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OAKLAND

2018 MAY -9 PM 2:21

AGENDA REPORT

TO: Sabrina B. Landreth
City Administrator

FROM: Katano Kasaine
Director of Finance

SUBJECT: Cash Management Report

DATE: April 30, 2018

City Administrator Approval

Date:

5/8/18

RECOMMENDATION

Staff Recommends That The City Council Receive The Cash Management Report For The Quarter Ended March 31, 2018.

EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Bureau of Treasury continues to submit a quarterly informational cash management report to the City Council. For the quarter ended March 2018, the City's Investment Portfolio had a balance of \$990.55 million and yielded 1.55 percent, while the Successor Agency's Investment Portfolio had a balance of \$43.33 million and yielded 1.52 percent.

BACKGROUND / LEGISLATIVE HISTORY

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of March 31, 2018, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year (FY) 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 March 31, 2018, 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.

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances increased from \$910.84 million as of December 31, 2017 to \$990.55 million as of March 31, 2018. This increase was mainly due to receipt of \$62.92 million in property taxes, and \$70.92 million in Business Tax Revenues, offset by debt service payments of approximately \$60.27 million, the additional \$6.14 million increase is the net of other revenues received offset by operational expenses.

The Successor Agency's portfolio increased from a balance of \$9.50 million as of December 31, 2017 to a balance of \$43.33 million as of March 31, 2018. The portfolio increased due to receipt of \$46.83 million for Recognized Obligation Payment Schedule ("ROPS"), offset by debt service payments of approximately \$9.71 million, and \$3.29 million in vendor payments.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending March 31, 2018 was 1.55 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending March 31, 2018 was 1.52 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 one (1) year government agencies yield of 1.92 percent and City Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which had yield of 1.52 percent. The City and Successor Portfolio lagged the one (1) year government agencies 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 Bureau of Treasury in coordination with the Finance Department.

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.

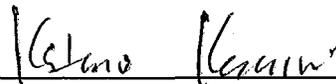
Social Equity: The City's policy is to invest, if or when financially prudent in companies that promote the use and production of renewable energy resources and any other types of socially responsible investments. Optimization of the portfolios, while observing those key areas, will not only produce 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 March 31, 2018.

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

Respectfully submitted,



Katano Kasaine
Director of Finance, Finance Department

Reviewed by:
David Jones, Treasury Administrator
Treasury Bureau

Prepared by:
Max Kumar, Investment Officer
Treasury Bureau

Attachments (1):

A: ***Cash Management Report for the Quarter Ended March 31, 2018***

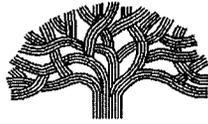
City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

**Cash Management Report For
The Quarter Ended
March 31, 2018
Finance Department
Bureau of Treasury**

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar, Investment Officer

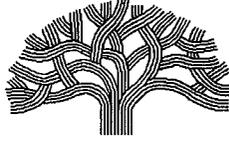


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2018**

TABLE OF CONTENTS

Cash Management Report

I.	Portfolio Summary	1
II.	Economic Review	2
III.	City of Oakland	4
	Portfolio Review	
	Portfolio Composition	
	Preservation of Capital/Safety	
	Liquidity	6
	Diversity	8
	Derivatives	
	Yield	
	Benchmark Comparison	9
	Valuation and Leverage	10
IV.	City of Oakland Successor Portfolio	11
	Portfolio Review	
	Portfolio Composition	
	Preservation of Capital/Safety	
	Liquidity	13
	Diversity	14
	Derivatives	
	Yield	15
	Valuation and Leverage	16



**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2018**

**PREPARED BY THE
FINANCE DEPARTMENT
BUREAU OF TREASURY**

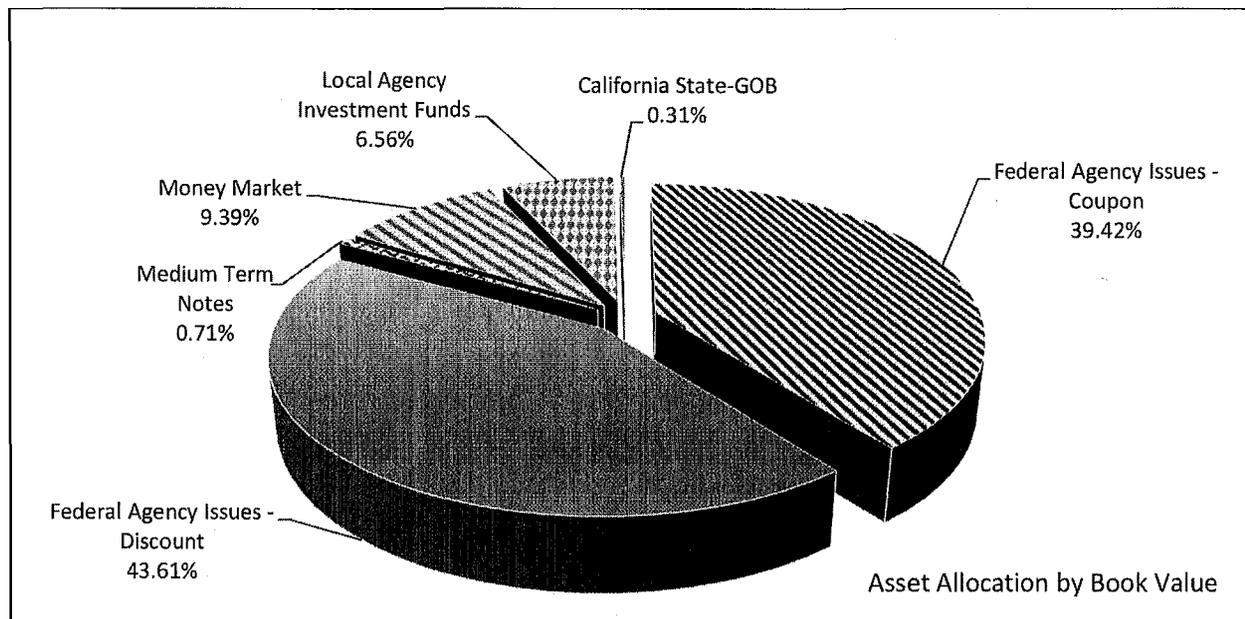
APRIL 30, 2018



Pooled Fund Portfolio Statistics
For the month ended March 31, 2018

Average Daily Balance	\$ 942,652,766.58
Net Earning Quarter	\$3,371,960
Month End Yield	1.55%
Average Maturity	285 days
Daily Liquidly	15.90%
180 Day Liquidity	59.56%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	391,000,000	387,514,886	390,458,092
Federal Agency Issues - Discount	435,000,000	432,983,682	432,024,257
Medium Term Notes	7,000,000	6,930,132	6,997,303
Money Market	93,000,000	93,000,000	93,000,000
Local Agency Investment Funds	65,000,000	64,839,970	65,000,000
California State-GOB	3,000,000	3,070,560	3,075,172
Total	\$ 994,000,000	\$ 988,339,230	\$ 990,554,823



**CITY OF OAKLAND AND OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2018**

I. ECONOMIC REVIEW

MARKET OVERVIEW

According to the U.S Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – increased at an annual rate of 2.3 percent in the first quarter of 2018. The Real GDP had increased 2.9 percent in the fourth quarter of 2017 from previous reporting of 2.5 percent. Economists were expecting a 2.0 percent growth. The GDP slightly slowed down from the previous quarter due to slowdown in business spending on equipment and investment in home building. However, the GDP at its core remains stable with strong labor market, and strong consumer confidence.

The U.S jobs market slowed more than expected in March 2018. According to the Bureau of Labor Statistics, only 103,000 jobs were added in March 2018 and the main unemployment rate held steady at 4.1 percent, a 17-year low. The report fell short of consensus estimates of addition of 193,000 jobs. This was well below February's pace of 326,000 jobs. The biggest job gains came from the health care, construction and manufacturing sectors, however the retail sector and construction sector lost jobs.

The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased only 1.10 percent in the first quarter of 2018, after increasing 4.0 percent in the fourth quarter of 2017. This increase was the slowest pace since the second quarter of 2013, as consumer spending declined in purchases of motor vehicles, clothing, and in food and beverage outlays. The personal consumption expenditure (PCE) price index excluding food and energy increased 2.5 percent in the first quarter of 2018. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S consumer prices fell slightly in March 2018 amid a decline in gasoline prices. The Labor Department reported that its Consumer Price Index slipped 0.1 percent in March 2018 after a 0.2 percent increase in February 2018. The index met expectations as it was forecasted to rise by 0.2 percent. The Consumer Price Index has increased 2.4 percent over the past year, which is now close to the FOMC's inflation threshold of 2 percent. The strongest gains were recorded in the cost of rental and health care.

However, U.S consumer confidence reached its highest level in 14 years in March 2018. The Conference Board reported that its index of consumer confidence increased in March to 102.0 from 99.8 in February, beating the economist's expectation of 99.0. The Conference Board stated that the increase in confidence was fueled by somewhat more optimistic outlook for business and job prospects in coming months, the consumer expectations remain at historical strong levels.

Similarly, U.S retail sales increased in March 2018 as consumers bought more cars, furniture and appliances after three months of declining retail sales. The Commerce Department reported that retail sales rose 0.6 percent in March 2018, matching the economists were expectation of 0.4 percent increase. In February 2018, retail sales had decreased 0.1 percent. Retail sales has increased 4.5 percent since March 2017.

U.S factory activity slowed in March 2018 amid a decline in new orders; the Institute for Supply Management (ISM) said its manufacturing index slightly decreased to a reading of 59.3 in March 2018 from 60.8 in February 2018. Any number above 50% signals expansion. However, According the Commerce Department, US durable goods increased 2.6 percent in March 2018, but a key

category that follows business investment plans edged down 0.1 percent in March 2018 after a 0.9 percent increase in February 2018.

U.S producer prices increased more than expected in March boosted by a rise in cost of services such as healthcare and airline fees. The Labor Department reported that its producer price index for final demand rose 0.3 percent in March 2018 after increasing 0.2 percent in February 2018. In the 12 months through March 2018, the PPI rose 2.8 percent. Economists had been expecting a 0.1 gain. Similarly, Prices for U.S imports rose more than expected in February as the largest increase in cost of goods offset drop in petroleum prices. According to U.S. Bureau of Labor Statistics, import prices increased 0.4 percent in February, US imports prices had increased 0.8 percent in January 2018. The underlying increase suggested that signs of pickup in import inflation.

U.S homebuilding declined in February 2018 as a plunge in the construction of multi-family housing units offset a monthly increase in single-family projects. The Commerce Department reported that Housing Starts decreased 7.0 percent to a seasonally adjusted annual rate of 1.236 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, surged 2.9 percent to a rate of 902,000 units in February. This was the biggest increase since June 2008.

The Mortgage Bankers Association reported that, U.S mortgage application activity dropped 3.3 percent to 388.1 applications in the last week of March 2018. The refinance share of mortgage activity decreased to its lowest level since September 2008, to 38.5 percent of total applications from 39.4 percent from the previous week.

Sales of new U.S single family unexpectedly fell for a third straight month, the Commerce Department reported that new home sales decreased 0.6 percent to a seasonally adjusted annual rate of 618,000 units in February. January's sales pace was 622,000 units. The housing market 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, U.S existing home sales increased slightly more than expected in February, boosted by job growth across a strengthening economy, however shortage of properties pushed home prices to a record high. The National Association of Realtors reported that its index of existing home sales rose 3 percent in February to a seasonally adjusted annual rate of 5.54 million homes.

INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC held meetings on March 20-21st 2018. On March 21st, the FOMC had for the first time this year and for the sixth time this decade increased its federal funds target rate from 1.25-1.50 percent to 1.50-1.75 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 kept its 2018 policy outlook unchanged, as it's expects additional gradual rate increases in 2018 and 2019.

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. However, FOMC indicated that the actual path of federal funds rate will depend of future incoming economic data.

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Portfolio balances increased from \$910.84 million as of December 31, 2017 to \$990.55 million as of March 31, 2018. This increase was mainly due to receipt of \$62.92 million in property taxes, and \$70.92 million in Business Tax Revenues, offset by debt service payments of approximately \$60.27 million, the additional \$6.14 million increase is the net of other revenues received offset by operational expenses.

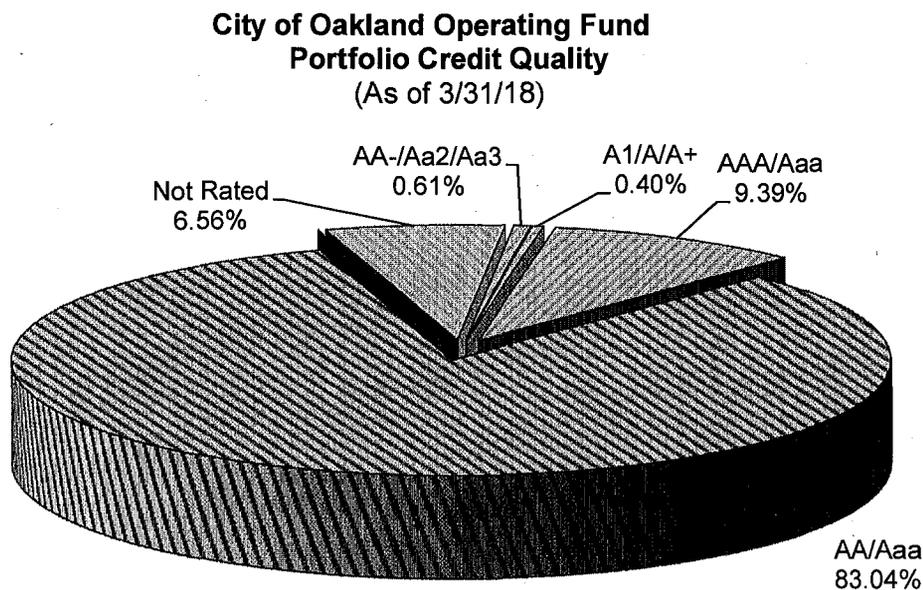
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 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 March 31, 2018. Approximately 83.04% of Operating Fund investments were rated in the AA/Aaa category while 9.39% in AAA/Aaa and 6.56% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), the remaining 1.01% 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 March 31, 2018 is approximately \$170.03 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:

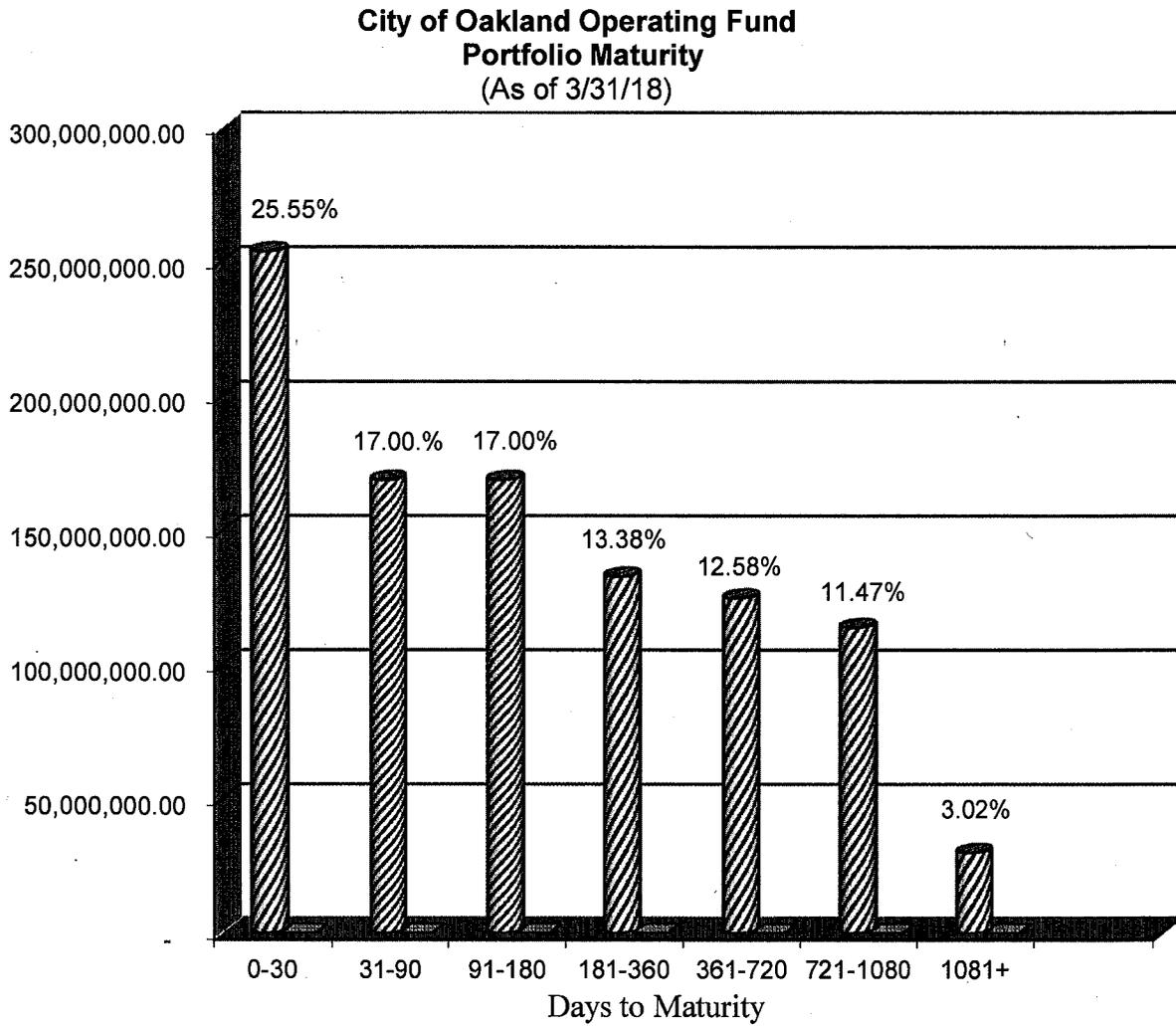
Days	Amount(s)	Percent
0-30	\$ 254,000,000.00	25.56%
31-180	\$ 338,000,000.00	34.00%
Total	\$ 592,000,000.00	59.56%

Investments maturing within 180 days include \$65.00 million in LAIF and \$93.00 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.

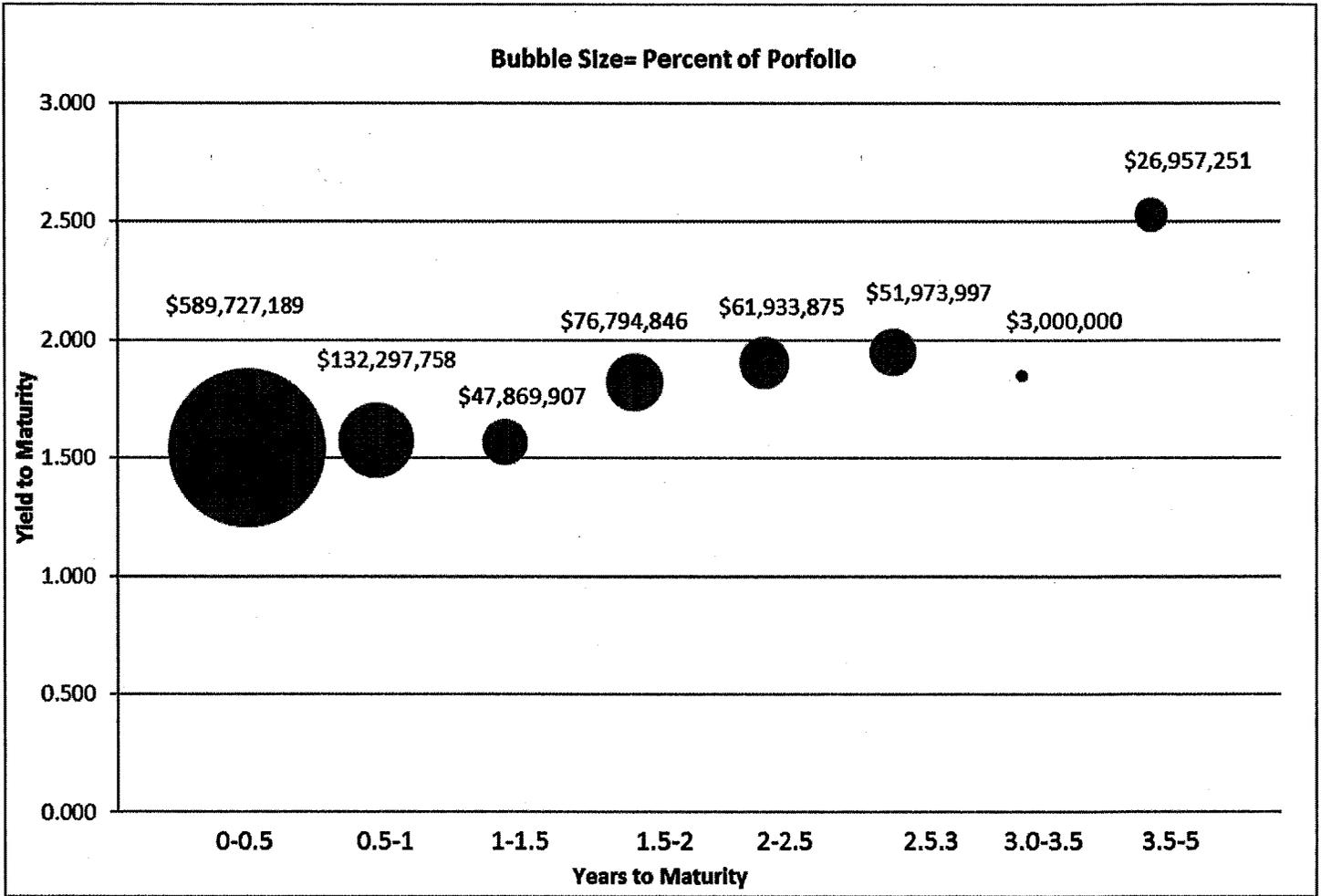
Year	Amount	Percent Increase/Decrease From Prior Year
March 2018	\$ 990,554,823	17.99%
March 2017	\$839,500,519	33.15%
March 2016	\$630,503,517	18.76%
March 2015	\$ 530,887,975	5.69%
March 2014	\$ 502,320,420	

The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2018.



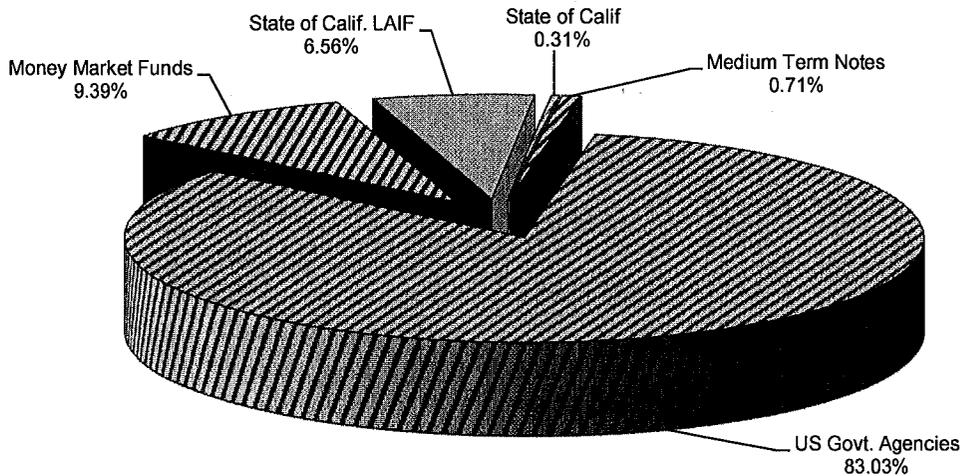
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund
Yield to Maturity
(As of 3/31/18)**



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

**City of Oakland Operating Fund
Portfolio Diversity
(As of 3/31/18)**



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

Yield. Total interest earned for the quarter ended March 31, 2018 was approximately \$3,371,960. The effective rate of return on total assets in the Operating Fund Portfolio for month-end March 31, 2018 was 1.55% as compared to 1.28% for December 31, 2017. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund
Comparative Annualized Yields
(As of 3/31/18)**

As of Month-end	1-year Govt. Agency	LAIF¹	Operating Fund	Alameda County Pool²
January 2018	1.61%	1.35%	1.37%	1.16%
February 2018	1.92%	1.41%	1.60%	0.97%
March 2018	1.92%	1.52%	1.55%	1.00%

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 March 31, 2018 was 1.55%. The City's Operating Fund Portfolio had under-performed the 1 year government agency which yielded a rate of 1.92% as of March 31, 2018. A 25-basis point rate hike in March contributed to the underperformance. The City's Operating Fund Portfolio slightly outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 1.52%.

The Alameda County Pool had a preliminary annualized cash basis rate of return for March 2018 of 0.998%, the Alameda County Pool had a portfolio of \$5.80 billion with 324 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 1.55% for March 2018, the City had a portfolio of \$990.55 million with 285 days to maturity.

As of March 31, 2018, the City's Portfolio Fund's average days-to-maturity (ADM) was 285 days versus LAIF's average days-to-maturity (ADM) was 183 days.

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

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		March 31, 2018	December 31, 2017	March 31, 2017
<i>Quarter-End</i>				
Total Interest Earnings	\$	3,371,960	\$ 2,404,015	\$ 1,328,743
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	3,371,960	\$ 2,404,015	\$ 1,328,743
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$	7,991,526	\$ 4,597,239	\$ 3,282,317
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	7,991,526	\$ 4,597,239	\$ 3,282,317

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$988.34 million, which was below book value by \$2,215,593. 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	\$ 988,339,230	Market Value	\$ 988,339,230
Original Cost	(990,871,715)	Original Cost	(990,554,823)
Net Unrealized Gain (Loss)	\$ (2,532,485)	Net Unrealized Gain (Loss)	\$ (2,215,593)

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

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III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$9.50 million as of December 31, 2017 to a balance of \$43.33 million as of March 31, 2018. The portfolio increased due to receipt of \$46.83 million for Recognized Obligation Payment Schedule ("ROPS"), offset by debt service payments of approximately \$9.71 million, and \$3.29 million in vendor payments.

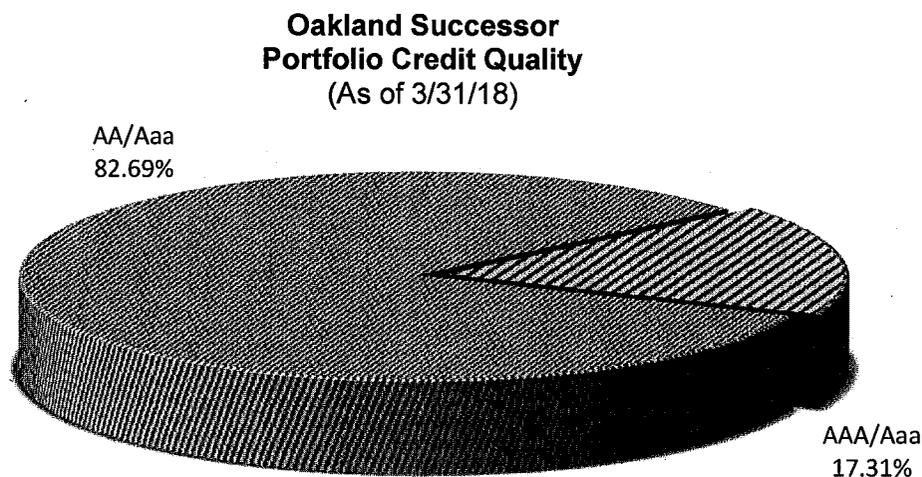
PORTFOLIO COMPOSITION

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 17.31% of Operating Fund investments were rated in the AAA/Aaa, while 82.69% 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 \$41.85 million. The estimated six-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
April-September 2018*	
Beg: Available Balance	\$ 43,333,000
ROPS Receipt	18,000,000
Debt Service	(41,849,255)
Other expenses	(10,000,000)
Bal: Sept 30, 2018	\$ 9,483,745

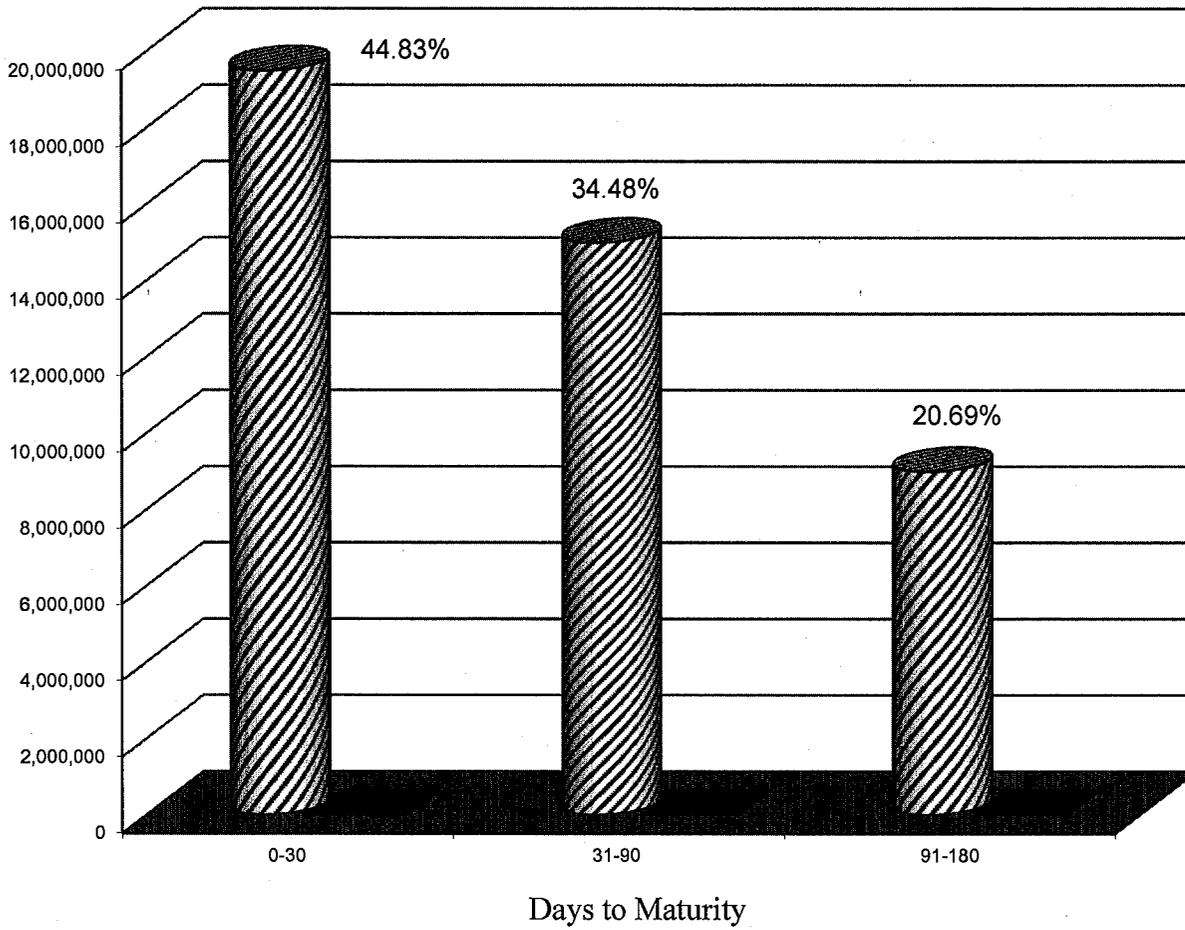
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years:

Year	Amount	Percent Increase/Decrease From Prior Year
March 2018	\$43,333,000	20.55%
March 2017	\$ 35,946,523	(1.09%)
March 2016	\$ 36,643,632	(22.81%)
March 2015	\$ 47,474,979	7.19%
March 2014	\$ 44,288,917	-

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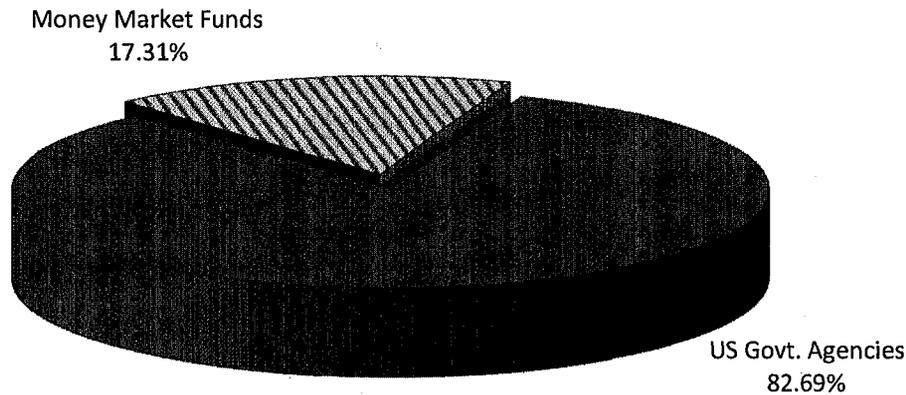
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 3/31/18)**



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

**Oakland Successor Agency
Portfolio Diversity
(As of 3/31/18)**



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

Yield. Total interest earned for the quarter ended March 31, 2018, was approximately \$175,486. The effective rate of return on total assets in the Successor's Portfolio was 1.52% for month ending March 31, 2018. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 1.92% as of March 31, 2018. The Successor's Portfolio had the same performance as the Local Agency Investment Fund ("LAIF"), which ended the month at 1.52%. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns, thus lower rate of return in comparison to LAIF and 1-year government agency.

As of March 31, 2018, Successor's Portfolio Fund's average days-to-maturity (ADM) was 53 days versus LAIF's average days-to-maturity (ADM) was 179 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 3/31/18)**

As of Month-end	1-Year Govt. Agency	LAIF¹	Successor
January 2018	1.61%	1.35%	1.31%
February 2018	1.92%	1.41%	1.61%
March 2018	1.92%	1.52%	1.52%

¹Effective monthly average return

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

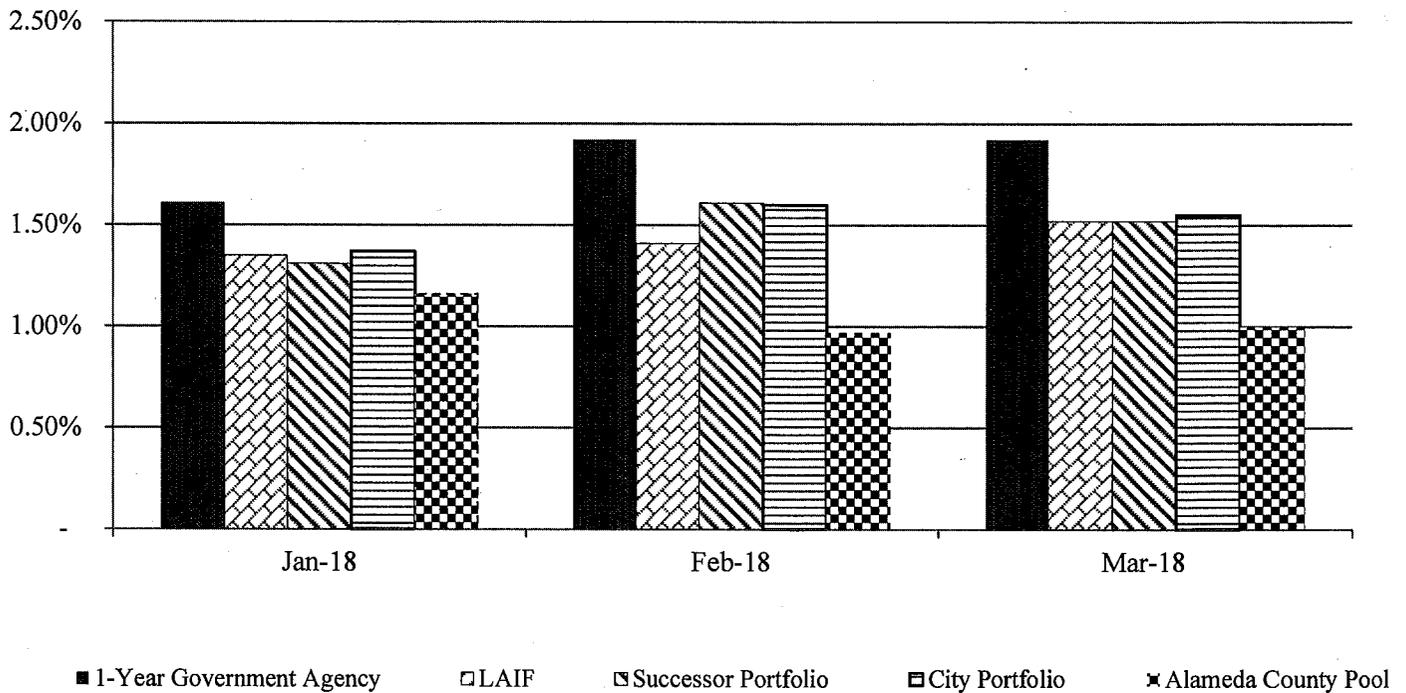
TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		March 31, 2018	December 31, 2017	March 31, 2017
<i>Quarter-End</i>				
Total Interest Earnings	\$	175,486	\$ 24,566	\$ 43,406
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	175,486	\$ 24,566	\$ 43,406
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$	285,579	\$ 110,093	\$ 55,195
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	285,579	\$ 110,093	\$ 55,195

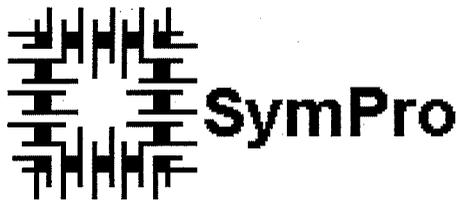
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended March 31, 2018 was \$43.39 million, which was above book value by \$57,242. There was no leverage in the portfolio during the reporting period and 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	\$ 43,390,242	Market Value	\$ 43,390,242
Original Cost	(43,333,000)	Original Cost	(43,333,000)
Net Unrealized Gain (Loss)	\$ 57,242	Net Unrealized Gain (Loss)	\$ 57,242

Portfolio Earnings Comparison





**Successor Agency Pool
Portfolio Management
Portfolio Summary
March 31, 2018**

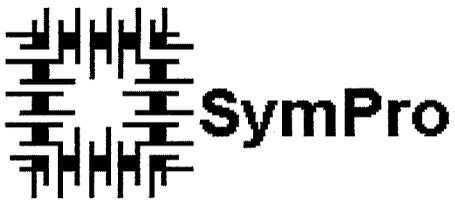
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	36,000,000.00	35,890,242.00	35,833,000.41	82.69	105	63	1.611	1.634
Money Market	7,500,000.00	7,500,000.00	7,500,000.00	17.31	1	1	1.509	1.530
Investments	43,500,000.00	43,390,242.00	43,333,000.41	100.00%	87	53	1.594	1.616

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	54,671.99	285,578.81
Average Daily Balance	42,475,675.37	30,889,031.70
Effective Rate of Return	1.52%	1.23%

Katano Kasaine, Treasurer

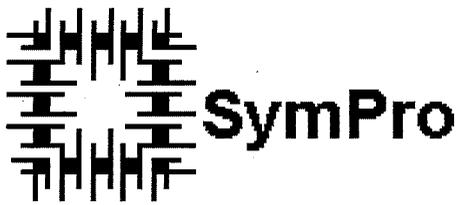
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2018**

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												
313313YF9	51059	Federal Farm Credit Bank Disco		03/13/2018	3,000,000.00	2,988,963.00	2,986,420.00	1.680	AA	1.711	78	06/18/2018
313385WP7	51050	Federal Home Loan Bank Discoun		01/12/2018	3,000,000.00	2,994,759.00	2,986,008.75	1.435	AA	1.462	38	05/09/2018
313385ZK5	51051	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,984,337.00	2,976,450.00	1.570	AA	1.604	106	07/16/2018
313385VQ6	51052	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,998,062.00	2,989,357.08	1.435	AA	1.460	15	04/16/2018
313385YG5	51053	Federal Home Loan Bank Discoun		01/18/2018	3,000,000.00	2,988,819.00	2,980,936.67	1.505	AA	1.536	79	06/19/2018
313385A97	51056	Federal Home Loan Bank Discoun		01/26/2018	3,000,000.00	2,980,422.00	2,974,347.08	1.595	AA	1.641	128	08/07/2018
313385VA1	51057	Federal Home Loan Bank Discoun		02/23/2018	3,000,000.00	3,000,000.00	2,995,170.83	1.525	AA	1.549	1	04/02/2018
313385YF7	51058	Federal Home Loan Bank Discoun		03/07/2018	3,000,000.00	2,988,963.00	2,985,665.83	1.670	AA	1.701	78	06/18/2018
313385WF9	51060	Federal Home Loan Bank Discoun		03/13/2018	3,000,000.00	2,995,893.00	2,993,344.17	1.630	AA	1.656	30	05/01/2018
313385YC4	51061	Federal Home Loan Bank Discoun		03/14/2018	3,000,000.00	2,989,392.00	2,986,515.00	1.740	AA	1.772	75	06/15/2018
313385ZV1	51062	Federal Home Loan Bank Discoun		03/26/2018	3,000,000.00	2,982,846.00	2,982,005.00	1.770	AA	1.805	116	07/26/2018
313385VS2	51063	Federal Home Loan Bank Discoun		03/26/2018	3,000,000.00	2,997,786.00	2,996,780.00	1.680	AA	1.705	17	04/18/2018
Subtotal and Average			34,975,675.37		36,000,000.00	35,890,242.00	35,833,000.41			1.634	63	
Money Market												
SYS50914	50914	Fidelity Inst Government			7,500,000.00	7,500,000.00	7,500,000.00	1.530	AAA	1.530	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			7,500,000.00		7,500,000.00	7,500,000.00	7,500,000.00			1.530	1	
Total and Average			42,475,675.37		43,500,000.00	43,390,242.00	43,333,000.41			1.616	53	



**Successor Agency Pool
Aging Report
By Maturity Date
As of April 1, 2018**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(04/01/2018 - 04/01/2018)	2 Maturities	0 Payments	7,500,000.00	17.24%	7,500,000.00	7,500,000.00
Aging Interval:	1 - 30 days	(04/02/2018 - 05/01/2018)	4 Maturities	0 Payments	12,000,000.00	27.59%	11,974,652.08	11,991,741.00
Aging Interval:	31 - 90 days	(05/02/2018 - 06/30/2018)	5 Maturities	0 Payments	15,000,000.00	34.48%	14,925,546.25	14,950,896.00
Aging Interval:	91 - 180 days	(07/01/2018 - 09/28/2018)	3 Maturities	0 Payments	9,000,000.00	20.69%	8,932,802.08	8,947,605.00
Aging Interval:	181 days and after	(09/29/2018 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			14 Investments	0 Payments		100.00	43,333,000.41	43,390,242.00



**Successor Agency Pool
Portfolio Management
Portfolio Summary
February 28, 2018**

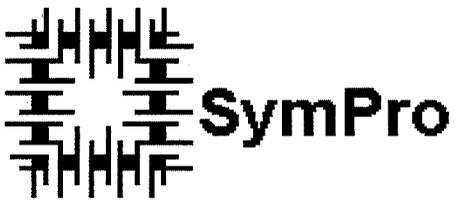
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	35,000,000.00	34,908,725.00	34,862,142.50	82.30	97	54	1.434	1.454
Money Market	7,500,000.00	7,500,000.00	7,500,000.00	17.70	1	1	1.282	1.300
Investments	42,500,000.00	42,408,725.00	42,362,142.50	100.00%	80	45	1.407	1.426

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	64,669.11	230,906.82
Average Daily Balance	52,214,936.70	29,410,900.20
Effective Rate of Return	1.61%	1.18%

Katano Kasaine, Treasurer

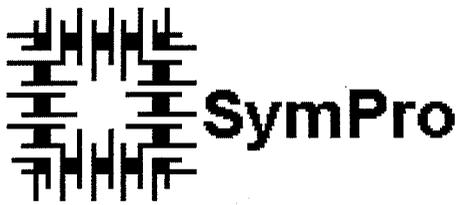
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
February 28, 2018**

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												
313385UE4	51044	Federal Home Loan Bank Discoun		01/04/2018	3,000,000.00	2,998,539.00	2,992,406.67	1.340	AA	1.362	12	03/13/2018
313385UE4	51045	Federal Home Loan Bank Discoun		01/04/2018	3,000,000.00	2,998,539.00	2,992,406.67	1.340	AA	1.362	12	03/13/2018
313385TY2	51048	Federal Home Loan Bank Discoun		01/10/2018	5,000,000.00	4,998,785.00	4,989,780.00	1.314	AA	1.335	6	03/07/2018
313385UT1	51049	Federal Home Loan Bank Discoun		01/16/2018	3,000,000.00	2,996,958.00	2,992,065.00	1.380	AA	1.403	25	03/26/2018
313385WP7	51050	Federal Home Loan Bank Discoun		01/12/2018	3,000,000.00	2,990,397.00	2,986,008.75	1.435	AA	1.462	69	05/09/2018
313385ZK5	51051	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,979,450.00	2,976,450.00	1.570	AA	1.604	137	07/16/2018
313385VQ6	51052	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,993,868.00	2,989,357.08	1.435	AA	1.460	46	04/16/2018
313385YG5	51053	Federal Home Loan Bank Discoun		01/18/2018	3,000,000.00	2,984,142.00	2,980,936.67	1.505	AA	1.536	110	06/19/2018
313385UT1	51055	Federal Home Loan Bank Discoun		01/24/2018	3,000,000.00	2,996,958.00	2,993,213.75	1.335	AA	1.357	25	03/26/2018
313385A97	51056	Federal Home Loan Bank Discoun		01/26/2018	3,000,000.00	2,975,355.00	2,974,347.08	1.595	AA	1.641	159	08/07/2018
313385VA1	51057	Federal Home Loan Bank Discoun		02/23/2018	3,000,000.00	2,995,734.00	2,995,170.83	1.525	AA	1.549	32	04/02/2018
Subtotal and Average			38,607,793.84		35,000,000.00	34,908,725.00	34,862,142.50			1.454	54	
Money Market												
SYS50914	50914	Fidelity Inst Government			7,500,000.00	7,500,000.00	7,500,000.00	1.300	AAA	1.300	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			13,607,142.86		7,500,000.00	7,500,000.00	7,500,000.00			1.300	1	
Total and Average			52,214,936.70		42,500,000.00	42,408,725.00	42,362,142.50			1.426	45	



Successor Agency Pool
Aging Report
By Maturity Date
As of March 1, 2018

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(03/01/2018 - 03/01/2018)	2 Maturities	0 Payments	7,500,000.00	17.65%	7,500,000.00	7,500,000.00
Aging Interval:	1 - 30 days	(03/02/2018 - 03/31/2018)	5 Maturities	0 Payments	17,000,000.00	40.00%	16,959,872.09	16,989,779.00
Aging Interval:	31 - 90 days	(04/01/2018 - 05/30/2018)	3 Maturities	0 Payments	9,000,000.00	21.18%	8,970,536.66	8,979,999.00
Aging Interval:	91 - 180 days	(05/31/2018 - 08/28/2018)	3 Maturities	0 Payments	9,000,000.00	21.18%	8,931,733.75	8,938,947.00
Aging Interval:	181 days and after	(08/29/2018 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			13 Investments	0 Payments		100.00	42,362,142.50	42,408,725.00



**Successor Agency Pool
Portfolio Management
Portfolio Summary
January 31, 2018**

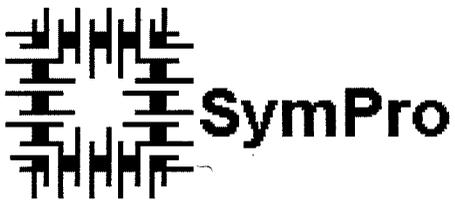
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	44,000,000.00	43,881,043.00	43,850,867.09	82.19	84	65	1.391	1.410
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	17.81	1	1	1.243	1.260
Investments	53,500,000.00	53,381,043.00	53,350,867.09	100.00%	70	54	1.364	1.383

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	56,145.02	166,237.71
Average Daily Balance	50,323,139.75	26,441,072.19
Effective Rate of Return	1.31%	1.07%

Katano Kasaine, Treasurer

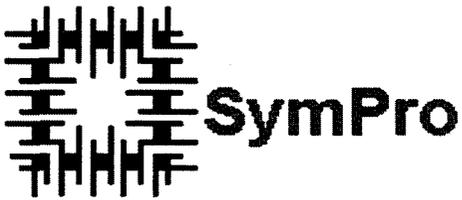
**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2018**

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												
313385SW7	51042	Federal Home Loan Bank Discoun		01/03/2018	3,000,000.00	2,999,133.00	2,996,037.92	1.285	AA	1.305	8	02/09/2018
313385SZ0	51043	Federal Home Loan Bank Discoun		01/03/2018	3,000,000.00	2,998,809.00	2,995,700.00	1.290	AA	1.310	11	02/12/2018
313385UE4	51044	Federal Home Loan Bank Discoun		01/04/2018	3,000,000.00	2,995,566.00	2,992,406.67	1.340	AA	1.362	40	03/13/2018
313385UE4	51045	Federal Home Loan Bank Discoun		01/04/2018	3,000,000.00	2,995,566.00	2,992,406.67	1.340	AA	1.362	40	03/13/2018
313385TH9	51046	Federal Home Loan Bank Discoun		01/08/2018	3,000,000.00	2,997,942.00	2,995,359.58	1.295	AA	1.315	19	02/20/2018
313385TY2	51048	Federal Home Loan Bank Discoun		01/10/2018	5,000,000.00	4,993,720.00	4,989,780.00	1.314	AA	1.335	34	03/07/2018
313385UT1	51049	Federal Home Loan Bank Discoun		01/16/2018	3,000,000.00	2,994,126.00	2,992,065.00	1.380	AA	1.403	53	03/26/2018
313385WP7	51050	Federal Home Loan Bank Discoun		01/12/2018	3,000,000.00	2,988,117.00	2,986,008.75	1.435	AA	1.462	97	05/09/2018
313385ZK5	51051	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,977,863.00	2,976,450.00	1.570	AA	1.604	165	07/16/2018
313385VQ6	51052	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,991,243.00	2,989,357.08	1.435	AA	1.460	74	04/16/2018
313385YG5	51053	Federal Home Loan Bank Discoun		01/18/2018	3,000,000.00	2,982,291.00	2,980,936.67	1.505	AA	1.536	138	06/19/2018
313385TH9	51054	Federal Home Loan Bank Discoun		01/22/2018	3,000,000.00	2,997,942.00	2,996,797.92	1.325	AA	1.345	19	02/20/2018
313385UT1	51055	Federal Home Loan Bank Discoun		01/24/2018	3,000,000.00	2,994,126.00	2,993,213.75	1.335	AA	1.357	53	03/26/2018
313385A97	51056	Federal Home Loan Bank Discoun		01/26/2018	3,000,000.00	2,974,599.00	2,974,347.08	1.595	AA	1.641	187	08/07/2018
Subtotal and Average			28,758,623.62		44,000,000.00	43,881,043.00	43,850,867.09			1.410	65	
Money Market												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	1.260	AAA	1.260	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			21,564,516.13		9,500,000.00	9,500,000.00	9,500,000.00			1.260	1	
Total and Average			50,323,139.75		53,500,000.00	53,381,043.00	53,350,867.09			1.383	54	



Successor Agency Pool
Aging Report
By Maturity Date
As of February 1, 2018

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(02/01/2018 - 02/01/2018)	2 Maturities	0 Payments	9,500,000.00	17.76%	9,500,000.00	9,500,000.00
Aging Interval:	1 - 30 days	(02/02/2018 - 03/03/2018)	4 Maturities	0 Payments	12,000,000.00	22.43%	11,983,895.42	11,993,826.00
Aging Interval:	31 - 90 days	(03/04/2018 - 05/02/2018)	6 Maturities	0 Payments	20,000,000.00	37.38%	19,949,229.17	19,964,347.00
Aging Interval:	91 - 180 days	(05/03/2018 - 07/31/2018)	3 Maturities	0 Payments	9,000,000.00	16.82%	8,943,395.42	8,948,271.00
Aging Interval:	181 - 360 days	(08/01/2018 - 01/27/2019)	1 Maturities	0 Payments	3,000,000.00	5.61%	2,974,347.08	2,974,599.00
Aging Interval:	361 days and after	(01/28/2019 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			16 Investments	0 Payments		100.00	53,350,867.09	53,381,043.00



**City Pool Portfolio
Portfolio Management
Portfolio Summary
March 31, 2018**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	391,000,000.00	387,514,886.25	390,458,091.57	39.42	870	609	1.702	1.726
Federal Agency Issues - Discount	435,000,000.00	432,983,682.00	432,024,256.57	43.61	150	91	1.636	1.659
Medium Term Notes	7,000,000.00	6,930,132.00	6,997,302.74	0.71	1,308	566	2.128	2.158
Money Market	93,000,000.00	93,000,000.00	93,000,000.00	9.39	1	1	1.524	1.546
Local Agency Investment Funds	65,000,000.00	64,839,970.07	65,000,000.00	6.56	1	1	1.503	1.524
California State-GOB	3,000,000.00	3,070,560.00	3,075,172.45	0.31	1,710	244	1.115	1.131
Investments	994,000,000.00	988,339,230.32	990,554,823.33	100.00%	423	285	1.645	1.668

Cash and Accrued Interest								
Accrued Interest at Purchase		121,492.37	121,492.37					
Subtotal		121,492.37	121,492.37					
Total Cash and Investments	994,000,000.00	988,460,722.69	990,676,315.70		423	285	1.645	1.668

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	1,240,136.28	7,991,526.39
Average Daily Balance	942,652,766.58	836,821,947.61
Effective Rate of Return	1.55%	1.27%

Katano Kasaine, Treasury Manager

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2018**

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												
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,976,195.00	3,000,000.00	1.000	AA	0.986	281	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,976,195.00	2,999,907.49	1.000	AA	0.990	281	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,991,795.00	3,000,000.00	0.880	AA	0.868	108	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,952,357.00	3,000,000.00	1.200	AA	1.184	529	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,984,376.00	3,000,000.00	1.000	AA	0.986	194	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,963,937.00	3,000,000.00	1.120	AA	1.105	397	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,958,834.00	3,000,000.00	1.480	AA	1.460	523	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,958,834.00	3,000,000.00	1.480	AA	1.460	523	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,980,389.00	3,000,000.00	1.300	AA	1.282	306	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,980,389.00	3,000,000.00	1.300	AA	1.282	306	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,982,294.00	3,000,000.00	1.330	AA	1.751	306	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,980,389.00	3,000,000.00	1.300	AA	1.282	306	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,957,655.00	3,000,000.00	1.710	AA	1.687	697	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,981,358.00	2,999,387.92	1.400	AA	1.402	360	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,981,358.00	2,999,332.50	1.400	AA	1.403	360	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,959,830.00	2,999,432.40	1.550	AA	1.541	593	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,947,650.00	2,982,110.02	1.180	AA	1.553	565	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,939,652.00	2,998,147.57	1.740	AA	1.740	969	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,930,160.00	2,995,767.46	1.800	AA	1.818	1,076	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,939,652.00	2,996,523.89	1.740	AA	1.761	969	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,946,804.00	2,999,073.64	1.500	AA	1.496	704	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,965,179.00	3,000,000.00	1.430	AA	1.410	528	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,965,179.00	3,000,000.00	1.430	AA	1.410	528	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,930,448.00	3,000,000.00	2.000	AA	1.973	1,625	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,932,494.00	3,000,000.00	1.590	AA	1.568	897	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,925,972.00	2,990,266.47	1.950	AA	2.008	1,443	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,956,533.00	3,000,000.00	1.830	AA	1.794	792	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,978,382.00	3,000,000.00	1.600	AA	1.578	431	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,959,038.00	2,980,353.13	1.180	AA	1.657	487	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,993,529.00	3,000,000.00	1.700	AA	1.671	281	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,953,956.00	2,969,754.50	1.020	AA	1.797	467	07/12/2019
3133EGBG9	53517	FEDERAL FARM CREDIT BANK		12/19/2017	3,000,000.00	2,990,697.00	2,993,016.39	1.000	AA	1.573	144	08/23/2018
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,967,306.00	2,997,275.00	2.100	AA	2.105	996	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,975,286.00	3,000,000.00	2.120	AA	2.082	911	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,975,286.00	3,000,000.00	2.120	AA	2.082	911	09/28/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,927,070.00	2,954,906.25	1.300	AA	2.024	751	04/21/2020

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2018**

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												
3133EF7L5	53562	FEDERAL FARM CREDIT BANK		01/26/2018	3,000,000.00	2,965,827.00	2,971,460.43	1.170	AA	2.003	410	05/16/2019
3133EJCK3	53584	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,996,520.00	3,000,000.00	2.470	AA	2.436	1,048	02/12/2021
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,992,083.00	3,000,000.00	2.210	AA	2.180	682	02/12/2020
3133EJET2	53647	FEDERAL FARM CREDIT BANK		03/16/2018	3,000,000.00	3,000,858.00	2,992,592.60	2.940	AA	2.953	1,800	03/06/2023
3133EJGS2	53659	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,999,340.00	3,000,000.00	2.840	AA	2.801	1,268	09/20/2021
3133EJGS2	53660	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,999,340.00	3,000,000.00	2.840	AA	2.801	1,268	09/20/2021
3133ECNS9	53663	FEDERAL FARM CREDIT BANK		03/21/2018	3,000,000.00	2,982,822.00	2,982,493.27	1.100	AA	2.059	219	11/06/2018
SYS53668	53668	FEDERAL FARM CREDIT BANK		03/22/2018	3,000,000.00	2,999,561.25	2,999,561.25	2.130	AA	2.116	355	03/22/2019
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	3,000,093.00	2,995,226.67	2.375	AA	2.424	726	03/27/2020
3133EJJA8	53692	FEDERAL FARM CREDIT BANK		03/29/2018	3,000,000.00	2,998,011.00	3,000,000.00	3.000	AA	2.940	1,550	06/29/2022
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,985,984.00	3,000,000.00	1.050	AA	1.036	180	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,986,020.00	2,998,950.28	0.625	AA	0.716	128	08/07/2018
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,931,444.00	3,000,000.00	1.875	AA	1.849	1,184	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,957,595.00	2,998,515.83	1.750	AA	1.748	834	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,957,595.00	2,997,945.00	1.750	AA	1.757	834	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,942,967.00	2,992,594.62	1.600	AA	1.680	901	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,974,665.00	3,000,000.00	1.500	AA	1.476	453	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,965,467.00	2,995,915.38	1.500	AA	2.078	568	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,958,165.00	3,000,000.00	1.700	AA	1.962	775	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,963,508.00	2,997,503.33	1.750	AA	1.767	760	04/30/2020
3130ACVW5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,991,594.00	3,000,000.00	1.625	AA	1.603	240	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,992,809.00	3,000,000.00	1.750	AA	1.726	264	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,976,009.00	3,000,000.00	2.000	AA	1.966	726	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,976,009.00	3,000,000.00	2.000	AA	1.966	726	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,980,314.00	3,000,000.00	2.200	AA	2.170	1,034	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,980,314.00	3,000,000.00	2.200	AA	2.170	1,034	01/29/2021
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,995,359.00	3,000,000.00	1.650	AA	1.627	304	01/30/2019
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,998,770.00	3,000,000.00	1.500	AA	1.512	669	01/30/2020
3130ADNE8	53583	FEDERAL HOME LOAN BANK		02/12/2018	3,000,000.00	2,993,079.00	2,997,641.58	1.875	AA	1.940	317	02/12/2019
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,965,467.00	2,967,464.38	1.500	AA	2.183	568	10/21/2019
3130ADPX4	53623	FEDERAL HOME LOAN BANK		03/08/2018	3,000,000.00	2,996,349.00	2,997,447.03	2.000	AA	2.138	704	03/05/2020
3130ADFU1	53628	FEDERAL HOME LOAN BANK		03/13/2018	3,000,000.00	2,998,944.00	2,997,899.65	1.500	AA	1.936	669	01/30/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,000,393.00	2,999,471.04	2.375	AA	3.105	729	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,000,393.00	2,999,471.04	2.375	AA	3.105	729	03/30/2020
3130ADR53	53661	FEDERAL HOME LOAN BANK		03/20/2018	3,000,000.00	2,995,809.00	3,000,000.00	2.350	AA	2.318	719	03/20/2020
3130ADSV5	53678	FEDERAL HOME LOAN BANK		03/27/2018	3,000,000.00	3,000,378.00	3,000,000.00	2.300	AA	2.260	635	12/27/2019

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2018**

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												
3130ADSF0	53691	FEDERAL HOME LOAN BANK		03/29/2018	3,000,000.00	3,000,015.00	3,000,000.00	2.500	AA	2.466	912	09/29/2020
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,995,563.00	3,000,000.00	1.150	AA	1.134	82	06/22/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,984,913.00	3,000,000.00	1.150	AA	1.132	239	11/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,999,418.00	2,999,947.81	0.750	AA	1.088	8	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,976,588.00	3,000,000.00	1.050	AA	1.036	271	12/28/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,989,050.00	3,000,000.00	1.000	AA	0.986	149	08/28/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,989,098.00	3,000,000.00	1.100	AA	1.085	165	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,996,979.00	3,000,000.00	1.500	AA	1.107	180	09/28/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,983,425.00	3,000,000.00	1.050	AA	1.036	208	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,983,425.00	3,000,000.00	1.050	AA	1.036	208	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,994,801.00	3,000,000.00	1.250	AA	0.987	208	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,982,687.00	3,000,000.00	1.125	AA	1.110	241	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,982,687.00	3,000,000.00	1.125	AA	1.110	241	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,981,172.00	2,999,815.99	1.350	AA	1.339	299	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,978,841.00	3,000,000.00	1.375	AA	1.356	333	02/28/2019
3137EAFF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,942,787.00	2,992,979.50	1.375	AA	1.472	750	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,970,768.00	2,000,000.00	1.500	AA	1.479	572	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,956,152.00	3,000,000.00	1.500	AA	1.479	572	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,956,152.00	3,000,000.00	1.500	AA	1.479	572	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,956,152.00	3,000,000.00	1.500	AA	1.479	572	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,948,040.00	3,000,000.00	1.700	AA	1.677	848	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,948,040.00	3,000,000.00	1.700	AA	1.677	848	07/27/2020
3134G9VF1	53275	FEDERAL HOME LOAN MTG CORP		05/26/2017	3,000,000.00	2,994,681.00	2,998,489.12	1.060	AA	1.268	82	06/22/2018
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,979,903.00	3,000,000.00	1.500	AA	1.416	796	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,979,903.00	3,000,000.00	1.500	AA	1.878	796	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,979,903.00	3,000,000.00	1.500	AA	1.878	796	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,972,955.00	3,000,000.00	1.500	AA	1.479	788	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,981,970.00	2,000,000.00	1.500	AA	1.843	788	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,963,484.00	3,000,000.00	1.500	AA	1.480	516	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,961,825.00	3,000,000.00	1.550	AA	1.529	635	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,959,734.00	3,000,000.00	1.500	AA	1.463	544	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,936,997.00	3,000,000.00	2.000	AA	1.964	1,368	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,959,350.00	3,000,000.00	1.375	AA	1.721	911	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,941,902.00	3,000,000.00	1.700	AA	1.677	912	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,962,176.00	2,000,000.00	1.700	AA	1.677	912	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,943,264.00	3,000,000.00	1.700	AA	1.677	912	09/29/2020

Portfolio POOL
AP

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2018

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Federal Agency Issues - Coupon												
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,943,795.00	2,995,485.06	1.625	AA	1.664	912	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,943,650.00	4,995,164.93	1.585	AA	1.626	565	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,970,960.00	2,999,170.21	1.625	AA	1.620	577	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,982,207.00	2,997,856.48	1.500	AA	1.490	803	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,962,062.00	2,981,325.98	1.250	AA	1.707	481	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,989,368.00	3,000,000.00	1.500	AA	1.479	961	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,970,960.00	2,987,172.10	1.625	AA	1.875	577	10/30/2019
3134G92H9	53531	FEDERAL HOME LOAN MTG CORP		12/20/2017	3,000,000.00	2,989,410.00	2,993,248.48	0.850	AA	1.533	117	07/27/2018
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,969,271.00	2,985,580.65	1.750	AA	2.019	605	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,948,785.00	4,976,535.78	1.750	AA	2.012	605	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,986,959.00	2,985,734.13	2.500	AA	2.569	1,781	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,986,959.00	2,988,657.47	2.500	AA	2.736	1,781	02/15/2023
3134GBVW8	53626	FEDERAL HOME LOAN MTG CORP		03/08/2018	3,000,000.00	2,972,481.00	2,973,231.13	1.500	AA	2.191	460	07/05/2019
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,993,301.00	2,997,495.49	1.875	AA	1.948	324	02/19/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,992,050.00	2,999,787.50	0.900	AA	0.913	103	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,992,050.00	2,999,787.50	0.900	AA	0.913	103	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,970,495.00	2,994,279.12	1.250	AA	1.412	390	04/26/2019
3135G0L68	53518	FEDERAL NATIONAL MORTGAGE		12/19/2017	4,000,000.00	3,985,456.00	3,989,315.23	0.750	AA	1.564	117	07/27/2018
3135G0L68	53525	FEDERAL NATIONAL MORTGAGE		12/20/2017	3,000,000.00	2,989,092.00	2,992,202.88	0.750	AA	1.542	117	07/27/2018
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,945,418.00	2,947,139.79	1.200	AA	2.320	572	10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,963,612.00	1,964,740.14	1.200	AA	2.321	572	10/25/2019
3135G0E58	53689	FEDERAL NATIONAL MORTGAGE		03/28/2018	3,000,000.00	2,985,432.00	2,985,541.09	1.125	AA	1.983	201	10/19/2018
Subtotal and Average			361,984,376.70		391,000,000.00	387,514,886.25	390,458,091.57			1.702	609	

Federal Agency Issues - Discount

313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,970,261.00	2,958,916.67	1.450	AA	1.485	184	10/02/2018
313313ZC5	53436	Federal Farm Credit Discount		10/31/2017	3,000,000.00	2,985,381.00	2,971,553.33	1.360	AA	1.385	99	07/09/2018
313313A24	53450	Federal Farm Credit Discount		11/09/2017	3,000,000.00	2,982,099.00	2,968,540.00	1.430	AA	1.458	121	07/31/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,939,745.00	4,923,641.67	1.540	AA	1.579	219	11/06/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,965,551.00	2,955,375.00	1.700	AA	1.743	213	10/31/2018
313313C63	53552	Federal Farm Credit Discount		01/09/2018	5,000,000.00	4,964,030.00	4,948,895.83	1.650	AA	1.680	141	08/20/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,965,551.00	2,957,660.00		AA	1.781	213	10/31/2018
313313YP7	53601	Federal Farm Credit Discount		02/16/2018	3,000,000.00	2,987,817.00	2,981,908.33	1.670	AA	1.680	86	06/26/2018
313313H43	53618	Federal Farm Credit Discount		03/07/2018	3,000,000.00	2,971,521.00	2,968,210.00	1.870	AA	1.928	179	09/27/2018
313313A99	53627	Federal Farm Credit Discount		03/09/2018	3,000,000.00	2,980,422.00	2,977,098.33	1.820	AA	1.834	128	08/07/2018
313313H35	53672	Federal Farm Credit Discount		03/23/2018	3,000,000.00	2,971,680.00	2,970,391.68	1.900	AA	1.961	178	09/26/2018

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2018**

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												
313313N61	53673	Federal Farm Credit Discount		03/23/2018	5,000,000.00	4,939,195.00	4,937,388.89	1.960	AA	2.020	221	11/08/2018
313385XN1	53302	Federal Home Loan Discount		08/19/2017	5,000,000.00	4,985,665.00	4,940,238.89	1.240	AA	1.269	61	06/01/2018
313385WB8	53419	Federal Home Loan Discount		10/24/2017	5,000,000.00	4,994,235.00	4,967,881.94	1.250	AA	1.272	26	04/27/2018
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,945,020.00	4,929,611.11	1.400	AA	1.435	204	10/22/2018
313385VZ6	53485	Federal Home Loan Discount		12/08/2017	3,000,000.00	2,996,817.00	2,984,532.50	1.345	AA	1.352	24	04/25/2018
313385VC7	53486	Federal Home Loan Discount		12/08/2017	3,000,000.00	2,999,724.00	2,986,983.75	1.335	AA	1.341	3	04/04/2018
313385YA8	53492	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,982,800.00	4,962,841.67	1.470	AA	1.481	73	06/13/2018
313385YA8	53493	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,982,800.00	4,962,841.67	1.470	AA	1.481	73	06/13/2018
313385YC4	53499	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,982,320.00	4,962,715.28	1.475	AA	1.486	75	06/15/2018
313385VZ6	53500	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,994,695.00	4,975,255.56	1.360	AA	1.367	24	04/25/2018
313385VH6	53506	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,999,031.00	2,987,540.00	1.335	AA	1.341	8	04/09/2018
313385VZ6	53507	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,996,817.00	2,985,493.33	1.360	AA	1.367	24	04/25/2018
313385WY8	53508	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,993,484.00	2,982,383.33	1.400	AA	1.408	47	05/18/2018
313385WY8	53509	Federal Home Loan Discount		12/18/2017	5,000,000.00	4,989,140.00	4,970,638.89	1.400	AA	1.408	47	05/18/2018
313385WY8	53512	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,993,484.00	2,982,383.33	1.400	AA	1.408	47	05/18/2018
313385VZ6	53513	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,996,817.00	2,985,493.33	1.360	AA	1.367	24	04/25/2018
313385WY8	53515	Federal Home Loan Discount		12/19/2017	3,000,000.00	2,993,484.00	2,981,937.50	1.445	AA	1.454	47	05/18/2018
313385WB8	53519	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,994,235.00	4,975,454.17	1.370	AA	1.377	26	04/27/2018
313385WB8	53520	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,994,235.00	4,975,454.17	1.370	AA	1.377	26	04/27/2018
313385VK9	53522	Federal Home Loan Discount		12/19/2017	3,000,000.00	2,998,755.00	2,987,475.83	1.330	AA	1.336	10	04/11/2018
313385YH3	53527	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,981,130.00	4,962,336.11	1.490	AA	1.501	80	06/20/2018
313385YH3	53528	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,981,130.00	4,962,336.11	1.490	AA	1.501	80	06/20/2018
313385YH3	53529	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,981,130.00	4,962,336.11	1.490	AA	1.501	80	06/20/2018
313385B70	53533	Federal Home Loan Discount		12/20/2017	3,000,000.00	2,979,495.00	2,968,533.33	1.600	AA	1.635	134	08/13/2018
313385YQ3	53536	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,979,455.00	4,961,072.22	1.540	AA	1.552	87	06/27/2018
313385YQ3	53537	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,979,455.00	4,961,072.22	1.540	AA	1.552	87	06/27/2018
313385YH3	53545	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,981,130.00	4,962,336.11	1.490	AA	1.501	80	06/20/2018
313385WR3	53557	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,994,474.00	2,986,692.92	1.465	AA	1.472	40	05/11/2018
313385WR3	53558	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,994,474.00	2,986,692.92	1.465	AA	1.472	40	05/11/2018
313385WA0	53559	Federal Home Loan Discount		01/22/2018	5,000,000.00	4,994,465.00	4,981,200.00	1.440	AA	1.445	25	04/26/2018
313385WE2	53560	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,996,127.00	2,988,240.00	1.440	AA	1.446	29	04/30/2018
313385WP7	53561	Federal Home Loan Discount		01/22/2018	5,000,000.00	4,991,265.00	4,978,228.47	1.465	AA	1.471	38	05/09/2018
313385XB7	53563	Federal Home Loan Discount		01/29/2018	3,000,000.00	2,993,058.00	2,986,233.33	1.475	AA	1.482	50	05/21/2018
313385WV4	53567	Federal Home Loan Discount		01/30/2018	5,000,000.00	4,989,845.00	4,978,708.33	1.460	AA	1.466	44	05/15/2018
313385WE2	53571	Federal Home Loan Discount		01/31/2018	5,000,000.00	4,993,545.00	4,982,200.00	1.440	AA	1.445	29	04/30/2018
313385VS2	53572	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,997,786.00	2,991,016.67	1.400	AA	1.404	17	04/18/2018

Portfolio POOL
AP

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2018**

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												
313385YB6	53575	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,989,536.00	2,983,250.00	1.500	AA	1.508	74	06/14/2018
313385YB6	53576	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,989,536.00	2,983,250.00	1.500	AA	1.508	74	06/14/2018
313385YB6	53577	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,989,536.00	2,983,250.00	1.500	AA	1.508	74	06/14/2018
313385WF9	53578	Federal Home Loan Discount		02/02/2018	3,000,000.00	2,995,893.00	2,989,220.00	1.470	AA	1.475	30	05/01/2018
313385YG5	53579	Federal Home Loan Discount		02/02/2018	3,000,000.00	2,988,819.00	2,982,760.83	1.510	AA	1.519	79	06/19/2018
313385WM4	53580	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,995,041.00	2,988,907.50	1.530	AA	1.536	36	05/07/2018
313385YA8	53581	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,989,680.00	2,983,983.33	1.550	AA	1.558	73	06/13/2018
313385YA8	53582	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,989,680.00	2,983,983.33	1.550	AA	1.558	73	06/13/2018
313385YV2	53586	Federal Home Loan Discount		02/12/2018	3,000,000.00	2,986,425.00	2,980,575.00	1.665	AA	1.676	92	07/02/2018
313385WA0	53587	Federal Home Loan Discount		02/13/2018	3,000,000.00	2,996,679.00	2,990,880.00	1.520	AA	1.525	25	04/26/2018
313385WA0	53588	Federal Home Loan Discount		02/13/2018	3,000,000.00	2,996,679.00	2,990,880.00	1.520	AA	1.525	25	04/26/2018
313385WR3	53589	Federal Home Loan Discount		02/13/2018	3,000,000.00	2,994,474.00	2,988,545.00	1.580	AA	1.586	40	05/11/2018
313385K62	53590	Federal Home Loan Discount		02/14/2018	3,000,000.00	2,968,149.00	2,962,537.50	1.850	AA	1.889	197	10/15/2018
313385WW2	53591	Federal Home Loan Discount		02/14/2018	5,000,000.00	4,989,610.00	4,979,651.39	1.610	AA	1.617	45	05/16/2018
313385WW2	53592	Federal Home Loan Discount		02/14/2018	5,000,000.00	4,989,610.00	4,979,651.39	1.610	AA	1.617	45	05/16/2018
313385WG7	53594	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,995,749.00	2,989,930.00	1.590	AA	1.595	31	05/02/2018
313385YV2	53597	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,986,425.00	2,980,762.92	1.685	AA	1.696	92	07/02/2018
313385YV2	53598	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,986,425.00	2,980,762.92	1.685	AA	1.696	92	07/02/2018
313385YV2	53599	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,986,425.00	2,980,762.92	1.685	AA	1.696	92	07/02/2018
313385YV2	53600	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,986,425.00	2,980,762.92	1.685	AA	1.696	92	07/02/2018
313385C38	53602	Federal Home Loan Discount		02/16/2018	3,000,000.00	2,978,880.00	2,972,548.33	1.810	AA	1.827	138	08/17/2018
313385WE2	53603	Federal Home Loan Discount		02/21/2018	3,000,000.00	2,996,127.00	2,990,876.67	1.610	AA	1.615	29	04/30/2018
313385WE2	53604	Federal Home Loan Discount		02/21/2018	3,000,000.00	2,996,127.00	2,990,876.67	1.610	AA	1.615	29	04/30/2018
313385WU6	53605	Federal Home Loan Discount		02/22/2018	5,000,000.00	4,990,085.00	4,981,550.00	1.640	AA	1.646	43	05/14/2018
313385VK9	53606	Federal Home Loan Discount		02/26/2018	3,000,000.00	2,998,755.00	2,994,280.00	1.560	AA	1.563	10	04/11/2018
313385YR1	53608	Federal Home Loan Discount		02/26/2018	3,000,000.00	2,987,529.00	2,982,869.17	1.685	AA	1.695	88	06/28/2018
313385YV2	53609	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,986,425.00	2,982,187.50	1.710	AA	1.720	92	07/02/2018
313385YB6	53610	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,989,536.00	2,985,109.17	1.670	AA	1.678	74	06/14/2018
313385ZD1	53611	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,985,231.00	2,980,770.42	1.735	AA	1.746	100	07/10/2018
313385ZD1	53612	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,985,231.00	2,980,770.42	1.735	AA	1.746	100	07/10/2018
313385YB6	53613	Federal Home Loan Discount		02/28/2018	3,000,000.00	2,989,536.00	2,985,248.33	1.670	AA	1.678	74	06/14/2018
313385WH5	53614	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,995,608.00	2,991,600.00	1.600	AA	1.604	32	05/03/2018
313385P34	53615	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,962,686.00	2,958,237.50	1.950	AA	2.008	226	11/13/2018
313385WB8	53616	Federal Home Loan Discount		03/02/2018	5,000,000.00	4,994,235.00	4,987,555.56	1.600	AA	1.604	26	04/27/2018
313385WB8	53617	Federal Home Loan Discount		03/02/2018	5,000,000.00	4,994,235.00	4,987,555.56	1.600	AA	1.604	26	04/27/2018
313385XT8	53619	Federal Home Loan Discount		03/07/2018	5,000,000.00	4,984,470.00	4,978,905.69	1.669	AA	1.676	66	06/06/2018

Portfolio POOL
AP

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2018**

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												
313385ZC3	53621	Federal Home Loan Discount		03/08/2018	3,000,000.00	2,985,381.00	2,982,472.50	1.710	AA	1.720	99	07/09/2018
313385WU6	53622	Federal Home Loan Discount		03/08/2018	3,000,000.00	2,994,051.00	2,990,899.17	1.630	AA	1.635	43	05/14/2018
313385ZE9	53629	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,985,084.00	2,982,253.33	1.760	AA	1.770	101	07/11/2018
313385YV2	53630	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,986,425.00	2,983,806.67	1.735	AA	1.744	92	07/02/2018
313385ZE9	53631	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,985,084.00	2,982,253.33	1.760	AA	1.770	101	07/11/2018
313385ZE9	53632	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,985,084.00	2,982,253.20	1.760	AA	1.770	101	07/11/2018
313385YV2	53633	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,986,425.00	2,983,806.67	1.735	AA	1.744	92	07/02/2018
313385YC4	53634	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,989,392.00	2,986,515.00	1.740	AA	1.748	75	06/15/2018
313385YY6	53635	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,985,978.00	2,983,332.50	1.770	AA	1.780	95	07/05/2018
313385YC4	53636	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,989,392.00	2,986,515.00	1.740	AA	1.748	75	06/15/2018
313385YY6	53637	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,985,978.00	2,983,332.50	1.770	AA	1.780	95	07/05/2018
313385YY6	53638	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,985,978.00	2,983,332.50	1.770	AA	1.780	95	07/05/2018
313385YA8	53639	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,989,680.00	2,987,070.42	1.705	AA	1.712	73	06/13/2018
313385YA8	53640	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,989,680.00	2,986,875.00	1.750	AA	1.758	73	06/13/2018
313385YZ3	53641	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,985,828.00	2,983,332.50	1.770	AA	1.780	96	07/06/2018
313385YZ3	53642	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,985,828.00	2,983,332.50	1.770	AA	1.780	96	07/06/2018
313385ZK5	53643	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,984,337.00	2,981,447.50	1.810	AA	1.821	106	07/16/2018
313385ZK5	53644	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,984,337.00	2,981,447.50	1.810	AA	1.821	106	07/16/2018
313385ZK5	53645	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,984,337.00	2,981,447.50	1.810	AA	1.821	106	07/16/2018
313385ZS8	53652	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,983,293.00	2,980,327.50	1.830	AA	1.842	113	07/23/2018
313385ZS8	53653	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,983,293.00	2,980,327.50	1.830	AA	1.842	113	07/23/2018
313385WM4	53654	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,995,041.00	2,992,590.00	1.710	AA	1.714	36	05/07/2018
313385ZN9	53655	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,983,890.00	2,980,785.00	1.890	AA	1.902	109	07/19/2018
313385ZN9	53656	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,983,890.00	2,980,785.00	1.890	AA	1.902	109	07/19/2018
313385ZN9	53657	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,983,890.00	2,980,785.00	1.890	AA	1.902	109	07/19/2018
313384DB2	53658	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,938,698.00	2,936,825.00	2.100	AA	2.164	348	03/15/2019
313384DH9	53664	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,937,636.00	2,935,086.67	2.140	AA	2.206	354	03/21/2019
313384DH9	53665	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,937,636.00	2,935,086.67	2.140	AA	2.206	354	03/21/2019
313385H41	53669	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,971,521.00	2,969,445.00	1.940	AA	2.002	179	09/27/2018
313385R73	53674	Federal Home Loan Discount		03/26/2018	5,000,000.00	4,931,265.00	4,930,350.00	1.990	AA	2.050	246	12/03/2018
313385VS2	53675	Federal Home Loan Discount		03/26/2018	3,000,000.00	2,997,786.00	2,996,780.00	1.680	AA	1.682	17	04/18/2018
313385WF9	53676	Federal Home Loan Discount		03/26/2018	3,000,000.00	2,995,893.00	2,994,930.00	1.690	AA	1.693	30	05/01/2018
313385C79	53681	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,978,262.00	2,976,970.00	1.880	AA	1.895	142	08/21/2018
313385C61	53682	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,978,418.00	2,977,126.67	1.880	AA	1.894	141	08/20/2018
313385C61	53683	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,978,418.00	2,977,126.67	1.880	AA	1.894	141	08/20/2018
313384CH0	53684	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,942,700.00	2,941,095.83	2.110	AA	2.174	330	02/25/2019

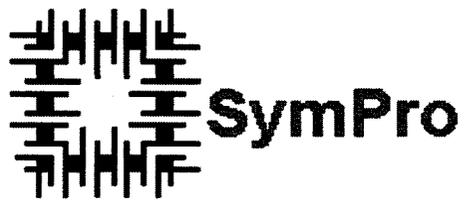
Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2018**

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												
313385H33	53685	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,952,800.00	4,951,770.00	1.908	AA	1.927	178	09/26/2018
313385H33	53686	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,952,800.00	4,951,770.00	1.908	AA	1.927	178	09/26/2018
313385ZV1	53687	Federal Home Loan Discount		03/28/2018	3,000,000.00	2,982,846.00	2,982,100.00	1.790	AA	1.801	116	07/26/2018
313397VX6	53488	FREDDIE DISCOUNT		12/12/2017	5,000,000.00	4,995,160.00	4,975,250.00	1.350	AA	1.357	22	04/23/2018
Subtotal and Average			422,430,288.31		435,000,000.00	432,983,682.00	432,024,256.57			1.636	91	
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,971,384.00	1,998,203.70	2.650	A	2.647	1,016	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	1,992,768.00	1,999,596.03	2.200	A	2.193	337	03/04/2019
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,965,980.00	2,999,503.01	1.750	AA	1.740	418	05/24/2019
Subtotal and Average			6,997,243.63		7,000,000.00	6,930,132.00	6,997,302.74			2.128	566	
Money Market												
SYS52411	52411	Fidelity Inst Government			64,000,000.00	64,000,000.00	64,000,000.00	1.530	AAA	1.509	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			29,000,000.00	29,000,000.00	29,000,000.00	1.580	AAA	1.558	1	
Subtotal and Average			83,161,290.32		93,000,000.00	93,000,000.00	93,000,000.00			1.524	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,839,970.07	65,000,000.00	1.524		1.503	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,839,970.07	65,000,000.00			1.503	1	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,070,560.00	3,075,172.45	5.000	AA	1.115	244	12/01/2018
Subtotal and Average			3,079,567.61		3,000,000.00	3,070,560.00	3,075,172.45			1.115	244	
Total and Average			942,652,766.58		994,000,000.00	988,339,230.32	990,554,823.33			1.645	285	

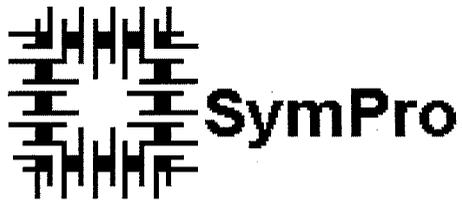
**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
March 31, 2018**

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		121,492.37	121,492.37				0
				Subtotal		121,492.37	121,492.37				
Total Cash and Investments			942,652,766.58		994,000,000.00	988,460,722.69	990,676,315.70			1.645	285



**City Pool Portfolio
Aging Report
By Maturity Date
As of April 1, 2018**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(04/01/2018 - 04/01/2018)	5 Maturities	0 Payments	158,000,000.00	15.90%	158,000,000.00	157,839,970.07
Aging Interval:	1 - 30 days	(04/02/2018 - 05/01/2018)	26 Maturities	0 Payments	96,000,000.00	9.66%	95,643,253.52	95,904,271.00
Aging Interval:	31 - 90 days	(05/02/2018 - 06/30/2018)	45 Maturities	0 Payments	169,000,000.00	17.00%	168,077,332.58	168,513,055.00
Aging Interval:	91 - 180 days	(07/01/2018 - 09/28/2018)	54 Maturities	0 Payments	169,000,000.00	17.00%	168,006,603.15	168,089,606.00
Aging Interval:	181 - 360 days	(09/29/2018 - 03/27/2019)	42 Maturities	0 Payments	133,000,000.00	13.38%	132,297,757.57	132,006,389.25
Aging Interval:	361 - 1080 days	(03/28/2019 - 03/16/2021)	80 Maturities	0 Payments	239,000,000.00	24.04%	238,572,625.84	236,289,611.00
Aging Interval:	1081 days and after	(03/17/2021 -)	10 Maturities	0 Payments	30,000,000.00	3.02%	29,957,250.67	29,696,328.00
			Total for	262 investments	0 Payments		990,554,823.33	988,339,230.32



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
February 28, 2018**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	344,950,000.00	341,381,817.80	344,580,934.52	37.89	871	595	1.560	1.582
Federal Agency Issues - Discount	397,000,000.00	395,548,665.00	394,770,216.38	43.41	139	76	1.455	1.475
Medium Term Notes	7,000,000.00	6,934,268.00	6,997,176.36	0.77	1,308	597	2.128	2.158
Money Market	95,000,000.00	95,000,000.00	95,000,000.00	10.45	1	1	1.268	1.286
Local Agency Investment Funds	65,000,000.00	64,876,079.39	65,000,000.00	7.15	1	1	1.393	1.412
California State-GOB	3,000,000.00	3,083,580.00	3,084,569.00	0.34	1,710	275	1.115	1.131
Investments	911,950,000.00	906,824,410.19	909,432,896.26	100.00%	406	264	1.475	1.495
Cash and Accrued Interest								
Accrued Interest at Purchase		42,886.12	42,886.12					
Subtotal		42,886.12	42,886.12					
Total Cash and Investments	911,950,000.00	906,867,296.31	909,475,782.38		406	264	1.475	1.495

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	1,095,166.63	6,728,815.09
Average Daily Balance	893,072,963.71	
Effective Rate of Return	1.60%	

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2018**

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												
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,972,526.00	3,000,000.00	1.000	AA	0.986	312	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,972,526.00	2,999,897.43	1.000	AA	0.990	312	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,989,494.00	3,000,000.00	0.880	AA	0.868	139	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,949,078.00	3,000,000.00	1.200	AA	1.184	560	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,981,124.00	3,000,000.00	1.000	AA	0.986	225	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,960,754.00	3,000,000.00	1.120	AA	1.105	428	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,955,909.00	3,000,000.00	1.480	AA	1.460	554	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,955,909.00	3,000,000.00	1.480	AA	1.460	554	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,977,260.00	3,000,000.00	1.300	AA	1.282	337	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,977,260.00	3,000,000.00	1.300	AA	1.282	337	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,979,354.00	3,000,000.00	1.330	AA	1.751	337	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,977,260.00	3,000,000.00	1.300	AA	1.282	337	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,960,505.00	3,000,000.00	1.710	AA	1.687	728	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,978,130.00	2,999,336.34	1.400	AA	1.402	391	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,978,130.00	2,999,276.25	1.400	AA	1.403	391	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,957,148.00	2,999,403.24	1.550	AA	1.541	624	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,944,245.00	2,981,146.47	1.180	AA	1.553	596	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,930,334.00	2,998,089.32	1.740	AA	1.740	1,000	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,924,727.00	2,995,647.79	1.800	AA	1.818	1,107	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,930,334.00	2,996,414.57	1.740	AA	1.761	1,000	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,949,018.00	2,999,033.59	1.500	AA	1.496	735	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,962,620.00	3,000,000.00	1.430	AA	1.410	559	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,962,620.00	3,000,000.00	1.430	AA	1.410	559	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,918,052.00	3,000,000.00	2.000	AA	1.973	1,656	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,932,968.00	3,000,000.00	1.590	AA	1.568	928	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,894,721.00	2,990,061.26	1.950	AA	2.008	1,474	03/14/2022
3133EFSG3	53423	FEDERAL FARM CREDIT BANK		10/24/2017	4,950,000.00	4,949,524.80	4,949,804.19	1.100	AA	1.192	13	03/14/2018
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,959,752.00	3,000,000.00	1.830	AA	1.794	823	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,976,384.00	3,000,000.00	1.600	AA	1.578	462	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,955,981.00	2,979,125.20	1.180	AA	1.657	518	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,991,726.00	3,000,000.00	1.700	AA	1.671	312	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,952,198.00	2,967,786.24	1.020	AA	1.797	498	07/12/2019
3133EGBG9	53517	FEDERAL FARM CREDIT BANK		12/19/2017	3,000,000.00	2,988,558.00	2,991,540.98	1.000	AA	1.573	175	08/23/2018
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,963,022.00	2,997,191.67	2.100	AA	2.105	1,027	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,971,434.00	3,000,000.00	2.120	AA	2.082	942	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,971,434.00	3,000,000.00	2.120	AA	2.082	942	09/28/2020

Data Updated: SET_PORT: 04/09/2018 09:49

Run Date: 04/09/2018 - 09:49

Portfolio POOL
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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2018**

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												
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,930,859.00	2,953,078.13	1.300	AA	2.024	782	04/21/2020
3133EF7L5	53562	FEDERAL FARM CREDIT BANK		01/26/2018	3,000,000.00	2,966,463.00	2,969,346.38	1.170	AA	2.003	441	05/16/2019
3133EJCK3	53584	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,990,373.00	3,000,000.00	2.470	AA	2.436	1,079	02/12/2021
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,991,006.00	3,000,000.00	2.210	AA	2.180	713	02/12/2020
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,998,470.00	4,999,962.85	0.875	AA	0.875	18	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,986,869.00	3,000,000.00	1.050	AA	1.036	211	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,984,589.00	2,998,700.35	0.625	AA	0.716	159	08/07/2018
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,925,888.00	3,000,000.00	1.875	AA	1.849	1,215	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,955,018.00	2,998,461.67	1.750	AA	1.748	865	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,955,018.00	2,997,870.00	1.750	AA	1.757	865	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,934,090.00	2,992,344.16	1.600	AA	1.680	932	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,973,075.00	3,000,000.00	1.500	AA	1.476	484	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,962,488.00	2,995,696.57	1.500	AA	2.078	599	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,957,571.00	3,000,000.00	1.700	AA	1.962	806	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,961,240.00	2,997,403.33	1.750	AA	1.767	791	04/30/2020
3130ACWG5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,990,898.00	3,000,000.00	1.625	AA	1.603	271	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,992,560.00	3,000,000.00	1.750	AA	1.726	295	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,977,674.00	3,000,000.00	2.000	AA	1.966	757	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,977,674.00	3,000,000.00	2.000	AA	1.966	757	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,976,321.00	3,000,000.00	2.200	AA	2.170	1,065	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,976,321.00	3,000,000.00	2.200	AA	2.170	1,065	01/29/2021
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,993,664.00	3,000,000.00	1.650	AA	1.627	335	01/30/2019
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,997,828.00	3,000,000.00	1.500	AA	1.512	700	01/30/2020
3130ADNE8	53583	FEDERAL HOME LOAN BANK		02/12/2018	3,000,000.00	2,995,491.00	2,997,414.08	1.875	AA	1.940	348	02/12/2019
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,994,951.00	3,000,000.00	1.150	AA	1.134	113	06/22/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,982,900.00	3,000,000.00	1.150	AA	1.132	270	11/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,997,774.00	2,999,752.11	0.750	AA	1.088	39	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,974,248.00	3,000,000.00	1.050	AA	1.036	302	12/28/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,987,268.00	3,000,000.00	1.000	AA	0.986	180	08/28/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,987,253.00	3,000,000.00	1.100	AA	1.085	196	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,994,972.00	3,000,000.00	1.250	AA	1.045	211	09/28/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,980,629.00	3,000,000.00	1.050	AA	1.036	239	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,980,629.00	3,000,000.00	1.050	AA	1.036	239	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,992,431.00	3,000,000.00	1.250	AA	0.987	239	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,980,419.00	3,000,000.00	1.125	AA	1.110	272	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,980,419.00	3,000,000.00	1.125	AA	1.110	272	11/28/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2018**

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												
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,979,390.00	2,999,797.22	1.350	AA	1.339	330	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,976,930.00	3,000,000.00	1.375	AA	1.356	364	02/28/2019
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,941,716.00	2,992,694.50	1.375	AA	1.472	781	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,970,220.00	2,000,000.00	1.500	AA	1.479	603	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,955,330.00	3,000,000.00	1.500	AA	1.479	603	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,955,330.00	3,000,000.00	1.500	AA	1.479	603	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,955,330.00	3,000,000.00	1.500	AA	1.479	603	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,945,622.00	3,000,000.00	1.700	AA	1.677	879	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,945,622.00	3,000,000.00	1.700	AA	1.677	879	07/27/2020
3134G9VF1	53275	FEDERAL HOME LOAN MTG CORP		05/26/2017	3,000,000.00	2,993,820.00	2,997,929.53	1.060	AA	1.268	113	06/22/2018
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,978,913.00	3,000,000.00	1.375	AA	1.324	827	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,978,913.00	3,000,000.00	1.375	AA	1.878	827	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,978,913.00	3,000,000.00	1.375	AA	1.878	827	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,970,390.00	3,000,000.00	1.500	AA	1.479	819	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,980,260.00	2,000,000.00	1.500	AA	1.843	819	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,962,605.00	3,000,000.00	1.500	AA	1.480	547	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,961,333.00	3,000,000.00	1.550	AA	1.529	666	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,959,062.00	3,000,000.00	1.500	AA	1.463	575	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,925,780.00	3,000,000.00	2.000	AA	1.964	1,399	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,954,505.00	3,000,000.00	1.375	AA	1.721	942	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,938,842.00	3,000,000.00	1.700	AA	1.677	943	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,960,164.00	2,000,000.00	1.700	AA	1.677	943	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,940,246.00	3,000,000.00	1.700	AA	1.677	943	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,942,391.00	2,995,334.22	1.625	AA	1.664	943	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,944,190.00	4,994,904.51	1.585	AA	1.626	596	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,971,314.00	2,999,126.46	1.625	AA	1.620	608	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,979,639.00	2,997,775.19	1.375	AA	1.384	834	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,960,115.00	2,980,146.57	1.250	AA	1.707	512	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,986,293.00	3,000,000.00	1.500	AA	1.479	992	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,971,314.00	2,986,495.76	1.625	AA	1.875	608	10/30/2019
3134G92H9	53531	FEDERAL HOME LOAN MTG CORP		12/20/2017	3,000,000.00	2,988,468.00	2,991,502.40	0.850	AA	1.533	148	07/27/2018
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,973,084.00	2,984,854.84	1.750	AA	2.019	636	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,955,140.00	4,975,354.69	1.750	AA	2.012	636	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,975,265.00	2,985,490.13	2.500	AA	2.569	1,812	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,975,265.00	2,988,463.47	2.500	AA	2.736	1,812	02/15/2023
3135GOZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,993,010.00	2,997,259.22	1.875	AA	1.948	355	02/19/2019

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2018**

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												
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,990,205.00	2,999,725.00	0.900	AA	0.913	134	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,990,205.00	2,999,725.00	0.900	AA	0.913	134	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,969,094.00	2,993,833.33	1.250	AA	1.412	421	04/26/2019
3135G0L68	53518	FEDERAL NATIONAL MORTGAGE		12/19/2017	4,000,000.00	3,982,988.00	3,986,551.93	0.750	AA	1.564	148	07/27/2018
3135G0L68	53525	FEDERAL NATIONAL MORTGAGE		12/20/2017	3,000,000.00	2,987,241.00	2,990,186.38	0.750	AA	1.542	148	07/27/2018
Subtotal and Average			343,403,699.13		344,950,000.00	341,381,817.80	344,580,934.52			1.560	595	
Federal Agency Issues - Discount												
313313UG1	53315	Federal Farm Credit Discount		06/22/2017	3,000,000.00	2,998,296.00	2,973,178.33	1.210	AA	1.237	14	03/15/2018
313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,965,422.00	2,958,916.67	1.450	AA	1.485	215	10/02/2018
313313ZC5	53436	Federal Farm Credit Discount		10/31/2017	3,000,000.00	2,980,500.00	2,971,553.33	1.360	AA	1.385	130	07/09/2018
313313A24	53450	Federal Farm Credit Discount		11/09/2017	3,000,000.00	2,977,200.00	2,968,540.00	1.430	AA	1.458	152	07/31/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,931,945.00	4,923,641.67	1.540	AA	1.579	250	11/06/2018
313313UU0	53503	Federal Farm Credit Discount		12/18/2017	3,000,000.00	2,996,838.00	2,989,027.50	1.330	AA	1.335	26	03/27/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,960,757.00	2,955,375.00	1.700	AA	1.743	244	10/31/2018
313313C63	53552	Federal Farm Credit Discount		01/09/2018	5,000,000.00	4,955,565.00	4,948,895.83	1.650	AA	1.680	172	08/20/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,960,757.00	2,957,660.00	1.670	AA	1.781	244	10/31/2018
313313YP7	53601	Federal Farm Credit Discount		02/16/2018	3,000,000.00	2,983,134.00	2,981,908.33	1.670	AA	1.680	117	06/26/2018
313385UT1	53171	Federal Home Loan Discount		04/03/2017	3,000,000.00	2,996,958.00	2,967,870.00	1.080	AA	1.104	25	03/26/2018
313385XN1	53302	Federal Home Loan Discount		06/19/2017	5,000,000.00	4,977,895.00	4,940,238.89	1.240	AA	1.269	92	06/01/2018
313385WB8	53419	Federal Home Loan Discount		10/24/2017	5,000,000.00	4,987,335.00	4,967,881.94	1.250	AA	1.272	57	04/27/2018
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,937,005.00	4,929,611.11	1.400	AA	1.435	235	10/22/2018
313385UL8	53429	Federal Home Loan Discount		10/27/2017	3,000,000.00	2,997,810.00	2,985,700.00	1.200	AA	1.206	18	03/19/2018
313385UN4	53457	Federal Home Loan Discount		11/15/2017	5,000,000.00	4,995,945.00	4,977,775.00	1.270	AA	1.276	20	03/21/2018
313385UL8	53462	Federal Home Loan Discount		11/16/2017	5,000,000.00	4,996,350.00	4,978,304.17	1.270	AA	1.276	18	03/19/2018
313385UL8	53464	Federal Home Loan Discount		11/16/2017	5,000,000.00	4,996,350.00	4,978,304.17	1.270	AA	1.276	18	03/19/2018
313385UN4	53465	Federal Home Loan Discount		11/16/2017	5,000,000.00	4,995,945.00	4,977,951.39	1.270	AA	1.276	20	03/21/2018
313385TX4	53469	Federal Home Loan Discount		11/20/2017	3,000,000.00	2,999,391.00	2,988,560.83	1.295	AA	1.300	5	03/06/2018
313385UV6	53480	Federal Home Loan Discount		11/29/2017	3,000,000.00	2,996,715.00	2,987,058.75	1.305	AA	1.311	27	03/28/2018
313385UP9	53481	Federal Home Loan Discount		12/04/2017	5,000,000.00	4,995,740.00	4,980,500.00	1.300	AA	1.305	21	03/22/2018
313385UU8	53482	Federal Home Loan Discount		12/04/2017	5,000,000.00	4,994,730.00	4,979,597.22	1.300	AA	1.305	26	03/27/2018
313385VZ6	53485	Federal Home Loan Discount		12/08/2017	3,000,000.00	2,992,668.00	2,984,532.50	1.345	AA	1.352	55	04/25/2018
313385VC7	53486	Federal Home Loan Discount		12/08/2017	3,000,000.00	2,995,467.00	2,986,983.75	1.335	AA	1.341	34	04/04/2018
313385UH7	53487	Federal Home Loan Discount		12/12/2017	5,000,000.00	4,996,960.00	4,982,701.39	1.325	AA	1.330	15	03/16/2018
313385UV6	53489	Federal Home Loan Discount		12/12/2017	5,000,000.00	4,994,525.00	4,980,345.83	1.335	AA	1.340	27	03/28/2018
313385UH7	53491	Federal Home Loan Discount		12/12/2017	5,000,000.00	4,996,960.00	4,982,701.39	1.325	AA	1.330	15	03/16/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2018**

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												
313385YA8	53492	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,975,010.00	4,962,841.67	1.470	AA	1.481	104	06/13/2018
313385YA8	53493	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,975,010.00	4,962,841.67	1.470	AA	1.481	104	06/13/2018
313385YC4	53499	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,974,530.00	4,962,715.28	1.475	AA	1.486	106	06/15/2018
313385VZ6	53500	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,987,780.00	4,975,255.56	1.360	AA	1.367	55	04/25/2018
313385VH6	53506	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,994,801.00	2,987,540.00	1.335	AA	1.341	39	04/09/2018
313385VZ6	53507	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,992,668.00	2,985,493.33	1.360	AA	1.367	55	04/25/2018
313385WY8	53508	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,989,146.00	2,982,383.33	1.400	AA	1.408	78	05/18/2018
313385WY8	53509	Federal Home Loan Discount		12/18/2017	5,000,000.00	4,981,910.00	4,970,638.89	1.400	AA	1.408	78	05/18/2018
313385UD6	53510	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,998,662.00	2,990,760.00	1.320	AA	1.324	11	03/12/2018
313385UD6	53511	Federal Home Loan Discount		12/18/2017	5,000,000.00	4,997,770.00	4,984,600.00	1.320	AA	1.324	11	03/12/2018
313385WY8	53512	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,989,146.00	2,982,383.33	1.400	AA	1.408	78	05/18/2018
313385VZ6	53513	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,992,668.00	2,985,493.33	1.360	AA	1.367	55	04/25/2018
313385UQ7	53514	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,995,540.00	4,982,375.00	1.350	AA	1.355	22	03/23/2018
313385WY8	53515	Federal Home Loan Discount		12/19/2017	3,000,000.00	2,989,146.00	2,981,937.50	1.445	AA	1.454	78	05/18/2018
313385WB8	53519	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,987,335.00	4,975,454.17	1.370	AA	1.377	57	04/27/2018
313385WB8	53520	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,987,335.00	4,975,454.17	1.370	AA	1.377	57	04/27/2018
313385VK9	53522	Federal Home Loan Discount		12/19/2017	3,000,000.00	2,994,534.00	2,987,475.83	1.330	AA	1.336	41	04/11/2018
313385UQ7	53526	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,995,540.00	4,982,562.50	1.350	AA	1.355	22	03/23/2018
313385YH3	53527	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,973,330.00	4,962,336.11	1.490	AA	1.501	111	06/20/2018
313385YH3	53528	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,973,330.00	4,962,336.11	1.490	AA	1.501	111	06/20/2018
313385YH3	53529	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,973,330.00	4,962,336.11	1.490	AA	1.501	111	06/20/2018
313385B70	53533	Federal Home Loan Discount		12/20/2017	3,000,000.00	2,974,425.00	2,968,533.33	1.600	AA	1.635	165	08/13/2018
313385YQ3	53536	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,971,645.00	4,961,072.22	1.540	AA	1.552	118	06/27/2018
313385YQ3	53537	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,971,645.00	4,961,072.22	1.540	AA	1.552	118	06/27/2018
313385YH3	53545	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,973,330.00	4,962,336.11	1.490	AA	1.501	111	06/20/2018
313385UE4	53546	Federal Home Loan Discount		01/04/2018	5,000,000.00	4,997,565.00	4,987,344.44	1.340	AA	1.343	12	03/13/2018
313385TX4	53549	Federal Home Loan Discount		01/08/2018	5,000,000.00	4,998,985.00	4,989,510.42	1.325	AA	1.328	5	03/06/2018
313385TX4	53550	Federal Home Loan Discount		01/08/2018	5,000,000.00	4,998,985.00	4,989,510.42	1.325	AA	1.328	5	03/06/2018
313385TY2	53553	Federal Home Loan Discount		01/10/2018	5,000,000.00	4,998,785.00	4,989,780.00	1.314	AA	1.317	6	03/07/2018
313385UM6	53555	Federal Home Loan Discount		01/18/2018	3,000,000.00	2,997,687.00	2,993,112.08	1.355	AA	1.358	19	03/20/2018
313385WR3	53557	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,990,118.00	2,986,692.92	1.465	AA	1.472	71	05/11/2018
313385WR3	53558	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,990,118.00	2,986,692.92	1.465	AA	1.472	71	05/11/2018
313385WA0	53559	Federal Home Loan Discount		01/22/2018	5,000,000.00	4,987,555.00	4,981,200.00	1.440	AA	1.445	56	04/26/2018
313385WE2	53560	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,991,999.00	2,988,240.00	1.440	AA	1.446	60	04/30/2018
313385WP7	53561	Federal Home Loan Discount		01/22/2018	5,000,000.00	4,983,995.00	4,978,228.47	1.465	AA	1.471	69	05/09/2018
313385XB7	53563	Federal Home Loan Discount		01/29/2018	3,000,000.00	2,988,726.00	2,986,233.33	1.475	AA	1.482	81	05/21/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2018**

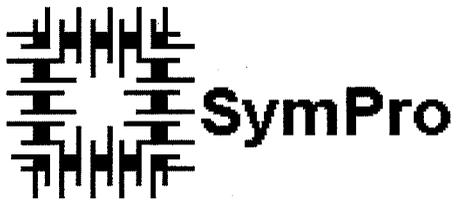
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385WV4	53567	Federal Home Loan Discount		01/30/2018	5,000,000.00	4,982,605.00	4,978,708.33	1.460	AA	1.466	75	05/15/2018
313385WE2	53571	Federal Home Loan Discount		01/31/2018	5,000,000.00	4,986,665.00	4,982,200.00	1.440	AA	1.445	60	04/30/2018
313385VS2	53572	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,993,601.00	2,991,016.67	1.400	AA	1.404	48	04/18/2018
313385UV6	53573	Federal Home Loan Discount		01/31/2018	5,000,000.00	4,994,525.00	4,989,593.33	1.338	AA	1.341	27	03/28/2018
313385UV6	53574	Federal Home Loan Discount		01/31/2018	5,000,000.00	4,994,525.00	4,989,593.33	1.338	AA	1.341	27	03/28/2018
313385YB6	53575	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,984,862.00	2,983,250.00	1.500	AA	1.508	105	06/14/2018
313385YB6	53576	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,984,862.00	2,983,250.00	1.500	AA	1.508	105	06/14/2018
313385YB6	53577	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,984,862.00	2,983,250.00	1.500	AA	1.508	105	06/14/2018
313385WF9	53578	Federal Home Loan Discount		02/02/2018	3,000,000.00	2,991,510.00	2,989,220.00	1.470	AA	1.475	61	05/01/2018
313385YG5	53579	Federal Home Loan Discount		02/02/2018	3,000,000.00	2,984,142.00	2,982,760.83	1.510	AA	1.519	110	06/19/2018
313385WM4	53580	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,990,676.00	2,988,907.50	1.530	AA	1.536	67	05/07/2018
313385YA8	53581	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,985,006.00	2,983,983.33	1.550	AA	1.558	104	06/13/2018
313385YA8	53582	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,985,006.00	2,983,983.33	1.550	AA	1.558	104	06/13/2018
313385YV2	53586	Federal Home Loan Discount		02/12/2018	3,000,000.00	2,981,550.00	2,980,575.00	1.665	AA	1.676	123	07/02/2018
313385WA0	53587	Federal Home Loan Discount		02/13/2018	3,000,000.00	2,992,533.00	2,990,880.00	1.520	AA	1.525	56	04/26/2018
313385WA0	53588	Federal Home Loan Discount		02/13/2018	3,000,000.00	2,992,533.00	2,990,880.00	1.520	AA	1.525	56	04/26/2018
313385WR3	53589	Federal Home Loan Discount		02/13/2018	3,000,000.00	2,990,118.00	2,988,545.00	1.580	AA	1.586	71	05/11/2018
313385K62	53590	Federal Home Loan Discount		02/14/2018	3,000,000.00	2,963,331.00	2,962,537.50	1.850	AA	1.889	228	10/15/2018
313385WW2	53591	Federal Home Loan Discount		02/14/2018	5,000,000.00	4,982,370.00	4,979,651.39	1.610	AA	1.617	76	05/16/2018
313385WW2	53592	Federal Home Loan Discount		02/14/2018	5,000,000.00	4,982,370.00	4,979,651.39	1.610	AA	1.617	76	05/16/2018
313385WG7	53594	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,991,372.00	2,989,930.00	1.590	AA	1.595	62	05/02/2018
313385YV2	53597	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,981,550.00	2,980,762.92	1.685	AA	1.696	123	07/02/2018
313385YV2	53598	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,981,550.00	2,980,762.92	1.685	AA	1.696	123	07/02/2018
313385YV2	53599	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,981,550.00	2,980,762.92	1.685	AA	1.696	123	07/02/2018
313385YV2	53600	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,981,550.00	2,980,762.92	1.685	AA	1.696	123	07/02/2018
313385C38	53602	Federal Home Loan Discount		02/16/2018	3,000,000.00	2,973,804.00	2,972,548.33	1.810	AA	1.827	169	08/17/2018
313385WE2	53603	Federal Home Loan Discount		02/21/2018	3,000,000.00	2,991,999.00	2,990,876.67	1.610	AA	1.615	60	04/30/2018
313385WE2	53604	Federal Home Loan Discount		02/21/2018	3,000,000.00	2,991,999.00	2,990,876.67	1.610	AA	1.615	60	04/30/2018
313385WU6	53605	Federal Home Loan Discount		02/22/2018	5,000,000.00	4,982,835.00	4,981,550.00	1.640	AA	1.646	74	05/14/2018
313385VK9	53606	Federal Home Loan Discount		02/26/2018	3,000,000.00	2,994,534.00	2,994,280.00	1.560	AA	1.563	41	04/11/2018
313385YR1	53608	Federal Home Loan Discount		02/26/2018	3,000,000.00	2,982,843.00	2,982,869.17	1.685	AA	1.695	119	06/28/2018
313385YV2	53609	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,981,550.00	2,982,187.50	1.710	AA	1.720	123	07/02/2018
313385YB6	53610	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,984,862.00	2,985,109.17	1.670	AA	1.678	105	06/14/2018
313385ZD1	53611	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,980,350.00	2,980,770.42	1.735	AA	1.746	131	07/10/2018
313385ZD1	53612	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,980,350.00	2,980,770.42	1.735	AA	1.746	131	07/10/2018
313385YB6	53613	Federal Home Loan Discount		02/28/2018	3,000,000.00	2,984,862.00	2,985,248.33	1.670	AA	1.678	105	06/14/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
February 28, 2018**

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												
313397UF6	53415	FREDDIE DISCOUNT		10/23/2017	3,000,000.00	2,998,419.00	2,986,273.33	1.160	AA	1.165	13	03/14/2018
313397UN9	53438	FREDDIE DISCOUNT		11/02/2017	3,000,000.00	2,997,567.00	2,986,100.00	1.200	AA	1.206	20	03/21/2018
313397VX6	53488	FREDDIE DISCOUNT		12/12/2017	5,000,000.00	4,988,220.00	4,975,250.00	1.350	AA	1.357	53	04/23/2018
Subtotal and Average			377,154,182.28		397,000,000.00	395,548,665.00	394,770,216.38			1.455	76	
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,973,818.00	1,998,149.81	2.650	A	2.647	1,047	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	1,991,938.00	1,999,559.64	2.200	A	2.193	368	03/04/2019
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,968,512.00	2,999,466.91	1.750	AA	1.740	449	05/24/2019
Subtotal and Average			7,354,252.21		7,000,000.00	6,934,268.00	6,997,176.36			2.128	597	
Money Market												
SYS52411	52411	Fidelity Inst Government			61,000,000.00	61,000,000.00	61,000,000.00	1.300	AAA	1.282	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			34,000,000.00	34,000,000.00	34,000,000.00	1.260	AAA	1.243	1	
Subtotal and Average			97,071,428.57		95,000,000.00	95,000,000.00	95,000,000.00			1.268	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,876,079.39	65,000,000.00	1.412		1.393	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,876,079.39	65,000,000.00			1.393	1	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,083,580.00	3,084,569.00	5.000	AA	1.115	275	12/01/2018
Subtotal and Average			3,089,401.52		3,000,000.00	3,083,580.00	3,084,569.00			1.115	275	
Total and Average			893,072,963.71		911,950,000.00	906,824,410.19	909,432,896.26			1.475	264	

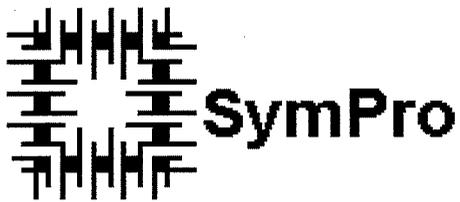
**City of Oakland Operating Fund
 Portfolio Management
 Portfolio Details - Cash
 February 28, 2018**

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		42,886.12	42,886.12				0
				Subtotal		42,886.12	42,886.12				
		Total Cash and Investments	893,072,963.71		911,950,000.00	906,867,296.31	909,475,782.38			1.475	264



**Aging report Operating Fund
Aging Report
By Maturity Date
As of March 1, 2018**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2018 - 03/01/2018)	5 Maturities	0 Payments	160,000,000.00	17.54%	160,000,000.00	159,876,079.39
Aging Interval:	1 - 30 days	(03/02/2018 - 03/31/2018)	30 Maturities	0 Payments	129,950,000.00	14.25%	129,500,457.86	129,862,062.80
Aging Interval:	31 - 90 days	(04/01/2018 - 05/30/2018)	37 Maturities	0 Payments	137,000,000.00	15.02%	136,418,371.00	136,618,164.00
Aging Interval:	91 - 180 days	(05/31/2018 - 08/28/2018)	44 Maturities	0 Payments	155,000,000.00	17.00%	154,069,026.29	154,172,777.00
Aging Interval:	181 - 360 days	(08/29/2018 - 02/24/2019)	31 Maturities	0 Payments	97,000,000.00	10.64%	96,766,678.90	96,417,615.00
Aging Interval:	361 - 1080 days	(02/25/2019 - 02/13/2021)	71 Maturities	0 Payments	212,000,000.00	23.25%	211,718,699.56	209,338,014.00
Aging Interval:	1081 days and after	(02/14/2021 -)	7 Maturities	0 Payments	21,000,000.00	2.30%	20,959,662.65	20,539,698.00
Total for			225 Investments	0 Payments		100.00	909,432,896.26	906,824,410.19



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
January 31, 2018**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	335,950,000.00	332,743,539.60	335,585,073.52	37.30	855	588	1.515	1.536
Federal Agency Issues - Discount	382,000,000.00	380,734,974.00	380,034,293.47	42.24	134	79	1.369	1.388
Medium Term Notes	9,000,000.00	8,965,121.00	8,997,021.75	1.00	1,261	487	1.925	1.951
Money Market	107,000,000.00	107,000,000.00	107,000,000.00	11.89	1	1	1.224	1.241
Local Agency Investment Funds	65,000,000.00	64,876,079.39	65,000,000.00	7.22	1	1	1.332	1.350
California State-GOB	3,000,000.00	3,093,630.00	3,093,965.56	0.34	1,710	303	1.115	1.131
Investments	901,950,000.00	897,413,343.99	899,710,354.30	100.00%	394	259	1.408	1.428
Cash and Accrued Interest								
Accrued Interest at Purchase		62,091.12	62,091.12					
Subtotal		62,091.12	62,091.12					
Total Cash and Investments	901,950,000.00	897,475,435.11	899,772,445.42		394	259	1.408	1.428

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	1,036,657.22	5,633,648.46
Average Daily Balance	893,357,333.73	
Effective Rate of Return	1.37%	

Katano Kasaine, Treasury Manager

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2018**

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												
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,971,794.00	3,000,000.00	1.000	AA	0.986	340	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,971,794.00	2,999,887.37	1.000	AA	0.990	340	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,986,671.00	3,000,000.00	0.880	AA	0.868	167	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,950,017.00	3,000,000.00	1.200	AA	1.184	588	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,981,022.00	3,000,000.00	1.000	AA	0.986	253	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,960,901.00	3,000,000.00	1.120	AA	1.105	456	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,957,136.00	3,000,000.00	1.480	AA	1.460	582	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,957,136.00	3,000,000.00	1.480	AA	1.460	582	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,982,267.00	3,000,000.00	1.300	AA	1.282	365	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,982,267.00	3,000,000.00	1.300	AA	1.282	365	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,980,797.00	3,000,000.00	1.330	AA	1.751	365	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,982,267.00	3,000,000.00	1.300	AA	1.282	365	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,963,508.00	3,000,000.00	1.710	AA	1.687	756	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,979,099.00	2,999,284.76	1.400	AA	1.402	419	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,979,099.00	2,999,220.00	1.400	AA	1.403	419	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,959,131.00	2,999,374.08	1.550	AA	1.541	652	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,945,334.00	2,980,182.92	1.180	AA	1.553	624	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,936,841.00	2,998,031.07	1.740	AA	1.740	1,028	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,932,113.00	2,995,528.11	1.800	AA	1.818	1,135	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,936,841.00	2,996,305.26	1.740	AA	1.761	1,028	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,953,323.00	2,998,993.55	1.500	AA	1.496	763	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,964,258.00	3,000,000.00	1.430	AA	1.410	587	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,964,258.00	3,000,000.00	1.430	AA	1.410	587	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,905,113.00	3,000,000.00	2.000	AA	1.973	1,684	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,938,812.00	3,000,000.00	1.590	AA	1.568	956	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,926,542.00	2,989,856.06	1.950	AA	2.008	1,502	03/14/2022
3133EFSG3	53423	FEDERAL FARM CREDIT BANK		10/24/2017	4,950,000.00	4,949,148.60	4,949,352.33	1.100	AA	1.192	41	03/14/2018
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,963,496.00	3,000,000.00	1.830	AA	1.794	851	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,977,926.00	3,000,000.00	1.600	AA	1.578	490	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,956,359.00	2,977,897.27	1.180	AA	1.657	546	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,995,020.00	3,000,000.00	1.700	AA	1.671	340	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,952,651.00	2,965,817.99	1.020	AA	1.797	526	07/12/2019
3133EGBG9	53517	FEDERAL FARM CREDIT BANK		12/19/2017	3,000,000.00	2,987,688.00	2,990,065.57	1.000	AA	1.573	203	08/23/2018
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,970,783.00	2,997,108.33	2.100	AA	2.105	1,055	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,978,682.00	3,000,000.00	2.120	AA	2.082	970	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,978,682.00	3,000,000.00	2.120	AA	2.082	970	09/28/2020

Data Updated: SET_PORT: 04/09/2018 09:48

Run Date: 04/09/2018 - 09:48

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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2018**

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												
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,933,190.00	2,951,250.00	1.300	AA	2.024	810	04/21/2020
3133EF7L5	53562	FEDERAL FARM CREDIT BANK		01/26/2018	3,000,000.00	2,967,150.00	2,967,232.34	1.170	AA	2.003	469	05/16/2019
3130A7CX1	52651	FEDERAL HOME LOAN BANK		02/18/2016	5,000,000.00	4,996,810.00	4,999,900.93	0.875	AA	0.875	46	03/19/2018
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,987,925.00	3,000,000.00	1.050	AA	1.036	239	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,982,762.00	2,998,450.41	0.625	AA	0.716	187	08/07/2018
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,934,366.00	3,000,000.00	1.875	AA	1.849	1,243	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,959,482.00	2,998,407.50	1.750	AA	1.748	893	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,959,482.00	2,997,795.00	1.750	AA	1.757	893	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,940,018.00	2,992,093.69	1.600	AA	1.680	960	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,974,623.00	3,000,000.00	1.500	AA	1.476	512	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,967,537.00	2,995,477.75	1.500	AA	2.078	627	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,961,108.00	3,000,000.00	1.700	AA	1.962	834	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,970,702.00	2,997,303.33	1.750	AA	1.767	819	04/30/2020
3130ACWG5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,994,000.00	3,000,000.00	1.625	AA	1.603	299	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,997,519.00	3,000,000.00	1.750	AA	1.726	323	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,981,619.00	3,000,000.00	2.000	AA	1.966	785	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,981,619.00	3,000,000.00	2.000	AA	1.966	785	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,985,405.00	3,000,000.00	2.200	AA	2.170	1,093	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,985,405.00	3,000,000.00	2.200	AA	2.170	1,093	01/29/2021
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,998,368.00	3,000,000.00	1.650	AA	1.627	363	01/30/2019
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,998,170.00	3,000,000.00	1.500	AA	1.512	728	01/30/2020
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,994,735.00	3,000,000.00	1.150	AA	1.134	141	06/22/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,983,932.00	3,000,000.00	1.150	AA	1.132	298	11/26/2018
3134G8L98	52657	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,999,406.00	3,000,000.00	1.050	AA	1.036	25	02/26/2018
3134G8L98	52658	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,999,406.00	3,000,000.00	1.050	AA	1.036	25	02/26/2018
3137EAEA3	52699	FEDERAL HOME LOAN MTG CORP		04/07/2016	3,000,000.00	2,996,031.00	2,999,556.40	0.750	AA	1.088	67	04/09/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,975,031.00	3,000,000.00	1.050	AA	1.036	330	12/28/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,987,064.00	3,000,000.00	1.000	AA	0.986	208	08/28/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,986,212.00	3,000,000.00	1.100	AA	1.085	224	09/13/2018
3134GAJS4	52897	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,995,128.00	3,000,000.00	1.250	AA	1.045	239	09/28/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,980,719.00	3,000,000.00	1.050	AA	1.036	267	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,980,719.00	3,000,000.00	1.050	AA	1.036	267	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,992,200.00	3,000,000.00	1.250	AA	0.987	267	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,981,202.00	3,000,000.00	1.125	AA	1.110	300	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,981,202.00	3,000,000.00	1.125	AA	1.110	300	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,980,752.00	2,999,778.44	1.350	AA	1.339	358	01/25/2019

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2018**

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												
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,976,453.00	3,000,000.00	1.375	AA	1.356	392	02/28/2019
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,946,120.00	2,992,409.50	1.375	AA	1.472	809	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,971,354.00	2,000,000.00	1.500	AA	1.479	631	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,957,031.00	3,000,000.00	1.500	AA	1.479	631	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,957,031.00	3,000,000.00	1.500	AA	1.479	631	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,957,031.00	3,000,000.00	1.500	AA	1.479	631	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,951,700.00	3,000,000.00	1.700	AA	1.677	907	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,951,700.00	3,000,000.00	1.700	AA	1.677	907	07/27/2020
3134G9VF1	53275	FEDERAL HOME LOAN MTG CORP		05/26/2017	3,000,000.00	2,993,184.00	2,997,369.95	1.060	AA	1.268	141	06/22/2018
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,983,011.00	3,000,000.00	1.375	AA	1.324	855	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,983,011.00	3,000,000.00	1.375	AA	1.878	855	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,983,011.00	3,000,000.00	1.375	AA	1.878	855	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,972,604.00	3,000,000.00	1.500	AA	1.479	847	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,981,736.00	2,000,000.00	1.500	AA	1.843	847	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,964,147.00	3,000,000.00	1.500	AA	1.480	575	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,956,938.00	3,000,000.00	1.550	AA	1.529	694	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,960,688.00	3,000,000.00	1.500	AA	1.463	603	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,936,832.00	3,000,000.00	2.000	AA	1.964	1,427	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,959,077.00	3,000,000.00	1.375	AA	1.721	970	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,945,241.00	3,000,000.00	1.700	AA	1.677	971	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,964,322.00	2,000,000.00	1.700	AA	1.677	971	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,946,483.00	3,000,000.00	1.700	AA	1.677	971	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,947,068.00	2,995,183.39	1.625	AA	1.664	971	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,947,835.00	4,994,644.10	1.585	AA	1.626	624	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,973,843.00	2,999,082.71	1.625	AA	1.620	636	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,980,737.00	2,997,693.89	1.375	AA	1.384	862	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,962,524.00	2,978,967.16	1.250	AA	1.707	540	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,988,684.00	3,000,000.00	1.500	AA	1.479	1,020	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,973,843.00	2,985,819.42	1.625	AA	1.875	636	10/30/2019
3134G92H9	53531	FEDERAL HOME LOAN MTG CORP		12/20/2017	3,000,000.00	2,988,048.00	2,989,756.31	0.850	AA	1.533	176	07/27/2018
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,975,925.00	2,984,129.03	1.750	AA	2.019	664	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,959,875.00	4,974,173.61	1.750	AA	2.012	664	11/27/2019
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,996,313.00	2,997,022.94	1.875	AA	1.948	383	02/19/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,990,538.00	2,999,662.50	0.900	AA	0.913	162	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,990,538.00	2,999,662.50	0.900	AA	0.913	162	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,970,522.00	2,993,387.55	1.250	AA	1.412	449	04/26/2019

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2018**

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												
3135G0L68	53518	FEDERAL NATIONAL MORTGAGE		12/19/2017	4,000,000.00	3,982,152.00	3,983,788.62	0.750	AA	1.564	176	07/27/2018
3135G0L68	53525	FEDERAL NATIONAL MORTGAGE		12/20/2017	3,000,000.00	2,986,614.00	2,988,169.88	0.750	AA	1.542	176	07/27/2018
Subtotal and Average			323,929,194.24		335,950,000.00	332,743,539.60	335,585,073.52			1.515	588	
Federal Agency Issues - Discount												
313313UG1	53315	Federal Farm Credit Discount		06/22/2017	3,000,000.00	2,995,344.00	2,973,178.33	1.210	AA	1.237	42	03/15/2018
313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,965,575.00	2,958,916.67	1.450	AA	1.485	243	10/02/2018
313313ZC5	53436	Federal Farm Credit Discount		10/31/2017	3,000,000.00	2,978,802.00	2,971,553.33	1.360	AA	1.385	158	07/09/2018
313313A24	53450	Federal Farm Credit Discount		11/09/2017	3,000,000.00	2,975,850.00	2,968,540.00	1.430	AA	1.458	180	07/31/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,933,205.00	4,923,641.67	1.540	AA	1.579	278	11/06/2018
313313UU0	53503	Federal Farm Credit Discount		12/18/2017	3,000,000.00	2,994,015.00	2,989,027.50	1.330	AA	1.335	54	03/27/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,961,468.00	2,955,375.00	1.700	AA	1.743	272	10/31/2018
313313C63	53552	Federal Farm Credit Discount		01/09/2018	5,000,000.00	4,954,720.00	4,948,895.83	1.650	AA	1.680	200	08/20/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,961,468.00	2,957,660.00		AA	1.781	272	10/31/2018
313385UT1	53171	Federal Home Loan Discount		04/03/2017	3,000,000.00	2,994,126.00	2,967,870.00	1.080	AA	1.104	53	03/26/2018
313385XN1	53302	Federal Home Loan Discount		06/19/2017	5,000,000.00	4,974,335.00	4,940,238.89	1.240	AA	1.269	120	06/01/2018
313385SP2	53405	Federal Home Loan Discount		10/18/2017	5,000,000.00	4,999,820.00	4,983,578.47	1.105	AA	1.109	1	02/02/2018
313385WB8	53419	Federal Home Loan Discount		10/24/2017	5,000,000.00	4,983,235.00	4,967,881.94	1.250	AA	1.272	85	04/27/2018
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,937,905.00	4,929,611.11	1.400	AA	1.435	263	10/22/2018
313385UL8	53429	Federal Home Loan Discount		10/27/2017	3,000,000.00	2,994,903.00	2,985,700.00	1.200	AA	1.206	46	03/19/2018
313385SP2	53439	Federal Home Loan Discount		11/03/2017	3,000,000.00	2,999,892.00	2,991,142.67	1.168	AA	1.171	1	02/02/2018
313385TH9	53445	Federal Home Loan Discount		11/07/2017	5,000,000.00	4,996,570.00	4,982,208.33	1.220	AA	1.224	19	02/20/2018
313385SW7	53446	Federal Home Loan Discount		11/08/2017	5,000,000.00	4,998,555.00	4,984,500.00	1.200	AA	1.204	8	02/09/2018
313385SW7	53447	Federal Home Loan Discount		11/08/2017	5,000,000.00	4,998,555.00	4,984,500.00	1.200	AA	1.204	8	02/09/2018
313385UN4	53457	Federal Home Loan Discount		11/15/2017	5,000,000.00	4,991,135.00	4,977,775.00	1.270	AA	1.276	48	03/21/2018
313385TB2	53458	Federal Home Loan Discount		11/15/2017	5,000,000.00	4,997,655.00	4,984,163.47	1.253	AA	1.257	13	02/14/2018
313385UL8	53462	Federal Home Loan Discount		11/16/2017	5,000,000.00	4,991,505.00	4,978,304.17	1.270	AA	1.276	46	03/19/2018
313385UL8	53464	Federal Home Loan Discount		11/16/2017	5,000,000.00	4,991,505.00	4,978,304.17	1.270	AA	1.276	46	03/19/2018
313385UN4	53465	Federal Home Loan Discount		11/16/2017	5,000,000.00	4,991,135.00	4,977,951.39	1.270	AA	1.276	48	03/21/2018
313385TX4	53469	Federal Home Loan Discount		11/20/2017	3,000,000.00	2,996,343.00	2,988,560.83	1.295	AA	1.300	33	03/06/2018
313385TQ9	53476	Federal Home Loan Discount		11/28/2017	5,000,000.00	4,995,305.00	4,983,632.64	1.295	AA	1.299	26	02/27/2018
313385SS6	53477	Federal Home Loan Discount		11/28/2017	5,000,000.00	4,999,280.00	4,988,020.83	1.250	AA	1.253	4	02/05/2018
313385SS6	53478	Federal Home Loan Discount		11/28/2017	5,000,000.00	4,999,280.00	4,988,020.83	1.250	AA	1.253	4	02/05/2018
313385TQ9	53479	Federal Home Loan Discount		11/28/2017	5,000,000.00	4,995,305.00	4,983,632.64	1.295	AA	1.299	26	02/27/2018
313385UV6	53480	Federal Home Loan Discount		11/29/2017	3,000,000.00	2,993,904.00	2,987,058.75	1.305	AA	1.311	55	03/28/2018
313385UP9	53481	Federal Home Loan Discount		12/04/2017	5,000,000.00	4,991,420.00	4,980,500.00	1.300	AA	1.305	49	03/22/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2018**

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												
313385UU8	53482	Federal Home Loan Discount		12/04/2017	5,000,000.00	4,990,025.00	4,979,597.22	1.300	AA	1.305	54	03/27/2018
313385VZ6	53485	Federal Home Loan Discount		12/08/2017	3,000,000.00	2,990,178.00	2,984,532.50	1.345	AA	1.352	83	04/25/2018
313385VC7	53486	Federal Home Loan Discount		12/08/2017	3,000,000.00	2,992,662.00	2,986,983.75	1.335	AA	1.341	62	04/04/2018
313385UH7	53487	Federal Home Loan Discount		12/12/2017	5,000,000.00	4,992,055.00	4,982,701.39	1.325	AA	1.330	43	03/16/2018
313385UV6	53489	Federal Home Loan Discount		12/12/2017	5,000,000.00	4,989,840.00	4,980,345.83	1.335	AA	1.340	55	03/28/2018
313385UH7	53491	Federal Home Loan Discount		12/12/2017	5,000,000.00	4,992,055.00	4,982,701.39	1.325	AA	1.330	43	03/16/2018
313385YA8	53492	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,971,765.00	4,962,841.67	1.470	AA	1.481	132	06/13/2018
313385YA8	53493	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,971,765.00	4,962,841.67	1.470	AA	1.481	132	06/13/2018
313385TK2	53494	Federal Home Loan Discount		12/14/2017	5,000,000.00	4,996,210.00	4,987,312.50	1.305	AA	1.308	21	02/22/2018
313385SZ0	53495	Federal Home Loan Discount		12/14/2017	5,000,000.00	4,998,015.00	4,989,166.67	1.300	AA	1.303	11	02/12/2018
313385YC4	53499	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,971,340.00	4,962,715.28	1.475	AA	1.486	134	06/15/2018
313385VZ6	53500	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,983,630.00	4,975,255.56	1.360	AA	1.367	83	04/25/2018
313385TC0	53501	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,997,470.00	4,988,805.56	1.300	AA	1.303	14	02/15/2018
313385TC0	53502	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,997,470.00	4,988,805.56	1.300	AA	1.303	14	02/15/2018
313385VH6	53506	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,992,071.00	2,987,540.00	1.335	AA	1.341	67	04/09/2018
313385VZ6	53507	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,990,178.00	2,985,493.33	1.360	AA	1.367	83	04/25/2018
313385WY8	53508	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,987,016.00	2,982,383.33	1.400	AA	1.408	106	05/18/2018
313385WY8	53509	Federal Home Loan Discount		12/18/2017	5,000,000.00	4,978,360.00	4,970,638.89	1.400	AA	1.408	106	05/18/2018
313385UD6	53510	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,995,677.00	2,990,760.00	1.320	AA	1.324	39	03/12/2018
313385UD6	53511	Federal Home Loan Discount		12/18/2017	5,000,000.00	4,992,795.00	4,984,600.00	1.320	AA	1.324	39	03/12/2018
313385WY8	53512	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,987,016.00	2,982,383.33	1.400	AA	1.408	106	05/18/2018
313385VZ6	53513	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,990,178.00	2,985,493.33	1.360	AA	1.367	83	04/25/2018
313385UQ7	53514	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,990,765.00	4,982,375.00	1.350	AA	1.355	50	03/23/2018
313385WY8	53515	Federal Home Loan Discount		12/19/2017	3,000,000.00	2,987,016.00	2,981,937.50	1.445	AA	1.454	106	05/18/2018
313385WB8	53519	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,983,235.00	4,975,454.17	1.370	AA	1.377	85	04/27/2018
313385WB8	53520	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,983,235.00	4,975,454.17	1.370	AA	1.377	85	04/27/2018
313385SZ0	53521	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,998,015.00	4,990,069.44	1.300	AA	1.303	11	02/12/2018
313385VK9	53522	Federal Home Loan Discount		12/19/2017	3,000,000.00	2,991,834.00	2,987,475.83	1.330	AA	1.336	69	04/11/2018
313385SZ0	53523	Federal Home Loan Discount		12/19/2017	5,000,000.00	4,998,015.00	4,990,069.44	1.300	AA	1.303	11	02/12/2018
313385UQ7	53526	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,990,765.00	4,982,562.50	1.350	AA	1.355	50	03/23/2018
313385YH3	53527	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,970,270.00	4,962,336.11	1.490	AA	1.501	139	06/20/2018
313385YH3	53528	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,970,270.00	4,962,336.11	1.490	AA	1.501	139	06/20/2018
313385YH3	53529	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,970,270.00	4,962,336.11	1.490	AA	1.501	139	06/20/2018
313385B70	53533	Federal Home Loan Discount		12/20/2017	3,000,000.00	2,973,783.00	2,968,533.33	1.600	AA	1.635	193	08/13/2018
313385YQ3	53536	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,968,770.00	4,961,072.22	1.540	AA	1.552	146	06/27/2018
313385YQ3	53537	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,968,770.00	4,961,072.22	1.540	AA	1.552	146	06/27/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2018**

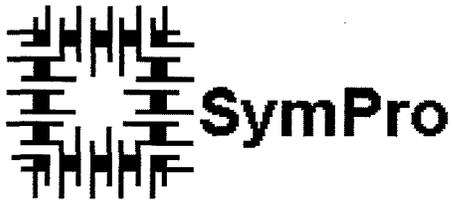
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385YH3	53545	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,970,270.00	4,962,336.11	1.490	AA	1.501	139	06/20/2018
313385UE4	53546	Federal Home Loan Discount		01/04/2018	5,000,000.00	4,992,610.00	4,987,344.44	1.340	AA	1.343	40	03/13/2018
313385TX4	53549	Federal Home Loan Discount		01/08/2018	5,000,000.00	4,993,905.00	4,989,510.42	1.325	AA	1.328	33	03/06/2018
313385TX4	53550	Federal Home Loan Discount		01/08/2018	5,000,000.00	4,993,905.00	4,989,510.42	1.325	AA	1.328	33	03/06/2018
313385TY2	53553	Federal Home Loan Discount		01/10/2018	5,000,000.00	4,993,720.00	4,989,780.00	1.314	AA	1.317	34	03/07/2018
313385UM6	53555	Federal Home Loan Discount		01/18/2018	3,000,000.00	2,994,792.00	2,993,112.08	1.355	AA	1.358	47	03/20/2018
313385WR3	53557	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,987,874.00	2,986,692.92	1.465	AA	1.472	99	05/11/2018
313385WR3	53558	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,987,874.00	2,986,692.92	1.465	AA	1.472	99	05/11/2018
313385WA0	53559	Federal Home Loan Discount		01/22/2018	5,000,000.00	4,983,435.00	4,981,200.00	1.440	AA	1.445	84	04/26/2018
313385WE2	53560	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,989,587.00	2,988,240.00	1.440	AA	1.446	88	04/30/2018
313385WP7	53561	Federal Home Loan Discount		01/22/2018	5,000,000.00	4,980,195.00	4,978,228.47	1.465	AA	1.471	97	05/09/2018
313385XB7	53563	Federal Home Loan Discount		01/29/2018	3,000,000.00	2,986,647.00	2,986,233.33	1.475	AA	1.482	109	05/21/2018
313385WV4	53567	Federal Home Loan Discount		01/30/2018	5,000,000.00	4,978,970.00	4,978,708.33	1.460	AA	1.466	103	05/15/2018
313385WE2	53571	Federal Home Loan Discount		01/31/2018	5,000,000.00	4,982,645.00	4,982,200.00	1.440	AA	1.445	88	04/30/2018
313385VS2	53572	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,991,006.00	2,991,016.67	1.400	AA	1.404	76	04/18/2018
313385UV6	53573	Federal Home Loan Discount		01/31/2018	5,000,000.00	4,989,840.00	4,989,593.33	1.338	AA	1.341	55	03/28/2018
313385UV6	53574	Federal Home Loan Discount		01/31/2018	5,000,000.00	4,989,840.00	4,989,593.33	1.338	AA	1.341	55	03/28/2018
313385YB6	53575	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,982,933.00	2,983,250.00	1.500	AA	1.508	133	06/14/2018
313385YB6	53576	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,982,933.00	2,983,250.00	1.500	AA	1.508	133	06/14/2018
313385YB6	53577	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,982,933.00	2,983,250.00	1.500	AA	1.508	133	06/14/2018
313397UF6	53415	FREDDIE DISCOUNT		10/23/2017	3,000,000.00	2,995,455.00	2,986,273.33	1.160	AA	1.165	41	03/14/2018
313397UN9	53438	FREDDIE DISCOUNT		11/02/2017	3,000,000.00	2,994,681.00	2,986,100.00	1.200	AA	1.206	48	03/21/2018
313397VX6	53488	FREDDIE DISCOUNT		12/12/2017	5,000,000.00	4,984,025.00	4,975,250.00	1.350	AA	1.357	81	04/23/2018
Subtotal and Average			395,912,912.14		382,000,000.00	380,734,974.00	380,034,293.47			1.369	79	
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,986,226.00	1,998,095.93	2.650	A	2.647	1,075	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	2,000,944.00	1,999,523.25	2.200	A	2.193	396	03/04/2019
459200HZ7	52414	IBM		02/06/2015	2,000,000.00	1,999,800.00	1,999,971.76	1.125	A	1.212	5	02/06/2018
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,978,151.00	2,999,430.81	1.750	AA	1.740	477	05/24/2019
Subtotal and Average			8,352,350.49		9,000,000.00	8,965,121.00	8,997,021.75			1.925	487	
Money Market												
SYS52411	52411	Fidelity Inst Government			67,000,000.00	67,000,000.00	67,000,000.00	1.260	AAA	1.243	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	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
January 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Money Market												
SYS52471	52471	Morgan Stanley Inst Government			40,000,000.00	40,000,000.00	40,000,000.00	1.210	AAA	1.193	1	
Subtotal and Average			97,064,516.13		107,000,000.00	107,000,000.00	107,000,000.00			1.224	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,876,079.39	65,000,000.00	1.350		1.332	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,876,079.39	65,000,000.00			1.332	1	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,093,630.00	3,093,965.56	5.000	AA	1.115	303	12/01/2018
Subtotal and Average			3,098,360.72		3,000,000.00	3,093,630.00	3,093,965.56			1.115	303	
Total and Average			893,357,333.73		901,950,000.00	897,413,343.99	899,710,354.30			1.408	259	

**City of Oakland Operating Fund
 Portfolio Management
 Portfolio Details - Cash
 January 31, 2018**

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		62,091.12	62,091.12				0
				Subtotal		62,091.12	62,091.12				
		Total Cash and Investments	893,357,333.73		901,950,000.00	897,475,435.11	899,772,445.42			1.408	259



**Aging report Operating Fund
Aging Report
By Maturity Date
As of February 1, 2018**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(02/01/2018 - 02/01/2018)	5 Maturities	0 Payments	172,000,000.00	19.07%	172,000,000.00	171,876,079.39
Aging Interval:	1 - 30 days	(02/02/2018 - 03/03/2018)	19 Maturities	0 Payments	86,000,000.00	9.53%	85,787,600.81	85,964,024.00
Aging Interval:	31 - 90 days	(03/04/2018 - 05/02/2018)	46 Maturities	0 Payments	191,950,000.00	21.28%	191,228,971.73	191,551,183.60
Aging Interval:	91 - 180 days	(05/03/2018 - 07/31/2018)	32 Maturities	0 Payments	123,000,000.00	13.64%	122,282,278.50	122,384,724.00
Aging Interval:	181 - 360 days	(08/01/2018 - 01/27/2019)	28 Maturities	0 Payments	90,000,000.00	9.98%	89,724,780.96	89,475,439.00
Aging Interval:	361 - 1080 days	(01/28/2019 - 01/16/2021)	73 Maturities	0 Payments	218,000,000.00	24.17%	217,701,338.13	215,556,118.00
Aging Interval:	1081 days and after	(01/17/2021 -)	7 Maturities	0 Payments	21,000,000.00	2.33%	20,985,384.17	20,605,776.00
Total for			210 Investments	0 Payments		100.00	899,710,354.30	897,413,343.99