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2018 NOV -1 PM 12:30

# AGENDA REPORT

**TO:** Sabrina B. Landreth  
City Administrator

**FROM:** Katano Kasaine  
Director of Finance

**SUBJECT:** Cash Management Report

**DATE:** October 22, 2018

City Administrator Approval

Date: 11/1/18

## RECOMMENDATION

**Staff Recommends That The City Council Receive The Cash Management Report For The Quarter Ended September 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 September 2018, the City's Investment Portfolio had a balance of \$909.69 million and yielded 2.01 percent, while the Successor Agency's Investment Portfolio had a balance of \$9.49 million and yielded 1.95 percent.

## BACKGROUND / LEGISLATIVE HISTORY

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of September 30, 2018, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year (FY) 2018-2019. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in the **Attachment A** are each portfolio's current market value and yield as of September 30, 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  
November 13, 2018

## **ANALYSIS AND POLICY ALTERNATIVES**

### ***Cash Position***

The City's Portfolio balances decreased from \$1.05 billion as of June 30, 2018 to \$909.69 million as of September 30, 2018. This net decrease was mainly due to receipt of \$18.76 million in property taxes, offset by debt service payments of approximately \$118.14 million, and other vendor payments.

The Successor Agency's portfolio decreased from a balance of \$53.30 million as of June 30, 2018 to a balance of \$9.49 million as of September 30, 2018. The portfolio decreased due to debt service payments of approximately \$41.74 million.

### ***Yield Comparison***

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending September 30, 2018 was 2.01 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending September 30, 2018 was 1.95 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 2.49 percent and City Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which had yield of 2.06 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.

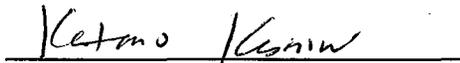
***Social Equity:*** The City's policy is to invest, if or when financially prudent in companies that promote the use and production of renewable energy resources and any other types of socially responsible investments. Optimization of the portfolios, while observing those key areas, will not only produce 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 September 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 September 30, 2018***

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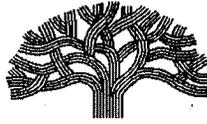
# City of Oakland and Oakland Redevelopment Successor Agency

## City of Oakland, California

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

DAVID JONES  
Treasury Administrator

**Investment Staff**  
Max Kumar, Investment Officer

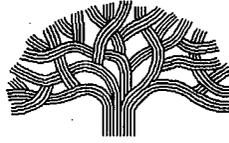


**CITY OF OAKLAND  
CASH MANAGEMENT REPORT FOR  
THE QUARTER ENDED SEPTEMBER 30, 2018**

**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 SEPTEMBER 30, 2018**

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

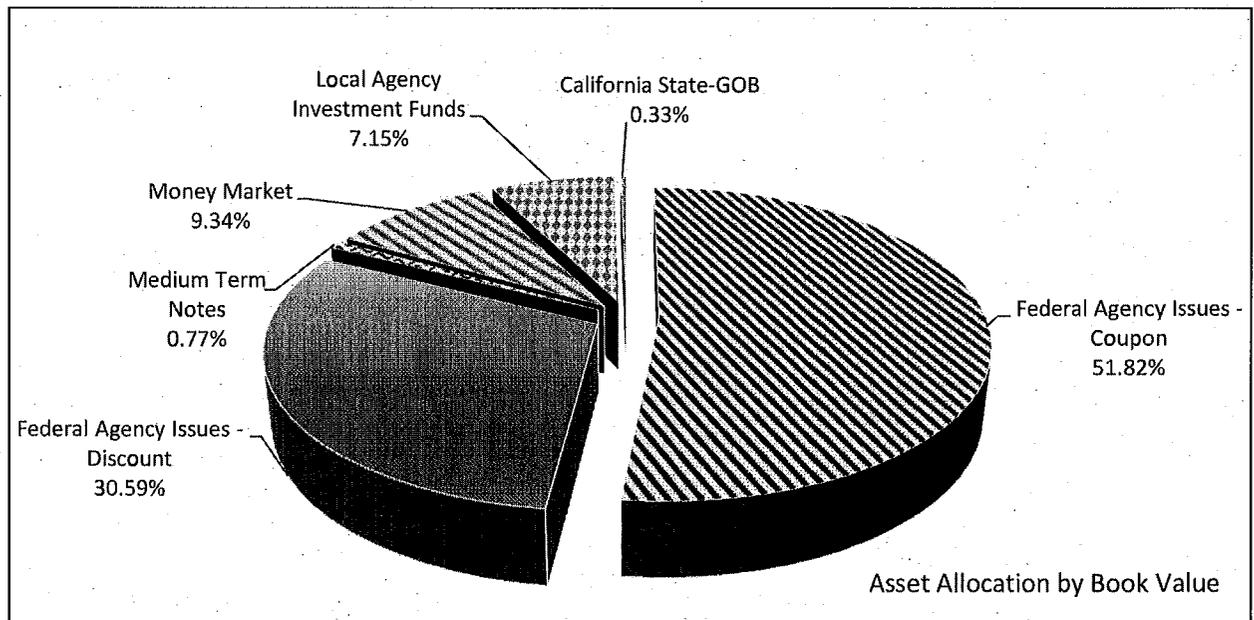
**OCTOBER 22, 2018**



**Pooled Fund Portfolio Statistics**  
For the month ended September 30, 2018

Average Daily Balance	\$921,483,942
Net Earning Quarter	\$4,658,319
Month End Yield	2.01%
Average Maturity	311 days
Daily Liquidly	16.43%
180 Day Liquidity	55.43%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	472,000,000	467,338,826	471,406,940
Federal Agency Issues - Discount	281,000,000	280,023,257	278,261,544
Medium Term Notes	7,000,000	6,939,374	6,998,061
Money Market	85,000,000	85,000,000	85,000,000
Local Agency Investment Funds	65,000,000	64,859,106	65,000,000
California State-GOB	3,000,000	3,016,350	3,018,793
<b>Total</b>	<b>\$ 913,000,000</b>	<b>\$ 907,176,913</b>	<b>\$ 909,685,339</b>



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

**I. ECONOMIC REVIEW**

MARKET OVERVIEW

According to the U.S Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to increase at an annual rate of 4.2 percent in the third quarter of 2018. The Real GDP had increased 4.2 percent in the second quarter of 2018, in line with the economists' expectations. The increase was due to rebound in consumer spending, strong exports and firm business investment.

The U.S jobs market growth fell to the lowest level in 2018 likely due to Hurricane Florence impact on retail and restaurant payrolls. According to the Bureau of Labor Statistics, Nonfarm payroll increased only 134,000 jobs in September 2018. However, the main unemployment rate fell to 3.7 percent, the lowest employment rate since December 1969. The Economists had expected a gain of 185,000 in jobs. This was below August's pace of 270,000 jobs and unemployment rate of 3.9 percent. Job gains occurred in professional and business services, health care, and in transportation and warehousing sectors, while the most significant decline in jobs was in the leisure and hospitality sectors.

U.S consumer spending increased steadily in August 2018. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 0.3 percent in August after increasing 0.4 percent in July 2018. The increase was in line with the economists' expectations. The personal consumption expenditure (PCE) price index excluding food and energy was unchanged in August, after a 0.2 percent gain in July 2018. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S consumer prices increased less than expected in September, as cost of rent and energy prices slowed. The Labor Department reported that its Consumer Price Index increased 0.1 percent in September 2018 after a 0.2 percent increase in August 2018. The index was below expectations as it was forecasted to rise by 0.2 percent. The Consumer Price Index has increased 2.3 percent over the past year, which is now close to the FOMC's inflation threshold of 2 percent.

However, U.S consumer confidence hit an 18-year high in September 2018, as consumers were more optimistic about the future expectations amid strong job growth. The Conference Board reported that its index of consumer confidence increased in September to 138.4 from 134.7 in August 2018. The economists had expected an increase of 132.0.

Similarly, U.S retail sales slightly increased in September, as increase in purchases of motor vehicles was offset by the biggest drop in spending at restaurants. The Commerce Department reported that retail sales rose 0.1 percent in September 2018. The economists were expecting an increase of 0.6 percent. In August 2018, retail sales had increased 0.1 percent also. Retail sales has increased 4.7 percent since September 2017.

U.S factory activity slowed in September 2018, as import tariffs cause bottlenecks and slow down production; the Institute for Supply Management (ISM) said its manufacturing index decreased to a reading of 59.8 in September 2018 from 61.3 in August 2018. Any number above 50% signals expansion.

U.S producer prices increased in September after an unexpected decline in August, as price rise in services offset a slight drop in prices for goods. The Labor Department reported that its producer price index for final demand increased 0.2 percent in September 2018 after decreasing 0.1 percent in

August 2018. In the 12 months through August 2018, the PPI rose 2.9 percent. Economists had been expecting a 0.2 gain.

Similarly, Prices for U.S imports fell more than expected in August 2018 as prices for petroleum products fell amid strong US dollar. According to U.S. Bureau of Labor Statistics, import prices dropped 0.6 percent in August 2018, US imports prices had decreased 0.1 percent in July 2018. In the 12 months through August 2018, import prices had increased 3.7 percent, the decrease suggested that strong dollar was curbing import inflation pressures.

U.S homebuilding increased more than expected in August despite rising interest rates. The Commerce Department reported that Housing Starts increased 9.2 percent to a seasonally adjusted annual rate of 1.282 million units. Economists had forecasted housing starts to decrease to a pace of 1.235 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased 1.9 percent to a rate of 876,000 units in August 2018.

Sales of new U.S single family homes increased more than expected in August 2018, the Commerce Department reported that new home sales rebounded 3.5 percent to a seasonally adjusted annual rate of 629,000 units in August 2018. July's sales pace was 608,000 units. The housing market had continued to gain momentum as buyers are taking advantage of still 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, shortage of land and labor and higher interest rates in the future.

Similarly, U.S existing home sales was unchanged in August 2018, but inventory increased for the first time in three years. The National Association of Realtors reported that its index of existing home sales was unchanged at a seasonally adjusted annual rate of 5.34 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 August 1<sup>st</sup> and September 26<sup>th</sup> 2018. On September 26<sup>th</sup>, the FOMC had for the third time this year and for the eighth time this decade increased its federal funds target rate from 1.75-2.00 percent to 2.00-2.75 percent.

The FOMC contributed this 25-basis point increase to strengthening economic and labor markets. FOMC expects inflation on a 12-month basis is expected to remain somewhat near 2 percent in the near term but to stabilize around the 2 percent objective over the medium term. The FOMC kept it's 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 decreased from \$1.05 million as of June 30, 2018 to \$909.69 million as of September 30, 2018. This net decrease was mainly due to receipt of \$18.76 million in property taxes, offset by debt service payments of approximately \$118.14 million, and other vendor payments.

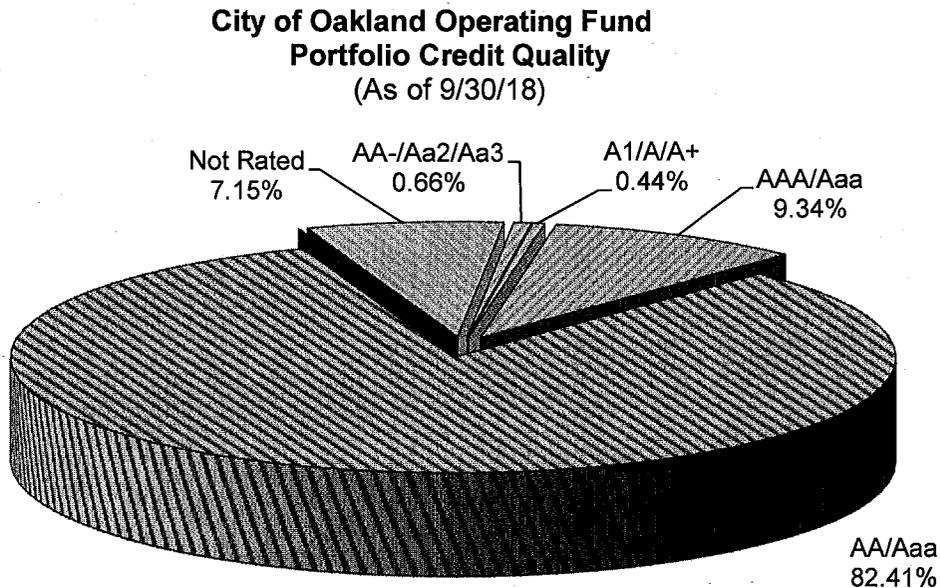
### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2018-2019, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of September 30, 2018. Approximately 82.41% of Operating Fund investments were rated in the AA/Aaa category while 9.34% in AAA/Aaa and 7.15% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), the remaining 1.10% 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 2018-2019 does not have a rating criteria level for government agencies.



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following September 30, 2018 is approximately \$179.00 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:

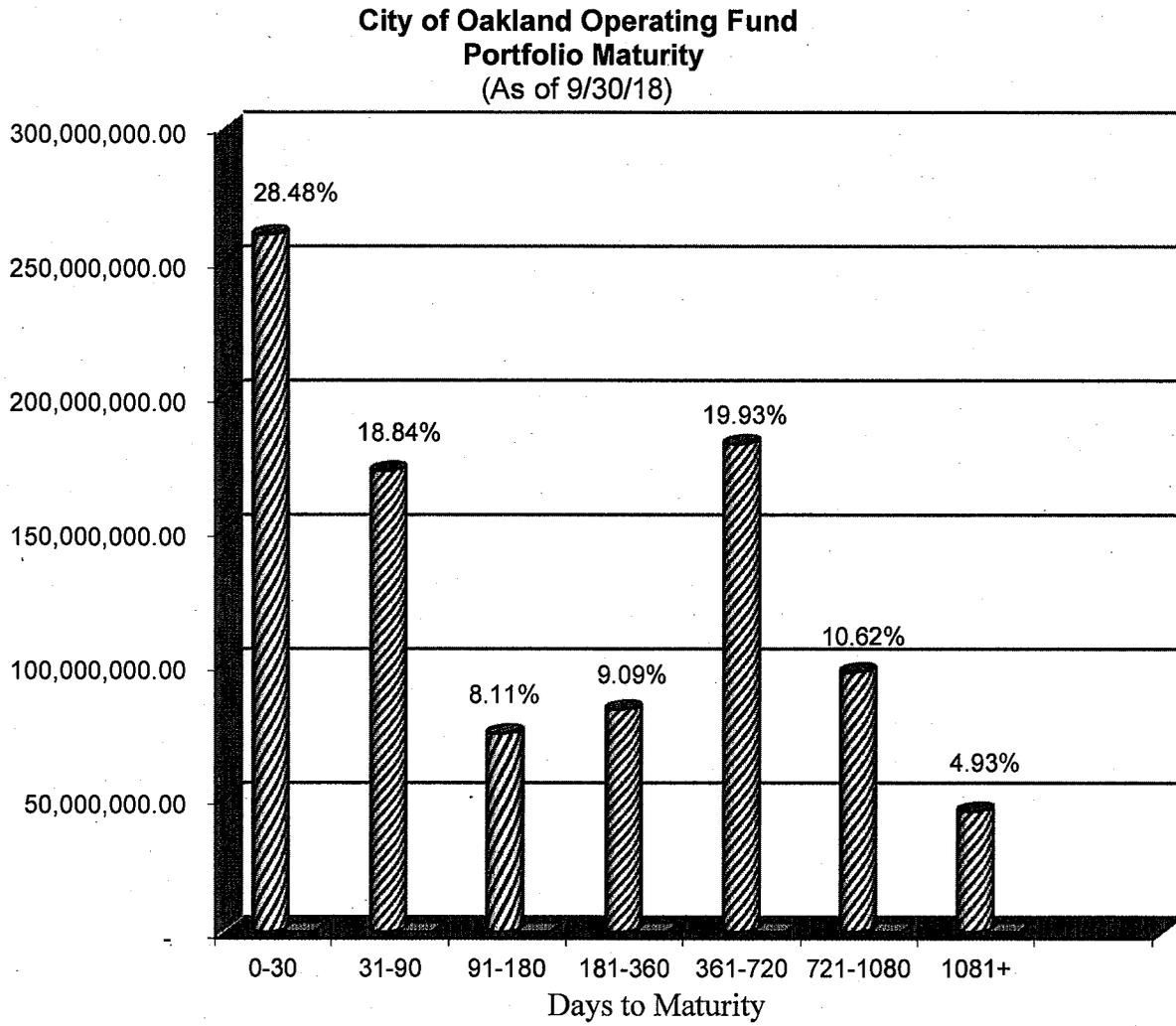
<b>Days</b>	<b>Amount(s)</b>	<b>Percent</b>
0-30	\$ 260,000,000.00	28.48%
31-180	\$ 329,000,000.00	36.04%
<b>Total</b>	<b>\$ 589,000,000.00</b>	<b>64.52%</b>

Investments maturing within 180 days include \$65.00 million in LAIF and \$85.00 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.

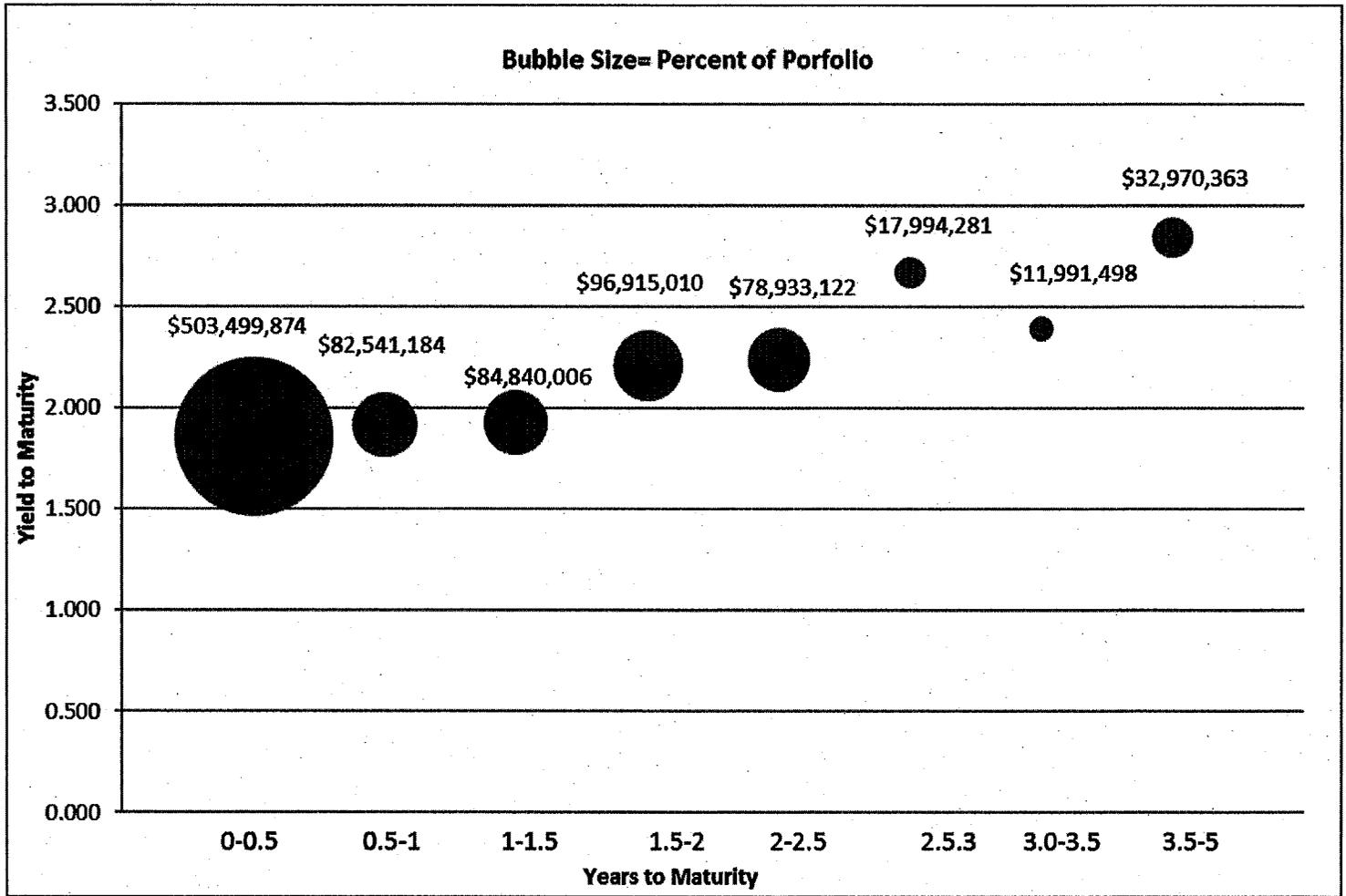
<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
September 2018	\$909,685,339	24.03%
September 2017	\$ 733,433,606	7.84%
September 2016	\$ 680,124,131	27.34%
September 2015	\$ 534,114,185	15.42%
September 2014	\$ 462,754,556	-

The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of September 30, 2018.



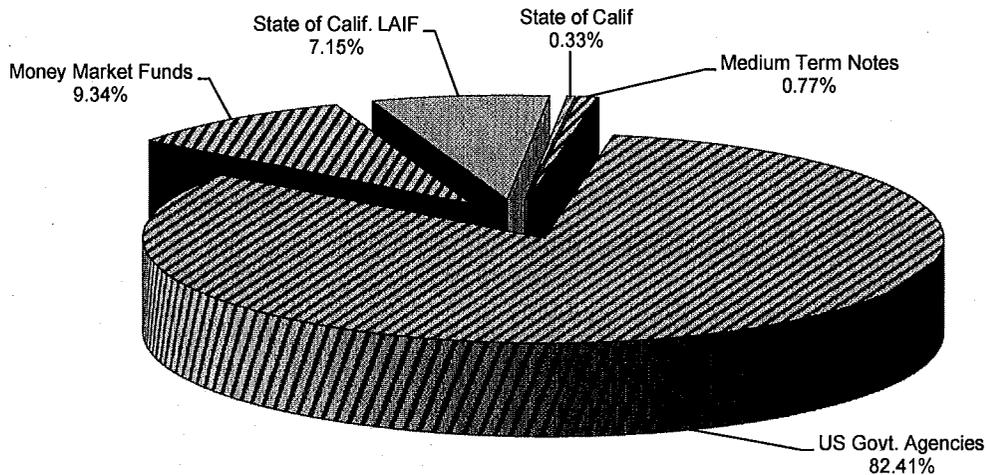
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund  
Yield to Maturity  
(As of 9/30/18)**



**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 9/30/18)**



**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 September 30, 2018 was approximately \$4,658,319. The effective rate of return on total assets in the Operating Fund Portfolio for month-end September 30, 2018 was 2.01% as compared to 1.86% for June 30, 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 9/30/18)**

<b>As of Month-end</b>	<b>1-year Govt. Agency</b>	<b>LAIF<sup>1</sup></b>	<b>Operating Fund</b>	<b>Alameda County Pool<sup>2</sup></b>
July 2018	2.29%	1.94%	1.88%	1.79%
August 2018	2.41%	2.00%	1.92%	1.24%
September 2018	2.49%	2.06%	2.01%	1.17%

<sup>1</sup>Effective monthly average return.

<sup>2</sup>Annualized cash based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending September 30, 2018 was 2.01%. The City's Operating Fund Portfolio had under-performed the 1 year government agency which yielded a rate of 2.49% as of September 30, 2018. A 25-basis point rate hike in June contributed to the underperformance. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 2.06%.

The Alameda County Pool had a preliminary annualized cash basis rate of return for September 2018 of 1.17%, the Alameda County Pool had a portfolio of \$5.80 billion with 375 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 2.01% for September 2018, the City had a portfolio of \$909.69 million with 311 days to maturity.

As of September 30, 2018, the City's Portfolio Fund's average days-to-maturity (ADM) was 311 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.

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<b>Accrual Basis</b>				
<b>Total Portfolio</b>		<b>September 30, 2018</b>	<b>June 30, 2018</b>	<b>September 30, 2017</b>
<b><i>Quarter-End</i></b>				
Total Interest Earnings		\$ 4,658,319	\$ 4,675,678	\$ 2,178,390
Realized gains (losses) from sales		-	-	-
Total income recognized		\$ 4,658,319	\$ 4,675,678	\$ 2,178,390
<b><i>Fiscal Year-to-Date</i></b>				
Total Interest Earnings		\$ 4,686,543	\$ 12,667,036	\$ 2,184,787
Realized gains (losses) from sales		-	-	-
Total income recognized		\$ 4,686,543	\$ 12,667,036	\$ 2,184,787

**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$907.18 million, which was below book value by \$2,508,425. 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.

<b>UNREALIZED GAINS &amp; LOSSES</b>			
	<b>Cash Basis</b>		<b>Accrual Basis</b>
<b>Market Value</b>	\$ 907,176,913	<b>Market Value</b>	\$ 907,176,913
<b>Original Cost</b>	(909,843,934)	<b>Original Cost</b>	(909,685,339)
<b>Net Unrealized Gain (Loss)</b>	\$ (2,667,021)	<b>Net Unrealized Gain (Loss)</b>	\$ (2,508,425)

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

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### III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

#### PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$53.30 million as of June 30, 2018 to a balance of \$9.49 million as of September 30, 2018. The portfolio decreased due to debt service payments of approximately \$41.74 million.

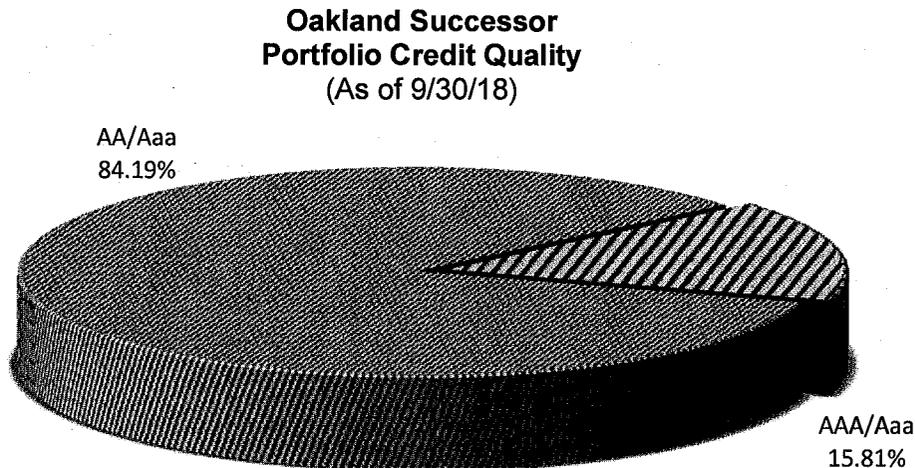
#### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2018-2019, 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 2018-2019 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 \$8.07 million. The estimated six-month cash flow for Successor Portfolio is summarized below:

<b>Successor Portfolio Estimated Cash Flow</b>	
<b>October-March 2019*</b>	
Beg: Available Balance	\$ 9,490,093
ROPS Receipt	48,274,031
Debt Service	(8,071,914)
Other expenses	(5,000,000)
Bal: March 31, 2019	\$ 44,692,211
*Successor Pool Only	

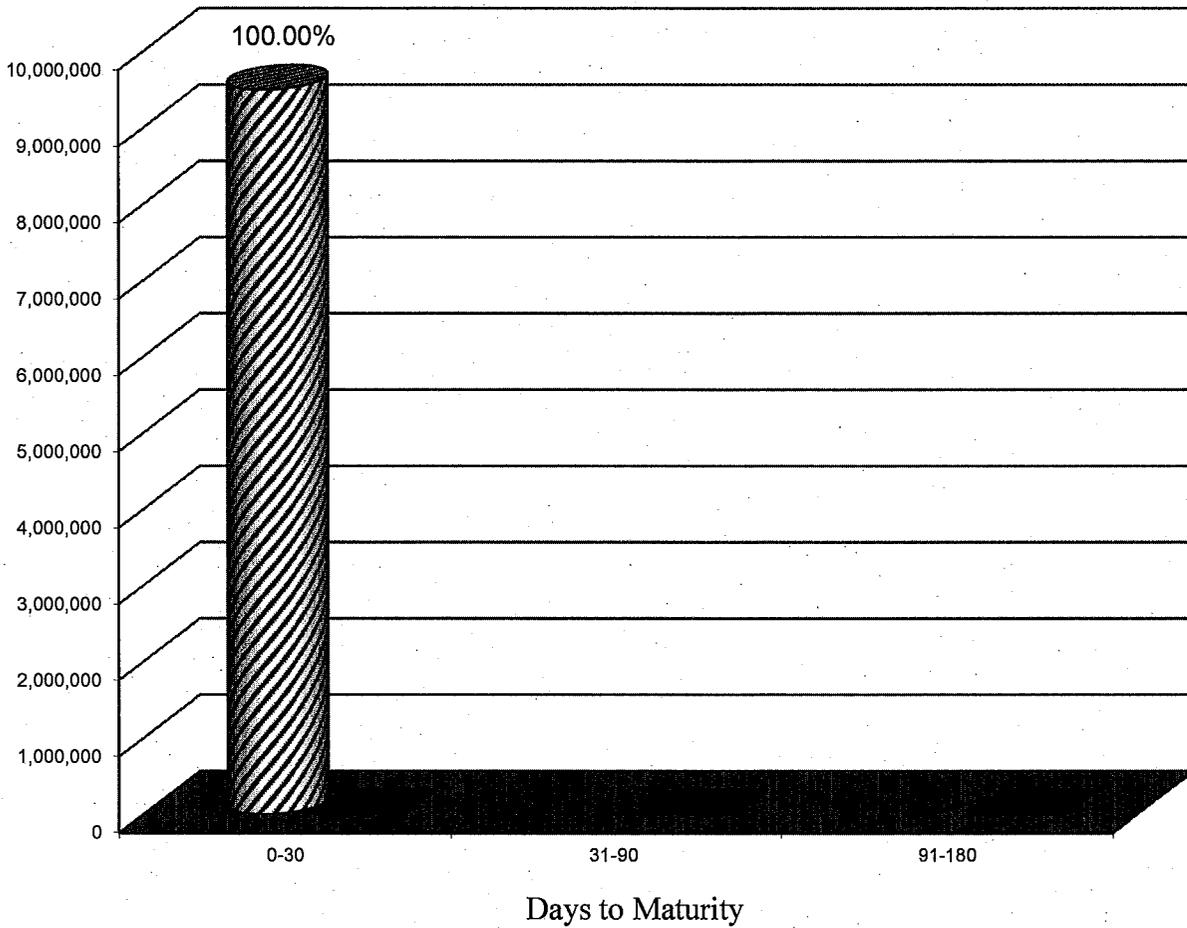
**Five Year Historical Portfolio Balance:** Listed below is the balance for the operating fund portfolio for each of the last 5 years.

<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
September 2018	\$ 9,490,093	(13.69%)
September 2017	\$10,995,177	8.87%
September 2016	\$10,099,178	31.07%
September 2015	\$7,704,960	(59.45%)
September 2014	\$19,000,000	

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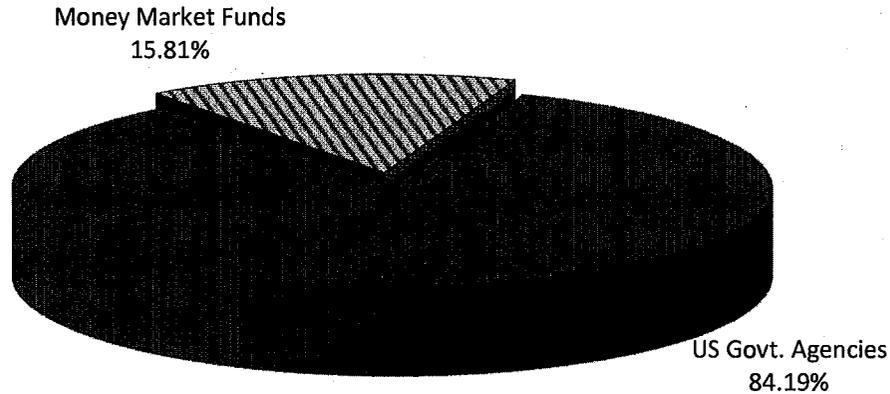
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency  
Portfolio Maturity  
(As of 9/30/18)**



**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 9/30/18)**



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

**Yield.** Total interest earned for the quarter ended September 30, 2018, was approximately \$172,313. The effective rate of return on total assets in the Successor's Portfolio was 1.95% for month ending September 30, 2018. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 2.49% as of September 30, 2018. The Successor's Portfolio had the same performance as the Local Agency Investment Fund ("LAIF"), which ended the month at 2.06%. 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 Septmeber 30, 2018, Successor's Portfolio Fund's average days-to-maturity (ADM) was 10 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 9/30/18)**

As of Month-end	1-Year Govt. Agency	LAIF <sup>1</sup>	Successor
July 2018	2.29%	1.94%	1.87%
August 2018	2.41%	2.00%	1.88%
September 2018	2.49%	2.06%	1.95%

<sup>1</sup>Effective 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.

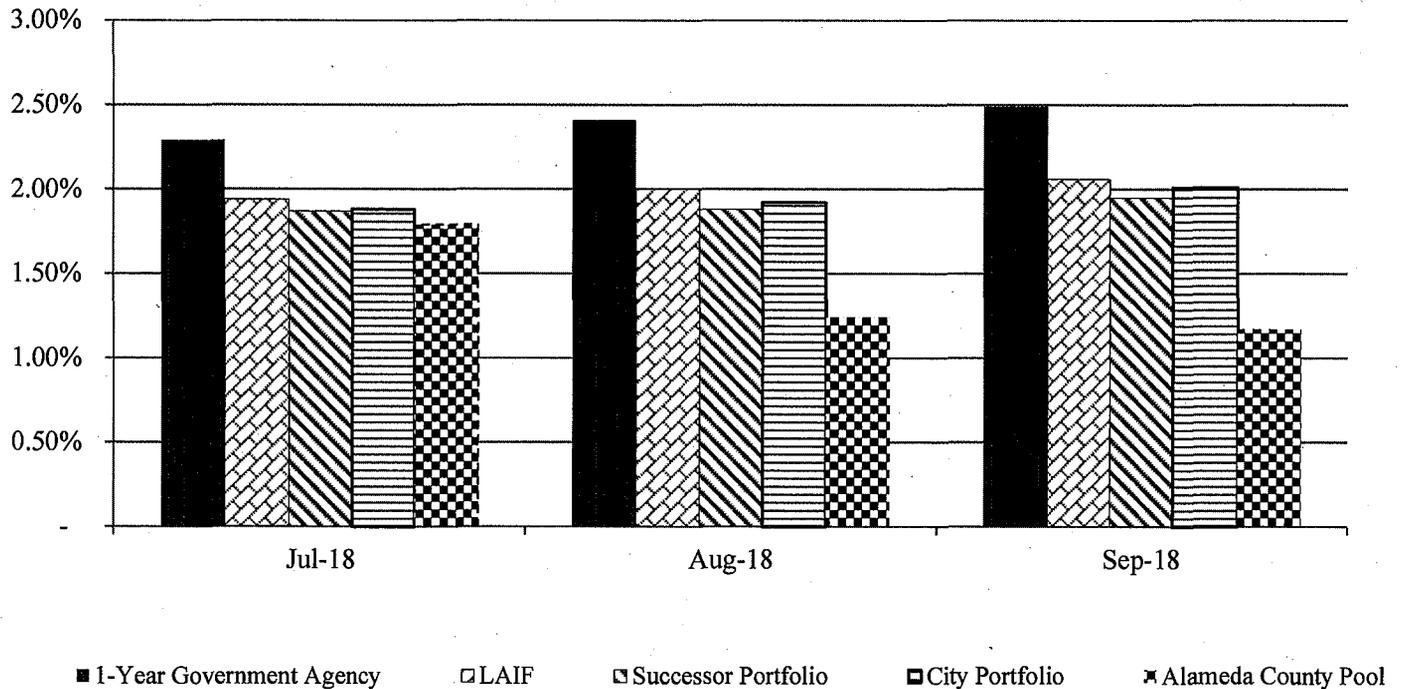
<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<u>Accrual Basis</u>				
Total Portfolio		<u>September 30, 2018</u>	<u>June 30, 2018</u>	<u>September 30, 2017</u>
<b><u>Quarter-End</u></b>				
Total Interest Earnings		\$ 172,312	\$ 205,761	\$ 85,527
Realized gains (losses) from sales		-	-	-
Total income recognized		\$ 172,312	\$ 205,761	\$ 85,527
<b><u>Fiscal Year-to-Date</u></b>				
Total Interest Earnings		\$ 172,312	\$ 491,340	\$ 85,527
Realized gains (losses) from sales		-	-	-
Total income recognized		\$ 172,312	\$ 491,340	\$ 85,527

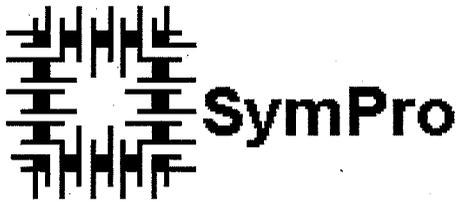
**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended September 30, 2018 was \$9.49 million, which was equal to the book value. There was no leverage in the portfolio during the reporting period and 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	
<b>Market Value</b>	\$	9,490,093	<b>Market Value</b>	\$ 9,490,093
<b>Original Cost</b>		(9,490,093)	<b>Original Cost</b>	(9,490,093)
<b>Net Unrealized Gain (Loss)</b>	\$	-	<b>Net Unrealized Gain (Loss)</b>	\$ -

**Portfolio Earnings Comparison**





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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	8,000,000.00	7,994,311.00	7,990,093.33	84.19	22	12	2.015	2.043
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	15.81	1	1	1.963	1.990
<b>Investments</b>	<b>9,500,000.00</b>	<b>9,494,311.00</b>	<b>9,490,093.33</b>	<b>100.00%</b>	<b>19</b>	<b>10</b>	<b>2.007</b>	<b>2.035</b>

<b>Total Earnings</b>	<b>September 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	16,490.81	172,312.48
<b>Average Daily Balance</b>	<b>10,275,731.00</b>	<b>36,366,177.62</b>
<b>Effective Rate of Return</b>	<b>1.95%</b>	<b>1.88%</b>

Katano Kasaine, Treasurer

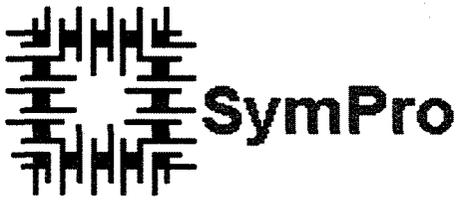
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OAKLAND  
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Reporting period 09/01/2018-09/30/2018

Run Date: 10/08/2018 - 09:15

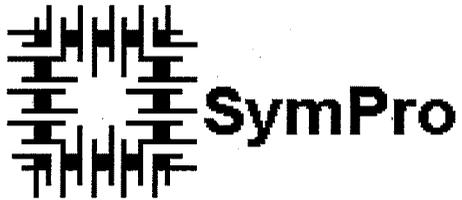
**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313385K62	51086	Federal Home Loan Bank Discoun		09/18/2018	2,000,000.00	1,998,358.00	1,996,970.00	2.020	AA	2.051	14	10/15/2018
313385K62	51087	Federal Home Loan Bank Discoun		09/19/2018	3,000,000.00	2,997,537.00	2,995,623.33	2.020	AA	2.051	14	10/15/2018
313385J98	51088	Federal Home Loan Bank Discoun		09/25/2018	3,000,000.00	2,998,416.00	2,997,500.00	2.000	AA	2.029	9	10/10/2018
<b>Subtotal and Average</b>			<b>5,709,064.33</b>		<b>8,000,000.00</b>	<b>7,994,311.00</b>	<b>7,990,093.33</b>			<b>2.043</b>	<b>12</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			1,500,000.00	1,500,000.00	1,500,000.00	1.990	AAA	1.990	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>4,566,666.67</b>		<b>1,500,000.00</b>	<b>1,500,000.00</b>	<b>1,500,000.00</b>			<b>1.990</b>	<b>1</b>	
<b>Total and Average</b>			<b>10,275,731.00</b>		<b>9,500,000.00</b>	<b>9,494,311.00</b>	<b>9,490,093.33</b>			<b>2.035</b>	<b>10</b>	



**Successor Aging Report**  
**Aging Report**  
**By Maturity Date**  
**As of October 1, 2018**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 10/01/2018 - 10/01/2018 )	2 Maturities	0 Payments	1,500,000.00	15.79%	1,500,000.00	1,500,000.00
Aging Interval:	1 - 30 days	( 10/02/2018 - 10/31/2018 )	3 Maturities	0 Payments	8,000,000.00	84.21%	7,990,093.33	7,994,311.00
Aging Interval:	31 days and after	( 11/01/2018 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
			Total for	5 Investments	0 Payments		9,490,093.33	9,494,311.00



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

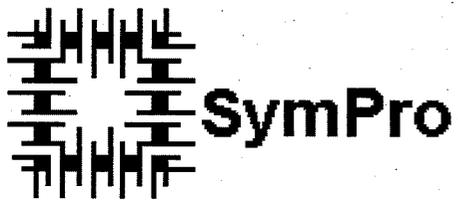
<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	8,500,000.00	8,496,442.00	8,491,342.92	84.99	19	11	1.910	1.936
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	15.01	1	1	1.835	1.860
<b>Investments</b>	<b>10,000,000.00</b>	<b>9,996,442.00</b>	<b>9,991,342.92</b>	<b>100.00%</b>	<b>16</b>	<b>9</b>	<b>1.898</b>	<b>1.925</b>

<b>Total Earnings</b>	<b>August 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	71,808.23	155,821.67
<b>Average Daily Balance</b>	<b>45,049,508.26</b>	<b>48,990,587.27</b>
<b>Effective Rate of Return</b>	<b>1.88%</b>	<b>1.87%</b>

Katano Kasaine, Treasurer

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

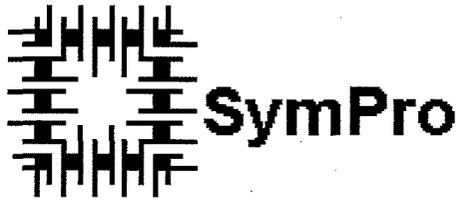
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313385G26	51080	Federal Home Loan Bank Discoun		08/15/2018	3,000,000.00	2,997,897.00	2,994,706.25	1.925	AA	1.955	16	09/17/2018
313385E77	51081	Federal Home Loan Bank Discoun		08/28/2018	3,000,000.00	2,999,676.00	2,998,575.00	1.900	AA	1.927	5	09/06/2018
313385G34	51082	Federal Home Loan Bank Discoun		08/28/2018	1,500,000.00	1,498,869.00	1,498,320.00	1.920	AA	1.949	17	09/18/2018
313385E51	51084	Federal Home Loan Bank Discoun		08/30/2018	1,000,000.00	1,000,000.00	999,741.67	1.860	AAA	1.886	3	09/04/2018
<b>Subtotal and Average</b>			<b>20,130,153.42</b>		<b>8,500,000.00</b>	<b>8,496,442.00</b>	<b>8,491,342.92</b>			<b>1.936</b>	<b>11</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			1,500,000.00	1,500,000.00	1,500,000.00	1.860	AAA	1.860	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>24,919,354.84</b>		<b>1,500,000.00</b>	<b>1,500,000.00</b>	<b>1,500,000.00</b>			<b>1.860</b>	<b>1</b>	
<b>Total and Average</b>			<b>45,049,508.26</b>		<b>10,000,000.00</b>	<b>9,996,442.00</b>	<b>9,991,342.92</b>			<b>1.925</b>	<b>9</b>	



**Successor Aging Report  
Aging Report  
By Maturity Date  
As of September 1, 2018**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 09/01/2018 - 09/01/2018 )	2 Maturities	0 Payments	1,500,000.00	15.00%	1,500,000.00	1,500,000.00
Aging Interval:	1 - 30 days	( 09/02/2018 - 10/01/2018 )	4 Maturities	0 Payments	8,500,000.00	85.00%	8,491,342.92	8,496,442.00
Aging Interval:	31 days and after	( 10/02/2018 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>6 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>9,991,342.92</b>	<b>9,996,442.00</b>



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

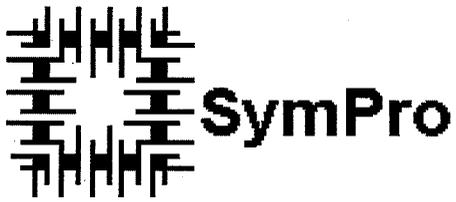
<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	44,000,000.00	43,970,553.00	43,844,039.01	82.19	70	13	1.871	1.897
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	17.81	1	1	1.815	1.840
<b>Investments</b>	<b>53,500,000.00</b>	<b>53,470,553.00</b>	<b>53,344,039.01</b>	<b>100.00%</b>	<b>58</b>	<b>11</b>	<b>1.861</b>	<b>1.887</b>

<b>Total Earnings</b>	<b>July 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	84,013.44	84,013.44
<b>Average Daily Balance</b>	<b>52,931,666.28</b>	<b>52,931,666.28</b>
<b>Effective Rate of Return</b>	<b>1.87%</b>	<b>1.87%</b>

Katano Kasaine, Treasurer

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

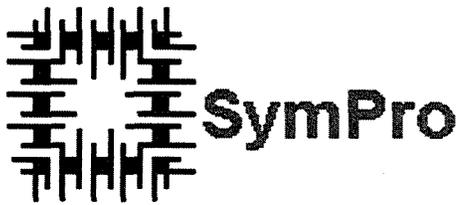
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313385A97	51056	Federal Home Loan Bank Discoun		01/26/2018	3,000,000.00	2,999,046.00	2,974,347.08	1.595	AA	1.641	6	08/07/2018
313385B96	51064	Federal Home Loan Bank Discoun		04/17/2018	3,000,000.00	2,997,771.00	2,982,000.00	1.800	AA	1.836	14	08/15/2018
313385C38	51067	Federal Home Loan Bank Discoun		05/16/2018	3,000,000.00	2,997,453.00	2,985,275.00	1.900	AA	1.936	16	08/17/2018
313385C38	51068	Federal Home Loan Bank Discoun		05/23/2018	3,000,000.00	2,997,453.00	2,986,311.67	1.910	AA	1.945	16	08/17/2018
313385B96	51069	Federal Home Loan Bank Discoun		05/30/2018	3,000,000.00	2,997,771.00	2,988,000.83	1.870	AA	1.904	14	08/15/2018
313385C20	51070	Federal Home Loan Bank Discoun		06/11/2018	3,000,000.00	2,997,612.00	2,989,550.00	1.900	AA	1.933	15	08/16/2018
313385B47	51071	Federal Home Loan Bank Discoun		06/15/2018	5,000,000.00	4,997,610.00	4,985,261.10	1.895	AA	1.927	9	08/10/2018
313385B88	51072	Federal Home Loan Bank Discoun		06/15/2018	3,000,000.00	2,997,930.00	2,990,550.00	1.890	AA	1.922	13	08/14/2018
313385A89	51073	Federal Home Loan Bank Discoun		06/18/2018	3,000,000.00	2,999,205.00	2,992,282.50	1.890	AA	1.921	5	08/06/2018
313385A89	51074	Federal Home Loan Bank Discoun		06/18/2018	3,000,000.00	2,999,205.00	2,992,282.50	1.890	AA	1.921	5	08/06/2018
313385A89	51075	Federal Home Loan Bank Discoun		06/19/2018	3,000,000.00	2,999,205.00	2,992,440.00	1.890	AA	1.921	5	08/06/2018
313385C61	51076	Federal Home Loan Bank Discoun		07/24/2018	3,000,000.00	2,996,976.00	2,995,747.50	1.890	AA	1.919	19	08/20/2018
313385C38	51077	Federal Home Loan Bank Discoun		07/26/2018	3,000,000.00	2,997,453.00	2,996,553.33	1.880	AA	1.908	16	08/17/2018
313385D52	51079	Federal Home Loan Bank Discoun		07/16/2018	3,000,000.00	2,995,863.00	2,993,437.50	1.875	AA	1.905	26	08/27/2018
<b>Subtotal and Average</b>			<b>43,431,666.28</b>		<b>44,000,000.00</b>	<b>43,970,553.00</b>	<b>43,844,039.01</b>			<b>1.897</b>	<b>13</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	1.840	AAA	1.840	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>9,500,000.00</b>		<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>			<b>1.840</b>	<b>1</b>	
<b>Total and Average</b>			<b>52,931,666.28</b>		<b>53,500,000.00</b>	<b>53,470,553.00</b>	<b>53,344,039.01</b>			<b>1.887</b>	<b>11</b>	



**Successor Aging Report  
Aging Report  
By Maturity Date  
As of August 1, 2018**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 08/01/2018 - 08/01/2018 )	2 Maturities	0 Payments	9,500,000.00	17.76%	9,500,000.00	9,500,000.00
Aging Interval:	1 - 30 days	( 08/02/2018 - 08/31/2018 )	14 Maturities	0 Payments	44,000,000.00	82.24%	43,844,039.01	43,970,553.00
Aging Interval:	31 days and after	( 09/01/2018 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>16 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>53,344,039.01</b>	<b>53,470,553.00</b>



**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
September 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	472,000,000.00	467,338,826.00	471,406,940.05	51.82	886	560	2.053	2.082
Federal Agency Issues - Discount	281,000,000.00	280,023,257.00	278,261,544.43	30.59	176	55	2.042	2.070
Medium Term Notes	7,000,000.00	6,939,374.00	6,998,061.05	0.77	1,308	383	2.128	2.158
Money Market	85,000,000.00	85,000,000.00	85,000,000.00	9.34	1	1	1.939	1.966
Local Agency Investment Funds	65,000,000.00	64,859,106.26	65,000,000.00	7.15	1	1	2.035	2.063
California State-GOB	3,000,000.00	3,016,350.00	3,018,793.11	0.33	1,710	61	1.115	1.131
<b>Investments</b>	<b>913,000,000.00</b>	<b>907,176,913.26</b>	<b>909,685,338.64</b>	<b>100.00%</b>	<b>529</b>	<b>311</b>	<b>2.035</b>	<b>2.064</b>

Cash and Accrued Interest								
Accrued Interest at Purchase		12,489.59	12,489.59					
Subtotal		12,489.59	12,489.59					
<b>Total Cash and Investments</b>	<b>913,000,000.00</b>	<b>907,189,402.85</b>	<b>909,697,828.23</b>		<b>529</b>	<b>311</b>	<b>2.035</b>	<b>2.064</b>

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	1,522,893.47	4,686,543.17
Average Daily Balance	921,483,942.15	954,646,162.12
Effective Rate of Return	2.01%	1.95%

Katano Kasaine, Director of Finance/Treasurer

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 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
<b>Federal Agency Issues - Coupon</b>												
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,989,056.00	3,000,000.00	1.000	AA	0.986	98	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,989,056.00	2,999,967.82	1.000	AA	0.990	98	01/07/2019
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,965,521.00	3,000,000.00	1.200	AA	1.184	346	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,998,815.00	3,000,000.00	1.000	AA	0.986	11	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,976,210.00	3,000,000.00	1.120	AA	1.105	214	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,969,532.00	3,000,000.00	1.480	AA	1.460	340	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,969,532.00	3,000,000.00	1.480	AA	1.460	340	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,989,266.00	3,000,000.00	1.300	AA	1.282	123	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,989,266.00	3,000,000.00	1.300	AA	1.282	123	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,987,613.00	3,000,000.00	1.330	AA	1.751	123	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,989,266.00	3,000,000.00	1.300	AA	1.282	123	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,956,719.00	3,000,000.00	1.710	AA	1.687	514	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,984,322.00	2,999,697.40	1.400	AA	1.402	177	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,984,322.00	2,999,670.00	1.400	AA	1.403	177	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,961,396.00	2,999,607.34	1.550	AA	1.541	410	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,955,531.00	2,987,891.34	1.180	AA	1.553	382	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,930,502.00	2,998,497.09	1.740	AA	1.740	786	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,924,199.00	2,996,485.52	1.800	AA	1.818	893	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,930,502.00	2,997,179.76	1.740	AA	1.761	786	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,946,969.00	2,999,313.90	1.500	AA	1.496	521	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,966,385.00	3,000,000.00	1.430	AA	1.410	345	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,966,385.00	3,000,000.00	1.430	AA	1.410	345	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,883,144.00	3,000,000.00	2.000	AA	1.973	1,442	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,929,308.00	3,000,000.00	1.590	AA	1.568	714	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,879,187.00	2,991,497.70	1.950	AA	2.008	1,260	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,952,411.00	3,000,000.00	1.830	AA	1.794	609	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,981,193.00	3,000,000.00	1.600	AA	1.578	248	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,966,043.00	2,987,720.71	1.180	AA	1.657	304	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,995,449.00	3,000,000.00	1.700	AA	1.671	98	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,964,855.00	2,981,564.02	1.020	AA	1.797	284	07/12/2019
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,943,015.00	2,997,775.00	2.100	AA	2.105	813	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,936,844.00	3,000,000.00	2.120	AA	2.082	728	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,936,844.00	3,000,000.00	2.120	AA	2.082	728	09/28/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,931,957.00	2,965,875.00	1.300	AA	2.024	568	04/21/2020
3133EF7L5	53562	FEDERAL FARM CREDIT BANK		01/26/2018	3,000,000.00	2,972,106.00	2,984,144.68	1.170	AA	2.003	227	05/16/2019
3133EJCK3	53584	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,961,066.00	3,000,000.00	2.470	AA	2.436	865	02/12/2021

Portfolio POOL  
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PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 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
<b>Federal Agency Issues - Coupon</b>												
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,975,052.00	3,000,000.00	2.210	AA	2.180	499	02/12/2020
3133EJET2	53647	FEDERAL FARM CREDIT BANK		03/16/2018	3,000,000.00	2,961,480.00	2,993,343.77	2.940	AA	2.953	1,617	03/06/2023
3133EJGS2	53659	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,974,050.00	3,000,000.00	2.840	AA	2.801	1,085	09/20/2021
3133EJGS2	53660	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,974,050.00	3,000,000.00	2.840	AA	2.801	1,085	09/20/2021
3133ECNS9	53663	FEDERAL FARM CREDIT BANK		03/21/2018	3,000,000.00	2,996,106.00	2,997,150.07	1.100	AA	2.059	36	11/06/2018
3133EJHG7	53668	FEDERAL FARM CREDIT BANK		03/22/2018	3,000,000.00	2,995,731.00	2,999,786.25	2.130	AAA	2.116	172	03/22/2019
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	2,981,904.00	2,996,426.67	2.375	AA	2.424	543	03/27/2020
3133EJJA8	53692	FEDERAL FARM CREDIT BANK		03/29/2018	3,000,000.00	2,984,925.00	3,000,000.00	3.000	AA	2.940	1,367	06/29/2022
3133EJJT7	53693	FEDERAL FARM CREDIT BANK		04/03/2018	3,000,000.00	2,982,711.00	3,000,000.00	2.430	AA	2.397	550	04/03/2020
3133EJKZ1	53708	FEDERAL FARM CREDIT BANK		04/12/2018	3,000,000.00	2,979,492.00	3,000,000.00	3.000	AA	2.959	1,472	10/12/2022
3133EJKW8	53715	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,978,652.00	3,000,000.00	2.420	AA	2.387	563	04/16/2020
3133EJKW8	53716	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,978,652.00	3,000,000.00	2.420	AA	2.387	563	04/16/2020
3133EJMR7	53747	FEDERAL FARM CREDIT BANK		05/01/2018	3,000,000.00	2,984,835.00	3,000,000.00	2.740	AA	2.688	854	02/01/2021
3133EJMX4	53751	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,985,753.00	3,000,000.00	2.680	AA	2.643	763	11/02/2020
3133EJMV8	53752	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,971,305.00	3,000,000.00	2.960	AA	2.919	1,309	05/02/2022
3133EJMW6	53753	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,983,011.00	3,000,000.00	3.000	AA	2.959	1,309	05/02/2022
3133EJMS5	53754	FEDERAL FARM CREDIT BANK		05/03/2018	3,000,000.00	2,983,917.00	3,000,000.00	2.625	AA	2.577	672	08/03/2020
3133EJSY6	53806	FEDERAL FARM CREDIT BANK		06/27/2018	3,000,000.00	2,964,174.00	3,000,000.00	3.200	AA	3.156	1,730	06/27/2023
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	2,988,162.00	2,998,647.60	2.700	AA	2.683	841	01/19/2021
3133EJVK2	53827	FEDERAL FARM CREDIT BANK		07/30/2018	3,000,000.00	2,990,697.00	2,997,940.63	2.660	AA	2.662	668	07/30/2020
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	2,988,162.00	2,998,647.60	2.700	AA	2.683	841	01/19/2021
3133EJA25	53859	FEDERAL FARM CREDIT BANK		09/20/2018	3,000,000.00	2,998,560.00	2,998,604.12	2.550	AA	2.563	353	09/19/2019
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,920,230.00	3,000,000.00	1.875	AA	1.849	1,001	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,944,092.00	2,998,840.83	1.750	AA	1.748	651	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,944,092.00	2,998,395.00	1.750	AA	1.757	651	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,929,233.00	2,994,097.40	1.600	AA	1.680	718	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,976,459.00	3,000,000.00	1.500	AA	1.476	270	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,963,847.00	2,997,228.30	1.500	AA	2.078	385	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,947,218.00	3,000,000.00	1.700	AA	1.962	592	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,951,400.00	2,998,103.33	1.750	AA	1.767	577	04/30/2020
3130ACWG5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,997,312.00	3,000,000.00	1.625	AA	1.603	57	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,996,760.00	3,000,000.00	1.750	AA	1.726	81	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,958,228.00	3,000,000.00	2.000	AA	1.966	543	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,958,228.00	3,000,000.00	2.000	AA	1.966	543	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,942,433.00	3,000,000.00	2.200	AA	2.170	851	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,942,433.00	3,000,000.00	2.200	AA	2.170	851	01/29/2021

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2018**

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<b>Federal Agency Issues - Coupon</b>												
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,998,629.00	3,000,000.00	1.800	AA	1.701	121	01/30/2019
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,998,914.00	3,000,000.00	2.000	AA	1.880	486	01/30/2020
3130ADNE8	53583	FEDERAL HOME LOAN BANK		02/12/2018	3,000,000.00	2,995,215.00	2,999,006.58	1.875	AA	1.940	134	02/12/2019
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,963,847.00	2,977,922.26	1.500	AA	3.152	385	10/21/2019
3130ADPX4	53623	FEDERAL HOME LOAN BANK		03/08/2018	3,000,000.00	2,991,783.00	2,998,107.45	2.125	AA	1.982	521	03/05/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,981,778.00	2,999,603.46	2.375	AA	3.105	546	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,981,778.00	2,999,603.46	2.375	AA	3.105	546	03/30/2020
3130ADR53	53661	FEDERAL HOME LOAN BANK		03/20/2018	3,000,000.00	2,976,732.00	3,000,000.00	2.350	AA	2.318	536	03/20/2020
3130ADSV5	53678	FEDERAL HOME LOAN BANK		03/27/2018	3,000,000.00	2,984,895.00	3,000,000.00	2.300	AA	2.260	452	12/27/2019
3130ADSF0	53691	FEDERAL HOME LOAN BANK		03/29/2018	3,000,000.00	2,971,683.00	3,000,000.00	2.500	AA	2.466	729	09/29/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	2,983,986.00	2,998,835.37	2.320	AA	2.311	465	01/09/2020
3130ADG48	53710	FEDERAL HOME LOAN BANK		04/12/2018	3,000,000.00	2,952,825.00	2,979,828.08	2.250	AA	2.516	851	01/29/2021
3130A6UJ4	53724	FEDERAL HOME LOAN BANK		04/18/2018	3,000,000.00	2,995,323.00	2,996,053.38	1.250	AA	2.033	60	11/30/2018
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,991,534.00	2,999,113.12	2.625	AA	3.452	605	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,991,534.00	2,999,113.12	2.625	AA	3.452	605	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,991,534.00	2,999,113.12	2.625	AA	3.452	605	05/28/2020
3130ABF92	53796	FEDERAL HOME LOAN BANK		06/15/2018	3,000,000.00	2,977,890.00	2,980,494.14	1.375	AA	2.347	239	05/28/2019
3130AENV8	53823	FEDERAL HOME LOAN BANK		07/23/2018	3,000,000.00	2,995,914.00	2,999,072.90	2.667	AA	2.668	295	07/23/2019
3130ADG22	53839	FEDERAL HOME LOAN BANK		08/23/2018	3,000,000.00	2,974,155.00	2,980,148.24	2.090	AA	2.571	479	01/23/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	2,985,870.00	2,993,758.06	2.625	AA	2.673	731	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	2,985,870.00	2,993,758.06	2.625	AA	2.673	731	10/01/2020
3130AEXG0	53864	FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	2,993,226.00	3,000,000.00	3.000	AA	2.959	1,271	03/25/2022
3130AEXP0	53865	FEDERAL HOME LOAN BANK		09/25/2018	5,000,000.00	4,998,305.00	5,000,000.00	2.400	AA	2.367	375	10/11/2019
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP.		02/26/2016	3,000,000.00	2,994,885.00	3,000,000.00	1.150	AA	1.132	56	11/26/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,991,177.00	3,000,000.00	1.050	AA	1.036	88	12/28/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,997,636.00	3,000,000.00	1.050	AA	1.036	25	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,997,636.00	3,000,000.00	1.050	AA	1.036	25	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,994,762.00	3,000,000.00	1.125	AA	1.110	58	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,994,762.00	3,000,000.00	1.125	AA	1.110	58	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,990,718.00	2,999,928.65	1.350	AA	1.339	116	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,987,745.00	3,000,000.00	1.375	AA	1.356	150	02/28/2019
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,936,010.00	2,994,689.50	1.375	AA	1.472	567	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,974,898.00	2,000,000.00	1.500	AA	1.479	389	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,962,347.00	3,000,000.00	1.500	AA	1.479	389	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,962,347.00	3,000,000.00	1.500	AA	1.479	389	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,962,347.00	3,000,000.00	1.500	AA	1.479	389	10/25/2019

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2018**

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<b>Federal Agency Issues - Coupon</b>												
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,940,357.00	3,000,000.00	1.700	AA	1.677	665	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,940,357.00	3,000,000.00	1.700	AA	1.677	665	07/27/2020
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,971,707.00	3,000,000.00	1.750	AA	1.570	613	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,971,707.00	3,000,000.00	1.750	AA	1.878	613	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,971,707.00	3,000,000.00	1.750	AA	1.878	613	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,968,140.00	3,000,000.00	1.500	AA	1.479	605	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,978,760.00	2,000,000.00	1.500	AA	1.843	605	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,970,126.00	3,000,000.00	1.500	AA	1.480	333	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,956,416.00	3,000,000.00	1.550	AA	1.529	452	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,965,587.00	3,000,000.00	1.500	AA	1.463	361	09/27/2019
3134GBV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,903,202.00	3,000,000.00	2.000	AA	1.964	1,185	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,947,233.00	3,000,000.00	1.500	AA	1.442	728	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,933,475.00	3,000,000.00	1.700	AA	1.677	729	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,953,132.00	2,000,000.00	1.700	AA	1.677	729	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,929,698.00	3,000,000.00	1.700	AA	1.677	729	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,930,670.00	2,996,390.06	1.625	AA	1.664	729	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,943,215.00	4,996,727.43	1.585	AA	1.626	382	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,965,746.00	2,999,432.71	1.625	AA	1.620	394	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,972,802.00	2,998,344.26	1.750	AA	1.667	620	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,968,335.00	2,988,402.45	1.250	AA	1.707	298	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,978,982.00	3,000,000.00	1.750	AA	1.685	778	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,965,746.00	2,991,230.13	1.625	AA	1.875	394	10/30/2019
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,965,863.00	2,989,935.48	1.750	AA	2.019	422	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,943,105.00	4,983,622.29	1.750	AA	2.012	422	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,956,881.00	2,987,198.13	2.500	AA	2.569	1,598	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,956,881.00	2,989,821.47	2.500	AA	2.736	1,598	02/15/2023
3134GBWW8	53626	FEDERAL HOME LOAN MTG CORP		03/08/2018	3,000,000.00	2,976,093.00	2,983,844.34	1.500	AA	2.191	277	07/05/2019
3137EAE1	53703	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,960,532.00	2,968,118.78	0.875	AA	2.199	291	07/19/2019
3134G92D8	53704	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,964,981.00	2,973,545.16	1.150	AA	2.216	298	07/26/2019
3137EAE1	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	4,976,800.00	4,999,146.13	2.500	AA	3.284	570	04/23/2020
3134G9Q75	53760	FEDERAL HOME LOAN MTG CORP		05/07/2018	3,000,000.00	2,968,335.00	2,972,381.55	1.250	AA	2.363	298	07/26/2019
3134G3JM3	53769	FEDERAL HOME LOAN MTG CORP		05/16/2018	3,000,000.00	2,985,423.00	2,989,603.89	2.000	AA	2.391	302	07/30/2019
3134GBRB0	53791	FEDERAL HOME LOAN MTG CORP		06/14/2018	3,000,000.00	2,971,707.00	2,976,604.56	1.750	AA	2.661	613	06/05/2020
3134GSRV9	53828	FEDERAL HOME LOAN MTG CORP		07/30/2018	3,000,000.00	2,972,223.00	3,000,000.00	3.250	AA	3.148	1,759	07/26/2023
3134GSWC5	53840	FEDERAL HOME LOAN MTG CORP		08/27/2018	3,000,000.00	2,985,750.00	3,000,000.00	2.900	AA	2.860	1,061	08/27/2021
3134GSWC5	53841	FEDERAL HOME LOAN MTG CORP		08/27/2018	3,000,000.00	2,985,750.00	3,000,000.00	2.900	AA	2.860	1,061	08/27/2021

Portfolio POOL  
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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 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
<b>Federal Agency Issues - Coupon</b>												
3137EADK2	53857	FEDERAL HOME LOAN MTG CORP		09/20/2018	3,000,000.00	2,967,222.00	2,967,877.81	1.250	AA	2.521	304	08/01/2019
3134GSYE9	53870	FEDERAL HOME LOAN MTG CORP		09/28/2018	3,000,000.00	2,997,867.00	3,000,000.00	3.000	AA	2.942	1,001	06/28/2021
3134GSYE9	53871	FEDERAL HOME LOAN MTG CORP		09/28/2018	3,000,000.00	2,997,867.00	2,998,055.91	3.000	AA	2.984	1,001	06/28/2021
3134GSYC3	53872	FEDERAL HOME LOAN MTG CORP		09/28/2018	3,000,000.00	2,995,242.00	2,996,325.38	2.850	AA	2.874	728	09/28/2020
3134GSYC3	53873	FEDERAL HOME LOAN MTG CORP		09/28/2018	3,000,000.00	2,995,242.00	2,995,966.88	2.850	AA	2.880	728	09/28/2020
3134GSXS9	53874	FEDERAL HOME LOAN MTG CORP		09/28/2018	3,000,000.00	2,990,751.00	2,991,336.25	2.750	AA	2.861	728	09/28/2020
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,994,327.00	2,998,913.14	1.875	AA	1.948	141	02/19/2019
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,980,329.00	2,996,953.82	1.250	AA	1.412	207	04/26/2019
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,950,212.00	2,964,010.07	1.200	AA	2.320	389	10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,966,808.00	1,975,993.29	1.200	AA	2.321	389	10/25/2019
3135G0E58	53689	FEDERAL NATIONAL MORTGAGE		03/28/2018	3,000,000.00	2,998,422.00	2,998,685.55	1.125	AA	1.983	18	10/19/2018
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	2,969,490.00	2,996,225.33	2.500	AA	2.517	925	04/13/2021
<b>Subtotal and Average</b>			<b>450,424,059.42</b>		<b>472,000,000.00</b>	<b>467,338,826.00</b>	<b>471,406,940.05</b>			<b>2.053</b>	<b>560</b>	
<b>Federal Agency Issues - Discount</b>												
313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,999,823.00	2,958,916.67	1.450	AA	1.485	1	10/02/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,989,250.00	4,923,641.67	1.540	AA	1.579	36	11/06/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,994,726.00	2,955,375.00	1.700	AA	1.743	30	10/31/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,994,726.00	2,957,660.00		AA	1.781	30	10/31/2018
313313N61	53673	Federal Farm Credit Discount		03/23/2018	5,000,000.00	4,988,655.00	4,937,388.89	1.960	AA	2.020	38	11/08/2018
313313Q35	53697	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,990,862.00	2,962,462.50	1.950	AA	2.003	51	11/21/2018
313313Q35	53698	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,990,862.00	2,962,462.50	1.950	AA	2.003	51	11/21/2018
313313K64	53720	Federal Farm Credit Discount		04/17/2018	3,000,000.00	2,997,537.00	2,971,040.00	1.920	AA	1.939	14	10/15/2018
313313K64	53721	Federal Farm Credit Discount		04/17/2018	2,000,000.00	1,998,358.00	1,980,693.33	1.920	AA	1.939	14	10/15/2018
313313P93	53746	Federal Farm Credit Discount		04/30/2018	3,000,000.00	2,991,222.00	2,965,320.83	2.050	AA	2.116	49	11/19/2018
313313Q92	53758	Federal Farm Credit Discount		05/09/2018	3,000,000.00	2,989,788.00	2,965,323.33	2.060	AA	2.126	57	11/27/2018
313313R83	53773	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,988,372.00	2,965,160.00	2.080	AA	2.147	64	12/04/2018
313313R83	53774	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,988,372.00	2,965,160.00	2.080	AA	2.147	64	12/04/2018
313312AT7	53780	Federal Farm Credit Discount		05/31/2018	3,000,000.00	2,979,654.00	2,959,400.00	2.100	AA	2.159	109	01/18/2019
313313N61	53781	Federal Farm Credit Discount		06/01/2018	3,000,000.00	2,993,193.00	2,972,800.00	2.040	AA	2.059	38	11/08/2018
313313R83	53782	Federal Farm Credit Discount		06/01/2018	3,000,000.00	2,988,372.00	2,967,605.00	2.090	AA	2.148	64	12/04/2018
313313K72	53783	Federal Farm Credit Discount		06/06/2018	3,000,000.00	2,997,363.00	2,978,000.00	2.000	AA	2.015	15	10/16/2018
313313K72	53784	Federal Farm Credit Discount		06/06/2018	3,000,000.00	2,997,363.00	2,978,000.00	2.000	AA	2.015	15	10/16/2018
313313Q27	53808	Federal Farm Credit Discount		06/28/2018	3,000,000.00	2,991,042.00	2,975,833.33	2.000	AA	2.016	50	11/20/2018
313313Q27	53809	Federal Farm Credit Discount		06/28/2018	3,000,000.00	2,991,042.00	2,975,833.33	2.000	AA	2.016	50	11/20/2018
313312HG8	53818	Federal Farm Credit Discount		07/13/2018	3,000,000.00	2,945,913.00	2,932,818.33	2.330	AA	2.405	266	06/24/2019

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 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
<b>Federal Agency Issues - Discount</b>												
313313Q50	53831	Federal Farm Credit Discount		08/15/2018	3,000,000.00	2,990,505.00	2,982,916.67	2.050	AA	2.062	53	11/23/2018
313313R83	53834	Federal Farm Credit Discount		08/21/2018	5,000,000.00	4,980,620.00	4,969,812.50	2.070	AA	2.083	64	12/04/2018
313313M62	53845	Federal Farm Credit Discount		08/30/2018	3,000,000.00	2,994,726.00	2,989,460.00	2.040	AA	2.047	30	10/31/2018
313313S74	53853	Federal Farm Credit Discount		09/18/2018	3,000,000.00	2,987,103.00	2,985,090.00	2.130	AA	2.141	71	12/11/2018
313313S33	53854	Federal Farm Credit Discount		09/19/2018	3,000,000.00	2,987,829.00	2,985,977.50	2.130	AA	2.140	67	12/07/2018
313312CB4	53866	Federal Farm Credit Discount		09/25/2018	3,000,000.00	2,973,093.00	2,971,825.00	2.300	AA	2.322	141	02/19/2019
313313T65	53867	Federal Farm Credit Discount		09/25/2018	3,000,000.00	2,985,831.00	2,984,880.00	2.160	AA	2.171	78	12/18/2018
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,993,845.00	4,929,611.11	1.400	AA	1.435	21	10/22/2018
313385K62	53590	Federal Home Loan Discount		02/14/2018	3,000,000.00	2,997,537.00	2,962,537.50	1.850	AA	1.889	14	10/15/2018
313385P34	53615	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,992,296.00	2,958,237.50	1.950	AA	2.008	43	11/13/2018
313384DB2	53658	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,967,687.00	2,936,825.00	2.100	AA	2.164	165	03/15/2019
313384DH9	53664	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,966,511.00	2,935,086.67	2.140	AA	2.206	171	03/21/2019
313384DH9	53665	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,966,511.00	2,935,086.67	2.140	AA	2.206	171	03/21/2019
313385R73	53674	Federal Home Loan Discount		03/26/2018	5,000,000.00	4,980,925.00	4,930,350.00	1.990	AA	2.050	63	12/03/2018
313384CH0	53684	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,971,947.00	2,941,095.83	2.110	AA	2.174	147	02/25/2019
313384BG3	53694	Federal Home Loan Discount		04/03/2018	3,000,000.00	2,977,227.00	2,948,490.00	2.040	AA	2.098	122	01/31/2019
313385J23	53695	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,999,415.00	4,951,921.67	1.902	AA	1.920	2	10/03/2018
313385J23	53696	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,999,415.00	4,951,921.67	1.902	AA	1.920	2	10/03/2018
313385K39	53705	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,996,775.00	4,951,871.11	1.904	AA	1.923	11	10/12/2018
313385K39	53706	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,996,775.00	4,951,871.11	1.904	AA	1.923	11	10/12/2018
313385K39	53718	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,998,065.00	2,971,816.67	1.900	AA	1.918	11	10/12/2018
313385K88	53725	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,997,186.00	2,970,135.00	1.980	AA	2.000	16	10/17/2018
313385N69	53729	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,993,193.00	2,967,858.33	1.900	AA	1.950	38	11/08/2018
313385N69	53730	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,993,193.00	2,967,858.33	1.900	AA	1.950	38	11/08/2018
313385L20	53731	Federal Home Loan Discount		04/20/2018	5,000,000.00	4,994,725.00	4,949,950.00	1.980	AA	2.000	18	10/19/2018
313385L20	53732	Federal Home Loan Discount		04/20/2018	3,000,000.00	2,996,835.00	2,969,970.00	1.980	AA	2.000	18	10/19/2018
313385L53	53735	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,996,307.00	2,969,833.33	2.000	AA	2.020	21	10/22/2018
313385M86	53736	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,994,267.00	2,968,000.00	2.000	AA	2.054	32	11/02/2018
313385P34	53737	Federal Home Loan Discount		04/24/2018	5,000,000.00	4,987,160.00	4,942,624.31	2.035	AA	2.091	43	11/13/2018
313385M86	53742	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,994,267.00	2,968,166.67	2.000	AA	2.054	32	11/02/2018
313385M52	53745	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,994,900.00	2,969,576.25	1.995	AA	2.060	29	10/30/2018
313385J80	53766	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,998,593.00	2,975,703.33	1.970	AA	1.986	8	10/09/2018
313385J49	53771	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,999,298.00	2,976,735.00	1.980	AA	1.995	4	10/05/2018
313385J49	53772	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,999,298.00	2,976,735.00	1.980	AA	1.995	4	10/05/2018
313385R40	53779	Federal Home Loan Discount		05/23/2018	5,000,000.00	4,982,085.00	4,944,291.67	2.100	AA	2.169	60	11/30/2018
313385S31	53785	Federal Home Loan Discount		06/07/2018	3,000,000.00	2,987,829.00	2,967,975.00	2.100	AA	2.158	67	12/07/2018

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2018**

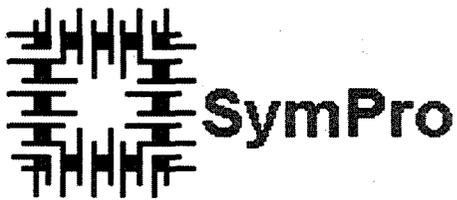
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313385J31	53799	Federal Home Loan Discount		06/19/2018	3,000,000.00	2,999,472.00	2,982,612.50	1.950	AA	1.961	3	10/04/2018
313385J31	53800	Federal Home Loan Discount		06/20/2018	3,000,000.00	2,999,472.00	2,982,775.00	1.950	AA	1.961	3	10/04/2018
313385N36	53805	Federal Home Loan Discount		06/27/2018	2,000,000.00	1,995,820.00	1,985,808.33	1.950	AA	1.964	35	11/05/2018
313385R73	53807	Federal Home Loan Discount		06/28/2018	2,000,000.00	1,992,370.00	1,982,444.44	2.000	AA	2.018	63	12/03/2018
313385N36	53816	Federal Home Loan Discount		07/12/2018	3,000,000.00	2,993,730.00	2,980,763.33	1.990	AA	2.003	35	11/05/2018
313385N36	53817	Federal Home Loan Discount		07/12/2018	3,000,000.00	2,993,730.00	2,980,763.33	1.990	AA	2.003	35	11/05/2018
313385N44	53819	Federal Home Loan Discount		07/16/2018	3,000,000.00	2,993,550.00	2,981,166.67	2.000	AA	2.013	36	11/06/2018
313385M52	53824	Federal Home Loan Discount		07/23/2018	3,000,000.00	2,994,900.00	2,983,500.00	2.000	AA	2.011	29	10/30/2018
313385N69	53826	Federal Home Loan Discount		07/25/2018	3,000,000.00	2,993,193.00	2,982,156.67	2.020	AA	2.032	38	11/08/2018
313385S31	53830	Federal Home Loan Discount		08/15/2018	3,000,000.00	2,987,829.00	2,980,620.00	2.040	AA	2.053	67	12/07/2018
313385R99	53835	Federal Home Loan Discount		08/20/2018	3,000,000.00	2,988,192.00	2,981,720.83	2.050	AA	2.063	65	12/05/2018
313385R99	53836	Federal Home Loan Discount		08/20/2018	3,000,000.00	2,988,192.00	2,981,720.83	2.050	AA	2.063	65	12/05/2018
313385Q33	53837	Federal Home Loan Discount		08/22/2018	3,000,000.00	2,990,862.00	2,984,302.50	2.070	AA	2.081	51	11/21/2018
313384AL3	53842	Federal Home Loan Discount		08/28/2018	3,000,000.00	2,980,959.00	2,975,746.67	2.140	AA	2.157	102	01/11/2019
313385Q82	53843	Federal Home Loan Discount		08/28/2018	3,000,000.00	2,989,968.00	2,984,400.00	2.080	AA	2.091	56	11/26/2018
313385Q82	53844	Federal Home Loan Discount		08/28/2018	3,000,000.00	2,989,968.00	2,984,362.50	2.085	AA	2.096	56	11/26/2018
313384KU2	53846	Federal Home Loan Discount		08/31/2018	3,000,000.00	2,932,356.00	2,928,600.00	2.400	AA	2.478	326	08/23/2019
313385P67	53850	Federal Home Loan Discount		09/13/2018	3,000,000.00	2,991,759.00	2,988,800.00	2.100	AA	2.108	46	11/16/2018
313385P67	53851	Federal Home Loan Discount		09/13/2018	3,000,000.00	2,991,759.00	2,988,800.00	2.100	AA	2.108	46	11/16/2018
313385P67	53852	Federal Home Loan Discount		09/13/2018	3,000,000.00	2,991,759.00	2,988,800.00	2.100	AA	2.108	46	11/16/2018
313385K62	53855	Federal Home Loan Discount		09/19/2018	3,000,000.00	2,997,537.00	2,995,623.33	2.020	AA	2.023	14	10/15/2018
313385K62	53856	Federal Home Loan Discount		09/20/2018	3,000,000.00	2,997,537.00	2,995,677.08	2.075	AA	2.078	14	10/15/2018
313384BE8	53858	Federal Home Loan Discount		09/20/2018	3,000,000.00	2,977,599.00	2,975,437.50	2.250	AA	2.269	120	01/29/2019
313385K88	53860	Federal Home Loan Discount		09/21/2018	3,000,000.00	2,997,186.00	2,995,460.83	2.095	AA	2.098	16	10/17/2018
313385N69	53861	Federal Home Loan Discount		09/24/2018	3,000,000.00	2,993,193.00	2,992,031.25	2.125	AA	2.131	38	11/08/2018
313385P42	53862	Federal Home Loan Discount		09/25/2018	3,000,000.00	2,992,116.00	2,991,041.67	2.150	AA	2.156	44	11/14/2018
313384HD4	53863	Federal Home Loan Discount		09/25/2018	5,000,000.00	4,910,870.00	4,907,718.06	2.470	AA	2.536	263	06/21/2019
313385R73	53868	Federal Home Loan Discount		09/26/2018	3,000,000.00	2,988,555.00	2,987,760.00	2.160	AA	2.169	63	12/03/2018
313385R73	53869	Federal Home Loan Discount		09/27/2018	3,000,000.00	2,988,555.00	2,987,940.00	2.160	AA	2.169	63	12/03/2018
<b>Subtotal and Average</b>			<b>311,171,881.32</b>		<b>281,000,000.00</b>	<b>280,023,257.00</b>	<b>278,261,544.43</b>			<b>2.042</b>	<b>55</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,960,674.00	1,998,527.04	2.650	A	2.647	833	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	1,997,252.00	1,999,814.39	2.200	A	2.193	154	03/04/2019
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,981,448.00	2,999,719.62	1.750	AA	1.740	235	05/24/2019

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 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
<b>Subtotal and Average</b>			<b>6,997,999.96</b>		<b>7,000,000.00</b>	<b>6,939,374.00</b>	<b>6,998,061.05</b>			<b>2.128</b>	<b>383</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			56,000,000.00	56,000,000.00	56,000,000.00	1.990	AAA	1.963	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			29,000,000.00	29,000,000.00	29,000,000.00	1.920	AAA	1.894	1	
<b>Subtotal and Average</b>			<b>84,866,666.67</b>		<b>85,000,000.00</b>	<b>85,000,000.00</b>	<b>85,000,000.00</b>			<b>1.939</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			65,000,000.00	64,859,106.26	65,000,000.00	2.063		2.035	1	
<b>Subtotal and Average</b>			<b>65,000,000.00</b>		<b>65,000,000.00</b>	<b>64,859,106.26</b>	<b>65,000,000.00</b>			<b>2.035</b>	<b>1</b>	
<b>California State-GOB</b>												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,016,350.00	3,018,793.11	5.000	AA	1.115	61	12/01/2018
<b>Subtotal and Average</b>			<b>3,023,334.78</b>		<b>3,000,000.00</b>	<b>3,016,350.00</b>	<b>3,018,793.11</b>			<b>1.115</b>	<b>61</b>	
<b>Total and Average</b>			<b>921,483,942.15</b>		<b>913,000,000.00</b>	<b>907,176,913.26</b>	<b>909,685,338.64</b>			<b>2.035</b>	<b>311</b>	

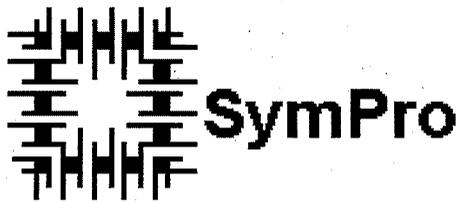
**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		12,489.59	12,489.59				0
				Subtotal		12,489.59	12,489.59				
		<b>Total Cash and Investments</b>	<b>921,483,942.15</b>		<b>913,000,000.00</b>	<b>907,189,402.85</b>	<b>909,697,828.23</b>			<b>2.035</b>	<b>311</b>



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

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 10/01/2018 - 10/01/2018 )	5 Maturities	0 Payments	150,000,000.00	16.43%	150,000,000.00	149,859,106.26
Aging Interval:	1 - 30 days	( 10/02/2018 - 10/31/2018 )	33 Maturities	0 Payments	110,000,000.00	12.05%	109,133,668.04	109,912,204.00
Aging Interval:	31 - 90 days	( 11/01/2018 - 12/30/2018 )	54 Maturities	0 Payments	172,000,000.00	18.84%	170,790,428.77	171,530,672.00
Aging Interval:	91 - 180 days	( 12/31/2018 - 03/30/2019 )	25 Maturities	0 Payments	74,000,000.00	8.11%	73,575,777.57	73,618,421.00
Aging Interval:	181 - 360 days	( 03/31/2019 - 09/26/2019 )	27 Maturities	0 Payments	83,000,000.00	9.09%	82,541,184.38	82,158,548.00
Aging Interval:	361 - 1080 days	( 09/27/2019 - 09/15/2021 )	92 Maturities	0 Payments	279,000,000.00	30.56%	278,682,418.81	275,760,731.00
Aging Interval:	1081 days and after	( 09/16/2021 - )	15 Maturities	0 Payments	45,000,000.00	4.93%	44,961,861.07	44,337,231.00
			<b>Total for</b>	<b>251 Investments</b>				
						<b>100.00</b>	<b>909,685,338.64</b>	<b>907,176,913.26</b>



**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
August 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	443,000,000.00	439,082,573.00	442,424,242.65	48.34	899	571	1.987	2.015
Federal Agency Issues - Discount	319,927,000.00	318,761,634.45	316,837,917.67	34.62	178	64	1.990	2.017
Medium Term Notes	7,000,000.00	6,944,846.00	6,997,934.67	0.76	1,308	413	2.128	2.158
Money Market	81,000,000.00	81,000,000.00	81,000,000.00	8.85	1	1	1.827	1.853
Local Agency Investment Funds	65,000,000.00	65,000,000.00	65,000,000.00	7.10	1	1	1.971	1.998
California State-GOB	3,000,000.00	3,025,800.00	3,028,189.67	0.33	1,710	91	1.115	1.131
<b>Investments</b>	<b>918,927,000.00</b>	<b>913,814,853.45</b>	<b>915,288,284.66</b>	<b>100.00%</b>	<b>512</b>	<b>302</b>	<b>1.971</b>	<b>1.998</b>
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		11,341.67	11,341.67					
Subtotal		11,341.67	11,341.67					
<b>Total Cash and Investments</b>	<b>918,927,000.00</b>	<b>913,826,195.12</b>	<b>915,299,626.33</b>		<b>512</b>	<b>302</b>	<b>1.971</b>	<b>1.998</b>

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	1,500,068.48	3,135,425.28
<b>Average Daily Balance</b>	<b>918,211,481.33</b>	<b>970,692,397.59</b>
<b>Effective Rate of Return</b>	<b>1.92%</b>	<b>1.90%</b>

Katano Kasaine, Director of Finance/Treasurer

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 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
<b>Federal Agency Issues - Coupon</b>												
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,986,788.00	3,000,000.00	1.000	AA	0.986	128	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,986,788.00	2,999,957.77	1.000	AA	0.990	128	01/07/2019
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,965,260.00	3,000,000.00	1.200	AA	1.184	376	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,996,418.00	3,000,000.00	1.000	AA	0.986	41	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,974,836.00	3,000,000.00	1.120	AA	1.105	244	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,969,508.00	3,000,000.00	1.480	AA	1.460	370	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,969,508.00	3,000,000.00	1.480	AA	1.460	370	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,987,553.00	3,000,000.00	1.300	AA	1.282	153	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,987,553.00	3,000,000.00	1.300	AA	1.282	153	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,985,651.00	3,000,000.00	1.330	AA	1.751	153	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,987,553.00	3,000,000.00	1.300	AA	1.282	153	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,960,331.00	3,000,000.00	1.710	AA	1.687	544	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,983,833.00	2,999,645.82	1.400	AA	1.402	207	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,983,833.00	2,999,613.75	1.400	AA	1.403	207	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,964,246.00	2,999,578.19	1.550	AA	1.541	440	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,949,582.00	2,986,927.79	1.180	AA	1.553	412	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,932,536.00	2,998,438.83	1.740	AA	1.740	816	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,930,517.00	2,996,365.84	1.800	AA	1.818	923	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,932,536.00	2,997,070.45	1.740	AA	1.761	816	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,950,335.00	2,999,273.86	1.500	AA	1.496	551	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,966,178.00	3,000,000.00	1.430	AA	1.410	375	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,966,178.00	3,000,000.00	1.430	AA	1.410	375	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,882,472.00	3,000,000.00	2.000	AA	1.973	1,472	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	744	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,910,582.00	2,991,292.49	1.950	AA	2.008	1,290	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,956,773.00	3,000,000.00	1.830	AA	1.794	639	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,980,950.00	3,000,000.00	1.600	AA	1.578	278	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,965,215.00	2,986,492.78	1.180	AA	1.657	334	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,994,666.00	3,000,000.00	1.700	AA	1.671	128	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,963,595.00	2,979,595.77	1.020	AA	1.797	314	07/12/2019
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,951,982.00	2,997,691.67	2.100	AA	2.105	843	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,944,254.00	3,000,000.00	2.120	AA	2.082	758	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,944,254.00	3,000,000.00	2.120	AA	2.082	758	09/28/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,935,362.00	2,964,046.88	1.300	AA	2.024	598	04/21/2020
3133EF7L5	53562	FEDERAL FARM CREDIT BANK		01/26/2018	3,000,000.00	2,972,643.00	2,982,030.64	1.170	AA	2.003	257	05/16/2019
3133EJCK3	53584	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,972,400.00	3,000,000.00	2.470	AA	2.436	895	02/12/2021

Portfolio POOL  
AP  
PM (PRF\_PM2) 7.3.0

**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**August 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
<b>Federal Agency Issues - Coupon</b>												
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,980,641.00	3,000,000.00	2.210	AA	2.180	529	02/12/2020
3133EJET2	53647	FEDERAL FARM CREDIT BANK		03/16/2018	3,000,000.00	2,985,489.00	2,993,218.58	2.940	AA	2.953	1,647	03/06/2023
3133EJGS2	53659	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,986,734.00	3,000,000.00	2.840	AA	2.801	1,115	09/20/2021
3133EJGS2	53660	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,986,734.00	3,000,000.00	2.840	AA	2.801	1,115	09/20/2021
3133ECNS9	53663	FEDERAL FARM CREDIT BANK		03/21/2018	3,000,000.00	2,994,348.00	2,994,707.27	1.100	AA	2.059	66	11/06/2018
3133EJHG7	53668	FEDERAL FARM CREDIT BANK		03/22/2018	3,000,000.00	2,996,250.00	2,999,748.75	2.130	AAA	2.116	202	03/22/2019
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	2,983,149.00	2,996,226.67	2.375	AA	2.424	573	03/27/2020
3133EJJA8	53692	FEDERAL FARM CREDIT BANK		03/29/2018	3,000,000.00	3,000,003.00	3,000,000.00	3.000	AA	2.940	1,397	06/29/2022
3133EJJT7	53693	FEDERAL FARM CREDIT BANK		04/03/2018	3,000,000.00	2,985,123.00	3,000,000.00	2.430	AA	2.397	580	04/03/2020
3133EJKZ1	53708	FEDERAL FARM CREDIT BANK		04/12/2018	3,000,000.00	2,986,716.00	3,000,000.00	3.000	AA	2.959	1,502	10/12/2022
3133EJKW8	53715	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,985,345.00	3,000,000.00	2.420	AA	2.387	593	04/16/2020
3133EJKW8	53716	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,985,345.00	3,000,000.00	2.420	AA	2.387	593	04/16/2020
3133EJMR7	53747	FEDERAL FARM CREDIT BANK		05/01/2018	3,000,000.00	2,996,784.00	3,000,000.00	2.740	AA	2.688	884	02/01/2021
3133EJMX4	53751	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,995,479.00	3,000,000.00	2.680	AA	2.643	793	11/02/2020
3133EJMV8	53752	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,990,823.00	3,000,000.00	2.960	AA	2.919	1,339	05/02/2022
3133EJMW6	53753	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	3,000,000.00	3,000,000.00	3.000	AA	2.959	1,339	05/02/2022
3133EJMS5	53754	FEDERAL FARM CREDIT BANK		05/03/2018	3,000,000.00	2,992,404.00	3,000,000.00	2.625	AA	2.577	702	08/03/2020
3133EJSY6	53806	FEDERAL FARM CREDIT BANK		06/27/2018	3,000,000.00	2,989,344.00	3,000,000.00	3.200	AA	3.156	1,760	06/27/2023
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	2,996,649.00	2,998,598.60	2.700	AA	2.683	871	01/19/2021
3133EJVK2	53827	FEDERAL FARM CREDIT BANK		07/30/2018	3,000,000.00	2,999,427.00	2,997,846.88	2.660	AA	2.662	698	07/30/2020
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	2,996,649.00	2,998,598.60	2.700	AA	2.683	871	01/19/2021
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,997,765.00	3,000,000.00	1.050	AA	1.036	27	09/28/2018
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,919,447.00	3,000,000.00	1.875	AA	1.849	1,031	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,951,199.00	2,998,786.67	1.750	AA	1.748	681	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,951,199.00	2,998,320.00	1.750	AA	1.757	681	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,937,147.00	2,993,846.94	1.600	AA	1.680	748	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,977,629.00	3,000,000.00	1.500	AA	1.476	300	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,966,226.00	2,997,009.48	1.500	AA	2.078	415	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,953,638.00	3,000,000.00	1.700	AA	1.962	622	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,957,904.00	2,998,003.33	1.750	AA	1.767	607	04/30/2020
3130ACWG5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,995,821.00	3,000,000.00	1.625	AA	1.603	87	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,995,596.00	3,000,000.00	1.750	AA	1.726	111	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,963,640.00	3,000,000.00	2.000	AA	1.966	573	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,963,640.00	3,000,000.00	2.000	AA	1.966	573	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,952,669.00	3,000,000.00	2.200	AA	2.170	881	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,952,669.00	3,000,000.00	2.200	AA	2.170	881	01/29/2021

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 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
<b>Federal Agency Issues - Coupon</b>												
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,997,729.00	3,000,000.00	1.800	AA	1.701	151	01/30/2019
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,999,367.00	3,000,000.00	2.000	AA	1.880	516	01/30/2020
3130ADNE8	53583	FEDERAL HOME LOAN BANK		02/12/2018	3,000,000.00	2,994,729.00	2,998,779.08	1.875	AA	1.940	164	02/12/2019
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,966,226.00	2,976,179.28	1.500	AA	3.152	415	10/21/2019
3130ADPX4	53623	FEDERAL HOME LOAN BANK		03/08/2018	3,000,000.00	2,991,741.00	2,997,996.99	2.000	AA	1.982	551	03/05/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,989,026.00	2,999,581.39	2.375	AA	3.105	576	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,989,026.00	2,999,581.39	2.375	AA	3.105	576	03/30/2020
3130ADR53	53661	FEDERAL HOME LOAN BANK		03/20/2018	3,000,000.00	2,982,960.00	3,000,000.00	2.350	AA	2.318	566	03/20/2020
3130ADSV5	53678	FEDERAL HOME LOAN BANK		03/27/2018	3,000,000.00	2,990,334.00	3,000,000.00	2.300	AA	2.260	482	12/27/2019
3130ADSF0	53691	FEDERAL HOME LOAN BANK		03/29/2018	3,000,000.00	2,980,422.00	3,000,000.00	2.500	AA	2.466	759	09/29/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	2,989,602.00	2,998,759.09	2.320	AA	2.311	495	01/09/2020
3130ADG48	53710	FEDERAL HOME LOAN BANK		04/12/2018	3,000,000.00	2,963,418.00	2,979,105.94	2.250	AA	2.516	881	01/29/2021
3130A6UJ4	53724	FEDERAL HOME LOAN BANK		04/18/2018	3,000,000.00	2,993,028.00	2,994,046.62	1.250	AA	2.033	90	11/30/2018
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,999,646.00	2,999,068.56	2.625	AA	3.452	635	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,999,646.00	2,999,068.56	2.625	AA	3.452	635	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,999,646.00	2,999,068.56	2.625	AA	3.452	635	05/28/2020
3130ABF92	53796	FEDERAL HOME LOAN BANK		06/15/2018	3,000,000.00	2,977,908.00	2,978,025.04	1.375	AA	2.347	269	05/28/2019
3130AENV8	53823	FEDERAL HOME LOAN BANK		07/23/2018	3,000,000.00	2,999,121.00	2,998,977.65	2.667	AA	2.668	325	07/23/2019
3130ADG22	53839	FEDERAL HOME LOAN BANK		08/23/2018	3,000,000.00	2,977,950.00	2,978,886.47	2.090	AA	2.571	509	01/23/2020
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,993,730.00	3,000,000.00	1.150	AA	1.132	86	11/26/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,989,110.00	3,000,000.00	1.050	AA	1.036	118	12/28/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,999,340.00	3,000,000.00	1.100	AA	1.085	12	09/13/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,995,050.00	3,000,000.00	1.050	AA	1.036	55	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,995,050.00	3,000,000.00	1.050	AA	1.036	55	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,992,770.00	3,000,000.00	1.125	AA	1.110	88	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,992,770.00	3,000,000.00	1.125	AA	1.110	88	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,989,524.00	2,999,909.87	1.350	AA	1.339	146	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,986,557.00	3,000,000.00	1.375	AA	1.356	180	02/28/2019
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,940,492.00	2,994,404.50	1.375	AA	1.472	597	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,976,338.00	2,000,000.00	1.500	AA	1.479	419	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,964,507.00	3,000,000.00	1.500	AA	1.479	419	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,964,507.00	3,000,000.00	1.500	AA	1.479	419	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,964,507.00	3,000,000.00	1.500	AA	1.479	419	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,947,893.00	3,000,000.00	1.700	AA	1.677	695	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,947,893.00	3,000,000.00	1.700	AA	1.677	695	07/27/2020
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,976,267.00	3,000,000.00	1.625	AA	1.498	643	06/05/2020

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 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
<b>Federal Agency Issues - Coupon</b>												
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,976,267.00	3,000,000.00	1.625	AA	1.878	643	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,976,267.00	3,000,000.00	1.625	AA	1.878	643	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,971,389.00	3,000,000.00	1.500	AA	1.479	635	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,980,926.00	2,000,000.00	1.500	AA	1.843	635	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,969,916.00	3,000,000.00	1.500	AA	1.480	363	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,959,635.00	3,000,000.00	1.550	AA	1.529	482	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,967,375.00	3,000,000.00	1.500	AA	1.463	391	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,917,587.00	3,000,000.00	2.000	AA	1.964	1,215	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,953,929.00	3,000,000.00	1.375	AA	1.721	758	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,941,197.00	3,000,000.00	1.700	AA	1.677	759	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,958,260.00	2,000,000.00	1.700	AA	1.677	759	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,937,390.00	3,000,000.00	1.700	AA	1.677	759	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,938,782.00	2,996,239.22	1.625	AA	1.664	759	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,946,875.00	4,996,467.01	1.585	AA	1.626	412	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,968,272.00	2,999,388.96	1.625	AA	1.620	424	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,977,170.00	2,998,262.96	1.625	AA	1.584	650	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,967,243.00	2,987,223.04	1.250	AA	1.707	328	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,984,979.00	3,000,000.00	1.750	AA	1.685	808	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,968,272.00	2,990,553.79	1.625	AA	1.875	424	10/30/2019
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,968,677.00	2,989,209.68	1.750	AA	2.019	452	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,947,795.00	4,982,441.20	1.750	AA	2.012	452	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,975,319.00	2,986,954.13	2.500	AA	2.569	1,628	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,975,319.00	2,989,627.47	2.500	AA	2.736	1,628	02/15/2023
3134GBWW8	53626	FEDERAL HOME LOAN MTG CORP		03/08/2018	3,000,000.00	2,977,095.00	2,982,075.47	1.500	AA	2.191	307	07/05/2019
3137EAEB1	53703	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,960,016.00	2,964,797.82	0.875	AA	2.199	321	07/19/2019
3134G92D8	53704	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,964,516.00	2,970,854.84	1.150	AA	2.216	328	07/26/2019
3137EAEM7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	4,989,105.00	4,999,100.55	2.500	AA	3.284	600	04/23/2020
3134G9Q75	53760	FEDERAL HOME LOAN MTG CORP		05/07/2018	3,000,000.00	2,967,243.00	2,969,572.89	1.250	AA	2.363	328	07/26/2019
3134G3JM3	53769	FEDERAL HOME LOAN MTG CORP		05/16/2018	3,000,000.00	2,986,065.00	2,988,560.81	2.000	AA	2.391	332	07/30/2019
3134GBRB0	53791	FEDERAL HOME LOAN MTG CORP		06/14/2018	3,000,000.00	2,976,267.00	2,975,442.53	1.625	AA	2.661	643	06/05/2020
3134GSRV9	53828	FEDERAL HOME LOAN MTG CORP		07/30/2018	3,000,000.00	2,998,323.00	3,000,000.00	3.250	AA	3.148	1,789	07/26/2023
3134GSWC5	53840	FEDERAL HOME LOAN MTG CORP		08/27/2018	3,000,000.00	2,995,866.00	3,000,000.00	2.900	AA	2.860	1,091	08/27/2021
3134GSWC5	53841	FEDERAL HOME LOAN MTG CORP		08/27/2018	3,000,000.00	2,995,866.00	3,000,000.00	2.900	AA	2.860	1,091	08/27/2021
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,994,366.00	2,998,676.86	1.875	AA	1.948	171	02/19/2019
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,976,894.00	2,996,508.03	1.250	AA	1.412	237	04/26/2019
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,951,847.00	2,961,198.36	1.200	AA	2.320	419	10/25/2019

Portfolio POOL  
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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 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
<b>Federal Agency Issues - Coupon</b>												
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,967,898.00	1,974,117.76	1.200	AA	2.321	419	10/25/2019
3135G0E58	53689	FEDERAL NATIONAL MORTGAGE		03/28/2018	3,000,000.00	2,996,145.00	2,996,494.81	1.125	AA	1.983	48	10/19/2018
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	2,983,323.00	2,996,101.17	2.500	AA	2.517	955	04/13/2021
<b>Subtotal and Average</b>			<b>440,578,703.25</b>		<b>443,000,000.00</b>	<b>439,082,573.00</b>	<b>442,424,242.65</b>			<b>1.987</b>	<b>571</b>	
<b>Federal Agency Issues - Discount</b>												
313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,995,218.00	2,958,916.67	1.450	AA	1.485	31	10/02/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,981,710.00	4,923,641.67	1.540	AA	1.579	66	11/06/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,990,262.00	2,955,375.00	1.700	AA	1.743	60	10/31/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,990,262.00	2,957,660.00		AA	1.781	60	10/31/2018
313313H43	53618	Federal Farm Credit Discount		03/07/2018	3,000,000.00	2,996,283.00	2,968,210.00	1.870	AA	1.928	26	09/27/2018
313313H35	53672	Federal Farm Credit Discount		03/23/2018	3,000,000.00	2,996,442.00	2,970,391.68	1.900	AA	1.961	25	09/26/2018
313313N61	53673	Federal Farm Credit Discount		03/23/2018	5,000,000.00	4,981,130.00	4,937,388.89	1.960	AA	2.020	68	11/08/2018
313313Q35	53697	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,986,416.00	2,962,462.50	1.950	AA	2.003	81	11/21/2018
313313Q35	53698	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,986,416.00	2,962,462.50	1.950	AA	2.003	81	11/21/2018
313313K64	53720	Federal Farm Credit Discount		04/17/2018	3,000,000.00	2,992,995.00	2,971,040.00	1.920	AA	1.939	44	10/15/2018
313313K64	53721	Federal Farm Credit Discount		04/17/2018	2,000,000.00	1,995,330.00	1,980,693.33	1.920	AA	1.939	44	10/15/2018
313313P93	53746	Federal Farm Credit Discount		04/30/2018	3,000,000.00	2,986,764.00	2,965,320.83	2.050	AA	2.116	79	11/19/2018
313313Q92	53758	Federal Farm Credit Discount		05/09/2018	3,000,000.00	2,985,369.00	2,965,323.33	2.060	AA	2.126	87	11/27/2018
313313H35	53761	Federal Farm Credit Discount		05/11/2018	3,000,000.00	2,996,442.00	2,977,920.00	1.920	AA	1.934	25	09/26/2018
313313R83	53773	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,983,773.00	2,965,160.00	2.080	AA	2.147	94	12/04/2018
313313R83	53774	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,983,773.00	2,965,160.00	2.080	AA	2.147	94	12/04/2018
313312AT7	53780	Federal Farm Credit Discount		05/31/2018	3,000,000.00	2,975,292.00	2,959,400.00	2.100	AA	2.159	139	01/18/2019
313313N61	53781	Federal Farm Credit Discount		06/01/2018	3,000,000.00	2,988,678.00	2,972,800.00	2.040	AA	2.059	68	11/08/2018
313313R83	53782	Federal Farm Credit Discount		06/01/2018	3,000,000.00	2,983,773.00	2,967,605.00	2.090	AA	2.148	94	12/04/2018
313313K72	53783	Federal Farm Credit Discount		06/06/2018	3,000,000.00	2,992,824.00	2,978,000.00	2.000	AA	2.015	45	10/16/2018
313313K72	53784	Federal Farm Credit Discount		06/06/2018	3,000,000.00	2,992,824.00	2,978,000.00	2.000	AA	2.015	45	10/16/2018
313313Q27	53808	Federal Farm Credit Discount		06/28/2018	3,000,000.00	2,986,590.00	2,975,833.33	2.000	AA	2.016	80	11/20/2018
313313Q27	53809	Federal Farm Credit Discount		06/28/2018	3,000,000.00	2,986,590.00	2,975,833.33	2.000	AA	2.016	80	11/20/2018
313312HG8	53818	Federal Farm Credit Discount		07/13/2018	3,000,000.00	2,942,622.00	2,932,818.33	2.330	AA	2.405	296	06/24/2019
313313Q50	53831	Federal Farm Credit Discount		08/15/2018	3,000,000.00	2,986,068.00	2,982,916.67	2.050	AA	2.062	83	11/23/2018
313313R83	53834	Federal Farm Credit Discount		08/21/2018	5,000,000.00	4,972,955.00	4,969,812.50	2.070	AA	2.083	94	12/04/2018
313313M62	53845	Federal Farm Credit Discount		08/30/2018	3,000,000.00	2,990,262.00	2,989,460.00	2.040	AA	2.047	60	10/31/2018
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,986,335.00	4,929,611.11	1.400	AA	1.435	51	10/22/2018
313385K62	53590	Federal Home Loan Discount		02/14/2018	3,000,000.00	2,992,995.00	2,962,537.50	1.850	AA	1.889	44	10/15/2018
313385P34	53615	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,987,808.00	2,958,237.50	1.950	AA	2.008	73	11/13/2018

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 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
<b>Federal Agency Issues - Discount</b>												
313384DB2	53658	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,963,841.00	2,936,825.00	2.100	AA	2.164	195	03/15/2019
313384DH9	53664	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,962,710.00	2,935,086.67	2.140	AA	2.206	201	03/21/2019
313384DH9	53665	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,962,710.00	2,935,086.67	2.140	AA	2.206	201	03/21/2019
313385H41	53669	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,996,283.00	2,969,445.00	1.940	AA	2.002	26	09/27/2018
313385R73	53674	Federal Home Loan Discount		03/26/2018	5,000,000.00	4,973,250.00	4,930,350.00	1.990	AA	2.050	93	12/03/2018
313384CHO	53684	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,967,666.00	2,941,095.83	2.110	AA	2.174	177	02/25/2019
313385H33	53685	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,994,070.00	4,951,770.00	1.908	AA	1.927	25	09/26/2018
313385H33	53686	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,994,070.00	4,951,770.00	1.908	AA	1.927	25	09/26/2018
313384BG3	53694	Federal Home Loan Discount		04/03/2018	3,000,000.00	2,972,931.00	2,948,490.00	2.040	AA	2.098	152	01/31/2019
313385J23	53695	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,991,745.00	4,951,921.67	1.902	AA	1.920	32	10/03/2018
313385J23	53696	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,991,745.00	4,951,921.67	1.902	AA	1.920	32	10/03/2018
313385K39	53705	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,989,180.00	4,951,871.11	1.904	AA	1.923	41	10/12/2018
313385K39	53706	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,989,180.00	4,951,871.11	1.904	AA	1.923	41	10/12/2018
313385H41	53712	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,996,283.00	2,974,033.33	1.900	AA	1.917	26	09/27/2018
313385H41	53713	Federal Home Loan Discount		04/16/2018	3,927,000.00	3,922,134.45	3,893,009.63	1.900	AA	1.917	26	09/27/2018
313385H41	53714	Federal Home Loan Discount		04/16/2018	5,000,000.00	4,993,805.00	4,956,722.22	1.900	AA	1.917	26	09/27/2018
313385K39	53718	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,993,508.00	2,971,816.67	1.900	AA	1.918	41	10/12/2018
313385K88	53725	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,992,653.00	2,970,135.00	1.980	AA	2.000	46	10/17/2018
313385H41	53728	Federal Home Loan Discount		04/19/2018	5,000,000.00	4,993,805.00	4,957,513.89	1.900	AA	1.916	26	09/27/2018
313385N69	53729	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,988,678.00	2,967,858.33	1.900	AA	1.950	68	11/08/2018
313385N69	53730	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,988,678.00	2,967,858.33	1.900	AA	1.950	68	11/08/2018
313385L20	53731	Federal Home Loan Discount		04/20/2018	5,000,000.00	4,987,185.00	4,949,950.00	1.980	AA	2.000	48	10/19/2018
313385L20	53732	Federal Home Loan Discount		04/20/2018	3,000,000.00	2,992,311.00	2,969,970.00	1.980	AA	2.000	48	10/19/2018
313385G91	53734	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,996,766.00	2,976,130.00	1.860	AA	1.875	23	09/24/2018
313385L53	53735	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,991,801.00	2,969,833.33	2.000	AA	2.020	51	10/22/2018
313385M86	53736	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,989,725.00	2,968,000.00	2.000	AA	2.054	62	11/02/2018
313385P34	53737	Federal Home Loan Discount		04/24/2018	5,000,000.00	4,979,680.00	4,942,624.31	2.035	AA	2.091	73	11/13/2018
313385G26	53739	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,997,897.00	2,976,437.50	1.950	AA	1.965	16	09/17/2018
313385G26	53740	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,997,897.00	2,976,437.50	1.950	AA	1.965	16	09/17/2018
313385H41	53741	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,996,283.00	2,974,618.74	1.965	AA	1.982	26	09/27/2018
313385M86	53742	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,989,725.00	2,968,166.67	2.000	AA	2.064	62	11/02/2018
313385M52	53745	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,990,433.00	2,969,576.25	1.995	AA	2.060	59	10/30/2018
313385E51	53763	Federal Home Loan Discount		05/14/2018	3,000,000.00	3,000,000.00	2,981,920.00	1.920	AA	1.932	3	09/04/2018
313385H58	53764	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,996,121.00	2,977,965.83	1.930	AA	1.944	27	09/28/2018
313385H58	53765	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,996,121.00	2,977,965.83	1.930	AA	1.944	27	09/28/2018
313385J80	53766	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,994,021.00	2,975,703.33	1.970	AA	1.986	38	10/09/2018

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 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
<b>Federal Agency Issues - Discount</b>												
313385J49	53771	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,994,705.00	2,976,735.00	1.980	AA	1.995	34	10/05/2018
313385J49	53772	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,994,705.00	2,976,735.00	1.980	AA	1.995	34	10/05/2018
313385R40	53779	Federal Home Loan Discount		05/23/2018	5,000,000.00	4,974,745.00	4,944,291.67	2.100	AA	2.169	90	11/30/2018
313385S31	53785	Federal Home Loan Discount		06/07/2018	3,000,000.00	2,983,236.00	2,967,975.00	2.100	AA	2.158	97	12/07/2018
313385G59	53793	Federal Home Loan Discount		06/15/2018	3,000,000.00	2,997,414.00	2,984,358.75	1.935	AA	1.945	19	09/20/2018
313385H25	53794	Federal Home Loan Discount		06/15/2018	3,000,000.00	2,996,604.00	2,983,510.00	1.940	AA	1.951	24	09/25/2018
313385G91	53797	Federal Home Loan Discount		06/18/2018	3,000,000.00	2,996,766.00	2,984,197.50	1.935	AA	1.945	23	09/24/2018
313385J31	53799	Federal Home Loan Discount		06/19/2018	3,000,000.00	2,994,876.00	2,982,612.50	1.950	AA	1.961	33	10/04/2018
313385J31	53800	Federal Home Loan Discount		06/20/2018	3,000,000.00	2,994,876.00	2,982,775.00	1.950	AA	1.961	33	10/04/2018
313385N36	53805	Federal Home Loan Discount		06/27/2018	2,000,000.00	1,992,802.00	1,985,808.33	1.950	AA	1.964	65	11/05/2018
313385R73	53807	Federal Home Loan Discount		06/28/2018	2,000,000.00	1,989,300.00	1,982,444.44	2.000	AA	2.018	93	12/03/2018
313385H58	53810	Federal Home Loan Discount		06/29/2018	5,000,000.00	4,993,535.00	4,975,821.81	1.913	AA	1.922	27	09/28/2018
313385F76	53812	Federal Home Loan Discount		07/10/2018	3,000,000.00	2,998,383.00	2,989,467.50	1.915	AA	1.922	13	09/14/2018
313385G26	53815	Federal Home Loan Discount		07/10/2018	3,000,000.00	2,997,897.00	2,988,988.75	1.915	AA	1.922	16	09/17/2018
313385N36	53816	Federal Home Loan Discount		07/12/2018	3,000,000.00	2,989,203.00	2,980,763.33	1.990	AA	2.003	65	11/05/2018
313385N36	53817	Federal Home Loan Discount		07/12/2018	3,000,000.00	2,989,203.00	2,980,763.33	1.990	AA	2.003	65	11/05/2018
313385N44	53819	Federal Home Loan Discount		07/16/2018	3,000,000.00	2,989,026.00	2,981,166.67	2.000	AA	2.013	66	11/06/2018
313385M52	53824	Federal Home Loan Discount		07/23/2018	3,000,000.00	2,990,433.00	2,983,500.00	2.000	AA	2.011	59	10/30/2018
313385G26	53825	Federal Home Loan Discount		07/24/2018	3,000,000.00	2,997,897.00	2,991,245.83	1.910	AA	1.916	16	09/17/2018
313385N69	53826	Federal Home Loan Discount		07/25/2018	3,000,000.00	2,988,678.00	2,982,156.67	2.020	AA	2.032	68	11/08/2018
313385S31	53830	Federal Home Loan Discount		08/15/2018	3,000,000.00	2,983,236.00	2,980,620.00	2.040	AA	2.053	97	12/07/2018
313385G26	53832	Federal Home Loan Discount		08/16/2018	3,000,000.00	2,997,897.00	2,994,866.67	1.925	AA	1.928	16	09/17/2018
313385G91	53833	Federal Home Loan Discount		08/21/2018	3,000,000.00	2,996,766.00	2,994,517.50	1.935	AA	1.939	23	09/24/2018
313385R99	53835	Federal Home Loan Discount		08/20/2018	3,000,000.00	2,983,593.00	2,981,720.83	2.050	AA	2.063	95	12/05/2018
313385R99	53836	Federal Home Loan Discount		08/20/2018	3,000,000.00	2,983,593.00	2,981,720.83	2.050	AA	2.063	95	12/05/2018
313385Q33	53837	Federal Home Loan Discount		08/22/2018	3,000,000.00	2,986,416.00	2,984,302.50	2.070	AA	2.081	81	11/21/2018
313384AL3	53842	Federal Home Loan Discount		08/28/2018	3,000,000.00	2,976,564.00	2,975,746.67	2.140	AA	2.157	132	01/11/2019
313385Q82	53843	Federal Home Loan Discount		08/28/2018	3,000,000.00	2,985,543.00	2,984,400.00	2.080	AA	2.091	86	11/26/2018
313385Q82	53844	Federal Home Loan Discount		08/28/2018	3,000,000.00	2,985,543.00	2,984,362.50	2.085	AA	2.096	86	11/26/2018
313384KU2	53846	Federal Home Loan Discount		08/31/2018	3,000,000.00	2,929,107.00	2,928,600.00	2.400	AA	2.478	356	08/23/2019
<b>Subtotal and Average</b>			<b>332,182,962.85</b>		<b>319,927,000.00</b>	<b>318,761,634.45</b>	<b>316,837,917.67</b>			<b>1.990</b>	<b>64</b>	

**Medium Term Notes**

06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,965,060.00	1,998,473.15	2.650	A	2.647	863	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	1,997,282.00	1,999,778.00	2.200	A	2.193	184	03/04/2019
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,982,504.00	2,999,683.52	1.750	AA	1.740	265	05/24/2019

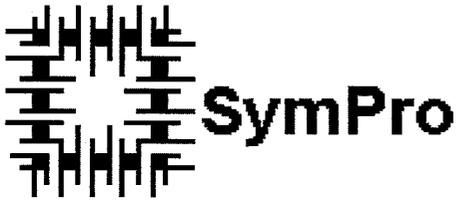
Portfolio POOL  
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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Subtotal and Average</b>			<b>6,997,875.55</b>		<b>7,000,000.00</b>	<b>6,944,846.00</b>	<b>6,997,934.67</b>			<b>2.128</b>	<b>413</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			51,000,000.00	51,000,000.00	51,000,000.00	1.860	AAA	1.835	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	1.840	AAA	1.815	1	
<b>Subtotal and Average</b>			<b>70,419,354.84</b>		<b>81,000,000.00</b>	<b>81,000,000.00</b>	<b>81,000,000.00</b>			<b>1.827</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,000,000.00	65,000,000.00	1.998		1.971	1	
<b>Subtotal and Average</b>			<b>65,000,000.00</b>		<b>65,000,000.00</b>	<b>65,000,000.00</b>	<b>65,000,000.00</b>			<b>1.971</b>	<b>1</b>	
<b>California State-GOB</b>												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,025,800.00	3,028,189.67	5.000	AA	1.115	91	12/01/2018
<b>Subtotal and Average</b>			<b>3,032,584.83</b>		<b>3,000,000.00</b>	<b>3,025,800.00</b>	<b>3,028,189.67</b>			<b>1.115</b>	<b>91</b>	
<b>Total and Average</b>			<b>918,211,481.33</b>		<b>918,927,000.00</b>	<b>913,814,853.45</b>	<b>915,288,284.66</b>			<b>1.971</b>	<b>302</b>	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		11,341.67	11,341.67				0
				Subtotal		11,341.67	11,341.67				
		<b>Total Cash and Investments</b>	<b>918,211,481.33</b>		<b>918,927,000.00</b>	<b>913,826,195.12</b>	<b>915,299,626.33</b>			<b>1.971</b>	<b>302</b>



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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	443,000,000.00	438,429,360.00	442,398,471.03	46.71	893	584	1.953	1.980
Federal Agency Issues - Discount	357,927,000.00	356,416,621.92	354,630,932.10	37.45	173	74	1.949	1.976
Medium Term Notes	7,000,000.00	6,934,262.00	6,997,808.29	0.74	1,308	444	2.128	2.158
Money Market	75,000,000.00	75,000,000.00	75,000,000.00	7.92	1	1	1.803	1.828
Local Agency Investment Funds	65,000,000.00	65,000,000.00	65,000,000.00	6.86	1	1	1.917	1.944
California State-GOB	3,000,000.00	3,038,430.00	3,037,586.22	0.32	1,710	122	1.115	1.131
<b>Investments</b>	<b>950,927,000.00</b>	<b>944,818,673.92</b>	<b>947,064,797.64</b>	<b>100.00%</b>	<b>497</b>	<b>304</b>	<b>1.936</b>	<b>1.963</b>
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		6,116.67	6,116.67					
Subtotal		6,116.67	6,116.67					
<b>Total Cash and Investments</b>	<b>950,927,000.00</b>	<b>944,824,790.59</b>	<b>947,070,914.31</b>		<b>497</b>	<b>304</b>	<b>1.936</b>	<b>1.963</b>

<b>Total Earnings</b>	<b>July 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	1,635,356.80	1,635,356.80
Average Daily Balance	1,023,173,313.86	1,023,173,313.86
Effective Rate of Return	1.88%	1.88%

Katano Kasaine, Director of Finance/Treasurer

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
July 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
<b>Federal Agency Issues - Coupon</b>												
3133EGJZ9	52810	FEDERAL FARM CREDIT BANK		07/07/2016	3,000,000.00	2,983,458.00	3,000,000.00	1.000	AA	0.986	159	01/07/2019
3133EGJZ9	52813	FEDERAL FARM CREDIT BANK		07/12/2016	3,000,000.00	2,983,458.00	2,999,947.71	1.000	AA	0.990	159	01/07/2019
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,951,682.00	3,000,000.00	1.200	AA	1.184	407	09/12/2019
3133EGYD1	52906	FEDERAL FARM CREDIT BANK		10/12/2016	3,000,000.00	2,993,862.00	3,000,000.00	1.000	AA	0.986	72	10/12/2018
3133EGD77	52934	FEDERAL FARM CREDIT BANK		11/03/2016	3,000,000.00	2,968,251.00	3,000,000.00	1.120	AA	1.105	275	05/03/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,961,831.00	3,000,000.00	1.480	AA	1.460	401	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,961,831.00	3,000,000.00	1.480	AA	1.460	401	09/06/2019
3133EG5Q4	53079	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,985,294.00	3,000,000.00	1.300	AA	1.282	184	02/01/2019
3133EG5Q4	53080	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,985,294.00	3,000,000.00	1.300	AA	1.282	184	02/01/2019
3133EG5U5	53081	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,983,044.00	3,000,000.00	1.330	AA	1.751	184	02/01/2019
3133EG5Q4	53082	FEDERAL FARM CREDIT BANK		02/01/2017	3,000,000.00	2,985,294.00	3,000,000.00	1.300	AA	1.282	184	02/01/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,949,012.00	3,000,000.00	1.710	AA	1.687	575	02/27/2020
3133EHDR1	53153	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,981,160.00	2,999,594.24	1.400	AA	1.402	238	03/27/2019
3133EHDR1	53154	FEDERAL FARM CREDIT BANK		03/27/2017	3,000,000.00	2,981,160.00	2,999,557.50	1.400	AA	1.403	238	03/27/2019
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,954,673.00	2,999,549.03	1.550	AA	1.541	471	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,946,207.00	2,985,964.24	1.180	AA	1.553	443	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,929,476.00	2,998,380.58	1.740	AA	1.740	847	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,920,116.00	2,996,246.17	1.800	AA	1.818	954	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,929,476.00	2,996,961.13	1.740	AA	1.761	847	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,941,974.00	2,999,233.82	1.500	AA	1.496	582	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,961,627.00	3,000,000.00	1.430	AA	1.410	406	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,961,627.00	3,000,000.00	1.430	AA	1.410	406	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	2,892,849.00	3,000,000.00	2.000	AA	1.973	1,503	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,927,967.00	3,000,000.00	1.590	AA	1.568	775	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	2,897,727.00	2,991,087.29	1.950	AA	2.008	1,321	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,944,668.00	3,000,000.00	1.830	AA	1.794	670	06/01/2020
3133EHN82	53443	FEDERAL FARM CREDIT BANK		11/06/2017	3,000,000.00	2,976,210.00	3,000,000.00	1.600	AA	1.578	309	06/06/2019
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	2,951,394.00	2,985,264.85	1.180	AA	1.657	365	08/01/2019
3133EH2D4	53484	FEDERAL FARM CREDIT BANK		12/07/2017	3,000,000.00	2,993,658.00	3,000,000.00	1.700	AA	1.671	159	01/07/2019
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK		12/15/2017	3,000,000.00	2,958,780.00	2,977,627.51	1.020	AA	1.797	345	07/12/2019
3133EGBG9	53517	FEDERAL FARM CREDIT BANK		12/19/2017	3,000,000.00	2,998,077.00	2,998,918.03	1.000	AA	1.573	22	08/23/2018
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	2,947,467.00	2,997,608.33	2.100	AA	2.105	874	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,939,445.00	3,000,000.00	2.120	AA	2.082	789	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	2,939,445.00	3,000,000.00	2.120	AA	2.082	789	09/28/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,921,103.00	2,962,218.75	1.300	AA	2.024	629	04/21/2020
3133EF7L5	53562	FEDERAL FARM CREDIT BANK		01/26/2018	3,000,000.00	2,970,981.00	2,979,916.60	1.170	AA	2.003	288	05/16/2019

Portfolio POOL  
AP  
PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
July 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
<b>Federal Agency Issues - Coupon</b>												
3133EJCK3	53584	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,965,491.00	3,000,000.00	2.470	AA	2.436	926	02/12/2021
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	2,977,698.00	3,000,000.00	2.210	AA	2.180	560	02/12/2020
3133EJET2	53647	FEDERAL FARM CREDIT BANK		03/16/2018	3,000,000.00	2,966,877.00	2,993,093.38	2.940	AA	2.953	1,678	03/06/2023
3133EJGS2	53659	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,981,907.00	3,000,000.00	2.840	AA	2.801	1,146	09/20/2021
3133EJGS2	53660	FEDERAL FARM CREDIT BANK		03/20/2018	3,000,000.00	2,981,907.00	3,000,000.00	2.840	AA	2.801	1,146	09/20/2021
3133ECNS9	53663	FEDERAL FARM CREDIT BANK		03/21/2018	3,000,000.00	2,992,044.00	2,992,264.47	1.100	AA	2.059	97	11/06/2018
3133EJHG7	53668	FEDERAL FARM CREDIT BANK		03/22/2018	3,000,000.00	2,995,899.00	2,999,711.25	2.130	AAA	2.116	233	03/22/2019
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	2,986,971.00	2,996,026.67	2.375	AA	2.424	604	03/27/2020
3133EJJA8	53692	FEDERAL FARM CREDIT BANK		03/29/2018	3,000,000.00	2,994,096.00	3,000,000.00	3.000	AA	2.940	1,428	06/29/2022
3133EJTT7	53693	FEDERAL FARM CREDIT BANK		04/03/2018	3,000,000.00	2,982,339.00	3,000,000.00	2.430	AA	2.397	611	04/03/2020
3133EJKZ1	53708	FEDERAL FARM CREDIT BANK		04/12/2018	3,000,000.00	2,982,354.00	3,000,000.00	3.000	AA	2.959	1,533	10/12/2022
3133EJKW8	53715	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,982,555.00	3,000,000.00	2.420	AA	2.387	624	04/16/2020
3133EJKW8	53716	FEDERAL FARM CREDIT BANK		04/16/2018	3,000,000.00	2,982,555.00	3,000,000.00	2.420	AA	2.387	624	04/16/2020
3133EJMR7	53747	FEDERAL FARM CREDIT BANK		05/01/2018	3,000,000.00	2,990,790.00	3,000,000.00	2.740	AA	2.688	915	02/01/2021
3133EJMX4	53751	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,986,749.00	3,000,000.00	2.680	AA	2.643	824	11/02/2020
3133EJMV8	53752	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,979,405.00	3,000,000.00	2.960	AA	2.919	1,370	05/02/2022
3133EJMW6	53753	FEDERAL FARM CREDIT BANK		05/02/2018	3,000,000.00	2,991,615.00	3,000,000.00	3.000	AA	2.959	1,370	05/02/2022
3133EJMS5	53754	FEDERAL FARM CREDIT BANK		05/03/2018	3,000,000.00	2,982,060.00	3,000,000.00	2.625	AA	2.577	733	08/03/2020
3133EJSY6	53806	FEDERAL FARM CREDIT BANK		06/27/2018	3,000,000.00	2,992,947.00	3,000,000.00	3.200	AA	3.156	1,791	06/27/2023
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	2,990,844.00	2,998,549.60	2.700	AA	2.683	902	01/19/2021
3133EJVK2	53827	FEDERAL FARM CREDIT BANK		07/30/2018	3,000,000.00	2,997,111.00	2,997,753.13	2.660	AA	2.662	729	07/30/2020
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	2,990,844.00	2,998,549.60	2.700	AA	2.683	902	01/19/2021
3130A7GC3	52685	FEDERAL HOME LOAN BANK		03/28/2016	3,000,000.00	2,995,257.00	3,000,000.00	1.050	AA	1.036	58	09/28/2018
3130A8PK3	52812	FEDERAL HOME LOAN BANK		07/08/2016	3,000,000.00	2,999,262.00	2,999,950.01	0.625	AA	0.716	6	08/07/2018
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,910,075.00	3,000,000.00	1.875	AA	1.849	1,062	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,939,892.00	2,998,732.50	1.750	AA	1.748	712	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,939,892.00	2,998,245.00	1.750	AA	1.757	712	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,932,293.00	2,993,596.47	1.600	AA	1.680	779	09/18/2020
3130ACJ96	53378	FEDERAL HOME LOAN BANK		09/29/2017	3,000,000.00	2,974,572.00	3,000,000.00	1.500	AA	1.476	331	06/28/2019
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,961,348.00	2,996,790.66	1.500	AA	2.078	446	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,946,276.00	3,000,000.00	1.700	AA	1.962	653	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,953,152.00	2,997,903.33	1.750	AA	1.767	638	04/30/2020
3130ACWG5	53472	FEDERAL HOME LOAN BANK		11/27/2017	3,000,000.00	2,995,056.00	3,000,000.00	1.625	AA	1.603	118	11/27/2018
3130AD7B2	53534	FEDERAL HOME LOAN BANK		12/21/2017	3,000,000.00	2,995,107.00	3,000,000.00	1.750	AA	1.726	142	12/21/2018
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,959,683.00	3,000,000.00	2.000	AA	1.966	604	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,959,683.00	3,000,000.00	2.000	AA	1.966	604	03/27/2020

Portfolio POOL  
AP  
PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
July 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
<b>Federal Agency Issues - Coupon</b>												
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,945,172.00	3,000,000.00	2.200	AA	2.170	912	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,945,172.00	3,000,000.00	2.200	AA	2.170	912	01/29/2021
3130ADJX1	53568	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,996,760.00	3,000,000.00	1.800	AA	1.701	182	01/30/2019
3130ADDH2	53569	FEDERAL HOME LOAN BANK		01/30/2018	3,000,000.00	2,998,749.00	3,000,000.00	2.000	AA	1.880	547	01/30/2020
3130ADNE8	53583	FEDERAL HOME LOAN BANK		02/12/2018	3,000,000.00	2,994,210.00	2,998,551.58	1.875	AA	1.940	195	02/12/2019
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,961,348.00	2,974,436.30	1.500	AA	3.152	446	10/21/2019
3130ADPX4	53623	FEDERAL HOME LOAN BANK		03/08/2018	3,000,000.00	2,989,002.00	2,997,886.53	2.000	AA	1.982	582	03/05/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,984,784.00	2,999,559.32	2.375	AA	3.105	607	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,984,784.00	2,999,559.32	2.375	AA	3.105	607	03/30/2020
3130ADR53	53661	FEDERAL HOME LOAN BANK		03/20/2018	3,000,000.00	2,980,068.00	3,000,000.00	2.350	AA	2.318	597	03/20/2020
3130ADSV5	53678	FEDERAL HOME LOAN BANK		03/27/2018	3,000,000.00	2,988,063.00	3,000,000.00	2.300	AA	2.260	513	12/27/2019
3130ADSF0	53691	FEDERAL HOME LOAN BANK		03/29/2018	3,000,000.00	2,977,086.00	3,000,000.00	2.500	AA	2.466	790	09/29/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	2,985,063.00	2,998,682.80	2.320	AA	2.311	526	01/09/2020
3130ADG48	53710	FEDERAL HOME LOAN BANK		04/12/2018	3,000,000.00	2,956,080.00	2,978,383.79	2.250	AA	2.516	912	01/29/2021
3130A6UJ4	53724	FEDERAL HOME LOAN BANK		04/18/2018	3,000,000.00	2,991,246.00	2,992,039.86	1.250	AA	2.033	121	11/30/2018
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,996,721.00	2,999,023.99	2.625	AA	3.452	666	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,996,721.00	2,999,023.99	2.625	AA	3.452	666	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	2,996,721.00	2,999,023.99	2.625	AA	3.452	666	05/28/2020
3130ABF92	53796	FEDERAL HOME LOAN BANK		06/15/2018	3,000,000.00	2,975,019.00	2,975,555.95	1.375	AA	2.347	300	05/28/2019
3130AENV8	53823	FEDERAL HOME LOAN BANK		07/23/2018	3,000,000.00	2,999,094.00	2,998,882.40	2.667	AA	2.668	356	07/23/2019
3134G8KV0	52656	FEDERAL HOME LOAN MTG CORP		02/26/2016	3,000,000.00	2,991,126.00	3,000,000.00	1.150	AA	1.132	117	11/26/2018
3134G9XC6	52798	FEDERAL HOME LOAN MTG CORP		06/28/2016	3,000,000.00	2,986,776.00	3,000,000.00	1.050	AA	1.036	149	12/28/2018
3134GAEU4	52868	FEDERAL HOME LOAN MTG CORP		08/30/2016	3,000,000.00	2,997,921.00	3,000,000.00	1.000	AA	0.986	27	08/28/2018
3134GAGF5	52872	FEDERAL HOME LOAN MTG CORP		09/13/2016	3,000,000.00	2,997,057.00	3,000,000.00	1.100	AA	1.085	43	09/13/2018
3134GASE5	52930	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,993,229.00	3,000,000.00	1.050	AA	1.036	86	10/26/2018
3134GASE5	52931	FEDERAL HOME LOAN MTG CORP		10/28/2016	3,000,000.00	2,993,229.00	3,000,000.00	1.050	AA	1.036	86	10/26/2018
3134GAYE8	52968	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,990,775.00	3,000,000.00	1.125	AA	1.110	119	11/28/2018
3134GAYE8	52969	FEDERAL HOME LOAN MTG CORP		11/28/2016	3,000,000.00	2,990,775.00	3,000,000.00	1.125	AA	1.110	119	11/28/2018
3134GAK78	53066	FEDERAL HOME LOAN MTG CORP		01/26/2017	3,000,000.00	2,987,841.00	2,999,891.10	1.350	AA	1.339	177	01/25/2019
3134GA6H2	53116	FEDERAL HOME LOAN MTG CORP		02/28/2017	3,000,000.00	2,984,637.00	3,000,000.00	1.375	AA	1.356	211	02/28/2019
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,934,468.00	2,994,119.50	1.375	AA	1.472	628	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,973,950.00	2,000,000.00	1.500	AA	1.479	450	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,960,925.00	3,000,000.00	1.500	AA	1.479	450	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,960,925.00	3,000,000.00	1.500	AA	1.479	450	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,960,925.00	3,000,000.00	1.500	AA	1.479	450	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,940,687.00	3,000,000.00	1.700	AA	1.677	726	07/27/2020

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

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<b>Federal Agency Issues - Coupon</b>												
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,940,687.00	3,000,000.00	1.700	AA	1.677	726	07/27/2020
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,969,715.00	3,000,000.00	1.625	AA	1.498	674	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,969,715.00	3,000,000.00	1.625	AA	1.878	674	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,969,715.00	3,000,000.00	1.625	AA	1.878	674	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,967,024.00	3,000,000.00	1.500	AA	1.479	666	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,978,016.00	2,000,000.00	1.500	AA	1.843	666	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,967,162.00	3,000,000.00	1.500	AA	1.480	394	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,956,227.00	3,000,000.00	1.550	AA	1.529	513	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,964,234.00	3,000,000.00	1.500	AA	1.463	422	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,907,528.00	3,000,000.00	2.000	AA	1.964	1,246	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,948,079.00	3,000,000.00	1.375	AA	1.721	789	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,933,784.00	3,000,000.00	1.700	AA	1.677	790	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,953,020.00	2,000,000.00	1.700	AA	1.677	790	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,929,530.00	3,000,000.00	1.700	AA	1.677	790	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,930,766.00	2,996,088.39	1.625	AA	1.664	790	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,941,555.00	4,996,206.60	1.585	AA	1.626	443	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,964,870.00	2,999,345.21	1.625	AA	1.620	455	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,976,906.00	2,998,181.67	1.625	AA	1.584	681	06/12/2020
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP		11/14/2017	3,000,000.00	2,962,500.00	2,986,043.63	1.250	AA	1.707	359	07/26/2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	2,981,214.00	3,000,000.00	1.750	AA	1.685	839	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,964,870.00	2,989,877.46	1.625	AA	1.875	455	10/30/2019
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,965,746.00	2,988,483.87	1.750	AA	2.019	483	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,942,910.00	4,981,260.12	1.750	AA	2.012	483	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,963,919.00	2,986,710.13	2.500	AA	2.569	1,659	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	2,963,919.00	2,989,433.47	2.500	AA	2.736	1,659	02/15/2023
3134GBVW8	53626	FEDERAL HOME LOAN MTG CORP		03/08/2018	3,000,000.00	2,974,599.00	2,980,306.60	1.500	AA	2.191	338	07/05/2019
3137EAEB1	53703	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,955,408.00	2,961,476.86	0.875	AA	2.199	352	07/19/2019
3134G92D8	53704	FEDERAL HOME LOAN MTG CORP		04/11/2018	3,000,000.00	2,961,459.00	2,968,164.52	1.150	AA	2.216	359	07/26/2019
3137EAEM7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	4,986,025.00	4,999,054.97	2.500	AA	3.284	631	04/23/2020
3134G9Q75	53760	FEDERAL HOME LOAN MTG CORP		05/07/2018	3,000,000.00	2,962,500.00	2,966,764.24	1.250	AA	2.363	359	07/26/2019
3134G3JM3	53769	FEDERAL HOME LOAN MTG CORP		05/16/2018	3,000,000.00	2,986,422.00	2,987,517.72	2.000	AA	2.391	363	07/30/2019
3134GBRB0	53791	FEDERAL HOME LOAN MTG CORP		06/14/2018	3,000,000.00	2,969,715.00	2,974,280.51	1.625	AA	2.661	674	06/05/2020
3134GSRV9	53828	FEDERAL HOME LOAN MTG CORP		07/30/2018	3,000,000.00	2,993,025.00	3,000,000.00	3.250	AA	3.148	1,820	07/26/2023
3135G0ZA4	52247	FEDERAL NATIONAL MORTGAGE		01/13/2014	3,000,000.00	2,993,223.00	2,998,440.59	1.875	AA	1.948	202	02/19/2019
3135G0K28	53166	FEDERAL NATIONAL MORTGAGE		03/29/2017	3,000,000.00	2,973,054.00	2,996,062.25	1.250	AA	1.412	268	04/26/2019
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,945,598.00	2,958,386.64	1.200	AA	2.320	450	10/25/2019

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
July 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
<b>Federal Agency Issues - Coupon</b>												
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,963,732.00	1,972,242.24	1.200	AA	2.321	450	10/25/2019
3135G0E58	53689	FEDERAL NATIONAL MORTGAGE		03/28/2018	3,000,000.00	2,993,589.00	2,994,304.07	1.125	AA	1.983	79	10/19/2018
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	2,974,107.00	2,995,977.00	2.500	AA	2.517	986	04/13/2021
<b>Subtotal and Average</b>			<b>448,731,858.55</b>		<b>443,000,000.00</b>	<b>438,429,360.00</b>	<b>442,398,471.03</b>			<b>1.953</b>	<b>584</b>	
<b>Federal Agency Issues - Discount</b>												
313313H92	53430	Federal Farm Credit Discount		10/27/2017	3,000,000.00	2,989,668.00	2,958,916.67	1.450	AA	1.485	62	10/02/2018
313313N46	53454	Federal Farm Credit Discount		11/14/2017	5,000,000.00	4,972,380.00	4,923,641.67	1.540	AA	1.579	97	11/06/2018
313313M62	53532	Federal Farm Credit Discount		12/20/2017	3,000,000.00	2,984,832.00	2,955,375.00	1.700	AA	1.743	91	10/31/2018
313313C63	53552	Federal Farm Credit Discount		01/09/2018	5,000,000.00	4,994,960.00	4,948,895.83	1.650	AA	1.680	19	08/20/2018
313313M62	53556	Federal Farm Credit Discount		01/12/2018	3,000,000.00	2,984,832.00	2,957,660.00		AA	1.781	91	10/31/2018
313313H43	53618	Federal Farm Credit Discount		03/07/2018	3,000,000.00	2,990,880.00	2,968,210.00	1.870	AA	1.928	57	09/27/2018
313313A99	53627	Federal Farm Credit Discount		03/09/2018	3,000,000.00	2,999,046.00	2,977,098.33	1.820	AA	1.834	6	08/07/2018
313313H35	53672	Federal Farm Credit Discount		03/23/2018	3,000,000.00	2,991,039.00	2,970,391.68	1.900	AA	1.961	56	09/26/2018
313313N61	53673	Federal Farm Credit Discount		03/23/2018	5,000,000.00	4,971,810.00	4,937,388.89	1.960	AA	2.020	99	11/08/2018
313313Q35	53697	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,980,866.00	2,962,462.50	1.950	AA	2.003	112	11/21/2018
313313Q35	53698	Federal Farm Credit Discount		04/04/2018	3,000,000.00	2,980,866.00	2,962,462.50	1.950	AA	2.003	112	11/21/2018
313313K64	53720	Federal Farm Credit Discount		04/17/2018	3,000,000.00	2,987,499.00	2,971,040.00	1.920	AA	1.939	75	10/15/2018
313313K64	53721	Federal Farm Credit Discount		04/17/2018	2,000,000.00	1,991,666.00	1,980,693.33	1.920	AA	1.939	75	10/15/2018
313313D70	53722	Federal Farm Credit Discount		04/18/2018	3,000,000.00	2,995,542.00	2,979,717.50	1.830	AA	1.842	28	08/29/2018
313313P93	53746	Federal Farm Credit Discount		04/30/2018	3,000,000.00	2,981,208.00	2,965,320.83	2.050	AA	2.116	110	11/19/2018
313313Q92	53758	Federal Farm Credit Discount		05/09/2018	3,000,000.00	2,979,843.00	2,965,323.33	2.060	AA	2.126	118	11/27/2018
313313H35	53761	Federal Farm Credit Discount		05/11/2018	3,000,000.00	2,991,039.00	2,977,920.00	1.920	AA	1.934	56	09/26/2018
313313R83	53773	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,978,022.00	2,965,160.00	2.080	AA	2.147	125	12/04/2018
313313R83	53774	Federal Farm Credit Discount		05/17/2018	3,000,000.00	2,978,022.00	2,965,160.00	2.080	AA	2.147	125	12/04/2018
313312AT7	53780	Federal Farm Credit Discount		05/31/2018	3,000,000.00	2,969,400.00	2,959,400.00	2.100	AA	2.159	170	01/18/2019
313313N61	53781	Federal Farm Credit Discount		06/01/2018	3,000,000.00	2,983,086.00	2,972,800.00	2.040	AA	2.059	99	11/08/2018
313313R83	53782	Federal Farm Credit Discount		06/01/2018	3,000,000.00	2,978,022.00	2,967,605.00	2.090	AA	2.148	125	12/04/2018
313313K72	53783	Federal Farm Credit Discount		06/06/2018	3,000,000.00	2,987,334.00	2,978,000.00	2.000	AA	2.015	76	10/16/2018
313313K72	53784	Federal Farm Credit Discount		06/06/2018	3,000,000.00	2,987,334.00	2,978,000.00	2.000	AA	2.015	76	10/16/2018
313313Q27	53808	Federal Farm Credit Discount		06/28/2018	3,000,000.00	2,981,037.00	2,975,833.33	2.000	AA	2.016	111	11/20/2018
313313Q27	53809	Federal Farm Credit Discount		06/28/2018	3,000,000.00	2,981,037.00	2,975,833.33	2.000	AA	2.016	111	11/20/2018
313312HG8	53818	Federal Farm Credit Discount		07/13/2018	3,000,000.00	2,936,235.00	2,932,818.33	2.330	AA	2.405	327	06/24/2019
313385L53	53424	Federal Home Loan Discount		10/25/2017	5,000,000.00	4,977,220.00	4,929,611.11	1.400	AA	1.435	82	10/22/2018
313385B70	53533	Federal Home Loan Discount		12/20/2017	3,000,000.00	2,998,089.00	2,968,533.33	1.600	AA	1.635	12	08/13/2018
313385K62	53590	Federal Home Loan Discount		02/14/2018	3,000,000.00	2,987,499.00	2,962,537.50	1.850	AA	1.889	75	10/15/2018

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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
July 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
<b>Federal Agency Issues - Discount</b>												
313385C38	53602	Federal Home Loan Discount		02/16/2018	3,000,000.00	2,997,453.00	2,972,548.33	1.810	AA	1.827	16	08/17/2018
313385P34	53615	Federal Home Loan Discount		03/01/2018	3,000,000.00	2,982,234.00	2,958,237.50	1.950	AA	2.008	104	11/13/2018
313384DB2	53658	Federal Home Loan Discount		03/19/2018	3,000,000.00	2,958,003.00	2,936,825.00	2.100	AA	2.164	226	03/15/2019
313384DH9	53664	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,956,887.00	2,935,086.67	2.140	AA	2.206	232	03/21/2019
313384DH9	53665	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,956,887.00	2,935,086.67	2.140	AA	2.206	232	03/21/2019
313385H41	53669	Federal Home Loan Discount		03/22/2018	3,000,000.00	2,990,880.00	2,969,445.00	1.940	AA	2.002	57	09/27/2018
313385R73	53674	Federal Home Loan Discount		03/26/2018	5,000,000.00	4,963,660.00	4,930,350.00	1.990	AA	2.050	124	12/03/2018
313385C79	53681	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,996,817.00	2,976,970.00	1.880	AA	1.895	20	08/21/2018
313385C61	53682	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,996,976.00	2,977,126.67	1.880	AA	1.894	19	08/20/2018
313385C61	53683	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,996,976.00	2,977,126.67	1.880	AA	1.894	19	08/20/2018
313384CH0	53684	Federal Home Loan Discount		03/27/2018	3,000,000.00	2,961,867.00	2,941,095.83	2.110	AA	2.174	208	02/25/2019
313385H33	53685	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,985,065.00	4,951,770.00	1.908	AA	1.927	56	09/26/2018
313385H33	53686	Federal Home Loan Discount		03/28/2018	5,000,000.00	4,985,065.00	4,951,770.00	1.908	AA	1.927	56	09/26/2018
313384BG3	53694	Federal Home Loan Discount		04/03/2018	3,000,000.00	2,967,060.00	2,948,490.00	2.040	AA	2.098	183	01/31/2019
313385J23	53695	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,982,500.00	4,951,921.67	1.902	AA	1.920	63	10/03/2018
313385J23	53696	Federal Home Loan Discount		04/04/2018	5,000,000.00	4,982,500.00	4,951,921.67	1.902	AA	1.920	63	10/03/2018
313385K39	53705	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,980,000.00	4,951,871.11	1.904	AA	1.923	72	10/12/2018
313385K39	53706	Federal Home Loan Discount		04/13/2018	5,000,000.00	4,980,000.00	4,951,871.11	1.904	AA	1.923	72	10/12/2018
313385B96	53711	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,997,771.00	2,981,850.00	1.800	AA	1.811	14	08/15/2018
313385H41	53712	Federal Home Loan Discount		04/16/2018	3,000,000.00	2,990,880.00	2,974,033.33	1.900	AA	1.917	57	09/27/2018
313385H41	53713	Federal Home Loan Discount		04/16/2018	3,927,000.00	3,915,061.92	3,893,009.63	1.900	AA	1.917	57	09/27/2018
313385H41	53714	Federal Home Loan Discount		04/16/2018	5,000,000.00	4,984,800.00	4,956,722.22	1.900	AA	1.917	57	09/27/2018
313385K39	53718	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,988,000.00	2,971,816.67	1.900	AA	1.918	72	10/12/2018
313385B96	53719	Federal Home Loan Discount		04/17/2018	3,000,000.00	2,997,771.00	2,982,000.00	1.800	AA	1.811	14	08/15/2018
313385K88	53725	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,987,166.00	2,970,135.00	1.980	AA	2.000	77	10/17/2018
313385H41	53728	Federal Home Loan Discount		04/19/2018	5,000,000.00	4,984,800.00	4,957,513.89	1.900	AA	1.916	57	09/27/2018
313385N69	53729	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,983,086.00	2,967,858.33	1.900	AA	1.950	99	11/08/2018
313385N69	53730	Federal Home Loan Discount		04/19/2018	3,000,000.00	2,983,086.00	2,967,858.33	1.900	AA	1.950	99	11/08/2018
313385L20	53731	Federal Home Loan Discount		04/20/2018	5,000,000.00	4,978,055.00	4,949,950.00	1.980	AA	2.000	79	10/19/2018
313385L20	53732	Federal Home Loan Discount		04/20/2018	3,000,000.00	2,986,833.00	2,969,970.00	1.980	AA	2.000	79	10/19/2018
313385C61	53733	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,996,976.00	2,981,654.17	1.850	AA	1.861	19	08/20/2018
313385G91	53734	Federal Home Loan Discount		04/23/2018	3,000,000.00	2,991,360.00	2,976,130.00	1.860	AA	1.875	54	09/24/2018
313385L53	53735	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,986,332.00	2,969,833.33	2.000	AA	2.020	82	10/22/2018
313385M86	53736	Federal Home Loan Discount		04/24/2018	3,000,000.00	2,984,112.00	2,968,000.00	2.000	AA	2.054	93	11/02/2018
313385P34	53737	Federal Home Loan Discount		04/24/2018	5,000,000.00	4,970,390.00	4,942,624.31	2.035	AA	2.091	104	11/13/2018
313385G26	53739	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,992,479.00	2,976,437.50	1.950	AA	1.965	47	09/17/2018

**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**July 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
<b>Federal Agency Issues - Discount</b>												
313385G26	53740	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,992,479.00	2,976,437.50	1.950	AA	1.965	47	09/17/2018
313385H41	53741	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,990,880.00	2,974,618.74	1.965	AA	1.982	57	09/27/2018
313385M86	53742	Federal Home Loan Discount		04/25/2018	3,000,000.00	2,984,112.00	2,968,166.67	2.000	AA	2.054	93	11/02/2018
313385D52	53743	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,995,863.00	2,981,555.00	1.860	AA	1.872	26	08/27/2018
313385D52	53744	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,995,863.00	2,981,555.00	1.860	AA	1.872	26	08/27/2018
313385M52	53745	Federal Home Loan Discount		04/30/2018	3,000,000.00	2,985,000.00	2,969,576.25	1.995	AA	2.060	90	10/30/2018
313385D60	53748	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,995,701.00	2,981,257.50	1.890	AA	1.902	27	08/28/2018
313385D60	53749	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,995,701.00	2,981,257.50	1.890	AA	1.902	27	08/28/2018
313385D60	53750	Federal Home Loan Discount		05/01/2018	3,000,000.00	2,995,701.00	2,981,257.50	1.890	AA	1.902	27	08/28/2018
313385B88	53756	Federal Home Loan Discount		05/04/2018	3,000,000.00	2,997,930.00	2,984,190.00	1.860	AA	1.870	13	08/14/2018
313385C38	53759	Federal Home Loan Discount		05/10/2018	3,000,000.00	2,997,453.00	2,984,490.00	1.880	AA	1.890	16	08/17/2018
313385E51	53763	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,994,561.00	2,981,920.00	1.920	AA	1.932	34	09/04/2018
313385H58	53764	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,990,721.00	2,977,965.83	1.930	AA	1.944	58	09/28/2018
313385H58	53765	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,990,721.00	2,977,965.83	1.930	AA	1.944	58	09/28/2018
313385J80	53766	Federal Home Loan Discount		05/14/2018	3,000,000.00	2,988,501.00	2,975,703.33	1.970	AA	1.986	69	10/09/2018
313385C38	53768	Federal Home Loan Discount		05/16/2018	3,000,000.00	2,997,453.00	2,985,275.00	1.900	AA	1.909	16	08/17/2018
313385J49	53771	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,989,167.00	2,976,735.00	1.980	AA	1.995	65	10/05/2018
313385J49	53772	Federal Home Loan Discount		05/17/2018	3,000,000.00	2,989,167.00	2,976,735.00	1.980	AA	1.995	65	10/05/2018
313385R40	53779	Federal Home Loan Discount		05/23/2018	5,000,000.00	4,965,550.00	4,944,291.67	2.100	AA	2.169	121	11/30/2018
313385S31	53785	Federal Home Loan Discount		06/07/2018	3,000,000.00	2,977,494.00	2,967,975.00	2.100	AA	2.158	128	12/07/2018
313385A48	53786	Federal Home Loan Discount		06/13/2018	3,000,000.00	2,999,841.00	2,992,166.67	1.880	AA	1.885	1	08/02/2018
313385C79	53787	Federal Home Loan Discount		06/13/2018	3,000,000.00	2,996,817.00	2,989,075.00	1.900	AA	1.907	20	08/21/2018
313385G59	53793	Federal Home Loan Discount		06/15/2018	3,000,000.00	2,991,999.00	2,984,358.75	1.935	AA	1.945	50	09/20/2018
313385H25	53794	Federal Home Loan Discount		06/15/2018	3,000,000.00	2,991,201.00	2,983,510.00	1.940	AA	1.951	55	09/25/2018
313385B47	53795	Federal Home Loan Discount		06/15/2018	5,000,000.00	4,997,610.00	4,985,261.10	1.895	AA	1.901	9	08/10/2018
313385G91	53797	Federal Home Loan Discount		06/18/2018	3,000,000.00	2,991,360.00	2,984,197.50	1.935	AA	1.945	54	09/24/2018
313385B96	53798	Federal Home Loan Discount		06/18/2018	3,000,000.00	2,997,771.00	2,990,816.67	1.900	AA	1.906	14	08/15/2018
313385J31	53799	Federal Home Loan Discount		06/19/2018	3,000,000.00	2,989,332.00	2,982,612.50	1.950	AA	1.961	64	10/04/2018
313385J31	53800	Federal Home Loan Discount		06/20/2018	3,000,000.00	2,989,332.00	2,982,775.00	1.950	AA	1.961	64	10/04/2018
313385A89	53802	Federal Home Loan Discount		06/26/2018	3,000,000.00	2,999,205.00	2,993,542.50	1.890	AA	1.894	5	08/06/2018
313385D29	53804	Federal Home Loan Discount		06/27/2018	3,000,000.00	2,996,340.00	2,990,840.83	1.895	AA	1.901	23	08/24/2018
313385N36	53805	Federal Home Loan Discount		06/27/2018	2,000,000.00	1,989,066.00	1,985,808.33	1.950	AA	1.964	96	11/05/2018
313385R73	53807	Federal Home Loan Discount		06/28/2018	2,000,000.00	1,985,464.00	1,982,444.44	2.000	AA	2.018	124	12/03/2018
313385H58	53810	Federal Home Loan Discount		06/29/2018	5,000,000.00	4,984,535.00	4,975,821.81	1.913	AA	1.922	58	09/28/2018
313385F76	53812	Federal Home Loan Discount		07/10/2018	3,000,000.00	2,992,959.00	2,989,467.50	1.915	AA	1.922	44	09/14/2018
313385G26	53815	Federal Home Loan Discount		07/10/2018	3,000,000.00	2,992,479.00	2,988,988.75	1.915	AA	1.922	47	09/17/2018

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
July 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
<b>Federal Agency Issues - Discount</b>												
313385N36	53816	Federal Home Loan Discount		07/12/2018	3,000,000.00	2,983,599.00	2,980,763.33	1.990	AA	2.003	96	11/05/2018
313385N36	53817	Federal Home Loan Discount		07/12/2018	3,000,000.00	2,983,599.00	2,980,763.33	1.990	AA	2.003	96	11/05/2018
313385N44	53819	Federal Home Loan Discount		07/16/2018	3,000,000.00	2,983,428.00	2,981,166.67	2.000	AA	2.013	97	11/06/2018
313385M52	53824	Federal Home Loan Discount		07/23/2018	3,000,000.00	2,985,000.00	2,983,500.00	2.000	AA	2.011	90	10/30/2018
313385G26	53825	Federal Home Loan Discount		07/24/2018	3,000,000.00	2,992,479.00	2,991,245.83	1.910	AA	1.916	47	09/17/2018
313385N69	53826	Federal Home Loan Discount		07/25/2018	3,000,000.00	2,983,086.00	2,982,156.67	2.020	AA	2.032	99	11/08/2018
<b>Subtotal and Average</b>			<b>379,659,789.27</b>		<b>357,927,000.00</b>	<b>356,416,621.92</b>	<b>354,630,932.10</b>			<b>1.949</b>	<b>74</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,960,588.00	1,998,419.26	2.650	A	2.647	894	01/11/2021
06406HCR8	52253	Bank of New York Mellon		02/04/2014	2,000,000.00	1,995,442.00	1,999,741.61	2.200	A	2.193	215	03/04/2019
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,978,232.00	2,999,647.42	1.750	AA	1.740	296	05/24/2019
<b>Subtotal and Average</b>			<b>6,997,749.17</b>		<b>7,000,000.00</b>	<b>6,934,262.00</b>	<b>6,997,808.29</b>			<b>2.128</b>	<b>444</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			45,000,000.00	45,000,000.00	45,000,000.00	1.840	AAA	1.815	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	
<b>Subtotal and Average</b>			<b>119,741,935.48</b>		<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>75,000,000.00</b>			<b>1.803</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,000,000.00	65,000,000.00	1.944		1.917	1	
<b>Subtotal and Average</b>			<b>65,000,000.00</b>		<b>65,000,000.00</b>	<b>65,000,000.00</b>	<b>65,000,000.00</b>			<b>1.917</b>	<b>1</b>	
<b>California State-GOB</b>												
13063CHN3	52270	State of California		03/27/2014	3,000,000.00	3,038,430.00	3,037,586.22	5.000	AA	1.115	122	12/01/2018
<b>Subtotal and Average</b>			<b>3,041,981.39</b>		<b>3,000,000.00</b>	<b>3,038,430.00</b>	<b>3,037,586.22</b>			<b>1.115</b>	<b>122</b>	
<b>Total and Average</b>			<b>1,023,173,313.86</b>		<b>950,927,000.00</b>	<b>944,818,673.92</b>	<b>947,064,797.64</b>			<b>1.936</b>	<b>304</b>	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		6,116.67	6,116.67				0
				Subtotal		6,116.67	6,116.67				
		<b>Total Cash and Investments</b>	<b>1,023,173,313.86</b>		<b>950,927,000.00</b>	<b>944,824,790.59</b>	<b>947,070,914.31</b>			<b>1.936</b>	<b>304</b>