



FILE.
OFFICE OF THE CITY CLERK
OAKLAND

2018 AUG 30 AM 10:58

AGENDA REPORT

TO: Sabrina B. Landreth
City Administrator

FROM: Katano Kasaine
Director of Finance

SUBJECT: Cash Management Report

DATE: July 31, 2018

City Administrator Approval

Date:

8/29/18

RECOMMENDATION

Staff Recommends That The City Council Receive The Cash Management Report For The Quarter Ended June 30, 2018.

EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Finance Department continues to submit a quarterly informational cash management report to the City Council. For the quarter ended June 2018, the City's Investment Portfolio had a balance of \$1.05 billion and yielded 1.86 percent, while the Successor Agency's Investment Portfolio had a balance of \$53.30 million and yielded 1.79 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 June 30, 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 **Attachment A** are each portfolio's current market value and yield as of June 30, 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.

Item: _____
Finance and Management Committee
September 11, 2018

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances increased from \$990.55 million as of March 31, 2018 to \$1.05 billion as of June 30, 2018. This net increase was mainly due to receipt of \$138.67 million in property taxes, offset by debt service payments of approximately \$77.22 million.

The Successor Agency's portfolio increased from a balance of \$43.33 million as of March 31, 2018 to a balance of \$53.30 million as of June 30, 2018. The portfolio increased due to receipt of \$16.10 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 June 30, 2018 was 1.86 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending June 30, 2018 was 1.79 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 the one (1) year government agencies benchmark, which had a yield of 2.12 percent and City Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which had yield of 1.85 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, should 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 Finance Department, Treasury Bureau.

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 June 30, 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 June 30, 2018***

FILE.
OFFICE OF THE CITY CLERK
OAKLAND

2018 AUG 30 AM 10:58

City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

Cash Management Report For The Quarter Ended June 30, 2018 Finance Department Bureau of Treasury

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar, Investment Officer

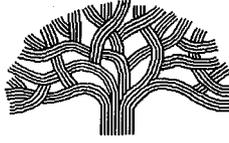


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED JUNE 30, 2018**

TABLE OF CONTENTS

Cash Management Report

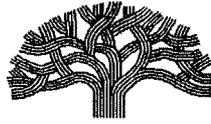
I.	Portfolio Summary	1
II.	Economic Review	2
III.	City of Oakland	4
	Portfolio Review	
	Portfolio Composition	
	Preservation of Capital/Safety	
	Liquidity	6
	Diversity	8
	Derivatives	
	Yield	
	Benchmark Comparison	9
	Valuation and Leverage	10
IV.	City of Oakland Successor Portfolio	11
	Portfolio Review	
	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 JUNE 30, 2018**

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

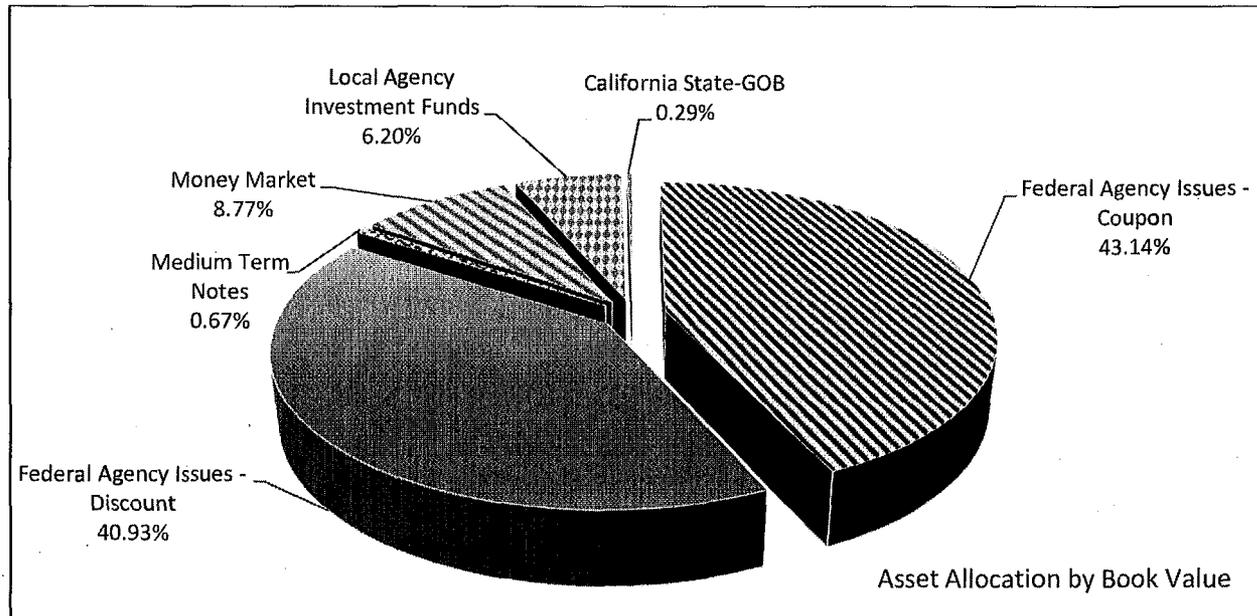
JULY 31, 2018



Pooled Fund Portfolio Statistics
For the month ended June 30, 2018

Average Daily Balance	\$1,049,186,361
Net Earning Quarter	\$4,675,678
Month End Yield	1.86%
Average Maturity	285 days
Daily Liquidity	14.91%
180 Day Liquidity	42.35%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	453,000,000	448,778,446	452,350,024
Federal Agency Issues - Discount	432,927,000	430,993,899	429,217,577
Medium Term Notes	7,000,000	6,922,685	6,997,682
Money Market	92,000,000	92,000,000	92,000,000
Local Agency Investment Funds	65,000,000	64,878,246	65,000,000
California State-GOB	3,000,000	3,044,940	3,046,983
Total	\$1,052,927,000	\$1,046,618,217	\$1,048,612,266



**CITY OF OAKLAND AND OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED JUNE 30, 2018**

I. ECONOMIC REVIEW

MARKET OVERVIEW

The U.S economy grew at the strongest pace in nearly four years during the second quarter of 2018. 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 4.1 percent in the second quarter of 2018. The Real GDP had increased 2.2 percent in the first quarter of 2018. Economists were expecting a 4.0 percent growth. The increase was due to rebound in consumer spending, strong exports and firm business investment.

The U.S jobs market increased more than expected in June 2018. According to the Bureau of Labor Statistics, 213,000 jobs were added in June 2018 and the main unemployment rate rose to 4.0 percent. The Economists had expected a gain of only 195,000 jobs. This was slightly below May's pace of 244,000 jobs and unemployment rate of 3.8 percent. Professional and business services had increased 50,000 new jobs, while manufacturing added 36,000 jobs, while Health care added 25,000 jobs, construction gained 13,000 jobs and Retail lost 22,000 jobs.

The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, rebounded to a 4.00 percent increase in the second quarter of 2018, after increasing only 0.5 percent in the first quarter of 2018. Economists are contributing the tax cuts for the consumer spending growth. The personal consumption expenditure (PCE) price index excluding food and energy increased 1.8 percent in the second quarter of 2018. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S consumer prices had slightly increased in June 2018 amid increase in gasoline prices. The Labor Department reported that its Consumer Price Index increased 0.1 percent in June 2018 after a 0.2 percent increase in May 2018. The index met expectations as it was forecasted to rise by 0.2 percent. The Consumer Price Index has increased 2.9 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 fell below expectations as consumers had mixed views about the current economy. The Conference Board reported that its index of consumer confidence decreased in June to 126.4 from 128.8 in May 2018. The economists had expected an increase of 128.1. The Conference Board stated that the increase in confidence was fueled by somewhat less optimistic outlook for business and job prospects in coming months, the consumer expectations remain at historical strong levels.

Similarly, U.S retail sales rose solidly in June 2018, boosted by increase in purchases of motor vehicles and a range of other goods. The Commerce Department reported that retail sales rose 0.5 percent in June 2018, matching the economists were expectation of 0.5 percent increase. In May 2018, retail sales had increased 1.3 percent. Retail sales has increased 6.6 percent since June 2017.

U.S factory activity surged in June 2018, but a strong economy and import tariffs could cause bottlenecks and slow down production; the Institute for Supply Management (ISM) said its manufacturing index increased to a reading of 60.2 in June 2018 from 58.7 in May 2018. Any number above 50% signals expansion.

U.S producer prices increased more than expected in June boosted by a rise in cost of services such as motor vehicles. The Labor Department reported that its producer price index for final demand rose

0.3 percent in June 2018 after increasing 0.5 percent in May 2018. In the 12 months through June 2018, the PPI rose 3.4 percent, the largest gain since November 2011. Economists had been expecting a 0.2 gain.

However, Prices for U.S imports fell more than expected in June 2018 as prices for petroleum products fell amid strong US dollar. According to U.S. Bureau of Labor Statistics, import prices dropped 0.4 percent in June 2018, US imports prices had increased 0.9 percent in May 2018. In the 12 months through June 2018, import prices had increased 4.3 percent, the underlying increase suggested that signs of pickup in import inflation.

U.S homebuilding fell to a nine-month low in June 2018 amid shortage of properties for sale and permits declined for a third straight month. The Commerce Department reported that Housing Starts decreased 12.3 percent to a seasonally adjusted annual rate of 1.173 million units. Economists had forecasted housing starts to decrease to a pace of 1.32 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased 9.1 percent to a rate of 858,000 units in June 2018.

Sales of new U.S single family fell to an eight-month low in June 2018, the Commerce Department reported that new home sales decreased 5.3 percent to a seasonally adjusted annual rate of 631,000 units in June 2018. May's sales pace was 666,000 units. The housing market had 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 there are signs that the housing market could be slowing down due to rising building material costs and shortage of land and labor.

Similarly, U.S existing home sales fell for a third straight month in June 2018, as shortage of properties pushed home prices to a record high. The National Association of Realtors reported that its index of existing home sales fell 0.6 percent in June to a seasonally adjusted annual rate of 5.35 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 May 2nd and June 13th 2018. On June 13th, the FOMC had for the second time this year and for the seventh time this decade increased its federal funds target rate from 1.50-1.75 percent to 1.75-2.00 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 \$990.55 million as of March 31, 2018 to \$1.05 billion as of June 30, 2018. This increase was mainly due to receipt of \$138.67 million in property taxes, offset by debt service payments of approximately \$77.22 million, the additional \$3.39 million decrease is the net of other revenues received offset by operational expenses.

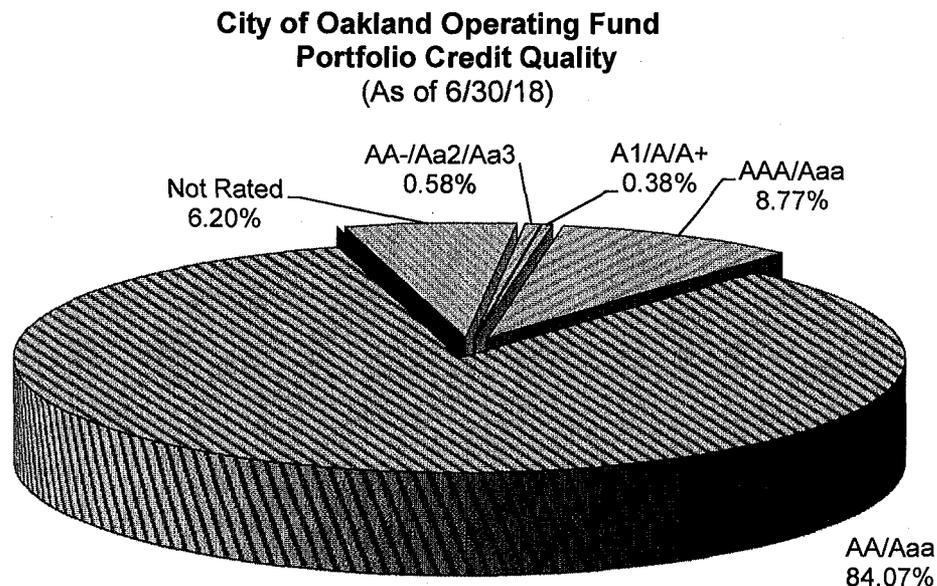
PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of June 30, 2018. Approximately 84.07% of Operating Fund investments were rated in the AA/Aaa category while 8.77% in AAA/Aaa and 6.20% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), the remaining 0.96% 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 June 30, 2018 is approximately \$166.00 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:

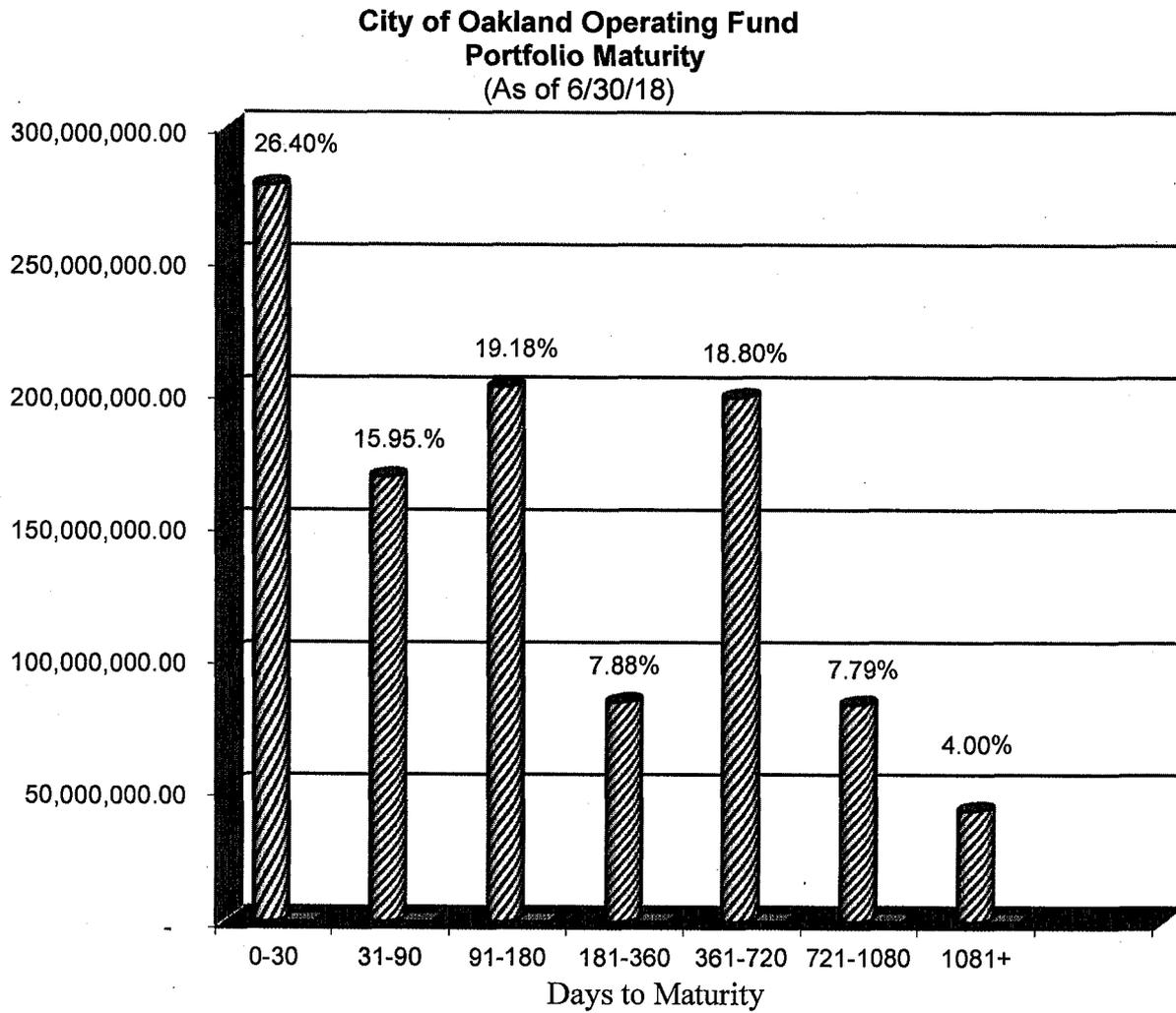
Days	Amount(s)	Percent
0-30	\$ 278,000,000.00	26.40%
31-180	\$ 369,927,000.00	35.13%
Total	\$ 647,927,000.00	61.59%

Investments maturing within 180 days include \$65.00 million in LAIF and \$92.00 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.

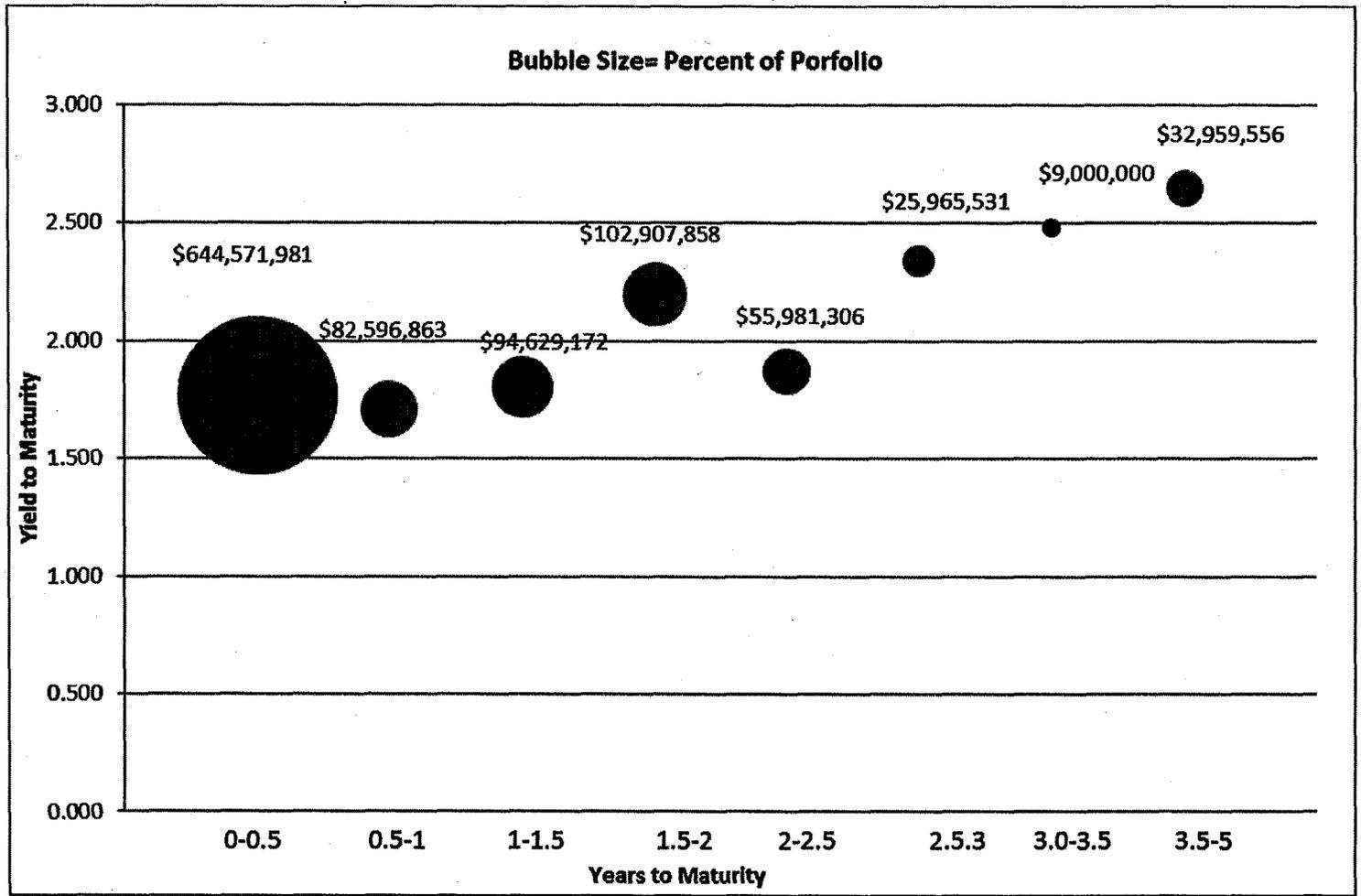
Year	Amount	Percent Increase/Decrease From Prior Year
June 2018	\$1,048,612,266	9.71%
June 2017	\$ 955,786,438	30.43%
June 2016	\$ 732,799,610	34.54%
June 2015	\$ 544,670,029	7.27%
June 2014	\$ 507,749,254	

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



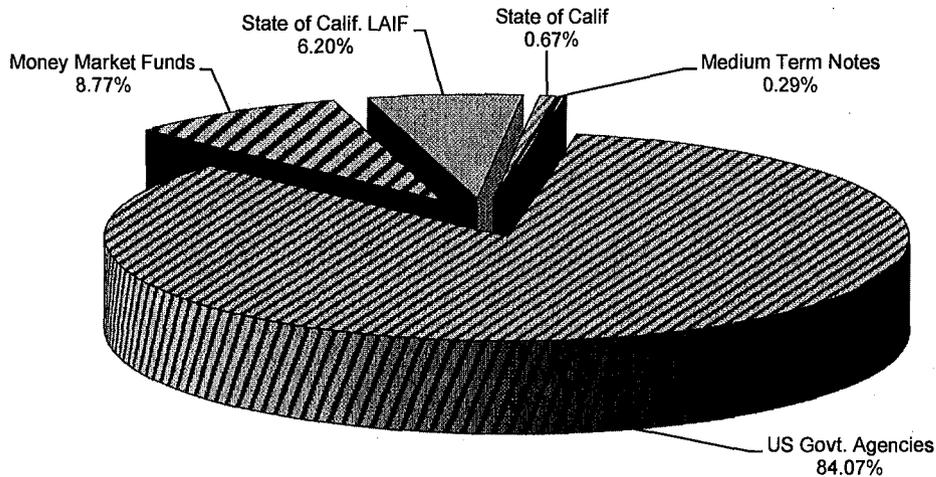
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund
Yield to Maturity
(As of 6/30/18)**



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 6/30/18)**



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 June 30, 2018 was approximately \$4,675,678. The effective rate of return on total assets in the Operating Fund Portfolio for month-end June 30, 2018 was 1.86% as compared to 1.55% for March 31, 2018. 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 6/30/18)**

As of Month-end	1-year Govt. Agency	LAIF ¹	Operating Fund	Alameda County Pool ²
April 2018	1.95%	1.66%	1.73%	1.40%
May 2018	2.11%	1.76%	1.79%	1.31%
June 2018	2.12%	1.85%	1.86%	1.61%

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 June 30, 2018 was 1.86%. The City's Operating Fund Portfolio had under-performed the 1 year government agency which yielded a rate of 2.12% as of June 30, 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 1.85%.

The Alameda County Pool had a preliminary annualized cash basis rate of return for June 2018 of 1.61%, the Alameda County Pool had a portfolio of \$5.80 billion with 357 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 1.86% for June 2018, the City had a portfolio of \$1.05 billion with 285 days to maturity.

As of June 30, 2018, the City's Portfolio Fund's average days-to-maturity (ADM) was 285 days versus LAIF's average days-to-maturity (ADM) was 193 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		June 30, 2018	March 31, 2018	June 30, 2017
<i>Quarter-End</i>				
Total Interest Earnings		\$ 4,675,678	\$ 3,371,960	\$ 2,000,174
Realized gains (losses) from sales		-	-	-
Total income recognized		\$ 4,675,678	\$ 3,371,960	\$ 2,000,174
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings		\$ 12,667,036	\$ 7,991,526	\$ 5,269,883
Realized gains (losses) from sales		-	-	-
Total income recognized		\$ 12,667,036	\$ 7,991,526	\$ 5,269,883

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$1.05 billion, which was below book value by \$1,994,050. 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		\$ 1,046,618,217	Market Value	\$ 1,046,618,217
Original Cost		(1,048,823,084)	Original Cost	(1,048,612,266)
Net Unrealized Gain (Loss)		\$ (2,204,867)	Net Unrealized Gain (Loss)	\$ (1,994,050)

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.

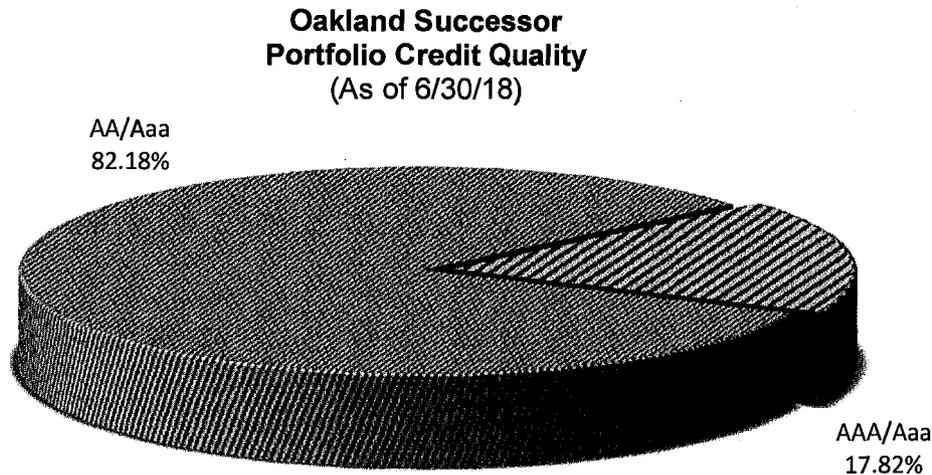
PORTFOLIO COMPOSITION

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 17.82% of Operating Fund investments were rated in the AAA/Aaa, while 82.18% 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 \$42.03 million. The estimated six-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
June-December 2018*	
Beg: Available Balance	\$ 53,302,922
ROPS Receipt	
Debt Service	(42,026,075)
Other expenses	(5,000,000)
Bal: Dec 31, 2018	\$ 6,276,847
*Successor Pool Only	

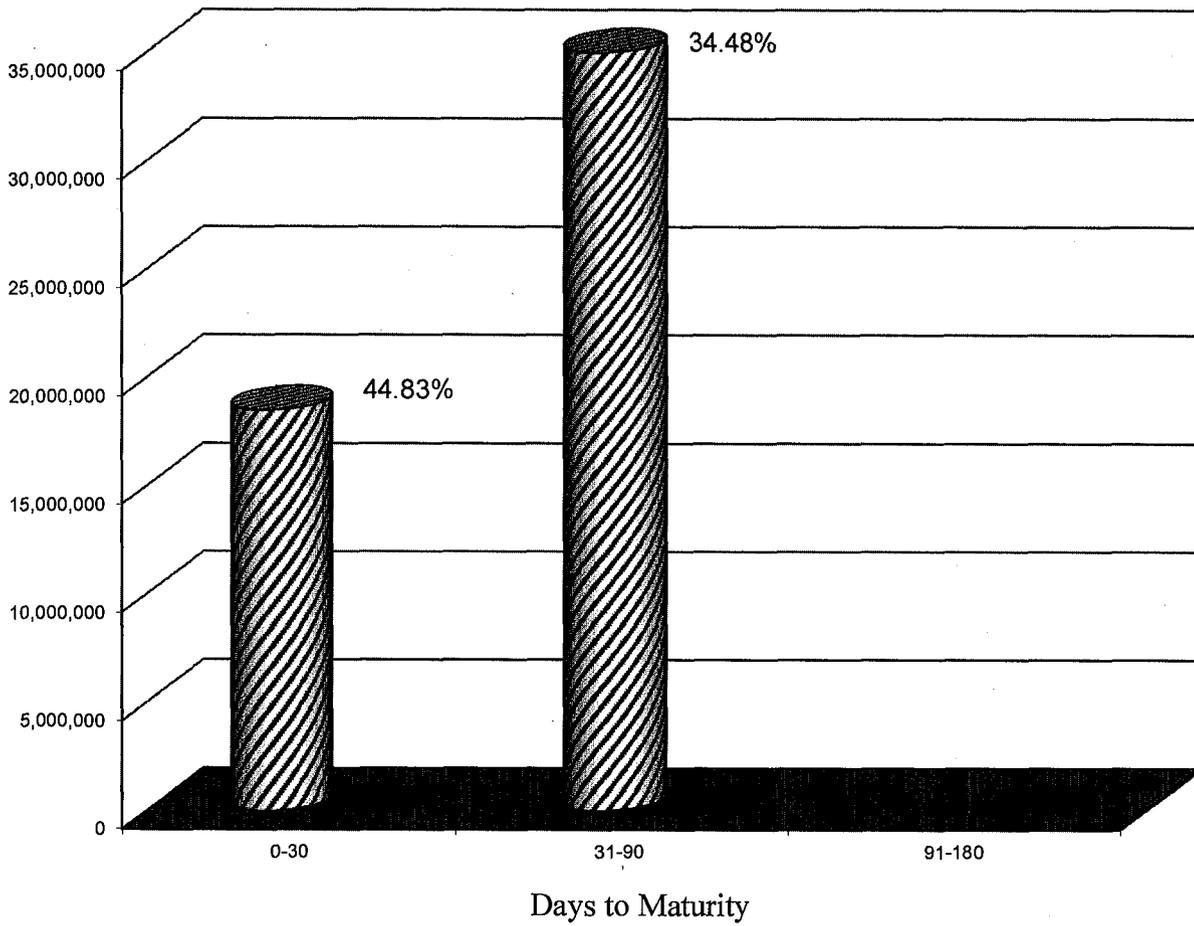
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
June 2018	\$53,302,922	2.72%
June 2017	\$ 51,892,344	2.48%
June 2016	\$ 50,637,795	2.35%
June 2015	\$ 49,476,849	(5.38%)
June 2014	\$ 52,289,939	

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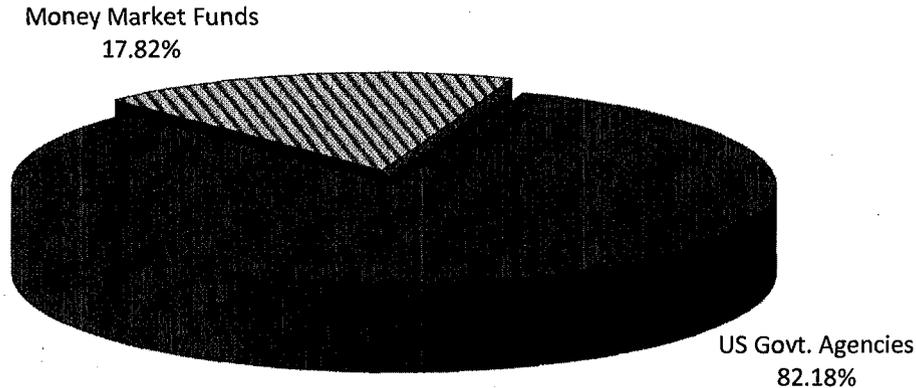
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 6/30/18)**



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 6/30/18)**



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

Yield. Total interest earned for the quarter ended June 30, 2018, was approximately \$205,761. The effective rate of return on total assets in the Successor's Portfolio was 1.79% for month ending June 30, 2018. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 2.12% as of June 30, 2018. The Successor's Portfolio had the same performance as the Local Agency Investment Fund ("LAIF"), which ended the month at 1.85%. 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 June 30, 2018, Successor's Portfolio Fund's average days-to-maturity (ADM) was 31 days versus LAIF's average days-to-maturity (ADM) was 193 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 6/30/18)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor
April 2018	1.95%	1.66%	1.64%
May 2018	2.11%	1.76%	1.71%
June 2018	2.12%	1.85%	1.79%

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.

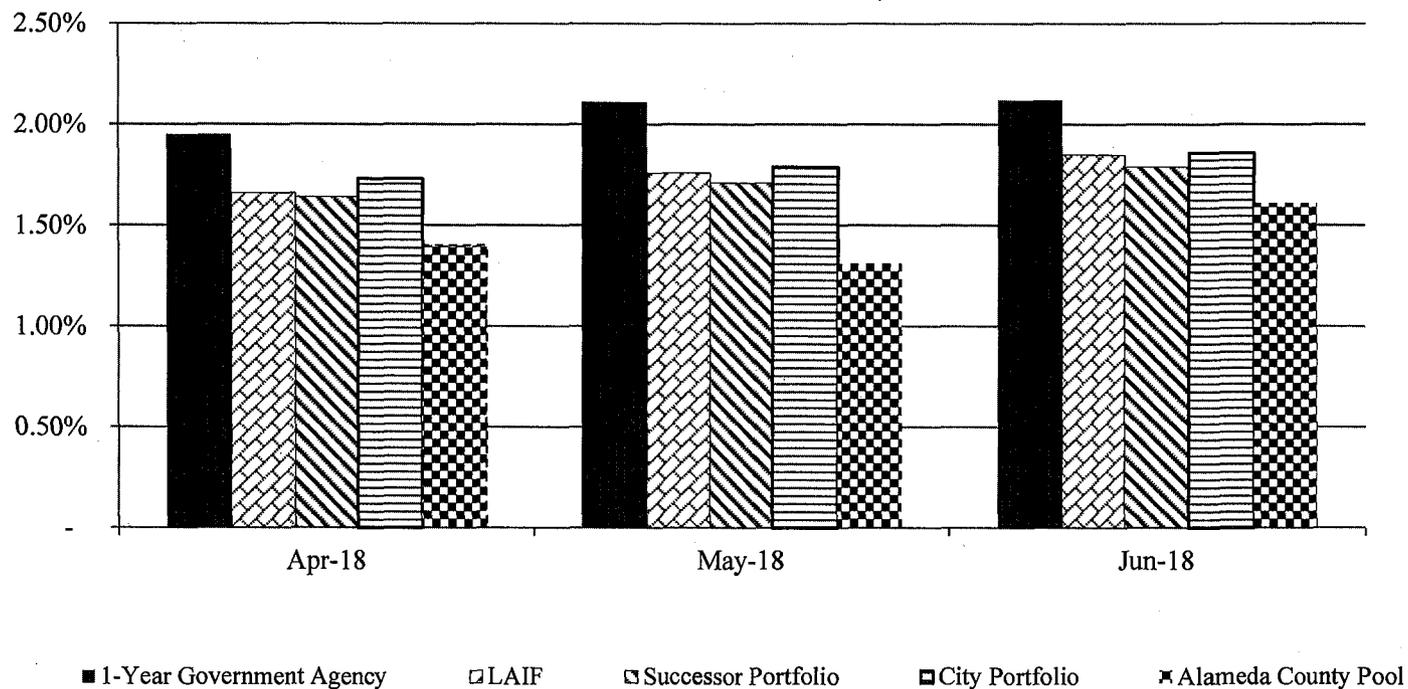
TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		June 30, 2018	March 31, 2018	June 30, 2017
<i>Quarter-End</i>				
Total Interest Earnings		\$ 205,761	\$ 24,566	\$ 84,459
Realized gains (losses) from sales		-	-	-
Total income recognized		\$ 205,761	\$ 24,566	\$ 84,459
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings		\$ 491,340	\$ 110,093	\$ 181,729
Realized gains (losses) from sales		-	-	-
Total income recognized		\$ 491,340	\$ 110,093	\$ 181,729

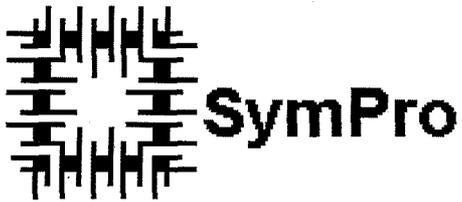
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended June 30, 2018 was \$53.42 million, which was above book value by \$112,509. There was no leverage in the portfolio during the reporting period and 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	\$	53,415,431	Market Value	\$ 53,415,431
Original Cost		(53,302,922)	Original Cost	(53,302,922)
Net Unrealized Gain (Loss)	\$	112,509	Net Unrealized Gain (Loss)	\$ 112,509

Portfolio Earnings Comparison





**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Summary
June 30, 2018**

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City of Oakland

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Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	453,000,000.00	448,778,446.00	452,350,024.28	43.14	870	574	1.890	1.916
Federal Agency Issues - Discount	432,927,000.00	430,993,899.22	429,217,577.40	40.93	165	81	1.901	1.927
Medium Term Notes	7,000,000.00	6,922,685.00	6,997,681.90	0.67	1,308	475	2.128	2.158
Money Market	92,000,000.00	92,000,000.00	92,000,000.00	8.77	1	1	1.785	1.810
Local Agency Investment Funds	65,000,000.00	64,878,246.49	65,000,000.00	6.20	1	1	1.829	1.854
California State-GOB	3,000,000.00	3,044,940.00	3,046,982.78	0.29	1,710	153	1.115	1.131
Investments	1,052,927,000.00	1,046,618,216.71	1,048,612,266.36	100.00%	457	285	1.881	1.907
Cash and Accrued Interest								
Accrued Interest at Purchase		69,033.34	69,033.34					
Subtotal		69,033.34	69,033.34					
Total Cash and Investments	1,052,927,000.00	1,046,687,250.05	1,048,681,299.70		457	285	1.881	1.907

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	1,607,316.88	12,667,035.85	12,667,035.85
Average Daily Balance	1,049,186,361.03	888,724,228.79	
Effective Rate of Return	1.86%	1.43%	

Katano Kasaine, Director of Finance/Treasurer

Reporting period 06/01/2018-06/30/2018

Run Date: 08/08/2018 - 12:43

Portfolio CP18
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Report Ver. 7.3.3a

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 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	2,980,695.00	3,000,000.00	1.000	AA	0.986	190	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,980,695.00	2,999,937.65	1.000	AA	0.990	190	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,998,704.00	3,000,000.00	0.880	AA	0.868	17	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,952,624.00	3,000,000.00	1.200	AA	1.184	438	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,991,906.00	3,000,000.00	1.000	AA	0.986	103	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,966,742.00	3,000,000.00	1.120	AA	1.105	306	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,963,517.00	3,000,000.00	1.480	AA	1.460	432	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,963,517.00	3,000,000.00	1.480	AA	1.460	432	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,984,211.00	3,000,000.00	1.300	AA	1.282	215	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,984,211.00	3,000,000.00	1.300	AA	1.282	215	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,981,616.00	3,000,000.00	1.330	AA	1.751	215	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,984,211.00	3,000,000.00	1.300	AA	1.282	215	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,952,492.00	3,000,000.00	1.710	AA	1.687	606	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,980,467.00	2,999,542.66	1.400	AA	1.402	269	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,980,467.00	2,999,501.25	1.400	AA	1.403	269	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,957,046.00	2,999,519.87	1.550	AA	1.541	502	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,947,437.00	2,985,000.68	1.180	AA	1.553	474	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,928,573.00	2,998,322.33	1.740	AA	1.740	878	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,920,347.00	2,996,126.49	1.800	AA	1.818	985	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,928,573.00	2,996,851.82	1.740	AA	1.761	878	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,945,232.00	2,999,193.77	1.500	AA	1.496	613	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,963,250.00	3,000,000.00	1.430	AA	1.410	437	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,963,250.00	3,000,000.00	1.430	AA	1.410	437	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,916,309.00	3,000,000.00	2.000	AA	1.973	1,534	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,927,634.00	3,000,000.00	1.590	AA	1.568	806	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,907,693.00	2,990,882.08	1.950	AA	2.008	1,352	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,949,378.00	3,000,000.00	1.830	AA	1.794	701	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,975,487.00	3,000,000.00	1.600	AA	1.578	340	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,950,224.00	2,984,036.92	1.180	AA	1.657	396	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,992,572.00	3,000,000.00	1.700	AA	1.671	190	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,955,711.00	2,975,659.26	1.020	AA	1.797	376	07/12/2019
3133EGBG9	53517	FEDERAL FARM CREDIT BANK		12/19/2017	3,000,000.00	2,995,959.00	2,997,442.62	1.000	AA	1.573	53	08/23/2018
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,954,661.00	2,997,525.00	2.100	AA	2.105	905	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,945,301.00	3,000,000.00	2.120	AA	2.082	820	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,945,301.00	3,000,000.00	2.120	AA	2.082	820	09/28/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,924,184.00	2,960,390.63	1.300	AA	2.024	660	04/21/2020

Portfolio CP18
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City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 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	2,969,964.00	2,977,802.55	1.170	AA	2.003	319	05/16/2019
3133EJCK3	53584	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,974,800.00	3,000,000.00	2.470	AA	2.436	957	02/12/2021
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,982,420.00	3,000,000.00	2.210	AA	2.180	591	02/12/2020
3133EJET2	53647	FEDERAL FARM CREDIT BANK		03/16/2018	3,000,000.00	2,970,435.00	2,992,968.18	2.940	AA	2.953	1,709	03/06/2023
3133EJGS2	53659	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,994,147.00	3,000,000.00	2.840	AA	2.801	1,177	09/20/2021
3133EJGS2	53660	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,994,147.00	3,000,000.00	2.840	AA	2.801	1,177	09/20/2021
3133ECNS9	53663	FEDERAL FARM CREDIT BANK		03/21/2018	3,000,000.00	2,990,463.00	2,989,821.67	1.100	AA	2.059	128	11/06/2018
3133EJHG7	53668	FEDERAL FARM CREDIT BANK		03/22/2018	3,000,000.00	2,996,901.00	2,999,673.75	2.130	AAA	2.116	264	03/22/2019
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	2,990,748.00	2,995,826.67	2.375	AA	2.424	635	03/27/2020
3133EJJA8	53692	FEDERAL FARM CREDIT BANK		03/29/2018	3,000,000.00	3,000,012.00	3,000,000.00	3.000	AA	2.940	1,459	06/29/2022
3133EJJT7	53693	FEDERAL FARM CREDIT BANK		04/03/2018	3,000,000.00	2,987,793.00	3,000,000.00	2.430	AA	2.397	642	04/03/2020
3133EJKZ1	53708	FEDERAL FARM CREDIT BANK		04/12/2018	3,000,000.00	2,983,533.00	3,000,000.00	3.000	AA	2.959	1,564	10/12/2022
3133EJKW8	53715	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,988,276.00	3,000,000.00	2.420	AA	2.387	655	04/16/2020
3133EJKW8	53716	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,988,276.00	3,000,000.00	2.420	AA	2.387	655	04/16/2020
3133EJMR7	53747	FEDERAL FARM CREDIT BANK		05/01/2018	3,000,000.00	2,998,083.00	3,000,000.00	2.740	AA	2.688	946	02/01/2021
3133EJMX4	53751	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,992,503.00	3,000,000.00	2.680	AA	2.643	855	11/02/2020
3133EJMV8	53752	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	3,001,287.00	3,000,000.00	2.960	AA	2.919	1,401	05/02/2022
3133EJMW6	53753	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	3,000,060.00	3,000,000.00	3.000	AA	2.960	1,401	05/02/2022
3133EJMS5	53754	FEDERAL FARM CREDIT BANK		05/03/2018	3,000,000.00	2,996,940.00	3,000,000.00	2.625	AAA	2.590	764	08/03/2020
3133EJSY6	53806	FEDERAL FARM CREDIT BANK		06/27/2018	3,000,000.00	2,999,298.00	3,000,000.00	3.200	AA	3.156	1,822	06/27/2023
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,992,947.00	3,000,000.00	1.050	AA	1.036	89	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,996,034.00	2,999,700.08	0.625	AA	0.716	37	08/07/2018
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,919,456.00	3,000,000.00	1.875	AA	1.849	1,093	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,942,301.00	2,998,678.33	1.750	AA	1.748	743	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,942,301.00	2,998,170.00	1.750	AA	1.757	743	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,936,091.00	2,993,346.01	1.600	AA	1.680	810	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,974,146.00	3,000,000.00	1.500	AA	1.476	362	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,962,122.00	2,996,571.84	1.500	AA	2.078	477	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,948,781.00	3,000,000.00	1.700	AA	1.962	684	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,956,038.00	2,997,803.33	1.750	AA	1.767	669	04/30/2020
3130ACWG5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,992,779.00	3,000,000.00	1.625	AA	1.603	149	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,994,141.00	3,000,000.00	1.750	AA	1.726	173	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,963,997.00	3,000,000.00	2.000	AA	1.966	635	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,963,997.00	3,000,000.00	2.000	AA	1.966	635	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,961,282.00	3,000,000.00	2.200	AA	2.170	943	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,961,282.00	3,000,000.00	2.200	AA	2.170	943	01/29/2021

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 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												
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,996,094.00	3,000,000.00	1.650	AA	1.725	213	01/30/2019
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,999,037.00	3,000,000.00	1.750	AA	1.512	578	01/30/2020
3130ADNE8	53583	FEDERAL HOME LOAN BANK		02/12/2018	3,000,000.00	2,993,244.00	2,998,324.08	1.875	AA	1.940	226	02/12/2019
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,962,122.00	2,972,693.32	1.500	AA	3.152	477	10/21/2019
3130ADPX4	53623	FEDERAL HOME LOAN BANK		03/08/2018	3,000,000.00	2,990,874.00	2,997,776.07	2.000	AA	2.206	613	03/05/2020
3130ADFU1	53628	FEDERAL HOME LOAN BANK		03/13/2018	3,000,000.00	2,999,550.00	2,998,185.35	2.000	AA	2.004	578	01/30/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,990,862.00	2,999,537.25	2.375	AA	3.105	638	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,990,862.00	2,999,537.25	2.375	AA	3.105	638	03/30/2020
3130ADR53	53661	FEDERAL HOME LOAN BANK		03/20/2018	3,000,000.00	2,985,366.00	3,000,000.00	2.350	AA	2.318	628	03/20/2020
3130ADSV5	53678	FEDERAL HOME LOAN BANK		03/27/2018	3,000,000.00	2,992,872.00	3,000,000.00	2.300	AA	2.260	544	12/27/2019
3130ADSF0	53691	FEDERAL HOME LOAN BANK		03/29/2018	3,000,000.00	2,984,349.00	3,000,000.00	2.500	AA	2.466	821	09/29/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	2,990,088.00	2,998,606.51	2.320	AA	2.311	557	01/09/2020
3130ADG48	53710	FEDERAL HOME LOAN BANK		04/12/2018	3,000,000.00	2,963,772.00	2,977,661.65	2.250	AA	2.516	943	01/29/2021
3130A6UJ4	53724	FEDERAL HOME LOAN BANK		04/18/2018	3,000,000.00	2,989,317.00	2,990,033.11	1.250	AA	2.033	152	11/30/2018
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,000,921.00	2,998,979.42	2.625	AA	3.452	697	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,000,921.00	2,998,979.42	2.625	AA	3.452	697	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,000,921.00	2,998,979.42	2.625	AA	3.452	697	05/28/2020
3130ABF92	53796	FEDERAL HOME LOAN BANK		06/15/2018	3,000,000.00	2,973,456.00	2,973,086.85	1.375	AA	2.347	331	05/28/2019
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,989,689.00	3,000,000.00	1.150	AA	1.132	148	11/26/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,983,332.00	3,000,000.00	1.050	AA	1.036	180	12/28/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,995,476.00	3,000,000.00	1.000	AA	0.986	58	08/28/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,994,387.00	3,000,000.00	1.100	AA	1.085	74	09/13/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,989,851.00	3,000,000.00	1.050	AA	1.036	117	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,989,851.00	3,000,000.00	1.050	AA	1.036	117	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,998,713.00	3,000,000.00	1.500	AA	1.049	117	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,988,597.00	3,000,000.00	1.125	AA	1.110	150	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,988,597.00	3,000,000.00	1.125	AA	1.110	150	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,983,419.00	2,999,872.32	1.350	AA	1.339	208	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,982,435.00	3,000,000.00	1.375	AA	1.356	242	02/28/2019
3137EAFF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,937,645.00	2,993,834.50	1.375	AA	1.472	659	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,969,790.00	2,000,000.00	1.500	AA	1.479	481	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,954,685.00	3,000,000.00	1.500	AA	1.479	481	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,954,685.00	3,000,000.00	1.500	AA	1.479	481	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,954,685.00	3,000,000.00	1.500	AA	1.479	481	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,947,200.00	3,000,000.00	1.700	AA	1.677	757	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,947,200.00	3,000,000.00	1.700	AA	1.677	757	07/27/2020

City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 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												
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,972,679.00	3,000,000.00	1.625	AA	1.498	705	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,972,679.00	3,000,000.00	1.625	AA	1.878	705	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,972,679.00	3,000,000.00	1.625	AA	1.878	705	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,969,520.00	3,000,000.00	1.500	AA	1.479	697	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,979,680.00	2,000,000.00	1.500	AA	1.843	697	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,962,842.00	3,000,000.00	1.500	AA	1.480	425	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,958,174.00	3,000,000.00	1.550	AA	1.529	544	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,965,317.00	3,000,000.00	1.500	AA	1.463	453	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,911,998.00	3,000,000.00	2.000	AA	1.964	1,277	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,952,981.00	3,000,000.00	1.375	AA	1.721	820	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,936,412.00	3,000,000.00	1.700	AA	1.677	821	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,955,292.00	2,000,000.00	1.700	AA	1.677	821	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,932,938.00	3,000,000.00	1.700	AA	1.677	821	09/29/2020
3137EA EJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,934,723.00	2,995,937.56	1.625	AA	1.664	821	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,939,800.00	4,995,946.18	1.585	AA	1.626	474	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,967,477.00	2,999,301.46	1.625	AA	1.620	486	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,979,768.00	2,998,100.37	1.625	AA	1.584	712	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,962,452.00	2,984,864.22	1.250	AA	1.707	390	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,984,730.00	3,000,000.00	1.750	AA	1.685	870	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,967,477.00	2,989,201.12	1.625	AA	1.875	486	10/30/2019
3134G92H9	53531	FEDERAL HOME LOAN MTG CORP		12/20/2017	3,000,000.00	2,997,696.00	2,998,486.73	0.850	AA	1.533	26	07/27/2018
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,963,442.00	2,987,758.06	1.750	AA	2.019	514	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,939,070.00	4,980,079.03	1.750	AA	2.012	514	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,974,965.00	2,986,466.13	2.500	AA	2.569	1,690	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,974,965.00	2,989,239.47	2.500	AA	2.736	1,690	02/15/2023
3134GBWW8	53626	FEDERAL HOME LOAN MTG CORP		03/08/2018	3,000,000.00	2,976,051.00	2,978,537.74	1.500	AA	2.191	369	07/05/2019
3137EAEB1	53703	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,952,609.00	2,958,155.90	0.875	AA	2.199	383	07/19/2019
3134G92D8	53704	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,959,410.00	2,965,474.19	1.150	AA	2.216	390	07/26/2019
3137EAEM7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	4,991,265.00	4,999,009.39	2.500	AA	3.284	662	04/23/2020
3134G9Q75	53760	FEDERAL HOME LOAN MTG CORP		05/07/2018	3,000,000.00	2,962,452.00	2,963,955.58	1.250	AA	2.363	390	07/26/2019
3134G3JM3	53769	FEDERAL HOME LOAN MTG CORP		05/16/2018	3,000,000.00	2,985,495.00	2,986,474.63	2.000	AA	2.391	394	07/30/2019
3134GBRB0	53791	FEDERAL HOME LOAN MTG CORP		06/14/2018	3,000,000.00	2,972,679.00	2,973,118.48	1.625	AA	2.661	705	06/05/2020
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,993,310.00	2,998,204.31	1.875	AA	1.948	233	02/19/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,999,091.00	2,999,975.00	0.900	AA	0.913	12	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,999,091.00	2,999,975.00	0.900	AA	0.913	12	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,973,639.00	2,995,616.47	1.250	AA	1.412	299	04/26/2019

Portfolio CP18

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**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 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	3,996,664.00	3,997,605.14	0.750	AA	1.564	26	07/27/2018
3135G0L68	53525	FEDERAL NATIONAL MORTGAGE		12/20/2017	3,000,000.00	2,997,498.00	2,998,252.37	0.750	AA	1.542	26	07/27/2018
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,946,561.00	2,955,574.93	1.200	AA	2.320	481	10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,964,374.00	1,970,366.71	1.200	AA	2.321	481	10/25/2019
3135G0E58	53689	FEDERAL NATIONAL MORTGAGE		03/28/2018	3,000,000.00	2,991,534.00	2,992,113.32	1.125	AA	1.983	110	10/19/2018
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	2,984,124.00	2,995,852.83	2.500	AA	2.517	1,017	04/13/2021
Subtotal and Average			453,949,282.74		453,000,000.00	448,778,446.00	452,350,024.28			1.890	574	
Federal Agency Issues - Discount												
313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,984,820.00	2,958,916.67	1.450	AA	1.485	93	10/02/2018
313313ZC5	53436	Federal Farm Credit Discount		10/31/2017	3,000,000.00	2,998,908.00	2,971,553.33	1.360	AA	1.385	8	07/09/2018
313313A24	53450	Federal Farm Credit Discount		11/09/2017	3,000,000.00	2,995,482.00	2,968,540.00	1.430	AA	1.458	30	07/31/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,964,195.00	4,923,641.67	1.540	AA	1.579	128	11/06/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,980,035.00	2,955,375.00	1.700	AA	1.743	122	10/31/2018
313313C63	53552	Federal Farm Credit Discount		01/09/2018	5,000,000.00	4,986,935.00	4,948,895.83	1.650	AA	1.680	50	08/20/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,980,035.00	2,957,660.00		AA	1.781	122	10/31/2018
313313H43	53618	Federal Farm Credit Discount		03/07/2018	3,000,000.00	2,985,936.00	2,968,210.00	1.870	AA	1.928	88	09/27/2018
313313A99	53627	Federal Farm Credit Discount		03/09/2018	3,000,000.00	2,994,240.00	2,977,098.33	1.820	AA	1.834	37	08/07/2018
313313H35	53672	Federal Farm Credit Discount		03/23/2018	3,000,000.00	2,986,098.00	2,970,391.68	1.900	AA	1.961	87	09/26/2018
313313N61	53673	Federal Farm Credit Discount		03/23/2018	5,000,000.00	4,963,630.00	4,937,388.89	1.960	AA	2.020	130	11/08/2018
313313Q35	53697	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,975,979.00	2,962,462.50	1.950	AA	2.003	143	11/21/2018
313313Q35	53698	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,975,979.00	2,962,462.50	1.950	AA	2.003	143	11/21/2018
313313ZZ4	53717	Federal Farm Credit Discount		04/16/2018	3,000,000.00	2,995,638.00	2,984,775.00	1.740	AA	1.749	29	07/30/2018
313313K64	53720	Federal Farm Credit Discount		04/17/2018	3,000,000.00	2,982,675.00	2,971,040.00	1.920	AA	1.939	106	10/15/2018
313313K64	53721	Federal Farm Credit Discount		04/17/2018	2,000,000.00	1,988,450.00	1,980,693.33	1.920	AA	1.939	106	10/15/2018
313313D70	53722	Federal Farm Credit Discount		04/18/2018	3,000,000.00	2,990,721.00	2,979,717.50	1.830	AA	1.842	59	08/29/2018
313313P93	53746	Federal Farm Credit Discount		04/30/2018	3,000,000.00	2,976,318.00	2,965,320.83	2.050	AA	2.116	141	11/19/2018
313313Q92	53758	Federal Farm Credit Discount		05/09/2018	3,000,000.00	2,974,962.00	2,965,323.33	2.060	AA	2.126	149	11/27/2018
313313H35	53761	Federal Farm Credit Discount		05/11/2018	3,000,000.00	2,986,098.00	2,977,920.00	1.920	AA	1.934	87	09/26/2018
313313R83	53773	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,973,261.00	2,965,160.00	2.080	AA	2.147	156	12/04/2018
313313R83	53774	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,973,261.00	2,965,160.00	2.080	AA	2.147	156	12/04/2018
313312AT7	53780	Federal Farm Credit Discount		05/31/2018	3,000,000.00	2,964,999.00	2,959,400.00	2.100	AA	2.159	201	01/18/2019
313313N61	53781	Federal Farm Credit Discount		06/01/2018	3,000,000.00	2,978,178.00	2,972,800.00	2.040	AA	2.059	130	11/08/2018
313313R83	53782	Federal Farm Credit Discount		06/01/2018	3,000,000.00	2,973,261.00	2,967,605.00	2.090	AA	2.148	156	12/04/2018
313313K72	53783	Federal Farm Credit Discount		06/06/2018	3,000,000.00	2,982,510.00	2,978,000.00	2.000	AA	2.015	107	10/16/2018
313313K72	53784	Federal Farm Credit Discount		06/06/2018	3,000,000.00	2,982,510.00	2,978,000.00	2.000	AA	2.015	107	10/16/2018

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 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												
313313Q27	53808	Federal Farm Credit Discount		06/28/2018	3,000,000.00	2,976,147.00	2,975,833.33	2.000	AA	2.016	142	11/20/2018
313313Q27	53809	Federal Farm Credit Discount		06/28/2018	3,000,000.00	2,976,147.00	2,975,833.33	2.000	AA	2.016	142	11/20/2018
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,969,200.00	4,929,611.11	1.400	AA	1.435	113	10/22/2018
313385B70	53533	Federal Home Loan Discount		12/20/2017	3,000,000.00	2,993,280.00	2,968,533.33	1.600	AA	1.635	43	08/13/2018
313385YV2	53586	Federal Home Loan Discount		02/12/2018	3,000,000.00	3,000,000.00	2,980,575.00	1.665	AA	1.676	1	07/02/2018
313385K62	53590	Federal Home Loan Discount		02/14/2018	3,000,000.00	2,982,675.00	2,962,537.50	1.850	AA	1.889	106	10/15/2018
313385YV2	53597	Federal Home Loan Discount		02/15/2018	3,000,000.00	3,000,000.00	2,980,762.92	1.685	AA	1.696	1	07/02/2018
313385YV2	53598	Federal Home Loan Discount		02/15/2018	3,000,000.00	3,000,000.00	2,980,762.92	1.685	AA	1.696	1	07/02/2018
313385YV2	53599	Federal Home Loan Discount		02/15/2018	3,000,000.00	3,000,000.00	2,980,762.92	1.685	AA	1.696	1	07/02/2018
313385YV2	53600	Federal Home Loan Discount		02/15/2018	3,000,000.00	3,000,000.00	2,980,762.92	1.685	AA	1.696	1	07/02/2018
313385C38	53602	Federal Home Loan Discount		02/16/2018	3,000,000.00	2,992,641.00	2,972,548.33	1.810	AA	1.827	47	08/17/2018
313385YV2	53609	Federal Home Loan Discount		02/27/2018	3,000,000.00	3,000,000.00	2,982,187.50	1.710	AA	1.720	1	07/02/2018
313385ZD1	53611	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,998,752.00	2,980,770.42	1.735	AA	1.746	9	07/10/2018
313385ZD1	53612	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,998,752.00	2,980,770.42	1.735	AA	1.746	9	07/10/2018
313385P34	53615	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,977,332.00	2,958,237.50	1.950	AA	2.008	135	11/13/2018
313385ZC3	53621	Federal Home Loan Discount		03/08/2018	3,000,000.00	2,998,908.00	2,982,472.50	1.710	AA	1.720	8	07/09/2018
313385ZE9	53629	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,998,596.00	2,982,253.33	1.760	AA	1.770	10	07/11/2018
313385YV2	53630	Federal Home Loan Discount		03/12/2018	3,000,000.00	3,000,000.00	2,983,806.67	1.735	AA	1.744	1	07/02/2018
313385ZE9	53631	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,998,596.00	2,982,253.33	1.760	AA	1.770	10	07/11/2018
313385ZE9	53632	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,998,596.00	2,982,253.20	1.760	AA	1.770	10	07/11/2018
313385YV2	53633	Federal Home Loan Discount		03/12/2018	3,000,000.00	3,000,000.00	2,983,806.67	1.735	AA	1.744	1	07/02/2018
313385YY6	53635	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,999,532.00	2,983,332.50	1.770	AA	1.780	4	07/05/2018
313385YY6	53637	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,999,532.00	2,983,332.50	1.770	AA	1.780	4	07/05/2018
313385YY6	53638	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,999,532.00	2,983,332.50	1.770	AA	1.780	4	07/05/2018
313385YZ3	53641	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,999,376.00	2,983,332.50	1.770	AA	1.780	5	07/06/2018
313385YZ3	53642	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,999,376.00	2,983,332.50	1.770	AA	1.780	5	07/06/2018
313385ZK5	53643	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,997,819.00	2,981,447.50	1.810	AA	1.821	15	07/16/2018
313385ZK5	53644	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,997,819.00	2,981,447.50	1.810	AA	1.821	15	07/16/2018
313385ZK5	53645	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,997,819.00	2,981,447.50	1.810	AA	1.821	15	07/16/2018
313385ZS8	53652	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,996,727.00	2,980,327.50	1.830	AA	1.842	22	07/23/2018
313385ZS8	53653	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,996,727.00	2,980,327.50	1.830	AA	1.842	22	07/23/2018
313385ZN9	53655	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,997,351.00	2,980,785.00	1.890	AA	1.902	18	07/19/2018
313385ZN9	53656	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,997,351.00	2,980,785.00	1.890	AA	1.902	18	07/19/2018
313385ZN9	53657	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,997,351.00	2,980,785.00	1.890	AA	1.902	18	07/19/2018
313384DB2	53658	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,953,494.00	2,936,825.00	2.100	AA	2.164	257	03/15/2019
313384DH9	53664	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,952,402.00	2,935,086.67	2.140	AA	2.206	263	03/21/2019

City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 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												
313384DH9	53665	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,952,402.00	2,935,086.67	2.140	AA	2.206	263	03/21/2019
313385H41	53669	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,985,936.00	2,969,445.00	1.940	AA	2.002	88	09/27/2018
313385R73	53674	Federal Home Loan Discount		03/26/2018	5,000,000.00	4,955,725.00	4,930,350.00	1.990	AA	2.050	155	12/03/2018
313385C79	53681	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,991,999.00	2,976,970.00	1.880	AA	1.895	51	08/21/2018
313385C61	53682	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,992,161.00	2,977,126.67	1.880	AA	1.894	50	08/20/2018
313385C61	53683	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,992,161.00	2,977,126.67	1.880	AA	1.894	50	08/20/2018
313384CH0	53684	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,957,556.00	2,941,095.83	2.110	AA	2.174	239	02/25/2019
313385H33	53685	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,976,830.00	4,951,770.00	1.908	AA	1.927	87	09/26/2018
313385H33	53686	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,976,830.00	4,951,770.00	1.908	AA	1.927	87	09/26/2018
313385ZV1	53687	Federal Home Loan Discount		03/28/2018	3,000,000.00	2,996,259.00	2,982,100.00	1.790	AA	1.801	25	07/26/2018
313384BG3	53694	Federal Home Loan Discount		04/03/2018	3,000,000.00	2,962,725.00	2,948,490.00	2.040	AA	2.098	214	01/31/2019
313385J23	53695	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,974,425.00	4,951,921.67	1.902	AA	1.920	94	10/03/2018
313385J23	53696	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,974,425.00	4,951,921.67	1.902	AA	1.920	94	10/03/2018
313385K39	53705	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,971,950.00	4,951,871.11	1.904	AA	1.923	103	10/12/2018
313385K39	53706	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,971,950.00	4,951,871.11	1.904	AA	1.923	103	10/12/2018
313385B96	53711	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,992,959.00	2,981,850.00	1.800	AA	1.811	45	08/15/2018
313385H41	53712	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,985,936.00	2,974,033.33	1.900	AA	1.917	88	09/27/2018
313385H41	53713	Federal Home Loan Discount		04/16/2018	3,927,000.00	3,908,590.22	3,893,009.63	1.900	AA	1.917	88	09/27/2018
313385H41	53714	Federal Home Loan Discount		04/16/2018	5,000,000.00	4,976,560.00	4,956,722.22	1.900	AA	1.917	88	09/27/2018
313385K39	53718	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,983,170.00	2,971,816.67	1.900	AA	1.918	103	10/12/2018
313385B96	53719	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,992,959.00	2,982,000.00	1.800	AA	1.811	45	08/15/2018
313385K88	53725	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,982,345.00	2,970,135.00	1.980	AA	2.000	108	10/17/2018
313385H41	53728	Federal Home Loan Discount		04/19/2018	5,000,000.00	4,976,560.00	4,957,513.89	1.900	AA	1.916	88	09/27/2018
313385N69	53729	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,978,178.00	2,967,858.33	1.900	AA	1.950	130	11/08/2018
313385N69	53730	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,978,178.00	2,967,858.33	1.900	AA	1.950	130	11/08/2018
313385L20	53731	Federal Home Loan Discount		04/20/2018	5,000,000.00	4,970,025.00	4,949,950.00	1.980	AA	2.000	110	10/19/2018
313385L20	53732	Federal Home Loan Discount		04/20/2018	3,000,000.00	2,982,015.00	2,969,970.00	1.980	AA	2.000	110	10/19/2018
313385C61	53733	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,992,161.00	2,981,654.17	1.850	AA	1.861	50	08/20/2018
313385G91	53734	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,986,419.00	2,976,130.00	1.860	AA	1.875	85	09/24/2018
313385L53	53735	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,981,520.00	2,969,833.33	2.000	AA	2.020	113	10/22/2018
313385M86	53736	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,979,192.00	2,968,000.00	2.000	AA	2.054	124	11/02/2018
313385P34	53737	Federal Home Loan Discount		04/24/2018	5,000,000.00	4,962,220.00	4,942,624.31	2.035	AA	2.091	135	11/13/2018
313385G26	53739	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,987,553.00	2,976,437.50	1.950	AA	1.965	78	09/17/2018
313385G26	53740	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,987,553.00	2,976,437.50	1.950	AA	1.965	78	09/17/2018
313385H41	53741	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,985,936.00	2,974,618.74	1.965	AA	1.982	88	09/27/2018
313385M86	53742	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,979,192.00	2,968,166.67	2.000	AA	2.054	124	11/02/2018

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 2018**

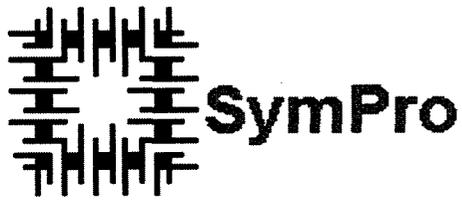
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385D52	53743	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,991,039.00	2,981,555.00	1.860	AA	1.872	57	08/27/2018
313385D52	53744	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,991,039.00	2,981,555.00	1.860	AA	1.872	57	08/27/2018
313385M52	53745	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,980,200.00	2,969,576.25	1.995	AA	2.060	121	10/30/2018
313385D60	53748	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,990,880.00	2,981,257.50	1.890	AA	1.902	58	08/28/2018
313385D60	53749	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,990,880.00	2,981,257.50	1.890	AA	1.902	58	08/28/2018
313385D60	53750	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,990,880.00	2,981,257.50	1.890	AA	1.902	58	08/28/2018
313385B88	53756	Federal Home Loan Discount		05/04/2018	3,000,000.00	2,993,121.00	2,984,190.00	1.860	AA	1.870	44	08/14/2018
313385C38	53759	Federal Home Loan Discount		05/10/2018	3,000,000.00	2,992,641.00	2,984,490.00	1.880	AA	1.890	47	08/17/2018
313385E51	53763	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,989,653.00	2,981,920.00	1.920	AA	1.932	65	09/04/2018
313385H58	53764	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,985,774.00	2,977,965.83	1.930	AA	1.944	89	09/28/2018
313385H58	53765	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,985,774.00	2,977,965.83	1.930	AA	1.944	89	09/28/2018
313385J80	53766	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,983,665.00	2,975,703.33	1.970	AA	1.986	100	10/09/2018
313385C38	53768	Federal Home Loan Discount		05/16/2018	3,000,000.00	2,992,641.00	2,985,275.00	1.900	AA	1.909	47	08/17/2018
313385J49	53771	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,984,325.00	2,976,735.00	1.980	AA	1.995	96	10/05/2018
313385J49	53772	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,984,325.00	2,976,735.00	1.980	AA	1.995	96	10/05/2018
313385R40	53779	Federal Home Loan Discount		05/23/2018	5,000,000.00	4,957,425.00	4,944,291.67	2.100	AA	2.169	152	11/30/2018
313385S31	53785	Federal Home Loan Discount		06/07/2018	3,000,000.00	2,972,745.00	2,967,975.00	2.100	AA	2.158	159	12/07/2018
313385A48	53786	Federal Home Loan Discount		06/13/2018	3,000,000.00	2,995,041.00	2,992,166.67	1.880	AA	1.885	32	08/02/2018
313385C79	53787	Federal Home Loan Discount		06/13/2018	3,000,000.00	2,991,999.00	2,989,075.00	1.900	AA	1.907	51	08/21/2018
313385ZZ2	53790	Federal Home Loan Discount		06/14/2018	3,000,000.00	2,995,638.00	2,992,793.33	1.880	AA	1.885	29	07/30/2018
313385ZZ2	53792	Federal Home Loan Discount		06/14/2018	3,000,000.00	2,995,638.00	2,992,793.33	1.880	AA	1.885	29	07/30/2018
313385G59	53793	Federal Home Loan Discount		06/15/2018	3,000,000.00	2,987,067.00	2,984,358.75	1.935	AA	1.945	81	09/20/2018
313385H25	53794	Federal Home Loan Discount		06/15/2018	3,000,000.00	2,986,257.00	2,983,510.00	1.940	AA	1.951	86	09/25/2018
313385B47	53795	Federal Home Loan Discount		06/15/2018	5,000,000.00	4,989,600.00	4,985,261.10	1.895	AA	1.901	40	08/10/2018
313385G91	53797	Federal Home Loan Discount		06/18/2018	3,000,000.00	2,986,419.00	2,984,197.50	1.935	AA	1.945	85	09/24/2018
313385B96	53798	Federal Home Loan Discount		06/18/2018	3,000,000.00	2,992,959.00	2,990,816.67	1.900	AA	1.906	45	08/15/2018
313385J31	53799	Federal Home Loan Discount		06/19/2018	3,000,000.00	2,984,490.00	2,982,612.50	1.950	AA	1.961	95	10/04/2018
313385J31	53800	Federal Home Loan Discount		06/20/2018	3,000,000.00	2,984,490.00	2,982,775.00	1.950	AA	1.961	95	10/04/2018
313385A89	53802	Federal Home Loan Discount		06/26/2018	3,000,000.00	2,994,399.00	2,993,542.50	1.890	AA	1.894	36	08/06/2018
313385ZM1	53803	Federal Home Loan Discount		06/27/2018	3,000,000.00	2,997,507.00	2,996,745.00	1.860	AA	1.862	17	07/18/2018
313385D29	53804	Federal Home Loan Discount		06/27/2018	3,000,000.00	2,991,519.00	2,990,840.83	1.895	AA	1.901	54	08/24/2018
313385N36	53805	Federal Home Loan Discount		06/27/2018	2,000,000.00	1,985,790.00	1,985,808.33	1.950	AA	1.964	127	11/05/2018
313385R73	53807	Federal Home Loan Discount		06/28/2018	2,000,000.00	1,982,290.00	1,982,444.44	2.000	AA	2.018	155	12/03/2018
313385H58	53810	Federal Home Loan Discount		06/29/2018	5,000,000.00	4,976,290.00	4,975,821.81	1.913	AA	1.922	89	09/28/2018
Subtotal and Average			438,554,599.70		432,927,000.00	430,993,899.22	429,217,577.40			1.901	81	

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
June 30, 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
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,955,212.00	1,998,365.37	2.650	A	2.647	925	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	1,994,350.00	1,999,705.21	2.200	A	2.193	246	03/04/2019
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,973,123.00	2,999,611.32	1.750	AA	1.740	327	05/24/2019
Subtotal and Average			6,997,620.81		7,000,000.00	6,922,685.00	6,997,681.90			2.128	475	
Money Market												
SYS52411	52411	Fidelity Inst Government			62,000,000.00	62,000,000.00	62,000,000.00	1.810	AAA	1.785	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			30,000,000.00	30,000,000.00	30,000,000.00	1.810	AAA	1.785	1	
Subtotal and Average			81,633,333.33		92,000,000.00	92,000,000.00	92,000,000.00			1.785	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,878,246.49	65,000,000.00	1.854		1.829	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,878,246.49	65,000,000.00			1.829	1	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,044,940.00	3,046,982.78	5.000	AA	1.115	153	12/01/2018
Subtotal and Average			3,051,524.45		3,000,000.00	3,044,940.00	3,046,982.78			1.115	153	
Total and Average			1,049,186,361.03		1,052,927,000.00	1,046,618,216.71	1,048,612,266.36			1.881	285	

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Cash
June 30, 2018**

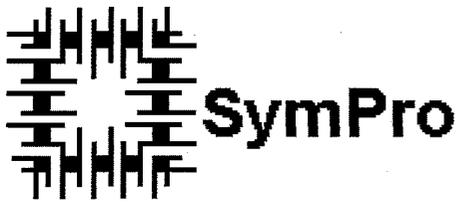
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		69,033.34	69,033.34				0
				Subtotal		69,033.34	69,033.34				
		Total Cash and Investments	1,049,186,361.03		1,052,927,000.00	1,046,687,250.05	1,048,681,299.70			1.881	285



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(07/01/2018 - 07/01/2018)	5 Maturities	0 Payments	157,000,000.00	14.91%	157,000,000.00	156,878,246.49
Aging Interval:	1 - 30 days	(07/02/2018 - 07/31/2018)	40 Maturities	0 Payments	121,000,000.00	11.49%	120,347,219.71	120,932,326.00
Aging Interval:	31 - 90 days	(08/01/2018 - 09/29/2018)	51 Maturities	0 Payments	167,927,000.00	15.95%	166,847,970.31	167,365,727.22
Aging Interval:	91 - 180 days	(09/30/2018 - 12/28/2018)	61 Maturities	0 Payments	202,000,000.00	19.18%	200,777,478.23	200,839,525.00
Aging Interval:	181 - 360 days	(12/29/2018 - 06/26/2019)	28 Maturities	0 Payments	83,000,000.00	7.88%	82,559,046.25	82,364,887.00
Aging Interval:	361 - 1080 days	(06/27/2019 - 06/15/2021)	93 Maturities	0 Payments	280,000,000.00	26.59%	279,336,159.50	276,689,200.00
Aging Interval:	1081 days and after	(06/16/2021 -)	14 Maturities	0 Payments	42,000,000.00	3.99%	41,955,210.00	41,548,305.00
Total for			292 Investments	0 Payments		100.00	1,048,823,084.00	1,046,618,216.71



**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Summary
May 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	453,000,000.00	449,155,704.00	452,353,121.81	43.23	863	586	1.859	1.885
Federal Agency Issues - Discount	455,927,000.00	453,644,216.62	451,977,587.97	43.19	174	90	1.818	1.843
Medium Term Notes	7,000,000.00	6,930,324.00	6,997,555.51	0.67	1,308	505	2.128	2.158
Money Market	67,000,000.00	67,000,000.00	67,000,000.00	6.40	1	1	1.651	1.673
Local Agency Investment Funds	65,000,000.00	64,839,970.07	65,000,000.00	6.21	1	1	1.731	1.755
California State-GOB	3,000,000.00	3,052,590.00	3,056,379.33	0.29	1,710	183	1.115	1.131
Investments	1,050,927,000.00	1,044,622,804.69	1,046,384,644.62	100.00%	462	296	1.819	1.845
Cash and Accrued Interest								
Accrued Interest at Purchase		65,866.67	65,866.67					
Subtotal		65,866.67	65,866.67					
Total Cash and Investments	1,050,927,000.00	1,044,688,671.36	1,046,450,511.29		462	296	1.819	1.845

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	1,590,164.32	11,059,718.97
Average Daily Balance	1,045,340,553.79	874,354,485.60
Effective Rate of Return	1.79%	1.38%

Katano Kasaine, Director of Finance/Treasurer

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 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	2,977,911.00	3,000,000.00	1.000	AA	0.986	220	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,977,911.00	2,999,927.60	1.000	AA	0.990	220	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,996,061.00	3,000,000.00	0.880	AA	0.868	47	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,953,827.00	3,000,000.00	1.200	AA	1.184	468	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,989,158.00	3,000,000.00	1.000	AA	0.986	133	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,965,431.00	3,000,000.00	1.120	AA	1.105	336	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,959,692.00	3,000,000.00	1.480	AA	1.460	462	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,959,692.00	3,000,000.00	1.480	AA	1.460	462	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,983,386.00	3,000,000.00	1.300	AA	1.282	245	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,983,386.00	3,000,000.00	1.300	AA	1.282	245	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,980,404.00	3,000,000.00	1.330	AA	1.751	245	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,983,386.00	3,000,000.00	1.300	AA	1.282	245	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,956,149.00	3,000,000.00	1.710	AA	1.687	636	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,980,227.00	2,999,491.08	1.400	AA	1.402	299	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,980,227.00	2,999,445.00	1.400	AA	1.403	299	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,959,548.00	2,999,490.71	1.550	AA	1.541	532	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,948,826.00	2,984,037.13	1.180	AA	1.553	504	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,936,127.00	2,998,264.08	1.740	AA	1.740	908	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,925,090.00	2,996,006.82	1.800	AA	1.818	1,015	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,936,127.00	2,996,742.51	1.740	AA	1.761	908	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,948,742.00	2,999,153.73	1.500	AA	1.496	643	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,965,101.00	3,000,000.00	1.430	AA	1.410	467	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,965,101.00	3,000,000.00	1.430	AA	1.410	467	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,921,715.00	3,000,000.00	2.000	AA	1.973	1,564	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,932,773.00	3,000,000.00	1.590	AA	1.568	836	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,911,905.00	2,990,676.88	1.950	AA	2.008	1,382	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,954,133.00	3,000,000.00	1.830	AA	1.794	731	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,975,526.00	3,000,000.00	1.600	AA	1.578	370	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,950,491.00	2,982,808.99	1.180	AA	1.657	426	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,992,677.00	3,000,000.00	1.700	AA	1.671	220	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,956,296.00	2,973,691.01	1.020	AA	1.797	406	07/12/2019
3133EGBG9	53517	FEDERAL FARM CREDIT BANK		12/19/2017	3,000,000.00	2,993,220.00	2,995,967.21	1.000	AA	1.573	83	08/23/2018
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,960,805.00	2,997,441.67	2.100	AA	2.105	935	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,951,268.00	3,000,000.00	2.120	AA	2.082	850	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,951,268.00	3,000,000.00	2.120	AA	2.082	850	09/28/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,927,241.00	2,958,562.50	1.300	AA	2.024	690	04/21/2020

Portfolio CP18
AP
PM (PRF_PM2) 7.3.0

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 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	2,966,670.00	2,975,688.51	1.170	AA	2.003	349	05/16/2019
3133EJCK3	53584	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,980,998.00	3,000,000.00	2.470	AA	2.436	987	02/12/2021
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,987,328.00	3,000,000.00	2.210	AA	2.180	621	02/12/2020
3133EJET2	53647	FEDERAL FARM CREDIT BANK		03/16/2018	3,000,000.00	2,991,912.00	2,992,842.99	2.940	AA	2.953	1,739	03/06/2023
3133EJGS2	53659	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	3,000,018.00	3,000,000.00	2.840	AA	2.801	1,207	09/20/2021
3133EJGS2	53660	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	3,000,018.00	3,000,000.00	2.840	AA	2.801	1,207	09/20/2021
3133ECNS9	53663	FEDERAL FARM CREDIT BANK		03/21/2018	3,000,000.00	2,987,679.00	2,987,378.87	1.100	AA	2.059	158	11/06/2018
3133EJHG7	53668	FEDERAL FARM CREDIT BANK		03/22/2018	3,000,000.00	2,998,203.00	2,999,636.25	2.130	AAA	2.116	294	03/22/2019
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	2,994,087.00	2,995,626.67	2.375	AA	2.424	665	03/27/2020
3133EJJA8	53692	FEDERAL FARM CREDIT BANK		03/29/2018	3,000,000.00	3,000,216.00	3,000,000.00	3.000	AA	2.940	1,489	06/29/2022
3133EJJT7	53693	FEDERAL FARM CREDIT BANK		04/03/2018	3,000,000.00	2,993,520.00	3,000,000.00	2.430	AA	2.397	672	04/03/2020
3133EJKZ1	53708	FEDERAL FARM CREDIT BANK		04/12/2018	3,000,000.00	2,990,379.00	3,000,000.00	3.000	AA	2.959	1,594	10/12/2022
3133EJKW8	53715	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,994,273.00	3,000,000.00	2.420	AA	2.387	685	04/16/2020
3133EJKW8	53716	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,994,273.00	3,000,000.00	2.420	AA	2.387	685	04/16/2020
3133EJMR7	53747	FEDERAL FARM CREDIT BANK		05/01/2018	3,000,000.00	3,000,489.00	3,000,000.00	2.740	AA	2.688	976	02/01/2021
3133EJMX4	53751	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	3,000,450.00	3,000,000.00	2.680	AA	2.643	885	11/02/2020
3133EJMV8	53752	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,988,777.00	3,000,000.00	2.960	AA	2.919	1,431	05/02/2022
3133EJMW6	53753	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	3,000,462.00	3,000,000.00	3.000	AA	2.960	1,431	05/02/2022
3133EJMS5	53754	FEDERAL FARM CREDIT BANK		05/03/2018	3,000,000.00	3,000,327.00	3,000,000.00	2.625	AAA	2.590	794	08/03/2020
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,990,079.00	3,000,000.00	1.050	AA	1.036	119	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,992,551.00	2,999,450.15	0.625	AA	0.716	67	08/07/2018
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,925,120.00	3,000,000.00	1.875	AA	1.849	1,123	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,950,485.00	2,998,624.17	1.750	AA	1.748	773	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,950,485.00	2,998,095.00	1.750	AA	1.757	773	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,940,693.00	2,993,095.55	1.600	AA	1.680	840	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,974,968.00	3,000,000.00	1.500	AA	1.476	392	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,965,167.00	2,996,353.02	1.500	AA	2.078	507	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,952,756.00	3,000,000.00	1.700	AA	1.962	714	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,959,698.00	2,997,703.33	1.750	AA	1.767	699	04/30/2020
3130ACWG5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,992,638.00	3,000,000.00	1.625	AA	1.603	179	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,993,187.00	3,000,000.00	1.750	AA	1.726	203	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,968,509.00	3,000,000.00	2.000	AA	1.966	665	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,968,509.00	3,000,000.00	2.000	AA	1.966	665	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,966,841.00	3,000,000.00	2.200	AA	2.170	973	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,966,841.00	3,000,000.00	2.200	AA	2.170	973	01/29/2021
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,995,680.00	3,000,000.00	1.650	AA	1.725	243	01/30/2019

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 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												
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,999,169.00	3,000,000.00	1.750	AA	1.512	608	01/30/2020
3130ADNE8	53583	FEDERAL HOME LOAN BANK		02/12/2018	3,000,000.00	2,992,860.00	2,998,096.58	1.875	AA	1.940	256	02/12/2019
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,965,167.00	2,970,950.34	1.500	AA	3.152	507	10/21/2019
3130ADPX4	53623	FEDERAL HOME LOAN BANK		03/08/2018	3,000,000.00	2,992,671.00	2,997,665.61	2.000	AA	2.206	643	03/05/2020
3130ADFU1	53628	FEDERAL HOME LOAN BANK		03/13/2018	3,000,000.00	2,999,706.00	2,998,091.16	2.000	AA	2.004	608	01/30/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,997,195.00	2,999,515.18	2.375	AA	3.105	668	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,997,195.00	2,999,515.18	2.375	AA	3.105	668	03/30/2020
3130ADR53	53661	FEDERAL HOME LOAN BANK		03/20/2018	3,000,000.00	2,990,943.00	3,000,000.00	2.350	AA	2.318	658	03/20/2020
3130ADSV5	53678	FEDERAL HOME LOAN BANK		03/27/2018	3,000,000.00	2,997,987.00	3,000,000.00	2.300	AA	2.260	574	12/27/2019
3130ADSF0	53691	FEDERAL HOME LOAN BANK		03/29/2018	3,000,000.00	2,991,822.00	3,000,000.00	2.500	AA	2.466	851	09/29/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	2,994,258.00	2,998,530.23	2.320	AA	2.311	587	01/09/2020
3130ADG48	53710	FEDERAL HOME LOAN BANK		04/12/2018	3,000,000.00	2,971,494.00	2,976,939.50	2.250	AA	2.516	973	01/29/2021
3130A6UJ4	53724	FEDERAL HOME LOAN BANK		04/18/2018	3,000,000.00	2,987,019.00	2,988,026.35	1.250	AA	2.033	182	11/30/2018
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,008,133.00	2,998,934.86	2.625	AA	3.452	727	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,008,133.00	2,998,934.86	2.625	AA	3.452	727	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,008,133.00	2,998,934.86	2.625	AA	3.452	727	05/28/2020
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,998,800.00	3,000,000.00	1.150	AA	1.134	21	06/22/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,987,337.00	3,000,000.00	1.150	AA	1.132	178	11/26/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,980,410.00	3,000,000.00	1.050	AA	1.036	210	12/28/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,992,917.00	3,000,000.00	1.000	AA	0.986	88	08/28/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,991,927.00	3,000,000.00	1.100	AA	1.085	104	09/13/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,986,929.00	3,000,000.00	1.050	AA	1.036	147	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,986,929.00	3,000,000.00	1.050	AA	1.036	147	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,997,030.00	3,000,000.00	1.500	AA	1.049	147	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,986,050.00	3,000,000.00	1.125	AA	1.110	180	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,986,050.00	3,000,000.00	1.125	AA	1.110	180	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,982,420.00	2,999,853.55	1.350	AA	1.339	238	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,981,235.00	3,000,000.00	1.375	AA	1.356	272	02/28/2019
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,941,839.00	2,993,549.50	1.375	AA	1.472	689	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,971,476.00	2,000,000.00	1.500	AA	1.479	511	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,957,214.00	3,000,000.00	1.500	AA	1.479	511	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,957,214.00	3,000,000.00	1.500	AA	1.479	511	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,957,214.00	3,000,000.00	1.500	AA	1.479	511	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,946,594.00	3,000,000.00	1.700	AA	1.677	787	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,946,594.00	3,000,000.00	1.700	AA	1.677	787	07/27/2020
3134G9VF1	53275	FEDERAL HOME LOAN MTG CORP		05/26/2017	3,000,000.00	2,998,521.00	2,999,608.29	1.060	AA	1.268	21	06/22/2018

Portfolio CP18
AP

PM (PRF_PM2) 7.3.0

City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 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												
3134GBR80	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,976,084.00	3,000,000.00	1.500	AA	1.416	735	06/05/2020
3134GBR80	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,976,084.00	3,000,000.00	1.500	AA	1.878	735	06/05/2020
3134GBR80	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,976,084.00	3,000,000.00	1.500	AA	1.878	735	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,972,304.00	3,000,000.00	1.500	AA	1.479	727	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,981,536.00	2,000,000.00	1.500	AA	1.843	727	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,964,660.00	3,000,000.00	1.500	AA	1.480	455	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,961,561.00	3,000,000.00	1.550	AA	1.529	574	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,961,033.00	3,000,000.00	1.500	AA	1.463	483	09/27/2019
3134GBV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,930,262.00	3,000,000.00	2.000	AA	1.964	1,307	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,957,592.00	3,000,000.00	1.375	AA	1.721	850	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,940,756.00	3,000,000.00	1.700	AA	1.677	851	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,959,356.00	2,000,000.00	1.700	AA	1.677	851	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,939,034.00	3,000,000.00	1.700	AA	1.677	851	09/29/2020
3137EAJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,942,229.00	2,995,786.72	1.625	AA	1.664	851	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,944,245.00	4,995,685.76	1.585	AA	1.626	504	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,970,585.00	2,999,257.71	1.625	AA	1.620	516	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,981,979.00	2,998,019.08	1.500	AA	1.490	742	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,960,319.00	2,983,684.80	1.250	AA	1.707	420	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,988,741.00	3,000,000.00	1.750	AA	1.685	900	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,970,585.00	2,988,524.78	1.625	AA	1.875	516	10/30/2019
3134G92H9	53531	FEDERAL HOME LOAN MTG CORP		12/20/2017	3,000,000.00	2,995,020.00	2,996,740.65	0.850	AA	1.533	56	07/27/2018
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,966,481.00	2,987,032.26	1.750	AA	2.019	544	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,944,135.00	4,978,897.95	1.750	AA	2.012	544	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,980,383.00	2,986,222.13	2.500	AA	2.569	1,720	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,980,383.00	2,989,045.47	2.500	AA	2.736	1,720	02/15/2023
3134GBWW8	53626	FEDERAL HOME LOAN MTG CORP		03/08/2018	3,000,000.00	2,977,041.00	2,976,768.87	1.500	AA	2.191	399	07/05/2019
3137EAEB1	53703	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,952,519.00	2,954,834.93	0.875	AA	2.199	413	07/19/2019
3134G92D8	53704	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,960,817.00	2,962,783.87	1.150	AA	2.216	420	07/26/2019
3137EAEM7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	5,002,365.00	4,998,963.81	2.500	AA	3.284	692	04/23/2020
3134G9Q75	53760	FEDERAL HOME LOAN MTG CORP		05/07/2018	3,000,000.00	2,960,319.00	2,961,146.92	1.250	AA	2.363	420	07/26/2019
3134G3JM3	53769	FEDERAL HOME LOAN MTG CORP		05/16/2018	3,000,000.00	2,989,611.00	2,985,431.54	2.000	AA	2.391	424	07/30/2019
3134GAJS4	53801	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,998,887.00	3,000,000.00	1.500	AA	1.230	119	09/28/2018
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,992,953.00	2,997,968.04	1.875	AA	1.948	263	02/19/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,996,616.00	2,999,912.50	0.900	AA	0.913	42	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,996,616.00	2,999,912.50	0.900	AA	0.913	42	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,972,718.00	2,995,170.68	1.250	AA	1.412	329	04/26/2019

Portfolio CP18

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**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 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	3,992,852.00	3,994,841.83	0.750	AA	1.564	56	07/27/2018
3135G0L68	53525	FEDERAL NATIONAL MORTGAGE		12/20/2017	3,000,000.00	2,994,639.00	2,996,235.87	0.750	AA	1.542	56	07/27/2018
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,948,253.00	2,952,763.22	1.200	AA	2.320	511	10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,965,502.00	1,968,491.19	1.200	AA	2.321	511	10/25/2019
3135G0E58	53689	FEDERAL NATIONAL MORTGAGE		03/28/2018	3,000,000.00	2,989,479.00	2,989,922.58	1.125	AA	1.983	140	10/19/2018
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	2,991,387.00	2,995,728.67	2.500	AA	2.517	1,047	04/13/2021
Subtotal and Average			444,024,279.31		453,000,000.00	449,155,704.00	452,353,121.81			1.859	586	
Federal Agency Issues - Discount												
313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,979,603.00	2,958,916.67	1.450	AA	1.485	123	10/02/2018
313313ZC5	53436	Federal Farm Credit Discount		10/31/2017	3,000,000.00	2,994,078.00	2,971,553.33	1.360	AA	1.385	38	07/09/2018
313313A24	53450	Federal Farm Credit Discount		11/09/2017	3,000,000.00	2,990,649.00	2,968,540.00	1.430	AA	1.458	60	07/31/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,955,015.00	4,923,641.67	1.540	AA	1.579	158	11/06/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,974,794.00	2,955,375.00	1.700	AA	1.743	152	10/31/2018
313313C63	53552	Federal Farm Credit Discount		01/09/2018	5,000,000.00	4,978,665.00	4,948,895.83	1.650	AA	1.680	80	08/20/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,974,794.00	2,957,660.00		AA	1.781	152	10/31/2018
313313YP7	53601	Federal Farm Credit Discount		02/16/2018	3,000,000.00	2,996,208.00	2,981,908.33	1.670	AA	1.680	25	06/26/2018
313313H43	53618	Federal Farm Credit Discount		03/07/2018	3,000,000.00	2,980,824.00	2,968,210.00	1.870	AA	1.928	118	09/27/2018
313313A99	53627	Federal Farm Credit Discount		03/09/2018	3,000,000.00	2,989,281.00	2,977,098.33	1.820	AA	1.834	67	08/07/2018
313313H35	53672	Federal Farm Credit Discount		03/23/2018	3,000,000.00	2,980,986.00	2,970,391.68	1.900	AA	1.961	117	09/26/2018
313313N61	53673	Federal Farm Credit Discount		03/23/2018	5,000,000.00	4,954,445.00	4,937,388.89	1.960	AA	2.020	160	11/08/2018
313313Q35	53697	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,970,447.00	2,962,462.50	1.950	AA	2.003	173	11/21/2018
313313Q35	53698	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,970,447.00	2,962,462.50	1.950	AA	2.003	173	11/21/2018
313313ZZ4	53717	Federal Farm Credit Discount		04/16/2018	3,000,000.00	2,990,805.00	2,984,775.00	1.740	AA	1.749	59	07/30/2018
313313K64	53720	Federal Farm Credit Discount		04/17/2018	3,000,000.00	2,977,446.00	2,971,040.00	1.920	AA	1.939	136	10/15/2018
313313K64	53721	Federal Farm Credit Discount		04/17/2018	2,000,000.00	1,984,964.00	1,980,693.33	1.920	AA	1.939	136	10/15/2018
313313D70	53722	Federal Farm Credit Discount		04/18/2018	3,000,000.00	2,985,759.00	2,979,717.50	1.830	AA	1.842	89	08/29/2018
313313P93	53746	Federal Farm Credit Discount		04/30/2018	3,000,000.00	2,970,786.00	2,965,320.83	2.050	AA	2.116	171	11/19/2018
313313Q92	53758	Federal Farm Credit Discount		05/09/2018	3,000,000.00	2,969,421.00	2,965,323.33	2.060	AA	2.126	179	11/27/2018
313313H35	53761	Federal Farm Credit Discount		05/11/2018	3,000,000.00	2,980,986.00	2,977,920.00	1.920	AA	1.934	117	09/26/2018
313313R83	53773	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,967,606.00	2,965,160.00	2.080	AA	2.147	186	12/04/2018
313313R83	53774	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,967,606.00	2,965,160.00	2.080	AA	2.147	186	12/04/2018
313312AT7	53780	Federal Farm Credit Discount		05/31/2018	3,000,000.00	2,959,191.00	2,959,400.00	2.100	AA	2.159	231	01/18/2019
313385XN1	53302	Federal Home Loan Discount		06/19/2017	5,000,000.00	5,000,000.00	4,940,238.89	1.240	AA	1.269	0	06/01/2018
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,960,475.00	4,929,611.11	1.400	AA	1.435	143	10/22/2018
313385YA8	53492	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,996,965.00	4,962,841.67	1.470	AA	1.481	12	06/13/2018

City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 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												
313385YA8	53493	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,996,965.00	4,962,841.67	1.470	AA	1.481	12	06/13/2018
313385YC4	53499	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,996,460.00	4,962,715.28	1.475	AA	1.486	14	06/15/2018
313385YH3	53527	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,995,195.00	4,962,336.11	1.490	AA	1.501	19	06/20/2018
313385YH3	53528	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,995,195.00	4,962,336.11	1.490	AA	1.501	19	06/20/2018
313385YH3	53529	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,995,195.00	4,962,336.11	1.490	AA	1.501	19	06/20/2018
313385B70	53533	Federal Home Loan Discount		12/20/2017	3,000,000.00	2,988,321.00	2,968,533.33	1.600	AA	1.635	73	08/13/2018
313385YQ3	53536	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,993,430.00	4,961,072.22	1.540	AA	1.552	26	06/27/2018
313385YQ3	53537	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,993,430.00	4,961,072.22	1.540	AA	1.552	26	06/27/2018
313385YH3	53545	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,995,195.00	4,962,336.11	1.490	AA	1.501	19	06/20/2018
313385YB6	53575	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,998,029.00	2,983,250.00	1.500	AA	1.508	13	06/14/2018
313385YB6	53576	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,998,029.00	2,983,250.00	1.500	AA	1.508	13	06/14/2018
313385YB6	53577	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,998,029.00	2,983,250.00	1.500	AA	1.508	13	06/14/2018
313385YG5	53579	Federal Home Loan Discount		02/02/2018	3,000,000.00	2,997,270.00	2,982,760.83	1.510	AA	1.519	18	06/19/2018
313385YA8	53581	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,998,179.00	2,983,983.33	1.550	AA	1.558	12	06/13/2018
313385YA8	53582	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,998,179.00	2,983,983.33	1.550	AA	1.558	12	06/13/2018
313385YV2	53586	Federal Home Loan Discount		02/12/2018	3,000,000.00	2,995,170.00	2,980,575.00	1.665	AA	1.676	31	07/02/2018
313385K62	53590	Federal Home Loan Discount		02/14/2018	3,000,000.00	2,977,446.00	2,962,537.50	1.850	AA	1.889	136	10/15/2018
313385YV2	53597	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,995,170.00	2,980,762.92	1.685	AA	1.696	31	07/02/2018
313385YV2	53598	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,995,170.00	2,980,762.92	1.685	AA	1.696	31	07/02/2018
313385YV2	53599	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,995,170.00	2,980,762.92	1.685	AA	1.696	31	07/02/2018
313385YV2	53600	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,995,170.00	2,980,762.92	1.685	AA	1.696	31	07/02/2018
313385C38	53602	Federal Home Loan Discount		02/16/2018	3,000,000.00	2,987,679.00	2,972,548.33	1.810	AA	1.827	77	08/17/2018
313385YR1	53608	Federal Home Loan Discount		02/26/2018	3,000,000.00	2,995,905.00	2,982,869.17	1.685	AA	1.695	27	06/28/2018
313385YV2	53609	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,995,170.00	2,982,187.50	1.710	AA	1.720	31	07/02/2018
313385YB6	53610	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,998,029.00	2,985,109.17	1.670	AA	1.678	13	06/14/2018
313385ZD1	53611	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,993,922.00	2,980,770.42	1.735	AA	1.746	39	07/10/2018
313385ZD1	53612	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,993,922.00	2,980,770.42	1.735	AA	1.746	39	07/10/2018
313385YB6	53613	Federal Home Loan Discount		02/28/2018	3,000,000.00	2,998,029.00	2,985,248.33	1.670	AA	1.678	13	06/14/2018
313385P34	53615	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,971,812.00	2,958,237.50	1.950	AA	2.008	165	11/13/2018
313385XT8	53619	Federal Home Loan Discount		03/07/2018	5,000,000.00	4,998,735.00	4,978,905.69	1.669	AA	1.676	5	06/06/2018
313385ZC3	53621	Federal Home Loan Discount		03/08/2018	3,000,000.00	2,994,078.00	2,982,472.50	1.710	AA	1.720	38	07/09/2018
313385ZE9	53629	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,993,766.00	2,982,253.33	1.760	AA	1.770	40	07/11/2018
313385YV2	53630	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,995,170.00	2,983,806.67	1.735	AA	1.744	31	07/02/2018
313385ZE9	53631	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,993,766.00	2,982,253.33	1.760	AA	1.770	40	07/11/2018
313385ZE9	53632	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,993,766.00	2,982,253.20	1.760	AA	1.770	40	07/11/2018
313385YV2	53633	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,995,170.00	2,983,806.67	1.735	AA	1.744	31	07/02/2018

City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 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												
313385YC4	53634	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,997,876.00	2,986,515.00	1.740	AA	1.748	14	06/15/2018
313385YY6	53635	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,994,702.00	2,983,332.50	1.770	AA	1.780	34	07/05/2018
313385YC4	53636	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,997,876.00	2,986,515.00	1.740	AA	1.748	14	06/15/2018
313385YY6	53637	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,994,702.00	2,983,332.50	1.770	AA	1.780	34	07/05/2018
313385YY6	53638	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,994,702.00	2,983,332.50	1.770	AA	1.780	34	07/05/2018
313385YA8	53639	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,998,179.00	2,987,070.42	1.705	AA	1.712	12	06/13/2018
313385YA8	53640	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,998,179.00	2,986,875.00	1.750	AA	1.758	12	06/13/2018
313385YZ3	53641	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,994,546.00	2,983,332.50	1.770	AA	1.780	35	07/06/2018
313385YZ3	53642	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,994,546.00	2,983,332.50	1.770	AA	1.780	35	07/06/2018
313385ZK5	53643	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,992,986.00	2,981,447.50	1.810	AA	1.821	45	07/16/2018
313385ZK5	53644	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,992,986.00	2,981,447.50	1.810	AA	1.821	45	07/16/2018
313385ZK5	53645	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,992,986.00	2,981,447.50	1.810	AA	1.821	45	07/16/2018
313385ZS8	53652	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,991,897.00	2,980,327.50	1.830	AA	1.842	52	07/23/2018
313385ZS8	53653	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,991,897.00	2,980,327.50	1.830	AA	1.842	52	07/23/2018
313385ZN9	53655	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,992,521.00	2,980,785.00	1.890	AA	1.902	48	07/19/2018
313385ZN9	53656	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,992,521.00	2,980,785.00	1.890	AA	1.902	48	07/19/2018
313385ZN9	53657	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,992,521.00	2,980,785.00	1.890	AA	1.902	48	07/19/2018
313384DB2	53658	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,947,623.00	2,936,825.00	2.100	AA	2.164	287	03/15/2019
313384DH9	53664	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,946,528.00	2,935,086.67	2.140	AA	2.206	293	03/21/2019
313384DH9	53665	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,946,528.00	2,935,086.67	2.140	AA	2.206	293	03/21/2019
313385H41	53669	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,980,824.00	2,969,445.00	1.940	AA	2.002	118	09/27/2018
313385R73	53674	Federal Home Loan Discount		03/26/2018	5,000,000.00	4,946,300.00	4,930,350.00	1.990	AA	2.050	185	12/03/2018
313385C79	53681	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,987,040.00	2,976,970.00	1.880	AA	1.895	81	08/21/2018
313385C61	53682	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,987,199.00	2,977,126.67	1.880	AA	1.894	80	08/20/2018
313385C61	53683	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,987,199.00	2,977,126.67	1.880	AA	1.894	80	08/20/2018
313384CH0	53684	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,951,580.00	2,941,095.83	2.110	AA	2.174	269	02/25/2019
313385H33	53685	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,968,310.00	4,951,770.00	1.908	AA	1.927	117	09/26/2018
313385H33	53686	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,968,310.00	4,951,770.00	1.908	AA	1.927	117	09/26/2018
313385ZV1	53687	Federal Home Loan Discount		03/28/2018	3,000,000.00	2,991,429.00	2,982,100.00	1.790	AA	1.801	55	07/26/2018
313384BG3	53694	Federal Home Loan Discount		04/03/2018	3,000,000.00	2,956,893.00	2,948,490.00	2.040	AA	2.098	244	01/31/2019
313385J23	53695	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,965,730.00	4,951,921.67	1.902	AA	1.920	124	10/03/2018
313385J23	53696	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,965,730.00	4,951,921.67	1.902	AA	1.920	124	10/03/2018
313385K39	53705	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,963,240.00	4,951,871.11	1.904	AA	1.923	133	10/12/2018
313385K39	53706	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,963,240.00	4,951,871.11	1.904	AA	1.923	133	10/12/2018
313385B96	53711	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,988,000.00	2,981,850.00	1.800	AA	1.811	75	08/15/2018
313385H41	53712	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,980,824.00	2,974,033.33	1.900	AA	1.917	118	09/27/2018

Portfolio CP18

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City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 31, 2018

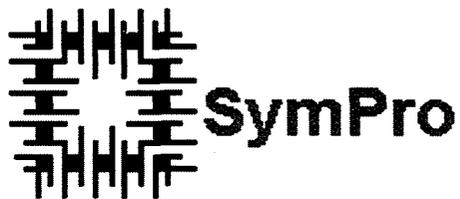
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385H41	53713	Federal Home Loan Discount		04/16/2018	3,927,000.00	3,901,898.62	3,893,009.63	1.900	AA	1.917	118	09/27/2018
313385H41	53714	Federal Home Loan Discount		04/16/2018	5,000,000.00	4,968,040.00	4,956,722.22	1.900	AA	1.917	118	09/27/2018
313385K39	53718	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,977,944.00	2,971,816.67	1.900	AA	1.918	133	10/12/2018
313385B96	53719	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,988,000.00	2,982,000.00	1.800	AA	1.811	75	08/15/2018
313385K88	53725	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,977,116.00	2,970,135.00	1.980	AA	2.000	138	10/17/2018
313385H41	53728	Federal Home Loan Discount		04/19/2018	5,000,000.00	4,968,040.00	4,957,513.89	1.900	AA	1.916	118	09/27/2018
313385N69	53729	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,972,667.00	2,967,858.33	1.900	AA	1.950	160	11/08/2018
313385N69	53730	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,972,667.00	2,967,858.33	1.900	AA	1.950	160	11/08/2018
313385L20	53731	Federal Home Loan Discount		04/20/2018	5,000,000.00	4,961,305.00	4,949,950.00	1.980	AA	2.000	140	10/19/2018
313385L20	53732	Federal Home Loan Discount		04/20/2018	3,000,000.00	2,976,783.00	2,969,970.00	1.980	AA	2.000	140	10/19/2018
313385C61	53733	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,987,199.00	2,981,654.17	1.850	AA	1.861	80	08/20/2018
313385G91	53734	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,981,313.00	2,976,130.00	1.860	AA	1.875	115	09/24/2018
313385L53	53735	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,976,285.00	2,969,833.33	2.000	AA	2.020	143	10/22/2018
313385M86	53736	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,973,693.00	2,968,000.00	2.000	AA	2.054	154	11/02/2018
313385P34	53737	Federal Home Loan Discount		04/24/2018	5,000,000.00	4,953,020.00	4,942,624.31	2.035	AA	2.091	165	11/13/2018
313385G26	53739	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,982,450.00	2,976,437.50	1.950	AA	1.965	108	09/17/2018
313385G26	53740	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,982,450.00	2,976,437.50	1.950	AA	1.965	108	09/17/2018
313385H41	53741	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,980,824.00	2,974,618.74	1.965	AA	1.982	118	09/27/2018
313385M86	53742	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,973,693.00	2,968,166.67	2.000	AA	2.054	154	11/02/2018
313385D52	53743	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,986,080.00	2,981,555.00	1.860	AA	1.872	87	08/27/2018
313385D52	53744	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,986,080.00	2,981,555.00	1.860	AA	1.872	87	08/27/2018
313385M52	53745	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,974,959.00	2,969,576.25	1.995	AA	2.060	151	10/30/2018
313385D60	53748	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,985,921.00	2,981,257.50	1.890	AA	1.902	88	08/28/2018
313385D60	53749	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,985,921.00	2,981,257.50	1.890	AA	1.902	88	08/28/2018
313385D60	53750	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,985,921.00	2,981,257.50	1.890	AA	1.902	88	08/28/2018
313385B88	53756	Federal Home Loan Discount		05/04/2018	3,000,000.00	2,988,159.00	2,984,190.00	1.860	AA	1.870	74	08/14/2018
313385C38	53759	Federal Home Loan Discount		05/10/2018	3,000,000.00	2,987,679.00	2,984,490.00	1.880	AA	1.890	77	08/17/2018
313385E51	53763	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,984,562.00	2,981,920.00	1.920	AA	1.932	95	09/04/2018
313385H58	53764	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,980,662.00	2,977,965.83	1.930	AA	1.944	119	09/28/2018
313385H58	53765	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,980,662.00	2,977,965.83	1.930	AA	1.944	119	09/28/2018
313385J80	53766	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,978,442.00	2,975,703.33	1.970	AA	1.986	130	10/09/2018
313385C38	53768	Federal Home Loan Discount		05/16/2018	3,000,000.00	2,987,679.00	2,985,275.00	1.900	AA	1.909	77	08/17/2018
313385J49	53771	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,979,105.00	2,976,735.00	1.980	AA	1.995	126	10/05/2018
313385J49	53772	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,979,105.00	2,976,735.00	1.980	AA	1.995	126	10/05/2018
313385R40	53779	Federal Home Loan Discount		05/23/2018	5,000,000.00	4,948,180.00	4,944,291.67	2.100	AA	2.169	182	11/30/2018
Subtotal and Average			455,741,874.55		455,927,000.00	453,644,216.62	451,977,587.97			1.818	90	

**City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Investments
May 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
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,961,608.00	1,998,311.48	2.650	A	2.647	955	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	1,996,202.00	1,999,668.82	2.200	A	2.193	276	03/04/2019
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,972,514.00	2,999,575.21	1.750	AA	1.740	357	05/24/2019
Subtotal and Average			6,997,496.40		7,000,000.00	6,930,324.00	6,997,555.51			2.128	505	
Money Market												
SYS52411	52411	Fidelity Inst Government			45,000,000.00	45,000,000.00	45,000,000.00	1.680	AAA	1.657	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			22,000,000.00	22,000,000.00	22,000,000.00	1.660	AAA	1.637	1	
Subtotal and Average			70,516,129.03		67,000,000.00	67,000,000.00	67,000,000.00			1.651	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,839,970.07	65,000,000.00	1.755		1.731	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,839,970.07	65,000,000.00			1.731	1	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,052,590.00	3,056,379.33	5.000	AA	1.115	183	12/01/2018
Subtotal and Average			3,060,774.50		3,000,000.00	3,052,590.00	3,056,379.33			1.115	183	
Total and Average			1,045,340,553.79		1,050,927,000.00	1,044,622,804.69	1,046,384,644.62			1.819	296	

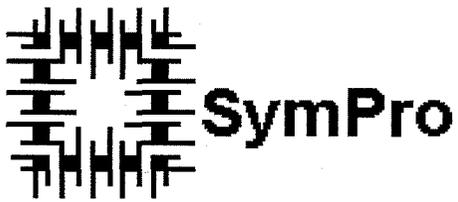
City Pool Portfolio FY17-18
Portfolio Management
Portfolio Details - Cash
May 31, 2018

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		65,866.67	65,866.67				0
				Subtotal		65,866.67	65,866.67				
		Total Cash and Investments	1,045,340,553.79		1,050,927,000.00	1,044,688,671.36	1,046,450,511.29			1.819	296



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

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(06/01/2018 - 06/01/2018)	6 Maturities	0 Payments	137,000,000.00	13.04%	136,940,238.89	136,839,970.07
Aging Interval:	1 - 30 days	(06/02/2018 - 07/01/2018)	26 Maturities	0 Payments	98,000,000.00	9.33%	97,414,181.10	97,922,082.00
Aging Interval:	31 - 90 days	(07/02/2018 - 08/30/2018)	59 Maturities	0 Payments	180,000,000.00	17.13%	178,931,006.38	179,503,328.00
Aging Interval:	91 - 180 days	(08/31/2018 - 11/28/2018)	62 Maturities	0 Payments	211,927,000.00	20.17%	210,122,480.78	210,498,756.62
Aging Interval:	181 - 360 days	(11/29/2018 - 05/27/2019)	34 Maturities	0 Payments	105,000,000.00	9.99%	104,904,847.92	104,207,642.00
Aging Interval:	361 - 1080 days	(05/28/2019 - 05/16/2021)	93 Maturities	0 Payments	280,000,000.00	26.64%	279,363,699.50	277,029,476.00
Aging Interval:	1081 days and after	(05/17/2021 -)	13 Maturities	0 Payments	39,000,000.00	3.71%	38,955,210.00	38,621,550.00
			Total for	293 Investments				
				0 Payments		100.00	1,046,631,664.57	1,044,622,804.69



**City of Oakland Operating Fund
Portfolio Management
Portfolio Summary
April 30, 2018**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	423,000,000.00	418,331,999.00	422,362,855.94	40.55	862	598	1.784	1.809
Federal Agency Issues - Discount	471,927,000.00	469,360,112.18	468,136,953.95	44.95	165	100	1.754	1.778
Medium Term Notes	7,000,000.00	6,933,262.00	6,997,429.13	0.67	1,308	536	2.128	2.158
Money Market	76,000,000.00	76,000,000.00	76,000,000.00	7.30	1	1	1.595	1.617
Local Agency Investment Funds	65,000,000.00	64,839,970.07	65,000,000.00	6.24	1	1	1.638	1.661
California State-GOB	3,000,000.00	3,058,830.00	3,065,775.89	0.29	1,710	214	1.115	1.131
Investments	1,045,927,000.00	1,038,524,173.25	1,041,563,014.91	100.00%	438	292	1.748	1.772
Cash and Accrued Interest								
Accrued Interest at Purchase		86,031.95	86,031.95					
Subtotal		86,031.95	86,031.95					
Total Cash and Investments	1,045,927,000.00	1,038,610,205.20	1,041,649,046.86		438	292	1.748	1.772

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	1,478,197.27	9,469,554.65
Average Daily Balance	1,040,466,062.14	
Effective Rate of Return	1.73%	

Katano Kasaine, Director of Finance/Treasurer

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 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	2,974,158.00	3,000,000.00	1.000	AA	0.986	251	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,974,158.00	2,999,917.54	1.000	AA	0.990	251	01/07/2019
3133EGMQ5	52818	FEDERAL FARM CREDIT BANK		07/18/2016	3,000,000.00	2,993,841.00	3,000,000.00	0.880	AA	0.868	78	07/18/2018
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,946,978.00	3,000,000.00	1.200	AA	1.184	499	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,986,617.00	3,000,000.00	1.000	AA	0.986	164	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,961,264.00	3,000,000.00	1.120	AA	1.105	367	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,953,224.00	3,000,000.00	1.480	AA	1.460	493	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,953,224.00	3,000,000.00	1.480	AA	1.460	493	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,976,582.00	3,000,000.00	1.300	AA	1.282	276	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,976,582.00	3,000,000.00	1.300	AA	1.282	276	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,977,164.00	3,000,000.00	1.330	AA	1.751	276	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,976,582.00	3,000,000.00	1.300	AA	1.282	276	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,948,853.00	3,000,000.00	1.710	AA	1.687	667	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,975,985.00	2,999,439.50	1.400	AA	1.402	330	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,975,985.00	2,999,388.75	1.400	AA	1.403	330	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,952,933.00	2,999,461.56	1.550	AA	1.541	563	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,941,797.00	2,983,073.58	1.180	AA	1.553	535	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,926,503.00	2,998,205.83	1.740	AA	1.740	939	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,914,593.00	2,995,887.14	1.800	AA	1.818	1,046	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,926,503.00	2,996,633.20	1.740	AA	1.761	939	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,941,188.00	2,999,113.68	1.500	AA	1.496	674	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,959,098.00	3,000,000.00	1.430	AA	1.410	498	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,959,098.00	3,000,000.00	1.430	AA	1.410	498	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,904,963.00	3,000,000.00	2.000	AA	1.973	1,595	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,923,647.00	3,000,000.00	1.590	AA	1.568	867	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,889,855.00	2,990,471.67	1.950	AA	2.008	1,413	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,946,255.00	3,000,000.00	1.830	AA	1.794	762	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,973,381.00	3,000,000.00	1.600	AA	1.578	401	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,943,468.00	2,981,581.06	1.180	AA	1.657	457	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,987,736.00	3,000,000.00	1.700	AA	1.671	251	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,949,801.00	2,971,722.75	1.020	AA	1.797	437	07/12/2019
3133EGBG9	53517	FEDERAL FARM CREDIT BANK		12/19/2017	3,000,000.00	2,991,498.00	2,994,491.80	1.000	AA	1.573	114	08/23/2018
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,951,757.00	2,997,358.33	2.100	AA	2.105	966	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,942,706.00	3,000,000.00	2.120	AA	2.082	881	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,942,706.00	3,000,000.00	2.120	AA	2.082	881	09/28/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,918,643.00	2,956,734.38	1.300	AA	2.024	721	04/21/2020

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**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 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	2,959,965.00	2,973,574.47	1.170	AA	2.003	380	05/16/2019
3133EJCK3	53584	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,972,220.00	3,000,000.00	2.470	AA	2.436	1,018	02/12/2021
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,981,703.00	3,000,000.00	2.210	AA	2.180	652	02/12/2020
3133EJET2	53647	FEDERAL FARM CREDIT BANK		03/16/2018	3,000,000.00	2,974,800.00	2,992,717.79	2.940	AA	2.953	1,770	03/06/2023
3133EJGS2	53659	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,978,790.00	3,000,000.00	2.840	AA	2.801	1,238	09/20/2021
3133EJGS2	53660	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,978,790.00	3,000,000.00	2.840	AA	2.801	1,238	09/20/2021
3133ECNS9	53663	FEDERAL FARM CREDIT BANK		03/21/2018	3,000,000.00	2,984,526.00	2,984,936.07	1.100	AA	2.059	189	11/06/2018
3133EJHG7	53668	FEDERAL FARM CREDIT BANK		03/22/2018	3,000,000.00	2,995,980.00	2,999,598.75	2.130	AAA	2.116	325	03/22/2019
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	2,990,043.00	2,995,426.67	2.375	AA	2.424	696	03/27/2020
3133EJJA8	53692	FEDERAL FARM CREDIT BANK		03/29/2018	3,000,000.00	2,995,860.00	3,000,000.00	3.000	AA	2.940	1,520	06/29/2022
3133EJTT7	53693	FEDERAL FARM CREDIT BANK		04/03/2018	3,000,000.00	2,987,610.00	3,000,000.00	2.430	AA	2.397	703	04/03/2020
3133EJKZ1	53708	FEDERAL FARM CREDIT BANK		04/12/2018	3,000,000.00	2,974,593.00	3,000,000.00	3.000	AA	2.959	1,625	10/12/2022
3133EJKW8	53715	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,988,297.00	3,000,000.00	2.420	AA	2.387	716	04/16/2020
3133EJKW8	53716	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,988,297.00	3,000,000.00	2.420	AA	2.387	716	04/16/2020
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,988,021.00	3,000,000.00	1.050	AA	1.036	150	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,989,377.00	2,999,200.21	0.625	AA	0.716	98	08/07/2018
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,913,987.00	3,000,000.00	1.875	AA	1.849	1,154	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,946,522.00	2,998,570.00	1.750	AA	1.748	804	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,946,522.00	2,998,020.00	1.750	AA	1.757	804	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,933,628.00	2,992,845.08	1.600	AA	1.680	871	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,971,197.00	3,000,000.00	1.500	AA	1.476	423	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,958,729.00	2,996,134.20	1.500	AA	2.078	538	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,950,464.00	3,000,000.00	1.700	AA	1.962	745	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,953,422.00	2,997,603.33	1.750	AA	1.767	730	04/30/2020
3130ACWG5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,991,852.00	3,000,000.00	1.625	AA	1.603	210	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,992,572.00	3,000,000.00	1.750	AA	1.726	234	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,961,597.00	3,000,000.00	2.000	AA	1.966	696	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,961,597.00	3,000,000.00	2.000	AA	1.966	696	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,953,437.00	3,000,000.00	2.200	AA	2.170	1,004	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,953,437.00	3,000,000.00	2.200	AA	2.170	1,004	01/29/2021
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,994,039.00	3,000,000.00	1.650	AA	1.725	274	01/30/2019
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,997,921.00	3,000,000.00	1.750	AA	1.512	639	01/30/2020
3130ADNE8	53583	FEDERAL HOME LOAN BANK		02/12/2018	3,000,000.00	2,992,239.00	2,997,869.08	1.875	AA	1.940	287	02/12/2019
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,958,729.00	2,969,207.36	1.500	AA	3.152	538	10/21/2019
3130ADPX4	53623	FEDERAL HOME LOAN BANK		03/08/2018	3,000,000.00	2,992,257.00	2,997,555.15	2.000	AA	2.206	674	03/05/2020
3130ADFU1	53628	FEDERAL HOME LOAN BANK		03/13/2018	3,000,000.00	2,998,872.00	2,997,993.84	2.000	AA	2.004	639	01/30/2020

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 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												
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,991,966.00	2,999,493.11	2.375	AA	3.105	699	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,991,966.00	2,999,493.11	2.375	AA	3.105	699	03/30/2020
3130ADR53	53661	FEDERAL HOME LOAN BANK		03/20/2018	3,000,000.00	2,985,015.00	3,000,000.00	2.350	AA	2.318	689	03/20/2020
3130ADSV5	53678	FEDERAL HOME LOAN BANK		03/27/2018	3,000,000.00	2,993,001.00	3,000,000.00	2.300	AA	2.260	605	12/27/2019
3130ADSF0	53691	FEDERAL HOME LOAN BANK		03/29/2018	3,000,000.00	2,984,526.00	3,000,000.00	2.500	AA	2.466	882	09/29/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	2,990,553.00	2,998,453.94	2.320	AA	2.311	618	01/09/2020
3130ADG48	53710	FEDERAL HOME LOAN BANK		04/12/2018	3,000,000.00	2,961,144.00	2,976,217.36	2.250	AA	2.516	1,004	01/29/2021
3130A6UJ4	53724	FEDERAL HOME LOAN BANK		04/18/2018	3,000,000.00	2,985,318.00	2,986,019.59	1.250	AA	2.033	213	11/30/2018
3130A8DW0	52787	Federal Home Loan Discount		06/22/2016	3,000,000.00	2,997,546.00	3,000,000.00	1.150	AA	1.134	52	06/22/2018
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,984,889.00	3,000,000.00	1.150	AA	1.132	209	11/26/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,977,164.00	3,000,000.00	1.050	AA	1.036	241	12/28/2018
3134GAEU5	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,991,159.00	3,000,000.00	1.000	AA	0.986	119	08/28/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,989,773.00	3,000,000.00	1.100	AA	1.085	135	09/13/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,984,073.00	3,000,000.00	1.050	AA	1.036	178	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,984,073.00	3,000,000.00	1.050	AA	1.036	178	10/26/2018
3134GAUY8	52932	FEDERAL HOME LOAN MTG CORP		10/31/2016	3,000,000.00	2,995,446.00	3,000,000.00	1.500	AA	1.049	178	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,982,072.00	3,000,000.00	1.125	AA	1.110	211	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,982,072.00	3,000,000.00	1.125	AA	1.110	211	11/28/2018
3134GAK78	53086	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,981,058.00	2,999,834.77	1.350	AA	1.339	269	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,979,579.00	3,000,000.00	1.375	AA	1.356	303	02/28/2019
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,934,171.00	2,993,264.50	1.375	AA	1.472	720	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,967,396.00	2,000,000.00	1.500	AA	1.479	542	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,951,094.00	3,000,000.00	1.500	AA	1.479	542	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,951,094.00	3,000,000.00	1.500	AA	1.479	542	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,951,094.00	3,000,000.00	1.500	AA	1.479	542	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,937,015.00	3,000,000.00	1.700	AA	1.677	818	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,937,015.00	3,000,000.00	1.700	AA	1.677	818	07/27/2020
3134G9VF1	53275	FEDERAL HOME LOAN MTG CORP		05/26/2017	3,000,000.00	2,996,904.00	2,999,048.70	1.060	AA	1.268	52	06/22/2018
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,966,817.00	3,000,000.00	1.500	AA	1.416	766	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,966,817.00	3,000,000.00	1.500	AA	1.878	766	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,966,817.00	3,000,000.00	1.500	AA	1.878	766	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,965,587.00	3,000,000.00	1.500	AA	1.479	758	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,977,058.00	2,000,000.00	1.500	AA	1.843	758	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,959,278.00	3,000,000.00	1.500	AA	1.480	486	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,956,071.00	3,000,000.00	1.550	AA	1.529	605	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,955,282.00	3,000,000.00	1.500	AA	1.463	514	09/27/2019

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 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												
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,915,709.00	3,000,000.00	2.000	AA	1.964	1,338	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,948,496.00	3,000,000.00	1.375	AA	1.721	881	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,931,315.00	3,000,000.00	1.700	AA	1.677	882	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,955,144.00	2,000,000.00	1.700	AA	1.677	882	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,932,716.00	3,000,000.00	1.700	AA	1.677	882	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,931,552.00	2,995,635.89	1.625	AA	1.664	882	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,935,475.00	4,995,425.35	1.585	AA	1.626	535	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,965,377.00	2,999,213.96	1.625	AA	1.620	547	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,975,943.00	2,997,937.78	1.500	AA	1.490	773	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,957,754.00	2,982,505.39	1.250	AA	1.707	451	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,982,477.00	3,000,000.00	1.500	AA	1.479	931	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,965,377.00	2,987,848.44	1.625	AA	1.875	547	10/30/2019
3134G92H9	53531	FEDERAL HOME LOAN MTG CORP		12/20/2017	3,000,000.00	2,993,598.00	2,994,994.56	0.850	AA	1.533	87	07/27/2018
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,961,555.00	2,986,306.45	1.750	AA	2.019	575	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,935,925.00	4,977,716.86	1.750	AA	2.012	575	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,966,256.00	2,985,978.13	2.500	AA	2.569	1,751	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,966,256.00	2,988,851.47	2.500	AA	2.736	1,751	02/15/2023
3134GBWW8	53626	FEDERAL HOME LOAN MTG CORP		03/08/2018	3,000,000.00	2,973,174.00	2,975,000.00	1.500	AA	2.191	430	07/05/2019
3137EAEB1	53703	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,946,330.00	2,951,513.97	0.875	AA	2.199	444	07/19/2019
3134G92D8	53704	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,955,390.00	2,960,093.55	1.150	AA	2.216	451	07/26/2019
3137EAEM7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	4,995,080.00	4,998,918.23	2.500	AA	3.284	723	04/23/2020
3134GAJS4	53801	FEDERAL HOME LOAN MTG CORP		09/28/2016	3,000,000.00	2,997,735.00	3,000,000.00	1.500	AA	1.230	150	09/28/2018
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,991,297.00	2,997,731.76	1.875	AA	1.948	294	02/19/2019
3135G0M42	52815	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,994,114.00	2,999,850.00	0.900	AA	0.913	73	07/13/2018
3135G0M42	52817	FEDERAL NATIONAL MORTGAGE		07/13/2016	3,000,000.00	2,994,114.00	2,999,850.00	0.900	AA	0.913	73	07/13/2018
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,969,850.00	2,994,724.90	1.250	AA	1.412	360	04/26/2019
3135G0L68	53518	FEDERAL NATIONAL MORTGAGE		12/19/2017	4,000,000.00	3,988,780.00	3,992,078.53	0.750	AA	1.564	87	07/27/2018
3135G0L68	53525	FEDERAL NATIONAL MORTGAGE		12/20/2017	3,000,000.00	2,991,585.00	2,994,219.37	0.750	AA	1.542	87	07/27/2018
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,940,171.00	2,949,951.50	1.200	AA	2.320	542	10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,960,114.00	1,966,615.66	1.200	AA	2.321	542	10/25/2019
3135G0E58	53689	FEDERAL NATIONAL MORTGAGE		03/28/2018	3,000,000.00	2,987,844.00	2,987,731.84	1.125	AA	1.983	171	10/19/2018
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	2,982,375.00	2,995,604.50	2.500	AA	2.517	1,078	04/13/2021
Subtotal and Average			409,091,836.75		423,000,000.00	418,331,999.00	422,362,855.94			1.784	598	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 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												
313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,974,206.00	2,958,916.67	1.450	AA	1.485	154	10/02/2018
313313ZC5	53436	Federal Farm Credit Discount		10/31/2017	3,000,000.00	2,989,419.00	2,971,553.33	1.360	AA	1.385	69	07/09/2018
313313A24	53450	Federal Farm Credit Discount		11/09/2017	3,000,000.00	2,986,047.00	2,968,540.00	1.430	AA	1.458	91	07/31/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,946,185.00	4,923,641.67	1.540	AA	1.579	189	11/06/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,969,346.00	2,955,375.00	1.700	AA	1.743	183	10/31/2018
313313C63	53552	Federal Farm Credit Discount		01/09/2018	5,000,000.00	4,970,710.00	4,948,895.83	1.650	AA	1.680	111	08/20/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,969,346.00	2,957,660.00		AA	1.781	183	10/31/2018
313313YP7	53601	Federal Farm Credit Discount		02/16/2018	3,000,000.00	2,991,927.00	2,981,908.33	1.670	AA	1.680	56	06/26/2018
313313H43	53618	Federal Farm Credit Discount		03/07/2018	3,000,000.00	2,975,787.00	2,968,210.00	1.870	AA	1.928	149	09/27/2018
313313A99	53627	Federal Farm Credit Discount		03/09/2018	3,000,000.00	2,984,484.00	2,977,098.33	1.820	AA	1.834	98	08/07/2018
313313H35	53672	Federal Farm Credit Discount		03/23/2018	3,000,000.00	2,975,949.00	2,970,391.68	1.900	AA	1.961	148	09/26/2018
313313N61	53673	Federal Farm Credit Discount		03/23/2018	5,000,000.00	4,945,620.00	4,937,388.89	1.960	AA	2.020	191	11/08/2018
313313Q35	53697	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,965,149.00	2,962,462.50	1.950	AA	2.003	204	11/21/2018
313313Q35	53698	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,965,149.00	2,962,462.50	1.950	AA	2.003	204	11/21/2018
313313ZZ4	53717	Federal Farm Credit Discount		04/16/2018	3,000,000.00	2,986,200.00	2,984,775.00	1.740	AA	1.749	90	07/30/2018
313313K64	53720	Federal Farm Credit Discount		04/17/2018	3,000,000.00	2,972,028.00	2,971,040.00	1.920	AA	1.939	167	10/15/2018
313313K64	53721	Federal Farm Credit Discount		04/17/2018	2,000,000.00	1,981,352.00	1,980,693.33	1.920	AA	1.939	167	10/15/2018
313313D70	53722	Federal Farm Credit Discount		04/18/2018	3,000,000.00	2,981,001.00	2,979,717.50	1.830	AA	1.842	120	08/29/2018
313313P93	53746	Federal Farm Credit Discount		04/30/2018	3,000,000.00	2,965,491.00	2,965,320.83	2.050	AA	2.116	202	11/19/2018
313385XN1	53302	Federal Home Loan Discount		06/19/2017	5,000,000.00	4,992,550.00	4,940,238.89	1.240	AA	1.269	31	06/01/2018
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,951,425.00	4,929,611.11	1.400	AA	1.435	174	10/22/2018
313385YA8	53492	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,989,670.00	4,962,841.67	1.470	AA	1.481	43	06/13/2018
313385YA8	53493	Federal Home Loan Discount		12/13/2017	5,000,000.00	4,989,670.00	4,962,841.67	1.470	AA	1.481	43	06/13/2018
313385YC4	53499	Federal Home Loan Discount		12/15/2017	5,000,000.00	4,989,185.00	4,962,715.28	1.475	AA	1.486	45	06/15/2018
313385WY8	53508	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,997,591.00	2,982,383.33	1.400	AA	1.408	17	05/18/2018
313385WY8	53509	Federal Home Loan Discount		12/18/2017	5,000,000.00	4,995,985.00	4,970,638.89	1.400	AA	1.408	17	05/18/2018
313385WY8	53512	Federal Home Loan Discount		12/18/2017	3,000,000.00	2,997,591.00	2,982,383.33	1.400	AA	1.408	17	05/18/2018
313385WY8	53515	Federal Home Loan Discount		12/19/2017	3,000,000.00	2,997,591.00	2,981,937.50	1.445	AA	1.454	17	05/18/2018
313385YH3	53527	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,987,985.00	4,962,336.11	1.490	AA	1.501	50	06/20/2018
313385YH3	53528	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,987,985.00	4,962,336.11	1.490	AA	1.501	50	06/20/2018
313385YH3	53529	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,987,985.00	4,962,336.11	1.490	AA	1.501	50	06/20/2018
313385B70	53533	Federal Home Loan Discount		12/20/2017	3,000,000.00	2,983,533.00	2,968,533.33	1.600	AA	1.635	104	08/13/2018
313385YQ3	53536	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,986,305.00	4,961,072.22	1.540	AA	1.552	57	06/27/2018
313385YQ3	53537	Federal Home Loan Discount		12/27/2017	5,000,000.00	4,986,305.00	4,961,072.22	1.540	AA	1.552	57	06/27/2018
313385YH3	53545	Federal Home Loan Discount		12/20/2017	5,000,000.00	4,987,985.00	4,962,336.11	1.490	AA	1.501	50	06/20/2018
313385WR3	53557	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,998,584.00	2,986,692.92	1.465	AA	1.472	10	05/11/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 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												
313385WR3	53558	Federal Home Loan Discount		01/22/2018	3,000,000.00	2,998,584.00	2,986,692.92	1.465	AA	1.472	10	05/11/2018
313385WP7	53561	Federal Home Loan Discount		01/22/2018	5,000,000.00	4,998,110.00	4,978,228.47	1.465	AA	1.471	8	05/09/2018
313385XB7	53563	Federal Home Loan Discount		01/29/2018	3,000,000.00	2,997,168.00	2,986,233.33	1.475	AA	1.482	20	05/21/2018
313385WV4	53567	Federal Home Loan Discount		01/30/2018	5,000,000.00	4,996,695.00	4,978,708.33	1.460	AA	1.466	14	05/15/2018
313385YB6	53575	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,993,658.00	2,983,250.00	1.500	AA	1.508	44	06/14/2018
313385YB6	53576	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,993,658.00	2,983,250.00	1.500	AA	1.508	44	06/14/2018
313385YB6	53577	Federal Home Loan Discount		01/31/2018	3,000,000.00	2,993,658.00	2,983,250.00	1.500	AA	1.508	44	06/14/2018
313385WF9	53578	Federal Home Loan Discount		02/02/2018	3,000,000.00	3,000,000.00	2,989,220.00	1.470	AA	1.475	0	05/01/2018
313385YG5	53579	Federal Home Loan Discount		02/02/2018	3,000,000.00	2,992,935.00	2,982,760.83	1.510	AA	1.519	49	06/19/2018
313385WM4	53580	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,999,151.00	2,988,907.50	1.530	AA	1.536	6	05/07/2018
313385YA8	53581	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,993,802.00	2,983,983.33	1.550	AA	1.558	43	06/13/2018
313385YA8	53582	Federal Home Loan Discount		02/09/2018	3,000,000.00	2,993,802.00	2,983,983.33	1.550	AA	1.558	43	06/13/2018
313385YV2	53586	Federal Home Loan Discount		02/12/2018	3,000,000.00	2,990,493.00	2,980,575.00	1.665	AA	1.676	62	07/02/2018
313385WR3	53589	Federal Home Loan Discount		02/13/2018	3,000,000.00	2,998,584.00	2,988,545.00	1.580	AA	1.586	10	05/11/2018
313385K62	53590	Federal Home Loan Discount		02/14/2018	3,000,000.00	2,972,028.00	2,962,537.50	1.850	AA	1.889	167	10/15/2018
313385WW2	53591	Federal Home Loan Discount		02/14/2018	5,000,000.00	4,996,460.00	4,979,651.39	1.610	AA	1.617	15	05/16/2018
313385WW2	53592	Federal Home Loan Discount		02/14/2018	5,000,000.00	4,996,460.00	4,979,651.39	1.610	AA	1.617	15	05/16/2018
313385WG7	53594	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,999,859.00	2,989,930.00	1.590	AA	1.595	1	05/02/2018
313385YV2	53597	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,990,493.00	2,980,762.92	1.685	AA	1.696	62	07/02/2018
313385YV2	53598	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,990,493.00	2,980,762.92	1.685	AA	1.696	62	07/02/2018
313385YV2	53599	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,990,493.00	2,980,762.92	1.685	AA	1.696	62	07/02/2018
313385YV2	53600	Federal Home Loan Discount		02/15/2018	3,000,000.00	2,990,493.00	2,980,762.92	1.685	AA	1.696	62	07/02/2018
313385C38	53602	Federal Home Loan Discount		02/16/2018	3,000,000.00	2,982,900.00	2,972,548.33	1.810	AA	1.827	108	08/17/2018
313385WU6	53605	Federal Home Loan Discount		02/22/2018	5,000,000.00	4,996,930.00	4,981,550.00	1.640	AA	1.646	13	05/14/2018
313385YR1	53608	Federal Home Loan Discount		02/26/2018	3,000,000.00	2,991,639.00	2,982,869.17	1.685	AA	1.695	58	06/28/2018
313385YV2	53609	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,990,493.00	2,982,187.50	1.710	AA	1.720	62	07/02/2018
313385YB6	53610	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,993,658.00	2,985,109.17	1.670	AA	1.678	44	06/14/2018
313385ZD1	53611	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,989,266.00	2,980,770.42	1.735	AA	1.746	70	07/10/2018
313385ZD1	53612	Federal Home Loan Discount		02/27/2018	3,000,000.00	2,989,266.00	2,980,770.42	1.735	AA	1.746	70	07/10/2018
313385YB6	53613	Federal Home Loan Discount		02/28/2018	3,000,000.00	2,993,658.00	2,985,248.33	1.670	AA	1.678	44	06/14/2018
313385WH5	53614	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,999,718.00	2,991,600.00	1.600	AA	1.604	2	05/03/2018
313385P34	53615	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,966,517.00	2,958,237.50	1.950	AA	2.008	196	11/13/2018
313385XT8	53619	Federal Home Loan Discount		03/07/2018	5,000,000.00	4,991,350.00	4,978,905.69	1.669	AA	1.676	36	06/06/2018
313385ZC3	53621	Federal Home Loan Discount		03/08/2018	3,000,000.00	2,989,419.00	2,982,472.50	1.710	AA	1.720	69	07/09/2018
313385WU6	53622	Federal Home Loan Discount		03/08/2018	3,000,000.00	2,998,158.00	2,990,899.17	1.630	AA	1.635	13	05/14/2018
313385ZE9	53629	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,989,113.00	2,982,253.33	1.760	AA	1.770	71	07/11/2018

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 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												
313385YV2	53630	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,990,493.00	2,983,806.67	1.735	AA	1.744	62	07/02/2018
313385ZE9	53631	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,989,113.00	2,982,253.33	1.760	AA	1.770	71	07/11/2018
313385ZE9	53632	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,989,113.00	2,982,253.20	1.760	AA	1.770	71	07/11/2018
313385YV2	53633	Federal Home Loan Discount		03/12/2018	3,000,000.00	2,990,493.00	2,983,806.67	1.735	AA	1.744	62	07/02/2018
313385YC4	53634	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,993,511.00	2,986,515.00	1.740	AA	1.748	45	06/15/2018
313385YY6	53635	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,990,034.00	2,983,332.50	1.770	AA	1.780	65	07/05/2018
313385YC4	53636	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,993,511.00	2,986,515.00	1.740	AA	1.748	45	06/15/2018
313385YY6	53637	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,990,034.00	2,983,332.50	1.770	AA	1.780	65	07/05/2018
313385YY6	53638	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,990,034.00	2,983,332.50	1.770	AA	1.780	65	07/05/2018
313385YA8	53639	Federal Home Loan Discount		03/14/2018	3,000,000.00	2,993,802.00	2,987,070.42	1.705	AA	1.712	43	06/13/2018
313385YA8	53640	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,993,802.00	2,986,875.00	1.750	AA	1.758	43	06/13/2018
313385YZ3	53641	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,989,881.00	2,983,332.50	1.770	AA	1.780	66	07/06/2018
313385YZ3	53642	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,989,881.00	2,983,332.50	1.770	AA	1.780	66	07/06/2018
313385ZK5	53643	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,988,348.00	2,981,447.50	1.810	AA	1.821	76	07/16/2018
313385ZK5	53644	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,988,348.00	2,981,447.50	1.810	AA	1.821	76	07/16/2018
313385ZK5	53645	Federal Home Loan Discount		03/15/2018	3,000,000.00	2,988,348.00	2,981,447.50	1.810	AA	1.821	76	07/16/2018
313385ZS8	53652	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,987,274.00	2,980,327.50	1.830	AA	1.842	83	07/23/2018
313385ZS8	53653	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,987,274.00	2,980,327.50	1.830	AA	1.842	83	07/23/2018
313385WM4	53654	Federal Home Loan Discount		03/16/2018	3,000,000.00	2,999,151.00	2,992,590.00	1.710	AA	1.714	6	05/07/2018
313385ZN9	53655	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,987,886.00	2,980,785.00	1.890	AA	1.902	79	07/19/2018
313385ZN9	53656	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,987,886.00	2,980,785.00	1.890	AA	1.902	79	07/19/2018
313385ZN9	53657	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,987,886.00	2,980,785.00	1.890	AA	1.902	79	07/19/2018
313384DB2	53658	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,941,701.00	2,936,825.00	2.100	AA	2.164	318	03/15/2019
313384DH9	53664	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,940,600.00	2,935,086.67	2.140	AA	2.206	324	03/21/2019
313384DH9	53665	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,940,600.00	2,935,086.67	2.140	AA	2.206	324	03/21/2019
313385H41	53669	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,975,787.00	2,969,445.00	1.940	AA	2.002	149	09/27/2018
313385R73	53674	Federal Home Loan Discount		03/26/2018	5,000,000.00	4,937,300.00	4,930,350.00	1.990	AA	2.050	216	12/03/2018
313385WF9	53676	Federal Home Loan Discount		03/26/2018	3,000,000.00	3,000,000.00	2,994,930.00	1.690	AA	1.693	0	05/01/2018
313385C79	53681	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,982,267.00	2,976,970.00	1.880	AA	1.895	112	08/21/2018
313385C61	53682	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,982,426.00	2,977,126.67	1.880	AA	1.894	111	08/20/2018
313385C61	53683	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,982,426.00	2,977,126.67	1.880	AA	1.894	111	08/20/2018
313384CH0	53684	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,946,000.00	2,941,095.83	2.110	AA	2.174	300	02/25/2019
313385H33	53685	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,959,915.00	4,951,770.00	1.908	AA	1.927	148	09/26/2018
313385H33	53686	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,959,915.00	4,951,770.00	1.908	AA	1.927	148	09/26/2018
313385ZV1	53687	Federal Home Loan Discount		03/28/2018	3,000,000.00	2,986,812.00	2,982,100.00	1.790	AA	1.801	86	07/26/2018
313384BG3	53694	Federal Home Loan Discount		04/03/2018	3,000,000.00	2,951,187.00	2,948,490.00	2.040	AA	2.098	275	01/31/2019

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 2018**

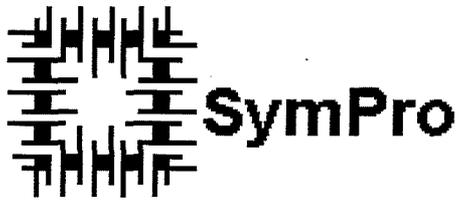
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385J23	53695	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,956,730.00	4,951,921.67	1.902	AA	1.920	155	10/03/2018
313385J23	53696	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,956,730.00	4,951,921.67	1.902	AA	1.920	155	10/03/2018
313385K39	53705	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,954,215.00	4,951,871.11	1.904	AA	1.923	164	10/12/2018
313385K39	53706	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,954,215.00	4,951,871.11	1.904	AA	1.923	164	10/12/2018
313385B96	53711	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,983,218.00	2,981,850.00	1.800	AA	1.811	106	08/15/2018
313385H41	53712	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,975,787.00	2,974,033.33	1.900	AA	1.917	149	09/27/2018
313385H41	53713	Federal Home Loan Discount		04/16/2018	3,927,000.00	3,895,305.18	3,893,009.63	1.900	AA	1.917	149	09/27/2018
313385H41	53714	Federal Home Loan Discount		04/16/2018	5,000,000.00	4,959,645.00	4,956,722.22	1.900	AA	1.917	149	09/27/2018
313385K39	53718	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,972,529.00	2,971,816.67	1.900	AA	1.918	164	10/12/2018
313385B96	53719	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,983,218.00	2,982,000.00	1.800	AA	1.811	106	08/15/2018
313385K88	53725	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,971,692.00	2,970,135.00	1.980	AA	2.000	169	10/17/2018
313385H41	53728	Federal Home Loan Discount		04/19/2018	5,000,000.00	4,959,645.00	4,957,513.89	1.900	AA	1.916	149	09/27/2018
313385N69	53729	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,967,372.00	2,967,858.33	1.900	AA	1.950	191	11/08/2018
313385N69	53730	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,967,372.00	2,967,858.33	1.900	AA	1.950	191	11/08/2018
313385L20	53731	Federal Home Loan Discount		04/20/2018	5,000,000.00	4,952,260.00	4,949,950.00	1.980	AA	2.000	171	10/19/2018
313385L20	53732	Federal Home Loan Discount		04/20/2018	3,000,000.00	2,971,356.00	2,969,970.00	1.980	AA	2.000	171	10/19/2018
313385C61	53733	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,982,426.00	2,981,654.17	1.850	AA	1.861	111	08/20/2018
313385G91	53734	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,976,276.00	2,976,130.00	1.860	AA	1.875	146	09/24/2018
313385L53	53735	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,970,855.00	2,969,833.33	2.000	AA	2.020	174	10/22/2018
313385M86	53736	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,968,395.00	2,968,000.00	2.000	AA	2.054	185	11/02/2018
313385P34	53737	Federal Home Loan Discount		04/24/2018	5,000,000.00	4,944,195.00	4,942,624.31	2.035	AA	2.091	196	11/13/2018
313385G26	53739	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,977,413.00	2,976,437.50	1.950	AA	1.965	139	09/17/2018
313385G26	53740	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,977,413.00	2,976,437.50	1.950	AA	1.965	139	09/17/2018
313385H41	53741	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,975,787.00	2,974,618.74	1.965	AA	1.982	149	09/27/2018
313385M86	53742	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,968,395.00	2,968,166.67	2.000	AA	2.054	185	11/02/2018
313385D52	53743	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,981,316.00	2,981,555.00	1.860	AA	1.872	118	08/27/2018
313385D52	53744	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,981,316.00	2,981,555.00	1.860	AA	1.872	118	08/27/2018
313385M52	53745	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,969,514.00	2,969,576.25	1.995	AA	2.060	182	10/30/2018
Subtotal and Average			464,406,539.79		471,927,000.00	469,360,112.18	468,136,953.95			1.754	100	
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,965,958.00	1,998,257.59	2.650	A	2.647	986	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	1,995,768.00	1,999,632.43	2.200	A	2.193	307	03/04/2019
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,971,536.00	2,999,539.11	1.750	AA	1.740	388	05/24/2019
Subtotal and Average			6,997,368.05		7,000,000.00	6,933,262.00	6,997,429.13			2.128	536	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Investments
April 30, 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												
SYS52411	52411	Fidelity Inst Government			51,000,000.00	51,000,000.00	51,000,000.00	1.620	AAA	1.598	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			25,000,000.00	25,000,000.00	25,000,000.00	1.610	AAA	1.588	1	
Subtotal and Average			91,900,000.00		76,000,000.00	76,000,000.00	76,000,000.00			1.595	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,839,970.07	65,000,000.00	1.661		1.638	1	
Subtotal and Average			65,000,000.00		65,000,000.00	64,839,970.07	65,000,000.00			1.638	1	
California State-GOB												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,058,830.00	3,065,775.89	5.000	AA	1.115	214	12/01/2018
Subtotal and Average			3,070,317.56		3,000,000.00	3,058,830.00	3,065,775.89			1.115	214	
Total and Average			1,040,466,062.14		1,045,927,000.00	1,038,524,173.25	1,041,563,014.91			1.748	292	

**City of Oakland Operating Fund
Portfolio Management
Portfolio Details - Cash
April 30, 2018**

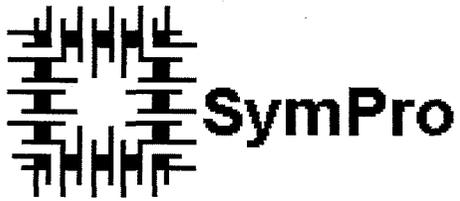
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		86,031.95	86,031.95				0
				Subtotal		86,031.95	86,031.95				
		Total Cash and Investments	1,040,466,062.14		1,045,927,000.00	1,038,610,205.20	1,041,649,046.86			1.748	292



City of Oakland Operating Fund
Aging Report
By Maturity Date
As of May 1, 2018

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(05/01/2018 - 05/01/2018)	7 Maturities	0 Payments	147,000,000.00	14.05%	146,984,150.00	146,839,970.07
Aging Interval:	1 - 30 days	(05/02/2018 - 05/31/2018)	18 Maturities	0 Payments	66,000,000.00	6.31%	65,717,223.47	65,962,370.00
Aging Interval:	31 - 90 days	(06/01/2018 - 07/30/2018)	63 Maturities	0 Payments	212,000,000.00	20.27%	210,788,305.20	211,409,257.00
Aging Interval:	91 - 180 days	(07/31/2018 - 10/28/2018)	52 Maturities	0 Payments	177,927,000.00	17.01%	176,575,173.34	176,689,149.18
Aging Interval:	181 - 360 days	(10/29/2018 - 04/26/2019)	46 Maturities	0 Payments	145,000,000.00	13.86%	144,058,435.98	143,769,471.00
Aging Interval:	361 - 1080 days	(04/27/2019 - 04/15/2021)	88 Maturities	0 Payments	265,000,000.00	25.34%	264,481,707.86	261,394,097.00
Aging Interval:	1081 days and after	(04/16/2021 -)	11 Maturities	0 Payments	33,000,000.00	3.16%	32,958,019.06	32,459,859.00
Total for			285 Investments	0 Payments		100.00	1,041,563,014.91	1,038,524,173.25



**Successor Agency Pool
Portfolio Management
Portfolio Summary
June 30, 2018**

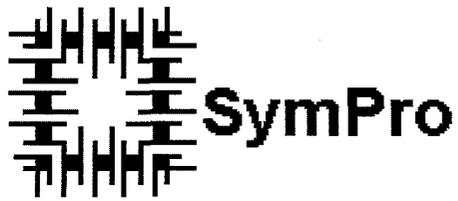
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	44,000,000.00	43,915,431.00	43,802,921.93	82.18	91	37	1.837	1.863
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	17.82	1	1	1.785	1.810
Investments	53,500,000.00	53,415,431.00	53,302,921.93	100.00%	75	31	1.828	1.854

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	84,961.03	491,340.05	491,340.05
Average Daily Balance	57,630,760.22	35,132,206.87	
Effective Rate of Return	1.79%	1.40%	

Katano Kasaine, Treasurer

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
June 30, 2018**

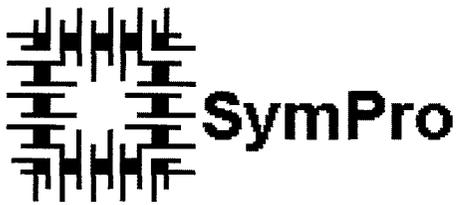
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385ZK5	51051	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,997,819.00	2,976,450.00	1.570	AA	1.604	15	07/16/2018
313385A97	51056	Federal Home Loan Bank Discoun		01/26/2018	3,000,000.00	2,994,240.00	2,974,347.08	1.595	AA	1.641	37	08/07/2018
313385ZV1	51062	Federal Home Loan Bank Discoun		03/26/2018	3,000,000.00	2,996,259.00	2,982,005.00	1.770	AA	1.805	25	07/26/2018
313385B96	51064	Federal Home Loan Bank Discoun		04/17/2018	3,000,000.00	2,992,959.00	2,982,000.00	1.800	AA	1.836	45	08/15/2018
313385ZP4	51065	Federal Home Loan Bank Discoun		04/18/2018	3,000,000.00	2,997,195.00	2,986,166.25	1.785	AA	1.818	19	07/20/2018
313385C38	51067	Federal Home Loan Bank Discoun		05/16/2018	3,000,000.00	2,992,641.00	2,985,275.00	1.900	AA	1.936	47	08/17/2018
313385C38	51068	Federal Home Loan Bank Discoun		05/23/2018	3,000,000.00	2,992,641.00	2,986,311.67	1.910	AA	1.945	47	08/17/2018
313385B96	51069	Federal Home Loan Bank Discoun		05/30/2018	3,000,000.00	2,992,959.00	2,988,000.83	1.870	AA	1.904	45	08/15/2018
313385C20	51070	Federal Home Loan Bank Discoun		06/11/2018	3,000,000.00	2,992,800.00	2,989,550.00	1.900	AA	1.933	46	08/16/2018
313385B47	51071	Federal Home Loan Bank Discoun		06/15/2018	5,000,000.00	4,989,600.00	4,985,261.10	1.895	AA	1.927	40	08/10/2018
313385B88	51072	Federal Home Loan Bank Discoun		06/15/2018	3,000,000.00	2,993,121.00	2,990,550.00	1.890	AA	1.922	44	08/14/2018
313385A89	51073	Federal Home Loan Bank Discoun		06/18/2018	3,000,000.00	2,994,399.00	2,992,282.50	1.890	AA	1.921	36	08/06/2018
313385A89	51074	Federal Home Loan Bank Discoun		06/18/2018	3,000,000.00	2,994,399.00	2,992,282.50	1.890	AA	1.921	36	08/06/2018
313385A89	51075	Federal Home Loan Bank Discoun		06/19/2018	3,000,000.00	2,994,399.00	2,992,440.00	1.890	AA	1.921	36	08/06/2018
Subtotal and Average			40,464,093.56		44,000,000.00	43,915,431.00	43,802,921.93			1.863	37	
Money Market												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	1.810	AAA	1.810	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			17,166,666.67		9,500,000.00	9,500,000.00	9,500,000.00			1.810	1	
Total and Average			57,630,760.22		53,500,000.00	53,415,431.00	53,302,921.93			1.854	31	



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(07/01/2018 - 07/01/2018)	2 Maturities	0 Payments	9,500,000.00	17.76%	9,500,000.00	9,500,000.00
Aging Interval:	1 - 30 days	(07/02/2018 - 07/31/2018)	3 Maturities	0 Payments	9,000,000.00	16.82%	8,944,621.25	8,991,273.00
Aging Interval:	31 - 90 days	(08/01/2018 - 09/29/2018)	11 Maturities	0 Payments	35,000,000.00	65.42%	34,858,300.68	34,924,158.00
Aging Interval:	91 days and after	(09/30/2018 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			16 Investments	0 Payments		100.00	53,302,921.93	53,415,431.00



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

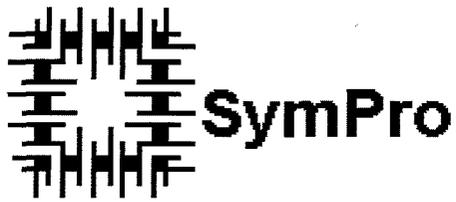
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	36,000,000.00	35,907,411.00	35,800,093.33	82.68	117	49	1.743	1.768
Money Market	7,500,000.00	7,500,000.00	7,500,000.00	17.32	1	1	1.657	1.680
Investments	43,500,000.00	43,407,411.00	43,300,093.33	100.00%	97	41	1.728	1.752

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	62,500.62	406,379.02
Average Daily Balance	43,125,791.10	33,117,411.04
Effective Rate of Return	1.71%	1.34%

Katano Kasaine, Treasurer

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

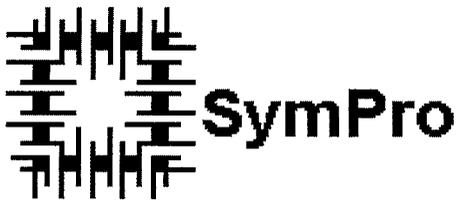
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313YF9	51059	Federal Farm Credit Bank Disco		03/13/2018	3,000,000.00	2,997,423.00	2,986,420.00	1.680	AA	1.711	17	06/18/2018
313385ZK5	51051	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,992,986.00	2,976,450.00	1.570	AA	1.604	45	07/16/2018
313385YG5	51053	Federal Home Loan Bank Discoun		01/18/2018	3,000,000.00	2,997,270.00	2,980,936.67	1.505	AA	1.536	18	06/19/2018
313385A97	51056	Federal Home Loan Bank Discoun		01/26/2018	3,000,000.00	2,989,281.00	2,974,347.08	1.595	AA	1.641	67	08/07/2018
313385YF7	51058	Federal Home Loan Bank Discoun		03/07/2018	3,000,000.00	2,997,423.00	2,985,665.83	1.670	AA	1.701	17	06/18/2018
313385YC4	51061	Federal Home Loan Bank Discoun		03/14/2018	3,000,000.00	2,997,876.00	2,986,515.00	1.740	AA	1.772	14	06/15/2018
313385ZV1	51062	Federal Home Loan Bank Discoun		03/26/2018	3,000,000.00	2,991,429.00	2,982,005.00	1.770	AA	1.805	55	07/26/2018
313385B96	51064	Federal Home Loan Bank Discoun		04/17/2018	3,000,000.00	2,988,000.00	2,982,000.00	1.800	AA	1.836	75	08/15/2018
313385ZP4	51065	Federal Home Loan Bank Discoun		04/18/2018	3,000,000.00	2,992,365.00	2,986,166.25	1.785	AA	1.818	49	07/20/2018
313385C38	51067	Federal Home Loan Bank Discoun		05/16/2018	3,000,000.00	2,987,679.00	2,985,275.00	1.900	AA	1.936	77	08/17/2018
313385C38	51068	Federal Home Loan Bank Discoun		05/23/2018	3,000,000.00	2,987,679.00	2,986,311.67	1.910	AA	1.945	77	08/17/2018
313385B96	51069	Federal Home Loan Bank Discoun		05/30/2018	3,000,000.00	2,988,000.00	2,988,000.83	1.870	AA	1.904	75	08/15/2018
Subtotal and Average			33,012,887.87		36,000,000.00	35,907,411.00	35,800,093.33			1.768	49	
Money Market												
SYS50914	50914	Fidelity Inst Government			7,500,000.00	7,500,000.00	7,500,000.00	1.680	AAA	1.680	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			10,112,903.23		7,500,000.00	7,500,000.00	7,500,000.00			1.680	1	
Total and Average			43,125,791.10		43,500,000.00	43,407,411.00	43,300,093.33			1.752	41	



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(06/01/2018 - 06/01/2018)	2 Maturities	0 Payments	7,500,000.00	17.24%	7,500,000.00	7,500,000.00
Aging Interval:	1 - 30 days	(06/02/2018 - 07/01/2018)	4 Maturities	0 Payments	12,000,000.00	27.59%	11,939,537.50	11,989,992.00
Aging Interval:	31 - 90 days	(07/02/2018 - 08/30/2018)	8 Maturities	0 Payments	24,000,000.00	55.17%	23,860,555.83	23,917,419.00
Aging Interval:	91 days and after	(08/31/2018 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			14 Investments	0 Payments		100.00	43,300,093.33	43,407,411.00



**Successor Agency Pool
Portfolio Management
Portfolio Summary
April 30, 2018**

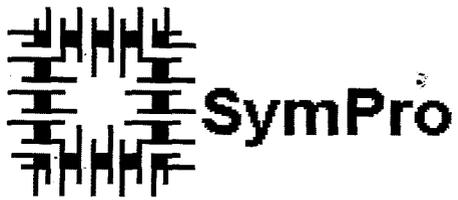
Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	36,000,000.00	35,897,958.00	35,814,292.08	82.68	113	56	1.664	1.687
Money Market	7,500,000.00	7,500,000.00	7,500,000.00	17.32	1	1	1.598	1.620
Investments	43,500,000.00	43,397,958.00	43,314,292.08	100.00%	94	47	1.652	1.675

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	58,299.59	343,878.40
Average Daily Balance	43,127,949.66	32,096,819.65
Effective Rate of Return	1.64%	1.29%

Katano Kasaine, Treasurer

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
April 30, 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	2,993,079.00	2,986,420.00	1.680	AA	1.711	48	06/18/2018
313385XL5	51066	FEDERAL HOME LOAN BANK		04/20/2018	3,000,000.00	2,995,893.00	2,994,433.33	1.670	AA	1.696	29	05/30/2018
313385WP7	51050	Federal Home Loan Bank Discoun		01/12/2018	3,000,000.00	2,998,866.00	2,986,008.75	1.435	AA	1.462	8	05/09/2018
313385ZK5	51051	Federal Home Loan Bank Discoun		01/17/2018	3,000,000.00	2,988,348.00	2,976,450.00	1.570	AA	1.604	76	07/16/2018
313385YG5	51053	Federal Home Loan Bank Discoun		01/18/2018	3,000,000.00	2,992,935.00	2,980,936.67	1.505	AA	1.536	49	06/19/2018
313385A97	51056	Federal Home Loan Bank Discoun		01/26/2018	3,000,000.00	2,984,484.00	2,974,347.08	1.595	AA	1.641	98	08/07/2018
313385YF7	51058	Federal Home Loan Bank Discoun		03/07/2018	3,000,000.00	2,993,079.00	2,985,665.83	1.670	AA	1.701	48	06/18/2018
313385WF9	51060	Federal Home Loan Bank Discoun		03/13/2018	3,000,000.00	3,000,000.00	2,993,344.17	1.630	AA	1.656	0	05/01/2018
313385YC4	51061	Federal Home Loan Bank Discoun		03/14/2018	3,000,000.00	2,993,511.00	2,986,515.00	1.740	AA	1.772	45	06/15/2018
313385ZV1	51062	Federal Home Loan Bank Discoun		03/26/2018	3,000,000.00	2,986,812.00	2,982,005.00	1.770	AA	1.805	86	07/26/2018
313385B96	51064	Federal Home Loan Bank Discoun		04/17/2018	3,000,000.00	2,983,218.00	2,982,000.00	1.800	AA	1.836	106	08/15/2018
313385ZP4	51065	Federal Home Loan Bank Discoun		04/18/2018	3,000,000.00	2,987,733.00	2,986,166.25	1.785	AA	1.818	80	07/20/2018
Subtotal and Average			33,927,949.66		36,000,000.00	35,897,958.00	35,814,292.08			1.687	56	
Money Market												
SYS50914	50914	Fidelity Inst Government			7,500,000.00	7,500,000.00	7,500,000.00	1.620	AAA	1.620	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			9,200,000.00		7,500,000.00	7,500,000.00	7,500,000.00			1.620	1	
Total and Average			43,127,949.66		43,500,000.00	43,397,958.00	43,314,292.08			1.675	47	



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(05/01/2018 - 05/01/2018)	3 Maturities	0 Payments	10,500,000.00	24.14%	10,493,344.17	10,500,000.00
Aging Interval:	1 - 30 days	(05/02/2018 - 05/31/2018)	2 Maturities	0 Payments	6,000,000.00	13.79%	5,980,442.08	5,994,759.00
Aging Interval:	31 - 90 days	(06/01/2018 - 07/30/2018)	7 Maturities	0 Payments	21,000,000.00	48.28%	20,884,158.75	20,935,497.00
Aging Interval:	91 - 180 days	(07/31/2018 - 10/28/2018)	2 Maturities	0 Payments	6,000,000.00	13.79%	5,956,347.08	5,967,702.00
Aging Interval:	181 days and after	(10/29/2018 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
			Total for	14 Investments	0 Payments		43,314,292.08	43,397,958.00