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DISTRIBUTION DATE: October 26, 2021

# MEMORANDUM

**TO:** HONORABLE MAYOR &  
CITY COUNCIL

**FROM:** Erin Roseman  
Director of Finance

**SUBJECT:** Cash Management Informational  
Memorandum

**DATE:** October 31, 2021

City Administrator   
Approval

Date: Oct 26, 2021

## INFORMATION

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department will publish a quarterly informational cash management report for the City Council. For the quarter ended September 30, 2021, the City's Operating Pool Portfolio had a balance of \$1.51 billion and yielded 0.19 percent, while the Successor Agency's Investment Portfolio had a balance of \$9.50 million and yielded 0.02 percent.

As of September 30, 2021, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2021-22. 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, 2021, 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.

Respectfully submitted,

  
Erin Roseman (Oct 26, 2021 13:18 PDT)

ERIN ROSEMAN  
Director of Finance, Finance Department

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

Attachments

--A: Cash Management Report for the Quarter Ended September 30, 2021

# City of Oakland and Oakland Redevelopment Successor Agency

## City of Oakland, California

### **Cash Management Report For The Quarter Ended September 30, 2021 Finance Department Bureau of Treasury**

DAVID JONES  
Treasury Administrator

**Investment Staff**  
Max Kumar,  
Investment & Operations Manager

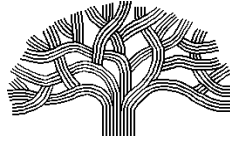


**CITY OF OAKLAND  
CASH MANAGEMENT REPORT FOR  
THE QUARTER ENDED SEPTMEBER 30, 2021**

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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED SEPTEMBER 30, 2021**

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

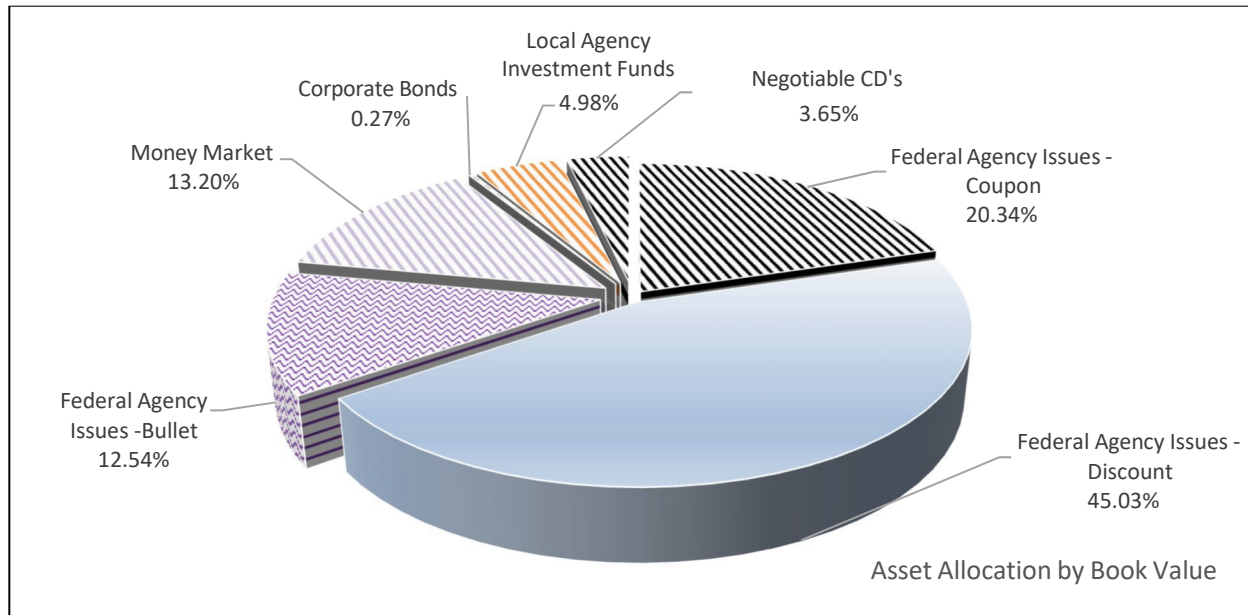
**OCTOBER 31, 2021**



**City Operating Pooled Portfolio Statistics**  
For the month ended September 30, 2021

Average Daily Balance	\$1,505,447,973
Net Earning Quarter	\$728,060
Month End Yield	0.19%
Average Maturity	343 days
Daily Liquidly	18.17%
180 Day Liquidity	65.20%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	306,608,333.33	305,909,923.59	306,557,636.71	20.34	100%- Yes
Federal Agency Issues - Discount	679,000,000.00	678,902,276.69	678,712,204.10	45.03	100%-Yes
Federal Agency Issues –Bullet	189,150,000.00	189,017,097.52	189,072,667.18	12.54	100%-Yes
Local Agency Investment Funds	75,000,000.00	74,990,524.58	75,000,000.00	4.98	\$75M Max-Yes
Money Market	199,000,000.00	199,000,000.00	199,000,000.00	13.20	20%-Yes
Negotiable CD's	55,000,000.00	50,005,085.00	55,000,000.00	3.65	30%-Yes
Corporate Bonds	4,000,000.00	3,980,079.04	3,995,696.02	0.27	40%-Yes
<b>Total \$</b>	<b>1,507,758,333.33</b>	<b>1,506,804,986.42</b>	<b>1,507,338,204.01</b>		



**CITY OF OAKLAND AND OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED SEPTEMBER 30, 2021**

**I. ECONOMIC REVIEW**

MARKET OVERVIEW

COVID-19 virus pandemic has disrupted economic activity in many countries, including the United States. The U.S economy is rebounding faster than expected, as the second quarter U.S GDP in 2021 increased by 6.7%. Economists believe that the strong growth can be contributed to increased vaccinations that have allowed most businesses to reopen without any limitations, and as consumers return to pre-pandemic spending habits, aided by fiscal stimulus from the federal government. However, increased COVID cases, particularly Delta Variants have caused concerns that the economic acceleration will slow in upcoming months, along with supply and labor market constraints, and surge in energy prices.

An even stronger pace of expansion had been expected for this year. But the surge in variant cases has weakened growth, hiring and consumer confidence. In addition, persistent supply chain problems have shrunk production at auto plants and other manufacturers, further reducing growth. The supply chain problems are connected to the global surge in the pandemic, which has slowed production of computer chips and other vital components made in Asia.

The U.S economy is expected to slow down in third quarter of 2021 due to rising delta variant and supply chain bottlenecks. 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 3.0 percent in the third quarter of 2021. The Real GDP had increased 6.6 percent in the second quarter of 2021.

The U.S economy created less than expected jobs in September 2021, due to sharp drop in government employment, also as labor shortages hit business amid delta variant concerns. According to the Bureau of Labor Statistics, Nonfarm payroll increased by only 194,000 jobs in September 2021, after increasing by 366,000 jobs in August 2021. However, the unemployment rate decreased to 4.8%, from 5.2% in August 2021. Economists were expecting addition of 500,000 jobs. The biggest jobs gains were in the hospitality and leisure industry where 74,000 jobs were created, followed by professional and business services creating 60,000 jobs, meanwhile government jobs saw a decline of 123,000 jobs. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years.

U.S. consumer spending increased in August 2021, as more consumers took the opportunity to return to normal life and spending for various services such as dining out. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 0.8% in the August 2021. The personal consumption expenditure (PCE) price index excluding food and energy increased by 0.3% in August 2021. In 12 months through August 2021, core PCE index has increased 3.6%, the largest inflation pressures in more than a decade. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer prices slightly increased in September 2021, as U.S. inflation recovery from the pandemic strengthens, as food and energy price increases offset decline in used cars. The Labor Department reported that its Consumer Price Index increased 0.4% in September 2021. The CPI had increased 0.3 percent in August 2021. Core inflation, which excludes volatile food and energy costs increased 0.2% in September 2021. The Consumer Price Index has increased 5.4 percent over the

past year, which is now above to the Federal Open Market Committee (FOMC) inflation threshold of 2 percent, the highest since January 1991.

U.S. consumer confidence dropped as consumers were less optimistic about the future expectations, as labor market conditions and delta variant concerns. The Conference Board reported that its index of consumer confidence decreased to 109.3 in September 2021 after 115.2 reading in August 2021. This reading was seven-month low in September, and third monthly decline, as consumers showed less interest in buying big ticket items.

U.S. retail sales unexpectedly increased in September 2021, as consumers continues to spend despite supply issues. The Commerce Department reported that retail sales increased by 0.7 percent in September 2021, after also increasing 0.7 percent in August 2021. Economists were expecting retail sales to decrease by 0.2%. Retail sales is up 13.9% compared to last year June, and is now above pre-pandemic levels. Demand had increased for electronics and motor vehicles during the pandemic but now spending is strong on services like travel, entertainment, restaurants and bars, also as students are back in school and return to office have likely contributed to jump in retail sales.

U.S. manufacturing activity increased in September 2021, as demand remains strong, as factories are facing supply shortages. The Institute of Supply Management (ISM) said its manufacturing index increased to a reading increased to 61.1 in September 2021, from 59.9 in August 2021. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.9% of the U.S economy.

U.S. producer prices rose moderately in September 2021, as supply chain pressure and material shortages had driven up cost of production. The Labor Department reported that its producer price index for final demand increased by 0.5% in September 2021 after increasing 0.7 percent in August 2021. In the 12 months through September 2021, the PPI increased 8.6 percent. High commodity prices and increased labor cost due to shortage of willing workers is adding to inflation fuel.

U.S. import prices increased less than expected in September 2021, boosted by higher food and energy costs. According to U.S. Bureau of Labor Statistics, import prices increased 0.4 percent in September 2021, after import prices had decreased 0.3 % in August 2021. Economists had forecasted import prices to increase 0.6 percent. In the 12 months through September 2021, import prices increased by 9.2%, suggested imported inflation could be a concern.

U.S. homebuilding fell for the second straight month in August 2021, as builders continue to struggle with material and labor shortages. The Commerce Department reported that Housing Starts increased 3.9 percent to a seasonally adjusted annual rate of 1.615 million units in August 2021. However, Housing Starts are up 17.4% from August 2020. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased 2.8 percent in August 2021.

However, sales of new U.S. single family homes increased in August 2021, as demand for housing remains strong amid low interest rates and supply of new homes was the largest in nearly 13 years. The Commerce Department reported that new home sales increased by 1.5 percent to a seasonally adjusted annual rate of 740,000 units in August 2021, after decreasing 1.0 percent in July 2021. The housing market had been showing positive signs of recovery, however surging construction costs is continuing to threaten the housing market.

The U.S. existing home sales slowed in August 2021, as first time home buyers struggle with higher home prices nationwide. The National Association of Realtors reported that its index of existing home sales decreased 2.0 percent to a seasonally adjusted annual rate of 5.88 million homes. Existing home sales makes up about 90 percent of U.S. home sales, up 14.9 % since last year.

## INTEREST RATES

During the third quarter, the Federal Open Market Committee ("FOMC"), met on July 28<sup>th</sup> and September 22<sup>nd</sup>, and on both meetings FOMC kept the funds rate at 0.00-0.25%. The FOMC has stated that the effects of the COVID19 virus will weigh in on the economic activity in the near term and pose risks to the economic outlook, despite moderation increase in the pace of the economy, as noting that there has been some increase in economy activity and unemployment during the quarter, however sectors most adversely affected by the pandemic remains weak. FOMC has acknowledged that inflation has risen, largely reflecting transitory factors. FOMC stated that they may have reached their inflation goal, however FOMC is not expecting to meet its full employment goals, due to labor market disruptions. FOMC has stated that if "process continues broadly as expected, a moderation in pace of asset purchases may soon be warranted".

FOMC is poised to keep federal funds rate at zero in the near term. The FOMC has indicated the path of the economy will significantly depend of the path of the virus. The Federal Reserve is prepared to use its full range of tools to ensure that there is liquidity in the market, that is to support the flow of credit to households and businesses. FOMC is willing to accommodate policy, so inflation can moderately exceed 2 percent.

The FOMC has reflected that some financial conditions have improved in part of policy measures implicated by Federal Government and Federal Reserve, however U.S economic uncertainty remains, and will require additional fiscal stimulus for continued economy growth. The FOMC committee expects to maintain this target range until it is confident that the economy has weathered recent events and is on track for its maximum employment and price stability goals.

## **II. CITY OF OAKLAND**

### PORTFOLIO REVIEW

The City's Operating Pool Portfolio balances decreased from \$1.65 billion as of June 30, 2021 to \$1.51 billion as of September 30, 2021. This net balance decrease was mainly due to the following: receipt of \$21.48 million in property taxes, offset by debt service payments of approximately \$103.89 million. The remaining balance decrease of approximately \$62.10 million, is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2021-22, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

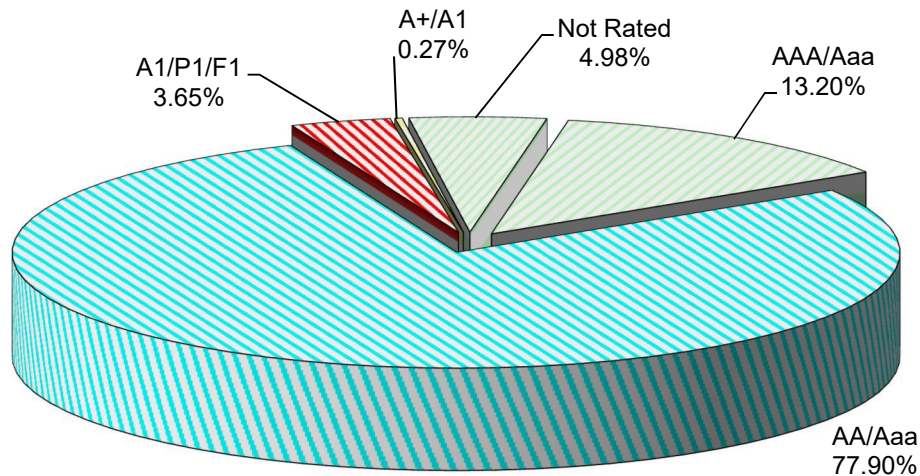
The following discussion addresses the City's operating pool portfolio characteristics in terms of the Investment Policy's four objectives: safety, liquidity, diversity and return. Portfolio detail for each month of the current quarter is attached to this report.

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of September 30, 2021. Approximately 77.90% of Operating Fund investments were rated in the AA/Aaa category while 13.02% in AAA/Aaa, 4.98% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 3.65% in the A1/P1 category and 0.24% in A1/A category. 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 2021-2022 does not have a rating criteria level for government agencies.

**City of Oakland Operating Pool  
Portfolio Credit Quality  
(As of 9/30/21)**



**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, 2021 is approximately \$97.67 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

Days	Amount(s)	Percent
0-30	\$ 429,000,000	28.45%
31-180	\$ 554,000,000	36.75%
<b>Total</b>	<b>\$983,200,000</b>	<b>65.20%</b>

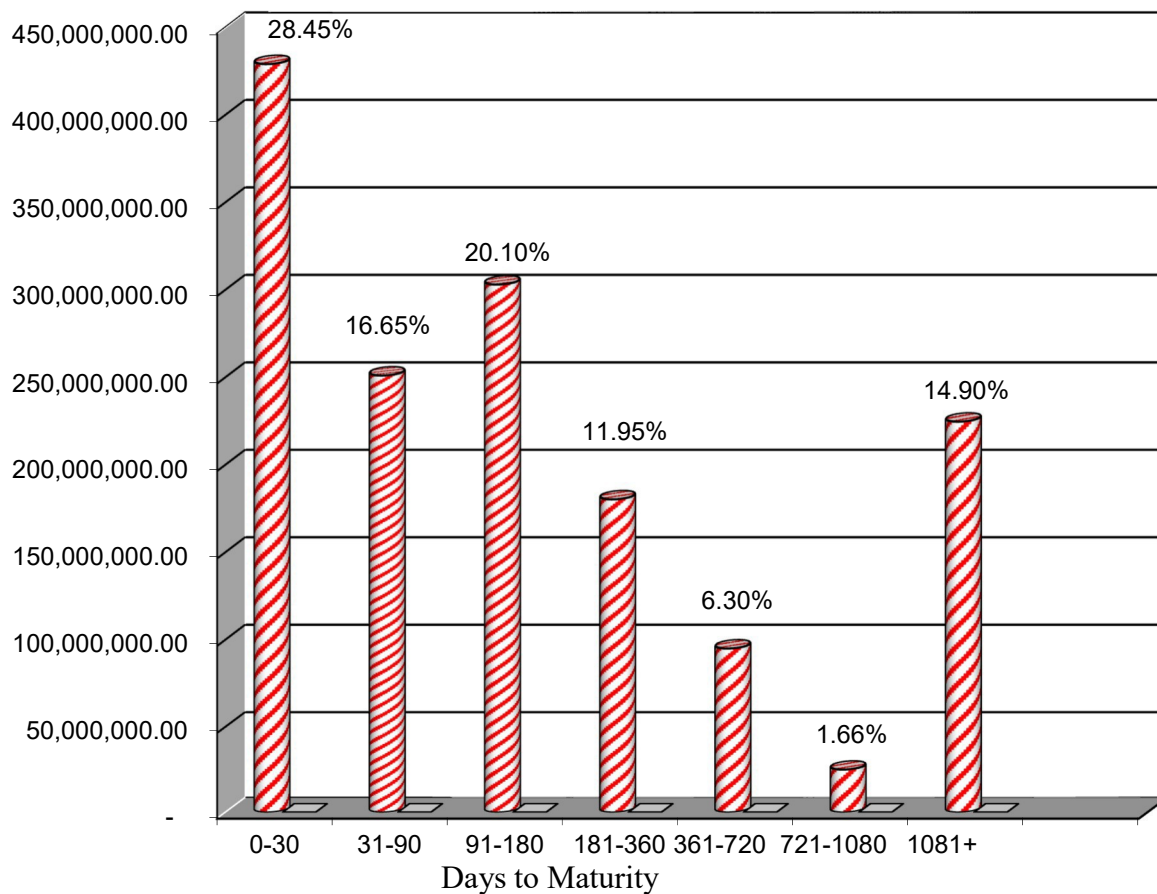
Investments maturing within 180 days include \$75.00 million in LAIF and \$199.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

Year	Amount	Percent Increase/Decrease From Prior Year
September 2021	\$1,507,338,204	24.14%
September 2020	\$1,214,192,701	8.32%
September 2019	\$1,120,924,394	23.22%
September 2018	\$909,685,339	24.03%
September 2017	\$ 733,433,606	-

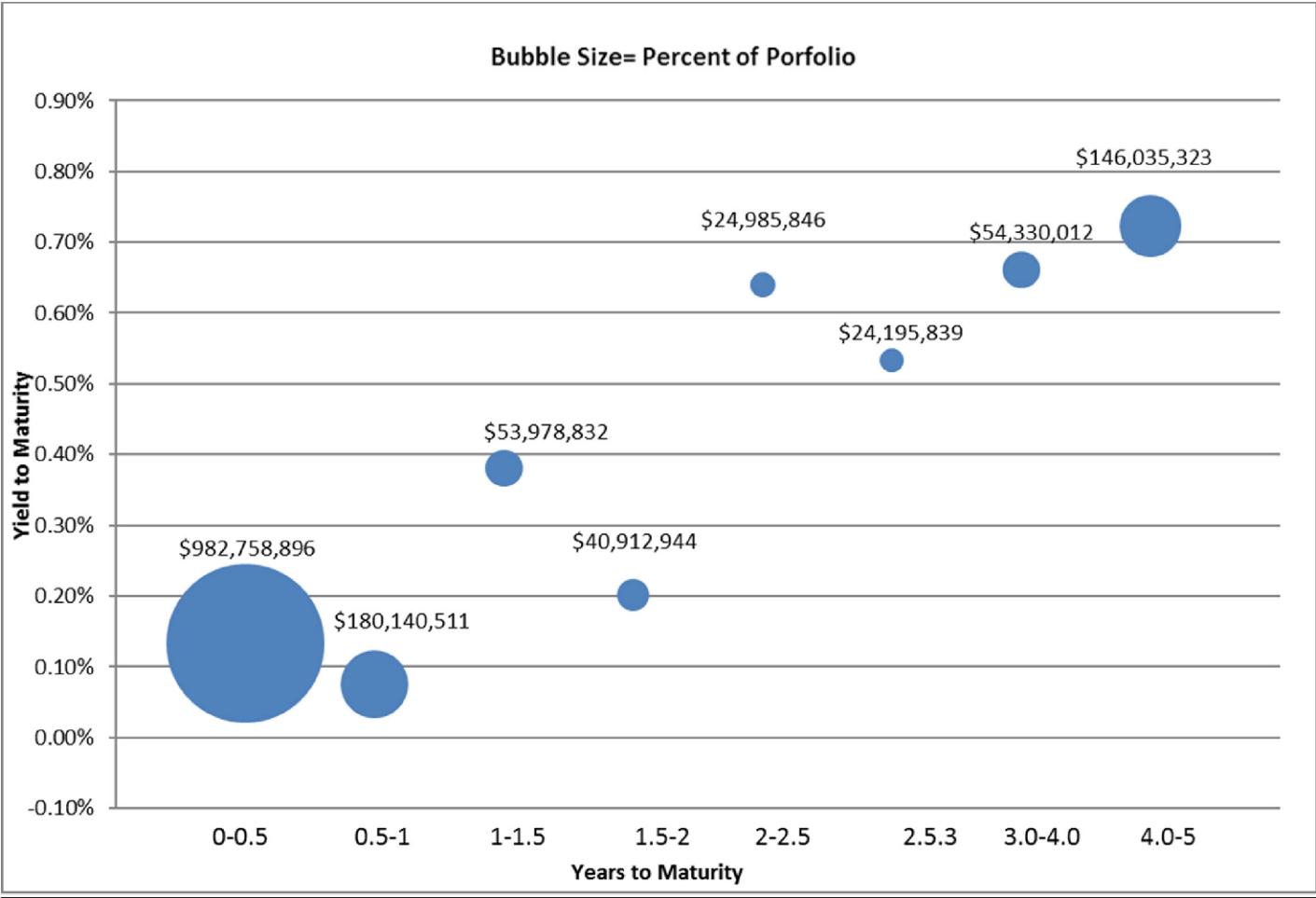
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of September 30, 2021.

**City of Oakland Operating Pool  
Portfolio Maturity  
(As of 9/30/21)**

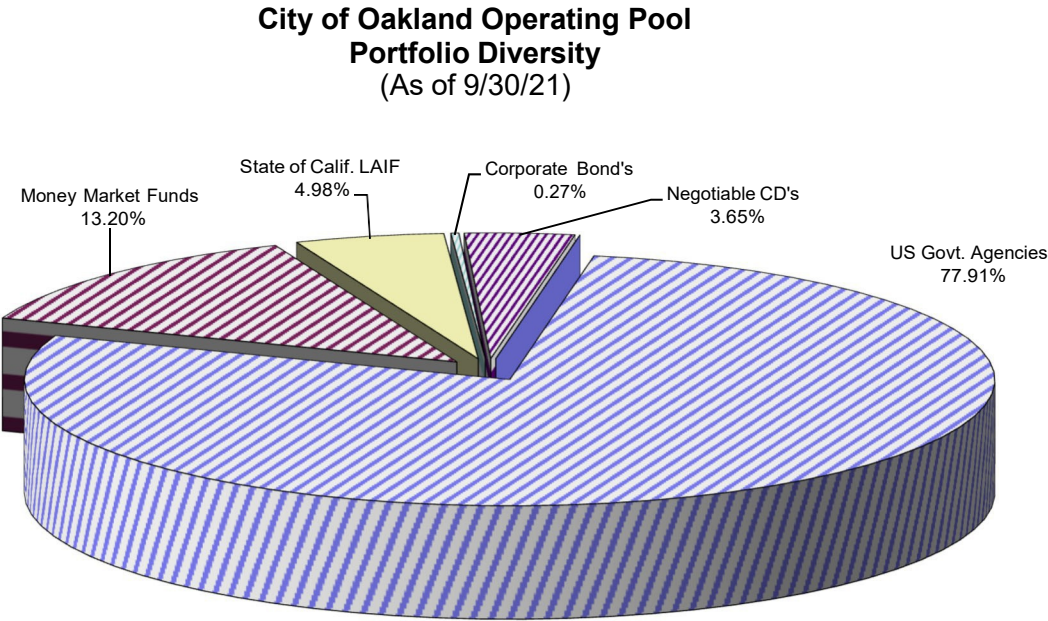


The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

City of Oakland Operating Pool  
Yield to Maturity  
(As of 9/30/21)



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 Pool 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, 2021 was approximately \$728,060. The effective rate of return on total assets in the Operating Fund Portfolio for month-end September 30, 2021 was 0.19% as compared to 0.19% for June 30, 2021. 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 Pool  
Comparative Annualized Yields**  
(As of 9/30/21)

<b>As of Month-end</b>	<b>1-year Govt. Agency</b>	<b>LAIF<sup>1</sup></b>	<b>City of Oakland Operating Pool</b>	<b>Alameda County Pool<sup>2</sup></b>
July 2021	0.01%	0.22%	0.19%	0.95%
August 2021	0.02%	0.22%	0.19%	1.34%
Sept 2021	0.04%	0.21%	0.19%	0.94%

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

<sup>2</sup>Annualized monthly accrual based return.

**Benchmark Comparison:**

The effective rate of return on total assets in the Operating Pool Portfolio for the month ending September 30, 2021 was 0.19 percent. The City's Operating Pool Portfolio had out-performed the 1 year government agency which yielded a rate of 0.04 percent. The City's Operating Pool Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.21 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for September 2021 of 0.94 percent. The Alameda County Pool had a Portfolio of \$6.34 billion with 623 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 0.19 percent for September 2021. The City had a portfolio of \$1.51 billion with 343 days to maturity.

As of September 30, 2021, the City Operating Pool's average days-to-maturity (ADM) was 343 days versus LAIF's average days-to-maturity (ADM) was 321 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><u>TOTAL PORTFOLIO INCOME RECOGNIZED</u></b>				
<b><u>Accrual Basis</u></b>				
<b><u>Total Portfolio</u></b>		<b><u>September 30, 2021</u></b>	<b><u>June 30, 2021</u></b>	<b><u>September 30, 2020</u></b>
<b><u>Quarter-End</u></b>				
Total Interest Earnings	\$	728,060	\$ 787,618	\$ 1,992,310
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	728,060	\$ 787,618	\$ 1,992,310
<b><u>Fiscal Year-to-Date</u></b>				
Total Interest Earnings	\$	728,097	\$ 4,566,635	\$ 1,992,310
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	728,097	\$ 4,566,635	\$ 1,992,310

**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.51 billion, which was below book value by \$533,218. 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><u>UNREALIZED GAINS &amp; LOSSES</u></b>				
	<b><u>Cash Basis</u></b>		<b><u>Accrual Basis</u></b>	
<b><u>Market Value</u></b>	\$ 1,506,804,986	<b><u>Market Value</u></b>	\$ 1,506,804,986	
<b><u>Original Cost</u></b>	(1,507,281,465)	<b><u>Original Cost</u></b>	(1,507,338,204)	
<b><u>Net Unrealized Gain (Loss)</u></b>	\$ (476,479)	<b><u>Net Unrealized Gain (Loss)</u></b>	\$ (533,218)	

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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# City Pool Portfolio Portfolio Management Portfolio Summary September 30, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	306,608,333.33	305,909,923.59	306,557,636.71	20.34	1,447	1,208	0.663	0.672
Federal Agency Issues - Discount	679,000,000.00	678,902,276.69	678,712,204.10	45.03	249	102	0.058	0.059
Money Market	199,000,000.00	199,000,000.00	199,000,000.00	13.20	1	1	0.025	0.026
Local Agency Investment Funds	75,000,000.00	74,990,524.58	75,000,000.00	4.98	1	1	0.203	0.206
Corporate Bonds	4,000,000.00	3,980,079.04	3,995,696.02	0.27	1,096	991	0.533	0.540
Negotiable CD's	55,000,000.00	55,005,085.00	55,000,000.00	3.65	176	80	0.076	0.077
Federal Agency Issues-Coupon/Bullet	189,150,000.00	189,017,097.52	189,072,667.18	12.54	483	362	0.128	0.130
	<b>1,507,758,333.33</b>	<b>1,506,804,986.42</b>	<b>1,507,338,204.01</b>	<b>100.00%</b>	<b>476</b>	<b>343</b>	<b>0.195</b>	<b>0.197</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		2,179.95	2,179.95					
Subtotal		2,179.95	2,179.95					
<b>Total Cash and Investments</b>	<b>1,507,758,333.33</b>	<b>1,506,807,166.37</b>	<b>1,507,340,383.96</b>		<b>476</b>	<b>343</b>	<b>0.195</b>	<b>0.197</b>
<b>Total Earnings</b>								
	<b>September 30 Month Ending</b>	<b>Fiscal Year To Date</b>						
Current Year	236,588.51	728,097.26						
<b>Average Daily Balance</b>	<b>1,505,447,973.25</b>	<b>1,536,997,366.53</b>						
<b>Effective Rate of Return</b>	<b>0.19%</b>	<b>0.19%</b>						

Treasury Bureau, Finance Department

**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2021**

Page 1

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	3,066,924.09	2,999,544.37	1.850	AA	1.836	488	02/01/2023
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,015,976.20	2,999,689.70	1.875	AA	1.885	109	01/18/2022
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,995,531.95	3,000,000.00	0.780	AA	0.769	1,354	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,004,319.67	2,999,565.00		AA	0.276	264	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	5,000,001.85	4,998,490.96	0.160	AA	0.183	440	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,993,899.25	4,999,316.26	0.200	AA	0.205	622	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,994,800.34	2,997,544.44	0.370	AA	0.398	896	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,995,589.64	3,000,000.00	0.700	AA	0.690	1,263	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,995,589.64	3,000,000.00	0.700	AA	0.690	1,263	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,992,134.57	3,000,000.00	1.050	AA	1.036	1,636	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,992,134.57	3,000,000.00	1.050	AA	1.036	1,636	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,992,134.57	3,000,000.00	1.050	AA	1.036	1,636	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,992,134.57	3,000,000.00	1.050	AA	1.036	1,636	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	3,000,651.03	3,000,000.00	0.710	AA	0.700	1,298	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,995,995.15	3,000,000.00	0.230	AAA	0.227	773	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,993,973.72	2,998,530.28	0.090	AA	0.132	413	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,989,956.20	4,998,115.74	0.090	AA	0.122	413	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,995,719.66	2,997,921.04	0.140	AA	0.180	594	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,995,719.66	2,997,921.04	0.140	AA	0.180	594	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,995,719.66	2,998,043.33	0.140	AA	0.178	594	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,994,720.90	3,000,000.00	0.730	AA	0.720	1,326	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,956,719.10	4,995,044.62	0.870	AA	0.878	1,803	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,984,252.34	3,000,000.00	0.940	AA	0.927	1,823	09/28/2026
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,001,796.66	1,999,986.76	3.000	AA	2.981	11	10/12/2021
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,010,337.22	2,999,644.50	1.625	AA	1.657	80	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,006,891.48	1,999,763.00	1.625	AA	1.657	80	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,010,337.22	2,999,644.50	1.625	AA	1.657	80	12/20/2021
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,033,507.26	1,998,303.64	1.375	AA	1.418	504	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,332,387.42	1,333,333.33	0.760	AA	0.750	1,354	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,000,501.72	1,998,328.05	0.125	AA	0.219	315	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,000,501.72	1,998,328.05	0.125	AA	0.219	315	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,963,196.63	3,000,000.00	0.500	AA	0.493	1,578	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,976,801.30	3,000,000.00	0.300	AA	0.296	1,579	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,964,976.23	3,000,000.00	0.500	AA	0.493	1,580	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,964,888.81	3,000,000.00	0.520	AA	0.513	1,580	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,970,236.55	3,000,000.00	0.580	AA	0.572	1,580	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,970,118.65	3,000,000.00	0.300	AA	0.296	1,581	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,964,808.62	3,000,000.00	0.520	AA	0.513	1,581	01/29/2026

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<b>Federal Agency Issues - Coupon</b>												
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,966,586.36	3,000,000.00	0.600	AA	0.592	1,595	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,968,907.07	2,999,737.33	0.625	AA	0.618	1,600	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,961,644.46	3,000,000.00	0.500	AA	0.493	1,601	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,969,719.89	3,000,000.00	0.600	AA	0.592	1,606	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,994,345.63	3,000,000.00	0.750	AA	0.740	1,607	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,994,345.63	3,000,000.00	0.750	AA	0.740	1,607	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,974,058.58	3,000,000.00	0.650	AA	0.641	1,607	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,974,058.58	3,000,000.00	0.650	AA	0.641	1,607	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,971,855.65	3,000,000.00	0.625	AA	0.616	1,607	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,971,855.65	3,000,000.00	0.625	AA	0.616	1,607	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,967,621.06	3,000,000.00	0.500	AA	0.493	1,608	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,971,944.06	3,000,000.00	0.650	AA	0.641	1,609	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,995,649.16	3,000,000.00	0.300	AA	0.296	1,620	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,992,273.98	3,000,000.00	0.920	AA	0.907	1,634	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,921,320.55	2,925,000.00	1.000	AA	0.986	1,634	03/23/2026
3130ALVN1	55241	FEDERAL HOME LOAN BANK		03/30/2021	5,000,000.00	4,999,751.85	4,999,977.65	0.040	AA	0.046	28	10/29/2021
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,996,690.19	3,000,000.00	0.350	AA	0.345	909	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,997,652.11	3,000,000.00	0.550	AA	0.544	1,095	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	3,003,353.01	3,000,000.00	1.100	AA	1.085	1,664	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,499,965.58	2,498,856.25	0.550	AA	0.552	1,670	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	3,000,972.42	3,000,000.00	0.500	AA	0.493	1,670	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	3,000,435.45	3,000,000.00	1.050	AA	1.036	1,670	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,998,447.35	3,000,000.00	0.625	AA	0.616	1,123	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	3,002,069.76	3,000,000.00	0.700	AA	0.690	1,306	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	3,003,681.21	3,000,000.00	0.500	AA	0.493	1,671	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,997,395.13	3,000,000.00	0.400	AA	0.395	941	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,573.70	5,000,000.00	0.060	AA	0.059	221	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,995,711.35	3,000,000.00	0.550	AA	0.542	1,152	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,999,370.06	3,000,000.00	0.500	AA	0.493	1,698	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,995,624.02	3,000,000.00	0.500	AA	0.493	1,699	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,996,587.14	3,000,000.00	0.625	AA	0.616	1,733	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,996,457.36	2,998,608.33	0.600	AA	0.606	1,186	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,991,781.56	3,000,000.00	0.500	AA	0.493	1,186	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,989,917.30	3,000,000.00	1.000	AA	0.986	1,760	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,189,558.62	3,200,000.00	0.520	AA	0.513	1,215	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,997,215.64	3,000,000.00	0.400	AA	0.395	966	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,996,440.92	3,000,000.00	1.050	AA	1.036	1,790	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,640,011.74	3,645,526.22	0.650	AA	0.666	1,790	08/26/2026

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<b>Federal Agency Issues - Coupon</b>												
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,996,250.00	3,000,000.00	0.570	AA	0.562	1,273	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,990,459.16	3,000,000.00	0.550	AA	0.542	1,274	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,997,411.00	3,000,000.00	1.125	AA	1.110	1,824	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,997,411.00	3,000,000.00	1.125	AA	1.110	1,824	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	3,000,540.00	3,000,000.00	0.800	AA	0.789	1,368	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,992,755.57	3,000,000.00	0.500	AA	0.493	1,186	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,991,217.95	3,000,000.00	0.950	AA	0.937	1,825	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,987,241.18	3,000,000.00	1.000	AA	0.986	1,825	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,984,540.40	3,000,000.00	1.050	AA	1.036	1,825	09/30/2026
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,996,539.83	3,000,000.00	0.750	AA	0.740	1,335	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	5,001,946.40	4,995,398.61		AA	0.235	297	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,971,628.52	3,000,000.00	0.600	AA	0.592	1,480	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,980,208.28	3,000,000.00	0.640	AA	0.631	1,515	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	5,000,440.50	5,000,000.00	0.200	AA	0.197	418	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,980,764.03	3,000,000.00	0.650	AA	0.641	1,517	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,150,466.02	2,994,758.46	2.500	AA	2.544	857	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,001,070.13	2,995,058.58	0.250	AA	0.346	598	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,991,887.73	3,000,000.00	0.700	AA	0.690	1,389	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,979,999.36	3,000,000.00		AA	0.592	1,397	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,983,756.95	3,000,000.00	0.570	AA	0.562	1,417	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,975,641.26	3,000,000.00	0.550	AA	0.542	1,418	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,984,947.05	2,997,656.67	0.625	AA	0.637	1,426	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,982,065.67	3,000,000.00	0.650	AA	0.641	1,424	08/25/2025
<b>Subtotal and Average</b>			<b>295,557,411.11</b>		<b>306,608,333.33</b>	<b>305,909,923.59</b>	<b>306,557,636.71</b>			<b>0.663</b>	<b>1,208</b>	
<b>Federal Agency Issues - Discount</b>												
313313NL8	55046	Federal Farm Credit Discount		10/27/2020	3,000,000.00	2,999,958.33	2,996,056.67	0.130	AA	0.132	25	10/26/2021
313313NL8	55051	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,999,930.55	4,993,536.11	0.130	AA	0.132	25	10/26/2021
313313NL8	55052	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,999,930.55	4,993,536.11	0.130	AA	0.132	25	10/26/2021
313313NK0	55065	Federal Farm Credit Discount		11/23/2020	5,000,000.00	4,999,933.35	4,994,866.67	0.110	AA	0.112	24	10/25/2021
313313NM6	55079	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,999,927.80	4,995,444.44	0.100	AA	0.101	26	10/27/2021
313313NM6	55080	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,999,927.80	4,995,444.44	0.100	AA	0.101	26	10/27/2021
313313NM6	55081	Federal Farm Credit Discount		12/03/2020	3,000,000.00	2,999,956.68	2,997,266.67	0.100	AA	0.101	26	10/27/2021
313313PL6	55089	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,727.85	4,994,713.89	0.110	AA	0.112	49	11/19/2021
313313MQ8	55105	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,999,986.10	4,995,916.67	0.100	AA	0.101	5	10/06/2021
313313NF1	55123	Federal Farm Credit Discount		12/21/2020	2,000,000.00	1,999,977.78	1,998,311.12	0.100	AA	0.101	20	10/21/2021
313313NV6	55124	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,811.15	4,995,583.35	0.100	AA	0.101	34	11/04/2021
313313NN4	55131	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,925.00	4,995,370.83	0.110	AA	0.112	27	10/28/2021

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<b>Federal Agency Issues - Discount</b>												
313313NN4	55132	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,925.00	4,995,370.83	0.110	AA	0.112	27	10/28/2021
313313NP9	55135	Federal Farm Credit Discount		01/06/2021	5,000,000.00	4,999,922.25	4,995,888.89	0.100	AA	0.101	28	10/29/2021
313313PW2	55136	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,999,672.30	4,995,472.22	0.100	AA	0.101	59	11/29/2021
313313PW2	55137	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,999,672.30	4,995,472.22	0.100	AA	0.101	59	11/29/2021
313313PJ1	55143	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,999,738.95	4,996,150.00	0.090	AA	0.091	47	11/17/2021
313313MY1	55145	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,963.90	4,996,222.22	0.100	AA	0.101	13	10/14/2021
313313MY1	55146	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,963.90	4,996,222.22	0.100	AA	0.101	13	10/14/2021
313313MY1	55147	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,963.90	4,996,222.22	0.100	AA	0.101	13	10/14/2021
313313PH5	55161	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,846.70	2,998,053.33	0.080	AA	0.081	46	11/16/2021
313313PH5	55162	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,846.70	2,998,053.33	0.080	AA	0.081	46	11/16/2021
313313QW1	55169	Federal Farm Credit Discount		02/03/2021	5,000,000.00	4,999,539.00	4,996,411.11	0.080	AA	0.081	83	12/23/2021
313313PA0	55171	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,783.40	4,997,725.00	0.060	AA	0.061	39	11/09/2021
313313PA0	55172	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,783.40	4,997,725.00	0.060	AA	0.061	39	11/09/2021
313313PA0	55173	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,783.40	4,997,725.00	0.060	AA	0.061	39	11/09/2021
313313PY8	55177	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,661.20	4,997,151.39	0.070	AA	0.071	61	12/01/2021
313313PY8	55178	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,661.20	4,997,151.39	0.070	AA	0.071	61	12/01/2021
313313PY8	55179	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,661.20	4,997,151.39	0.070	AA	0.071	61	12/01/2021
313313RM2	55180	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,455.70	4,996,333.33	0.080	AA	0.081	98	01/07/2022
313313RM2	55181	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,455.70	4,996,333.33	0.080	AA	0.081	98	01/07/2022
313313RB6	55184	Federal Farm Credit Discount		02/17/2021	5,000,000.00	4,999,511.25	4,996,511.11	0.080	AA	0.081	88	12/28/2021
313313RE0	55202	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,494.55	4,996,995.83	0.070	AA	0.071	91	12/31/2021
313313RE0	55203	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,494.55	4,996,995.83	0.070	AA	0.071	91	12/31/2021
313313RE0	55204	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,494.55	4,996,995.83	0.070	AA	0.071	91	12/31/2021
313313MW5	55205	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,999,969.45	4,997,783.33	0.070	AA	0.071	11	10/12/2021
313313NG9	55206	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,999,941.65	4,997,686.11	0.070	AA	0.071	21	10/22/2021
313313SF6	55228	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,999,355.75	4,997,450.00	0.060	AA	0.061	116	01/25/2022
313313SF6	55229	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,999,355.75	4,997,450.00	0.060	AA	0.061	116	01/25/2022
313313TT5	55250	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,944.80	4,997,266.67	0.060	AA	0.061	152	03/02/2022
313313TT5	55251	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,944.80	4,997,266.67	0.060	AA	0.061	152	03/02/2022
313313TT5	55252	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,944.80	4,997,266.67	0.060	AA	0.061	152	03/02/2022
313313UN6	55271	Federal Farm Credit Discount		04/21/2021	5,000,000.00	4,998,812.95	4,996,752.78	0.070	AA	0.071	171	03/21/2022
313313TN8	55288	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,998,979.55	4,997,458.33	0.060	AA	0.061	147	02/25/2022
313313TN8	55289	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,998,979.55	4,997,458.33	0.060	AA	0.061	147	02/25/2022
313313UC0	55291	Federal Farm Credit Discount		04/27/2021	3,000,000.00	2,999,329.41	2,998,410.00	0.060	AA	0.061	161	03/11/2022
313313TR9	55304	Federal Farm Credit Discount		05/07/2021	5,000,000.00	4,998,958.70	4,997,937.50	0.050	AA	0.051	150	02/28/2022
313313TD0	55307	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,042.00	4,998,048.61	0.050	AA	0.051	138	02/16/2022
313313TD0	55308	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,042.00	4,998,048.61	0.050	AA	0.051	138	02/16/2022
313313TK4	55309	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,000.35	4,998,006.94	0.050	AA	0.051	144	02/22/2022

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<b>Federal Agency Issues - Discount</b>												
313313TK4	55310	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,000.35	4,998,006.94	0.050	AA	0.051	144	02/22/2022
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,621.50	999,601.11	0.040	AA	0.041	230	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,243.00	1,999,202.22	0.040	AA	0.041	230	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,243.00	1,999,202.22	0.040	AA	0.041	230	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,998,107.50	4,998,005.56	0.040	AA	0.041	230	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,998,107.50	4,998,005.56	0.040	AA	0.041	230	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,998,164.80	4,998,050.00	0.040	AA	0.041	223	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,998,164.80	4,998,050.00	0.040	AA	0.041	223	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,998,164.80	4,998,050.00	0.040	AA	0.041	223	05/12/2022
313313SV1	55344	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,097.55	4,998,958.33	0.030	AA	0.030	130	02/08/2022
313313SV1	55345	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,097.55	4,998,958.33	0.030	AA	0.030	130	02/08/2022
313313NM6	55350	Federal Farm Credit Discount		06/08/2021	5,000,000.00	4,999,927.80	4,999,412.50	0.030	AA	0.030	26	10/27/2021
313313TS7	55366	Federal Farm Credit Discount		06/22/2021	5,000,000.00	4,998,951.75	4,997,900.00	0.060	AA	0.061	151	03/01/2022
313313UJ5	55380	Federal Farm Credit Discount		07/16/2021	5,000,000.00	4,998,840.70	4,997,966.67	0.060	AA	0.061	167	03/17/2022
313313RH3	55381	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,477.90	4,998,833.33	0.050	AA	0.050	94	01/03/2022
313313RU4	55382	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,416.80	4,998,756.94	0.050	AA	0.050	105	01/14/2022
313313QE1	55384	Federal Farm Credit Discount		07/20/2021	2,000,000.00	1,999,851.14	1,999,611.11	0.050	AA	0.050	67	12/07/2021
313313VE5	55389	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,459.70	4,998,298.61	0.050	AA	0.051	187	04/06/2022
313313VE5	55390	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,459.70	4,998,298.61	0.050	AA	0.051	187	04/06/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,997,524.70	4,996,947.22	0.070	AA	0.071	258	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,997,524.70	4,996,947.22	0.070	AA	0.071	258	06/16/2022
313313QD3	55394	Federal Farm Credit Discount		08/09/2021	5,000,000.00	4,999,633.35	4,999,173.61	0.050	AA	0.050	66	12/06/2021
313313NV6	55395	Federal Farm Credit Discount		08/09/2021	5,000,000.00	4,999,811.15	4,999,395.83	0.050	AA	0.050	34	11/04/2021
313313RL4	55400	Federal Farm Credit Discount		08/12/2021	5,000,000.00	4,999,461.25	4,998,979.17	0.050	AA	0.050	97	01/06/2022
313313RL4	55401	Federal Farm Credit Discount		08/12/2021	4,000,000.00	3,999,569.00	3,999,183.33	0.050	AA	0.050	97	01/06/2022
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,998,189.40	4,997,423.61	0.070	AA	0.071	220	05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,998,189.40	4,997,423.61	0.070	AA	0.071	220	05/09/2022
313313RM2	55404	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,455.70	4,999,013.89	0.050	AA	0.050	98	01/07/2022
313313RM2	55405	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,455.70	4,999,013.89	0.050	AA	0.050	98	01/07/2022
313313UQ9	55413	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,998,799.05	4,998,555.56	0.050	AA	0.051	173	03/23/2022
313313UQ9	55414	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,998,799.05	4,998,555.56	0.050	AA	0.051	173	03/23/2022
313313RQ3	55415	Federal Farm Credit Discount		08/30/2021	4,000,000.00	3,999,551.24	3,999,261.11	0.050	AA	0.050	101	01/10/2022
313313RQ3	55416	Federal Farm Credit Discount		08/30/2021	5,000,000.00	4,999,439.05	4,999,076.39	0.050	AA	0.050	101	01/10/2022
313313TT5	55417	Federal Farm Credit Discount		08/30/2021	3,000,000.00	2,999,366.88	2,999,233.33	0.050	AA	0.051	152	03/02/2022
313313SU3	55418	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,462.67	2,999,366.67	0.050	AA	0.050	129	02/07/2022
313313SU3	55419	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,462.67	2,999,366.67	0.050	AA	0.050	129	02/07/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,997,457.80	4,997,658.33	0.060	AA	0.061	265	06/23/2022
313313SG4	55430	Federal Farm Credit Discount		09/17/2021	5,000,000.00	4,999,350.15	4,999,272.22	0.040	AA	0.040	117	01/26/2022

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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>												
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,996,745.55	4,997,466.67	0.060	AA	0.061	297	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,998,047.33	2,998,480.00	0.060	AA	0.061	297	07/25/2022
313313TY4	55441	Federal Farm Credit Discount		09/28/2021	5,000,000.00	4,998,910.10	4,999,111.11	0.040	AA	0.040	157	03/07/2022
313385MN3	55236	Federal Home Loan Discount		03/26/2021	5,000,000.00	4,999,991.65	4,999,200.00	0.030	AA	0.031	3	10/04/2021
313385NP7	55237	Federal Home Loan Discount		03/26/2021	5,000,000.00	4,999,922.25	4,998,794.44	0.040	AA	0.041	28	10/29/2021
313385MQ6	55248	Federal Home Loan Discount		04/07/2021	10,000,000.00	9,999,972.20	9,998,129.44	0.037	AA	0.037	5	10/06/2021
313385MQ6	55249	Federal Home Loan Discount		04/07/2021	10,000,000.00	9,999,972.20	9,998,129.44	0.037	AA	0.037	5	10/06/2021
313385MX1	55257	Federal Home Loan Discount		04/14/2021	10,000,000.00	9,999,933.30	9,998,078.89	0.038	AA	0.038	12	10/13/2021
313385MX1	55258	Federal Home Loan Discount		04/14/2021	10,000,000.00	9,999,933.30	9,998,078.89	0.038	AA	0.038	12	10/13/2021
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,394.20	4,997,227.08	0.055	AA	0.056	195	04/14/2022
313385MZ6	55262	Federal Home Loan Discount		04/16/2021	10,000,000.00	9,999,922.20	9,998,129.44	0.037	AA	0.037	14	10/15/2021
313385TD8	55265	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,042.00	4,997,895.83	0.050	AA	0.051	138	02/16/2022
313385PY6	55266	Federal Home Loan Discount		04/19/2021	10,000,000.00	9,999,322.40	9,997,488.89	0.040	AA	0.041	61	12/01/2021
313385PY6	55267	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,661.20	4,998,744.44	0.040	AA	0.041	61	12/01/2021
313385QA7	55269	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,650.10	4,998,738.89	0.040	AA	0.041	63	12/03/2021
313385QA7	55270	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,650.10	4,998,738.89	0.040	AA	0.041	63	12/03/2021
313385PJ9	55273	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,738.90	4,998,833.33	0.040	AA	0.041	47	11/17/2021
313385PJ9	55274	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,738.90	4,998,833.33	0.040	AA	0.041	47	11/17/2021
313385PJ9	55275	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,738.90	4,998,833.33	0.040	AA	0.041	47	11/17/2021
313385PK6	55276	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,733.40	4,998,827.78	0.040	AA	0.041	48	11/18/2021
313385PP5	55277	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,711.20	4,998,805.56	0.040	AA	0.041	52	11/22/2021
313385PQ3	55278	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,705.60	4,998,800.00	0.040	AA	0.041	53	11/23/2021
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,998,132.05	4,997,219.44	0.055	AA	0.056	227	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,998,132.05	4,997,219.44	0.055	AA	0.056	227	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,998,123.85	4,997,211.81	0.055	AA	0.056	228	05/17/2022
313385PR1	55338	Federal Home Loan Discount		05/26/2021	5,000,000.00	4,999,700.05	4,999,241.67	0.030	AA	0.030	54	11/24/2021
313385PR1	55342	Federal Home Loan Discount		05/26/2021	1,000,000.00	999,940.01	999,848.33	0.030	AA	0.030	54	11/24/2021
313385QA7	55347	Federal Home Loan Discount		06/04/2021	3,000,000.00	2,999,790.06	2,999,545.00	0.030	AA	0.030	63	12/03/2021
313385QF6	55351	Federal Home Loan Discount		06/09/2021	10,000,000.00	9,999,244.60	9,998,230.56	0.035	AA	0.035	68	12/08/2021
313385TL0	55357	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,998,993.40	4,999,104.17	0.025	AA	0.025	145	02/23/2022
313385TR7	55358	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,998,958.70	4,999,086.81	0.025	AA	0.025	150	02/28/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,997,543.80	4,997,472.22	0.050	AA	0.051	256	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,997,534.25	4,997,465.28	0.050	AA	0.051	257	06/15/2022
313385QV1	55368	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,999,089.10	9,997,522.78	0.049	AA	0.049	82	12/22/2021
313385QV1	55369	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,999,089.10	9,997,522.78	0.049	AA	0.049	82	12/22/2021
313385QV1	55372	Federal Home Loan Discount		06/25/2021	10,000,000.00	9,999,089.10	9,997,735.00	0.045	AA	0.045	82	12/22/2021
313385SG2	55387	Federal Home Loan Discount		07/28/2021	9,000,000.00	8,998,830.27	8,997,861.50	0.047	AA	0.047	117	01/26/2022
313385QF6	55420	Federal Home Loan Discount		09/08/2021	10,000,000.00	9,999,244.60	9,998,913.06	0.043	AA	0.043	68	12/08/2021

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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>												
313385UA2	55421	Federal Home Loan Discount		09/08/2021	6,000,000.00	5,998,675.50	5,998,635.00	0.045	AA	0.045	159	03/09/2022
313385UH7	55425	Federal Home Loan Discount		09/15/2021	10,000,000.00	9,997,695.30	9,997,674.44	0.046	AA	0.046	166	03/16/2022
313385PL4	55434	Federal Home Loan Discount		09/24/2021	6,000,000.00	5,999,673.42	5,999,766.67	0.025	AA	0.025	49	11/19/2021
313385US3	55435	Federal Home Loan Discount		09/24/2021	10,000,000.00	9,997,570.30	9,997,876.67	0.042	AA	0.042	175	03/25/2022
<b>Subtotal and Average</b>			<b>696,825,190.29</b>		<b>679,000,000.00</b>	<b>678,902,276.69</b>	<b>678,712,204.10</b>			<b>0.058</b>	<b>102</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			44,000,000.00	44,000,000.00	44,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			155,000,000.00	155,000,000.00	155,000,000.00	0.030	AAA	0.030	1	
<b>Subtotal and Average</b>			<b>208,433,333.33</b>		<b>199,000,000.00</b>	<b>199,000,000.00</b>	<b>199,000,000.00</b>			<b>0.025</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,990,524.58	75,000,000.00	0.206		0.203	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>74,990,524.58</b>	<b>75,000,000.00</b>			<b>0.203</b>	<b>1</b>	
<b>Corporate Bonds</b>												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,980,079.04	3,995,696.02	0.500	A	0.533	991	06/18/2024
<b>Subtotal and Average</b>			<b>3,995,633.05</b>		<b>4,000,000.00</b>	<b>3,980,079.04</b>	<b>3,995,696.02</b>			<b>0.533</b>	<b>991</b>	
<b>Negotiable CD's</b>												
62478UBY1	55263	MUFG Union Bank NA		04/19/2021	5,000,000.00	5,000,550.00	5,000,000.00	0.100	A-1	0.100	52	11/22/2021
62478UCE4	55325	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,625.00	5,000,000.00	0.090	A-1	0.090	80	12/20/2021
62478UCD6	55326	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,360.00	5,000,000.00	0.080	A-1	0.080	48	11/18/2021
62478UCG9	55328	MUFG Union Bank NA		05/24/2021	5,000,000.00	5,000,590.00	5,000,000.00	0.090	A-1	0.090	62	12/02/2021
62478UCR5	55346	MUFG Union Bank NA		06/04/2021	10,000,000.00	10,001,730.00	10,000,000.00	0.100	A-1	0.100	103	01/12/2022
62478UCX2	55365	MUFG Union Bank NA		06/21/2021	5,000,000.00	5,000,640.00	5,000,000.00	0.080	A-1	0.080	115	01/24/2022
62478UD78	55393	MUFG Union Bank NA		08/06/2021	10,000,000.00	10,000,270.00	10,000,000.00	0.050	A-1	0.050	46	11/16/2021
62478UDB9	55424	MUFG Union Bank NA		09/15/2021	10,000,000.00	10,000,320.00	10,000,000.00	0.050	A-1	0.050	115	01/24/2022
<b>Subtotal and Average</b>			<b>50,333,333.33</b>		<b>55,000,000.00</b>	<b>55,005,085.00</b>	<b>55,000,000.00</b>			<b>0.076</b>	<b>80</b>	
<b>Federal Agency Issues-Coupon/Bullet</b>												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,999,841.39	2,996,721.17	0.125	AA	0.218	418	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,663.85	5,000,000.00	0.070	AA	0.069	179	03/29/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,220.35	4,999,420.41	0.120	AA	0.128	424	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	5,998,858.62	5,999,537.50	0.060	AA	0.074	187	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,993,649.75	4,994,940.00	0.125	AA	0.189	559	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,978,191.85	4,999,022.22	0.600	AA	0.597	1,298	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,945,674.28	3,945,934.13	0.125	AA	0.187	586	05/10/2023

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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/Bullet</b>												
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,996,714.64	2,996,912.00	0.125	AA	0.187	586	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,999,788.30	9,999,931.11	0.060	AA	0.060	251	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,894.15	4,999,965.56	0.060	AA	0.060	251	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,894.15	5,000,000.00	0.060	AA	0.059	251	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,894.15	5,000,000.00	0.060	AA	0.059	251	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,894.15	5,000,000.00	0.060	AA	0.059	251	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,199,911.09	4,198,988.50	0.060	AA	0.094	251	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	5,000,299.35	5,000,000.00	0.070	AA	0.069	313	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	5,000,299.35	4,999,958.84	0.070	AA	0.070	313	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,998,809.30	4,999,714.30	0.100	AA	0.104	418	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,998,809.30	4,999,711.60	0.100	AA	0.104	418	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,994,582.39	2,997,791.67	0.090	AA	0.138	536	03/21/2023
3133EMST5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	5,000,058.50	4,999,584.08	0.070	AA	0.077	355	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,990,961.66	2,997,230.67	0.430	AA	0.455	1,088	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,970,826.92	2,971,158.64	0.800	AA	0.986	1,805	09/10/2026
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	5,000,033.80	4,996,511.82	0.125	AA	0.189	385	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,996,487.25	4,995,976.36	0.125	AA	0.178	532	03/17/2023
3130AM6L1	55282	FEDERAL HOME LOAN BANK		04/22/2021	5,000,000.00	4,999,803.65	5,000,000.00	0.040	AA	0.039	21	10/22/2021
3130AMDG4	55302	FEDERAL HOME LOAN BANK		05/03/2021	5,000,000.00	4,999,209.20	4,999,986.32	0.035	AA	0.036	59	11/29/2021
3130AMEN8	55303	FEDERAL HOME LOAN BANK		05/04/2021	10,000,000.00	9,998,358.80	9,999,796.09	0.045	AA	0.050	123	02/01/2022
3130AMGX4	55312	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,479.45	4,999,994.94	0.040	AA	0.040	42	11/12/2021
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,999,585.20	5,000,000.00	0.060	AA	0.059	224	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,987,636.00	4,996,149.58	0.125	AA	0.169	609	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,990,108.80	3,996,919.67	0.125	AA	0.169	609	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN BANK		06/17/2021	5,000,000.00	5,000,175.70	4,999,730.90	0.050	AA	0.061	167	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN BANK		06/28/2021	10,000,000.00	9,998,719.30	9,999,467.51	0.060	AA	0.070	179	03/29/2022
3130ANFH8	55385	FEDERAL HOME LOAN BANK		07/26/2021	5,000,000.00	4,999,329.70	4,999,982.33	0.050	AA	0.050	116	01/25/2022
3130ANLB4	55399	FEDERAL HOME LOAN BANK		08/11/2021	5,000,000.00	4,999,408.15	5,000,000.00	0.050	AA	0.049	131	02/09/2022
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,990,356.53	2,993,828.64	0.125	AA	0.230	696	08/28/2023
3130AP3D5	55429	FEDERAL HOME LOAN BANK		09/17/2021	5,000,000.00	4,999,270.90	4,999,953.87	0.040	AA	0.043	105	01/14/2022
3137EAF42	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,993,397.60	2,997,846.75	0.250	AA	0.279	794	12/04/2023
<b>Subtotal and Average</b>			<b>175,303,072.15</b>		<b>189,150,000.00</b>	<b>189,017,097.52</b>	<b>189,072,667.18</b>			<b>0.128</b>	<b>362</b>	
<b>Total and Average</b>			<b>1,505,447,973.25</b>		<b>1,507,758,333.33</b>	<b>1,506,804,986.42</b>	<b>1,507,338,204.01</b>			<b>0.195</b>	<b>343</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
<b>Average Balance</b>			<b>0.00</b>	Accrued Interest at Purchase		2,179.95	2,179.95				<b>0</b>
				Subtotal		2,179.95	2,179.95				
<b>Total Cash and Investments</b>			<b>1,505,447,973.25</b>		<b>1,507,758,333.33</b>	<b>1,506,807,166.37</b>	<b>1,507,340,383.96</b>			<b>0.195</b>	<b>343</b>





**City Pool Portfolio  
Aging Report  
By Maturity Date  
As of October 1, 2021**

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 10/01/2021 - 10/01/2021 )</b>	<b>3 Maturities</b>	<b>0 Payments</b>	<b>274,000,000.00</b>	<b>18.17%</b>	<b>274,000,000.00</b>	<b>273,990,524.58</b>
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 10/02/2021 - 10/31/2021 )</b>	<b>28 Maturities</b>	<b>0 Payments</b>	<b>155,000,000.00</b>	<b>10.28%</b>	<b>154,919,063.00</b>	<b>155,000,031.05</b>
<b>Aging Interval:</b>	<b>31 - 90 days</b>	<b>( 11/01/2021 - 12/30/2021 )</b>	<b>47 Maturities</b>	<b>0 Payments</b>	<b>251,000,000.00</b>	<b>16.65%</b>	<b>250,923,233.83</b>	<b>251,015,155.95</b>
<b>Aging Interval:</b>	<b>91 - 180 days</b>	<b>( 12/31/2021 - 03/30/2022 )</b>	<b>56 Maturities</b>	<b>0 Payments</b>	<b>303,000,000.00</b>	<b>20.10%</b>	<b>302,916,599.52</b>	<b>302,973,408.64</b>
<b>Aging Interval:</b>	<b>181 - 360 days</b>	<b>( 03/31/2022 - 09/26/2022 )</b>	<b>39 Maturities</b>	<b>0 Payments</b>	<b>180,200,000.00</b>	<b>11.95%</b>	<b>180,140,511.12</b>	<b>180,162,495.60</b>
<b>Aging Interval:</b>	<b>361 - 1080 days</b>	<b>( 09/27/2022 - 09/15/2024 )</b>	<b>32 Maturities</b>	<b>0 Payments</b>	<b>119,950,000.00</b>	<b>7.96%</b>	<b>119,877,622.26</b>	<b>120,064,894.87</b>
<b>Aging Interval:</b>	<b>1081 days and after</b>	<b>( 09/16/2024 - )</b>	<b>74 Maturities</b>	<b>0 Payments</b>	<b>224,608,333.33</b>	<b>14.90%</b>	<b>224,561,174.28</b>	<b>223,598,475.73</b>
<b>Total for</b>			<b>279 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>1,507,338,204.01</b>	<b>1,506,804,986.42</b>



# City Pool Portfolio Portfolio Management Portfolio Summary August 31, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	298,108,333.33	298,197,361.27	298,057,914.31	19.65	1,394	1,149	0.638	0.647
Federal Agency Issues - Discount	728,000,000.00	727,887,993.44	727,674,142.99	47.97	250	107	0.062	0.063
Money Market	200,000,000.00	200,000,000.00	200,000,000.00	13.19	1	1	0.025	0.025
Local Agency Investment Funds	75,000,000.00	75,006,222.75	75,000,000.00	4.94	1	1	0.218	0.221
Corporate Bonds	4,000,000.00	3,991,751.56	3,995,565.73	0.26	1,096	1,021	0.533	0.540
Negotiable CD's	45,000,000.00	45,006,385.00	45,000,000.00	2.97	186	103	0.082	0.083
Federal Agency Issues-Coupon/Bullet	167,150,000.00	167,126,488.25	167,110,776.93	11.02	457	352	0.109	0.111
	<b>1,517,258,333.33</b>	<b>1,517,216,202.27</b>	<b>1,516,838,399.96</b>	<b>100.00%</b>	<b>453</b>	<b>322</b>	<b>0.185</b>	<b>0.188</b>

<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		186.89	186.89					
Subtotal		186.89	186.89					
<b>Total Cash and Investments</b>	<b>1,517,258,333.33</b>	<b>1,517,216,389.16</b>	<b>1,516,838,586.85</b>		<b>453</b>	<b>322</b>	<b>0.185</b>	<b>0.188</b>

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	237,381.14	491,471.46
<b>Average Daily Balance</b>	<b>1,504,505,321.21</b>	<b>1,552,263,201.99</b>
<b>Effective Rate of Return</b>	<b>0.19%</b>	<b>0.19%</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>												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,072,828.51	2,999,515.89	1.850	AA	1.836	518	02/01/2023
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,020,278.05	2,999,602.70	1.875	AA	1.885	139	01/18/2022
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,501,711.30	2,499,799.86	1.625	AA	1.784	16	09/17/2021
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,999,002.02	3,000,000.00	0.780	AA	0.769	1,384	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,004,314.99	2,999,515.00		AA	0.276	294	06/22/2022
3133EMAT9	55009	FEDERAL FARM CREDIT BANK		09/24/2020	3,000,000.00	2,998,235.94	2,998,408.08	0.170	AA	0.217	386	09/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	5,001,155.25	4,998,386.65	0.160	AA	0.183	470	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,994,865.20	4,999,282.85	0.200	AA	0.205	652	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,997,564.30	2,997,461.11	0.370	AA	0.398	926	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	3,004,042.86	3,000,000.00	0.700	AA	0.690	1,293	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	3,004,042.86	3,000,000.00	0.700	AA	0.690	1,293	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	3,008,797.80	3,000,000.00	1.050	AA	1.036	1,666	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	3,008,797.80	3,000,000.00	1.050	AA	1.036	1,666	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	3,008,797.80	3,000,000.00	1.050	AA	1.036	1,666	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	3,008,797.80	3,000,000.00	1.050	AA	1.036	1,666	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	3,004,596.66	3,000,000.00	0.710	AA	0.700	1,328	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,997,001.29	3,000,000.00	0.230	AAA	0.227	803	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,998,078.35	2,998,421.94	0.090	AA	0.132	443	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,996,797.25	4,997,976.85	0.090	AA	0.122	443	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,997,903.57	2,997,814.79	0.140	AA	0.180	624	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,997,903.57	2,997,814.79	0.140	AA	0.180	624	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,997,903.57	2,997,943.33	0.140	AA	0.178	624	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,998,491.30	3,000,000.00	0.730	AA	0.720	1,356	05/19/2025
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,006,734.02	1,999,950.65	3.000	AA	2.981	41	10/12/2021
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,014,109.84	2,999,509.50	1.625	AA	1.657	110	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,009,406.56	1,999,673.00	1.625	AA	1.657	110	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,014,109.84	2,999,509.50	1.625	AA	1.657	110	12/20/2021
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,036,821.48	1,998,201.04	1.375	AA	1.418	534	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,332,722.56	1,333,333.33	0.760	AA	0.750	1,384	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,000,631.72	1,998,166.77	0.125	AA	0.219	345	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,000,631.72	1,998,166.77	0.125	AA	0.219	345	08/12/2022
3130AKBC9	55017	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,000,194.73	3,000,000.00	0.125	AA	0.123	29	09/30/2021
3130AKBC9	55018	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,000,194.73	3,000,000.00	0.125	AA	0.123	29	09/30/2021
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,977,586.01	3,000,000.00	0.500	AA	0.493	1,608	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,986,662.18	3,000,000.00	0.300	AA	0.296	1,609	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,979,470.94	3,000,000.00	0.500	AA	0.493	1,610	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,979,143.88	3,000,000.00	0.520	AA	0.513	1,610	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,983,459.83	3,000,000.00	0.580	AA	0.572	1,610	01/28/2026

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<b>Federal Agency Issues - Coupon</b>												
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,981,580.27	3,000,000.00	0.300	AA	0.296	1,611	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,979,076.35	3,000,000.00	0.520	AA	0.513	1,611	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,983,772.01	3,000,000.00	0.600	AA	0.592	1,625	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,982,061.38	2,999,732.33	0.625	AA	0.618	1,630	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,977,721.28	3,000,000.00	0.500	AA	0.493	1,631	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,983,464.45	3,000,000.00	0.600	AA	0.592	1,636	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	3,000,792.36	3,000,000.00	0.750	AA	0.740	1,637	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	3,000,792.36	3,000,000.00	0.750	AA	0.740	1,637	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,986,220.70	3,000,000.00	0.650	AA	0.641	1,637	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,986,220.70	3,000,000.00	0.650	AA	0.641	1,637	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,984,567.82	3,000,000.00	0.625	AA	0.616	1,637	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,984,567.82	3,000,000.00	0.625	AA	0.616	1,637	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,983,878.15	3,000,000.00	0.500	AA	0.493	1,638	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,986,586.37	3,000,000.00	0.650	AA	0.641	1,639	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	3,000,864.75	3,000,000.00	0.300	AA	0.296	1,650	03/09/2026
3130ALK29	55219	FEDERAL HOME LOAN BANK		03/17/2021	3,000,000.00	3,000,005.67	3,000,000.00	1.000	AA	0.986	1,658	03/17/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	3,002,464.29	3,000,000.00	0.920	AA	0.907	1,664	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,925,855.83	2,925,000.00	1.000	AA	0.986	1,664	03/23/2026
3130ALVN1	55241	FEDERAL HOME LOAN BANK		03/30/2021	5,000,000.00	4,999,979.30	4,999,953.71	0.040	AA	0.046	58	10/29/2021
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,998,133.94	3,000,000.00	0.350	AA	0.345	939	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,999,340.93	3,000,000.00	0.550	AA	0.544	1,125	09/30/2024
3130ALNX8	55244	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	3,002,284.38	3,000,000.00	1.000	AA	0.986	1,671	03/30/2026
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	3,011,718.12	3,000,000.00	1.100	AA	1.085	1,694	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,509,399.28	2,498,835.42	0.550	AA	0.552	1,700	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	3,009,443.88	3,000,000.00	0.500	AA	0.493	1,700	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	3,009,845.61	3,000,000.00	1.050	AA	1.036	1,700	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	3,000,993.42	3,000,000.00	0.625	AA	0.616	1,153	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	3,008,035.86	3,000,000.00	0.700	AA	0.690	1,336	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	3,008,028.45	3,000,000.00	0.500	AA	0.493	1,701	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	3,000,555.60	3,000,000.00	0.400	AA	0.395	971	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,499.50	5,000,000.00	0.060	AA	0.059	251	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,998,906.89	3,000,000.00	0.550	AA	0.542	1,182	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	3,010,484.67	3,000,000.00	0.500	AA	0.493	1,728	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	3,004,080.12	3,000,000.00	0.500	AA	0.493	1,729	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	3,005,935.26	3,000,000.00	0.625	AA	0.616	1,763	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	3,000,423.78	2,998,572.62	0.600	AA	0.606	1,216	12/30/2024
3130AMX64	55377	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	3,000,875.46	3,000,000.00	1.100	AA	1.085	1,763	06/30/2026
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,996,644.38	3,000,000.00	0.500	AA	0.493	1,216	12/30/2024

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<b>Federal Agency Issues - Coupon</b>												
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,997,690.57	3,000,000.00	1.000	AA	0.986	1,790	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,196,080.58	3,200,000.00	0.520	AA	0.513	1,245	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,999,368.26	3,000,000.00	0.400	AA	0.395	996	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	3,003,625.02	3,000,000.00	1.050	AA	1.036	1,820	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,648,234.82	3,645,450.17	0.650	AA	0.666	1,820	08/26/2026
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,000,727.08	3,000,000.00	0.750	AA	0.740	1,365	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	5,001,765.15	4,994,929.09		AA	0.235	327	07/25/2022
3134GWL20	54992	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	3,000,256.32	3,000,000.00	0.300	AA	0.296	744	09/15/2023
3134GWL20	54993	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	3,000,256.32	3,000,000.00	0.300	AA	0.296	744	09/15/2023
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,989,706.49	3,000,000.00	0.600	AA	0.592	1,510	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,990,399.88	3,000,000.00	0.640	AA	0.631	1,545	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	5,001,366.10	5,000,000.00	0.200	AA	0.197	448	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,990,862.78	3,000,000.00	0.650	AA	0.641	1,547	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,161,342.34	2,994,572.15	2.500	AA	2.544	887	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,004,245.72	2,994,807.75	0.250	AA	0.346	628	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,997,351.54	3,000,000.00	0.700	AA	0.690	1,419	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,991,258.42	3,000,000.00		AA	0.592	1,427	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,995,137.21	3,000,000.00	0.570	AA	0.562	1,447	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,988,264.48	3,000,000.00	0.550	AA	0.542	1,448	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,993,607.78	2,997,606.67	0.625	AA	0.637	1,456	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,996,924.94	3,000,000.00	0.650	AA	0.641	1,454	08/25/2025
<b>Subtotal and Average</b>			<b>295,310,033.57</b>		<b>298,108,333.33</b>	<b>298,197,361.27</b>	<b>298,057,914.31</b>			<b>0.638</b>	<b>1,149</b>	
<b>Federal Agency Issues - Discount</b>												
313313MF2	55033	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,855.60	4,993,233.33	0.140	AA	0.142	26	09/27/2021
313313NL8	55046	Federal Farm Credit Discount		10/27/2020	3,000,000.00	2,999,816.70	2,996,056.67	0.130	AA	0.132	55	10/26/2021
313313NL8	55051	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,999,694.50	4,993,536.11	0.130	AA	0.132	55	10/26/2021
313313NL8	55052	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,999,694.50	4,993,536.11	0.130	AA	0.132	55	10/26/2021
313313NK0	55065	Federal Farm Credit Discount		11/23/2020	5,000,000.00	4,999,700.05	4,994,866.67	0.110	AA	0.112	54	10/25/2021
313313NM6	55079	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,999,688.95	4,995,444.44	0.100	AA	0.101	56	10/27/2021
313313NM6	55080	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,999,688.95	4,995,444.44	0.100	AA	0.101	56	10/27/2021
313313NM6	55081	Federal Farm Credit Discount		12/03/2020	3,000,000.00	2,999,813.37	2,997,266.67	0.100	AA	0.101	56	10/27/2021
313313PL6	55089	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,451.55	4,994,713.89	0.110	AA	0.112	79	11/19/2021
313313MQ8	55105	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,999,805.55	4,995,916.67	0.100	AA	0.101	35	10/06/2021
313313LV8	55121	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,911.15	4,996,250.00	0.100	AA	0.101	16	09/17/2021
313313MJ4	55122	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,838.90	4,996,069.44	0.100	AA	0.101	29	09/30/2021
313313NF1	55123	Federal Farm Credit Discount		12/21/2020	2,000,000.00	1,999,888.92	1,998,311.12	0.100	AA	0.101	50	10/21/2021
313313NV6	55124	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,555.70	4,995,583.35	0.100	AA	0.101	64	11/04/2021

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<b>Federal Agency Issues - Discount</b>												
313313NN4	55131	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,683.40	4,995,370.83	0.110	AA	0.112	57	10/28/2021
313313NN4	55132	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,683.40	4,995,370.83	0.110	AA	0.112	57	10/28/2021
313313NP9	55135	Federal Farm Credit Discount		01/06/2021	5,000,000.00	4,999,677.85	4,995,888.89	0.100	AA	0.101	58	10/29/2021
313313PW2	55136	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,999,382.15	4,995,472.22	0.100	AA	0.101	89	11/29/2021
313313PW2	55137	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,999,382.15	4,995,472.22	0.100	AA	0.101	89	11/29/2021
313313MA3	55138	Federal Farm Credit Discount		01/12/2021	10,000,000.00	9,999,766.70	9,993,675.00	0.090	AA	0.091	21	09/22/2021
313313MA3	55139	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,999,883.35	4,996,837.50	0.090	AA	0.091	21	09/22/2021
313313MA3	55140	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,999,883.35	4,996,837.50	0.090	AA	0.091	21	09/22/2021
313313PJ1	55143	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,999,465.45	4,996,150.00	0.090	AA	0.091	77	11/17/2021
313313MY1	55145	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,761.15	4,996,222.22	0.100	AA	0.101	43	10/14/2021
313313MY1	55146	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,761.15	4,996,222.22	0.100	AA	0.101	43	10/14/2021
313313MY1	55147	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,761.15	4,996,222.22	0.100	AA	0.101	43	10/14/2021
313313LK2	55148	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,966.65	4,996,791.67	0.100	AA	0.101	6	09/07/2021
313313LK2	55149	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,966.65	4,996,791.67	0.100	AA	0.101	6	09/07/2021
313313MB1	55150	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,877.80	4,996,569.44	0.100	AA	0.101	22	09/23/2021
313313PH5	55161	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,683.44	2,998,053.33	0.080	AA	0.081	76	11/16/2021
313313PH5	55162	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,683.44	2,998,053.33	0.080	AA	0.081	76	11/16/2021
313313QW1	55169	Federal Farm Credit Discount		02/03/2021	5,000,000.00	4,999,215.55	4,996,411.11	0.080	AA	0.081	113	12/23/2021
313313PA0	55171	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,521.00	4,997,725.00	0.060	AA	0.061	69	11/09/2021
313313PA0	55172	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,521.00	4,997,725.00	0.060	AA	0.061	69	11/09/2021
313313PA0	55173	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,521.00	4,997,725.00	0.060	AA	0.061	69	11/09/2021
313313PY8	55177	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,368.25	4,997,151.39	0.070	AA	0.071	91	12/01/2021
313313PY8	55178	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,368.25	4,997,151.39	0.070	AA	0.071	91	12/01/2021
313313PY8	55179	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,368.25	4,997,151.39	0.070	AA	0.071	91	12/01/2021
313313RM2	55180	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,111.40	4,996,333.33	0.080	AA	0.081	128	01/07/2022
313313RM2	55181	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,111.40	4,996,333.33	0.080	AA	0.081	128	01/07/2022
313313RB6	55184	Federal Farm Credit Discount		02/17/2021	5,000,000.00	4,999,180.85	4,996,511.11	0.080	AA	0.081	118	12/28/2021
313313RE0	55202	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,160.00	4,996,995.83	0.070	AA	0.071	121	12/31/2021
313313RE0	55203	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,160.00	4,996,995.83	0.070	AA	0.071	121	12/31/2021
313313RE0	55204	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,160.00	4,996,995.83	0.070	AA	0.071	121	12/31/2021
313313MW5	55205	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,999,772.25	4,997,783.33	0.070	AA	0.071	41	10/12/2021
313313NG9	55206	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,999,716.70	4,997,686.11	0.070	AA	0.071	51	10/22/2021
313313SF6	55228	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,998,986.45	4,997,450.00	0.060	AA	0.061	146	01/25/2022
313313SF6	55229	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,998,986.45	4,997,450.00	0.060	AA	0.061	146	01/25/2022
313313TT5	55250	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,743.70	4,997,266.67	0.060	AA	0.061	182	03/02/2022
313313TT5	55251	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,743.70	4,997,266.67	0.060	AA	0.061	182	03/02/2022
313313TT5	55252	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,743.70	4,997,266.67	0.060	AA	0.061	182	03/02/2022
313313UN6	55271	Federal Farm Credit Discount		04/21/2021	5,000,000.00	4,998,614.65	4,996,752.78	0.070	AA	0.071	201	03/21/2022

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<b>Federal Agency Issues - Discount</b>												
313313TN8	55288	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,998,771.30	4,997,458.33	0.060	AA	0.061	177	02/25/2022
313313TN8	55289	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,998,771.30	4,997,458.33	0.060	AA	0.061	177	02/25/2022
313313UC0	55291	Federal Farm Credit Discount		04/27/2021	3,000,000.00	2,999,209.53	2,998,410.00	0.060	AA	0.061	191	03/11/2022
313313TR9	55304	Federal Farm Credit Discount		05/07/2021	5,000,000.00	4,998,750.45	4,997,937.50	0.050	AA	0.051	180	02/28/2022
313313TD0	55307	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,998,833.75	4,998,048.61	0.050	AA	0.051	168	02/16/2022
313313TD0	55308	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,998,833.75	4,998,048.61	0.050	AA	0.051	168	02/16/2022
313313TK4	55309	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,998,792.10	4,998,006.94	0.050	AA	0.051	174	02/22/2022
313313TK4	55310	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,998,792.10	4,998,006.94	0.050	AA	0.051	174	02/22/2022
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,571.42	999,601.11	0.040	AA	0.041	260	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,142.84	1,999,202.22	0.040	AA	0.041	260	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,142.84	1,999,202.22	0.040	AA	0.041	260	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,857.10	4,998,005.56	0.040	AA	0.041	260	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,857.10	4,998,005.56	0.040	AA	0.041	260	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,914.10	4,998,050.00	0.040	AA	0.041	253	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,914.10	4,998,050.00	0.040	AA	0.041	253	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,914.10	4,998,050.00	0.040	AA	0.041	253	05/12/2022
313313SV1	55344	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,998,889.30	4,998,958.33	0.030	AA	0.030	160	02/08/2022
313313SV1	55345	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,998,889.30	4,998,958.33	0.030	AA	0.030	160	02/08/2022
313313NM6	55350	Federal Farm Credit Discount		06/08/2021	5,000,000.00	4,999,688.95	4,999,412.50	0.030	AA	0.030	56	10/27/2021
313313TS7	55366	Federal Farm Credit Discount		06/22/2021	5,000,000.00	4,998,750.45	4,997,900.00	0.060	AA	0.061	181	03/01/2022
313313UJ5	55380	Federal Farm Credit Discount		07/16/2021	5,000,000.00	4,998,641.85	4,997,966.67	0.060	AA	0.061	197	03/17/2022
313313RH3	55381	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,139.20	4,998,833.33	0.050	AA	0.050	124	01/03/2022
313313RU4	55382	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,062.80	4,998,756.94	0.050	AA	0.050	135	01/14/2022
313313QE1	55384	Federal Farm Credit Discount		07/20/2021	2,000,000.00	1,999,730.64	1,999,611.11	0.050	AA	0.050	97	12/07/2021
313313VE5	55389	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,207.40	4,998,298.61	0.050	AA	0.051	217	04/06/2022
313313VE5	55390	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,207.40	4,998,298.61	0.050	AA	0.051	217	04/06/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,997,629.00	4,996,947.22	0.070	AA	0.071	288	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,997,629.00	4,996,947.22	0.070	AA	0.071	288	06/16/2022
313313QD3	55394	Federal Farm Credit Discount		08/09/2021	5,000,000.00	4,999,333.40	4,999,173.61	0.050	AA	0.050	96	12/06/2021
313313NV6	55395	Federal Farm Credit Discount		08/09/2021	5,000,000.00	4,999,555.70	4,999,395.83	0.050	AA	0.050	64	11/04/2021
313313RL4	55400	Federal Farm Credit Discount		08/12/2021	5,000,000.00	4,999,118.35	4,998,979.17	0.050	AA	0.050	127	01/06/2022
313313RL4	55401	Federal Farm Credit Discount		08/12/2021	4,000,000.00	3,999,294.68	3,999,183.33	0.050	AA	0.050	127	01/06/2022
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,938.55	4,997,423.61	0.070	AA	0.071	250	05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,938.55	4,997,423.61	0.070	AA	0.071	250	05/09/2022
313313RM2	55404	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,111.40	4,999,013.89	0.050	AA	0.050	128	01/07/2022
313313RM2	55405	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,111.40	4,999,013.89	0.050	AA	0.050	128	01/07/2022
313313UQ9	55413	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,998,601.10	4,998,555.56	0.050	AA	0.051	203	03/23/2022
313313UQ9	55414	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,998,601.10	4,998,555.56	0.050	AA	0.051	203	03/23/2022

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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>												
313313RQ3	55415	Federal Farm Credit Discount		08/30/2021	4,000,000.00	3,999,272.48	3,999,261.11	0.050	AA	0.050	131	01/10/2022
313313RQ3	55416	Federal Farm Credit Discount		08/30/2021	5,000,000.00	4,999,090.60	4,999,076.39	0.050	AA	0.050	131	01/10/2022
313313TT5	55417	Federal Farm Credit Discount		08/30/2021	3,000,000.00	2,999,246.22	2,999,233.33	0.050	AA	0.051	182	03/02/2022
313385LD6	55208	Federal Home Loan Discount		03/03/2021	10,000,000.00	10,000,000.00	9,996,966.67	0.060	AA	0.060	0	09/01/2021
313385LL8	55211	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,999,922.20	9,997,067.78	0.058	AA	0.058	7	09/08/2021
313385LL8	55212	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,999,922.20	9,997,067.78	0.058	AA	0.058	7	09/08/2021
313385LL8	55213	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,999,922.20	9,997,067.78	0.058	AA	0.058	7	09/08/2021
313385LT1	55216	Federal Home Loan Discount		03/17/2021	5,000,000.00	4,999,922.25	4,998,837.22	0.046	AA	0.046	14	09/15/2021
313385LT1	55217	Federal Home Loan Discount		03/17/2021	10,000,000.00	9,999,844.50	9,997,522.78	0.049	AA	0.049	14	09/15/2021
313385LT1	55230	Federal Home Loan Discount		03/25/2021	5,000,000.00	4,999,922.25	4,999,154.17	0.035	AA	0.035	14	09/15/2021
313385MN3	55236	Federal Home Loan Discount		03/26/2021	5,000,000.00	4,999,816.70	4,999,200.00	0.030	AA	0.031	33	10/04/2021
313385NP7	55237	Federal Home Loan Discount		03/26/2021	5,000,000.00	4,999,677.85	4,998,794.44	0.040	AA	0.041	58	10/29/2021
313385MQ6	55248	Federal Home Loan Discount		04/07/2021	10,000,000.00	9,999,611.20	9,998,129.44	0.037	AA	0.037	35	10/06/2021
313385MQ6	55249	Federal Home Loan Discount		04/07/2021	10,000,000.00	9,999,611.20	9,998,129.44	0.037	AA	0.037	35	10/06/2021
313385MX1	55257	Federal Home Loan Discount		04/14/2021	10,000,000.00	9,999,533.40	9,998,078.89	0.038	AA	0.038	42	10/13/2021
313385MX1	55258	Federal Home Loan Discount		04/14/2021	10,000,000.00	9,999,533.40	9,998,078.89	0.038	AA	0.038	42	10/13/2021
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,142.20	4,997,227.08	0.055	AA	0.056	225	04/14/2022
313385MZ6	55262	Federal Home Loan Discount		04/16/2021	10,000,000.00	9,999,511.20	9,998,129.44	0.037	AA	0.037	44	10/15/2021
313385TD8	55265	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,998,833.75	4,997,895.83	0.050	AA	0.051	168	02/16/2022
313385PY6	55266	Federal Home Loan Discount		04/19/2021	10,000,000.00	9,998,736.50	9,997,488.89	0.040	AA	0.041	91	12/01/2021
313385PY6	55267	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,368.25	4,998,744.44	0.040	AA	0.041	91	12/01/2021
313385QA7	55269	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,354.35	4,998,738.89	0.040	AA	0.041	93	12/03/2021
313385QA7	55270	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,354.35	4,998,738.89	0.040	AA	0.041	93	12/03/2021
313385PJ9	55273	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,465.45	4,998,833.33	0.040	AA	0.041	77	11/17/2021
313385PJ9	55274	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,465.45	4,998,833.33	0.040	AA	0.041	77	11/17/2021
313385PJ9	55275	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,465.45	4,998,833.33	0.040	AA	0.041	77	11/17/2021
313385PK6	55276	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,458.50	4,998,827.78	0.040	AA	0.041	78	11/18/2021
313385PP5	55277	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,430.75	4,998,805.56	0.040	AA	0.041	82	11/22/2021
313385PQ3	55278	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,423.80	4,998,800.00	0.040	AA	0.041	83	11/23/2021
313385VW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,881.50	4,997,219.44	0.055	AA	0.056	257	05/16/2022
313385VW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,881.50	4,997,219.44	0.055	AA	0.056	257	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,873.35	4,997,211.81	0.055	AA	0.056	258	05/17/2022
313385PR1	55338	Federal Home Loan Discount		05/26/2021	5,000,000.00	4,999,416.85	4,999,241.67	0.030	AA	0.030	84	11/24/2021
313385PR1	55342	Federal Home Loan Discount		05/26/2021	1,000,000.00	999,883.37	999,848.33	0.030	AA	0.030	84	11/24/2021
313385QA7	55347	Federal Home Loan Discount		06/04/2021	3,000,000.00	2,999,612.61	2,999,545.00	0.030	AA	0.030	93	12/03/2021
313385QF6	55351	Federal Home Loan Discount		06/09/2021	10,000,000.00	9,998,639.30	9,998,230.56	0.035	AA	0.035	98	12/08/2021
313385TL0	55357	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,998,785.15	4,999,104.17	0.025	AA	0.025	175	02/23/2022
313385TR7	55358	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,998,750.45	4,999,086.81	0.025	AA	0.025	180	02/28/2022

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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>												
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,997,645.30	4,997,472.22	0.050	AA	0.051	286	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,997,637.15	4,997,465.28	0.050	AA	0.051	287	06/15/2022
313385QV1	55368	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,998,445.00	9,997,522.78	0.049	AA	0.049	112	12/22/2021
313385QV1	55369	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,998,445.00	9,997,522.78	0.049	AA	0.049	112	12/22/2021
313385QV1	55372	Federal Home Loan Discount		06/25/2021	10,000,000.00	9,998,445.00	9,997,735.00	0.045	AA	0.045	112	12/22/2021
313385MC7	55373	Federal Home Loan Discount		06/25/2021	10,000,000.00	9,999,744.50	9,998,786.67	0.048	AA	0.048	23	09/24/2021
313385SG2	55387	Federal Home Loan Discount		07/28/2021	9,000,000.00	8,998,163.19	8,997,861.50	0.047	AA	0.047	147	01/26/2022
<b>Subtotal and Average</b>			<b>742,767,057.86</b>		<b>728,000,000.00</b>	<b>727,887,993.44</b>	<b>727,674,142.99</b>			<b>0.062</b>	<b>107</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			50,000,000.00	50,000,000.00	50,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			150,000,000.00	150,000,000.00	150,000,000.00	0.030	AAA	0.030	1	
<b>Subtotal and Average</b>			<b>176,451,612.90</b>		<b>200,000,000.00</b>	<b>200,000,000.00</b>	<b>200,000,000.00</b>			<b>0.025</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,006,222.75	75,000,000.00	0.221		0.218	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>75,006,222.75</b>	<b>75,000,000.00</b>			<b>0.218</b>	<b>1</b>	
<b>Corporate Bonds</b>												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,991,751.56	3,995,565.73	0.500	A	0.533	1,021	06/18/2024
<b>Subtotal and Average</b>			<b>3,995,500.58</b>		<b>4,000,000.00</b>	<b>3,991,751.56</b>	<b>3,995,565.73</b>			<b>0.533</b>	<b>1,021</b>	
<b>Negotiable CD's</b>												
62478UBY1	55263	MUFG Union Bank NA		04/19/2021	5,000,000.00	5,000,805.00	5,000,000.00	0.100	A-1	0.100	82	11/22/2021
62478UCE4	55325	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,920.00	5,000,000.00	0.090	A-1	0.090	110	12/20/2021
62478UCD6	55326	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,545.00	5,000,000.00	0.080	A-1	0.080	78	11/18/2021
62478UCG9	55328	MUFG Union Bank NA		05/24/2021	5,000,000.00	5,000,770.00	5,000,000.00	0.090	A-1	0.090	92	12/02/2021
62478UCR5	55346	MUFG Union Bank NA		06/04/2021	10,000,000.00	10,002,260.00	10,000,000.00	0.100	A-1	0.100	133	01/12/2022
62478UCX2	55365	MUFG Union Bank NA		06/21/2021	5,000,000.00	5,000,665.00	5,000,000.00	0.080	A-1	0.080	145	01/24/2022
62478UD78	55393	MUFG Union Bank NA		08/06/2021	10,000,000.00	10,000,420.00	10,000,000.00	0.050	A-1	0.050	76	11/16/2021
<b>Subtotal and Average</b>			<b>49,677,419.35</b>		<b>45,000,000.00</b>	<b>45,006,385.00</b>	<b>45,000,000.00</b>			<b>0.082</b>	<b>103</b>	
<b>Federal Agency Issues-Coupon/Bullet</b>												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	3,001,052.49	2,996,482.42	0.125	AA	0.218	448	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,775.60	5,000,000.00	0.070	AA	0.069	209	03/29/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	5,000,696.65	4,999,378.81	0.120	AA	0.128	454	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	5,999,877.54	5,999,462.50	0.060	AA	0.074	217	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,996,158.45	4,994,665.00	0.125	AA	0.189	589	04/13/2023

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**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**August 31, 2021**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues-Coupon/Bullet</b>												
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	5,010,850.55	4,998,999.31	0.600	AA	0.597	1,328	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,945,851.04	3,945,723.47	0.125	AA	0.187	616	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,996,848.89	2,996,752.00	0.125	AA	0.187	616	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,997,270.70	9,999,922.78	0.060	AA	0.060	281	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,635.35	4,999,961.39	0.060	AA	0.060	281	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,635.35	5,000,000.00	0.060	AA	0.059	281	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,635.35	5,000,000.00	0.060	AA	0.059	281	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,635.35	5,000,000.00	0.060	AA	0.059	281	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,198,853.69	4,198,866.15	0.060	AA	0.094	281	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,999,895.35	5,000,000.00	0.070	AA	0.069	343	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,999,895.35	4,999,954.85	0.070	AA	0.070	343	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,998,984.75	4,999,693.50	0.100	AA	0.104	448	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,998,984.75	4,999,690.60	0.100	AA	0.104	448	11/23/2022
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	5,002,653.50	4,996,236.44	0.125	AA	0.189	415	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,997,512.70	4,995,746.87	0.125	AA	0.178	562	03/17/2023
3130AM6L1	55282	FEDERAL HOME LOAN BANK		04/22/2021	5,000,000.00	4,999,956.90	5,000,000.00	0.040	AA	0.039	51	10/22/2021
3130AMDG4	55302	FEDERAL HOME LOAN BANK		05/03/2021	5,000,000.00	4,999,567.30	4,999,979.24	0.035	AA	0.036	89	11/29/2021
3130AMEN8	55303	FEDERAL HOME LOAN BANK		05/04/2021	10,000,000.00	9,997,998.50	9,999,745.11	0.045	AA	0.050	153	02/01/2022
3130AMGX4	55312	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,725.40	4,999,991.24	0.040	AA	0.040	72	11/12/2021
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,999,457.45	5,000,000.00	0.060	AA	0.059	254	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,995,879.45	4,995,957.38	0.125	AA	0.169	639	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,996,703.56	3,996,765.91	0.125	AA	0.169	639	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN BANK		06/17/2021	5,000,000.00	4,999,272.20	4,999,682.26	0.050	AA	0.061	197	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN BANK		06/28/2021	10,000,000.00	10,000,140.90	9,999,377.77	0.060	AA	0.070	209	03/29/2022
3130ANFH8	55385	FEDERAL HOME LOAN BANK		07/26/2021	5,000,000.00	4,999,191.10	4,999,977.68	0.050	AA	0.050	146	01/25/2022
3130ANLB4	55399	FEDERAL HOME LOAN BANK		08/11/2021	5,000,000.00	4,999,840.30	5,000,000.00	0.050	AA	0.049	161	02/09/2022
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,999,051.79	2,997,764.25	0.250	AA	0.279	824	12/04/2023
<b>Subtotal and Average</b>			<b>161,303,696.94</b>		<b>167,150,000.00</b>	<b>167,126,488.25</b>	<b>167,110,776.93</b>			<b>0.109</b>	<b>352</b>	
<b>Total and Average</b>			<b>1,504,505,321.21</b>		<b>1,517,258,333.33</b>	<b>1,517,216,202.27</b>	<b>1,516,838,399.96</b>			<b>0.185</b>	<b>322</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
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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
<b>Average Balance</b>			<b>0.00</b>	Accrued Interest at Purchase		186.89	186.89				<b>0</b>
				Subtotal		186.89	186.89				
<b>Total Cash and Investments</b>			<b>1,504,505,321.21</b>		<b>1,517,258,333.33</b>	<b>1,517,216,389.16</b>	<b>1,516,838,586.85</b>			<b>0.185</b>	<b>322</b>



**City Pool Portfolio  
Aging Report  
By Maturity Date  
As of September 1, 2021**

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 09/01/2021 - 09/01/2021 )</b>	<b>4 Maturities</b>	<b>0 Payments</b>	<b>285,000,000.00</b>	<b>18.78%</b>	<b>284,996,966.67</b>	<b>285,006,222.75</b>
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 09/02/2021 - 10/01/2021 )</b>	<b>19 Maturities</b>	<b>0 Payments</b>	<b>118,500,000.00</b>	<b>7.81%</b>	<b>118,448,359.59</b>	<b>118,500,251.01</b>
<b>Aging Interval:</b>	<b>31 - 90 days</b>	<b>( 10/02/2021 - 11/30/2021 )</b>	<b>52 Maturities</b>	<b>0 Payments</b>	<b>272,000,000.00</b>	<b>17.93%</b>	<b>271,877,065.93</b>	<b>271,991,057.56</b>
<b>Aging Interval:</b>	<b>91 - 180 days</b>	<b>( 12/01/2021 - 02/28/2022 )</b>	<b>55 Maturities</b>	<b>0 Payments</b>	<b>298,000,000.00</b>	<b>19.64%</b>	<b>297,912,948.26</b>	<b>298,016,247.24</b>
<b>Aging Interval:</b>	<b>181 - 360 days</b>	<b>( 03/01/2022 - 08/27/2022 )</b>	<b>48 Maturities</b>	<b>0 Payments</b>	<b>228,200,000.00</b>	<b>15.04%</b>	<b>228,124,500.06</b>	<b>228,145,643.76</b>
<b>Aging Interval:</b>	<b>361 - 1080 days</b>	<b>( 08/28/2022 - 08/16/2024 )</b>	<b>33 Maturities</b>	<b>0 Payments</b>	<b>122,950,000.00</b>	<b>8.10%</b>	<b>122,881,029.60</b>	<b>123,174,712.46</b>
<b>Aging Interval:</b>	<b>1081 days and after</b>	<b>( 08/17/2024 - )</b>	<b>64 Maturities</b>	<b>0 Payments</b>	<b>192,608,333.33</b>	<b>12.69%</b>	<b>192,597,529.85</b>	<b>192,382,067.49</b>
<b>Total for</b>			<b>275 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>1,516,838,399.96</b>	<b>1,517,216,202.27</b>



# City Pool Portfolio Portfolio Management Portfolio Summary July 31, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	294,458,333.33	294,712,655.37	294,409,153.03	19.57	1,397	1,179	0.646	0.655
Federal Agency Issues - Discount	749,000,000.00	748,883,842.74	748,669,115.81	49.77	244	114	0.062	0.063
Money Market	175,000,000.00	175,000,000.00	175,000,000.00	11.63	1	1	0.025	0.025
Local Agency Investment Funds	75,000,000.00	75,006,222.75	75,000,000.00	4.99	1	1	0.218	0.221
Corporate Bonds	4,000,000.00	3,989,145.08	3,995,431.09	0.27	1,096	1,052	0.533	0.540
Negotiable CD's	55,000,000.00	55,006,880.00	55,000,000.00	3.66	197	94	0.106	0.108
Federal Agency Issues-Coupon/Bullet	152,150,000.00	152,146,024.84	152,109,133.63	10.11	450	360	0.109	0.110
	<b>1,504,608,333.33</b>	<b>1,504,744,770.78</b>	<b>1,504,182,833.56</b>	<b>100.00%</b>	<b>451</b>	<b>330</b>	<b>0.187</b>	<b>0.190</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		173.00	173.00					
Subtotal		173.00	173.00					
<b>Total Cash and Investments</b>	<b>1,504,608,333.33</b>	<b>1,504,744,943.78</b>	<b>1,504,183,006.56</b>		<b>451</b>	<b>330</b>	<b>0.187</b>	<b>0.190</b>
<b>Total Earnings</b>								
	<b>July 31 Month Ending</b>	<b>Fiscal Year To Date</b>						
Current Year	254,090.32	254,090.32						
<b>Average Daily Balance</b>	<b>1,600,021,082.77</b>	<b>1,600,021,082.77</b>						
<b>Effective Rate of Return</b>	<b>0.19%</b>	<b>0.19%</b>						

Treasury Bureau, Finance Department

**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**July 31, 2021**

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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	3,076,934.55	2,999,487.41	1.850	AA	1.836	549	02/01/2023
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,025,132.05	2,999,515.70	1.875	AA	1.885	170	01/18/2022
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,504,907.40	2,499,424.59	1.625	AA	1.784	47	09/17/2021
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,999,226.45	3,000,000.00	0.780	AA	0.769	1,415	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,005,697.69	2,999,465.00		AA	0.276	325	06/22/2022
3133EMAT9	55009	FEDERAL FARM CREDIT BANK		09/24/2020	3,000,000.00	3,000,223.29	2,998,282.73	0.170	AA	0.217	417	09/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	5,001,428.20	4,998,282.34	0.160	AA	0.183	501	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,997,487.90	4,999,249.44	0.200	AA	0.205	683	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	3,002,005.47	2,997,377.78	0.370	AA	0.398	957	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	3,005,935.59	3,000,000.00	0.700	AA	0.690	1,324	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	3,005,935.59	3,000,000.00	0.700	AA	0.690	1,324	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	3,011,744.82	3,000,000.00	1.050	AA	1.036	1,697	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	3,011,744.82	3,000,000.00	1.050	AA	1.036	1,697	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	3,011,744.82	3,000,000.00	1.050	AA	1.036	1,697	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	3,011,744.82	3,000,000.00	1.050	AA	1.036	1,697	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	3,006,570.90	3,000,000.00	0.710	AA	0.700	1,359	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,996,947.77	3,000,000.00	0.230	AAA	0.227	834	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,999,408.19	2,998,313.61	0.090	AA	0.132	474	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,999,013.65	4,997,837.96	0.090	AA	0.122	474	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,997,668.04	2,997,708.54	0.140	AA	0.180	655	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,997,668.04	2,997,708.54	0.140	AA	0.180	655	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,997,668.04	2,997,843.33	0.140	AA	0.178	655	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,998,737.78	3,000,000.00	0.730	AA	0.720	1,387	05/19/2025
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,011,469.70	1,999,914.54	3.000	AA	2.981	72	10/12/2021
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,017,806.98	2,999,374.50	1.625	AA	1.657	141	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,011,871.32	1,999,583.00	1.625	AA	1.657	141	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,017,806.98	2,999,374.50	1.625	AA	1.657	141	12/20/2021
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,039,183.78	1,998,098.44	1.375	AA	1.418	565	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,332,825.81	1,333,333.33	0.760	AA	0.750	1,415	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,001,064.52	1,998,005.49	0.125	AA	0.219	376	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,001,064.52	1,998,005.49	0.125	AA	0.219	376	08/12/2022
3130AKBC9	55017	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,000,190.41	3,000,000.00	0.125	AA	0.123	60	09/30/2021
3130AKBC9	55018	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,000,190.41	3,000,000.00	0.125	AA	0.123	60	09/30/2021
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,979,946.53	3,000,000.00	0.500	AA	0.493	1,639	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,987,615.43	3,000,000.00	0.300	AA	0.296	1,640	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,982,005.46	3,000,000.00	0.500	AA	0.493	1,641	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,981,251.59	3,000,000.00	0.520	AA	0.513	1,641	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,985,760.26	3,000,000.00	0.580	AA	0.572	1,641	01/28/2026

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<b>Federal Agency Issues - Coupon</b>												
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,982,761.52	3,000,000.00	0.300	AA	0.296	1,642	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,981,219.67	3,000,000.00	0.520	AA	0.513	1,642	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,986,021.77	3,000,000.00	0.600	AA	0.592	1,656	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,987,266.50	2,999,727.33	0.625	AA	0.618	1,661	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,980,838.01	3,000,000.00	0.500	AA	0.493	1,662	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,986,117.26	3,000,000.00	0.600	AA	0.592	1,667	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,994,417.81	3,000,000.00	0.750	AA	0.740	1,668	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,994,417.81	3,000,000.00	0.750	AA	0.740	1,668	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,988,326.31	3,000,000.00	0.650	AA	0.641	1,668	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,988,326.31	3,000,000.00	0.650	AA	0.641	1,668	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,986,681.68	3,000,000.00	0.625	AA	0.616	1,668	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,986,681.68	3,000,000.00	0.625	AA	0.616	1,668	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,986,237.14	3,000,000.00	0.500	AA	0.493	1,669	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,988,199.71	3,000,000.00	0.650	AA	0.641	1,670	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	3,001,853.85	3,000,000.00	0.300	AA	0.296	1,681	03/09/2026
3130ALK29	55219	FEDERAL HOME LOAN BANK		03/17/2021	3,000,000.00	3,001,400.58	3,000,000.00	1.000	AA	0.986	1,689	03/17/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	3,005,303.13	3,000,000.00	0.920	AA	0.907	1,695	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,924,624.23	2,925,000.00	1.000	AA	0.986	1,695	03/23/2026
3130ALVN1	55241	FEDERAL HOME LOAN BANK		03/30/2021	5,000,000.00	4,999,479.95	4,999,928.97	0.040	AA	0.046	89	10/29/2021
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,998,208.70	3,000,000.00	0.350	AA	0.345	970	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,999,916.36	3,000,000.00	0.550	AA	0.544	1,156	09/30/2024
3130ALNX8	55244	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	3,004,545.39	3,000,000.00	1.000	AA	0.986	1,702	03/30/2026
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	3,014,791.53	3,000,000.00	1.100	AA	1.085	1,725	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,511,944.40	2,498,814.58	0.550	AA	0.552	1,731	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	3,011,065.56	3,000,000.00	0.500	AA	0.493	1,731	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	3,013,121.70	3,000,000.00	1.050	AA	1.036	1,731	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	3,002,083.80	3,000,000.00	0.625	AA	0.616	1,184	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	3,010,164.84	3,000,000.00	0.700	AA	0.690	1,367	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	3,009,737.25	3,000,000.00	0.500	AA	0.493	1,732	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	3,003,592.89	3,000,000.00	0.400	AA	0.395	1,002	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,810.65	5,000,000.00	0.060	AA	0.059	282	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,999,848.47	3,000,000.00	0.550	AA	0.542	1,213	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	3,013,103.16	3,000,000.00	0.500	AA	0.493	1,759	05/26/2026
3130AMCT7	55341	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	3,001,518.12	3,000,000.00	1.110	AA	1.095	1,759	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	3,005,583.42	3,000,000.00	0.500	AA	0.493	1,760	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	3,008,247.51	3,000,000.00	0.625	AA	0.616	1,794	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	3,001,657.68	2,998,536.90	0.600	AA	0.606	1,247	12/30/2024
3130AMX64	55377	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	3,002,565.33	3,000,000.00	1.100	AA	1.085	1,794	06/30/2026

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<b>Federal Agency Issues - Coupon</b>												
3130AMXR8	55378	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	3,000,757.14	3,000,000.00	1.125	AA	1.110	1,790	06/26/2026
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,996,767.80	3,000,000.00	0.500	AA	0.493	1,247	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,999,589.99	3,000,000.00	1.000	AA	0.986	1,821	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,200,859.01	3,200,000.00	0.520	AA	0.513	1,276	01/28/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,999,931.18	3,000,000.00	0.750	AA	0.740	1,396	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	5,002,600.00	4,994,459.56		AA	0.235	358	07/25/2022
3134GWL20	54992	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	2,999,687.64	3,000,000.00	0.300	AA	0.296	775	09/15/2023
3134GWL20	54993	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	2,999,687.64	3,000,000.00	0.300	AA	0.296	775	09/15/2023
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,991,086.73	3,000,000.00	0.600	AA	0.592	1,541	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,992,101.27	3,000,000.00	0.640	AA	0.631	1,576	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	5,002,330.35	5,000,000.00	0.200	AA	0.197	479	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,992,619.28	3,000,000.00	0.650	AA	0.641	1,578	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,167,350.92	2,994,385.84	2.500	AA	2.544	918	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,006,532.89	2,994,556.92	0.250	AA	0.346	659	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,998,305.06	3,000,000.00	0.700	AA	0.690	1,450	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	3,000,013.68	3,000,000.00		AA	0.592	1,458	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,997,356.49	3,000,000.00	0.570	AA	0.562	1,478	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,997,073.29	3,000,000.00	0.550	AA	0.542	1,479	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,994,961.38	2,997,556.67	0.625	AA	0.637	1,487	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,995,732.38	3,000,000.00	0.650	AA	0.641	1,485	08/25/2025
<b>Subtotal and Average</b>			<b>303,813,534.86</b>		<b>294,458,333.33</b>	<b>294,712,655.37</b>	<b>294,409,153.03</b>			<b>0.646</b>	<b>1,179</b>	
<b>Federal Agency Issues - Discount</b>												
313313MF2	55033	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,688.95	4,993,233.33	0.140	AA	0.142	57	09/27/2021
313313KG2	55034	Federal Farm Credit Discount		10/16/2020	5,000,000.00	4,999,962.50	4,994,601.39	0.130	AA	0.132	10	08/11/2021
313313NL8	55046	Federal Farm Credit Discount		10/27/2020	3,000,000.00	2,999,716.74	2,996,056.67	0.130	AA	0.132	86	10/26/2021
313313NL8	55051	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,999,527.90	4,993,536.11	0.130	AA	0.132	86	10/26/2021
313313NL8	55052	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,999,527.90	4,993,536.11	0.130	AA	0.132	86	10/26/2021
313313NK0	55065	Federal Farm Credit Discount		11/23/2020	5,000,000.00	4,999,533.45	4,994,866.67	0.110	AA	0.112	85	10/25/2021
313313NM6	55079	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,999,522.35	4,995,444.44	0.100	AA	0.101	87	10/27/2021
313313NM6	55080	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,999,522.35	4,995,444.44	0.100	AA	0.101	87	10/27/2021
313313NM6	55081	Federal Farm Credit Discount		12/03/2020	3,000,000.00	2,999,713.41	2,997,266.67	0.100	AA	0.101	87	10/27/2021
313313PL6	55089	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,394.60	4,994,713.89	0.110	AA	0.112	110	11/19/2021
313313MQ8	55105	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,999,638.90	4,995,916.67	0.100	AA	0.101	66	10/06/2021
313313JY5	55119	Federal Farm Credit Discount		12/18/2020	5,000,000.00	4,999,995.85	4,996,833.33	0.100	AA	0.101	2	08/03/2021
313313JY5	55120	Federal Farm Credit Discount		12/18/2020	5,000,000.00	4,999,995.85	4,996,833.33	0.100	AA	0.101	2	08/03/2021
313313LV8	55121	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,744.50	4,996,250.00	0.100	AA	0.101	47	09/17/2021
313313MJ4	55122	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,672.30	4,996,069.44	0.100	AA	0.101	60	09/30/2021

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<b>Federal Agency Issues - Discount</b>												
313313NF1	55123	Federal Farm Credit Discount		12/21/2020	2,000,000.00	1,999,822.26	1,998,311.12	0.100	AA	0.101	81	10/21/2021
313313NV6	55124	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,477.90	4,995,583.35	0.100	AA	0.101	95	11/04/2021
313313NN4	55131	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,516.80	4,995,370.83	0.110	AA	0.112	88	10/28/2021
313313NN4	55132	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,516.80	4,995,370.83	0.110	AA	0.112	88	10/28/2021
313313KQ0	55134	Federal Farm Credit Discount		12/30/2020	3,000,000.00	2,999,957.49	2,998,066.67	0.100	AA	0.101	18	08/19/2021
313313NP9	55135	Federal Farm Credit Discount		01/06/2021	5,000,000.00	4,999,511.25	4,995,888.89	0.100	AA	0.101	89	10/29/2021
313313PW2	55136	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,999,339.05	4,995,472.22	0.100	AA	0.101	120	11/29/2021
313313PW2	55137	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,999,339.05	4,995,472.22	0.100	AA	0.101	120	11/29/2021
313313MA3	55138	Federal Farm Credit Discount		01/12/2021	10,000,000.00	9,999,433.50	9,993,675.00	0.090	AA	0.091	52	09/22/2021
313313MA3	55139	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,999,716.75	4,996,837.50	0.090	AA	0.091	52	09/22/2021
313313MA3	55140	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,999,716.75	4,996,837.50	0.090	AA	0.091	52	09/22/2021
313313LC0	55141	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,999,879.20	4,997,125.00	0.090	AA	0.091	30	08/31/2021
313313LC0	55142	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,999,879.20	4,997,125.00	0.090	AA	0.091	30	08/31/2021
313313PJ1	55143	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,999,405.70	4,996,150.00	0.090	AA	0.091	108	11/17/2021
313313MY1	55145	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,594.55	4,996,222.22	0.100	AA	0.101	74	10/14/2021
313313MY1	55146	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,594.55	4,996,222.22	0.100	AA	0.101	74	10/14/2021
313313MY1	55147	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,999,594.55	4,996,222.22	0.100	AA	0.101	74	10/14/2021
313313LK2	55148	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,800.05	4,996,791.67	0.100	AA	0.101	37	09/07/2021
313313LK2	55149	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,800.05	4,996,791.67	0.100	AA	0.101	37	09/07/2021
313313MB1	55150	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,711.20	4,996,569.44	0.100	AA	0.101	53	09/23/2021
313313PH5	55161	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,646.75	2,998,053.33	0.080	AA	0.081	107	11/16/2021
313313PH5	55162	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,646.75	2,998,053.33	0.080	AA	0.081	107	11/16/2021
313313QW1	55169	Federal Farm Credit Discount		02/03/2021	5,000,000.00	4,999,007.30	4,996,411.11	0.080	AA	0.081	144	12/23/2021
313313PA0	55171	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,450.15	4,997,725.00	0.060	AA	0.061	100	11/09/2021
313313PA0	55172	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,450.15	4,997,725.00	0.060	AA	0.061	100	11/09/2021
313313PA0	55173	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,450.15	4,997,725.00	0.060	AA	0.061	100	11/09/2021
313313PY8	55177	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,160.00	4,997,151.39	0.070	AA	0.071	122	12/01/2021
313313PY8	55178	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,160.00	4,997,151.39	0.070	AA	0.071	122	12/01/2021
313313PY8	55179	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,160.00	4,997,151.39	0.070	AA	0.071	122	12/01/2021
313313RM2	55180	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,998,903.15	4,996,333.33	0.080	AA	0.081	159	01/07/2022
313313RM2	55181	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,998,903.15	4,996,333.33	0.080	AA	0.081	159	01/07/2022
313313RB6	55184	Federal Farm Credit Discount		02/17/2021	5,000,000.00	4,998,972.60	4,996,511.11	0.080	AA	0.081	149	12/28/2021
313313KB3	55185	Federal Farm Credit Discount		02/17/2021	3,000,000.00	2,999,990.01	2,999,150.00	0.060	AA	0.060	5	08/06/2021
313313KB3	55186	Federal Farm Credit Discount		02/17/2021	3,000,000.00	2,999,990.01	2,999,150.00	0.060	AA	0.060	5	08/06/2021
313313KJ6	55191	Federal Farm Credit Discount		02/23/2021	5,000,000.00	4,999,954.15	4,999,050.00	0.040	AA	0.040	12	08/13/2021
313313KJ6	55192	Federal Farm Credit Discount		02/23/2021	5,000,000.00	4,999,954.15	4,999,050.00	0.040	AA	0.040	12	08/13/2021
313313RE0	55202	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,998,951.75	4,996,995.83	0.070	AA	0.071	152	12/31/2021
313313RE0	55203	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,998,951.75	4,996,995.83	0.070	AA	0.071	152	12/31/2021

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<b>Federal Agency Issues - Discount</b>												
313313RE0	55204	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,998,951.75	4,996,995.83	0.070	AA	0.071	152	12/31/2021
313313MW5	55205	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,999,605.60	4,997,783.33	0.070	AA	0.071	72	10/12/2021
313313NG9	55206	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,999,550.05	4,997,686.11	0.070	AA	0.071	82	10/22/2021
313313LB2	55226	Federal Farm Credit Discount		03/24/2021	5,000,000.00	4,999,883.35	4,999,337.50	0.030	AA	0.030	29	08/30/2021
313313LB2	55227	Federal Farm Credit Discount		03/24/2021	5,000,000.00	4,999,883.35	4,999,337.50	0.030	AA	0.030	29	08/30/2021
313313SF6	55228	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,998,778.25	4,997,450.00	0.060	AA	0.061	177	01/25/2022
313313SF6	55229	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,998,778.25	4,997,450.00	0.060	AA	0.061	177	01/25/2022
313313TT5	55250	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,268.75	4,997,266.67	0.060	AA	0.061	213	03/02/2022
313313TT5	55251	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,268.75	4,997,266.67	0.060	AA	0.061	213	03/02/2022
313313TT5	55252	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,268.75	4,997,266.67	0.060	AA	0.061	213	03/02/2022
313313KF4	55255	Federal Farm Credit Discount		04/14/2021	5,000,000.00	4,999,966.65	4,999,508.33	0.030	AA	0.030	9	08/10/2021
313313KF4	55256	Federal Farm Credit Discount		04/14/2021	5,000,000.00	4,999,966.65	4,999,508.33	0.030	AA	0.030	9	08/10/2021
313313UN6	55271	Federal Farm Credit Discount		04/21/2021	5,000,000.00	4,998,111.40	4,996,752.78	0.070	AA	0.071	232	03/21/2022
313313TN8	55288	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,998,591.70	4,997,458.33	0.060	AA	0.061	208	02/25/2022
313313TN8	55289	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,998,591.70	4,997,458.33	0.060	AA	0.061	208	02/25/2022
313313UC0	55291	Federal Farm Credit Discount		04/27/2021	3,000,000.00	2,998,916.55	2,998,410.00	0.060	AA	0.061	222	03/11/2022
313313TR9	55304	Federal Farm Credit Discount		05/07/2021	5,000,000.00	4,998,571.00	4,997,937.50	0.050	AA	0.051	211	02/28/2022
313313TD0	55307	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,998,653.85	4,998,048.61	0.050	AA	0.051	199	02/16/2022
313313TD0	55308	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,998,653.85	4,998,048.61	0.050	AA	0.051	199	02/16/2022
313313TK4	55309	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,998,612.40	4,998,006.94	0.050	AA	0.051	205	02/22/2022
313313TK4	55310	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,998,612.40	4,998,006.94	0.050	AA	0.051	205	02/22/2022
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,524.57	999,601.11	0.040	AA	0.041	291	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,049.14	1,999,202.22	0.040	AA	0.041	291	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,049.14	1,999,202.22	0.040	AA	0.041	291	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,622.85	4,998,005.56	0.040	AA	0.041	291	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,622.85	4,998,005.56	0.040	AA	0.041	291	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,680.80	4,998,050.00	0.040	AA	0.041	284	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,680.80	4,998,050.00	0.040	AA	0.041	284	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,680.80	4,998,050.00	0.040	AA	0.041	284	05/12/2022
313313SV1	55344	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,998,709.05	4,998,958.33	0.030	AA	0.030	191	02/08/2022
313313SV1	55345	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,998,709.05	4,998,958.33	0.030	AA	0.030	191	02/08/2022
313313NM6	55350	Federal Farm Credit Discount		06/08/2021	5,000,000.00	4,999,522.35	4,999,412.50	0.030	AA	0.030	87	10/27/2021
313313TS7	55366	Federal Farm Credit Discount		06/22/2021	5,000,000.00	4,998,277.05	4,997,900.00	0.060	AA	0.061	212	03/01/2022
313313UJ5	55380	Federal Farm Credit Discount		07/16/2021	5,000,000.00	4,998,144.55	4,997,966.67	0.060	AA	0.061	228	03/17/2022
313313RH3	55381	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,998,930.95	4,998,833.33	0.050	AA	0.050	155	01/03/2022
313313RU4	55382	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,998,854.60	4,998,756.94	0.050	AA	0.050	166	01/14/2022
313313QE1	55384	Federal Farm Credit Discount		07/20/2021	2,000,000.00	1,999,647.34	1,999,611.11	0.050	AA	0.050	128	12/07/2021
313385KP0	55188	Federal Home Loan Discount		02/17/2021	3,000,000.00	2,999,960.01	2,999,120.33	0.058	AA	0.058	17	08/18/2021

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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>												
313385KW5	55194	Federal Home Loan Discount		02/24/2021	10,000,000.00	9,999,808.40	9,997,573.33	0.048	AA	0.048	24	08/25/2021
313385LD6	55208	Federal Home Loan Discount		03/03/2021	10,000,000.00	9,999,666.70	9,996,966.67	0.060	AA	0.060	31	09/01/2021
313385LL8	55211	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,999,588.90	9,997,067.78	0.058	AA	0.058	38	09/08/2021
313385LL8	55212	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,999,588.90	9,997,067.78	0.058	AA	0.058	38	09/08/2021
313385LL8	55213	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,999,588.90	9,997,067.78	0.058	AA	0.058	38	09/08/2021
313385LT1	55216	Federal Home Loan Discount		03/17/2021	5,000,000.00	4,999,755.60	4,998,837.22	0.046	AA	0.046	45	09/15/2021
313385LT1	55217	Federal Home Loan Discount		03/17/2021	10,000,000.00	9,999,511.20	9,997,522.78	0.049	AA	0.049	45	09/15/2021
313385LT1	55230	Federal Home Loan Discount		03/25/2021	5,000,000.00	4,999,755.60	4,999,154.17	0.035	AA	0.035	45	09/15/2021
313385MN3	55236	Federal Home Loan Discount		03/26/2021	5,000,000.00	4,999,650.10	4,999,200.00	0.030	AA	0.031	64	10/04/2021
313385NP7	55237	Federal Home Loan Discount		03/26/2021	5,000,000.00	4,999,511.25	4,998,794.44	0.040	AA	0.041	89	10/29/2021
313385MQ6	55248	Federal Home Loan Discount		04/07/2021	10,000,000.00	9,999,277.90	9,998,129.44	0.037	AA	0.037	66	10/06/2021
313385MQ6	55249	Federal Home Loan Discount		04/07/2021	10,000,000.00	9,999,277.90	9,998,129.44	0.037	AA	0.037	66	10/06/2021
313385MX1	55257	Federal Home Loan Discount		04/14/2021	10,000,000.00	9,999,200.20	9,998,078.89	0.038	AA	0.038	73	10/13/2021
313385MX1	55258	Federal Home Loan Discount		04/14/2021	10,000,000.00	9,999,200.20	9,998,078.89	0.038	AA	0.038	73	10/13/2021
313385KM7	55259	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,999,941.70	4,999,661.11	0.020	AA	0.020	15	08/16/2021
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,997,912.65	4,997,227.08	0.055	AA	0.056	256	04/14/2022
313385MZ6	55262	Federal Home Loan Discount		04/16/2021	10,000,000.00	9,999,178.00	9,998,129.44	0.037	AA	0.037	75	10/15/2021
313385KA3	55264	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,987.50	4,999,700.00	0.020	AA	0.020	4	08/05/2021
313385TD8	55265	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,998,653.85	4,997,895.83	0.050	AA	0.051	199	02/16/2022
313385PY6	55266	Federal Home Loan Discount		04/19/2021	10,000,000.00	9,998,320.00	9,997,488.89	0.040	AA	0.041	122	12/01/2021
313385PY6	55267	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,160.00	4,998,744.44	0.040	AA	0.041	122	12/01/2021
313385QA7	55269	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,146.10	4,998,738.89	0.040	AA	0.041	124	12/03/2021
313385QA7	55270	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,146.10	4,998,738.89	0.040	AA	0.041	124	12/03/2021
313385PJ9	55273	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,405.70	4,998,833.33	0.040	AA	0.041	108	11/17/2021
313385PJ9	55274	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,405.70	4,998,833.33	0.040	AA	0.041	108	11/17/2021
313385PJ9	55275	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,405.70	4,998,833.33	0.040	AA	0.041	108	11/17/2021
313385PK6	55276	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,400.15	4,998,827.78	0.040	AA	0.041	109	11/18/2021
313385PP5	55277	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,377.95	4,998,805.56	0.040	AA	0.041	113	11/22/2021
313385PQ3	55278	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,372.40	4,998,800.00	0.040	AA	0.041	114	11/23/2021
313385VW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,647.65	4,997,219.44	0.055	AA	0.056	288	05/16/2022
313385VW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,647.65	4,997,219.44	0.055	AA	0.056	288	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,639.40	4,997,211.81	0.055	AA	0.056	289	05/17/2022
313385PR1	55338	Federal Home Loan Discount		05/26/2021	5,000,000.00	4,999,366.85	4,999,241.67	0.030	AA	0.030	115	11/24/2021
313385PR1	55342	Federal Home Loan Discount		05/26/2021	1,000,000.00	999,873.37	999,848.33	0.030	AA	0.030	115	11/24/2021
313385QA7	55347	Federal Home Loan Discount		06/04/2021	3,000,000.00	2,999,487.66	2,999,545.00	0.030	AA	0.030	124	12/03/2021
313385QF6	55351	Federal Home Loan Discount		06/09/2021	10,000,000.00	9,998,222.80	9,998,230.56	0.035	AA	0.035	129	12/08/2021
313385TL0	55357	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,998,605.50	4,999,104.17	0.025	AA	0.025	206	02/23/2022
313385TR7	55358	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,998,571.00	4,999,086.81	0.025	AA	0.025	211	02/28/2022

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<b>Federal Agency Issues - Discount</b>												
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,996,975.75	4,997,472.22	0.050	AA	0.051	317	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,996,966.05	4,997,465.28	0.050	AA	0.051	318	06/15/2022
313385QV1	55368	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,998,028.50	9,997,522.78	0.049	AA	0.049	143	12/22/2021
313385QV1	55369	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,998,028.50	9,997,522.78	0.049	AA	0.049	143	12/22/2021
313385KM7	55370	Federal Home Loan Discount		06/25/2021	5,000,000.00	4,999,941.70	4,999,711.11	0.040	AA	0.040	15	08/16/2021
313385KX3	55371	Federal Home Loan Discount		06/25/2021	10,000,000.00	9,999,800.00	9,999,311.11	0.040	AA	0.040	25	08/26/2021
313385QV1	55372	Federal Home Loan Discount		06/25/2021	10,000,000.00	9,998,028.50	9,997,735.00	0.045	AA	0.045	143	12/22/2021
313385MC7	55373	Federal Home Loan Discount		06/25/2021	10,000,000.00	9,999,411.20	9,998,786.67	0.048	AA	0.048	54	09/24/2021
313385SG2	55387	Federal Home Loan Discount		07/28/2021	9,000,000.00	8,997,788.34	8,997,861.50	0.047	AA	0.047	178	01/26/2022
<b>Subtotal and Average</b>			<b>777,749,265.89</b>		<b>749,000,000.00</b>	<b>748,883,842.74</b>	<b>748,669,115.81</b>			<b>0.062</b>	<b>114</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			45,000,000.00	45,000,000.00	45,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			130,000,000.00	130,000,000.00	130,000,000.00	0.030	AAA	0.030	1	
<b>Subtotal and Average</b>			<b>226,774,193.55</b>		<b>175,000,000.00</b>	<b>175,000,000.00</b>	<b>175,000,000.00</b>			<b>0.025</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,006,222.75	75,000,000.00	0.221		0.218	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>75,006,222.75</b>	<b>75,000,000.00</b>			<b>0.218</b>	<b>1</b>	
<b>Corporate Bonds</b>												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,989,145.08	3,995,431.09	0.500	A	0.533	1,052	06/18/2024
<b>Subtotal and Average</b>			<b>3,995,365.95</b>		<b>4,000,000.00</b>	<b>3,989,145.08</b>	<b>3,995,431.09</b>			<b>0.533</b>	<b>1,052</b>	
<b>Negotiable CD's</b>												
62478UAS5	55152	MUFG Union Bank NA		01/21/2021	5,000,000.00	5,000,395.00	5,000,000.00	0.160	A-1	0.160	22	08/23/2021
62478UB54	55170	MUFG Union Bank NA		02/05/2021	10,000,000.00	10,000,070.00	10,000,000.00	0.150	A-1	0.150	1	08/02/2021
62478UBT2	55247	MUFG Union Bank NA		04/05/2021	5,000,000.00	5,000,070.00	5,000,000.00	0.070	A-1	0.070	15	08/16/2021
62478UBY1	55263	MUFG Union Bank NA		04/19/2021	5,000,000.00	5,001,115.00	5,000,000.00	0.100	A-1	0.100	113	11/22/2021
62478UCE4	55325	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,890.00	5,000,000.00	0.090	A-1	0.090	141	12/20/2021
62478UCD6	55326	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,770.00	5,000,000.00	0.080	A-1	0.080	109	11/18/2021
62478UCG9	55328	MUFG Union Bank NA		05/24/2021	5,000,000.00	5,000,985.00	5,000,000.00	0.090	A-1	0.090	123	12/02/2021
62478UCR5	55346	MUFG Union Bank NA		06/04/2021	10,000,000.00	10,002,070.00	10,000,000.00	0.100	A-1	0.100	164	01/12/2022
62478UCX2	55365	MUFG Union Bank NA		06/21/2021	5,000,000.00	5,000,515.00	5,000,000.00	0.080	A-1	0.080	176	01/24/2022
<b>Subtotal and Average</b>			<b>64,612,903.23</b>		<b>55,000,000.00</b>	<b>55,006,880.00</b>	<b>55,000,000.00</b>			<b>0.106</b>	<b>94</b>	

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<b>Federal Agency Issues-Coupon/Bullet</b>												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	3,000,105.81	2,996,243.67	0.125	AA	0.218	479	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,947.10	5,000,000.00	0.070	AA	0.069	240	03/29/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	5,000,425.50	4,999,337.21	0.120	AA	0.128	485	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	5,999,514.06	5,999,387.50	0.060	AA	0.074	248	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,996,902.40	4,994,390.00	0.125	AA	0.189	620	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	5,017,395.50	4,998,976.39	0.600	AA	0.597	1,359	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,947,970.17	3,945,512.80	0.125	AA	0.187	647	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,998,458.36	2,996,592.00	0.125	AA	0.187	647	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,999,415.20	9,999,914.44	0.060	AA	0.060	312	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,707.60	4,999,957.22	0.060	AA	0.060	312	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,707.60	5,000,000.00	0.060	AA	0.059	312	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,707.60	5,000,000.00	0.060	AA	0.059	312	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,707.60	5,000,000.00	0.060	AA	0.059	312	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,199,754.38	4,198,743.79	0.060	AA	0.094	312	06/09/2022
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	5,001,893.60	4,995,961.06	0.125	AA	0.189	446	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,997,876.40	4,995,517.39	0.125	AA	0.178	593	03/17/2023
3130AM6E7	55268	FEDERAL HOME LOAN BANK		04/20/2021	5,000,000.00	4,999,861.90	5,000,000.00	0.025	AA	0.025	18	08/19/2021
3130AM6L1	55282	FEDERAL HOME LOAN BANK		04/22/2021	5,000,000.00	4,999,481.40	5,000,000.00	0.040	AA	0.039	82	10/22/2021
3130AM7E6	55284	FEDERAL HOME LOAN BANK		04/22/2021	5,000,000.00	4,999,861.90	4,999,992.58	0.025	AA	0.028	18	08/19/2021
3130AMDG4	55302	FEDERAL HOME LOAN BANK		05/03/2021	5,000,000.00	4,998,771.25	4,999,972.16	0.035	AA	0.036	120	11/29/2021
3130AMEN8	55303	FEDERAL HOME LOAN BANK		05/04/2021	10,000,000.00	9,997,555.10	9,999,694.13	0.045	AA	0.050	184	02/01/2022
3130AMGX4	55312	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,052.95	4,999,987.54	0.040	AA	0.040	103	11/12/2021
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,999,770.75	5,000,000.00	0.060	AA	0.059	285	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,995,350.75	4,995,765.18	0.125	AA	0.169	670	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,996,280.60	3,996,612.14	0.125	AA	0.169	670	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN BANK		06/17/2021	5,000,000.00	4,999,331.90	4,999,633.63	0.050	AA	0.061	228	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN BANK		06/28/2021	10,000,000.00	10,000,566.60	9,999,288.02	0.060	AA	0.070	240	03/29/2022
3130ANFH8	55385	FEDERAL HOME LOAN BANK		07/26/2021	5,000,000.00	4,998,941.20	4,999,973.03	0.050	AA	0.050	177	01/25/2022
3137EAF42	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	3,002,709.66	2,997,681.75	0.250	AA	0.279	855	12/04/2023
<b>Subtotal and Average</b>			<b>148,075,819.30</b>		<b>152,150,000.00</b>	<b>152,146,024.84</b>	<b>152,109,133.63</b>			<b>0.109</b>	<b>360</b>	
<b>Total and Average</b>			<b>1,600,021,082.77</b>		<b>1,504,608,333.33</b>	<b>1,504,744,770.78</b>	<b>1,504,182,833.56</b>			<b>0.187</b>	<b>330</b>	

Portfolio POOL  
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PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
July 31, 2021**

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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
<b>Average Balance</b>			<b>0.00</b>	Accrued Interest at Purchase		173.00	173.00				<b>0</b>
				Subtotal		173.00	173.00				
<b>Total Cash and Investments</b>			<b>1,600,021,082.77</b>		<b>1,504,608,333.33</b>	<b>1,504,744,943.78</b>	<b>1,504,183,006.56</b>			<b>0.187</b>	<b>330</b>



**Aging report Operating Fund  
Aging Report  
By Maturity Date  
As of August 1, 2021**

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 08/01/2021 - 08/01/2021 )	3 Maturities	0 Payments	250,000,000.00	16.62%	250,000,000.00	250,006,222.75
Aging Interval:	1 - 30 days	( 08/02/2021 - 08/31/2021 )	25 Maturities	0 Payments	132,000,000.00	8.77%	131,969,745.95	131,998,956.52
Aging Interval:	31 - 90 days	( 09/01/2021 - 10/30/2021 )	48 Maturities	0 Payments	283,500,000.00	18.84%	283,363,893.09	283,497,697.63
Aging Interval:	91 - 180 days	( 10/31/2021 - 01/28/2022 )	56 Maturities	0 Payments	292,000,000.00	19.41%	291,898,737.75	292,036,403.14
Aging Interval:	181 - 360 days	( 01/29/2022 - 07/27/2022 )	48 Maturities	0 Payments	241,200,000.00	16.03%	241,124,323.42	241,145,285.08
Aging Interval:	361 - 1080 days	( 07/28/2022 - 07/16/2024 )	32 Maturities	0 Payments	113,950,000.00	7.57%	113,874,188.15	114,212,275.32
Aging Interval:	1081 days and after	( 07/17/2024 - )	64 Maturities	0 Payments	191,958,333.33	12.76%	191,951,945.20	191,847,930.34
Total for			276 Investments	0 Payments		100.00	1,504,182,833.56	1,504,744,770.78

### III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

#### PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$49.99 million as of June 30, 2021 to a balance of \$9.50 million as of September 30, 2021. The portfolio decreased due to debt service payments of approximately \$34.35 million, and other vendor payments.

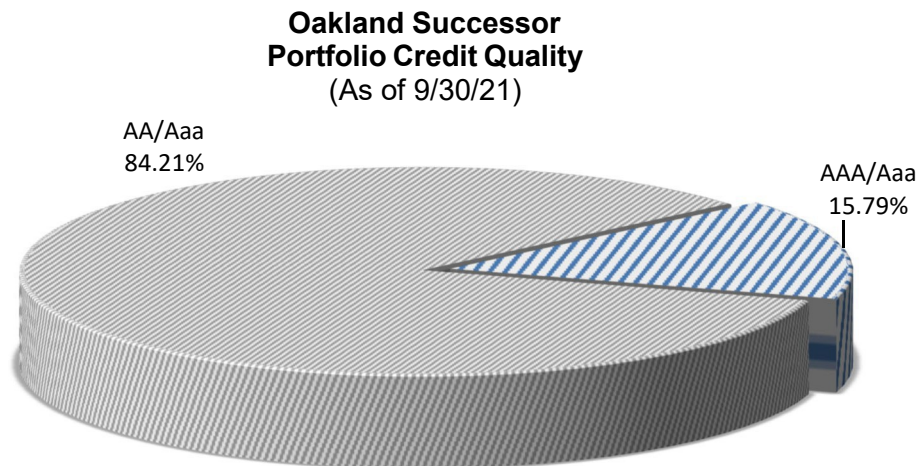
#### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2021-2022, 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 15.79% of Operating Fund investments were rated in the AAA/Aaa, while 84.21% 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 2021-2022 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 \$5.66 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

<b>Successor Portfolio Estimated Cash Flow</b>	
<b>Sept-Mar 2022*</b>	
Beg: Available Balance	\$ 9,499,931
ROPS Receipt**	22,833,523
Debt Service	5,656,828
Other expenses	(5,000,000)
Bal: Mar 2022**	\$ 32,990,281
*Successor Pool Only	
**Estimated	

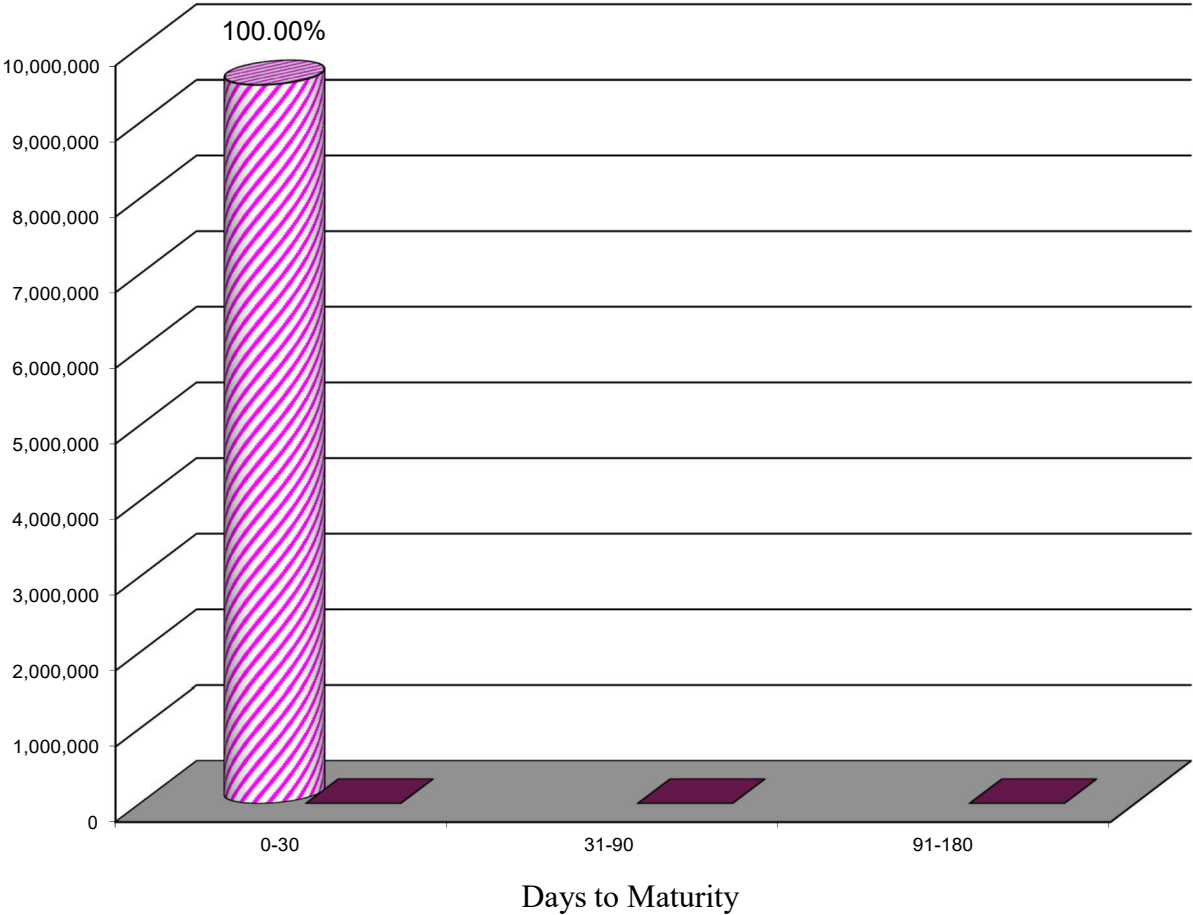
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
September 2021	\$9,499,931	(48.65%)
September 2020	\$18,498,881	(24.36%)
September 2019	\$24,457,196	157.71%
September 2018	\$ 9,490,093	(13.69%)
September 2017	\$10,995,177	-

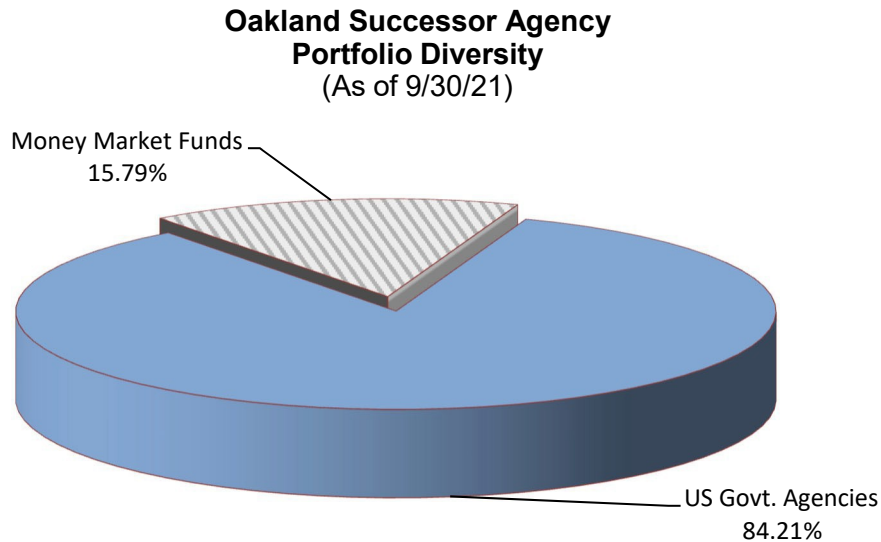
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency  
Portfolio Maturity  
(As of 9/30/21)**



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 percent of the total cash portfolio may be invested in any one issue.



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

Yield. Total interest earned for the quarter ended September 30, 2021, was approximately \$2,134. The effective rate of return on total assets in the Successor's Portfolio was 0.02 percent for month ending September 30, 2021. The Successor's Portfolio slightly underperformed the 1-year government agency which yielded a rate of 0.04 percent as of September 30, 2021. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.21 percent. 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/needs, thus was able to only generate short term returns in comparison to LAIF and 1-year government agency.

As of September 30, 2021, Successor's Portfolio Fund's average days-to-maturity (ADM) was 9 days versus LAIF's average days-to-maturity (ADM) was 321 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency  
Comparative Annualized Yields**  
(As of 9/30/21)

As of Month-end	1-Year Govt. Agency	LAIF <sup>1</sup>	Successor Agency
July 2021	0.01%	0.22%	0.03%
August 2021	0.02%	0.22%	0.02%
Sept 2021	0.04%	0.21%	0.02%

<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.

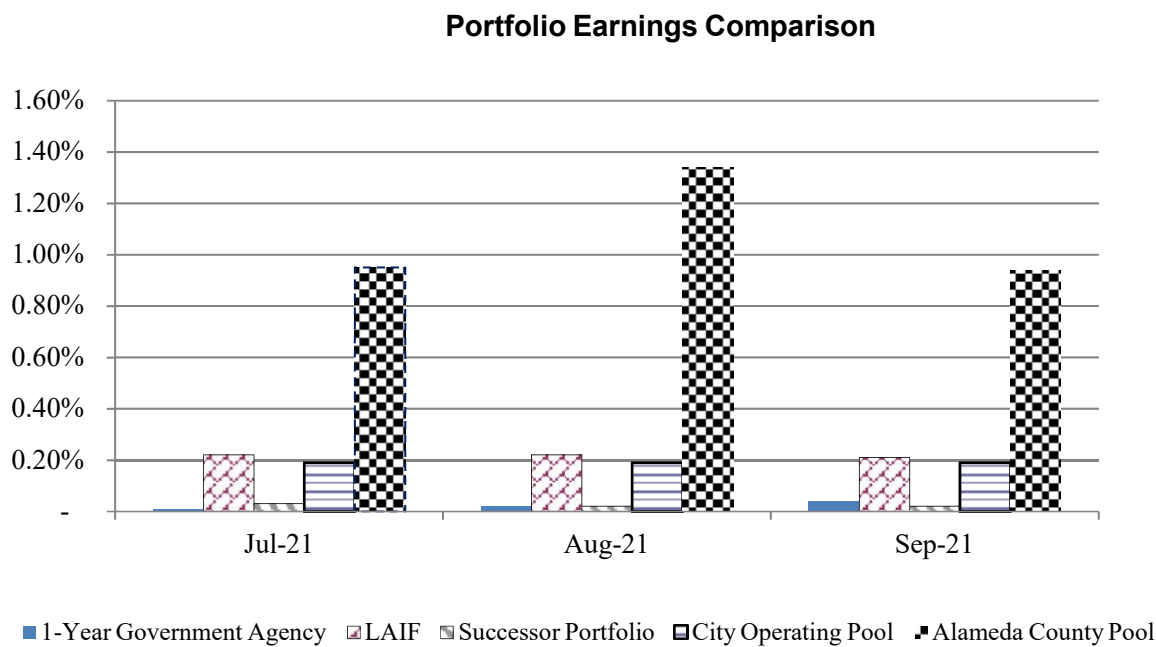
<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<b>Accrual Basis</b>				
<b>Total Portfolio</b>		<b>September 30, 2021</b>	<b>June 30, 2021</b>	<b>September 30, 2020</b>
<b><i>Quarter-End</i></b>				
Total Interest Earnings	\$	2,134	\$ 6,059	\$ 17,987
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	2,134	\$ 6,059	\$ 17,987
<b><i>Fiscal Year-to-Date</i></b>				
Total Interest Earnings	\$	2,134	\$ 34,582	\$ 17,987
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	2,134	\$ 34,582	\$ 17,987

**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended September 30, 2021 was \$9.50 million, which was above book value by \$24. 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.

<b>UNREALIZED GAINS &amp; LOSSES</b>				
	<b>Cash Basis</b>			<b>Accrual Basis</b>
<b>Market Value</b>	\$	9,499,955	<b>Market Value</b>	\$ 9,499,955
<b>Original Cost</b>		(9,499,931)	<b>Original Cost</b>	(9,499,931)
<b>Net Unrealized Gain (Loss)</b>	\$	24	<b>Net Unrealized Gain (Loss)</b>	\$ 24

The following chart shows yield comparisons for the quarter.





# Successor Agency Pool Portfolio Management Portfolio Summary September 30, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	8,000,000.00	7,999,955.00	7,999,930.56	84.21	18	10	0.014	0.014
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	15.79	1	1	0.010	0.010
	<b>9,500,000.00</b>	<b>9,499,955.00</b>	<b>9,499,930.56</b>	<b>100.00%</b>	<b>15</b>	<b>9</b>	<b>0.013</b>	<b>0.013</b>
Investments								

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	120.84	2,134.34
Average Daily Balance	9,233,263.73	29,921,644.24
Effective Rate of Return	0.02%	0.03%

Treasury Bureau, Finance Department

Reporting period 09/01/2021-09/30/2021

Run Date: 10/18/2021 - 10:24

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, 2021**

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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	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313313NN4	51247	Federal Farm Credit Bank	Disco	09/23/2021	3,000,000.00	2,999,955.00	2,999,941.67	0.020	AA	0.020	27	10/28/2021
313385MK9	51246	Federal Home Loan Bank	Discoun	09/23/2021	5,000,000.00	5,000,000.00	4,999,988.89	0.010	AA	0.010	0	10/01/2021
<b>Subtotal and Average</b>			<b>4,399,930.40</b>		<b>8,000,000.00</b>	<b>7,999,955.00</b>	<b>7,999,930.56</b>			<b>0.014</b>	<b>10</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			1,500,000.00	1,500,000.00	1,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>4,833,333.33</b>		<b>1,500,000.00</b>	<b>1,500,000.00</b>	<b>1,500,000.00</b>			<b>0.010</b>	<b>1</b>	
<b>Total and Average</b>			<b>9,233,263.73</b>		<b>9,500,000.00</b>	<b>9,499,955.00</b>	<b>9,499,930.56</b>			<b>0.013</b>	<b>9</b>	



**Successor Agency Pool  
Aging Report  
By Maturity Date  
As of October 1, 2021**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 10/01/2021 - 10/01/2021 )	3 Maturities	0 Payments	6,500,000.00	68.42%	6,499,988.89	6,500,000.00
Aging Interval:	1 - 30 days	( 10/02/2021 - 10/31/2021 )	1 Maturities	0 Payments	3,000,000.00	31.58%	2,999,941.67	2,999,955.00
Aging Interval:	31 days and after	( 11/01/2021 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	9,499,930.56	9,499,955.00





# Successor Agency Pool Portfolio Management Portfolio Summary August 31, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	8,000,000.00	7,999,924.46	7,999,867.50	84.21	20	8	0.030	0.030
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	15.79	1	1	0.010	0.010
<b>Investments</b>	<b>9,500,000.00</b>	<b>9,499,924.46</b>	<b>9,499,867.50</b>	<b>100.00%</b>	<b>17</b>	<b>7</b>	<b>0.027</b>	<b>0.027</b>

Total Earnings	August 31	Month Ending	Fiscal Year To Date
Current Year	571.03		2,013.50
<b>Average Daily Balance</b>	<b>29,869,785.24</b>		<b>39,932,150.94</b>
<b>Effective Rate of Return</b>	<b>0.02%</b>		<b>0.03%</b>

Treasury Bureau, Finance Department

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2021**

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>												
313313LE6	51244	Federal Farm Credit Bank	Disco	08/18/2021	5,000,000.00	4,999,994.45	4,999,937.50	0.030	AA	0.030	1	09/02/2021
313385MA1	51245	Federal Home Loan Bank	Discoun	08/25/2021	3,000,000.00	2,999,930.01	2,999,930.00	0.030	AA	0.030	21	09/22/2021
<b>Subtotal and Average</b>			<b>16,450,430.40</b>		<b>8,000,000.00</b>	<b>7,999,924.46</b>	<b>7,999,867.50</b>			<b>0.030</b>	<b>8</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			1,500,000.00	1,500,000.00	1,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>13,419,354.84</b>		<b>1,500,000.00</b>	<b>1,500,000.00</b>	<b>1,500,000.00</b>			<b>0.010</b>	<b>1</b>	
<b>Total and Average</b>			<b>29,869,785.24</b>		<b>9,500,000.00</b>	<b>9,499,924.46</b>	<b>9,499,867.50</b>			<b>0.027</b>	<b>7</b>	



**Successor Agency Pool  
Aging Report  
By Maturity Date  
As of September 1, 2021**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 09/01/2021 - 09/01/2021 )	2 Maturities	0 Payments	1,500,000.00	15.79%	1,500,000.00	1,500,000.00
Aging Interval:	1 - 30 days	( 09/02/2021 - 10/01/2021 )	2 Maturities	0 Payments	8,000,000.00	84.21%	7,999,867.50	7,999,924.46
Aging Interval:	31 days and after	( 10/02/2021 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	9,499,867.50	9,499,924.46

Portfolio SRAP

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AG (PRF\_AG) 7.2.0  
Report Ver. 7.3.6.1



# Successor Agency Pool Portfolio Management Portfolio Summary July 31, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	44,000,000.00	43,999,687.59	43,997,153.37	88.00	68	10	0.030	0.030
Money Market	6,000,000.00	6,000,000.00	6,000,000.00	12.00	1	1	0.010	0.010
<b>Investments</b>	<b>50,000,000.00</b>	<b>49,999,687.59</b>	<b>49,997,153.37</b>	<b>100.00%</b>	<b>60</b>	<b>8</b>	<b>0.028</b>	<b>0.028</b>

Total Earnings	July 31	Month Ending	Fiscal Year To Date
Current Year		1,442.47	1,442.47
<b>Average Daily Balance</b>		<b>49,994,516.64</b>	<b>49,994,516.64</b>
<b>Effective Rate of Return</b>		<b>0.03%</b>	<b>0.03%</b>

Treasury Bureau, Finance Department

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2021**

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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	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313313KM9	51230	Federal Farm Credit Bank Disco		02/08/2021	5,000,000.00	4,999,941.70	4,998,687.50	0.050	AA	0.051	15	08/16/2021
313313KG2	51232	Federal Farm Credit Bank Disco		02/22/2021	3,000,000.00	2,999,977.50	2,999,433.33	0.040	AA	0.041	10	08/11/2021
313385JZ0	51237	Federal Home Loan Bank Discoun		06/09/2021	10,000,000.00	9,999,983.30	9,999,844.44	0.010	AA	0.010	3	08/04/2021
313385KM7	51238	Federal Home Loan Bank Discoun		06/18/2021	5,000,000.00	4,999,941.70	4,999,877.08	0.015	AA	0.015	15	08/16/2021
313385JX5	51239	Federal Home Loan Bank Discoun		06/22/2021	5,000,000.00	5,000,000.00	4,999,800.69	0.035	AA	0.035	1	08/02/2021
313385KW5	51240	Federal Home Loan Bank Discoun		06/30/2021	3,000,000.00	2,999,942.52	2,999,836.67	0.035	AA	0.035	24	08/25/2021
313385KG0	51241	Federal Home Loan Bank Discoun		07/14/2021	5,000,000.00	4,999,962.50	4,999,848.33	0.039	AA	0.040	10	08/11/2021
313385JY3	51242	Federal Home Loan Bank Discoun		07/16/2021	5,000,000.00	4,999,995.85	4,999,900.00	0.040	AA	0.041	2	08/03/2021
313385KW5	51243	Federal Home Loan Bank Discoun		07/28/2021	3,000,000.00	2,999,942.52	2,999,925.33	0.032	AA	0.032	24	08/25/2021
<b>Subtotal and Average</b>			<b>43,994,516.64</b>		<b>44,000,000.00</b>	<b>43,999,687.59</b>	<b>43,997,153.37</b>			<b>0.030</b>	<b>10</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			6,000,000.00	6,000,000.00	6,000,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>6,000,000.00</b>		<b>6,000,000.00</b>	<b>6,000,000.00</b>	<b>6,000,000.00</b>			<b>0.010</b>	<b>1</b>	
<b>Total and Average</b>			<b>49,994,516.64</b>		<b>50,000,000.00</b>	<b>49,999,687.59</b>	<b>49,997,153.37</b>			<b>0.028</b>	<b>8</b>	

Portfolio SRAP  
AP  
PM (PRF\_PM2) 7.3.0

Report Ver. 7.3.6.1



**Successor Agency Pool  
Aging Report  
By Maturity Date  
As of August 1, 2021**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 08/01/2021 - 08/01/2021 )	2 Maturities	0 Payments	6,000,000.00	12.00%	6,000,000.00	6,000,000.00
Aging Interval:	1 - 30 days	( 08/02/2021 - 08/31/2021 )	9 Maturities	0 Payments	44,000,000.00	88.00%	43,997,153.37	43,999,687.59
Aging Interval:	31 days and after	( 09/01/2021 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
			Total for	11 Investments		100.00	49,997,153.37	49,999,687.59

