2018) | 11 Maturities | 0 Payments | 32,000,000.00 | 4.19% | 31,899,299.06 | 31,938,462.00 |
| Aging Interval: | 181 - 360 days | (03/01/2018 - 08/27/2018) | 13 Maturities | 0 Payments | 43,000,000.00 | 5.63% | 42,869,929.20 | 42,839,416.00 |
| Aging Interval: | 361 - 1080 days | (08/28/2018 - 08/16/2020) | 57 Maturities | 0 Payments | 167,000,000.00 | 21.87% | 167,082,308.33 | 166,901,039.00 |
| Aging Interval: | 1081 days and after | (08/17/2020 -) | 7 Maturities | 0 Payments | 21,000,000.00 | 2.75% | 20,988,428.24 | 21,000,765.00 |
| Total for | | | 204 Investments | 0 Payments | | 100.00 | 762,269,586.16 | 763,006,218.00 |



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

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|-----------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Federal Agency Issues - Coupon | 242,000,000.00 | 241,486,796.00 | 241,912,317.73 | 28.66 | 945 | 656 | 1.325 | 1.344 |
| Federal Agency Issues - Discount | 399,000,000.00 | 398,219,216.00 | 397,312,649.18 | 47.07 | 165 | 66 | 0.937 | 0.950 |
| Medium Term Notes | 7,000,000.00 | 7,019,321.00 | 6,997,474.19 | 0.83 | 1,308 | 503 | 1.719 | 1.742 |
| Money Market | 129,000,000.00 | 129,000,000.00 | 129,000,000.00 | 15.28 | 1 | 1 | 0.871 | 0.883 |
| Local Agency Investment Funds | 65,000,000.00 | 65,000,000.00 | 65,000,000.00 | 7.70 | 1 | 1 | 1.037 | 1.051 |
| California State-GOB | 3,000,000.00 | 3,165,630.00 | 3,150,344.89 | 0.37 | 1,710 | 487 | 1.115 | 1.131 |
| State of California Revenue Bonds | 700,000.00 | 707,315.00 | 706,790.34 | 0.08 | 1,442 | 92 | 1.016 | 1.031 |
| Investments | 845,700,000.00 | 844,598,278.00 | 844,079,576.33 | 100.00% | 367 | 225 | 1.053 | 1.068 |
| Cash and Accrued Interest | | | | | | | | |
| Accrued Interest at Purchase | | 11,926.66 | 11,926.66 | | | | | |
| Subtotal | | 11,926.66 | 11,926.66 | | | | | |
| Total Cash and Investments | 845,700,000.00 | 844,610,204.66 | 844,091,502.99 | | 367 | 225 | 1.053 | 1.068 |

| Total Earnings | July 31 Month Ending | Fiscal Year To Date |
|---------------------------------|-----------------------------|----------------------------|
| Current Year | 789,607.37 | 789,607.37 |
| Average Daily Balance | 919,649,794.70 | 919,649,794.70 |
| Effective Rate of Return | 1.01% | 1.01% |

Katano Kasaine, Treasury Manager

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3133EC7A6 | 52044 | FEDERAL FARM CREDIT BANK | | 12/12/2012 | 3,000,000.00 | 2,997,447.00 | 2,999,923.58 | 0.820 | AA | 0.816 | 133 | 12/12/2017 |
| 3133EDDV1 | 52250 | FEDERAL FARM CREDIT BANK | | 01/23/2014 | 3,000,000.00 | 3,001,239.00 | 2,999,863.33 | 1.160 | AA | 1.164 | 83 | 10/23/2017 |
| 3133EFJL2 | 52538 | FEDERAL FARM CREDIT BANK | | 10/13/2015 | 3,000,000.00 | 2,997,210.00 | 3,000,000.00 | 0.730 | AA | 0.720 | 73 | 10/13/2017 |
| 3133EC7A6 | 52627 | FEDERAL FARM CREDIT BANK | | 12/31/2015 | 3,000,000.00 | 2,997,447.00 | 2,996,524.11 | 0.820 | AA | 1.127 | 133 | 12/12/2017 |
| 3133EGJZ9 | 52810 | FEDERAL FARM CREDIT BANK | | 07/07/2016 | 3,000,000.00 | 2,981,193.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 524 | 01/07/2019 |
| 3133EGJZ9 | 52813 | FEDERAL FARM CREDIT BANK | | 07/12/2016 | 3,000,000.00 | 2,981,193.00 | 2,999,827.04 | 1.000 | AA | 0.990 | 524 | 01/07/2019 |
| 3133EGMQ5 | 52818 | FEDERAL FARM CREDIT BANK | | 07/18/2016 | 3,000,000.00 | 2,985,384.00 | 3,000,000.00 | 0.880 | AA | 0.868 | 351 | 07/18/2018 |
| 3133EGTT2 | 52873 | FEDERAL FARM CREDIT BANK | | 09/12/2016 | 3,000,000.00 | 2,961,741.00 | 3,000,000.00 | 1.200 | AA | 1.184 | 772 | 09/12/2019 |
| 3133EGYD1 | 52906 | FEDERAL FARM CREDIT BANK | | 10/12/2016 | 3,000,000.00 | 2,984,166.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 437 | 10/12/2018 |
| 3133EGD77 | 52934 | FEDERAL FARM CREDIT BANK | | 11/03/2016 | 3,000,000.00 | 2,977,158.00 | 3,000,000.00 | 1.120 | AA | 1.105 | 640 | 05/03/2019 |
| 3133EGN84 | 52977 | FEDERAL FARM CREDIT BANK | | 12/06/2016 | 3,000,000.00 | 2,988,456.00 | 3,000,000.00 | 1.480 | AA | 1.460 | 766 | 09/06/2019 |
| 3133EGN84 | 52978 | FEDERAL FARM CREDIT BANK | | 12/06/2016 | 3,000,000.00 | 2,988,456.00 | 3,000,000.00 | 1.480 | AA | 1.460 | 766 | 09/06/2019 |
| 3133EG5Q4 | 53079 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,995,191.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 549 | 02/01/2019 |
| 3133EG5Q4 | 53080 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,995,191.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 549 | 02/01/2019 |
| 3133EG5U5 | 53081 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,997,837.00 | 3,000,000.00 | 1.330 | AA | 1.751 | 549 | 02/01/2019 |
| 3133EG5Q4 | 53082 | FEDERAL FARM CREDIT BANK | | 02/01/2017 | 3,000,000.00 | 2,995,191.00 | 3,000,000.00 | 1.300 | AA | 1.282 | 549 | 02/01/2019 |
| 3133EHAJ2 | 53113 | FEDERAL FARM CREDIT BANK | | 02/27/2017 | 3,000,000.00 | 3,001,023.00 | 3,000,000.00 | 1.710 | AA | 1.687 | 940 | 02/27/2020 |
| 3133EHDR1 | 53153 | FEDERAL FARM CREDIT BANK | | 03/27/2017 | 3,000,000.00 | 2,996,739.00 | 2,998,975.28 | 1.400 | AA | 1.402 | 603 | 03/27/2019 |
| 3133EHDR1 | 53154 | FEDERAL FARM CREDIT BANK | | 03/27/2017 | 3,000,000.00 | 2,996,739.00 | 2,998,882.50 | 1.400 | AA | 1.403 | 603 | 03/27/2019 |
| 3133EHDX8 | 53157 | FEDERAL FARM CREDIT BANK | | 03/28/2017 | 3,000,000.00 | 3,000,066.00 | 3,000,000.00 | 1.970 | AA | 1.935 | 1,245 | 12/28/2020 |
| 3133EG7D1 | 53200 | FEDERAL FARM CREDIT BANK | | 04/19/2017 | 3,000,000.00 | 2,992,698.00 | 2,999,199.14 | 1.550 | AA | 1.541 | 836 | 11/15/2019 |
| 3133EGLD5 | 53243 | FEDERAL FARM CREDIT BANK | | 05/10/2017 | 3,000,000.00 | 2,977,536.00 | 2,974,401.59 | 1.180 | AA | 1.553 | 808 | 10/18/2019 |
| 3133EHKS1 | 53303 | FEDERAL FARM CREDIT BANK | | 06/19/2017 | 3,000,000.00 | 2,994,060.00 | 2,997,681.55 | 1.740 | AA | 1.740 | 1,212 | 11/25/2020 |
| 3133EHMG5 | 53304 | FEDERAL FARM CREDIT BANK | | 06/20/2017 | 3,000,000.00 | 2,990,253.00 | 2,994,810.06 | 1.800 | AA | 1.818 | 1,319 | 03/12/2021 |
| 3133EHKS1 | 53305 | FEDERAL FARM CREDIT BANK | | 06/20/2017 | 3,000,000.00 | 2,994,060.00 | 2,995,649.39 | 1.740 | AA | 1.761 | 1,212 | 11/25/2020 |
| 3130A7CX1 | 52651 | FEDERAL HOME LOAN BANK | | 02/18/2016 | 5,000,000.00 | 4,989,475.00 | 4,999,529.43 | 0.875 | AA | 0.875 | 230 | 03/19/2018 |
| 3130A7GC3 | 52685 | FEDERAL HOME LOAN BANK | | 03/28/2016 | 3,000,000.00 | 2,995,104.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 423 | 09/28/2018 |
| 3130A8PK3 | 52812 | FEDERAL HOME LOAN BANK | | 07/08/2016 | 3,000,000.00 | 2,981,349.00 | 2,996,950.81 | 0.625 | AA | 0.716 | 371 | 08/07/2018 |
| 3130AAQZ4 | 53070 | FEDERAL HOME LOAN BANK | | 01/30/2017 | 3,000,000.00 | 2,997,786.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 547 | 01/30/2019 |
| 3130ABMV5 | 53323 | FEDERAL HOME LOAN BANK | | 06/28/2017 | 3,000,000.00 | 2,989,302.00 | 3,000,000.00 | 1.875 | AA | 1.849 | 1,427 | 06/28/2021 |
| 3130ABNV4 | 53334 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 2,996,559.00 | 2,998,082.50 | 1.750 | AA | 1.748 | 1,077 | 07/13/2020 |
| 3130ABNV4 | 53335 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 2,996,559.00 | 2,997,345.00 | 1.750 | AA | 1.757 | 1,077 | 07/13/2020 |
| 3130ABS31 | 53336 | FEDERAL HOME LOAN BANK | | 07/13/2017 | 3,000,000.00 | 3,000,903.00 | 3,000,000.00 | 2.050 | AA | 2.022 | 1,442 | 07/13/2021 |
| 3130A8DW0 | 52787 | Federal Home Loan Discount | | 06/22/2016 | 3,000,000.00 | 2,994,558.00 | 3,000,000.00 | 1.150 | AA | 1.134 | 325 | 06/22/2018 |
| 3134G7U25 | 52548 | FEDERAL HOME LOAN MTG CORP | | 10/27/2015 | 3,000,000.00 | 2,998,578.00 | 3,000,000.00 | 0.800 | AA | 0.789 | 87 | 10/27/2017 |
| 3134G7V24 | 52549 | FEDERAL HOME LOAN MTG CORP | | 10/27/2015 | 3,000,000.00 | 2,998,590.00 | 3,000,000.00 | 0.750 | AA | 0.740 | 87 | 10/27/2017 |

Data Updated: SET_PORT: 10/09/2017 08:41

Run Date: 10/09/2017 - 08:41

Portfolio POOL

AP

PM (PRF_PM2) 7.3.0

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3134G8KV0 | 52656 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,990,832.00 | 3,000,000.00 | 1.150 | AA | 1.132 | 482 | 11/26/2018 |
| 3134G8L98 | 52657 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,996,541.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 209 | 02/26/2018 |
| 3134G8L98 | 52658 | FEDERAL HOME LOAN MTG CORP | | 02/26/2016 | 3,000,000.00 | 2,996,541.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 209 | 02/26/2018 |
| 3137EAEA3 | 52699 | FEDERAL HOME LOAN MTG CORP | | 04/07/2016 | 3,000,000.00 | 2,990,139.00 | 2,998,382.16 | 0.750 | AA | 1.088 | 251 | 04/09/2018 |
| 3134G9XC6 | 52798 | FEDERAL HOME LOAN MTG CORP | | 06/28/2016 | 3,000,000.00 | 2,984,934.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 514 | 12/28/2018 |
| 3134G96M4 | 52846 | FEDERAL HOME LOAN MTG CORP | | 08/24/2016 | 3,000,000.00 | 2,995,461.00 | 3,000,000.00 | 0.875 | AA | 0.832 | 388 | 08/24/2018 |
| 3134GAEU4 | 52868 | FEDERAL HOME LOAN MTG CORP | | 08/30/2016 | 3,000,000.00 | 2,984,118.00 | 3,000,000.00 | 1.000 | AA | 0.986 | 392 | 08/28/2018 |
| 3134G96M4 | 52869 | FEDERAL HOME LOAN MTG CORP | | 09/08/2016 | 3,000,000.00 | 2,995,461.00 | 3,000,000.00 | 0.875 | AA | 1.270 | 388 | 08/24/2018 |
| 3134GAGF5 | 52872 | FEDERAL HOME LOAN MTG CORP | | 09/13/2016 | 3,000,000.00 | 2,992,521.00 | 3,000,000.00 | 1.100 | AA | 1.085 | 408 | 09/13/2018 |
| 3134GAJS4 | 52897 | FEDERAL HOME LOAN MTG CORP | | 09/28/2016 | 3,000,000.00 | 2,995,215.00 | 3,000,000.00 | 0.875 | AA | 1.230 | 423 | 09/28/2018 |
| 3134GAPH1 | 52901 | FEDERAL HOME LOAN MTG CORP | | 09/30/2016 | 3,000,000.00 | 2,996,463.00 | 3,000,000.00 | 0.825 | AA | 0.814 | 790 | 09/30/2019 |
| 3134GASM7 | 52923 | FEDERAL HOME LOAN MTG CORP | | 10/26/2016 | 3,000,000.00 | 2,999,490.00 | 3,000,000.00 | 1.000 | AA | 0.909 | 451 | 10/26/2018 |
| 3134GASE5 | 52930 | FEDERAL HOME LOAN MTG CORP | | 10/28/2016 | 3,000,000.00 | 2,988,051.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 451 | 10/26/2018 |
| 3134GASE5 | 52931 | FEDERAL HOME LOAN MTG CORP | | 10/28/2016 | 3,000,000.00 | 2,988,051.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 451 | 10/26/2018 |
| 3134GAUY8 | 52932 | FEDERAL HOME LOAN MTG CORP | | 10/31/2016 | 3,000,000.00 | 2,993,433.00 | 3,000,000.00 | 0.875 | AA | 0.832 | 451 | 10/26/2018 |
| 3134GAYE8 | 52968 | FEDERAL HOME LOAN MTG CORP | | 11/28/2016 | 3,000,000.00 | 2,989,872.00 | 3,000,000.00 | 1.125 | AA | 1.110 | 484 | 11/28/2018 |
| 3134GAYE8 | 52969 | FEDERAL HOME LOAN MTG CORP | | 11/28/2016 | 3,000,000.00 | 2,989,872.00 | 3,000,000.00 | 1.125 | AA | 1.110 | 484 | 11/28/2018 |
| 3134GAK78 | 53066 | FEDERAL HOME LOAN MTG CORP | | 01/26/2017 | 3,000,000.00 | 2,998,191.00 | 2,999,665.79 | 1.350 | AA | 1.339 | 542 | 01/25/2019 |
| 3134GA6H2 | 53116 | FEDERAL HOME LOAN MTG CORP | | 02/28/2017 | 3,000,000.00 | 3,000,054.00 | 3,000,000.00 | 1.375 | AA | 1.356 | 576 | 02/28/2019 |
| 3134GBCE0 | 53151 | FEDERAL HOME LOAN MTG CORP | | 03/27/2017 | 3,000,000.00 | 3,000,195.00 | 2,999,468.89 | 1.300 | AA | 2.066 | 969 | 03/27/2020 |
| 3134GBEH1 | 53170 | FEDERAL HOME LOAN MTG CORP | | 03/30/2017 | 3,000,000.00 | 3,000,288.00 | 3,000,000.00 | 1.875 | AA | 1.835 | 1,154 | 09/28/2020 |
| 3137EAEF2 | 53211 | FEDERAL HOME LOAN MTG CORP | | 04/20/2017 | 3,000,000.00 | 2,986,458.00 | 2,990,699.50 | 1.375 | AA | 1.472 | 993 | 04/20/2020 |
| 3134GBHY1 | 53222 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 2,000,000.00 | 1,994,634.00 | 2,000,000.00 | 1.500 | AA | 1.479 | 815 | 10/25/2019 |
| 3134GBHY1 | 53223 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,991,951.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 815 | 10/25/2019 |
| 3134GBHY1 | 53224 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,991,951.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 815 | 10/25/2019 |
| 3134GBHY1 | 53225 | FEDERAL HOME LOAN MTG CORP | | 04/25/2017 | 3,000,000.00 | 2,991,951.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 815 | 10/25/2019 |
| 3134GBHQ8 | 53230 | FEDERAL HOME LOAN MTG CORP | | 04/27/2017 | 3,000,000.00 | 3,000,021.00 | 3,000,000.00 | 1.700 | AA | 1.677 | 1,091 | 07/27/2020 |
| 3134GBHQ8 | 53231 | FEDERAL HOME LOAN MTG CORP | | 04/27/2017 | 3,000,000.00 | 3,000,021.00 | 3,000,000.00 | 1.700 | AA | 1.677 | 1,091 | 07/27/2020 |
| 3134G9VF1 | 53275 | FEDERAL HOME LOAN MTG CORP | | 05/26/2017 | 3,000,000.00 | 2,994,039.00 | 2,994,012.44 | 1.060 | AA | 1.268 | 325 | 06/22/2018 |
| 3134GBRB0 | 53277 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,996,355.00 | 3,000,000.00 | 1.125 | AA | 1.878 | 1,039 | 06/05/2020 |
| 3134GBRB0 | 53278 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,996,355.00 | 3,000,000.00 | 1.125 | AA | 1.878 | 1,039 | 06/05/2020 |
| 3134GBRB0 | 53279 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,996,355.00 | 3,000,000.00 | 1.125 | AA | 1.878 | 1,039 | 06/05/2020 |
| 3134GBPF3 | 53280 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,997,930.00 | 3,000,000.00 | 1.500 | AA | 1.479 | 1,031 | 05/28/2020 |
| 3134GBPF3 | 53281 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 2,000,000.00 | 1,998,620.00 | 2,000,000.00 | 1.500 | AA | 1.843 | 1,031 | 05/28/2020 |
| 3134GBLT7 | 53282 | FEDERAL HOME LOAN MTG CORP | | 05/30/2017 | 3,000,000.00 | 2,998,188.00 | 3,000,000.00 | 1.500 | AA | 1.480 | 759 | 08/30/2019 |
| 3134GBRL8 | 53312 | FEDERAL HOME LOAN MTG CORP | | 06/22/2017 | 3,000,000.00 | 2,999,478.00 | 2,998,554.52 | 1.500 | AA | 1.496 | 1,049 | 06/15/2020 |

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3134GBRL8 | 53314 | FEDERAL HOME LOAN MTG CORP | | 06/22/2017 | 2,000,000.00 | 1,999,652.00 | 1,999,036.35 | 1.500 | AA | 1.823 | 1,049 | 06/15/2020 |
| 3134GBVU3 | 53326 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 2,996,013.00 | 3,000,000.00 | 1.550 | AA | 1.529 | 878 | 12/27/2019 |
| 3134GBWH1 | 53327 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 2,999,595.00 | 3,000,000.00 | 1.500 | AA | 1.463 | 787 | 09/27/2019 |
| 3134GBVV1 | 53329 | FEDERAL HOME LOAN MTG CORP | | 06/30/2017 | 3,000,000.00 | 2,997,432.00 | 3,000,000.00 | 2.000 | AA | 1.973 | 1,611 | 12/29/2021 |
| 3135G0ZA4 | 52247 | FEDERAL NATIONAL MORTGAGE | | 01/13/2014 | 3,000,000.00 | 3,022,083.00 | 2,995,605.29 | 1.875 | AA | 1.948 | 567 | 02/19/2019 |
| 3135G0M42 | 52815 | FEDERAL NATIONAL MORTGAGE | | 07/13/2016 | 3,000,000.00 | 2,988,798.00 | 2,999,287.50 | 0.900 | AA | 0.913 | 346 | 07/13/2018 |
| 3135G0M42 | 52817 | FEDERAL NATIONAL MORTGAGE | | 07/13/2016 | 3,000,000.00 | 2,988,798.00 | 2,999,287.50 | 0.900 | AA | 0.913 | 346 | 07/13/2018 |
| 3135G0K28 | 53166 | FEDERAL NATIONAL MORTGAGE | | 03/29/2017 | 3,000,000.00 | 2,988,630.00 | 2,990,712.85 | 1.250 | AA | 1.412 | 633 | 04/26/2019 |
| 3137EADL0 | 52260 | FREDDIE MAC | | 02/26/2014 | 3,000,000.00 | 2,999,328.00 | 2,999,959.63 | 1.000 | AA | 0.995 | 59 | 09/29/2017 |
| Subtotal and Average | | | 241,040,972.03 | | 242,000,000.00 | 241,486,796.00 | 241,912,317.73 | | | 1.325 | 656 | |
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313313PW2 | 53124 | Federal Farm Credit Discount | | 03/14/2017 | 3,000,000.00 | 2,989,200.00 | 2,977,466.67 | 1.040 | AA | 1.065 | 120 | 11/29/2017 |
| 313313QC5 | 53167 | Federal Farm Credit Discount | | 03/30/2017 | 3,000,000.00 | 2,988,555.00 | 2,979,166.67 | 1.000 | AA | 1.024 | 126 | 12/05/2017 |
| 313313KD9 | 53206 | Federal Farm Credit Discount | | 04/19/2017 | 3,000,000.00 | 2,999,418.00 | 2,992,045.00 | 0.860 | AA | 0.862 | 7 | 08/08/2017 |
| 313313PV4 | 53234 | Federal Farm Credit Discount | | 04/28/2017 | 3,000,000.00 | 2,989,290.00 | 2,983,325.82 | 0.935 | AA | 0.955 | 119 | 11/28/2017 |
| 313313UG1 | 53315 | Federal Farm Credit Discount | | 06/22/2017 | 3,000,000.00 | 2,978,529.00 | 2,973,178.33 | 1.210 | AA | 1.237 | 226 | 03/15/2018 |
| 313385JW7 | 53054 | Federal Home Loan Discount | | 01/20/2017 | 3,000,000.00 | 3,000,000.00 | 2,989,545.83 | 0.650 | AA | 0.656 | 0 | 08/01/2017 |
| 313385NC6 | 53060 | Federal Home Loan Discount | | 01/24/2017 | 5,000,000.00 | 4,988,625.00 | 4,972,187.50 | 0.750 | AA | 0.762 | 78 | 10/18/2017 |
| 313385JW7 | 53083 | Federal Home Loan Discount | | 02/06/2017 | 5,000,000.00 | 5,000,000.00 | 4,984,355.56 | 0.640 | AA | 0.642 | 0 | 08/01/2017 |
| 313385NT9 | 53084 | Federal Home Loan Discount | | 02/07/2017 | 3,000,000.00 | 2,991,630.00 | 2,983,250.00 | 0.750 | AA | 0.762 | 93 | 11/02/2017 |
| 313385LW4 | 53085 | Federal Home Loan Discount | | 02/08/2017 | 3,000,000.00 | 2,995,959.00 | 2,987,050.00 | 0.700 | AA | 0.709 | 48 | 09/18/2017 |
| 313385LW4 | 53086 | Federal Home Loan Discount | | 02/08/2017 | 3,000,000.00 | 2,995,959.00 | 2,987,050.00 | 0.700 | AA | 0.709 | 48 | 09/18/2017 |
| 313385KG0 | 53089 | Federal Home Loan Discount | | 02/10/2017 | 3,000,000.00 | 2,999,166.00 | 2,990,293.33 | 0.640 | AA | 0.642 | 10 | 08/11/2017 |
| 313385LS3 | 53091 | Federal Home Loan Discount | | 02/14/2017 | 3,000,000.00 | 2,996,298.00 | 2,988,516.67 | 0.650 | AA | 0.658 | 44 | 09/14/2017 |
| 313385KP0 | 53093 | Federal Home Loan Discount | | 02/14/2017 | 3,000,000.00 | 2,998,584.00 | 2,989,825.00 | 0.660 | AA | 0.666 | 17 | 08/18/2017 |
| 313385KM7 | 53094 | Federal Home Loan Discount | | 02/15/2017 | 3,000,000.00 | 2,998,749.00 | 2,989,883.83 | 0.667 | AA | 0.669 | 15 | 08/16/2017 |
| 313385NS1 | 53096 | Federal Home Loan Discount | | 02/17/2017 | 3,000,000.00 | 2,991,720.00 | 2,983,509.17 | 0.770 | AA | 0.782 | 92 | 11/01/2017 |
| 313385KP0 | 53097 | Federal Home Loan Discount | | 02/17/2017 | 3,000,000.00 | 2,998,584.00 | 2,989,914.17 | 0.665 | AA | 0.667 | 17 | 08/18/2017 |
| 313385KM7 | 53099 | Federal Home Loan Discount | | 02/21/2017 | 3,000,000.00 | 2,998,749.00 | 2,990,246.67 | 0.665 | AA | 0.667 | 15 | 08/16/2017 |
| 313385KU9 | 53103 | Federal Home Loan Discount | | 02/22/2017 | 3,000,000.00 | 2,998,167.00 | 2,989,535.00 | 0.690 | AA | 0.692 | 22 | 08/23/2017 |
| 313385KT2 | 53107 | Federal Home Loan Discount | | 02/24/2017 | 3,000,000.00 | 2,998,251.00 | 2,989,856.67 | 0.680 | AA | 0.682 | 21 | 08/22/2017 |
| 313385KT2 | 53108 | Federal Home Loan Discount | | 02/24/2017 | 3,000,000.00 | 2,998,251.00 | 2,989,856.67 | 0.680 | AA | 0.682 | 21 | 08/22/2017 |
| 313385MA1 | 53110 | Federal Home Loan Discount | | 02/24/2017 | 3,000,000.00 | 2,995,623.00 | 2,987,575.00 | 0.710 | AA | 0.718 | 52 | 09/22/2017 |
| 313385KW5 | 53111 | Federal Home Loan Discount | | 02/24/2017 | 3,000,000.00 | 2,997,999.00 | 2,989,686.67 | 0.680 | AA | 0.682 | 24 | 08/25/2017 |
| 313385MA1 | 53114 | Federal Home Loan Discount | | 02/27/2017 | 3,000,000.00 | 2,995,623.00 | 2,987,752.50 | 0.710 | AA | 0.718 | 52 | 09/22/2017 |

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385MA1 | 53115 | Federal Home Loan Discount | | 02/27/2017 | 3,000,000.00 | 2,995,623.00 | 2,987,752.50 | 0.710 | AA | 0.718 | 52 | 09/22/2017 |
| 313385LL8 | 53120 | Federal Home Loan Discount | | 03/10/2017 | 3,000,000.00 | 2,996,802.00 | 2,986,198.33 | 0.910 | AA | 0.914 | 38 | 09/08/2017 |
| 313385LL8 | 53121 | Federal Home Loan Discount | | 03/10/2017 | 3,000,000.00 | 2,996,802.00 | 2,986,122.50 | 0.915 | AA | 0.919 | 38 | 09/08/2017 |
| 313385ML7 | 53125 | Federal Home Loan Discount | | 03/14/2017 | 3,000,000.00 | 2,994,576.00 | 2,983,840.00 | 0.960 | AA | 0.985 | 62 | 10/02/2017 |
| 313385MA1 | 53143 | Federal Home Loan Discount | | 03/24/2017 | 3,000,000.00 | 2,995,623.00 | 2,986,274.17 | 0.905 | AA | 0.909 | 52 | 09/22/2017 |
| 313385ME3 | 53148 | Federal Home Loan Discount | | 03/27/2017 | 3,000,000.00 | 2,995,287.00 | 2,986,351.25 | 0.895 | AA | 0.919 | 56 | 09/26/2017 |
| 313385PU4 | 53149 | Federal Home Loan Discount | | 03/27/2017 | 3,000,000.00 | 2,989,380.00 | 2,980,400.00 | 0.960 | AA | 0.983 | 118 | 11/27/2017 |
| 313385PU4 | 53160 | Federal Home Loan Discount | | 03/28/2017 | 3,000,000.00 | 2,989,380.00 | 2,980,480.00 | 0.960 | AA | 0.983 | 118 | 11/27/2017 |
| 313385PU4 | 53161 | Federal Home Loan Discount | | 03/28/2017 | 3,000,000.00 | 2,989,380.00 | 2,980,480.00 | 0.960 | AA | 0.983 | 118 | 11/27/2017 |
| 313385MA1 | 53163 | Federal Home Loan Discount | | 03/28/2017 | 3,000,000.00 | 2,995,623.00 | 2,986,798.33 | 0.890 | AA | 0.894 | 52 | 09/22/2017 |
| 313385MM5 | 53168 | Federal Home Loan Discount | | 03/30/2017 | 3,000,000.00 | 2,994,486.00 | 2,985,663.33 | 0.920 | AA | 0.945 | 63 | 10/03/2017 |
| 313385UT1 | 53171 | Federal Home Loan Discount | | 04/03/2017 | 3,000,000.00 | 2,977,485.00 | 2,967,870.00 | 1.080 | AA | 1.104 | 237 | 03/26/2018 |
| 313385MX1 | 53181 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,993,613.00 | 2,985,978.33 | 0.940 | AA | 0.944 | 73 | 10/13/2017 |
| 313385MX1 | 53183 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,993,613.00 | 2,985,873.92 | 0.947 | AA | 0.951 | 73 | 10/13/2017 |
| 313385MV5 | 53184 | Federal Home Loan Discount | | 04/17/2017 | 3,000,000.00 | 2,993,787.00 | 2,986,135.00 | 0.940 | AA | 0.944 | 71 | 10/11/2017 |
| 313385KS4 | 53189 | Federal Home Loan Discount | | 04/18/2017 | 3,000,000.00 | 2,998,332.00 | 2,991,250.00 | 0.840 | AA | 0.842 | 20 | 08/21/2017 |
| 313385MV5 | 53193 | Federal Home Loan Discount | | 04/18/2017 | 3,000,000.00 | 2,993,787.00 | 2,986,213.33 | 0.940 | AA | 0.944 | 71 | 10/11/2017 |
| 313385KS4 | 53195 | Federal Home Loan Discount | | 04/18/2017 | 3,000,000.00 | 2,998,332.00 | 2,991,249.99 | 0.840 | AA | 0.842 | 20 | 08/21/2017 |
| 313385NC6 | 53201 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,993,175.00 | 2,985,667.50 | 0.945 | AA | 0.950 | 78 | 10/18/2017 |
| 313385PE0 | 53202 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,990,640.00 | 2,983,186.67 | 0.970 | AA | 0.991 | 104 | 11/13/2017 |
| 313385PF7 | 53204 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,990,550.00 | 2,983,105.83 | 0.970 | AA | 0.991 | 105 | 11/14/2017 |
| 313385MX1 | 53207 | Federal Home Loan Discount | | 04/19/2017 | 3,000,000.00 | 2,993,613.00 | 2,986,134.99 | 0.940 | AA | 0.944 | 73 | 10/13/2017 |
| 313385PM2 | 53208 | Federal Home Loan Discount | | 04/20/2017 | 3,000,000.00 | 2,990,010.00 | 2,982,523.33 | 0.980 | AA | 1.001 | 111 | 11/20/2017 |
| 313385NE2 | 53213 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,993,001.00 | 2,985,553.75 | 0.953 | AA | 0.957 | 80 | 10/20/2017 |
| 313385NE2 | 53214 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,993,001.00 | 2,985,553.75 | 0.953 | AA | 0.957 | 80 | 10/20/2017 |
| 313385NE2 | 53215 | Federal Home Loan Discount | | 04/21/2017 | 3,000,000.00 | 2,993,001.00 | 2,985,591.67 | 0.950 | AA | 0.955 | 80 | 10/20/2017 |
| 313385NE2 | 53217 | Federal Home Loan Discount | | 04/24/2017 | 3,000,000.00 | 2,993,001.00 | 2,985,903.75 | 0.945 | AA | 0.949 | 80 | 10/20/2017 |
| 313385KZ8 | 53218 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,997,750.00 | 2,990,729.17 | 0.890 | AA | 0.893 | 27 | 08/28/2017 |
| 313385NE2 | 53219 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,993,001.00 | 2,985,834.17 | 0.955 | AA | 0.960 | 80 | 10/20/2017 |
| 313385ME3 | 53220 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,995,287.00 | 2,988,450.00 | 0.900 | AA | 0.903 | 56 | 09/26/2017 |
| 313385NE2 | 53221 | Federal Home Loan Discount | | 04/25/2017 | 3,000,000.00 | 2,993,001.00 | 2,985,834.17 | 0.955 | AA | 0.960 | 80 | 10/20/2017 |
| 313385NT9 | 53226 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,991,630.00 | 2,984,483.33 | 0.980 | AA | 1.001 | 93 | 11/02/2017 |
| 313385NK8 | 53227 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,992,563.00 | 2,985,227.67 | 0.974 | AA | 0.979 | 85 | 10/25/2017 |
| 313385NK8 | 53228 | Federal Home Loan Discount | | 04/26/2017 | 3,000,000.00 | 2,992,563.00 | 2,985,227.67 | 0.974 | AA | 0.979 | 85 | 10/25/2017 |
| 313385KZ8 | 53232 | Federal Home Loan Discount | | 04/28/2017 | 3,000,000.00 | 2,997,750.00 | 2,990,900.82 | 0.895 | AA | 0.898 | 27 | 08/28/2017 |
| 313385KE5 | 53233 | Federal Home Loan Discount | | 04/28/2017 | 3,000,000.00 | 2,999,334.00 | 2,992,661.25 | 0.855 | AA | 0.857 | 8 | 08/09/2017 |

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|-----|---------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385KK1 | 53235 | Federal Home Loan Discount | | 04/28/2017 | 3,000,000.00 | 2,998,917.00 | 2,992,260.00 | 0.860 | AA | 0.862 | 13 | 08/14/2017 |
| 313385NC6 | 53237 | Federal Home Loan Discount | | 05/01/2017 | 3,000,000.00 | 2,993,175.00 | 2,986,116.67 | 0.980 | AA | 0.985 | 78 | 10/18/2017 |
| 313385LW4 | 53238 | Federal Home Loan Discount | | 05/03/2017 | 3,000,000.00 | 2,995,959.00 | 2,989,190.00 | 0.940 | AA | 0.943 | 48 | 09/18/2017 |
| 313385NL6 | 53239 | Federal Home Loan Discount | | 05/03/2017 | 3,000,000.00 | 2,992,476.00 | 2,985,406.67 | 0.995 | AA | 1.000 | 86 | 10/26/2017 |
| 313385LZ7 | 53240 | Federal Home Loan Discount | | 05/09/2017 | 3,000,000.00 | 2,995,707.00 | 2,989,200.00 | 0.960 | AA | 0.963 | 51 | 09/21/2017 |
| 313385NZ5 | 53241 | Federal Home Loan Discount | | 05/10/2017 | 3,000,000.00 | 2,991,090.00 | 2,984,302.50 | 1.035 | AA | 1.040 | 99 | 11/08/2017 |
| 313385NZ5 | 53242 | Federal Home Loan Discount | | 05/10/2017 | 3,000,000.00 | 2,991,090.00 | 2,984,302.50 | 1.035 | AA | 1.040 | 99 | 11/08/2017 |
| 313385KM7 | 53245 | Federal Home Loan Discount | | 05/11/2017 | 3,000,000.00 | 2,998,749.00 | 2,992,482.50 | 0.930 | AA | 0.932 | 15 | 08/16/2017 |
| 313385PB6 | 53250 | Federal Home Loan Discount | | 05/12/2017 | 3,000,000.00 | 2,990,910.00 | 2,984,226.67 | 1.040 | AA | 1.045 | 101 | 11/10/2017 |
| 313385PB6 | 53251 | Federal Home Loan Discount | | 05/12/2017 | 3,000,000.00 | 2,990,910.00 | 2,984,226.67 | 1.040 | AA | 1.045 | 101 | 11/10/2017 |
| 313385MM5 | 53254 | Federal Home Loan Discount | | 05/15/2017 | 3,000,000.00 | 2,994,486.00 | 2,988,367.50 | 0.990 | AA | 0.994 | 63 | 10/03/2017 |
| 313385MM5 | 53255 | Federal Home Loan Discount | | 05/17/2017 | 3,000,000.00 | 2,994,486.00 | 2,988,532.50 | 0.990 | AA | 0.994 | 63 | 10/03/2017 |
| 313385NE2 | 53258 | Federal Home Loan Discount | | 05/18/2017 | 3,000,000.00 | 2,993,001.00 | 2,987,147.92 | 0.995 | AA | 0.999 | 80 | 10/20/2017 |
| 313385NH5 | 53259 | Federal Home Loan Discount | | 05/19/2017 | 3,000,000.00 | 2,992,737.00 | 2,986,982.08 | 0.995 | AA | 0.999 | 83 | 10/23/2017 |
| 313385KP0 | 53260 | Federal Home Loan Discount | | 05/19/2017 | 3,000,000.00 | 2,998,584.00 | 2,992,902.00 | 0.936 | AA | 0.938 | 17 | 08/18/2017 |
| 313385KU9 | 53261 | Federal Home Loan Discount | | 05/19/2017 | 3,000,000.00 | 2,998,167.00 | 2,992,400.00 | 0.950 | AA | 0.952 | 22 | 08/23/2017 |
| 313385PN0 | 53262 | Federal Home Loan Discount | | 05/22/2017 | 3,000,000.00 | 2,989,920.00 | 2,984,216.25 | 1.035 | AA | 1.064 | 112 | 11/21/2017 |
| 313385KU9 | 53263 | Federal Home Loan Discount | | 05/22/2017 | 3,000,000.00 | 2,998,167.00 | 2,992,637.50 | 0.950 | AA | 0.952 | 22 | 08/23/2017 |
| 313385LS3 | 53267 | Federal Home Loan Discount | | 05/23/2017 | 3,000,000.00 | 2,996,298.00 | 2,990,690.00 | 0.980 | AA | 0.983 | 44 | 09/14/2017 |
| 313385LS3 | 53268 | Federal Home Loan Discount | | 05/23/2017 | 3,000,000.00 | 2,996,298.00 | 2,990,690.00 | 0.980 | AA | 0.983 | 44 | 09/14/2017 |
| 313385NX0 | 53269 | Federal Home Loan Discount | | 05/23/2017 | 3,000,000.00 | 2,991,270.00 | 2,985,526.67 | 1.040 | AA | 1.045 | 97 | 11/06/2017 |
| 313385PP5 | 53271 | Federal Home Loan Discount | | 05/24/2017 | 3,000,000.00 | 2,989,830.00 | 2,983,771.67 | 1.070 | AA | 1.076 | 113 | 11/22/2017 |
| 313385PR1 | 53273 | Federal Home Loan Discount | | 05/26/2017 | 3,000,000.00 | 2,989,650.00 | 2,983,665.50 | 1.077 | AA | 1.083 | 115 | 11/24/2017 |
| 313385LW4 | 53283 | Federal Home Loan Discount | | 06/05/2017 | 3,000,000.00 | 2,995,959.00 | 2,991,250.00 | 1.000 | AA | 1.003 | 48 | 09/18/2017 |
| 313385LX2 | 53284 | Federal Home Loan Discount | | 06/02/2017 | 3,000,000.00 | 2,995,875.00 | 2,990,916.67 | 1.000 | AA | 1.003 | 49 | 09/19/2017 |
| 313385PY6 | 53286 | Federal Home Loan Discount | | 06/06/2017 | 3,000,000.00 | 2,988,918.00 | 2,983,980.00 | 1.080 | AA | 1.086 | 122 | 12/01/2017 |
| 313385LD6 | 53287 | Federal Home Loan Discount | | 06/06/2017 | 3,000,000.00 | 2,997,390.00 | 2,992,786.25 | 0.995 | AA | 0.997 | 31 | 09/01/2017 |
| 313385LX2 | 53288 | Federal Home Loan Discount | | 06/06/2017 | 3,000,000.00 | 2,995,875.00 | 2,991,250.00 | 1.000 | AA | 1.003 | 49 | 09/19/2017 |
| 313385LD6 | 53289 | Federal Home Loan Discount | | 06/07/2017 | 3,000,000.00 | 2,997,390.00 | 2,992,833.33 | 1.000 | AA | 1.002 | 31 | 09/01/2017 |
| 313385QF6 | 53290 | Federal Home Loan Discount | | 06/09/2017 | 3,000,000.00 | 2,988,282.00 | 2,983,013.33 | 1.120 | AA | 1.126 | 129 | 12/08/2017 |
| 313385LP9 | 53292 | Federal Home Loan Discount | | 06/13/2017 | 3,000,000.00 | 2,996,550.00 | 2,992,275.00 | 1.030 | AA | 1.033 | 41 | 09/11/2017 |
| 313385LP9 | 53293 | Federal Home Loan Discount | | 06/13/2017 | 3,000,000.00 | 2,996,550.00 | 2,992,275.00 | 1.030 | AA | 1.033 | 41 | 09/11/2017 |
| 313385KD7 | 53294 | Federal Home Loan Discount | | 06/12/2017 | 3,000,000.00 | 2,999,418.00 | 2,995,226.25 | 1.005 | AA | 1.007 | 7 | 08/08/2017 |
| 313385MN3 | 53297 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,994,399.00 | 2,990,013.33 | 1.070 | AA | 1.074 | 64 | 10/04/2017 |
| 313385MW3 | 53298 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,993,700.00 | 2,989,200.00 | 1.080 | AA | 1.084 | 72 | 10/12/2017 |
| 313385QL3 | 53299 | Federal Home Loan Discount | | 06/14/2017 | 3,000,000.00 | 2,987,829.00 | 2,982,861.67 | 1.130 | AA | 1.136 | 134 | 12/13/2017 |

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

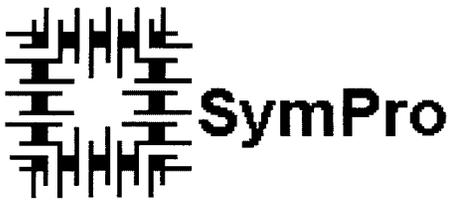
| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385LA2 | 53300 | Federal Home Loan Discount | | 06/15/2017 | 3,000,000.00 | 2,997,666.00 | 2,993,562.50 | 1.030 | AA | 1.032 | 28 | 08/29/2017 |
| 313385LT1 | 53301 | Federal Home Loan Discount | | 06/16/2017 | 3,000,000.00 | 2,996,211.00 | 2,992,075.42 | 1.045 | AA | 1.048 | 45 | 09/15/2017 |
| 313385XN1 | 53302 | Federal Home Loan Discount | | 06/19/2017 | 5,000,000.00 | 4,948,065.00 | 4,940,238.89 | 1.240 | AA | 1.269 | 304 | 06/01/2018 |
| 313385KK1 | 53306 | Federal Home Loan Discount | | 06/20/2017 | 3,000,000.00 | 2,998,917.00 | 2,995,279.17 | 1.030 | AA | 1.032 | 13 | 08/14/2017 |
| 313385KE5 | 53307 | Federal Home Loan Discount | | 06/20/2017 | 3,000,000.00 | 2,999,334.00 | 2,995,708.32 | 1.030 | AA | 1.031 | 8 | 08/09/2017 |
| 313385NS1 | 53310 | Federal Home Loan Discount | | 06/21/2017 | 3,000,000.00 | 2,991,720.00 | 2,987,697.51 | 1.110 | AA | 1.115 | 92 | 11/01/2017 |
| 313385KF2 | 53316 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 2,999,250.00 | 2,996,260.00 | 1.020 | AA | 1.021 | 9 | 08/10/2017 |
| 313385NT9 | 53317 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 2,991,630.00 | 2,988,800.00 | 1.050 | AA | 1.054 | 93 | 11/02/2017 |
| 313385LH7 | 53318 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 2,997,054.00 | 2,994,020.83 | 1.025 | AA | 1.027 | 35 | 09/05/2017 |
| 313385ML7 | 53319 | Federal Home Loan Discount | | 06/27/2017 | 3,000,000.00 | 2,994,576.00 | 2,991,593.34 | 1.040 | AA | 1.043 | 62 | 10/02/2017 |
| 313385MH6 | 53320 | Federal Home Loan Discount | | 06/28/2017 | 3,000,000.00 | 2,995,035.00 | 2,991,978.75 | 1.035 | AA | 1.038 | 59 | 09/29/2017 |
| 313385MD5 | 53321 | Federal Home Loan Discount | | 06/28/2017 | 3,000,000.00 | 2,995,371.00 | 2,992,323.75 | 1.035 | AA | 1.038 | 55 | 09/25/2017 |
| 313385NM4 | 53324 | Federal Home Loan Discount | | 06/29/2017 | 3,000,000.00 | 2,992,386.00 | 2,989,200.00 | 1.080 | AA | 1.084 | 87 | 10/27/2017 |
| 313385NT9 | 53325 | Federal Home Loan Discount | | 06/29/2017 | 3,000,000.00 | 2,991,630.00 | 2,988,975.00 | 1.050 | AA | 1.054 | 93 | 11/02/2017 |
| 313385PY6 | 53330 | Federal Home Loan Discount | | 07/06/2017 | 3,000,000.00 | 2,988,918.00 | 2,986,433.33 | 1.100 | AA | 1.105 | 122 | 12/01/2017 |
| 313385LQ7 | 53332 | Federal Home Loan Discount | | 07/12/2017 | 3,000,000.00 | 2,996,466.00 | 2,994,678.33 | 1.030 | AA | 1.032 | 42 | 09/12/2017 |
| 313385LQ7 | 53333 | Federal Home Loan Discount | | 07/12/2017 | 3,000,000.00 | 2,996,466.00 | 2,994,678.33 | 1.030 | AA | 1.032 | 42 | 09/12/2017 |
| 313397NA5 | 53090 | FREDDIE DISCOUNT | | 02/14/2017 | 3,000,000.00 | 2,993,349.00 | 2,985,970.00 | 0.690 | AA | 0.700 | 76 | 10/16/2017 |
| 313397NA5 | 53104 | FREDDIE DISCOUNT | | 02/23/2017 | 3,000,000.00 | 2,993,349.00 | 2,986,291.67 | 0.700 | AA | 0.709 | 76 | 10/16/2017 |
| 313397JY8 | 53127 | FREDDIE DISCOUNT | | 03/16/2017 | 3,000,000.00 | 2,999,832.00 | 2,990,316.67 | 0.830 | AA | 0.833 | 2 | 08/03/2017 |
| 313397LW9 | 53130 | FREDDIE DISCOUNT | | 03/17/2017 | 3,000,000.00 | 2,995,959.00 | 2,986,433.33 | 0.880 | AA | 0.904 | 48 | 09/18/2017 |
| 313397LH2 | 53133 | FREDDIE DISCOUNT | | 03/21/2017 | 3,000,000.00 | 2,997,054.00 | 2,987,820.00 | 0.870 | AA | 0.874 | 35 | 09/05/2017 |
| 313397KC4 | 53135 | FREDDIE DISCOUNT | | 03/21/2017 | 3,000,000.00 | 2,999,499.00 | 2,990,385.83 | 0.830 | AA | 0.833 | 6 | 08/07/2017 |
| 313397KZ3 | 53136 | FREDDIE DISCOUNT | | 03/21/2017 | 3,000,000.00 | 2,997,750.00 | 2,988,666.67 | 0.850 | AA | 0.853 | 27 | 08/28/2017 |
| 313397NA5 | 53140 | FREDDIE DISCOUNT | | 03/23/2017 | 3,000,000.00 | 2,993,349.00 | 2,984,475.00 | 0.900 | AA | 0.923 | 76 | 10/16/2017 |
| 313397LW9 | 53142 | FREDDIE DISCOUNT | | 03/23/2017 | 3,000,000.00 | 2,995,959.00 | 2,986,873.33 | 0.880 | AA | 0.884 | 48 | 09/18/2017 |
| 313397ML2 | 53158 | FREDDIE DISCOUNT | | 03/28/2017 | 3,000,000.00 | 2,994,576.00 | 2,986,370.00 | 0.870 | AA | 0.893 | 62 | 10/02/2017 |
| 313397KZ3 | 53159 | FREDDIE DISCOUNT | | 03/28/2017 | 3,000,000.00 | 2,997,750.00 | 2,989,417.50 | 0.830 | AA | 0.833 | 27 | 08/28/2017 |
| 313397LT6 | 53203 | FREDDIE DISCOUNT | | 04/19/2017 | 3,000,000.00 | 2,996,211.00 | 2,989,011.25 | 0.885 | AA | 0.888 | 45 | 09/15/2017 |
| 313397NK3 | 53246 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,992,563.00 | 2,986,083.33 | 1.000 | AA | 1.005 | 85 | 10/25/2017 |
| 313397NH0 | 53247 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,992,737.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 83 | 10/23/2017 |
| 313397NH0 | 53248 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,992,737.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 83 | 10/23/2017 |
| 313397NH0 | 53249 | FREDDIE DISCOUNT | | 05/11/2017 | 3,000,000.00 | 2,992,737.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 83 | 10/23/2017 |
| 313397NH0 | 53252 | FREDDIE DISCOUNT | | 05/12/2017 | 3,000,000.00 | 2,992,737.00 | 2,986,333.33 | 1.000 | AA | 1.005 | 83 | 10/23/2017 |
| 313397NJ6 | 53253 | FREDDIE DISCOUNT | | 05/12/2017 | 3,000,000.00 | 2,992,650.00 | 2,986,250.00 | 1.000 | AA | 1.005 | 84 | 10/24/2017 |
| Subtotal and Average | | | 469,394,033.84 | | 399,000,000.00 | 398,219,216.00 | 397,312,649.18 | | | 0.937 | 66 | |

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|--------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|---------------|
| Medium Term Notes | | | | | | | | | | | | |
| 06406HCR8 | 52253 | Bank of New York Mellon | | 02/04/2014 | 2,000,000.00 | 2,015,144.00 | 1,999,304.89 | 2.200 | A | 2.193 | 580 | 03/04/2019 |
| 459200HZ7 | 52414 | IBM | | 02/06/2015 | 2,000,000.00 | 1,997,712.00 | 1,998,955.09 | 1.125 | A | 1.212 | 189 | 02/06/2018 |
| 94988J5D5 | 52770 | Wells Fargo | | 06/02/2016 | 3,000,000.00 | 3,006,465.00 | 2,999,214.21 | 1.750 | AA | 1.740 | 661 | 05/24/2019 |
| Subtotal and Average | | | 6,997,361.02 | | 7,000,000.00 | 7,019,321.00 | 6,997,474.19 | | | 1.719 | 503 | |
| Money Market | | | | | | | | | | | | |
| SYS52411 | 52411 | Fidelity Inst Government | | | 86,000,000.00 | 86,000,000.00 | 86,000,000.00 | 0.910 | AAA | 0.898 | 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 | | | 43,000,000.00 | 43,000,000.00 | 43,000,000.00 | 0.830 | AAA | 0.819 | 1 | |
| Subtotal and Average | | | 133,354,838.71 | | 129,000,000.00 | 129,000,000.00 | 129,000,000.00 | | | 0.871 | 1 | |
| Local Agency Investment Funds | | | | | | | | | | | | |
| SYS43 | 43 | Local Agency Investment Fund | | | 65,000,000.00 | 65,000,000.00 | 65,000,000.00 | 1.051 | | 1.037 | 1 | |
| Subtotal and Average | | | 65,000,000.00 | | 65,000,000.00 | 65,000,000.00 | 65,000,000.00 | | | 1.037 | 1 | |
| California State-GOB | | | | | | | | | | | | |
| 13063CHN3 | 52270 | State of California | | 03/27/2014 | 3,000,000.00 | 3,165,630.00 | 3,150,344.89 | 5.000 | AA | 1.115 | 487 | 12/01/2018 |
| Subtotal and Average | | | 3,154,740.06 | | 3,000,000.00 | 3,165,630.00 | 3,150,344.89 | | | 1.115 | 487 | |
| State of California Revenue Bonds | | | | | | | | | | | | |
| 13068LLC7 | 52192 | State of California | | 11/20/2013 | 700,000.00 | 707,315.00 | 706,790.34 | 5.000 | A | 1.016 | 92 | 11/01/2017 |
| Subtotal and Average | | | 707,849.05 | | 700,000.00 | 707,315.00 | 706,790.34 | | | 1.016 | 92 | |
| Total and Average | | | 919,649,794.70 | | 845,700,000.00 | 844,598,278.00 | 844,079,576.33 | | | 1.053 | 225 | |

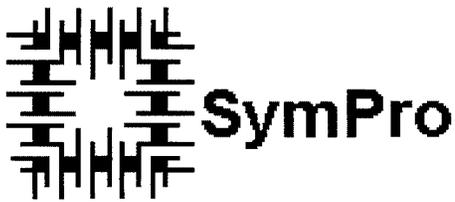
**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
July 31, 2017**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity |
|-------|--------------|-----------------------------------|-----------------------|------------------------------|-----------------------|-----------------------|-----------------------|-------------|-----|--------------|------------------|
| | | Average Balance | 0.00 | Accrued Interest at Purchase | | 11,926.66 | 11,926.66 | | | | 0 |
| | | | | Subtotal | | 11,926.66 | 11,926.66 | | | | |
| | | Total Cash and Investments | 919,649,794.70 | | 845,700,000.00 | 844,610,204.66 | 844,091,502.99 | | | 1.053 | 225 |



Aging report Operating Fund
Aging Report
By Maturity Date
As of August 1, 2017

| | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value | |
|-----------------|---------------------|-----------------------------|-----------------|-----------------------|-------------------------|-----------------------|-------------------------|----------------|
| Aging Interval: | 0 days | (08/01/2017 - 08/01/2017) | 7 Maturities | 0 Payments | 202,000,000.00 | 23.89% | 201,973,901.39 | 202,000,000.00 |
| Aging Interval: | 1 - 30 days | (08/02/2017 - 08/31/2017) | 29 Maturities | 0 Payments | 87,000,000.00 | 10.29% | 86,755,439.15 | 86,959,416.00 |
| Aging Interval: | 31 - 90 days | (09/01/2017 - 10/30/2017) | 75 Maturities | 0 Payments | 227,000,000.00 | 26.84% | 226,144,467.62 | 226,615,704.00 |
| Aging Interval: | 91 - 180 days | (10/31/2017 - 01/28/2018) | 30 Maturities | 0 Payments | 87,700,000.00 | 10.37% | 87,260,614.79 | 87,437,171.00 |
| Aging Interval: | 181 - 360 days | (01/29/2018 - 07/27/2018) | 13 Maturities | 0 Payments | 42,000,000.00 | 4.97% | 41,870,741.34 | 41,826,064.00 |
| Aging Interval: | 361 - 1080 days | (07/28/2018 - 07/16/2020) | 58 Maturities | 0 Payments | 170,000,000.00 | 20.10% | 170,086,271.04 | 169,793,517.00 |
| Aging Interval: | 1081 days and after | (07/17/2020 -) | 10 Maturities | 0 Payments | 30,000,000.00 | 3.55% | 29,988,141.00 | 29,966,406.00 |
| Total for | | | 222 Investments | 0 Payments | | 100.00 | 844,079,576.33 | 844,598,278.00 |



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

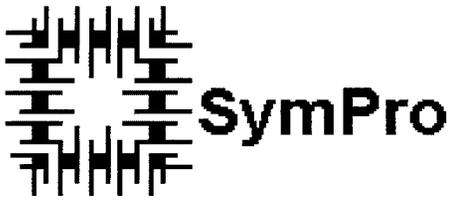
| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|----------------------------------|----------------------|----------------------|----------------------|----------------|-----------|------------------|----------------|----------------|
| Federal Agency Issues - Discount | 9,000,000.00 | 8,998,104.00 | 8,995,177.08 | 81.81 | 19 | 9 | 1.009 | 1.023 |
| Money Market | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 18.19 | 1 | 1 | 0.937 | 0.950 |
| Investments | 11,000,000.00 | 10,998,104.00 | 10,995,177.08 | 100.00% | 16 | 7 | 0.996 | 1.010 |

| Total Earnings | September 30 Month Ending | Fiscal Year To Date |
|--------------------------|---------------------------|---------------------|
| Current Year | 8,825.66 | 85,526.93 |
| Average Daily Balance | 10,795,445.51 | 35,533,530.64 |
| Effective Rate of Return | 0.99% | 0.95% |

Katano Kasaine, Treasurer

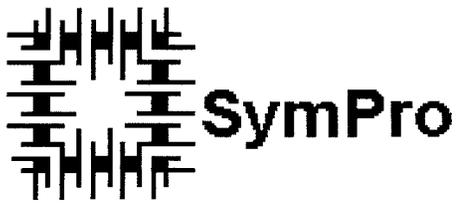
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2017**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385NH5 | 51033 | Federal Home Loan Bank Discoun | | 09/18/2017 | 3,000,000.00 | 2,998,266.00 | 2,997,010.42 | 1.025 | AA | 1.040 | 22 | 10/23/2017 |
| 313385MM5 | 51034 | Federal Home Loan Bank Discoun | | 09/22/2017 | 3,000,000.00 | 2,999,919.00 | 2,999,083.33 | 1.000 | AA | 1.014 | 2 | 10/03/2017 |
| 313385MM5 | 51035 | Federal Home Loan Bank Discoun | | 09/22/2017 | 3,000,000.00 | 2,999,919.00 | 2,999,083.33 | 1.000 | AA | 1.014 | 2 | 10/03/2017 |
| Subtotal and Average | | | 7,595,445.51 | | 9,000,000.00 | 8,998,104.00 | 8,995,177.08 | | | 1.023 | 9 | |
| Money Market | | | | | | | | | | | | |
| SYS50914 | 50914 | Fidelity Inst Government | | | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 0.950 | AAA | 0.950 | 1 | |
| SYS50800 | 50800 | Invesco | | | 0.00 | 0.00 | 0.00 | 0.380 | AAA | 0.380 | 1 | |
| Subtotal and Average | | | 3,200,000.00 | | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | | | 0.950 | 1 | |
| Total and Average | | | 10,795,445.51 | | 11,000,000.00 | 10,998,104.00 | 10,995,177.08 | | | 1.010 | 7 | |



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

| | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value | |
|-----------------|-------------------|-----------------------------|---------------|-----------------------|-------------------------|-----------------------|-------------------------|---------------|
| Aging Interval: | 0 days | (10/01/2017 - 10/01/2017) | 2 Maturities | 0 Payments | 2,000,000.00 | 18.18% | 2,000,000.00 | 2,000,000.00 |
| Aging Interval: | 1 - 30 days | (10/02/2017 - 10/31/2017) | 3 Maturities | 0 Payments | 9,000,000.00 | 81.82% | 8,995,177.08 | 8,998,104.00 |
| Aging Interval: | 31 days and after | (11/01/2017 -) | 0 Maturities | 0 Payments | 0.00 | 0.00% | 0.00 | 0.00 |
| Total for | | | 5 Investments | 0 Payments | | 100.00 | 10,995,177.08 | 10,998,104.00 |



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

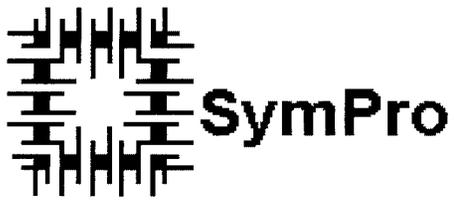
| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|----------------------------------|----------------------|----------------------|----------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Federal Agency Issues - Discount | 9,000,000.00 | 8,996,250.00 | 8,994,865.00 | 81.81 | 21 | 15 | 0.994 | 1.008 |
| Money Market | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 18.19 | 1 | 1 | 0.917 | 0.930 |
| Investments | 11,000,000.00 | 10,996,250.00 | 10,994,865.00 | 100.00% | 17 | 12 | 0.980 | 0.994 |

| Total Earnings | August 31 Month Ending | Fiscal Year To Date |
|---------------------------------|-------------------------------|----------------------------|
| Current Year | 35,766.44 | 76,701.27 |
| Average Daily Balance | 43,722,813.59 | 47,503,571.84 |
| Effective Rate of Return | 0.96% | 0.95% |

Katano Kasaine, Treasurer

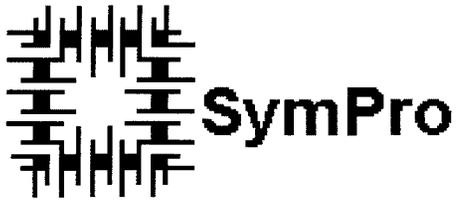
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
August 31, 2017**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385LP9 | 51030 | Federal Home Loan Bank Discoun | | 08/28/2017 | 3,000,000.00 | 2,999,166.00 | 2,998,845.00 | 0.990 | AA | 1.004 | 10 | 09/11/2017 |
| 313385LT1 | 51031 | Federal Home Loan Bank Discoun | | 08/22/2017 | 3,000,000.00 | 2,998,833.00 | 2,998,020.00 | 0.990 | AA | 1.004 | 14 | 09/15/2017 |
| 313385MA1 | 51032 | Federal Home Loan Bank Discoun | | 08/29/2017 | 3,000,000.00 | 2,998,251.00 | 2,998,000.00 | 1.000 | AA | 1.015 | 21 | 09/22/2017 |
| Subtotal and Average | | | 25,948,620.04 | | 9,000,000.00 | 8,996,250.00 | 8,994,865.00 | | | 1.008 | 15 | |
| Money Market | | | | | | | | | | | | |
| SYS50914 | 50914 | Fidelity Inst Government | | | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 0.930 | AAA | 0.930 | 1 | |
| SYS50800 | 50800 | Invesco | | | 0.00 | 0.00 | 0.00 | 0.380 | AAA | 0.380 | 1 | |
| Subtotal and Average | | | 17,774,193.55 | | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | | | 0.930 | 1 | |
| Total and Average | | | 43,722,813.59 | | 11,000,000.00 | 10,996,250.00 | 10,994,865.00 | | | 0.994 | 12 | |



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

| | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value | |
|------------------|-------------------|-----------------------------|----------------------|-----------------------|-------------------------|-----------------------|-------------------------|----------------------|
| Aging Interval: | 0 days | (09/01/2017 - 09/01/2017) | 2 Maturities | 0 Payments | 2,000,000.00 | 18.18% | 2,000,000.00 | 2,000,000.00 |
| Aging Interval: | 1 - 30 days | (09/02/2017 - 10/01/2017) | 3 Maturities | 0 Payments | 9,000,000.00 | 81.82% | 8,994,865.00 | 8,996,250.00 |
| Aging Interval: | 31 days and after | (10/02/2017 -) | 0 Maturities | 0 Payments | 0.00 | 0.00% | 0.00 | 0.00 |
| Total for | | | 5 Investments | 0 Payments | | 100.00 | 10,994,865.00 | 10,996,250.00 |



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

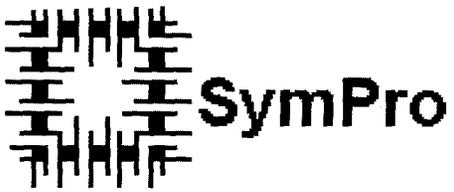
| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|----------------------------------|----------------------|----------------------|----------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Federal Agency Issues - Discount | 44,000,000.00 | 43,979,029.00 | 43,908,757.78 | 87.98 | 79 | 17 | 0.964 | 0.978 |
| Money Market | 6,000,000.00 | 6,000,000.00 | 6,000,000.00 | 12.02 | 1 | 1 | 0.898 | 0.910 |
| Investments | 50,000,000.00 | 49,979,029.00 | 49,908,757.78 | 100.00% | 69 | 15 | 0.956 | 0.969 |

| Total Earnings | July 31 Month Ending | Fiscal Year To Date |
|---------------------------------|-----------------------------|----------------------------|
| Current Year | 40,934.83 | 40,934.83 |
| Average Daily Balance | 51,284,330.09 | 51,284,330.09 |
| Effective Rate of Return | 0.94% | 0.94% |

Katano Kasaine, Treasurer

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

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|-----|--------------|------------------|---------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313385JW7 | 51016 | Federal Home Loan Bank Discoun | | 04/19/2017 | 3,000,000.00 | 3,000,000.00 | 2,992,720.00 | 0.840 | AA | 0.854 | 0 | 08/01/2017 |
| 313385KE5 | 51017 | Federal Home Loan Bank Discoun | | 04/25/2017 | 3,000,000.00 | 2,999,334.00 | 2,992,447.50 | 0.855 | AA | 0.869 | 8 | 08/09/2017 |
| 313385KU9 | 51018 | Federal Home Loan Bank Discoun | | 05/08/2017 | 3,000,000.00 | 2,998,167.00 | 2,991,885.83 | 0.910 | AA | 0.925 | 22 | 08/23/2017 |
| 313385KU9 | 51019 | Federal Home Loan Bank Discoun | | 05/18/2017 | 5,000,000.00 | 4,996,945.00 | 4,987,336.11 | 0.940 | AA | 0.955 | 22 | 08/23/2017 |
| 313385KW5 | 51020 | Federal Home Loan Bank Discoun | | 05/24/2017 | 3,000,000.00 | 2,997,999.00 | 2,992,637.50 | 0.950 | AA | 0.966 | 24 | 08/25/2017 |
| 313385KS4 | 51021 | Federal Home Loan Bank Discoun | | 06/05/2017 | 3,000,000.00 | 2,998,332.00 | 2,993,711.67 | 0.980 | AA | 0.996 | 20 | 08/21/2017 |
| 313385KV7 | 51022 | Federal Home Loan Bank Discoun | | 06/05/2017 | 3,000,000.00 | 2,998,083.00 | 2,993,466.67 | 0.980 | AA | 0.996 | 23 | 08/24/2017 |
| 313385KK1 | 51023 | Federal Home Loan Bank Discoun | | 06/06/2017 | 3,000,000.00 | 2,998,917.00 | 2,994,393.75 | 0.975 | AA | 0.990 | 13 | 08/14/2017 |
| 313385KT2 | 51024 | Federal Home Loan Bank Discoun | | 06/09/2017 | 3,000,000.00 | 2,998,251.00 | 2,993,833.33 | 1.000 | AA | 1.016 | 21 | 08/22/2017 |
| 313385KT2 | 51025 | Federal Home Loan Bank Discoun | | 06/09/2017 | 3,000,000.00 | 2,998,251.00 | 2,993,833.33 | 1.000 | AA | 1.016 | 21 | 08/22/2017 |
| 313385KK1 | 51026 | Federal Home Loan Bank Discoun | | 06/13/2017 | 3,000,000.00 | 2,998,917.00 | 2,994,755.83 | 1.015 | AA | 1.031 | 13 | 08/14/2017 |
| 313385KK1 | 51027 | Federal Home Loan Bank Discoun | | 06/14/2017 | 3,000,000.00 | 2,998,917.00 | 2,994,840.42 | 1.015 | AA | 1.031 | 13 | 08/14/2017 |
| 313385KL9 | 51028 | Federal Home Loan Bank Discoun | | 06/26/2017 | 3,000,000.00 | 2,998,833.00 | 2,995,729.17 | 1.025 | AA | 1.041 | 14 | 08/15/2017 |
| 313385KV7 | 51029 | Federal Home Loan Bank Discoun | | 07/21/2017 | 3,000,000.00 | 2,998,083.00 | 2,997,166.67 | 1.000 | AA | 1.015 | 23 | 08/24/2017 |
| Subtotal and Average | | | 46,123,039.77 | | 44,000,000.00 | 43,979,029.00 | 43,908,757.78 | | | 0.978 | 17 | |
| Money Market | | | | | | | | | | | | |
| SYS50914 | 50914 | Fidelity Inst Government | | | 6,000,000.00 | 6,000,000.00 | 6,000,000.00 | 0.910 | AAA | 0.910 | 1 | |
| SYS50800 | 50800 | Invesco | | | 0.00 | 0.00 | 0.00 | 0.380 | AAA | 0.380 | 1 | |
| Subtotal and Average | | | 5,161,290.32 | | 6,000,000.00 | 6,000,000.00 | 6,000,000.00 | | | 0.910 | 1 | |
| Total and Average | | | 51,284,330.09 | | 50,000,000.00 | 49,979,029.00 | 49,908,757.78 | | | 0.969 | 15 | |



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

City of Oakland

| | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value | |
|-----------------|-------------------|-----------------------------|----------------|-----------------------|-------------------------|-----------------------|-------------------------|---------------|
| Aging Interval: | 0 days | (08/01/2017 - 08/01/2017) | 3 Maturities | 0 Payments | 9,000,000.00 | 18.00% | 8,992,720.00 | 9,000,000.00 |
| Aging Interval: | 1 - 30 days | (08/02/2017 - 08/31/2017) | 13 Maturities | 0 Payments | 41,000,000.00 | 82.00% | 40,916,037.78 | 40,979,029.00 |
| Aging Interval: | 31 days and after | (09/01/2017 -) | 0 Maturities | 0 Payments | 0.00 | 0.00% | 0.00 | 0.00 |
| Total for | | | 16 Investments | 0 Payments | | 100.00 | 49,908,757.78 | 49,979,029.00 |