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## AGENDA REPORT

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

**FROM:** Adam Benson  
Director of Finance

**SUBJECT:** Cash Management Report

**DATE:** October 21, 2019

City Administrator Approval

Date:

10/31/19

### RECOMMENDATION

**Staff Recommends That The City Council Receive The Informational Cash Management Report For The Quarter Ended September 30, 2019.**

### EXECUTIVE SUMMARY

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department submits a quarterly informational cash management report to the City Council. For the quarter ended September 30, 2019, the City's Investment Portfolio had a balance of \$1.12 billion and yielded 2.25 percent, while the Successor Agency's Investment Portfolio had a balance of \$24.46 million and yielded 2.05 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, 2019, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year (FY) 2019-20. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in **Attachment A** are each portfolio's current market value and yield as of September 30, 2019, 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 that may affect the portfolio's potential investment results.

Item: \_\_\_\_\_  
Finance and Management Committee  
November 12, 2019

## **ANALYSIS AND POLICY ALTERNATIVES**

### ***Cash Position***

The City's Portfolio balances decreased from \$1.27 billion as of June 30, 2019 to \$1.12 billion as of September 30, 2019. This net decrease was mainly due to the following:

- Increase due to receipt of \$19.08 million in property taxes,
- Decrease due to debt service payments of approximately \$130.6 million, and other vendor payments,
- Decrease of approximately \$38.07 million, which is the net of other revenues, such as Sales Tax offset by operational expenses.

The Successor Agency's portfolio decreased from a balance of \$63.17 million as of June 30, 2019 to a balance of \$24.46 million as of September 30, 2019. The portfolio decreased due to debt service payments of approximately \$38.45 million, and other vendor payments.

### ***Yield Comparison***

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending September 30, 2019 was 2.25 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending September 30, 2019 was 2.05 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. The City Portfolio has a more stable long-term investment horizon, allowing for longer-term securities that typically have higher yields. Note that at present, with the yield curve inverted, short term securities are yielding higher returns than long term securities.

The City Portfolio outperformed the one-year government agencies benchmark, which had a yield of 1.67 percent, and City Portfolio slightly underperformed the Local Agency Investment Fund (LAIF), which had yield of 2.28 percent.

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**

There are no budget implications associated with this informational report.

### **PUBLIC OUTREACH / INTEREST**

This item did not require any additional public outreach other than 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 consider investing in these companies (i.e. Commercial Paper, Medium Term Notes, etc.) if permitted by the City Investment Policy.

***Race & 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 receive the Cash Management Report for the Quarter Ended September 30, 2019.

For questions regarding this report, please contact David Jones, Treasury Administrator, at (510) 238-6508.

Respectfully submitted,



Adam Benson  
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, 2019***

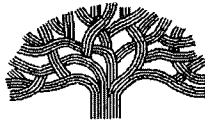
# City of Oakland and Oakland Redevelopment Successor Agency

## City of Oakland, California

### **Cash Management Report For The Quarter Ended September 30, 2019 Finance Department Bureau of Treasury**

DAVID JONES  
Treasury Administrator

**Investment Staff**  
Max Kumar, Investment Officer

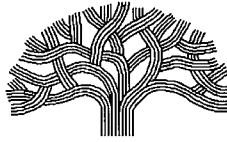


**CITY OF OAKLAND  
CASH MANAGEMENT REPORT FOR  
THE QUARTER ENDED SEPTEMBER 30, 2019**

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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED SEPTEMBER 30, 2019**

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

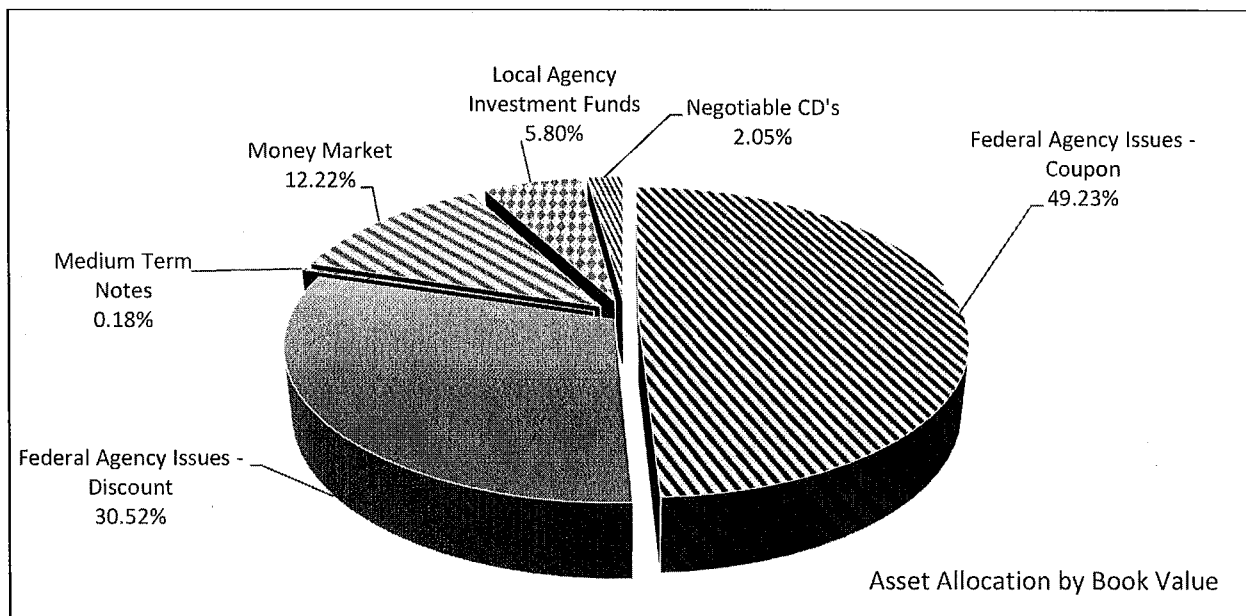
**OCTOBER 21, 2019**



**Pooled Fund Portfolio Statistics**  
For the month ended September 30, 2019

Average Daily Balance	\$1,117,382,343
Net Earning Quarter	\$6,661,277
Month End Yield	2.25%
Average Maturity	267 days
Daily Liquidity	12.22%
180 Day Liquidity	58.04%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	552,100,000.00	553,016,098.53	551,804,006.24
Federal Agency Issues - Discount	346,000,000.00	344,592,368.36	342,121,213.85
Medium Term Notes	2,000,000.00	2,005,759.18	1,999,173.70
Money Market	137,000,000.00	137,000,000.00	137,000,000.00
Local Agency Investment Funds	65,000,000.00	65,106,783.11	65,000,000.00
Negotiable CD's	23,000,000.00	23,006,775.00	23,000,000.00
<b>Total</b>	<b>\$1,125,100,000.00</b>	<b>\$1,124,727,784.18</b>	<b>\$1,120,924,393.79</b>





**CITY OF OAKLAND AND OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED SEPTEMBER 30, 2019**

**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 1.7 percent in the third quarter of 2019. The Real GDP had increased 2.0 percent in the second quarter of 2019. The Real GDP is expected to slow down in the third quarter, as global economic concerns, trade war with China, and soft economic data continues to drag the U.S. economy.

The U.S. unemployment rate dropped to a 50 year low, as it dropped 0.2 percentage points to 3.5% in September 2019. According to the Bureau of Labor Statistics, Nonfarm payroll added 136,000 jobs in September 2019, after an upward revision of adding 166,000 jobs in July and adding 168,000 jobs in August 2019. Economists had expected a gain of 145,000 in jobs and unemployment rate steady at 3.7%. The strongest job gains occurred in professional and business services, in health care, in transportation and warehousing and government sectors. The jobs market remains stronger despite concerns of global economic slowdown.

U.S. consumer spending increased slightly in August 2019, as consumer spending on recreational goods and autos were offset by decrease in spending at restaurants and hotels. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 0.1 percent in August 2019 after increasing 0.5 percent in July 2019. The personal consumption expenditure (PCE) price index excluding food and energy was unchanged in August 2019. The PCE price index rose 0.2% in July 2019, and from August last year, the PCE index has increased 1.4%. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer prices were unchanged in September 2019, but the underlying inflation pressures remained firm as domestic and global economic growth slows. The Labor Department reported that its Consumer Price Index was flat in September 2019, as increases in the cost of food and rents were offset by decreases in the prices of energy and used autos. The CPI had increased 0.1 percent in August 2019. Core inflation, which excludes volatile food and energy costs increased 0.1% in September 2019. The Consumer Price Index has increased 1.7 percent over the past year, which is now close to the FOMC's inflation threshold of 2 percent.

U.S. consumer confidence weakened in September 2019, as consumers were less optimistic about the future expectations amid global economic slowdowns and continued volatility in financial markets amid US trade war with China. The Conference Board reported that its index of consumer confidence decreased to 125.1 in September 2019 after 134.2 reading in May 2019. The economists had expected an increase to 133.5.

U.S. retail sales fell for the first time in seven months in September 2019, as consumers slashed spending on building materials, online purchases and autos. The Commerce Department reported that retail sales decreased 0.3 percent in September 2019. Economists were expecting an increase of 0.3 percent. In August 2019, retail sales had increased 0.6 percent. Retail sales has increased 4.1 percent since September 2018.

U.S. manufacturing activity showed the lowest reading in more than 10 years in September 2019 amid U.S China trade war, the Institute for Supply Management (ISM) said its manufacturing index decreased to a reading of 47.8 in September 2019 from 49.2 in July 2019. This was the second

straight month that the index fell below 50%, as any number below 50% signals contraction in the economy.

U.S. producer prices unexpectedly fell in September 2019 as prices for cost of goods and services decreased. The Labor Department reported that its producer price index for final demand decreased 0.3 percent in September 2019 after increasing 0.1 percent in August 2019. In the 12 months through September 2019, the PPI rose 1.40 percent.

However, Prices for U.S. import prices increased in September 2019, as cost of petroleum and other goods increased. According to U.S. Bureau of Labor Statistics, import prices increased 0.2 percent in September 2019. Economists had forecasted import prices to remain unchanged. The US imports prices had decreased by 0.2% in July 2019. In the 12 months through September 2019, import prices fell 1.6%, suggested imported inflation to remain moderate.

U.S. homebuilding surged to a 12-year high in August 2019, as both single and multi-family housing construction increased, as mortgage rates fell. The Commerce Department reported that Housing Starts increased 12.3 percent to a seasonally adjusted annual rate of 1.364 million units. Economists had forecasted housing starts to increase to a pace of 1.25 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased 4.4 percent to a rate of 866,000 units in August 2019.

Similarly, Sales of new U.S. single family homes rebounded more than expected in August 2019. The Commerce Department reported that new home sales rose 7.1 percent to a seasonally adjusted annual rate of 713,000 units in August 2019. Economists were expecting an increase of 3.5 percent to 660,000 units. The housing market continues to be violate despite lower mortgage rates and the lowest unemployment rate in nearly 50 years.

The U.S. existing home sales also unexpectedly rose to a 17-month high in August 2019, as lower mortgage rates are attracted potential buyers. The National Association of Realtors reported that its index of existing home sales increased 1.3 percent to a seasonally adjusted annual rate of 5.49 million homes. July's sales pace was 5.42 million units. Existing home sales makes up about 90 percent of U.S. home sales, decreased 2.6% from last year.

## INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC held meetings on July 31<sup>st</sup> and September 18<sup>th</sup> 2019. On both meetings during the quarter, the FOMC decided to reduce the target federal funds rate by 25 bps, thus reducing the target rate by 50 bps to 1.75-2 percent. The FOMC stated that concerns of global economic outlook and muted inflation pressures warranted federal rate cuts.

The FOMC kept the target range indicating that even though the labor market remained strong, growth of economic activity has slowed. 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 changed it's 2019 outlook indicating they will act as appropriate to sustain the expansion. The FOMC will continue to monitor global economic and financial developments and assess their implications for the economic outlook.

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 \$1.27 billion as of June 30, 2019 to \$1.12 billion as of September 30, 2019. This net decrease was mainly due to receipt of \$19.08 million in property taxes, offset by debt service payments of approximately \$130.6 million, and other vendor payments. The additional \$38.07 million decrease is the net of other revenues offset by operational expenses.

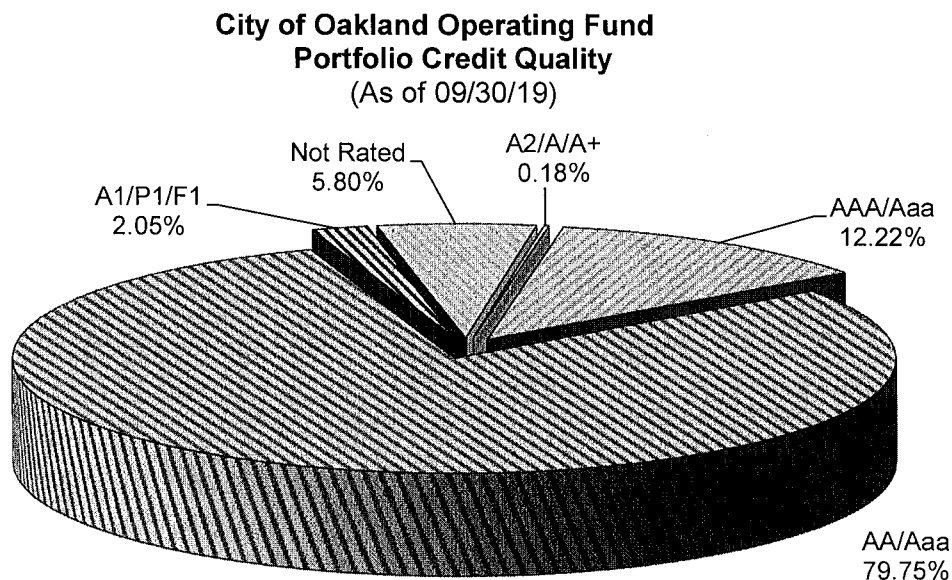
### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2019-20, 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, 2019. Approximately 79.75% of Operating Fund investments were rated in the AA/Aaa category while 12.12% in AAA/Aaa, 5.80% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 2.05% in the A1/P1 category, and the remaining 0.18% in A2/A/A+. 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 2019-2020 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, 2019 is approximately \$156.09 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:

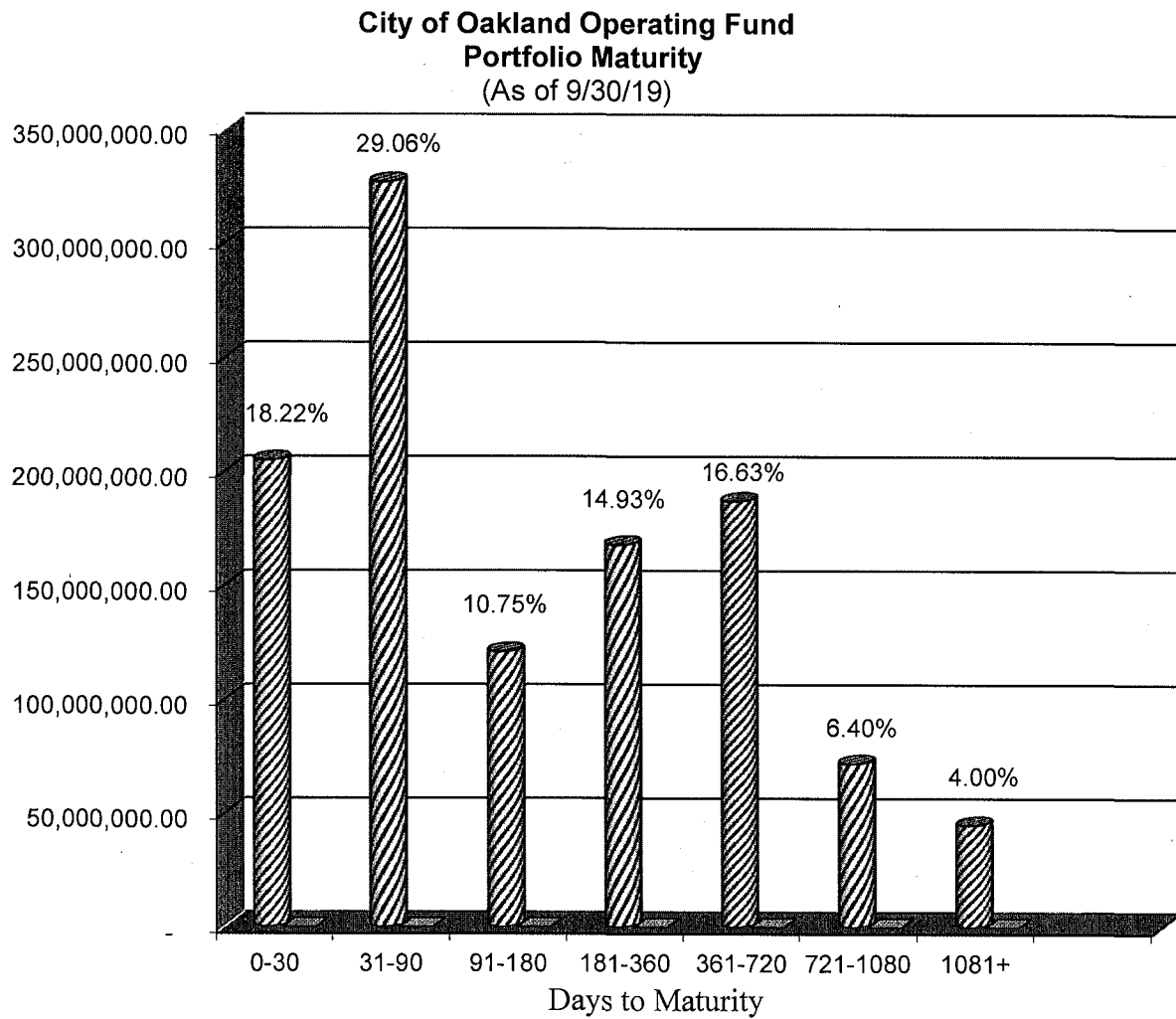
<b>Days</b>	<b>Amount(s)</b>	<b>Percent</b>
0-30	\$ 325,000,000.00	18.22%
31-180	\$ 328,000,000.00	29.15%
<b>Total</b>	<b>\$ 653,000,000.00</b>	<b>47.37%</b>

Investments maturing within 180 days include \$65.00 million in LAIF and \$137.00 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.

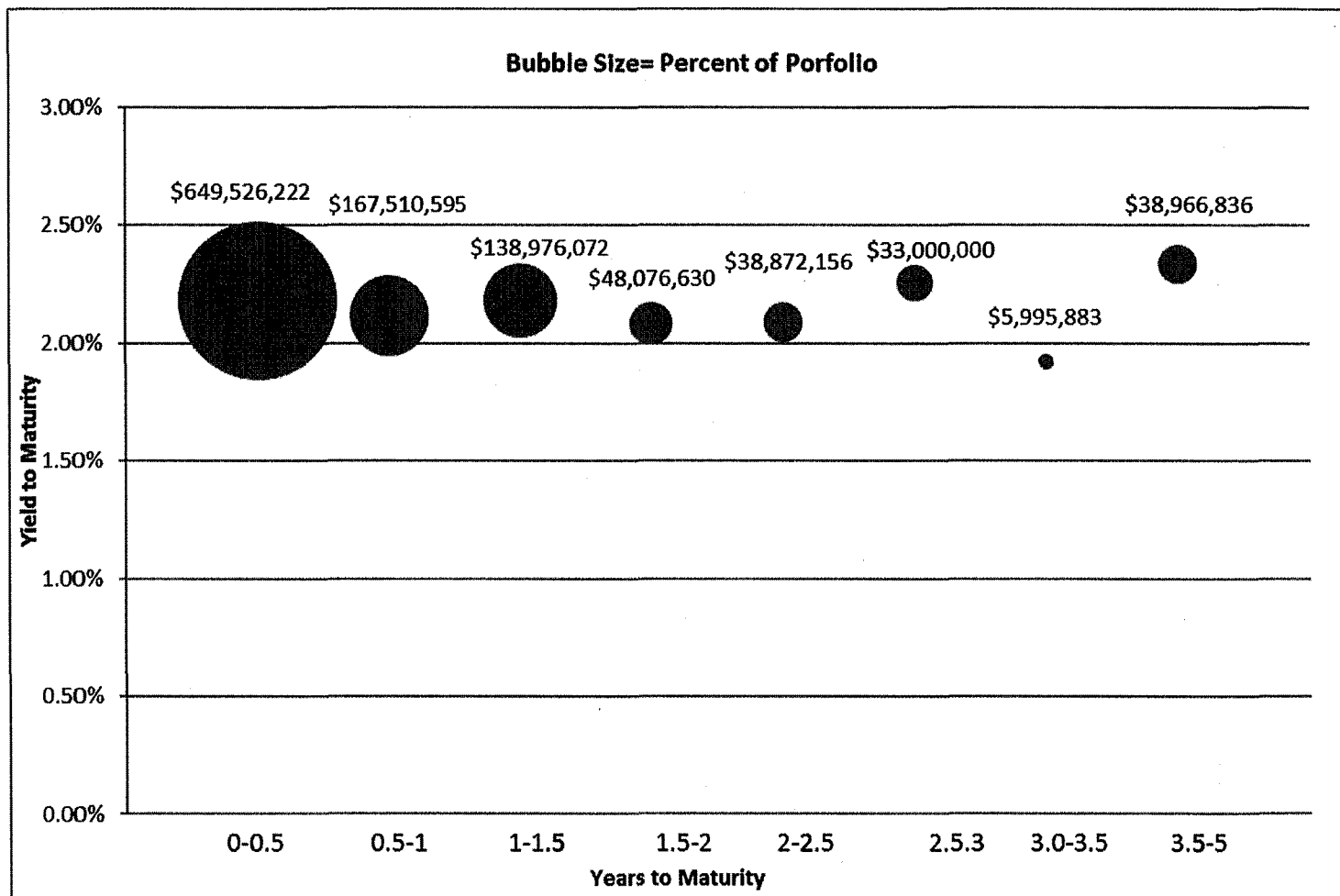
<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
September 2019	\$1,120,924,394	23.22%
September 2018	\$909,685,339	24.03%
September 2017	\$ 733,433,606	7.84%
September 2016	\$ 680,124,131	27.34%
September 2015	\$ 534,114,185	-

The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of September 30, 2019.

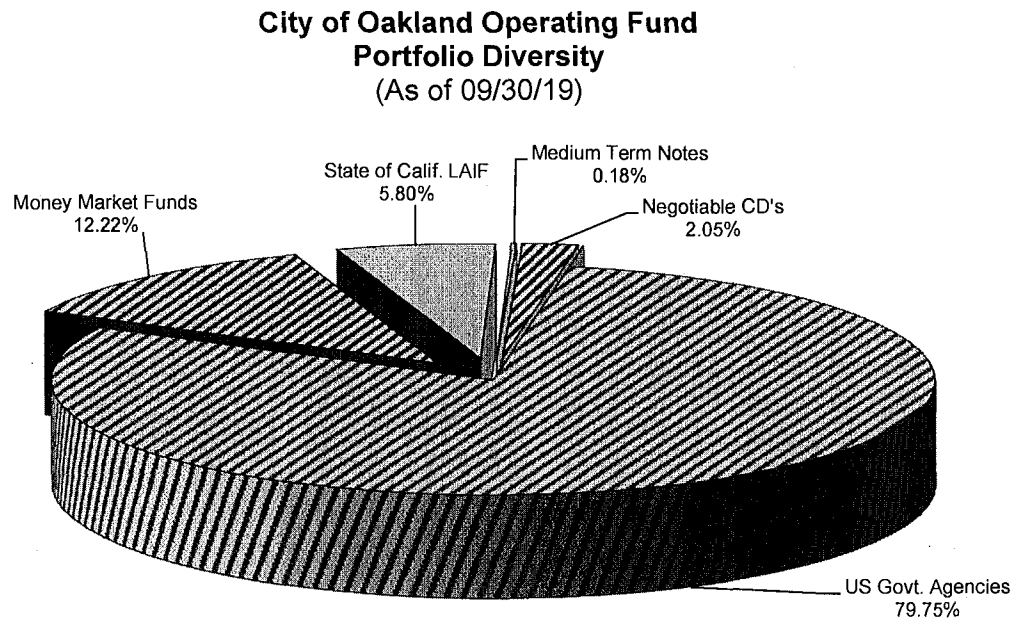


The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund  
Yield to Maturity  
(As of 9/30/19)**



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.



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, 2019 was approximately \$6,661,277. The effective rate of return on total assets in the Operating Fund Portfolio for month-end September 30, 2019 was 2.25% as compared to 2.42% for June 30, 2019. 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 09/30/19)**

<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 2019	1.86%	2.38%	2.34%	2.98%
August 2019	1.58%	2.34%	2.29%	1.61%
September 2019	1.67%	2.28%	2.25%	2.17%

<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, 2019 was 2.25%. The City's Operating Fund Portfolio had out-performed the 1 year government agency which yielded a rate of 1.67%. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 2.28%.

The Alameda County Pool had a preliminary accrual basis rate of return for September 2019 of 2.17%. The Alameda County Pool had a Portfolio of \$5.80 billion with 554 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 2.25% for September 2019. The City had a portfolio of \$1.12 billion with 267 days to maturity.

As of September 30, 2019, the City's Portfolio Fund's average days-to-maturity (ADM) was 267 days versus LAIF's average days-to-maturity (ADM) was 185 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, 2019</b>	<b>June 30, 2019</b>	<b>September 30, 2018</b>
<b><i>Quarter-End</i></b>				
Total Interest Earnings	\$	6,661,277	7,412,386	4,658,319
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	6,661,277	7,412,386	4,658,319
<b><i>Fiscal Year-to-Date</i></b>				
Total Interest Earnings	\$	6,666,142	23,352,114	4,686,543
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	6,666,142	23,352,114	4,686,543

**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$1.12 billion, which was above book value by \$3,803,390. 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>	\$ 1,124,727,784	<b>Market Value</b>	\$ 1,124,727,784
<b>Original Cost</b>	(1,120,384,389)	<b>Original Cost</b>	(1,120,924,394)
<b>Net Unrealized Gain (Loss)</b>	\$ 4,343,395	<b>Net Unrealized Gain (Loss)</b>	\$ 3,803,390

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 fixed income investment securities.

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### III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

#### PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$63.17 million as of June 30, 2019 to a balance of \$24.46 million as of September 30, 2019. The portfolio decreased due to debt service payments of approximately \$38.45 million, and other vendor payments.

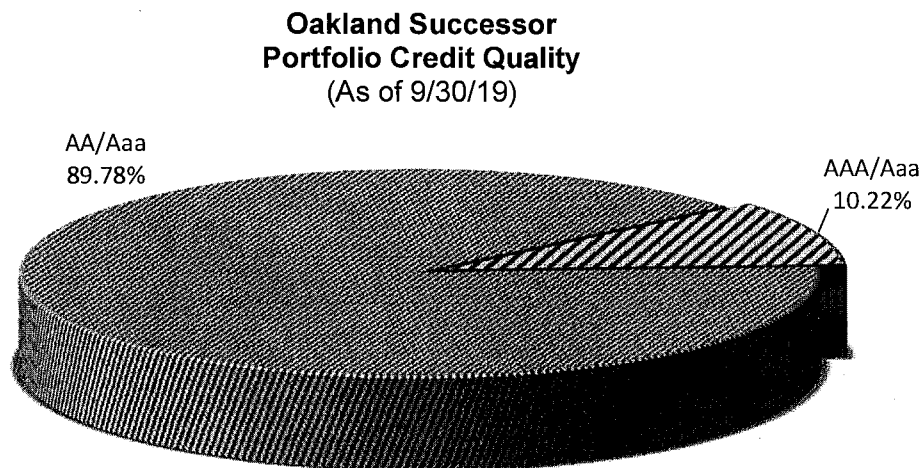
#### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2019-2020, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, 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 10.22% of Operating Fund investments were rated in the AAA/Aaa, while 89.78% 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 2019-2020 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 \$7.24 million. The estimated six-month cash flow for Successor Portfolio is summarized below:

<b>Successor Portfolio Estimated Cash Flow</b>	
<b>September-March 2020*</b>	
Beg: Available Balance	\$ 24,457,196
ROPS Receipt	43,865,338
Debt Service	(7,240,481)
Other expenses	(5,000,000)
Bal: March 2020	\$ 56,082,053
*Successor Pool Only	

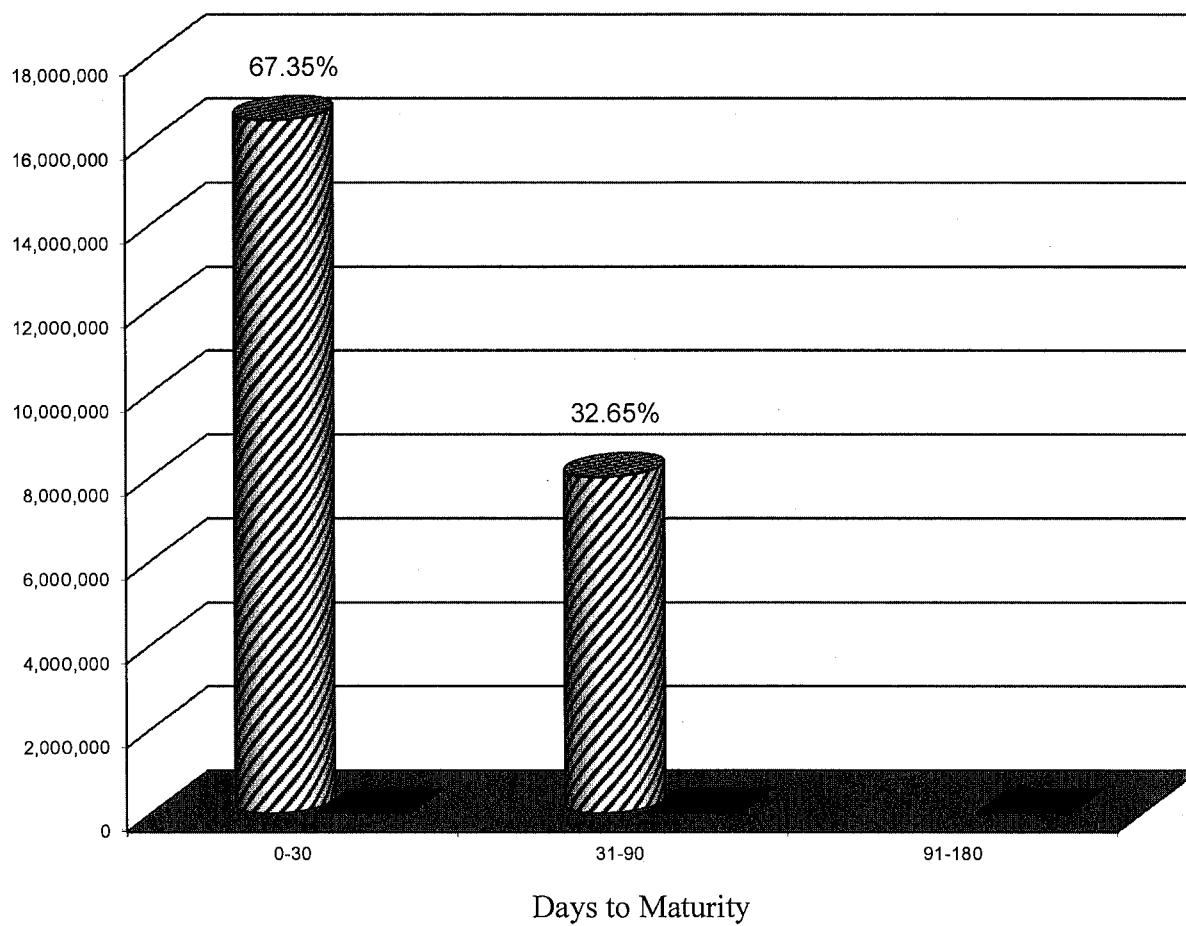
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
September 2019	\$24,457,196	157.71%
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	-

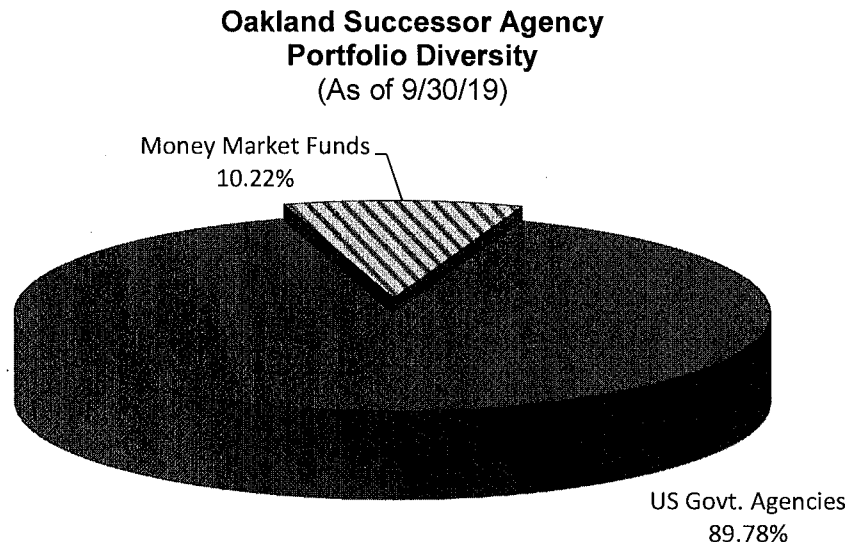
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency  
Portfolio Maturity  
(As of 09/30/19)**



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.



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

Yield. Total interest earned for the quarter ended September 30, 2019, was approximately \$269,196. The effective rate of return on total assets in the Successor's Portfolio was 2.05% for month ending September 30, 2019. The Successor's Portfolio outperformed the 1-year government agency which yielded a rate of 1.67% as of September 30, 2019. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 2.28%. 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 was able to generate higher short term returns in comparison to LAIF and 1-year government agency.

As of September 30, 2019, Successor's Portfolio Fund's average days-to-maturity (ADM) was 12 days versus LAIF's average days-to-maturity (ADM) was 185 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency  
Comparative Annualized Yields  
(As of 9/30/19)**

<b>As of Month-end</b>	<b>1-Year Govt. Agency</b>	<b>LAIF<sup>1</sup></b>	<b>Successor</b>
July 2019	1.86%	2.38%	2.33%
August 2019	1.58%	2.34%	2.09%
September 2019	1.67%	2.28%	2.05%

<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.

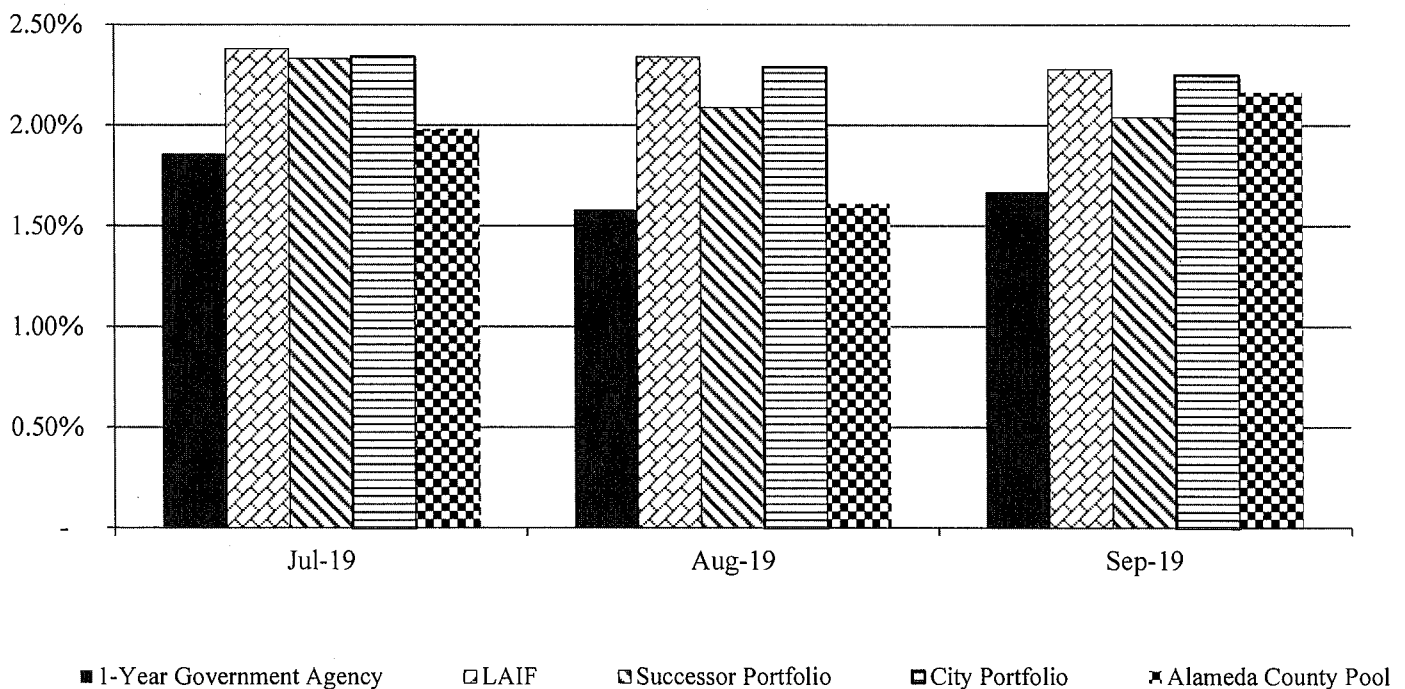
<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<b>Accrual Basis</b>				
<b>Total Portfolio</b>		<b>September 30, 2019</b>	<b>June 30, 2019</b>	<b>September 30, 2018</b>
<b><u>Quarter-End</u></b>				
Total Interest Earnings	\$	269,348	333,977	172,312
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	269,348	333,977	172,312
<b><u>Fiscal Year-to-Date</u></b>				
Total Interest Earnings	\$	269,348	863,277	172,312
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	269,348	863,277	172,312

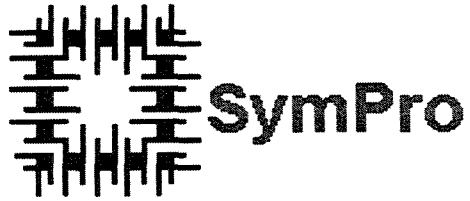
**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended September 30, 2019 was \$24.48 million, which was above book value by \$27,555. There was no leverage in the portfolio during the reporting period 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>	\$	24,484,751	<b>Market Value</b>	\$ 24,484,751
<b>Original Cost</b>		(24,457,196)	<b>Original Cost</b>	(24,457,196)
<b>Net Unrealized Gain (Loss)</b>	\$	27,555	<b>Net Unrealized Gain (Loss)</b>	\$ 27,555

**Portfolio Earnings Comparison**





City of Oakland

**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
September 30, 2019**

<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	22,000,000.00	21,984,751.12	21,957,196.25	89.78	35	13	1.988	2.015
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	10.22	1	1	1.874	1.900
<b>Investments</b>	<b>24,500,000.00</b>	<b>24,484,751.12</b>	<b>24,457,196.25</b>	<b>100.00%</b>	<b>32</b>	<b>12</b>	<b>1.976</b>	<b>2.003</b>

<b>Total Earnings</b>	<b>September 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	41,912.74	269,348.00
Average Daily Balance	24,868,282.42	48,773,916.49
Effective Rate of Return	2.05%	2.19%

Treasury Bureau, Finance Department

Reporting period 09/01/2019-09/30/2019

Run Date: 10/11/2019 - 10:01

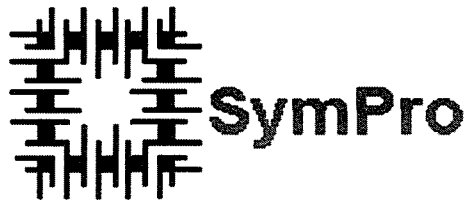
Portfolio SRAP  
AP  
PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.6.1



**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2019**

Page 1

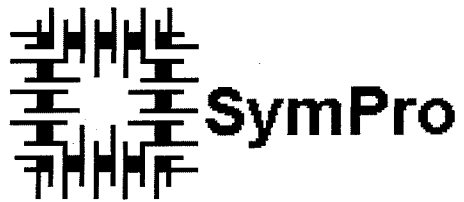
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384MM8	51137	Federal Home Loan Bank Discoun		08/22/2019	3,000,000.00	2,999,686.68	2,993,035.00	1.990	AA	2.022	2	10/03/2019
313384MK2	51140	Federal Home Loan Bank Discoun		08/28/2019	5,000,000.00	5,000,000.00	4,990,437.50	2.025	AA	2.057	0	10/01/2019
313384MK2	51141	Federal Home Loan Bank Discoun		08/29/2019	3,000,000.00	3,000,000.00	2,994,403.75	2.035	AA	2.067	0	10/01/2019
313384MM8	51143	Federal Home Loan Bank Discoun		09/17/2019	3,000,000.00	2,999,686.68	2,997,333.33	2.000	AA	2.030	2	10/03/2019
313384NW5	51144	Federal Home Loan Bank Discoun		09/24/2019	3,000,000.00	2,994,516.66	2,993,245.00	1.930	AA	1.961	35	11/05/2019
313384NW5	51145	Federal Home Loan Bank Discoun		09/24/2019	5,000,000.00	4,990,861.10	4,988,741.67	1.930	AA	1.961	35	11/05/2019
<b>Subtotal and Average</b>			<b>17,568,282.42</b>		<b>22,000,000.00</b>	<b>21,984,751.12</b>	<b>21,957,196.25</b>			<b>2.015</b>	<b>13</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	1.900	AAA	1.900	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>7,300,000.00</b>		<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>			<b>1.900</b>	<b>1</b>	
<b>Total and Average</b>			<b>24,868,282.42</b>		<b>24,500,000.00</b>	<b>24,484,751.12</b>	<b>24,457,196.25</b>			<b>2.003</b>	<b>12</b>	



**Successor Agency Pool**  
**Aging Report**  
**By Maturity Date**  
**As of October 1, 2019**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 10/01/2019 - 10/01/2019 )	4 Maturities	0 Payments	10,500,000.00	42.86%	10,484,841.25	10,500,000.00
Aging Interval:	1 - 30 days	( 10/02/2019 - 10/31/2019 )	2 Maturities	0 Payments	6,000,000.00	24.49%	5,990,368.33	5,999,373.36
Aging Interval:	31 - 90 days	( 11/01/2019 - 12/30/2019 )	2 Maturities	0 Payments	8,000,000.00	32.65%	7,981,986.67	7,985,377.76
Aging Interval:	91 days and after	( 12/31/2019 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			8 Investment	0 Payments		100.00	24,457,196.25	24,484,751.12



**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
August 31, 2019**

<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	22,000,000.00	21,977,808.87	21,967,325.42	86.26	26	20	2.023	2.051
Money Market	3,500,000.00	3,500,000.00	3,500,000.00	13.74	1	1	2.022	2.050
<b>Investments</b>	<b>25,500,000.00</b>	<b>25,477,808.87</b>	<b>25,467,325.42</b>	<b>100.00%</b>	<b>23</b>	<b>17</b>	<b>2.022</b>	<b>2.051</b>

<b>Total Earnings</b>	<b>August 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	103,179.90	227,435.26
<b>Average Daily Balance</b>	<b>58,022,223.73</b>	<b>60,341,158.78</b>
<b>Effective Rate of Return</b>	<b>2.09%</b>	<b>2.22%</b>

Treasury Bureau, Finance Department

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2019**

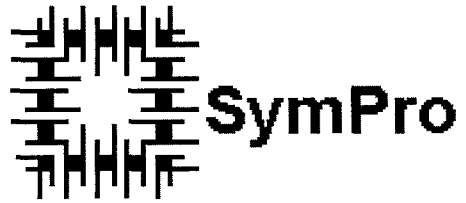
Page 1

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 - Coupon</b>												
<b>Subtotal and Average</b>			<b>96,774.19</b>									
<b>Federal Agency Issues - Discount</b>												
313312LF5	51139	Federal Farm Credit Bank Disco		08/27/2019	3,000,000.00	3,000,000.00	2,998,815.83	2.030	AA	2.059	2	09/03/2019
313312LW8	51142	Federal Farm Credit Bank Disco		08/30/2019	2,000,000.00	1,998,275.00	1,997,846.67	2.040	AA	2.071	17	09/18/2019
313384LV9	51136	Federal Home Loan Bank Discoun		08/20/2019	3,000,000.00	2,997,585.00	2,995,286.67	2.020	AA	2.051	16	09/17/2019
313384MM8	51137	Federal Home Loan Bank Discoun		08/22/2019	3,000,000.00	2,994,924.99	2,993,035.00	1.990	AA	2.022	32	10/03/2019
313384LH0	51138	Federal Home Loan Bank Discoun		08/21/2019	3,000,000.00	2,999,655.00	2,997,500.00	2.000	AA	2.029	4	09/05/2019
313384MK2	51140	Federal Home Loan Bank Discoun		08/28/2019	5,000,000.00	4,992,105.55	4,990,437.50	2.025	AA	2.057	30	10/01/2019
313384MK2	51141	Federal Home Loan Bank Discoun		08/29/2019	3,000,000.00	2,995,263.33	2,994,403.75	2.035	AA	2.067	30	10/01/2019
<b>Subtotal and Average</b>			<b>16,877,062.44</b>		<b>22,000,000.00</b>	<b>21,977,808.87</b>	<b>21,967,325.42</b>			<b>2.051</b>	<b>20</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			3,500,000.00	3,500,000.00	3,500,000.00	2.050	AAA	2.050	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>41,048,387.10</b>		<b>3,500,000.00</b>	<b>3,500,000.00</b>	<b>3,500,000.00</b>			<b>2.050</b>	<b>1</b>	
<b>Total and Average</b>			<b>58,022,223.73</b>		<b>25,500,000.00</b>	<b>25,477,808.87</b>	<b>25,467,325.42</b>			<b>2.051</b>	<b>17</b>	

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Cash  
August 31, 2019**

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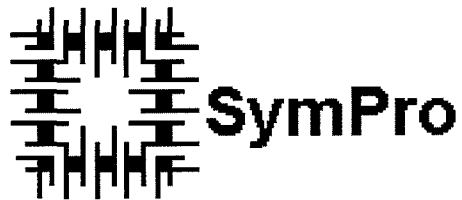
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Average Balance			0.00								0
Total Cash and Investments			58,022,223.73		25,500,000.00	25,477,808.87	25,467,325.42			2.051	17



**Successor Aging Report**  
**Aging Report**  
**By Maturity Date**  
**As of September 1, 2019**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 09/01/2019 - 09/01/2019 )	2 Maturities	0 Payments	3,500,000.00	13.73%	3,500,000.00	3,500,000.00
Aging Interval:	1 - 30 days	( 09/02/2019 - 10/01/2019 )	6 Maturities	0 Payments	19,000,000.00	74.51%	18,974,290.42	18,982,883.88
Aging Interval:	31 - 90 days	( 10/02/2019 - 11/30/2019 )	1 Maturities	0 Payments	3,000,000.00	11.76%	2,993,035.00	2,994,924.99
Aging Interval:	91 days and after	( 12/01/2019 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			9 Investment	0 Payments		100.00	25,467,325.42	25,477,808.87



**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
July 31, 2019**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	3,000,000.00	2,999,955.96	2,999,916.08	4.82	39	1	2.227	2.258
Federal Agency Issues - Discount	52,000,000.00	51,979,175.00	51,741,180.28	83.13	76	7	2.298	2.330
Money Market	7,500,000.00	7,500,000.00	7,500,000.00	12.05	1	1	2.199	2.230
<b>Investments</b>	<b>62,500,000.00</b>	<b>62,479,130.96</b>	<b>62,241,096.36</b>	<b>100.00%</b>	<b>65</b>	<b>6</b>	<b>2.283</b>	<b>2.314</b>
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		14,910.00	14,910.00					
Subtotal		14,910.00	14,910.00					
<b>Total Cash and Investments</b>	<b>62,500,000.00</b>	<b>62,494,040.96</b>	<b>62,256,006.36</b>		<b>65</b>	<b>6</b>	<b>2.283</b>	<b>2.314</b>

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	124,255.36	124,255.36
Average Daily Balance	62,660,093.84	62,660,093.84
Effective Rate of Return	2.33%	2.33%

Treasury Bureau, Finance Department

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

Page 1

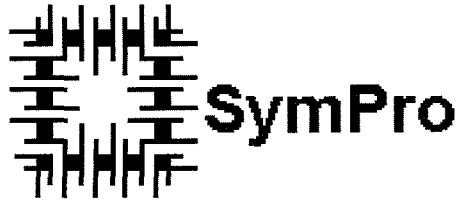
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3136G3K20	51130	FEDERAL NATIONAL MORTGAGE		06/24/2019	3,000,000.00	2,999,955.96	2,999,916.08	1.260	AA	2.258	1	08/02/2019
<b>Subtotal and Average</b>			<b>2,998,738.48</b>		<b>3,000,000.00</b>	<b>2,999,955.96</b>	<b>2,999,916.08</b>			<b>2.258</b>	<b>1</b>	
<b>Federal Agency Issues - Discount</b>												
313384JW0	51108	Federal Home Loan Bank Discoun		01/25/2019	3,000,000.00	3,000,000.00	2,961,538.33	2.455	AA	2.536	0	08/01/2019
313384JW0	51111	Federal Home Loan Bank Discoun		02/26/2019	3,000,000.00	3,000,000.00	2,968,540.00	2.420	AA	2.480	0	08/01/2019
313384JW0	51117	Federal Home Loan Bank Discoun		04/16/2019	3,000,000.00	3,000,000.00	2,978,689.17	2.390	AA	2.441	0	08/01/2019
313384JW0	51119	Federal Home Loan Bank Discoun		04/23/2019	3,000,000.00	3,000,000.00	2,979,916.67	2.410	AA	2.460	0	08/01/2019
313384JW0	51120	Federal Home Loan Bank Discoun		04/22/2019	3,000,000.00	3,000,000.00	2,979,800.00	2.400	AA	2.450	0	08/01/2019
313384KH1	51121	Federal Home Loan Bank Discoun		04/23/2019	3,000,000.00	2,998,074.99	2,977,707.50	2.410	AA	2.462	11	08/12/2019
313384KL2	51122	Federal Home Loan Bank Discoun		05/28/2019	5,000,000.00	4,995,916.65	4,974,379.86	2.335	AA	2.380	14	08/15/2019
313384KM0	51124	Federal Home Loan Bank Discoun		05/29/2019	3,000,000.00	2,997,375.00	2,984,627.92	2.335	AA	2.380	15	08/16/2019
313384JW0	51126	Federal Home Loan Bank Discoun		06/12/2019	3,000,000.00	3,000,000.00	2,990,833.33	2.200	AA	2.237	0	08/01/2019
313384KC2	51127	Federal Home Loan Bank Discoun		06/12/2019	3,000,000.00	2,998,950.00	2,989,640.01	2.220	AA	2.259	6	08/07/2019
313384KT5	51128	Federal Home Loan Bank Discoun		06/13/2019	3,000,000.00	2,996,325.00	2,986,933.33	2.240	AA	2.281	21	08/22/2019
313384JW0	51131	Federal Home Loan Bank Discoun		06/24/2019	3,000,000.00	3,000,000.00	2,993,128.33	2.170	AA	2.205	0	08/01/2019
313384KR9	51132	Federal Home Loan Bank Discoun		07/03/2019	3,000,000.00	2,996,675.01	2,991,240.00	2.190	AA	2.227	19	08/20/2019
313384KE8	51133	Federal Home Loan Bank Discoun		07/09/2019	3,000,000.00	2,998,599.99	2,994,368.33	2.180	AA	2.214	8	08/09/2019
313384KA6	51134	Federal Home Loan Bank Discoun		07/19/2019	3,000,000.00	2,999,300.01	2,996,954.17	2.150	AA	2.182	4	08/05/2019
313384KD0	51135	Federal Home Loan Bank Discoun		07/15/2019	5,000,000.00	4,997,958.35	4,992,883.33	2.135	AA	2.168	7	08/08/2019
<b>Subtotal and Average</b>			<b>52,161,355.36</b>		<b>52,000,000.00</b>	<b>51,979,175.00</b>	<b>51,741,180.28</b>			<b>2.330</b>	<b>7</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			7,500,000.00	7,500,000.00	7,500,000.00	2.230	AAA	2.230	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>7,500,000.00</b>		<b>7,500,000.00</b>	<b>7,500,000.00</b>	<b>7,500,000.00</b>			<b>2.230</b>	<b>1</b>	
<b>Total and Average</b>			<b>62,660,093.84</b>		<b>62,500,000.00</b>	<b>62,479,130.96</b>	<b>62,241,096.36</b>			<b>2.314</b>	<b>6</b>	



**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Cash  
July 31, 2019**

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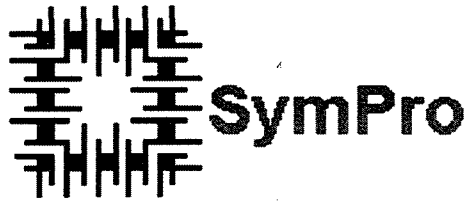
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	
Average Balance			0.00	Accrued Interest at Purchase		14,910.00	14,910.00					0
				Subtotal		14,910.00	14,910.00					
Total Cash and Investments			62,660,093.84	62,500,000.00		62,494,040.96	62,256,006.36	2.314		6		



**Successor Aging Report**  
**Aging Report**  
**By Maturity Date**  
**As of August 1, 2019**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 08/01/2019 - 08/01/2019 )	9 Maturities	0 Payments	28,500,000.00	45.60%	28,352,445.83	28,500,000.00
Aging Interval:	1 - 30 days	( 08/02/2019 - 08/31/2019 )	10 Maturities	0 Payments	34,000,000.00	54.40%	33,888,650.53	33,979,130.96
Aging Interval:	31 days and after	( 09/01/2019 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			19 Investment	0 Payments		100.00	62,241,096.36	62,479,130.96



**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
September 30, 2019**

<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	552,100,000.00	553,016,098.53	551,804,006.24	49.23	801	488	2.163	2.193
Federal Agency Issues - Discount	346,000,000.00	344,592,368.36	342,121,213.85	30.52	182	80	2.202	2.232
Medium Term Notes	2,000,000.00	2,005,759.18	1,999,173.70	0.18	1,096	468	2.647	2.684
Money Market	137,000,000.00	137,000,000.00	137,000,000.00	12.22	1	1	1.858	1.884
Local Agency Investment Funds	65,000,000.00	65,106,783.11	65,000,000.00	5.80	1	1	2.249	2.280
Negotiable CD's	23,000,000.00	23,006,775.00	23,000,000.00	2.05	151	65	2.250	2.281
<b>Investments</b>	<b>1,125,100,000.00</b>	<b>1,124,727,784.18</b>	<b>1,120,924,393.79</b>	<b>100.00%</b>	<b>455</b>	<b>267</b>	<b>2.145</b>	<b>2.175</b>

**Cash and Accrued Interest**

Accrued Interest at Purchase		16,166.65	16,166.65					
Subtotal		16,166.65	16,166.65					
<b>Total Cash and Investments</b>	<b>1,125,100,000.00</b>	<b>1,124,743,950.83</b>	<b>1,120,940,560.44</b>		<b>455</b>	<b>267</b>	<b>2.145</b>	<b>2.175</b>

<b>Total Earnings</b>	<b>September 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	2,068,137.88	6,666,142.49
<b>Average Daily Balance</b>	<b>1,117,382,343.49</b>	<b>1,151,474,521.49</b>
<b>Effective Rate of Return</b>	<b>2.25%</b>	<b>2.30%</b>

Treasury Bureau, Finance Department

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,998,689.63	3,000,000.00	1.710	AA	1.687	149	02/27/2020
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,998,931.22	2,999,957.24	1.550	AA	1.541	45	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,999,057.67	2,999,453.99	1.180	AA	1.553	17	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,989,518.60	2,999,196.12	1.740	AA	1.740	421	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	3,000,008.25	2,997,921.63	1.800	AA	1.818	528	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,989,518.60	2,998,491.50	1.740	AA	1.761	421	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,995,540.98	2,999,794.44	1.500	AA	1.496	156	03/05/2020
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	3,000,113.01	3,000,000.00	2.000	AA	1.973	1,077	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,994,352.83	3,000,000.00	1.590	AA	1.568	349	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	3,000,090.09	2,993,960.15	1.950	AA	2.008	895	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,999,999.64	3,000,000.00	1.830	AA	1.794	244	06/01/2020
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	3,000,102.54	2,998,775.00	2.100	AA	2.105	448	12/22/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,991,299.01	2,987,812.50	1.300	AA	2.024	203	04/21/2020
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	3,008,152.53	2,998,826.67	2.375	AA	2.424	178	03/27/2020
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,033,374.64	2,999,235.60	2.700	AA	2.683	476	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,033,374.64	2,999,235.60	2.700	AA	2.683	476	01/19/2021
3133EJK32	53884	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,001,876.56	3,000,000.00	2.960	AA	2.919	388	10/23/2020
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,032,587.29	2,999,490.67	2.900	AA	2.877	388	10/23/2020
3133EJK32	53886	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,001,876.56	2,998,694.83	2.960	AA	2.961	388	10/23/2020
3133EJQ69	53900	FEDERAL FARM CREDIT BANK		11/05/2018	3,000,000.00	3,002,394.87	2,999,947.58	2.700	AA	2.682	35	11/05/2019
3133EJU23	53921	FEDERAL FARM CREDIT BANK		11/19/2018	3,000,000.00	3,003,908.46	3,000,000.00	3.010	AA	2.969	415	11/19/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,027,857.19	2,999,516.67	2.770	AA	2.737	356	09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,451,062.12	2,999,383.33	2.770	AA	2.755	356	09/21/2020
3133EKAF3	54051	FEDERAL FARM CREDIT BANK		02/12/2019	5,000,000.00	5,013,012.25	4,999,666.70	2.540	AA	2.524	134	02/12/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,019,196.49	2,999,564.00	2.520	AA	2.502	332	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,019,196.49	2,999,564.00	2.520	AA	2.502	332	08/28/2020
3133EKEN2	54120	FEDERAL FARM CREDIT BANK		03/26/2019	3,600,000.00	3,608,065.69	3,600,000.00	2.520	AA	2.485	542	03/26/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK		03/26/2019	3,000,000.00	3,006,721.41	3,000,000.00	2.520	AA	2.485	542	03/26/2021
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,019,974.66	2,999,893.19	2.400	AA	2.371	442	12/16/2020
3133EKQR0	54268	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	3,000,743.01	3,000,000.00	2.340	AA	2.308	986	06/13/2022
3133EKQR0	54269	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	3,000,743.01	3,000,000.00	2.340	AA	2.308	986	06/13/2022
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,008,846.31	3,000,000.00	2.400	AA	2.367	1,357	06/19/2023
3133EKRW8	54286	FEDERAL FARM CREDIT BANK		06/24/2019	3,000,000.00	3,003,569.97	3,000,000.00	2.100	AA	2.071	632	06/24/2021
3133EKTA4	54311	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,003,510.27	3,000,000.00	2.090	AA	2.061	1,004	07/01/2022
3133EKTA4	54312	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,003,510.27	3,000,000.00	2.090	AA	2.061	1,004	07/01/2022
3133EKTA4	54313	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,003,510.27	3,000,000.00	2.090	AA	2.061	1,004	07/01/2022

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**City Pool Portfolio**  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,022,988.64	2,998,860.92	1.850	AA	1.836	1,219	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,001,518.06	2,997,737.73	1.850	AA	1.901	367	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,001,518.06	2,998,098.73	1.850	AA	1.889	367	10/02/2020
3133EKTR7	54319	FEDERAL FARM CREDIT BANK		07/03/2019	3,000,000.00	3,000,091.98	3,000,000.00	2.370	AA	2.338	1,371	07/03/2023
3133EKTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	2,998,390.92	2,994,974.48	1.770	AA	1.849	552	04/05/2021
3133EKTLO	54321	FEDERAL FARM CREDIT BANK		07/08/2019	3,000,000.00	3,000,040.20	3,000,000.00	2.140	AA	2.113	465	01/08/2021
3133EKTm8	54322	FEDERAL FARM CREDIT BANK		07/08/2019	3,000,000.00	3,000,054.09	3,000,000.00	2.190	AA	2.161	555	04/08/2021
3133EKUY0	54332	FEDERAL FARM CREDIT BANK		07/15/2019	3,000,000.00	3,001,248.06	3,000,000.00	2.120	AA	2.091	472	01/15/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,012,958.68	2,997,601.70	1.875	AA	1.885	840	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,005,282.49	2,997,300.00	1.750	AA	1.776	657	07/19/2021
3133EKVP8	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	3,004,943.01	3,000,000.00	2.110	AA	2.081	1,025	07/22/2022
3133EKWZ5	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	3,006,063.75	3,000,000.00	2.200	AA	2.170	1,392	07/24/2023
3133EKE85	54355	FEDERAL FARM CREDIT BANK		08/26/2019	3,000,000.00	2,998,485.39	2,999,431.25	1.750	AA	1.747	330	08/26/2020
3133EKE28	54358	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,975,153.40	2,997,650.53	2.220	AA	2.208	1,605	02/22/2024
3133EKE51	54359	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,991,734.46	2,999,029.33	1.960	AA	1.956	423	11/27/2020
3133EKE51	54360	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,991,734.46	2,999,140.27	1.960	AA	1.959	423	11/27/2020
3133EKH66	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	2,995,857.39	3,000,000.00	1.850	AA	1.825	884	03/03/2022
3133EKH66	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	2,995,857.39	2,998,922.14	1.850	AA	1.840	884	03/03/2022
3133EKG42	54381	FEDERAL FARM CREDIT BANK		09/09/2019	3,000,000.00	2,999,003.49	2,995,864.66	1.920	AA	1.930	1,427	08/28/2023
3133EKM94	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	2,996,018.82	2,997,781.25	1.900	AA	1.893	1,441	09/11/2023
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,493,679.15	2,491,168.72	1.625	AA	1.784	717	09/17/2021
3133EKG42	54404	FEDERAL FARM CREDIT BANK		09/17/2019	3,000,000.00	2,999,003.49	2,987,375.62	1.920	AA	2.005	1,427	08/28/2023
3133EKQ90	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,000,994.14	2,997,022.22	2.000	AA	2.007	1,088	09/23/2022
3133EKR65	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	2,998,895.40	2,997,946.67	1.800	AA	1.845	358	09/23/2020
3133EKU38	54430	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	2,998,958.79	3,000,000.00	1.960	AA	1.934	456	12/30/2020
3133EKU38	54431	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	2,998,958.79	3,000,000.00	1.960	AA	1.934	456	12/30/2020
3133EKU38	54432	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	2,998,958.79	3,000,000.00	1.960	AA	1.934	456	12/30/2020
3133EKU38	54433	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	2,998,958.79	3,000,000.00	1.960	AA	1.934	456	12/30/2020
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	3,000,014.25	3,000,000.00	1.875	AA	1.849	636	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,995,200.27	2,999,490.83	1.750	AA	1.748	286	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,995,200.27	2,999,295.00	1.750	AA	1.757	286	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,991,625.35	2,997,102.97	1.600	AA	1.680	353	09/18/2020
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,999,433.81	2,999,854.12	1.500	AA	2.078	20	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,996,232.72	3,000,000.00	1.700	AA	1.962	227	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,996,617.26	2,999,303.33	1.750	AA	1.767	212	04/30/2020
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	3,000,917.25	3,000,000.00	2.000	AA	1.966	178	03/27/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	3,000,917.25	3,000,000.00	2.000	AA	1.966	178	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,998,488.84	3,000,000.00	2.200	AA	2.170	486	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,998,488.84	3,000,000.00	2.200	AA	2.170	486	01/29/2021
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,999,433.81	2,998,838.01	1.500	AA	3.152	20	10/21/2019
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,007,553.91	2,999,868.31	2.375	AA	3.105	181	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,007,553.91	2,999,868.31	2.375	AA	3.105	181	03/30/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	3,003,734.19	2,999,750.80	2.320	AA	2.311	100	01/09/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,014,601.39	2,999,647.92	2.625	AA	3.452	240	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,014,601.39	2,999,647.92	2.625	AA	3.452	240	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,014,601.39	2,999,647.92	2.625	AA	3.452	240	05/28/2020
3130ADG22	53839	FEDERAL HOME LOAN BANK		08/23/2018	3,000,000.00	3,000,174.09	2,995,289.41	2.090	AA	2.571	114	01/23/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,023,249.73	2,996,879.03	2.625	AA	2.673	366	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,023,249.73	2,996,879.03	2.625	AA	2.673	366	10/01/2020
3130AEXG0	53864	FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	3,016,487.43	3,000,000.00	3.000	AA	2.959	906	03/25/2022
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,053,015.98	1,999,120.09	3.000	AA	2.981	742	10/12/2021
3130AF7C5	53883	FEDERAL HOME LOAN BANK		10/18/2018	3,000,000.00	3,001,125.87	2,999,895.17	2.625	AA	2.664	17	10/18/2019
3130AA3R7	53958	FEDERAL HOME LOAN BANK		12/13/2018	3,000,000.00	2,997,962.22	2,995,159.66	1.375	AA	2.683	45	11/15/2019
3130AFQH3	54019	FEDERAL HOME LOAN BANK		01/15/2019	3,000,000.00	3,005,502.54	2,999,315.33	2.500	AA	2.545	106	01/15/2020
3130AFR66	54022	FEDERAL HOME LOAN BANK		01/22/2019	3,000,000.00	3,005,865.57	2,999,183.23	2.500	AA	2.555	113	01/22/2020
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	2,991,599.94	2,953,634.50	1.300	AA	2.017	784	11/23/2021
3130A9S85	54047	FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	4,984,515.95	4,928,916.97	1.250	AA	1.930	758	10/28/2021
3130AA3R7	54053	FEDERAL HOME LOAN BANK		02/11/2019	3,000,000.00	2,997,962.22	2,995,866.04	1.375	AA	2.484	45	11/15/2019
3130AFX77	54066	FEDERAL HOME LOAN BANK		02/25/2019	3,000,000.00	3,006,117.72	2,999,664.00	2.500	AA	2.494	147	02/25/2020
3130AFY27	54078	FEDERAL HOME LOAN BANK		02/28/2019	3,000,000.00	3,007,672.80	2,999,779.50	2.500	AA	2.484	150	02/28/2020
3130AG3R4	54124	FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,008,079.54	3,000,000.00	2.550	AA	2.515	727	09/27/2021
3130AG7L3	54141	FEDERAL HOME LOAN BANK		04/08/2019	3,000,000.00	3,000,269.25	3,000,000.00	2.500	AA	2.456	465	01/08/2021
3130AG5X9	54145	FEDERAL HOME LOAN BANK		04/09/2019	3,000,000.00	3,000,435.87	3,000,000.00	2.520	AA	2.485	374	10/09/2020
3130AGBL8	54171	FEDERAL HOME LOAN BANK		04/17/2019	3,000,000.00	3,000,618.63	3,000,000.00	2.520	AA	2.486	352	09/17/2020
3130AGBE4	54184	FEDERAL HOME LOAN BANK		04/22/2019	3,000,000.00	3,001,127.58	3,000,000.00	2.520	AA	2.485	387	10/22/2020
3130AGBR5	54191	FEDERAL HOME LOAN BANK		04/24/2019	3,000,000.00	3,000,901.32	3,000,000.00	2.550	AA	2.516	479	01/22/2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,010,205.34	3,000,000.00	2.550	AA	2.515	948	05/06/2022
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,010,596.81	2,997,735.84	1.875	AA	1.893	645	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,010,596.81	2,997,735.84	1.875	AA	1.893	645	07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,000,100.65	2,997,840.00	1.875	AA	1.945	274	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,003,000.87	3,000,000.00	2.000	AA	1.973	283	07/10/2020
3130AGTQ8	54339	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	2,999,032.20	3,000,000.00	2.150	AA	2.121	303	07/30/2020

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<b>Federal Agency Issues - Coupon</b>												
3130AGTQ8	54340	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	2,999,032.20	3,000,000.00	2.150	AA	2.121	303	07/30/2020
3130AGTQ8	54341	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	2,999,032.20	3,000,000.00	2.150	AA	2.121	303	07/30/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,000,854.43	3,000,000.00	2.000	AA	1.973	303	07/30/2020
3130AGX91	54348	FEDERAL HOME LOAN BANK		08/21/2019	3,000,000.00	2,998,139.73	3,000,000.00	2.000	AA	1.973	325	08/21/2020
3130AGXL4	54352	FEDERAL HOME LOAN BANK		08/23/2019	3,000,000.00	2,993,754.48	3,000,000.00	2.050	AA	2.022	695	08/26/2021
3130AGXX8	54353	FEDERAL HOME LOAN BANK		08/23/2019	3,000,000.00	2,999,464.98	3,000,000.00	2.000	AA	1.973	325	08/21/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	2,998,045.92	3,000,000.00	1.750	AA	1.726	330	08/26/2020
3130AGYF6	54361	FEDERAL HOME LOAN BANK		08/27/2019	3,000,000.00	2,998,527.72	3,000,000.00	2.000	AA	1.973	331	08/27/2020
3130AGYU3	54364	FEDERAL HOME LOAN BANK		08/29/2019	3,000,000.00	2,993,193.57	3,000,000.00	1.905	AA	1.875	514	02/26/2021
3130AGZE8	54365	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	2,993,193.42	3,000,000.00	2.050	AA	2.018	514	02/26/2021
3130AGZE8	54366	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	2,993,193.42	3,000,000.00	2.050	AA	2.018	514	02/26/2021
3130AGZB4	54367	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	2,999,213.10	3,000,000.00	2.000	AA	1.973	331	08/27/2020
3130AGZB4	54369	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	2,999,213.10	3,000,000.00	2.000	AA	1.567	331	08/27/2020
3130AGZB4	54370	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	2,999,213.10	3,000,000.00	2.000	AA	1.567	331	08/27/2020
3130AGZE8	54373	FEDERAL HOME LOAN BANK		09/04/2019	3,000,000.00	2,993,193.42	3,000,000.00	2.050	AA	2.018	514	02/26/2021
3130AGZE8	54374	FEDERAL HOME LOAN BANK		09/04/2019	3,000,000.00	2,993,193.42	3,000,000.00	2.050	AA	2.018	514	02/26/2021
3130AGZE8	54375	FEDERAL HOME LOAN BANK		09/04/2019	3,000,000.00	2,993,193.42	3,000,000.00	2.050	AA	2.018	514	02/26/2021
3130AH2K8	54382	FEDERAL HOME LOAN BANK		09/10/2019	3,000,000.00	3,000,062.46	3,000,000.00	2.050	AA	2.022	345	09/10/2020
3130AH2K8	54383	FEDERAL HOME LOAN BANK		09/11/2019	3,000,000.00	3,000,062.46	3,000,000.00	2.050	AA	2.022	345	09/10/2020
3130AH2F9	54385	FEDERAL HOME LOAN BANK		09/11/2019	3,000,000.00	3,000,186.21	3,000,000.00	1.875	AA	1.849	527	03/11/2021
3130AH4B6	54400	FEDERAL HOME LOAN BANK		09/17/2019	3,000,000.00	3,000,416.07	3,000,000.00	2.020	AA	1.992	352	09/17/2020
3130AH4B6	54401	FEDERAL HOME LOAN BANK		09/17/2019	3,000,000.00	3,000,416.07	3,000,000.00	2.020	AA	1.992	352	09/17/2020
3130AH5D1	54413	FEDERAL HOME LOAN BANK		09/23/2019	5,000,000.00	5,000,987.00	5,000,000.00	2.050	AA	2.022	723	09/23/2021
3130AH5L3	54423	FEDERAL HOME LOAN BANK		09/24/2019	3,000,000.00	2,998,598.01	3,000,000.00	2.125	AA	2.096	724	09/24/2021
3130AH6M0	54425	FEDERAL HOME LOAN BANK		09/26/2019	5,000,000.00	5,000,175.90	5,000,000.00	1.950	AA	1.923	359	09/24/2020
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,991,254.97	2,998,109.50	1.375	AA	1.472	202	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,999,290.78	2,000,000.00	1.500	AA	1.479	24	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,998,936.17	3,000,000.00	1.500	AA	1.479	24	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,998,936.17	3,000,000.00	1.500	AA	1.479	24	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,998,936.17	3,000,000.00	1.500	AA	1.479	24	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,996,130.60	3,000,000.00	1.700	AA	1.677	300	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,996,130.60	3,000,000.00	1.700	AA	1.677	300	07/27/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	3,000,834.75	3,000,000.00	2.000	AA	1.685	240	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	2,000,556.50	2,000,000.00	2.000	AA	1.843	240	05/28/2020
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,996,433.51	3,000,000.00	1.550	AA	1.529	87	12/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,987,340.63	3,000,000.00	2.000	AA	1.964	820	12/29/2021

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<b>Federal Agency Issues - Coupon</b>												
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	3,002,195.79	3,000,000.00	2.000	AA	1.647	363	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,000,074.13	3,000,000.00	1.700	AA	1.677	364	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,995,628.44	2,000,000.00	1.700	AA	1.677	364	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,993,442.66	3,000,000.00	1.700	AA	1.677	364	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,993,185.44	2,998,200.06	1.625	AA	1.664	364	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,998,794.85	4,999,852.43	1.585	AA	1.626	17	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,999,092.20	2,999,957.71	1.625	AA	1.620	29	10/30/2019
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,999,092.20	2,999,346.21	1.625	AA	1.875	29	10/30/2019
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,999,141.04	2,998,645.16	1.750	AA	2.019	57	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,998,568.40	4,997,795.31	1.750	AA	2.012	57	11/27/2019
3137EADM7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	5,017,041.85	4,999,693.09	2.500	AA	3.284	205	04/23/2020
3137EADM8	53902	FEDERAL HOME LOAN MTG CORP		11/08/2018	3,000,000.00	2,999,908.74	2,999,877.42	1.250	AA	2.711	1	10/02/2019
3134GBXV9	53964	FEDERAL HOME LOAN MTG CORP		12/14/2018	3,000,000.00	2,998,576.95	2,977,132.72	1.850	AA	2.812	286	07/13/2020
3134G9KW6	54008	FEDERAL HOME LOAN MTG CORP		12/28/2018	3,000,000.00	2,997,330.66	2,993,862.80	1.350	AA	2.677	56	11/26/2019
3134GSU78	54038	FEDERAL HOME LOAN MTG CORP		01/29/2019	3,000,000.00	3,007,449.57	3,000,000.00	2.650	AA	2.614	486	01/29/2021
3134GS3G8	54081	FEDERAL HOME LOAN MTG CORP		03/04/2019	3,000,000.00	3,009,875.73	2,997,876.92	2.875	AA	2.853	1,611	02/28/2024
3134GTEX7	54142	FEDERAL HOME LOAN MTG CORP		04/08/2019	3,000,000.00	3,000,043.05	3,000,000.00	2.500	AA	2.466	555	04/08/2021
3134GTKX0	54201	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,006,801.90	3,000,000.00	2.780	AA	2.742	1,490	10/30/2023
3134GTTK8	54202	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,001,476.87	3,000,000.00	2.500	AA	2.466	395	10/30/2020
3134GTTK8	54203	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,001,476.87	3,000,000.00	2.500	AA	2.466	395	10/30/2020
3134GTPR8	54224	FEDERAL HOME LOAN MTG CORP		05/20/2019	3,000,000.00	3,003,695.40	3,000,000.00	2.540	AA	2.505	962	05/20/2022
3134GTNS8	54229	FEDERAL HOME LOAN MTG CORP		05/22/2019	3,000,000.00	3,002,564.34	3,000,000.00	2.750	AA	2.712	1,695	05/22/2024
3137EADM8	54258	FEDERAL HOME LOAN MTG CORP		06/07/2019	3,000,000.00	2,999,908.74	2,999,907.65	1.250	AA	2.329	1	10/02/2019
3134GTYP2	54309	FEDERAL HOME LOAN MTG CORP		07/01/2019	3,000,000.00	3,001,337.16	3,000,000.00	2.000	AA	1.973	913	04/01/2022
3134GTWT6	54314	FEDERAL HOME LOAN MTG CORP		07/01/2019	3,000,000.00	3,000,000.00	3,000,000.00	2.550	AA	2.515	1,735	07/01/2024
3134GTZM8	54323	FEDERAL HOME LOAN MTG CORP		07/08/2019	3,000,000.00	2,994,900.27	3,000,000.00	2.000	AA	1.973	465	01/08/2021
3134GTZM8	54324	FEDERAL HOME LOAN MTG CORP		07/08/2019	3,000,000.00	2,994,900.27	3,000,000.00	2.000	AA	1.973	465	01/08/2021
3134GTZS5	54325	FEDERAL HOME LOAN MTG CORP		07/11/2019	3,000,000.00	3,000,112.20	3,000,000.00	2.300	AA	2.272	282	07/09/2020
3134GTJ53	54335	FEDERAL HOME LOAN MTG CORP		07/22/2019	3,000,000.00	3,001,039.68	3,000,000.00	2.080	AA	2.052	660	07/22/2021
3134GT6N8	54387	FEDERAL HOME LOAN MTG CORP		09/12/2019	3,000,000.00	2,997,067.44	3,000,000.00	2.125	AA	2.096	1,808	09/12/2024
3134GUAT7	54390	FEDERAL HOME LOAN MTG CORP		09/13/2019	3,000,000.00	3,000,347.16	3,000,000.00	2.080	AA	2.052	713	09/13/2021
3134GUCL2	54402	FEDERAL HOME LOAN MTG CORP		09/17/2019	3,000,000.00	2,999,668.98	3,000,000.00	2.000	AA	1.973	717	09/17/2021
3134GUEP1	54429	FEDERAL HOME LOAN MTG CORP		09/27/2019	3,000,000.00	2,999,366.31	3,000,000.00	2.000	AA	1.973	727	09/27/2021
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,998,495.89	2,997,750.63	1.200	AA	2.320	24	10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,998,997.26	1,998,499.58	1.200	AA	2.321	24	10/25/2019
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,035,737.89	2,997,715.33	2.500	AA	2.517	560	04/13/2021

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<b>Federal Agency Issues - Coupon</b>												
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,113,105.67	2,990,287.01	2.500	AA	2.544	1,588	02/05/2024
<b>Subtotal and Average</b>			<b>583,732,164.52</b>		<b>552,100,000.00</b>	<b>553,016,098.53</b>	<b>551,804,006.24</b>			<b>2.163</b>	<b>488</b>	
<b>Federal Agency Issues - Discount</b>												
313312NV8	53980	Federal Farm Credit Discount		12/18/2018	3,000,000.00	2,994,673.32	2,929,647.50	2.630	AA	2.716	34	11/04/2019
313312PK0	54009	Federal Farm Credit Discount		12/28/2018	3,000,000.00	2,992,479.99	2,929,583.33	2.600	AA	2.685	48	11/18/2019
313312PS3	54014	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,991,383.34	2,931,520.00	2.560	AA	2.640	55	11/25/2019
313312PS3	54015	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,991,383.34	2,931,520.00	2.560	AA	2.640	55	11/25/2019
313312NZ9	54017	Federal Farm Credit Discount		01/09/2019	3,000,000.00	2,994,046.68	2,935,107.50	2.570	AA	2.647	38	11/08/2019
313312PZ7	54025	Federal Farm Credit Discount		01/22/2019	3,000,000.00	2,990,338.32	2,934,321.67	2.510	AA	2.586	62	12/02/2019
313312MN7	54068	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,999,529.99	2,954,533.33	2.480	AA	2.536	3	10/04/2019
313312MN7	54069	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,999,529.99	2,954,533.33	2.480	AA	2.536	3	10/04/2019
313312PM6	54083	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,992,166.67	2,946,689.17	2.470	AA	2.556	50	11/20/2019
313312MR8	54163	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,999,060.01	2,965,345.00	2.390	AA	2.418	6	10/07/2019
313312MR8	54164	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,999,060.01	2,965,345.00	2.390	AA	2.418	6	10/07/2019
313312MR8	54165	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,999,060.01	2,965,345.00	2.390	AA	2.418	6	10/07/2019
313312QG8	54166	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,989,247.49	2,952,995.00	2.380	AA	2.454	69	12/09/2019
313312QG8	54167	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,989,247.49	2,952,995.00	2.380	AA	2.454	69	12/09/2019
313312QG8	54169	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,989,247.49	2,953,193.34	2.380	AA	2.454	69	12/09/2019
313312NV8	54214	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,994,673.32	2,964,150.00	2.390	AA	2.419	34	11/04/2019
313312NV8	54215	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,994,673.32	2,964,150.00	2.390	AA	2.419	34	11/04/2019
313312NV8	54216	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,994,673.32	2,964,150.00	2.390	AA	2.419	34	11/04/2019
313312PK0	54220	Federal Farm Credit Discount		05/16/2019	3,000,000.00	2,992,479.99	2,963,110.00	2.380	AA	2.463	48	11/18/2019
313312NB2	54225	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,997,493.32	2,970,696.67	2.360	AA	2.383	16	10/17/2019
313312NB2	54226	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,997,493.32	2,970,696.67	2.360	AA	2.383	16	10/17/2019
313312NB2	54227	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,997,493.32	2,970,696.67	2.360	AA	2.383	16	10/17/2019
313312US7	54241	Federal Farm Credit Discount		05/29/2019	3,000,000.00	2,973,458.34	2,942,000.00	2.320	AA	2.399	175	03/24/2020
313312NP1	54247	Federal Farm Credit Discount		05/30/2019	3,000,000.00	2,995,613.34	2,970,486.67	2.330	AA	2.353	28	10/29/2019
313312RV4	54260	Federal Farm Credit Discount		06/11/2019	3,000,000.00	2,983,658.34	2,961,123.33	2.140	AA	2.202	106	01/15/2020
313312PZ7	54274	Federal Farm Credit Discount		06/17/2019	3,000,000.00	2,990,338.32	2,970,180.00	2.130	AA	2.151	62	12/02/2019
313312QG8	54281	Federal Farm Credit Discount		06/19/2019	3,000,000.00	2,989,247.49	2,969,148.33	2.140	AA	2.162	69	12/09/2019
313312QW3	54293	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,987,065.83	2,969,230.00	2.040	AA	2.061	83	12/23/2019
313312QW3	54294	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,987,065.83	2,969,230.00	2.040	AA	2.061	83	12/23/2019
313312QW3	54295	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,987,065.83	2,969,230.00	2.040	AA	2.061	83	12/23/2019
313312ST8	54297	Federal Farm Credit Discount		06/26/2019	3,000,000.00	2,980,373.34	2,962,312.50	2.010	AA	2.067	128	02/06/2020
313312SK7	54302	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,981,499.99	2,963,987.50	2.010	AA	2.066	120	01/29/2020

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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2019**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313312SD3	54303	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,982,425.01	2,964,818.33	2.020	AA	2.077	114	01/23/2020
313312UK4	54308	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,974,520.01	2,956,166.67	2.000	AA	2.059	168	03/17/2020
313312TF7	54331	Federal Farm Credit Discount		07/15/2019	3,000,000.00	2,978,533.32	2,963,303.33	2.020	AA	2.085	140	02/18/2020
313312QR4	54351	Federal Farm Credit Discount		08/23/2019	5,000,000.00	4,979,741.65	4,968,475.00	1.940	AA	1.952	78	12/18/2019
313312UC2	54362	Federal Farm Credit Discount		08/27/2019	3,000,000.00	2,975,581.68	2,969,946.67	1.840	AA	1.898	161	03/10/2020
313312UC2	54363	Federal Farm Credit Discount		08/27/2019	2,000,000.00	1,983,721.12	1,979,964.44	1.840	AA	1.898	161	03/10/2020
313312ZZ6	54376	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,955,455.01	2,951,893.32	1.760	AA	1.811	302	07/29/2020
313312ZZ6	54377	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,955,455.01	2,951,893.33	1.760	AA	1.811	302	07/29/2020
313312TM2	54380	Federal Farm Credit Discount		09/06/2019	3,000,000.00	2,977,613.34	2,973,780.00	1.840	AA	1.856	146	02/24/2020
313312YU8	54386	Federal Farm Credit Discount		09/12/2019	3,000,000.00	2,959,277.49	2,955,956.67	1.810	AA	1.860	273	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,956,487.49	2,952,060.00	1.880	AA	1.934	295	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,956,487.49	2,952,060.00	1.880	AA	1.934	295	07/22/2020
313312WL0	54418	Federal Farm Credit Discount		09/23/2019	3,000,000.00	2,967,450.00	2,964,937.50	1.870	AA	1.915	217	05/05/2020
313312A34	54427	Federal Farm Credit Discount		09/27/2019	3,000,000.00	2,955,159.99	2,953,286.67	1.820	AA	1.872	304	07/31/2020
313384MR7	53946	Federal Home Loan Discount		12/07/2018	3,000,000.00	2,999,060.01	2,933,373.33	2.630	AA	2.713	6	10/07/2019
313384SE0	54031	Federal Home Loan Discount		01/25/2019	3,000,000.00	2,982,270.84	2,922,650.00	2.550	AA	2.636	115	01/24/2020
313384TB5	54055	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,979,146.67	2,924,566.67	2.480	AA	2.563	136	02/14/2020
313384TB5	54057	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,979,146.67	2,924,566.67	2.480	AA	2.563	136	02/14/2020
313384NA3	54148	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,997,650.01	2,962,478.33	2.395	AA	2.465	15	10/16/2019
313384NA3	54149	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,997,650.01	2,962,478.33	2.395	AA	2.465	15	10/16/2019
313384NA3	54150	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,997,650.01	2,962,478.33	2.395	AA	2.465	15	10/16/2019
313384NF2	54172	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,996,866.68	2,962,600.00	2.400	AA	2.470	20	10/21/2019
313384NF2	54176	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,996,866.68	2,962,800.00	2.400	AA	2.470	20	10/21/2019
313384NF2	54177	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,996,866.68	2,962,800.00	2.400	AA	2.470	20	10/21/2019
313384NF2	54178	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,996,866.68	2,962,800.00	2.400	AA	2.470	20	10/21/2019
313384NF2	54179	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,996,866.68	2,962,800.00	2.400	AA	2.470	20	10/21/2019
313384NF2	54180	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,996,866.68	2,962,800.00	2.400	AA	2.470	20	10/21/2019
313384NF2	54181	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,996,866.68	2,962,800.00	2.400	AA	2.470	20	10/21/2019
313384NF2	54182	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,996,866.68	2,962,800.00	2.400	AA	2.470	20	10/21/2019
313384NG0	54186	Federal Home Loan Discount		04/22/2019	3,000,000.00	2,996,709.99	2,963,247.51	2.410	AA	2.481	21	10/22/2019
313384NW5	54188	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,994,516.66	2,960,963.33	2.390	AA	2.461	35	11/05/2019
313384PE3	54189	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,993,263.32	2,959,370.00	2.390	AA	2.461	43	11/13/2019
313384NS4	54190	Federal Home Loan Discount		04/23/2019	5,000,000.00	4,991,905.55	4,936,533.33	2.380	AA	2.450	31	11/01/2019
313384NS4	54192	Federal Home Loan Discount		04/24/2019	3,000,000.00	2,995,143.33	2,961,959.17	2.390	AA	2.460	31	11/01/2019
313384NH8	54193	Federal Home Loan Discount		04/25/2019	3,000,000.00	2,996,553.33	2,963,800.00	2.400	AA	2.429	22	10/23/2019
313384NK1	54196	Federal Home Loan Discount		04/26/2019	3,000,000.00	2,996,240.01	2,963,600.00	2.400	AA	2.429	24	10/25/2019

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384NS4	54199	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,995,143.33	2,962,955.00	2.390	AA	2.460	31	11/01/2019
313384WF2	54207	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,968,023.33	2,928,520.83	2.350	AA	2.433	212	04/30/2020
313384NX3	54209	Federal Home Loan Discount		05/02/2019	3,000,000.00	2,994,360.00	2,963,026.67	2.360	AA	2.442	36	11/06/2019
313384NX3	54213	Federal Home Loan Discount		05/08/2019	3,000,000.00	2,994,360.00	2,963,751.67	2.390	AA	2.419	36	11/06/2019
313384PG8	54222	Federal Home Loan Discount		05/16/2019	3,000,000.00	2,992,950.00	2,964,010.00	2.360	AA	2.442	45	11/15/2019
313384QB8	54250	Federal Home Loan Discount		06/05/2019	3,000,000.00	2,990,026.68	2,965,677.83	2.263	AA	2.289	64	12/04/2019
313384QJ1	54264	Federal Home Loan Discount		06/12/2019	3,000,000.00	2,988,935.82	2,967,209.67	2.162	AA	2.186	71	12/11/2019
313384RQ4	54299	Federal Home Loan Discount		06/26/2019	5,000,000.00	4,974,048.60	4,946,100.00	1.960	AA	2.014	101	01/10/2020
313384PU7	54307	Federal Home Loan Discount		06/28/2019	3,000,000.00	2,991,069.99	2,973,653.33	2.080	AA	2.098	57	11/27/2019
313384NS4	54338	Federal Home Loan Discount		07/26/2019	3,000,000.00	2,995,143.33	2,983,340.00	2.040	AA	2.051	31	11/01/2019
313384NS4	54343	Federal Home Loan Discount		08/01/2019	3,000,000.00	2,995,143.33	2,984,436.67	2.030	AA	2.041	31	11/01/2019
313384PZ6	54346	Federal Home Loan Discount		08/20/2019	3,000,000.00	2,990,338.32	2,983,360.00	1.920	AA	1.931	62	12/02/2019
313384NS4	54347	Federal Home Loan Discount		08/20/2019	3,000,000.00	2,995,143.33	2,988,137.50	1.950	AA	1.958	31	11/01/2019
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	2,954,973.33	2,950,120.00	1.720	AA	1.772	307	08/03/2020
313384MM8	54350	Federal Home Loan Discount		08/22/2019	3,000,000.00	2,999,686.68	2,993,035.00	1.990	AAA	1.995	2	10/03/2019
313384MK2	54354	Federal Home Loan Discount		08/23/2019	3,000,000.00	3,000,000.00	2,993,500.00	2.000	AA	2.004	0	10/01/2019
313384PZ6	54357	Federal Home Loan Discount		08/26/2019	3,000,000.00	2,990,338.32	2,984,238.33	1.930	AA	1.940	62	12/02/2019
313384PZ6	54372	Federal Home Loan Discount		09/03/2019	3,000,000.00	2,990,338.32	2,985,600.00	1.920	AA	1.929	62	12/02/2019
313384QD4	54379	Federal Home Loan Discount		09/06/2019	3,000,000.00	2,989,715.01	2,985,197.33	1.952	AA	1.962	66	12/06/2019
313384SH3	54388	Federal Home Loan Discount		09/13/2019	3,000,000.00	2,981,808.33	2,978,920.00	1.860	AA	1.873	118	01/27/2020
313384SH3	54389	Federal Home Loan Discount		09/13/2019	3,000,000.00	2,981,808.33	2,978,920.00	1.860	AA	1.873	118	01/27/2020
313384NW5	54391	Federal Home Loan Discount		09/16/2019	3,000,000.00	2,994,516.66	2,991,812.50	1.965	AA	1.970	35	11/05/2019
313384PZ6	54392	Federal Home Loan Discount		09/16/2019	3,000,000.00	2,990,338.32	2,987,551.67	1.940	AA	1.948	62	12/02/2019
313384PZ6	54393	Federal Home Loan Discount		09/16/2019	3,000,000.00	2,990,338.32	2,987,551.67	1.940	AA	1.948	62	12/02/2019
313384PZ6	54394	Federal Home Loan Discount		09/16/2019	3,000,000.00	2,990,338.32	2,987,551.67	1.940	AA	1.948	62	12/02/2019
313384PE3	54395	Federal Home Loan Discount		09/16/2019	3,000,000.00	2,993,263.32	2,990,478.33	1.970	AA	1.976	43	11/13/2019
313384PZ6	54396	Federal Home Loan Discount		09/17/2019	3,000,000.00	2,990,338.32	2,987,713.33	1.940	AA	1.948	62	12/02/2019
313384PZ6	54397	Federal Home Loan Discount		09/17/2019	3,000,000.00	2,990,338.32	2,987,713.33	1.940	AA	1.948	62	12/02/2019
313384NW5	54398	Federal Home Loan Discount		09/17/2019	3,000,000.00	2,994,516.66	2,991,976.25	1.965	AA	1.970	35	11/05/2019
313384QC6	54399	Federal Home Loan Discount		09/17/2019	3,000,000.00	2,989,870.83	2,987,162.50	1.950	AA	1.958	65	12/05/2019
313384PZ6	54405	Federal Home Loan Discount		09/18/2019	3,000,000.00	2,990,338.32	2,987,500.00	2.000	AA	2.008	62	12/02/2019
313384PZ6	54406	Federal Home Loan Discount		09/18/2019	3,000,000.00	2,990,338.32	2,987,500.00	2.000	AA	2.008	62	12/02/2019
313384QD4	54407	Federal Home Loan Discount		09/18/2019	3,000,000.00	2,989,715.01	2,986,833.33	2.000	AA	2.009	66	12/06/2019
313384QT9	54408	Federal Home Loan Discount		09/18/2019	3,000,000.00	2,987,533.32	2,984,500.00	2.000	AA	2.010	80	12/20/2019
313384UN7	54409	Federal Home Loan Discount		09/20/2019	3,000,000.00	2,974,065.00	2,971,410.83	1.885	AA	1.903	171	03/20/2020
313384UN7	54410	Federal Home Loan Discount		09/20/2019	8,000,000.00	7,930,840.00	7,923,560.00	1.890	AA	1.908	171	03/20/2020

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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384SQ3	54416	Federal Home Loan Discount		09/23/2019	3,000,000.00	2,980,833.33	2,978,941.67	1.900	AA	1.913	125	02/03/2020
313384SQ3	54417	Federal Home Loan Discount		09/23/2019	3,000,000.00	2,980,833.33	2,978,941.67	1.900	AA	1.913	125	02/03/2020
313384NV7	54419	Federal Home Loan Discount		09/24/2019	3,000,000.00	2,994,673.32	2,993,405.83	1.930	AA	1.934	34	11/04/2019
313384NV7	54420	Federal Home Loan Discount		09/24/2019	3,000,000.00	2,994,673.32	2,993,405.83	1.930	AA	1.934	34	11/04/2019
313384RH4	54421	Federal Home Loan Discount		09/24/2019	3,000,000.00	2,985,508.32	2,983,966.25	1.905	AA	1.915	94	01/03/2020
313384RH4	54422	Federal Home Loan Discount		09/24/2019	3,000,000.00	2,985,508.32	2,983,966.25	1.905	AA	1.915	94	01/03/2020
313384RL5	54426	Federal Home Loan Discount		09/26/2019	3,000,000.00	2,985,045.84	2,983,935.00	1.890	AA	1.900	97	01/06/2020
313384SR1	54428	Federal Home Loan Discount		09/27/2019	3,000,000.00	2,980,680.00	2,980,066.67	1.840	AA	1.852	126	02/04/2020
<b>Subtotal and Average</b>			<b>318,651,031.31</b>		<b>346,000,000.00</b>	<b>344,592,368.36</b>	<b>342,121,213.85</b>			<b>2.202</b>	<b>80</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,005,759.18	1,999,173.70	2.650	A	2.647	468	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,147.66</b>		<b>2,000,000.00</b>	<b>2,005,759.18</b>	<b>1,999,173.70</b>			<b>2.647</b>	<b>468</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			92,000,000.00	92,000,000.00	92,000,000.00	1.900	AAA	1.874	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			45,000,000.00	45,000,000.00	45,000,000.00	1.850	AAA	1.825	1	
<b>Subtotal and Average</b>			<b>129,000,000.00</b>		<b>137,000,000.00</b>	<b>137,000,000.00</b>	<b>137,000,000.00</b>			<b>1.858</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,106,783.11	65,000,000.00	2.280		2.249	1	
<b>Subtotal and Average</b>			<b>65,000,000.00</b>		<b>65,000,000.00</b>	<b>65,106,783.11</b>	<b>65,000,000.00</b>			<b>2.249</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478T2H1	54187	MUFG Union Bank NA		04/23/2019	5,000,000.00	5,002,780.00	5,000,000.00	2.550	A-1	2.550	31	11/01/2019
62478T3D9	54243	MUFG Union Bank NA		05/29/2019	5,000,000.00	5,003,475.00	5,000,000.00	2.470	A-1	2.436	63	12/03/2019
62478T4D8	54291	MUFG Union Bank NA		06/25/2019	3,000,000.00	3,000,645.00	3,000,000.00	2.190	A-1	2.190	65	12/05/2019
62478T5G0	54345	MUFG Union Bank NA		08/20/2019	5,000,000.00	4,999,870.00	5,000,000.00	2.050	A-1	2.050	62	12/02/2019
62478T5S4	54424	MUFG Union Bank NA		09/25/2019	5,000,000.00	5,000,005.00	5,000,000.00	2.000	A-1	2.000	106	01/15/2020
<b>Subtotal and Average</b>			<b>19,000,000.00</b>		<b>23,000,000.00</b>	<b>23,006,775.00</b>	<b>23,000,000.00</b>			<b>2.250</b>	<b>65</b>	

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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2019**

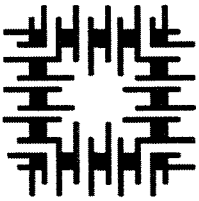
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Total and Average			1,117,382,343.49		1,125,100,000.00	1,124,727,784.18	1,120,924,393.79			2.145	267

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
September 30, 2019**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		16,166.65	16,166.65				0
				Subtotal		16,166.65	16,166.65				
Total Cash and Investments			1,117,382,343.49		1,125,100,000.00	1,124,743,950.83	1,120,940,560.44			2.145	267



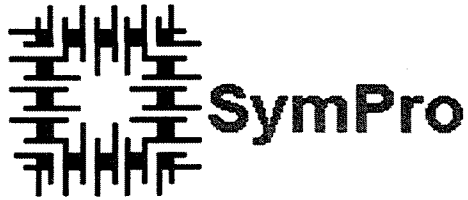
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City Pool Portfolio  
Aging Report  
By Maturity Date  
As of October 1, 2019

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 10/01/2019 - 10/01/2019 )	6 Maturities	0 Payments	205,000,000.00	18.22%	204,993,500.00	205,106,783.11
Aging Interval:	1 - 30 days	( 10/02/2019 - 10/31/2019 )	40 Maturities	0 Payments	120,000,000.00	10.67%	119,087,602.09	119,929,907.13
Aging Interval:	31 - 90 days	( 11/01/2019 - 12/30/2019 )	65 Maturities	0 Payments	207,000,000.00	18.40%	205,355,935.70	206,545,698.49
Aging Interval:	91 - 180 days	( 12/31/2019 - 03/29/2020 )	37 Maturities	0 Payments	121,000,000.00	10.75%	120,089,184.53	120,519,229.87
Aging Interval:	181 - 360 days	( 03/30/2020 - 09/25/2020 )	55 Maturities	0 Payments	168,000,000.00	14.93%	167,510,594.56	168,158,161.77
Aging Interval:	361 - 1080 days	( 09/26/2020 - 09/15/2022 )	86 Maturities	0 Payments	259,100,000.00	23.03%	258,924,857.78	259,330,424.71
Aging Interval:	1081 days and	( 09/16/2022 - )	15 Maturities	0 Payments	45,000,000.00	4.00%	44,962,719.13	45,137,579.10
Total for			304 Investment	0 Payments		100.00	1,120,924,393.79	1,124,727,784.18

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**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
August 31, 2019**

<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	620,600,000.00	622,027,106.61	620,284,108.55	55.86	785	466	2.216	2.246
Federal Agency Issues - Discount	310,000,000.00	308,852,775.87	306,142,756.94	27.57	191	71	2.353	2.385
Medium Term Notes	2,000,000.00	2,008,726.90	1,999,119.81	0.18	1,096	498	2.647	2.684
Money Market	99,000,000.00	99,000,000.00	99,000,000.00	8.92	1	1	2.004	2.032
Local Agency Investment Funds	65,000,000.00	65,111,266.35	65,000,000.00	5.85	1	1	2.309	2.341
Negotiable CD's	18,000,000.00	18,009,393.00	18,000,000.00	1.62	162	84	2.320	2.352
<b>Investments</b>	<b>1,114,600,000.00</b>	<b>1,115,009,268.73</b>	<b>1,110,425,985.30</b>	<b>100.00%</b>	<b>496</b>	<b>282</b>	<b>2.242</b>	<b>2.274</b>

**Cash and Accrued Interest**

Accrued Interest at Purchase		9,020.83	9,020.83					
Subtotal		9,020.83	9,020.83					
<b>Total Cash and Investments</b>	<b>1,114,600,000.00</b>	<b>1,115,018,289.56</b>	<b>1,110,435,006.13</b>		<b>496</b>	<b>282</b>	<b>2.242</b>	<b>2.274</b>

<b>Total Earnings</b>	<b>August 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	2,160,939.47	4,593,139.58
<b>Average Daily Balance</b>	<b>1,111,373,468.37</b>	<b>1,168,221,866.94</b>
<b>Effective Rate of Return</b>	<b>2.29%</b>	<b>2.31%</b>

Treasury Bureau, Finance Department



**City Pool Portfolio**  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,999,369.46	3,000,000.00	1.200	AA	1.184	11	09/12/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,999,866.44	3,000,000.00	1.480	AA	1.460	5	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,999,866.44	3,000,000.00	1.480	AA	1.460	5	09/06/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,991,729.78	3,000,000.00	1.710	AA	1.687	179	02/27/2020
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,997,174.12	2,999,928.08	1.550	AA	1.541	75	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,996,201.58	2,998,490.43	1.180	AA	1.553	47	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	3,000,009.06	2,999,137.86	1.740	AA	1.740	451	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	3,000,014.58	2,997,801.95	1.800	AA	1.818	558	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	3,000,009.06	2,998,382.19	1.740	AA	1.761	451	11/25/2020
3133EHL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,992,215.96	2,999,754.39	1.500	AA	1.496	186	03/05/2020
3133EHT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,999,498.91	3,000,000.00	1.430	AA	1.410	10	09/11/2019
3133EHT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,999,498.91	3,000,000.00	1.430	AA	1.410	10	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	3,000,039.84	3,000,000.00	2.000	AA	1.973	1,107	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,989,898.28	3,000,000.00	1.590	AA	1.568	379	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	3,000,034.14	2,993,754.94	1.950	AA	2.008	925	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,999,322.15	3,000,000.00	1.830	AA	1.794	274	06/01/2020
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	3,000,039.48	2,998,691.67	2.100	AA	2.105	478	12/22/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,989,955.52	2,985,984.38	1.300	AA	2.024	233	04/21/2020
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	3,007,576.11	2,998,626.67	2.375	AA	2.424	208	03/27/2020
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,043,548.66	2,999,186.60	2.700	AA	2.683	506	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,043,548.66	2,999,186.60	2.700	AA	2.683	506	01/19/2021
3133EJA25	53859	FEDERAL FARM CREDIT BANK		09/20/2018	3,000,000.00	3,000,713.88	2,999,927.80	2.550	AA	2.563	18	09/19/2019
3133EJK32	53884	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,005,249.49	3,000,000.00	2.960	AA	2.919	418	10/23/2020
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,041,988.96	2,999,450.67	2.900	AA	2.877	418	10/23/2020
3133EJK32	53886	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,005,249.49	2,998,592.33	2.960	AA	2.961	418	10/23/2020
3133EJQ69	53900	FEDERAL FARM CREDIT BANK		11/05/2018	3,000,000.00	3,003,995.49	2,999,901.33	2.700	AA	2.682	65	11/05/2019
3133EJU23	53921	FEDERAL FARM CREDIT BANK		11/19/2018	3,000,000.00	3,007,244.16	3,000,000.00	3.010	AA	2.969	445	11/19/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,033,527.97	2,999,475.24	2.770	AA	2.737	386	09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,516,526.23	2,999,330.48	2.770	AA	2.755	386	09/21/2020
3133EKAF3	54051	FEDERAL FARM CREDIT BANK		02/12/2019	5,000,000.00	5,016,480.90	4,999,590.37	2.540	AA	2.524	164	02/12/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,020,851.17	2,999,524.00	2.520	AA	2.502	362	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,020,851.17	2,999,524.00	2.520	AA	2.502	362	08/28/2020
3133EKEN2	54120	FEDERAL FARM CREDIT BANK		03/26/2019	3,600,000.00	3,612,610.51	3,600,000.00	2.520	AA	2.485	572	03/26/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK		03/26/2019	3,000,000.00	3,010,508.76	3,000,000.00	2.520	AA	2.485	572	03/26/2021
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,028,881.45	2,999,885.82	2.400	AA	2.371	472	12/16/2020
3133EKPQ3	54252	FEDERAL FARM CREDIT BANK		06/05/2019	3,000,000.00	3,000,029.34	3,000,000.00	2.400	AA	2.367	278	06/05/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EKPQ3	54253	FEDERAL FARM CREDIT BANK		06/05/2019	3,000,000.00	3,000,029.34	3,000,000.00	2.400	AA	2.367	278	06/05/2020
3133EKQT6	54266	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	3,000,403.50	3,000,000.00	2.490	AA	2.456	1,473	09/13/2023
3133EKQR0	54268	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	3,002,327.40	3,000,000.00	2.340	AA	2.308	1,016	06/13/2022
3133EKQR0	54269	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	3,002,327.40	3,000,000.00	2.340	AA	2.308	1,016	06/13/2022
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,013,548.51	3,000,000.00	2.400	AA	2.367	1,387	06/19/2023
3133EKRS7	54278	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,000,237.09	3,000,000.00	2.300	AA	2.268	292	06/19/2020
3133EKRS7	54279	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,000,237.09	3,000,000.00	2.300	AA	2.268	292	06/19/2020
3133EKRS7	54280	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,000,237.09	3,000,000.00	2.300	AA	2.268	292	06/19/2020
3133EKRW8	54286	FEDERAL FARM CREDIT BANK		06/24/2019	3,000,000.00	3,007,853.79	3,000,000.00	2.100	AA	2.071	662	06/24/2021
3133EKTA4	54311	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,007,541.16	3,000,000.00	2.090	AA	2.061	1,034	07/01/2022
3133EKTA4	54312	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,007,541.16	3,000,000.00	2.090	AA	2.061	1,034	07/01/2022
3133EKTA4	54313	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,007,541.16	3,000,000.00	2.090	AA	2.061	1,034	07/01/2022
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,038,264.85	2,998,832.44	1.850	AA	1.836	1,249	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,006,803.31	2,997,549.73	1.850	AA	1.901	397	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,006,803.31	2,997,940.73	1.850	AA	1.889	397	10/02/2020
3133EKTR7	54319	FEDERAL FARM CREDIT BANK		07/03/2019	3,000,000.00	3,001,095.39	3,000,000.00	2.370	AA	2.338	1,401	07/03/2023
3133EKTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,011,340.54	2,994,697.33	1.770	AA	1.849	582	04/05/2021
3133EKTLO	54321	FEDERAL FARM CREDIT BANK		07/08/2019	3,000,000.00	3,000,685.14	3,000,000.00	2.140	AA	2.113	495	01/08/2021
3133EKTm8	54322	FEDERAL FARM CREDIT BANK		07/08/2019	3,000,000.00	3,000,754.80	3,000,000.00	2.190	AA	2.161	585	04/08/2021
3133EKUY0	54332	FEDERAL FARM CREDIT BANK		07/15/2019	3,000,000.00	3,003,398.01	3,000,000.00	2.120	AA	2.091	502	01/15/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,022,108.41	2,997,514.70	1.875	AA	1.885	870	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,016,621.62	2,997,175.00	1.750	AA	1.776	687	07/19/2021
3133EKVP8	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	3,009,419.28	3,000,000.00	2.110	AA	2.081	1,055	07/22/2022
3133EKWZ5	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	3,010,846.26	3,000,000.00	2.200	AA	2.170	1,422	07/24/2023
3133EKE85	54355	FEDERAL FARM CREDIT BANK		08/26/2019	3,000,000.00	2,998,745.97	2,999,378.75	1.750	AA	1.747	360	08/26/2020
3133EKE28	54358	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,994,755.22	2,997,605.94	2.220	AA	2.208	1,635	02/22/2024
3133EKE51	54359	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,998,589.61	2,998,959.33	1.960	AA	1.956	453	11/27/2020
3133EKE51	54360	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,998,589.61	2,999,078.27	1.960	AA	1.959	453	11/27/2020
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	3,000,017.37	3,000,000.00	1.875	AA	1.849	666	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,994,825.21	2,999,436.67	1.750	AA	1.748	316	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,994,825.21	2,999,220.00	1.750	AA	1.757	316	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,991,066.48	2,996,852.50	1.600	AA	1.680	383	09/18/2020
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,997,651.75	2,999,635.30	1.500	AA	2.078	50	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,995,252.83	3,000,000.00	1.700	AA	1.962	257	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,996,231.76	2,999,203.33	1.750	AA	1.767	242	04/30/2020
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	3,000,195.33	3,000,000.00	2.000	AA	1.966	208	03/27/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	3,000,195.33	3,000,000.00	2.000	AA	1.966	208	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	3,000,560.34	3,000,000.00	2.200	AA	2.170	516	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	3,000,560.34	3,000,000.00	2.200	AA	2.170	516	01/29/2021
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,997,651.75	2,997,095.03	1.500	AA	3.152	50	10/21/2019
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,008,753.52	2,999,846.24	2.375	AA	3.105	211	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,008,753.52	2,999,846.24	2.375	AA	3.105	211	03/30/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	3,003,119.31	2,999,674.51	2.320	AA	2.311	130	01/09/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,016,426.68	2,999,603.36	2.625	AA	3.452	270	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,016,426.68	2,999,603.36	2.625	AA	3.452	270	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,016,426.68	2,999,603.36	2.625	AA	3.452	270	05/28/2020
3130ADG22	53839	FEDERAL HOME LOAN BANK		08/23/2018	3,000,000.00	3,000,217.47	2,994,027.65	2.090	AA	2.571	144	01/23/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,029,888.25	2,996,618.95	2.625	AA	2.673	396	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,029,888.25	2,996,618.95	2.625	AA	2.673	396	10/01/2020
3130AEXG0	53864	FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	3,021,665.10	3,000,000.00	3.000	AA	2.959	936	03/25/2022
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,060,217.58	1,999,083.98	3.000	AA	2.981	772	10/12/2021
3130AF7C5	53883	FEDERAL HOME LOAN BANK		10/18/2018	3,000,000.00	3,002,036.13	2,999,710.17	2.625	AA	2.664	47	10/18/2019
3130AA3R7	53958	FEDERAL HOME LOAN BANK		12/13/2018	3,000,000.00	2,996,069.25	2,991,859.42	1.375	AA	2.683	75	11/15/2019
3130AFQH3	54019	FEDERAL HOME LOAN BANK		01/15/2019	3,000,000.00	3,005,292.54	2,999,117.83	2.500	AA	2.545	136	01/15/2020
3130AFR66	54022	FEDERAL HOME LOAN BANK		01/22/2019	3,000,000.00	3,005,652.33	2,998,962.48	2.500	AA	2.555	143	01/22/2020
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	2,993,707.11	2,951,832.73	1.300	AA	2.017	814	11/23/2021
3130A9S85	54047	FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	4,986,979.65	4,926,062.23	1.250	AA	1.930	788	10/28/2021
3130AA3R7	54053	FEDERAL HOME LOAN BANK		02/11/2019	3,000,000.00	2,996,069.25	2,993,047.43	1.375	AA	2.484	75	11/15/2019
3130AFX77	54066	FEDERAL HOME LOAN BANK		02/25/2019	3,000,000.00	3,005,771.19	2,999,594.00	2.500	AA	2.494	177	02/25/2020
3130AFY27	54078	FEDERAL HOME LOAN BANK		02/28/2019	3,000,000.00	3,007,614.57	2,999,734.50	2.500	AA	2.484	180	02/28/2020
3130AG2B0	54088	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,000,601.53	3,000,000.00	2.680	AA	2.644	649	06/11/2021
3130AFY50	54090	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,000,484.86	3,000,000.00	2.600	AA	2.554	467	12/11/2020
3130AFY50	54091	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,000,484.86	3,000,000.00	2.600	AA	2.566	467	12/11/2020
3130AFZQ3	54095	FEDERAL HOME LOAN BANK		03/13/2019	3,000,000.00	3,000,799.89	3,000,000.00	2.700	AA	2.663	743	09/13/2021
3130AG2H7	54103	FEDERAL HOME LOAN BANK		03/18/2019	3,000,000.00	3,000,687.21	3,000,000.00	2.650	AA	2.615	474	12/18/2020
3130AG2H7	54105	FEDERAL HOME LOAN BANK		03/18/2019	3,000,000.00	3,000,687.21	3,000,000.00	2.650	AA	2.615	474	12/18/2020
3130AG3Z6	54106	FEDERAL HOME LOAN BANK		03/20/2019	3,000,000.00	3,000,620.43	3,000,000.00	2.580	AA	2.545	201	03/20/2020
3130AG3Z6	54107	FEDERAL HOME LOAN BANK		03/20/2019	3,000,000.00	3,000,620.43	3,000,000.00	2.580	AA	2.545	201	03/20/2020
3130AG4E2	54110	FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,000,859.86	3,000,000.00	2.550	AA	2.518	109	12/19/2019
3130AG4E2	54111	FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,000,859.86	3,000,000.00	2.550	AA	2.518	109	12/19/2019
3130AG4E2	54112	FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,000,859.86	3,000,000.00	2.550	AA	2.518	109	12/19/2019
3130AFZF7	54122	FEDERAL HOME LOAN BANK		03/26/2019	3,000,000.00	3,001,093.14	3,000,000.00	2.700	AA	2.663	572	03/26/2021

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<b>Federal Agency Issues - Coupon</b>												
3130AG3R4	54124	FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,012,088.62	3,000,000.00	2.550	AA	2.515	757	09/27/2021
3130AG7L3	54141	FEDERAL HOME LOAN BANK		04/08/2019	3,000,000.00	3,002,329.47	3,000,000.00	2.500	AA	2.456	495	01/08/2021
3130AG5X9	54145	FEDERAL HOME LOAN BANK		04/09/2019	3,000,000.00	3,000,310.05	3,000,000.00	2.520	AA	2.485	404	10/09/2020
3130AGBL8	54171	FEDERAL HOME LOAN BANK		04/17/2019	3,000,000.00	3,001,679.79	3,000,000.00	2.520	AA	2.486	382	09/17/2020
3130AGBE4	54184	FEDERAL HOME LOAN BANK		04/22/2019	3,000,000.00	3,003,224.94	3,000,000.00	2.520	AA	2.485	417	10/22/2020
3130AGBR5	54191	FEDERAL HOME LOAN BANK		04/24/2019	3,000,000.00	3,002,784.21	3,000,000.00	2.550	AA	2.516	509	01/22/2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,015,889.89	3,000,000.00	2.550	AA	2.515	978	05/06/2022
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,017,884.74	2,997,629.04	1.875	AA	1.893	675	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,017,884.74	2,997,629.04	1.875	AA	1.893	675	07/07/2021
3130AGLJ2	54259	FEDERAL HOME LOAN BANK		06/10/2019	3,000,000.00	3,000,080.85	3,000,000.00	2.250	AA	2.219	283	06/10/2020
3130AGM36	54270	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	3,000,179.55	3,000,000.00	2.400	AA	2.367	290	06/17/2020
3130AGM36	54271	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	3,000,179.55	3,000,000.00	2.400	AA	2.367	290	06/17/2020
3130AGM36	54272	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	3,000,179.55	3,000,000.00	2.400	AA	2.367	290	06/17/2020
3130AGP58	54300	FEDERAL HOME LOAN BANK		06/26/2019	3,000,000.00	3,000,173.28	3,000,000.00	2.125	AA	2.096	299	06/26/2020
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,001,566.60	2,997,600.00	1.875	AA	1.945	304	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,005,113.05	3,000,000.00	2.000	AA	1.973	313	07/10/2020
3130AGTQ8	54339	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	2,999,037.15	3,000,000.00	2.150	AA	2.121	333	07/30/2020
3130AGTQ8	54340	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	2,999,037.15	3,000,000.00	2.150	AA	2.121	333	07/30/2020
3130AGTQ8	54341	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	2,999,037.15	3,000,000.00	2.150	AA	2.121	333	07/30/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,003,600.00	3,000,000.00	2.000	AA	1.973	333	07/30/2020
3130AGX91	54348	FEDERAL HOME LOAN BANK		08/21/2019	3,000,000.00	2,998,083.03	3,000,000.00	2.000	AA	1.973	355	08/21/2020
3130AGXL4	54352	FEDERAL HOME LOAN BANK		08/23/2019	3,000,000.00	3,000,341.25	3,000,000.00	2.050	AA	2.022	725	08/26/2021
3130AGXX8	54353	FEDERAL HOME LOAN BANK		08/23/2019	3,000,000.00	2,999,518.74	3,000,000.00	2.000	AA	1.973	355	08/21/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	2,999,697.00	3,000,000.00	1.750	AA	1.726	360	08/26/2020
3130AGYF6	54361	FEDERAL HOME LOAN BANK		08/27/2019	3,000,000.00	2,998,508.07	3,000,000.00	2.000	AA	1.973	361	08/27/2020
3130AGYU3	54364	FEDERAL HOME LOAN BANK		08/29/2019	3,000,000.00	2,999,910.21	3,000,000.00	1.905	AA	1.875	544	02/26/2021
3130AGZE8	54365	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	3,000,286.17	3,000,000.00	2.050	AA	2.018	544	02/26/2021
3130AGZE8	54366	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	3,000,286.17	3,000,000.00	2.050	AA	2.018	544	02/26/2021
3130AGZB4	54367	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	2,999,249.79	3,000,000.00	2.000	AA	1.973	361	08/27/2020
3130AGZB4	54369	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	2,999,249.79	3,000,000.00	2.000	AA	1.567	361	08/27/2020
3130AGZB4	54370	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	2,999,249.79	3,000,000.00	2.000	AA	1.567	361	08/27/2020
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,990,864.49	2,997,824.50	1.375	AA	1.472	232	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,998,180.16	2,000,000.00	1.500	AA	1.479	54	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,997,270.24	3,000,000.00	1.500	AA	1.479	54	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,997,270.24	3,000,000.00	1.500	AA	1.479	54	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,997,270.24	3,000,000.00	1.500	AA	1.479	54	10/25/2019

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3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,998,620.18	3,000,000.00	1.700	AA	1.677	330	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,998,620.18	3,000,000.00	1.700	AA	1.677	330	07/27/2020
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	3,000,023.07	3,000,000.00	2.250	AA	1.764	278	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	3,000,023.07	3,000,000.00	2.250	AA	1.878	278	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	3,000,023.07	3,000,000.00	2.250	AA	1.878	278	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	3,001,250.61	3,000,000.00	2.000	AA	1.685	270	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	2,000,833.74	2,000,000.00	2.000	AA	1.843	270	05/28/2020
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,995,856.94	3,000,000.00	1.550	AA	1.529	117	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,998,823.67	3,000,000.00	1.500	AA	1.463	26	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,997,889.65	3,000,000.00	2.000	AA	1.964	850	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	3,000,051.39	3,000,000.00	1.750	AA	1.565	393	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,999,973.36	3,000,000.00	1.700	AA	1.677	394	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,999,994.38	2,000,000.00	1.700	AA	1.677	394	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,999,991.57	3,000,000.00	1.700	AA	1.677	394	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,999,105.64	2,998,049.22	1.625	AA	1.664	394	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,996,438.00	4,999,592.01	1.585	AA	1.626	47	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,997,677.16	2,999,913.96	1.625	AA	1.620	59	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,999,969.01	2,999,238.52	2.250	AA	1.891	285	06/12/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,997,677.16	2,998,669.87	1.625	AA	1.875	59	10/30/2019
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,998,451.13	2,997,919.35	1.750	AA	2.019	87	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,997,418.55	4,996,614.22	1.750	AA	2.012	87	11/27/2019
3137EAE M7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	5,019,237.20	4,999,647.51	2.500	AA	3.284	235	04/23/2020
3134GBRB0	53791	FEDERAL HOME LOAN MTG CORP		06/14/2018	3,000,000.00	3,000,023.07	2,989,386.84	2.250	AA	2.661	278	06/05/2020
3137EADM8	53902	FEDERAL HOME LOAN MTG CORP		11/08/2018	3,000,000.00	2,997,959.58	2,996,200.09	1.250	AA	2.711	31	10/02/2019
3134GBXV9	53964	FEDERAL HOME LOAN MTG CORP		12/14/2018	3,000,000.00	2,998,456.23	2,974,700.04	1.850	AA	2.812	316	07/13/2020
3134G9KW6	54008	FEDERAL HOME LOAN MTG CORP		12/28/2018	3,000,000.00	2,995,090.32	2,990,515.24	1.350	AA	2.677	86	11/26/2019
3134GSU78	54038	FEDERAL HOME LOAN MTG CORP		01/29/2019	3,000,000.00	3,011,224.14	3,000,000.00	2.650	AA	2.614	516	01/29/2021
3134GS3G8	54081	FEDERAL HOME LOAN MTG CORP		03/04/2019	3,000,000.00	3,014,103.27	2,997,836.79	2.875	AA	2.853	1,641	02/28/2024
3134GTAL7	54119	FEDERAL HOME LOAN MTG CORP		03/26/2019	3,000,000.00	3,001,334.37	3,000,000.00	2.570	AA	2.535	572	03/26/2021
3134GTAE3	54123	FEDERAL HOME LOAN MTG CORP		03/27/2019	3,000,000.00	3,000,957.45	3,000,000.00	2.700	AA	2.663	757	09/27/2021
3134GT EX7	54142	FEDERAL HOME LOAN MTG CORP		04/08/2019	3,000,000.00	3,000,705.90	3,000,000.00	2.500	AA	2.466	585	04/08/2021
3134GTKX0	54201	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,010,301.01	3,000,000.00	2.780	AA	2.742	1,520	10/30/2023
3134GTKK8	54202	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,003,692.55	3,000,000.00	2.500	AA	2.466	425	10/30/2020
3134GTKK8	54203	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,003,692.55	3,000,000.00	2.500	AA	2.466	425	10/30/2020
3134GTPR8	54224	FEDERAL HOME LOAN MTG CORP		05/20/2019	3,000,000.00	3,008,011.05	3,000,000.00	2.540	AA	2.505	992	05/20/2022
3134GTNS8	54229	FEDERAL HOME LOAN MTG CORP		05/22/2019	3,000,000.00	3,005,043.09	3,000,000.00	2.750	AA	2.712	1,725	05/22/2024

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<b>Federal Agency Issues - Coupon</b>												
3134GTSQ7	54251	FEDERAL HOME LOAN MTG CORP		06/05/2019	3,000,000.00	3,000,135.69	3,000,000.00	2.440	AA	2.407	282	06/09/2020
3134GTSP9	54255	FEDERAL HOME LOAN MTG CORP		06/06/2019	3,000,000.00	3,000,081.54	3,000,000.00	2.550	AA	2.515	1,009	06/06/2022
3137EADM8	54258	FEDERAL HOME LOAN MTG CORP		06/07/2019	3,000,000.00	2,997,959.58	2,997,137.22	1.250	AA	2.329	31	10/02/2019
3134GTTV5	54261	FEDERAL HOME LOAN MTG CORP		06/12/2019	3,000,000.00	3,000,084.60	3,000,000.00	2.400	AA	2.367	285	06/12/2020
3134GTTV5	54262	FEDERAL HOME LOAN MTG CORP		06/12/2019	3,000,000.00	3,000,084.60	3,000,000.00	2.400	AA	2.367	285	06/12/2020
3134GTUJ0	54273	FEDERAL HOME LOAN MTG CORP		06/17/2019	3,000,000.00	3,000,440.91	3,000,000.00	2.500	AA	2.466	1,020	06/17/2022
3134GTVK6	54282	FEDERAL HOME LOAN MTG CORP		06/20/2019	3,000,000.00	3,000,655.50	3,000,000.00	2.550	AA	2.515	1,023	06/20/2022
3134GTVN0	54284	FEDERAL HOME LOAN MTG CORP		06/24/2019	3,000,000.00	3,000,496.20	3,000,000.00	2.400	AA	2.367	662	06/24/2021
3134GTVH3	54285	FEDERAL HOME LOAN MTG CORP		06/24/2019	3,000,000.00	3,000,445.05	3,000,000.00	2.400	AA	2.367	662	06/24/2021
3134GTWH2	54287	FEDERAL HOME LOAN MTG CORP		06/24/2019	3,000,000.00	3,000,350.70	3,000,000.00	2.250	AA	2.219	662	06/24/2021
3134GTWJ8	54290	FEDERAL HOME LOAN MTG CORP		06/25/2019	3,000,000.00	3,000,303.48	3,000,000.00	2.200	AA	2.170	480	12/24/2020
3134GTU4H	54301	FEDERAL HOME LOAN MTG CORP		06/27/2019	3,000,000.00	3,000,580.77	3,000,000.00	2.625	AA	2.589	1,761	06/27/2024
3134GTXL2	54304	FEDERAL HOME LOAN MTG CORP		06/28/2019	3,000,000.00	3,000,376.92	3,000,000.00	2.200	AA	2.171	570	03/24/2021
3134GTWW9	54305	FEDERAL HOME LOAN MTG CORP		06/28/2019	3,000,000.00	3,000,332.58	3,000,000.00	2.250	AA	2.219	662	06/24/2021
3134GTWW9	54306	FEDERAL HOME LOAN MTG CORP		06/28/2019	3,000,000.00	3,000,332.58	3,000,000.00	2.250	AA	2.219	662	06/24/2021
3134GTY2P	54309	FEDERAL HOME LOAN MTG CORP		07/01/2019	3,000,000.00	3,004,153.26	3,000,000.00	2.000	AA	1.973	943	04/01/2022
3134GTWT6	54314	FEDERAL HOME LOAN MTG CORP		07/01/2019	3,000,000.00	3,000,961.47	3,000,000.00	2.550	AA	2.515	1,765	07/01/2024
3134GTZM8	54323	FEDERAL HOME LOAN MTG CORP		07/08/2019	3,000,000.00	3,000,217.38	3,000,000.00	2.000	AA	1.973	495	01/08/2021
3134GTZM8	54324	FEDERAL HOME LOAN MTG CORP		07/08/2019	3,000,000.00	3,000,217.38	3,000,000.00	2.000	AA	1.973	495	01/08/2021
3134GTZS5	54325	FEDERAL HOME LOAN MTG CORP		07/11/2019	3,000,000.00	3,000,501.78	3,000,000.00	2.300	AA	2.272	312	07/09/2020
3134GTJ53	54335	FEDERAL HOME LOAN MTG CORP		07/22/2019	3,000,000.00	3,003,210.15	3,000,000.00	2.080	AA	2.052	690	07/22/2021
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,996,442.33	2,994,938.92	1.200	AA	2.320	54	10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,997,628.22	1,996,624.06	1.200	AA	2.321	54	10/25/2019
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,044,795.97	2,997,591.17	2.500	AA	2.517	590	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,138,838.92	2,990,100.70	2.500	AA	2.544	1,618	02/05/2024
<b>Subtotal and Average</b>			<b>630,129,087.55</b>		<b>620,600,000.00</b>	<b>622,027,106.61</b>	<b>620,284,108.55</b>			<b>2.216</b>	<b>466</b>	
<b>Federal Agency Issues - Discount</b>												
313312LU2	53905	Federal Farm Credit Discount		11/09/2018	3,000,000.00	2,997,757.50	2,931,320.83	2.650	AA	2.733	15	09/16/2019
313312MC1	53922	Federal Farm Credit Discount		11/19/2018	3,000,000.00	2,996,377.50	2,931,762.50	2.650	AA	2.732	23	09/24/2019
313312NV8	53980	Federal Farm Credit Discount		12/18/2018	3,000,000.00	2,989,821.66	2,929,647.50	2.630	AA	2.716	64	11/04/2019
313312PK0	54009	Federal Farm Credit Discount		12/28/2018	3,000,000.00	2,987,523.33	2,929,583.33	2.600	AA	2.685	78	11/18/2019
313312PS3	54014	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,986,374.18	2,931,520.00	2.560	AA	2.640	85	11/25/2019
313312PS3	54015	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,986,374.18	2,931,520.00	2.560	AA	2.640	85	11/25/2019
313312NZ9	54017	Federal Farm Credit Discount		01/09/2019	3,000,000.00	2,989,164.99	2,935,107.50	2.570	AA	2.647	68	11/08/2019
313312PZ7	54025	Federal Farm Credit Discount		01/22/2019	3,000,000.00	2,985,450.00	2,934,321.67	2.510	AA	2.586	92	12/02/2019

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313312MN7	54068	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,994,755.82	2,954,533.33	2.480	AA	2.536	33	10/04/2019
313312MN7	54069	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,994,755.82	2,954,533.33	2.480	AA	2.536	33	10/04/2019
313312PM6	54083	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,987,195.01	2,946,689.17	2.470	AA	2.556	80	11/20/2019
313312LG3	54132	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,999,827.50	2,968,200.00	2.400	AA	2.426	3	09/04/2019
313312MF4	54134	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,995,860.00	2,963,600.00	2.400	AA	2.429	26	09/27/2019
313312LU2	54144	Federal Farm Credit Discount		04/08/2019	3,000,000.00	2,997,757.50	2,967,934.17	2.390	AA	2.416	15	09/16/2019
313312MB3	54146	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,996,550.00	2,966,938.33	2.390	AA	2.417	22	09/23/2019
313312MB3	54147	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,996,550.00	2,966,938.33	2.390	AA	2.417	22	09/23/2019
313312MJ6	54154	Federal Farm Credit Discount		04/12/2019	3,000,000.00	2,995,342.50	2,965,942.50	2.390	AA	2.417	29	09/30/2019
313312MJ6	54155	Federal Farm Credit Discount		04/12/2019	3,000,000.00	2,995,342.50	2,965,942.50	2.390	AA	2.417	29	09/30/2019
313312MR8	54163	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,994,248.34	2,965,345.00	2.390	AA	2.418	36	10/07/2019
313312MR8	54164	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,994,248.34	2,965,345.00	2.390	AA	2.418	36	10/07/2019
313312MR8	54165	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,994,248.34	2,965,345.00	2.390	AA	2.418	36	10/07/2019
313312QG8	54166	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,984,318.34	2,952,995.00	2.380	AA	2.454	99	12/09/2019
313312QG8	54167	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,984,318.34	2,952,995.00	2.380	AA	2.454	99	12/09/2019
313312QG8	54169	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,984,318.34	2,953,193.34	2.380	AA	2.454	99	12/09/2019
313312LW8	54173	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,997,412.50	2,969,328.33	2.390	AA	2.415	17	09/18/2019
313312LW8	54174	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,997,412.50	2,969,328.33	2.390	AA	2.415	17	09/18/2019
313312LW8	54175	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,997,412.50	2,969,328.33	2.390	AA	2.415	17	09/18/2019
313312NV8	54214	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,989,821.66	2,964,150.00	2.390	AA	2.419	64	11/04/2019
313312NV8	54215	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,989,821.66	2,964,150.00	2.390	AA	2.419	64	11/04/2019
313312NV8	54216	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,989,821.66	2,964,150.00	2.390	AA	2.419	64	11/04/2019
313312PK0	54220	Federal Farm Credit Discount		05/16/2019	3,000,000.00	2,987,523.33	2,963,110.00	2.380	AA	2.463	78	11/18/2019
313312NB2	54225	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,992,556.67	2,970,696.67	2.360	AA	2.383	46	10/17/2019
313312NB2	54226	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,992,556.67	2,970,696.67	2.360	AA	2.383	46	10/17/2019
313312NB2	54227	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,992,556.67	2,970,696.67	2.360	AA	2.383	46	10/17/2019
313312US7	54241	Federal Farm Credit Discount		05/29/2019	3,000,000.00	2,968,704.18	2,942,000.00	2.320	AA	2.399	205	03/24/2020
313312NP1	54247	Federal Farm Credit Discount		05/30/2019	3,000,000.00	2,990,526.66	2,970,486.67	2.330	AA	2.353	58	10/29/2019
313312RV4	54260	Federal Farm Credit Discount		06/11/2019	3,000,000.00	2,978,783.34	2,961,123.33	2.140	AA	2.202	136	01/15/2020
313312PZ7	54274	Federal Farm Credit Discount		06/17/2019	3,000,000.00	2,985,450.00	2,970,180.00	2.130	AA	2.151	92	12/02/2019
313312QG8	54281	Federal Farm Credit Discount		06/19/2019	3,000,000.00	2,984,318.34	2,969,148.33	2.140	AA	2.162	99	12/09/2019
313312QW3	54293	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,982,054.99	2,969,230.00	2.040	AA	2.061	113	12/23/2019
313312QW3	54294	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,982,054.99	2,969,230.00	2.040	AA	2.061	113	12/23/2019
313312QW3	54295	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,982,054.99	2,969,230.00	2.040	AA	2.061	113	12/23/2019
313312ST8	54297	Federal Farm Credit Discount		06/26/2019	3,000,000.00	2,975,690.01	2,962,312.50	2.010	AA	2.067	158	02/06/2020
313312SK7	54302	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,976,566.67	2,963,987.50	2.010	AA	2.066	150	01/29/2020

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<b>Federal Agency Issues - Discount</b>												
313312SD3	54303	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,977,516.68	2,964,818.33	2.020	AA	2.077	144	01/23/2020
313312UK4	54308	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,969,783.34	2,956,166.67	2.000	AA	2.059	198	03/17/2020
313312TF7	54331	Federal Farm Credit Discount		07/15/2019	3,000,000.00	2,973,819.99	2,963,303.33	2.020	AA	2.085	170	02/18/2020
313312QR4	54351	Federal Farm Credit Discount		08/23/2019	5,000,000.00	4,971,438.90	4,968,475.00	1.940	AA	1.952	108	12/18/2019
313312UC2	54362	Federal Farm Credit Discount		08/27/2019	3,000,000.00	2,970,862.50	2,969,946.67	1.840	AA	1.898	191	03/10/2020
313312UC2	54363	Federal Farm Credit Discount		08/27/2019	2,000,000.00	1,980,575.00	1,979,964.44	1.840	AA	1.898	191	03/10/2020
313384MR7	53946	Federal Home Loan Discount		12/07/2018	3,000,000.00	2,994,248.34	2,933,373.33	2.630	AA	2.713	36	10/07/2019
313384LV9	53998	Federal Home Loan Discount		12/20/2018	3,000,000.00	2,997,585.00	2,942,186.67	2.560	AA	2.636	16	09/17/2019
313384SE0	54031	Federal Home Loan Discount		01/25/2019	3,000,000.00	2,977,358.34	2,922,650.00	2.550	AA	2.636	145	01/24/2020
313384TB5	54055	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,974,443.33	2,924,566.67	2.480	AA	2.563	166	02/14/2020
313384TB5	54057	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,974,443.33	2,924,566.67	2.480	AA	2.563	166	02/14/2020
313384MC0	54131	Federal Home Loan Discount		03/29/2019	3,000,000.00	2,996,377.50	2,964,200.00	2.400	AA	2.429	23	09/24/2019
313384NA3	54148	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,992,725.84	2,962,478.33	2.395	AA	2.465	45	10/16/2019
313384NA3	54149	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,992,725.84	2,962,478.33	2.395	AA	2.465	45	10/16/2019
313384NA3	54150	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,992,725.84	2,962,478.33	2.395	AA	2.465	45	10/16/2019
313384NF2	54172	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,991,879.99	2,962,600.00	2.400	AA	2.470	50	10/21/2019
313384NF2	54176	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,991,879.99	2,962,800.00	2.400	AA	2.470	50	10/21/2019
313384NF2	54177	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,991,879.99	2,962,800.00	2.400	AA	2.470	50	10/21/2019
313384NF2	54178	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,991,879.99	2,962,800.00	2.400	AA	2.470	50	10/21/2019
313384NF2	54179	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,991,879.99	2,962,800.00	2.400	AA	2.470	50	10/21/2019
313384NF2	54180	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,991,879.99	2,962,800.00	2.400	AA	2.470	50	10/21/2019
313384NF2	54181	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,991,879.99	2,962,800.00	2.400	AA	2.470	50	10/21/2019
313384NF2	54182	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,991,879.99	2,962,800.00	2.400	AA	2.470	50	10/21/2019
313384LN7	54183	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,998,792.50	2,971,000.00	2.400	AA	2.423	9	09/10/2019
313384NG0	54186	Federal Home Loan Discount		04/22/2019	3,000,000.00	2,991,710.82	2,963,247.51	2.410	AA	2.481	51	10/22/2019
313384NW5	54188	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,989,657.50	2,960,963.33	2.390	AA	2.461	65	11/05/2019
313384PE3	54189	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,988,344.16	2,959,370.00	2.390	AA	2.461	73	11/13/2019
313384NS4	54190	Federal Home Loan Discount		04/23/2019	5,000,000.00	4,983,856.95	4,936,533.33	2.380	AA	2.450	61	11/01/2019
313384NS4	54192	Federal Home Loan Discount		04/24/2019	3,000,000.00	2,990,314.17	2,961,959.17	2.390	AA	2.460	61	11/01/2019
313384NH8	54193	Federal Home Loan Discount		04/25/2019	3,000,000.00	2,991,541.68	2,963,800.00	2.400	AA	2.429	52	10/23/2019
313384NK1	54196	Federal Home Loan Discount		04/26/2019	3,000,000.00	2,991,203.34	2,963,600.00	2.400	AA	2.429	54	10/25/2019
313384LJ6	54197	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,999,482.50	2,973,945.83	2.405	AA	2.426	5	09/06/2019
313384LJ6	54198	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,999,482.50	2,973,945.83	2.405	AA	2.426	5	09/06/2019
313384NS4	54199	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,990,314.17	2,962,955.00	2.390	AA	2.460	61	11/01/2019
313384WF2	54207	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,963,600.01	2,928,520.83	2.350	AA	2.433	242	04/30/2020
313384NX3	54209	Federal Home Loan Discount		05/02/2019	3,000,000.00	2,989,493.34	2,963,026.67	2.360	AA	2.442	66	11/06/2019

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<b>Federal Agency Issues - Discount</b>												
313384NX3	54213	Federal Home Loan Discount		05/08/2019	3,000,000.00	2,989,493.34	2,963,751.67	2.390	AA	2.419	66	11/06/2019
313384PG8	54222	Federal Home Loan Discount		05/16/2019	3,000,000.00	2,988,015.84	2,964,010.00	2.360	AA	2.442	75	11/15/2019
313384LU1	54233	Federal Home Loan Discount		05/24/2019	3,000,000.00	2,997,757.50	2,977,575.00	2.340	AA	2.358	15	09/16/2019
313384LU1	54234	Federal Home Loan Discount		05/24/2019	5,000,000.00	4,996,262.50	4,962,625.00	2.340	AA	2.358	15	09/16/2019
313384LU1	54245	Federal Home Loan Discount		05/30/2019	3,000,000.00	2,997,757.50	2,978,745.00	2.340	AA	2.357	15	09/16/2019
313384LF4	54248	Federal Home Loan Discount		06/04/2019	3,000,000.00	3,000,000.00	2,982,292.92	2.335	AA	2.349	2	09/03/2019
313384LF4	54249	Federal Home Loan Discount		06/04/2019	3,000,000.00	3,000,000.00	2,982,292.92	2.335	AA	2.349	2	09/03/2019
313384QB8	54250	Federal Home Loan Discount		06/05/2019	3,000,000.00	2,985,126.66	2,965,677.83	2.263	AA	2.289	94	12/04/2019
313384QJ1	54264	Federal Home Loan Discount		06/12/2019	3,000,000.00	2,983,995.00	2,967,209.67	2.162	AA	2.186	101	12/11/2019
313384RQ4	54299	Federal Home Loan Discount		06/26/2019	5,000,000.00	4,965,958.35	4,946,100.00	1.960	AA	2.014	131	01/10/2020
313384PU7	54307	Federal Home Loan Discount		06/28/2019	3,000,000.00	2,986,045.83	2,973,653.33	2.080	AA	2.098	87	11/27/2019
313384LN7	54327	Federal Home Loan Discount		07/11/2019	3,000,000.00	2,998,792.50	2,988,969.17	2.170	AA	2.178	9	09/10/2019
313384LN7	54328	Federal Home Loan Discount		07/12/2019	3,000,000.00	2,998,792.50	2,989,150.00	2.170	AA	2.178	9	09/10/2019
313384NS4	54338	Federal Home Loan Discount		07/26/2019	3,000,000.00	2,990,314.17	2,983,340.00	2.040	AA	2.051	61	11/01/2019
313384NS4	54343	Federal Home Loan Discount		08/01/2019	3,000,000.00	2,990,314.17	2,984,436.67	2.030	AA	2.041	61	11/01/2019
313384PZ6	54346	Federal Home Loan Discount		08/20/2019	3,000,000.00	2,985,450.00	2,983,360.00	1.920	AA	1.931	92	12/02/2019
313384NS4	54347	Federal Home Loan Discount		08/20/2019	3,000,000.00	2,990,314.17	2,988,137.50	1.950	AA	1.958	61	11/01/2019
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	2,951,704.17	2,950,120.00	1.720	AA	1.772	337	08/03/2020
313384MM8	54350	Federal Home Loan Discount		08/22/2019	3,000,000.00	2,994,924.99	2,993,035.00	1.990	AAA	1.995	32	10/03/2019
313384MK2	54354	Federal Home Loan Discount		08/23/2019	3,000,000.00	2,995,263.33	2,993,500.00	2.000	AA	2.004	30	10/01/2019
313384PZ6	54357	Federal Home Loan Discount		08/26/2019	3,000,000.00	2,985,450.00	2,984,238.33	1.930	AA	1.940	92	12/02/2019
<b>Subtotal and Average</b>			<b>313,729,157.18</b>		<b>310,000,000.00</b>	<b>308,852,775.87</b>	<b>306,142,756.94</b>			<b>2.353</b>	<b>71</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,008,726.90	1,999,119.81	2.650	A	2.647	498	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,094.61</b>		<b>2,000,000.00</b>	<b>2,008,726.90</b>	<b>1,999,119.81</b>			<b>2.647</b>	<b>498</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			69,000,000.00	69,000,000.00	69,000,000.00	2.050	AAA	2.022	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	1.990	AAA	1.963	1	
<b>Subtotal and Average</b>			<b>85,419,354.84</b>		<b>99,000,000.00</b>	<b>99,000,000.00</b>	<b>99,000,000.00</b>			<b>2.004</b>	<b>1</b>	

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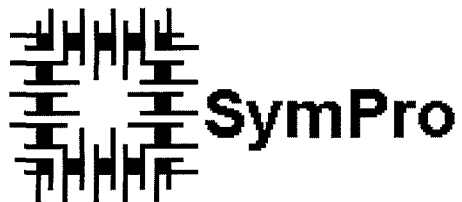
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<b>Locai Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,111,266.35	65,000,000.00	2.341		2.309	1	
		<b>Subtotal and Average</b>	<b>65,161,290.32</b>		<b>65,000,000.00</b>	<b>65,111,266.35</b>	<b>65,000,000.00</b>			<b>2.309</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478T2H1	54187	MUFG Union Bank NA		04/23/2019	5,000,000.00	5,003,920.00	5,000,000.00	2.550	A-1	2.550	61	11/01/2019
62478T3D9	54243	MUFG Union Bank NA		05/29/2019	5,000,000.00	5,004,980.00	5,000,000.00	2.470	A-1	2.436	93	12/03/2019
62478T4D8	54291	MUFG Union Bank NA		06/25/2019	3,000,000.00	3,000,888.00	3,000,000.00	2.190	A-1	2.190	95	12/05/2019
62478T5G0	54345	MUFG Union Bank NA		08/20/2019	5,000,000.00	4,999,605.00	5,000,000.00	2.050	A-1	2.050	92	12/02/2019
		<b>Subtotal and Average</b>	<b>14,935,483.87</b>		<b>18,000,000.00</b>	<b>18,009,393.00</b>	<b>18,000,000.00</b>			<b>2.320</b>	<b>84</b>	
		<b>Total and Average</b>	<b>1,111,373,468.37</b>		<b>1,114,600,000.00</b>	<b>1,115,009,268.73</b>	<b>1,110,425,985.30</b>			<b>2.242</b>	<b>282</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
August 31, 2019**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		9,020.83	9,020.83	0			
				Subtotal		9,020.83	9,020.83				
Total Cash and Investments			1,111,373,468.37	1,114,600,000.00		1,115,018,289.56	1,110,435,006.13	2.242		282	



**City Pool Portfolio  
Portfolio Management  
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July 31, 2019**

<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	647,600,000.00	647,784,560.87	647,224,833.99	56.59	817	509	2.258	2.289
Federal Agency Issues - Discount	355,000,000.00	353,398,515.32	350,534,271.21	30.65	189	78	2.411	2.444
Medium Term Notes	2,000,000.00	2,004,099.36	1,999,065.93	0.17	1,096	529	2.647	2.684
Money Market	61,000,000.00	61,000,000.00	61,000,000.00	5.33	1	1	2.193	2.223
Local Agency Investment Funds	65,000,000.00	65,111,266.35	65,000,000.00	5.68	1	1	2.346	2.379
Negotiable CD's	18,000,000.00	18,008,212.00	18,000,000.00	1.57	168	81	2.456	2.490
<b>Investments</b>	<b>1,148,600,000.00</b>	<b>1,147,306,653.90</b>	<b>1,143,758,171.13</b>	<b>100.00%</b>	<b>525</b>	<b>315</b>	<b>2.310</b>	<b>2.342</b>

**Cash and Accrued Interest**

Accrued Interest at Purchase		12,318.33	12,318.33					
Subtotal		12,318.33	12,318.33					
<b>Total Cash and Investments</b>	<b>1,148,600,000.00</b>	<b>1,147,318,972.23</b>	<b>1,143,770,489.46</b>		<b>525</b>	<b>315</b>	<b>2.310</b>	<b>2.342</b>

<b>Total Earnings</b>	<b>July 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	2,432,200.11	2,432,200.11
<b>Average Daily Balance</b>	<b>1,225,070,265.51</b>	<b>1,225,070,265.51</b>
<b>Effective Rate of Return</b>	<b>2.34%</b>	<b>2.34%</b>

Treasury Bureau, Finance Department

**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**July 31, 2019**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EGTT2	52873	FEDERAL FARM CREDIT BANK		09/12/2016	3,000,000.00	2,996,947.80	3,000,000.00	1.200	AA	1.184	42	09/12/2019
3133EGN84	52977	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,998,212.63	3,000,000.00	1.480	AA	1.460	36	09/06/2019
3133EGN84	52978	FEDERAL FARM CREDIT BANK		12/06/2016	3,000,000.00	2,998,212.63	3,000,000.00	1.480	AA	1.460	36	09/06/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	2,987,115.84	3,000,000.00	1.710	AA	1.687	210	02/27/2020
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,994,784.23	2,999,898.92	1.550	AA	1.541	106	11/15/2019
3133EGLD5	53243	FEDERAL FARM CREDIT BANK		05/10/2017	3,000,000.00	2,992,952.10	2,997,526.88	1.180	AA	1.553	78	10/18/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,990,151.15	2,999,079.61	1.740	AA	1.740	482	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,991,410.58	2,997,682.28	1.800	AA	1.818	589	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,990,151.15	2,998,272.87	1.740	AA	1.761	482	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,989,011.99	2,999,714.35	1.500	AA	1.496	217	03/05/2020
3133EHXT5	53361	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,997,795.54	3,000,000.00	1.430	AA	1.410	41	09/11/2019
3133EHXT5	53362	FEDERAL FARM CREDIT BANK		09/11/2017	3,000,000.00	2,997,795.54	3,000,000.00	1.430	AA	1.410	41	09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	3,000,017.07	3,000,000.00	2.000	AA	1.973	1,138	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,979,979.98	3,000,000.00	1.590	AA	1.568	410	09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	3,000,000.96	2,993,549.74	1.950	AA	2.008	956	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	2,994,726.09	3,000,000.00	1.830	AA	1.794	305	06/01/2020
3133EGPD1	53449	FEDERAL FARM CREDIT BANK		11/08/2017	3,000,000.00	3,000,000.00	3,000,000.00	1.180	AA	1.657	0	08/01/2019
3133EH4B6	53535	FEDERAL FARM CREDIT BANK		12/22/2017	3,000,000.00	3,000,035.43	2,998,608.33	2.100	AA	2.105	509	12/22/2020
3133EH4R1	53540	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	3,000,036.03	3,000,000.00	2.120	AA	2.082	424	09/28/2020
3133EH4R1	53542	FEDERAL FARM CREDIT BANK		12/28/2017	3,000,000.00	3,000,036.03	3,000,000.00	2.120	AA	2.082	424	09/28/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,984,640.00	2,984,156.25	1.300	AA	2.024	264	04/21/2020
3133EJCF4	53585	FEDERAL FARM CREDIT BANK		02/12/2018	3,000,000.00	3,000,032.85	3,000,000.00	2.210	AA	2.180	195	02/12/2020
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	3,004,736.07	2,998,426.67	2.375	AA	2.424	239	03/27/2020
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,030,146.52	2,999,137.60	2.700	AA	2.683	537	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,030,146.52	2,999,137.60	2.700	AA	2.683	537	01/19/2021
3133EJA25	53859	FEDERAL FARM CREDIT BANK		09/20/2018	3,000,000.00	3,000,976.35	2,999,807.47	2.550	AA	2.563	49	09/19/2019
3133EJK32	53884	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,005,931.33	3,000,000.00	2.960	AA	2.919	449	10/23/2020
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,031,594.98	2,999,410.67	2.900	AA	2.877	449	10/23/2020
3133EJK32	53886	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,005,931.33	2,998,489.83	2.960	AA	2.961	449	10/23/2020
3133EJQ69	53900	FEDERAL FARM CREDIT BANK		11/05/2018	3,000,000.00	3,004,254.21	2,999,855.08	2.700	AA	2.682	96	11/05/2019
3133EJU23	53921	FEDERAL FARM CREDIT BANK		11/19/2018	3,000,000.00	3,006,861.45	3,000,000.00	3.010	AA	2.969	476	11/19/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,024,670.17	2,999,433.81	2.770	AA	2.737	417	09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,300,427.05	2,999,277.62	2.770	AA	2.755	417	09/21/2020
3133EKAF3	54051	FEDERAL FARM CREDIT BANK		02/12/2019	5,000,000.00	5,012,838.85	4,999,514.04	2.540	AA	2.524	195	02/12/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,015,167.49	2,999,484.00	2.520	AA	2.502	393	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,015,167.49	2,999,484.00	2.520	AA	2.502	393	08/28/2020

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**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EKEN2	54120	FEDERAL FARM CREDIT BANK		03/26/2019	3,600,000.00	3,605,891.15	3,600,000.00	2.520	AA	2.485	603	03/26/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK		03/26/2019	3,000,000.00	3,004,909.29	3,000,000.00	2.520	AA	2.485	603	03/26/2021
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,015,732.90	2,999,878.45	2.400	AA	2.371	503	12/16/2020
3133EKL9	54221	FEDERAL FARM CREDIT BANK		05/16/2019	3,000,000.00	3,000,264.75	3,000,000.00	2.570	AA	2.535	1,019	05/16/2022
3133EKM9	54228	FEDERAL FARM CREDIT BANK		05/21/2019	3,000,000.00	3,000,292.95	3,000,000.00	2.390	AA	2.357	294	05/21/2020
3133EKM6	54230	FEDERAL FARM CREDIT BANK		05/23/2019	3,000,000.00	3,000,271.74	3,000,000.00	2.440	AA	2.407	480	11/23/2020
3133EKM6	54232	FEDERAL FARM CREDIT BANK		05/23/2019	3,000,000.00	3,000,271.74	3,000,000.00	2.440	AA	2.407	480	11/23/2020
3133EKM9	54246	FEDERAL FARM CREDIT BANK		05/30/2019	3,000,000.00	3,000,517.02	2,997,852.27	2.590	AA	2.576	1,301	02/22/2023
3133EKPQ3	54252	FEDERAL FARM CREDIT BANK		06/05/2019	3,000,000.00	3,000,185.34	3,000,000.00	2.400	AA	2.367	309	06/05/2020
3133EKPQ3	54253	FEDERAL FARM CREDIT BANK		06/05/2019	3,000,000.00	3,000,185.34	3,000,000.00	2.400	AA	2.367	309	06/05/2020
3133EKQT6	54266	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	3,000,010.62	3,000,000.00	2.490	AA	2.456	1,504	09/13/2023
3133EKQR0	54268	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	2,988,705.81	3,000,000.00	2.340	AA	2.308	1,047	06/13/2022
3133EKQR0	54269	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	2,988,705.81	3,000,000.00	2.340	AA	2.308	1,047	06/13/2022
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,003,267.18	3,000,000.00	2.400	AA	2.367	1,418	06/19/2023
3133EKRS7	54278	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	2,999,479.32	3,000,000.00	2.300	AA	2.268	323	06/19/2020
3133EKRS7	54279	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	2,999,479.32	3,000,000.00	2.300	AA	2.268	323	06/19/2020
3133EKRS7	54280	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	2,999,479.32	3,000,000.00	2.300	AA	2.268	323	06/19/2020
3133EKRW8	54286	FEDERAL FARM CREDIT BANK		06/24/2019	3,000,000.00	2,997,717.66	3,000,000.00	2.100	AA	2.071	693	06/24/2021
3133EKTA4	54311	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,989,766.94	3,000,000.00	2.090	AA	2.061	1,065	07/01/2022
3133EKTA4	54312	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,989,766.94	3,000,000.00	2.090	AA	2.061	1,065	07/01/2022
3133EKTA4	54313	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,989,766.94	3,000,000.00	2.090	AA	2.061	1,065	07/01/2022
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,993,568.30	2,998,803.97	1.850	AA	1.836	1,280	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	2,993,453.88	2,997,361.73	1.850	AA	1.901	428	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	2,993,453.88	2,997,782.73	1.850	AA	1.889	428	10/02/2020
3133EKTR7	54319	FEDERAL FARM CREDIT BANK		07/03/2019	3,000,000.00	2,998,407.03	3,000,000.00	2.370	AA	2.338	1,432	07/03/2023
3133EKTTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	2,991,365.94	2,994,420.19	1.770	AA	1.849	613	04/05/2021
3133EKTLO	54321	FEDERAL FARM CREDIT BANK		07/08/2019	3,000,000.00	2,994,748.77	3,000,000.00	2.140	AA	2.113	526	01/08/2021
3133EKTU8	54322	FEDERAL FARM CREDIT BANK		07/08/2019	3,000,000.00	2,994,600.09	3,000,000.00	2.190	AA	2.161	616	04/08/2021
3133EKUY0	54332	FEDERAL FARM CREDIT BANK		07/15/2019	3,000,000.00	2,997,866.13	3,000,000.00	2.120	AA	2.091	533	01/15/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	2,995,797.12	2,997,427.70	1.875	AA	1.885	901	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	2,995,244.07	2,997,050.00	1.750	AA	1.776	718	07/19/2021
3133EKVP8	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	2,996,246.19	3,000,000.00	2.110	AA	2.081	1,086	07/22/2022
3133EKWZ5	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	2,995,668.06	3,000,000.00	2.200	AA	2.170	1,453	07/24/2023
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	2,990,506.32	3,000,000.00	1.875	AA	1.849	697	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,991,173.34	2,999,382.50	1.750	AA	1.748	347	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,991,173.34	2,999,145.00	1.750	AA	1.757	347	07/13/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,979,909.63	2,996,602.04	1.600	AA	1.680	414	09/18/2020
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3,000,000.00	2,995,710.75	2,999,416.48	1.500	AA	2.078	81	10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,992,347.75	3,000,000.00	1.700	AA	1.962	288	05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	2,991,117.90	2,999,103.33	1.750	AA	1.767	273	04/30/2020
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,998,134.24	3,000,000.00	2.000	AA	1.966	239	03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	2,998,134.24	3,000,000.00	2.000	AA	1.966	239	03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,990,059.05	3,000,000.00	2.200	AA	2.170	547	01/29/2021
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2018	3,000,000.00	2,990,059.05	3,000,000.00	2.200	AA	2.170	547	01/29/2021
3130ACM92	53620	FEDERAL HOME LOAN BANK		03/07/2018	3,000,000.00	2,995,710.75	2,995,352.05	1.500	AA	3.152	81	10/21/2019
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,005,827.08	2,999,824.17	2.375	AA	3.105	242	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,005,827.08	2,999,824.17	2.375	AA	3.105	242	03/30/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	3,003,417.15	2,999,598.23	2.320	AA	2.311	161	01/09/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,014,389.02	2,999,558.79	2.625	AA	3.452	301	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,014,389.02	2,999,558.79	2.625	AA	3.452	301	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,014,389.02	2,999,558.79	2.625	AA	3.452	301	05/28/2020
3130ADG22	53839	FEDERAL HOME LOAN BANK		08/23/2018	3,000,000.00	2,998,018.92	2,992,765.88	2.090	AA	2.571	175	01/23/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,020,822.19	2,996,358.87	2.625	AA	2.673	427	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,020,822.19	2,996,358.87	2.625	AA	2.673	427	10/01/2020
3130AEXG0	53864	FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	3,017,037.03	3,000,000.00	3.000	AA	2.959	967	03/25/2022
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,046,206.14	1,999,047.87	3.000	AA	2.981	803	10/12/2021
3130AF7C5	53883	FEDERAL HOME LOAN BANK		10/18/2018	3,000,000.00	3,003,248.91	2,999,525.17	2.625	AA	2.664	78	10/18/2019
3130AA3R7	53958	FEDERAL HOME LOAN BANK		12/13/2018	3,000,000.00	2,993,523.09	2,988,559.19	1.375	AA	2.683	106	11/15/2019
3130AFQH3	54019	FEDERAL HOME LOAN BANK		01/15/2019	3,000,000.00	3,006,033.96	2,998,920.33	2.500	AA	2.545	167	01/15/2020
3130AFR66	54022	FEDERAL HOME LOAN BANK		01/22/2019	3,000,000.00	3,006,354.81	2,998,741.73	2.500	AA	2.555	174	01/22/2020
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	2,981,781.66	2,950,030.96	1.300	AA	2.017	845	11/23/2021
3130A9S85	54047	FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	4,965,084.50	4,923,207.49	1.250	AA	1.930	819	10/28/2021
3130AA3R7	54053	FEDERAL HOME LOAN BANK		02/11/2019	3,000,000.00	2,993,523.09	2,990,228.82	1.375	AA	2.484	106	11/15/2019
3130AFX77	54066	FEDERAL HOME LOAN BANK		02/25/2019	3,000,000.00	3,005,801.58	2,999,524.00	2.500	AA	2.494	208	02/25/2020
3130AFY27	54078	FEDERAL HOME LOAN BANK		02/28/2019	3,000,000.00	3,007,912.26	2,999,689.50	2.500	AA	2.484	211	02/28/2020
3130AG2B0	54088	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,001,500.72	3,000,000.00	2.680	AA	2.644	680	06/11/2021
3130AFY50	54090	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,000,963.93	3,000,000.00	2.600	AA	2.554	498	12/11/2020
3130AFY50	54091	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,000,963.93	3,000,000.00	2.600	AA	2.566	498	12/11/2020
3130AFZQ3	54095	FEDERAL HOME LOAN BANK		03/13/2019	3,000,000.00	3,001,795.23	3,000,000.00	2.700	AA	2.663	774	09/13/2021
3130AG2H7	54103	FEDERAL HOME LOAN BANK		03/18/2019	3,000,000.00	3,000,551.19	3,000,000.00	2.650	AA	2.615	505	12/18/2020
3130AG2H7	54105	FEDERAL HOME LOAN BANK		03/18/2019	3,000,000.00	3,000,551.19	3,000,000.00	2.650	AA	2.615	505	12/18/2020
3130AG3Z6	54106	FEDERAL HOME LOAN BANK		03/20/2019	3,000,000.00	3,001,008.30	3,000,000.00	2.580	AA	2.545	232	03/20/2020

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3130AG3Z6	54107	FEDERAL HOME LOAN BANK		03/20/2019	3,000,000.00	3,001,008.30	3,000,000.00	2.580	AA	2.545	232	03/20/2020
3130AG4E2	54110	FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,001,680.81	3,000,000.00	2.550	AA	2.518	140	12/19/2019
3130AG4E2	54111	FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,001,680.81	3,000,000.00	2.550	AA	2.518	140	12/19/2019
3130AG4E2	54112	FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,001,680.81	3,000,000.00	2.550	AA	2.518	140	12/19/2019
3130AFZF7	54122	FEDERAL HOME LOAN BANK		03/26/2019	3,000,000.00	3,000,755.76	3,000,000.00	2.700	AA	2.663	603	03/26/2021
3130AG3R4	54124	FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,006,410.49	3,000,000.00	2.550	AA	2.515	788	09/27/2021
3130AG7L3	54141	FEDERAL HOME LOAN BANK		04/08/2019	3,000,000.00	3,002,211.57	3,000,000.00	2.500	AA	2.456	526	01/08/2021
3130AG5X9	54145	FEDERAL HOME LOAN BANK		04/09/2019	3,000,000.00	3,001,029.00	3,000,000.00	2.520	AA	2.485	435	10/09/2020
3130AGBL8	54171	FEDERAL HOME LOAN BANK		04/17/2019	3,000,000.00	3,000,725.40	3,000,000.00	2.520	AA	2.486	413	09/17/2020
3130AGBE4	54184	FEDERAL HOME LOAN BANK		04/22/2019	3,000,000.00	3,002,653.23	3,000,000.00	2.520	AA	2.485	448	10/22/2020
3130AGBR5	54191	FEDERAL HOME LOAN BANK		04/24/2019	3,000,000.00	3,001,942.17	3,000,000.00	2.550	AA	2.516	540	01/22/2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,008,123.46	3,000,000.00	2.550	AA	2.515	1,009	05/06/2022
3130AGFW0	54236	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,000,412.32	3,000,000.00	2.450	AA	2.418	393	08/28/2020
3130AGFW0	54237	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,000,412.32	3,000,000.00	2.450	AA	2.418	393	08/28/2020
3130AGFW0	54238	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,000,412.32	3,000,000.00	2.450	AA	2.418	393	08/28/2020
3130AGHQ1	54239	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,000,199.62	3,000,000.00	2.600	AA	2.564	666	05/28/2021
3130AGHQ1	54240	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,000,199.62	3,000,000.00	2.600	AA	2.564	666	05/28/2021
3130AGGJ8	54242	FEDERAL HOME LOAN BANK		05/29/2019	3,000,000.00	2,996,991.15	3,000,000.00	2.450	AA	2.416	480	11/23/2020
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	2,997,811.71	2,997,522.24	1.875	AA	1.893	706	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	2,997,811.71	2,997,522.24	1.875	AA	1.893	706	07/07/2021
3130AGLJ2	54259	FEDERAL HOME LOAN BANK		06/10/2019	3,000,000.00	2,998,841.82	3,000,000.00	2.250	AA	2.219	314	06/10/2020
3130AGM36	54270	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	2,999,225.43	3,000,000.00	2.400	AA	2.367	321	06/17/2020
3130AGM36	54271	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	2,999,225.43	3,000,000.00	2.400	AA	2.367	321	06/17/2020
3130AGM36	54272	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	2,999,225.43	3,000,000.00	2.400	AA	2.367	321	06/17/2020
3130AGP58	54300	FEDERAL HOME LOAN BANK		06/26/2019	3,000,000.00	2,997,487.80	3,000,000.00	2.125	AA	2.096	330	06/26/2020
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	2,995,909.74	2,997,360.00	1.875	AA	1.945	335	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	2,999,273.64	3,000,000.00	2.000	AA	1.973	344	07/10/2020
3130AGTQ8	54339	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,000,927.15	3,000,000.00	2.150	AA	2.121	364	07/30/2020
3130AGTQ8	54340	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,000,927.15	3,000,000.00	2.150	AA	2.121	364	07/30/2020
3130AGTQ8	54341	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,000,927.15	3,000,000.00	2.150	AA	2.121	364	07/30/2020
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP		04/20/2017	3,000,000.00	2,984,373.63	2,997,539.50	1.375	AA	1.472	263	04/20/2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP		04/25/2017	2,000,000.00	1,996,571.76	2,000,000.00	1.500	AA	1.479	85	10/25/2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,994,857.64	3,000,000.00	1.500	AA	1.479	85	10/25/2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,994,857.64	3,000,000.00	1.500	AA	1.479	85	10/25/2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,994,857.64	3,000,000.00	1.500	AA	1.479	85	10/25/2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,988,916.74	3,000,000.00	1.700	AA	1.677	361	07/27/2020

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3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	2,988,916.74	3,000,000.00	1.700	AA	1.677	361	07/27/2020
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,999,820.09	3,000,000.00	2.250	AA	1.764	309	06/05/2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,999,820.09	3,000,000.00	2.250	AA	1.878	309	06/05/2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,999,820.09	3,000,000.00	2.250	AA	1.878	309	06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,999,750.88	3,000,000.00	2.000	AA	1.685	301	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP		05/30/2017	2,000,000.00	1,999,833.92	2,000,000.00	2.000	AA	1.843	301	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP		05/30/2017	3,000,000.00	2,998,476.00	3,000,000.00	1.500	AA	1.480	29	08/30/2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,992,246.89	3,000,000.00	1.550	AA	1.529	148	12/27/2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,996,998.47	3,000,000.00	1.500	AA	1.463	57	09/27/2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,989,931.43	3,000,000.00	2.000	AA	1.964	881	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	2,996,833.47	3,000,000.00	1.750	AA	1.565	424	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,986,703.82	3,000,000.00	1.700	AA	1.677	425	09/29/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,991,325.38	2,000,000.00	1.700	AA	1.677	425	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,986,888.07	3,000,000.00	1.700	AA	1.677	425	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,984,663.64	2,997,898.39	1.625	AA	1.664	425	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP		10/18/2017	5,000,000.00	4,994,074.55	4,999,331.60	1.585	AA	1.626	78	10/18/2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP		10/30/2017	3,000,000.00	2,996,246.55	2,999,870.21	1.625	AA	1.620	90	10/30/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP		10/31/2017	3,000,000.00	2,999,303.61	2,999,157.23	2.250	AA	1.891	316	06/12/2020
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP		11/17/2017	3,000,000.00	3,000,544.89	3,000,000.00	2.250	AA	1.973	474	11/17/2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP		12/18/2017	3,000,000.00	2,996,246.55	2,997,993.53	1.625	AA	1.875	90	10/30/2019
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	2,995,941.21	2,997,193.55	1.750	AA	2.019	118	11/27/2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	4,993,235.35	4,995,433.14	1.750	AA	2.012	118	11/27/2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	3,000,720.81	2,989,638.13	2.500	AA	2.569	1,294	02/15/2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP		02/15/2018	3,000,000.00	3,000,720.81	2,991,761.47	2.500	AA	2.736	1,294	02/15/2023
3137EAEM7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	5,013,621.00	4,999,601.93	2.500	AA	3.284	266	04/23/2020
3134GBRB0	53791	FEDERAL HOME LOAN MTG CORP		06/14/2018	3,000,000.00	2,999,820.09	2,988,224.81	2.250	AA	2.661	309	06/05/2020
3137EADK2	53857	FEDERAL HOME LOAN MTG CORP		09/20/2018	3,000,000.00	3,000,000.00	3,000,000.00	1.250	AA	2.521	0	08/01/2019
3137EADM8	53902	FEDERAL HOME LOAN MTG CORP		11/08/2018	3,000,000.00	2,995,247.76	2,992,522.75	1.250	AA	2.711	62	10/02/2019
3134GBXV9	53964	FEDERAL HOME LOAN MTG CORP		12/14/2018	3,000,000.00	2,994,389.34	2,972,267.35	1.850	AA	2.812	347	07/13/2020
3134G9KW6	54008	FEDERAL HOME LOAN MTG CORP		12/28/2018	3,000,000.00	2,991,666.12	2,987,167.68	1.350	AA	2.677	117	11/26/2019
3134GSU78	54038	FEDERAL HOME LOAN MTG CORP		01/29/2019	3,000,000.00	3,007,974.69	3,000,000.00	2.650	AA	2.614	547	01/29/2021
3134GS2J3	54070	FEDERAL HOME LOAN MTG CORP		02/26/2019	3,000,000.00	3,001,093.77	3,000,000.00	2.625	AA	2.589	575	02/26/2021
3134GS3P8	54076	FEDERAL HOME LOAN MTG CORP		02/27/2019	3,000,000.00	3,001,107.63	3,000,000.00	2.650	AA	2.614	757	08/27/2021
3134GS3G8	54081	FEDERAL HOME LOAN MTG CORP		03/04/2019	3,000,000.00	3,008,816.91	2,997,796.66	2.875	AA	2.853	1,672	02/28/2024
3134GTAL7	54119	FEDERAL HOME LOAN MTG CORP		03/26/2019	3,000,000.00	3,001,305.72	3,000,000.00	2.570	AA	2.535	603	03/26/2021
3134GTAE3	54123	FEDERAL HOME LOAN MTG CORP		03/27/2019	3,000,000.00	3,001,468.14	3,000,000.00	2.700	AA	2.663	788	09/27/2021

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3134GTEX7	54142	FEDERAL HOME LOAN MTG CORP		04/08/2019	3,000,000.00	3,001,108.29	3,000,000.00	2.500	AA	2.466	616	04/08/2021
3134GTKX0	54201	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,005,766.60	3,000,000.00	2.780	AA	2.742	1,551	10/30/2023
3134GTTK8	54202	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,002,810.22	3,000,000.00	2.500	AA	2.466	456	10/30/2020
3134GTTK8	54203	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,002,810.22	3,000,000.00	2.500	AA	2.466	456	10/30/2020
3134GTLN1	54217	FEDERAL HOME LOAN MTG CORP		05/09/2019	3,000,000.00	3,000,290.58	3,000,000.00	2.900	AA	2.860	1,743	05/09/2024
3134GTLU5	54218	FEDERAL HOME LOAN MTG CORP		05/09/2019	3,000,000.00	3,000,254.55	3,000,000.00	2.750	AA	2.712	1,012	05/09/2022
3134GTPR8	54224	FEDERAL HOME LOAN MTG CORP		05/20/2019	3,000,000.00	3,002,797.14	3,000,000.00	2.540	AA	2.505	1,023	05/20/2022
3134GTNS8	54229	FEDERAL HOME LOAN MTG CORP		05/22/2019	3,000,000.00	3,002,850.48	3,000,000.00	2.750	AA	2.712	1,756	05/22/2024
3134GTNL3	54231	FEDERAL HOME LOAN MTG CORP		05/23/2019	3,000,000.00	3,000,639.96	3,000,000.00	2.500	AA	2.466	1,026	05/23/2022
3134GTSQ7	54251	FEDERAL HOME LOAN MTG CORP		06/05/2019	3,000,000.00	3,000,217.38	3,000,000.00	2.440	AA	2.407	313	06/09/2020
3134GTSP9	54255	FEDERAL HOME LOAN MTG CORP		06/06/2019	3,000,000.00	3,000,192.75	3,000,000.00	2.550	AA	2.515	1,040	06/06/2022
3137EADM8	54258	FEDERAL HOME LOAN MTG CORP		06/07/2019	3,000,000.00	2,995,247.76	2,994,366.78	1.250	AA	2.329	62	10/02/2019
3134GTTV5	54261	FEDERAL HOME LOAN MTG CORP		06/12/2019	3,000,000.00	2,997,880.47	3,000,000.00	2.400	AA	2.367	316	06/12/2020
3134GTTV5	54262	FEDERAL HOME LOAN MTG CORP		06/12/2019	3,000,000.00	2,997,880.47	3,000,000.00	2.400	AA	2.367	316	06/12/2020
3134GTUJ0	54273	FEDERAL HOME LOAN MTG CORP		06/17/2019	3,000,000.00	2,997,790.29	3,000,000.00	2.500	AA	2.466	1,051	06/17/2022
3134GTVK6	54282	FEDERAL HOME LOAN MTG CORP		06/20/2019	3,000,000.00	3,000,715.59	3,000,000.00	2.550	AA	2.515	1,054	06/20/2022
3134GTVN0	54284	FEDERAL HOME LOAN MTG CORP		06/24/2019	3,000,000.00	2,994,197.85	3,000,000.00	2.400	AA	2.367	693	06/24/2021
3134GTVH3	54285	FEDERAL HOME LOAN MTG CORP		06/24/2019	3,000,000.00	2,992,652.73	3,000,000.00	2.400	AA	2.367	693	06/24/2021
3134GTWH2	54287	FEDERAL HOME LOAN MTG CORP		06/24/2019	3,000,000.00	2,989,720.89	3,000,000.00	2.250	AA	2.219	693	06/24/2021
3134GTWJ8	54290	FEDERAL HOME LOAN MTG CORP		06/25/2019	3,000,000.00	2,991,298.38	3,000,000.00	2.200	AA	2.170	511	12/24/2020
3134GTUH4	54301	FEDERAL HOME LOAN MTG CORP		06/27/2019	3,000,000.00	2,978,070.24	3,000,000.00	2.625	AA	2.589	1,792	06/27/2024
3134GTXL2	54304	FEDERAL HOME LOAN MTG CORP		06/28/2019	3,000,000.00	2,991,832.62	3,000,000.00	2.200	AA	2.171	601	03/24/2021
3134GTWW9	54305	FEDERAL HOME LOAN MTG CORP		06/28/2019	3,000,000.00	2,989,962.63	3,000,000.00	2.250	AA	2.219	693	06/24/2021
3134GTWW9	54306	FEDERAL HOME LOAN MTG CORP		06/28/2019	3,000,000.00	2,989,962.63	3,000,000.00	2.250	AA	2.219	693	06/24/2021
3134GTYP2	54309	FEDERAL HOME LOAN MTG CORP		07/01/2019	3,000,000.00	2,987,120.25	3,000,000.00	2.000	AA	1.973	974	04/01/2022
3134GTWT6	54314	FEDERAL HOME LOAN MTG CORP		07/01/2019	3,000,000.00	2,991,920.70	3,000,000.00	2.550	AA	2.515	1,796	07/01/2024
3134GTZM8	54323	FEDERAL HOME LOAN MTG CORP		07/08/2019	3,000,000.00	2,995,275.09	3,000,000.00	2.000	AA	1.973	526	01/08/2021
3134GTZM8	54324	FEDERAL HOME LOAN MTG CORP		07/08/2019	3,000,000.00	2,995,275.09	3,000,000.00	2.000	AA	1.973	526	01/08/2021
3134GTZS5	54325	FEDERAL HOME LOAN MTG CORP		07/11/2019	3,000,000.00	3,000,444.36	3,000,000.00	2.300	AA	2.272	343	07/09/2020
3134GTJ53	54335	FEDERAL HOME LOAN MTG CORP		07/22/2019	3,000,000.00	2,993,866.23	3,000,000.00	2.080	AA	2.052	721	07/22/2021
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE		03/23/2018	3,000,000.00	2,993,516.70	2,992,127.20	1.200	AA	2.320	85	10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE		03/23/2018	2,000,000.00	1,995,677.80	1,994,748.53	1.200	AA	2.321	85	10/25/2019
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,027,302.58	2,997,467.00	2.500	AA	2.517	621	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,077,215.98	2,989,914.39	2.500	AA	2.544	1,649	02/05/2024
<b>Subtotal and Average</b>			<b>664,157,294.00</b>		<b>647,600,000.00</b>	<b>647,784,560.87</b>	<b>647,224,833.99</b>			<b>2.258</b>	<b>509</b>	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313312KT6	53897	Federal Farm Credit Discount		11/02/2018	3,000,000.00	2,996,325.00	2,936,028.33	2.620	AA	2.698	21	08/22/2019
313312LU2	53905	Federal Farm Credit Discount		11/09/2018	3,000,000.00	2,991,873.33	2,931,320.83	2.650	AA	2.733	46	09/16/2019
313312MC1	53922	Federal Farm Credit Discount		11/19/2018	3,000,000.00	2,990,460.00	2,931,762.50	2.650	AA	2.732	54	09/24/2019
313312NV8	53980	Federal Farm Credit Discount		12/18/2018	3,000,000.00	2,983,533.33	2,929,647.50	2.630	AA	2.716	95	11/04/2019
313312KB5	53988	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,999,124.99	2,951,125.00	2.550	AA	2.620	5	08/06/2019
313312KB5	53992	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,999,124.99	2,951,125.00	2.550	AA	2.620	5	08/06/2019
313312KB5	53993	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,999,124.99	2,951,125.00	2.550	AA	2.620	5	08/06/2019
313312PK0	54009	Federal Farm Credit Discount		12/28/2018	3,000,000.00	2,981,106.66	2,929,583.33	2.600	AA	2.685	109	11/18/2019
313312PS3	54014	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,979,893.34	2,931,520.00	2.560	AA	2.640	116	11/25/2019
313312PS3	54015	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,979,893.34	2,931,520.00	2.560	AA	2.640	116	11/25/2019
313312NZ9	54017	Federal Farm Credit Discount		01/09/2019	3,000,000.00	2,982,840.00	2,935,107.50	2.570	AA	2.647	99	11/08/2019
313312PZ7	54025	Federal Farm Credit Discount		01/22/2019	3,000,000.00	2,978,987.49	2,934,321.67	2.510	AA	2.586	123	12/02/2019
313312MN7	54068	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,988,800.01	2,954,533.33	2.480	AA	2.536	64	10/04/2019
313312MN7	54069	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,988,800.01	2,954,533.33	2.480	AA	2.536	64	10/04/2019
313312PM6	54083	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,980,760.01	2,946,689.17	2.470	AA	2.556	111	11/20/2019
313312LG3	54132	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,993,993.34	2,968,200.00	2.400	AA	2.426	34	09/04/2019
313312LA6	54133	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,995,100.01	2,969,400.00	2.400	AA	2.425	28	08/29/2019
313312MF4	54134	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,989,929.99	2,963,600.00	2.400	AA	2.429	57	09/27/2019
313312LU2	54144	Federal Farm Credit Discount		04/08/2019	3,000,000.00	2,991,873.33	2,967,934.17	2.390	AA	2.416	46	09/16/2019
313312MB3	54146	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,990,636.67	2,966,938.33	2.390	AA	2.417	53	09/23/2019
313312MB3	54147	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,990,636.67	2,966,938.33	2.390	AA	2.417	53	09/23/2019
313312MJ6	54154	Federal Farm Credit Discount		04/12/2019	3,000,000.00	2,989,400.01	2,965,942.50	2.390	AA	2.417	60	09/30/2019
313312MJ6	54155	Federal Farm Credit Discount		04/12/2019	3,000,000.00	2,989,400.01	2,965,942.50	2.390	AA	2.417	60	09/30/2019
313312MR8	54163	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,988,275.01	2,965,345.00	2.390	AA	2.418	67	10/07/2019
313312MR8	54164	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,988,275.01	2,965,345.00	2.390	AA	2.418	67	10/07/2019
313312MR8	54165	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,988,275.01	2,965,345.00	2.390	AA	2.418	67	10/07/2019
313312QG8	54166	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,977,791.66	2,952,995.00	2.380	AA	2.454	130	12/09/2019
313312QG8	54167	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,977,791.66	2,952,995.00	2.380	AA	2.454	130	12/09/2019
313312QG8	54169	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,977,791.66	2,953,193.34	2.380	AA	2.454	130	12/09/2019
313312LW8	54173	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,991,519.99	2,969,328.33	2.390	AA	2.415	48	09/18/2019
313312LW8	54174	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,991,519.99	2,969,328.33	2.390	AA	2.415	48	09/18/2019
313312LW8	54175	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,991,519.99	2,969,328.33	2.390	AA	2.415	48	09/18/2019
313312NV8	54214	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,983,533.33	2,964,150.00	2.390	AA	2.419	95	11/04/2019
313312NV8	54215	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,983,533.33	2,964,150.00	2.390	AA	2.419	95	11/04/2019
313312NV8	54216	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,983,533.33	2,964,150.00	2.390	AA	2.419	95	11/04/2019
313312PK0	54220	Federal Farm Credit Discount		05/16/2019	3,000,000.00	2,981,106.66	2,963,110.00	2.380	AA	2.463	109	11/18/2019

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<b>Federal Agency Issues - Discount</b>												
313312NB2	54225	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,986,524.99	2,970,696.67	2.360	AA	2.383	77	10/17/2019
313312NB2	54226	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,986,524.99	2,970,696.67	2.360	AA	2.383	77	10/17/2019
313312NB2	54227	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,986,524.99	2,970,696.67	2.360	AA	2.383	77	10/17/2019
313312US7	54241	Federal Farm Credit Discount		05/29/2019	3,000,000.00	2,960,666.67	2,942,000.00	2.320	AA	2.399	236	03/24/2020
313312NP1	54247	Federal Farm Credit Discount		05/30/2019	3,000,000.00	2,984,424.99	2,970,486.67	2.330	AA	2.353	89	10/29/2019
313312RV4	54260	Federal Farm Credit Discount		06/11/2019	3,000,000.00	2,971,749.18	2,961,123.33	2.140	AA	2.202	167	01/15/2020
313312PZ7	54274	Federal Farm Credit Discount		06/17/2019	3,000,000.00	2,978,987.49	2,970,180.00	2.130	AA	2.151	123	12/02/2019
313312QG8	54281	Federal Farm Credit Discount		06/19/2019	3,000,000.00	2,977,791.66	2,969,148.33	2.140	AA	2.162	130	12/09/2019
313312QW3	54293	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,975,400.00	2,969,230.00	2.040	AA	2.061	144	12/23/2019
313312QW3	54294	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,975,400.00	2,969,230.00	2.040	AA	2.061	144	12/23/2019
313312QW3	54295	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,975,400.00	2,969,230.00	2.040	AA	2.061	144	12/23/2019
313312ST8	54297	Federal Farm Credit Discount		06/26/2019	3,000,000.00	2,968,185.00	2,962,312.50	2.010	AA	2.067	189	02/06/2020
313312SK7	54302	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,969,380.83	2,963,987.50	2.010	AA	2.066	181	01/29/2020
313312SD3	54303	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,970,395.82	2,964,818.33	2.020	AA	2.077	175	01/23/2020
313312UK4	54308	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,961,833.34	2,956,166.67	2.000	AA	2.059	229	03/17/2020
313312TF7	54331	Federal Farm Credit Discount		07/15/2019	3,000,000.00	2,966,165.01	2,963,303.33	2.020	AA	2.085	201	02/18/2020
313384KU2	53846	Federal Home Loan Discount		08/31/2018	3,000,000.00	2,996,150.01	2,928,600.00	2.400	AA	2.478	22	08/23/2019
313384MR7	53946	Federal Home Loan Discount		12/07/2018	3,000,000.00	2,988,275.01	2,933,373.33	2.630	AA	2.713	67	10/07/2019
313384KM0	53994	Federal Home Loan Discount		12/20/2018	5,000,000.00	4,995,625.00	4,916,018.06	2.530	AA	2.600	15	08/16/2019
313384LV9	53998	Federal Home Loan Discount		12/20/2018	3,000,000.00	2,991,696.66	2,942,186.67	2.560	AA	2.636	47	09/17/2019
313384KQ1	54007	Federal Home Loan Discount		12/27/2018	3,000,000.00	2,996,850.00	2,950,258.33	2.540	AA	2.610	18	08/19/2019
313384SE0	54031	Federal Home Loan Discount		01/25/2019	3,000,000.00	2,970,226.68	2,922,650.00	2.550	AA	2.636	176	01/24/2020
313384KX6	54040	Federal Home Loan Discount		01/30/2019	5,000,000.00	4,992,708.35	4,928,500.00	2.475	AA	2.528	25	08/26/2019
313384TB5	54055	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,966,838.33	2,924,566.67	2.480	AA	2.563	197	02/14/2020
313384TB5	54057	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,966,838.33	2,924,566.67	2.480	AA	2.563	197	02/14/2020
313384KU2	54065	Federal Home Loan Discount		02/22/2019	3,000,000.00	2,996,150.01	2,962,674.83	2.461	AA	2.492	22	08/23/2019
313384MC0	54131	Federal Home Loan Discount		03/29/2019	3,000,000.00	2,990,460.00	2,964,200.00	2.400	AA	2.429	54	09/24/2019
313384NA3	54148	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,986,700.01	2,962,478.33	2.395	AA	2.465	76	10/16/2019
313384NA3	54149	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,986,700.01	2,962,478.33	2.395	AA	2.465	76	10/16/2019
313384NA3	54150	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,986,700.01	2,962,478.33	2.395	AA	2.465	76	10/16/2019
313384KA6	54151	Federal Home Loan Discount		04/15/2019	3,000,000.00	2,999,300.01	2,977,693.33	2.390	AA	2.408	4	08/05/2019
313384JX8	54152	Federal Home Loan Discount		04/15/2019	3,000,000.00	2,999,825.01	2,978,290.83	2.390	AA	2.407	1	08/02/2019
313384KD0	54156	Federal Home Loan Discount		04/12/2019	3,000,000.00	2,998,775.01	2,976,596.67	2.380	AA	2.399	7	08/08/2019
313384JX8	54157	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,999,825.01	2,978,490.00	2.390	AA	2.407	1	08/02/2019
313384JX8	54158	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,999,825.01	2,978,490.00	2.390	AA	2.407	1	08/02/2019
313384JX8	54159	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,999,825.01	2,978,490.00	2.390	AA	2.407	1	08/02/2019

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<b>Federal Agency Issues - Discount</b>												
313384JX8	54160	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,999,825.01	2,978,490.00	2.390	AA	2.407	1	08/02/2019
313384JW0	54168	Federal Home Loan Discount		04/17/2019	3,000,000.00	3,000,000.00	2,978,888.33	2.390	AA	2.407	0	08/01/2019
313384NF2	54172	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,985,825.00	2,962,600.00	2.400	AA	2.470	81	10/21/2019
313384NF2	54176	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,985,825.00	2,962,800.00	2.400	AA	2.470	81	10/21/2019
313384NF2	54177	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,985,825.00	2,962,800.00	2.400	AA	2.470	81	10/21/2019
313384NF2	54178	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,985,825.00	2,962,800.00	2.400	AA	2.470	81	10/21/2019
313384NF2	54179	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,985,825.00	2,962,800.00	2.400	AA	2.470	81	10/21/2019
313384NF2	54180	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,985,825.00	2,962,800.00	2.400	AA	2.470	81	10/21/2019
313384NF2	54181	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,985,825.00	2,962,800.00	2.400	AA	2.470	81	10/21/2019
313384NF2	54182	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,985,825.00	2,962,800.00	2.400	AA	2.470	81	10/21/2019
313384LN7	54183	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,992,933.32	2,971,000.00	2.400	AA	2.423	40	09/10/2019
313384NG0	54186	Federal Home Loan Discount		04/22/2019	3,000,000.00	2,985,650.01	2,963,247.51	2.410	AA	2.481	82	10/22/2019
313384NW5	54188	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,983,359.99	2,960,963.33	2.390	AA	2.461	96	11/05/2019
313384PE3	54189	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,981,973.33	2,959,370.00	2.390	AA	2.461	104	11/13/2019
313384NS4	54190	Federal Home Loan Discount		04/23/2019	5,000,000.00	4,973,422.20	4,936,533.33	2.380	AA	2.450	92	11/01/2019
313384NS4	54192	Federal Home Loan Discount		04/24/2019	3,000,000.00	2,984,053.32	2,961,959.17	2.390	AA	2.460	92	11/01/2019
313384NH8	54193	Federal Home Loan Discount		04/25/2019	3,000,000.00	2,985,474.99	2,963,800.00	2.400	AA	2.429	83	10/23/2019
313384NK1	54196	Federal Home Loan Discount		04/26/2019	3,000,000.00	2,985,125.01	2,963,600.00	2.400	AA	2.429	85	10/25/2019
313384LJ6	54197	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,993,640.00	2,973,945.83	2.405	AA	2.426	36	09/06/2019
313384LJ6	54198	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,993,640.00	2,973,945.83	2.405	AA	2.426	36	09/06/2019
313384NS4	54199	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,984,053.32	2,962,955.00	2.390	AA	2.460	92	11/01/2019
313384WF2	54207	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,954,727.51	2,928,520.83	2.350	AA	2.433	273	04/30/2020
313384LA5	54208	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,995,100.01	2,975,850.00	2.415	AA	2.435	28	08/29/2019
313384NX3	54209	Federal Home Loan Discount		05/02/2019	3,000,000.00	2,983,186.68	2,963,026.67	2.360	AA	2.442	97	11/06/2019
313384NX3	54213	Federal Home Loan Discount		05/08/2019	3,000,000.00	2,983,186.68	2,963,751.67	2.390	AA	2.419	97	11/06/2019
313384PG8	54222	Federal Home Loan Discount		05/16/2019	3,000,000.00	2,981,626.68	2,964,010.00	2.360	AA	2.442	106	11/15/2019
313384KD0	54223	Federal Home Loan Discount		05/17/2019	3,000,000.00	2,998,775.01	2,983,607.50	2.370	AA	2.383	7	08/08/2019
313384LU1	54233	Federal Home Loan Discount		05/24/2019	3,000,000.00	2,991,873.33	2,977,575.00	2.340	AA	2.358	46	09/16/2019
313384LU1	54234	Federal Home Loan Discount		05/24/2019	5,000,000.00	4,986,455.55	4,962,625.00	2.340	AA	2.358	46	09/16/2019
313384KR9	54235	Federal Home Loan Discount		05/28/2019	3,000,000.00	2,996,675.01	2,983,620.00	2.340	AA	2.353	19	08/20/2019
313384LU1	54245	Federal Home Loan Discount		05/30/2019	3,000,000.00	2,991,873.33	2,978,745.00	2.340	AA	2.357	46	09/16/2019
313384LF4	54248	Federal Home Loan Discount		06/04/2019	3,000,000.00	2,994,170.01	2,982,292.92	2.335	AA	2.349	33	09/03/2019
313384LF4	54249	Federal Home Loan Discount		06/04/2019	3,000,000.00	2,994,170.01	2,982,292.92	2.335	AA	2.349	33	09/03/2019
313384QB8	54250	Federal Home Loan Discount		06/05/2019	3,000,000.00	2,978,645.82	2,965,677.83	2.263	AA	2.289	125	12/04/2019
313384QJ1	54264	Federal Home Loan Discount		06/12/2019	3,000,000.00	2,977,449.99	2,967,209.67	2.162	AA	2.186	132	12/11/2019
313384KT5	54265	Federal Home Loan Discount		06/13/2019	3,000,000.00	2,996,325.00	2,986,933.33	2.240	AA	2.250	21	08/22/2019

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384JW0	54288	Federal Home Loan Discount		06/25/2019	3,000,000.00	3,000,000.00	2,993,216.67	2.200	AA	2.205	0	08/01/2019
313384JW0	54289	Federal Home Loan Discount		06/25/2019	3,000,000.00	3,000,000.00	2,993,216.67	2.200	AA	2.205	0	08/01/2019
313384RQ4	54299	Federal Home Loan Discount		06/26/2019	5,000,000.00	4,954,325.00	4,946,100.00	1.960	AA	2.014	162	01/10/2020
313384PU7	54307	Federal Home Loan Discount		06/28/2019	3,000,000.00	2,979,546.66	2,973,653.33	2.080	AA	2.098	118	11/27/2019
313384LN7	54327	Federal Home Loan Discount		07/11/2019	3,000,000.00	2,992,933.32	2,988,969.17	2.170	AA	2.178	40	09/10/2019
313384LN7	54328	Federal Home Loan Discount		07/12/2019	3,000,000.00	2,992,933.32	2,989,150.00	2.170	AA	2.178	40	09/10/2019
313384NS4	54338	Federal Home Loan Discount		07/26/2019	3,000,000.00	2,984,053.32	2,983,340.00	2.040	AA	2.051	92	11/01/2019
<b>Subtotal and Average</b>			<b>390,139,737.24</b>		<b>355,000,000.00</b>	<b>353,398,515.32</b>	<b>350,534,271.21</b>			<b>2.411</b>	<b>78</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,004,099.36	1,999,065.93	2.650	A	2.647	529	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,040.72</b>		<b>2,000,000.00</b>	<b>2,004,099.36</b>	<b>1,999,065.93</b>			<b>2.647</b>	<b>529</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			41,000,000.00	41,000,000.00	41,000,000.00	2.230	AAA	2.199	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			20,000,000.00	20,000,000.00	20,000,000.00	2.210	AAA	2.180	1	
<b>Subtotal and Average</b>			<b>82,387,096.77</b>		<b>61,000,000.00</b>	<b>61,000,000.00</b>	<b>61,000,000.00</b>			<b>2.193</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,111,266.35	65,000,000.00	2.379		2.346	1	
<b>Subtotal and Average</b>			<b>65,000,000.00</b>		<b>65,000,000.00</b>	<b>65,111,266.35</b>	<b>65,000,000.00</b>			<b>2.346</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478TY78	54129	MUFG Union Bank NA		03/28/2019	5,000,000.00	5,000,035.00	5,000,000.00	2.540	A-1	2.540	0	08/01/2019
62478T2H1	54187	MUFG Union Bank NA		04/23/2019	5,000,000.00	5,003,700.00	5,000,000.00	2.550	A-1	2.550	92	11/01/2019
62478T3D9	54243	MUFG Union Bank NA		05/29/2019	5,000,000.00	5,004,540.00	5,000,000.00	2.470	A-1	2.436	124	12/03/2019
62478T4D8	54291	MUFG Union Bank NA		06/25/2019	3,000,000.00	2,999,937.00	3,000,000.00	2.190	A-1	2.190	126	12/05/2019
<b>Subtotal and Average</b>			<b>21,387,096.77</b>		<b>18,000,000.00</b>	<b>18,008,212.00</b>	<b>18,000,000.00</b>			<b>2.456</b>	<b>81</b>	

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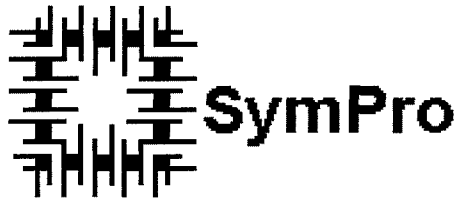
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Total and Average			1,225,070,265.51		1,148,600,000.00	1,147,306,653.90	1,143,758,171.13			2.310	315

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		12,318.33	12,318.33				0
				Subtotal		12,318.33	12,318.33				
Total Cash and Investments			1,225,070,265.51		1,148,600,000.00	1,147,318,972.23	1,143,770,489.46			2.310	315





**Aging report Operating Fund**  
**Aging Report**  
**By Maturity Date**  
**As of August 1, 2019**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 08/01/2019 - 08/01/2019 )	11 Maturities	0 Payments	146,000,000.00	12.71%	145,965,321.67	146,111,301.35
Aging Interval:	1 - 30 days	( 08/02/2019 - 08/31/2019 )	22 Maturities	0 Payments	70,000,000.00	6.09%	69,221,406.21	69,948,834.45
Aging Interval:	31 - 90 days	( 09/01/2019 - 10/30/2019 )	70 Maturities	0 Payments	212,000,000.00	18.46%	210,287,415.31	211,399,156.05
Aging Interval:	91 - 180 days	( 10/31/2019 - 01/28/2020 )	53 Maturities	0 Payments	169,000,000.00	14.71%	167,405,655.05	168,242,548.08
Aging Interval:	181 - 360 days	( 01/29/2020 - 07/26/2020 )	57 Maturities	0 Payments	174,000,000.00	15.15%	173,496,555.34	173,695,635.48
Aging Interval:	361 - 1080 days	( 07/27/2020 - 07/16/2022 )	109 Maturities	0 Payments	326,600,000.00	28.43%	326,416,050.66	326,855,103.91
Aging Interval:	1081 days and	( 07/17/2022 - )	17 Maturities	0 Payments	51,000,000.00	4.44%	50,965,766.89	51,054,074.58
Total for			339 Investment	0 Payments		100.00	1,143,758,171.13	1,147,306,653.90