



CITY OF OAKLAND

DISTRIBUTION DATE: 10-27-2020

## MEMORANDUM

**TO:** HONORABLE MAYOR &  
CITY COUNCIL

**FROM:** Margaret O'Brien  
Interim Director of Finance

**SUBJECT:** Cash Management Informational  
Memorandum

**DATE:** October 27, 2020

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City Administrator  
Approval

Date: Oct 27, 2020

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### 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, 2020, the City's Investment Portfolio had a balance of \$1.21 billion and yielded 0.52 percent, while the Successor Agency's Investment Portfolio had a balance of \$18.50 million and yielded 0.07 percent.

As of September 30, 2020, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2020-21. 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, 2020, 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,

*Margaret L. O'Brien*

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MARGARET O'BRIEN  
Interim 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, 2020

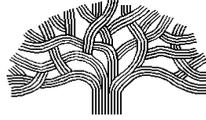
# City of Oakland and Oakland Redevelopment Successor Agency

## City of Oakland, California

### **Cash Management Report For The Quarter Ended September 30, 2020 Finance Department Bureau of Treasury**

DAVID JONES  
Treasury Administrator

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

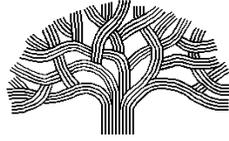


**CITY OF OAKLAND  
CASH MANAGEMENT REPORT FOR  
THE QUARTER ENDED SEPTEMBER 30, 2020**

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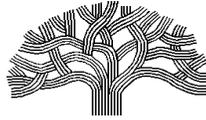
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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED SEPTEMBER 30, 2020**

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

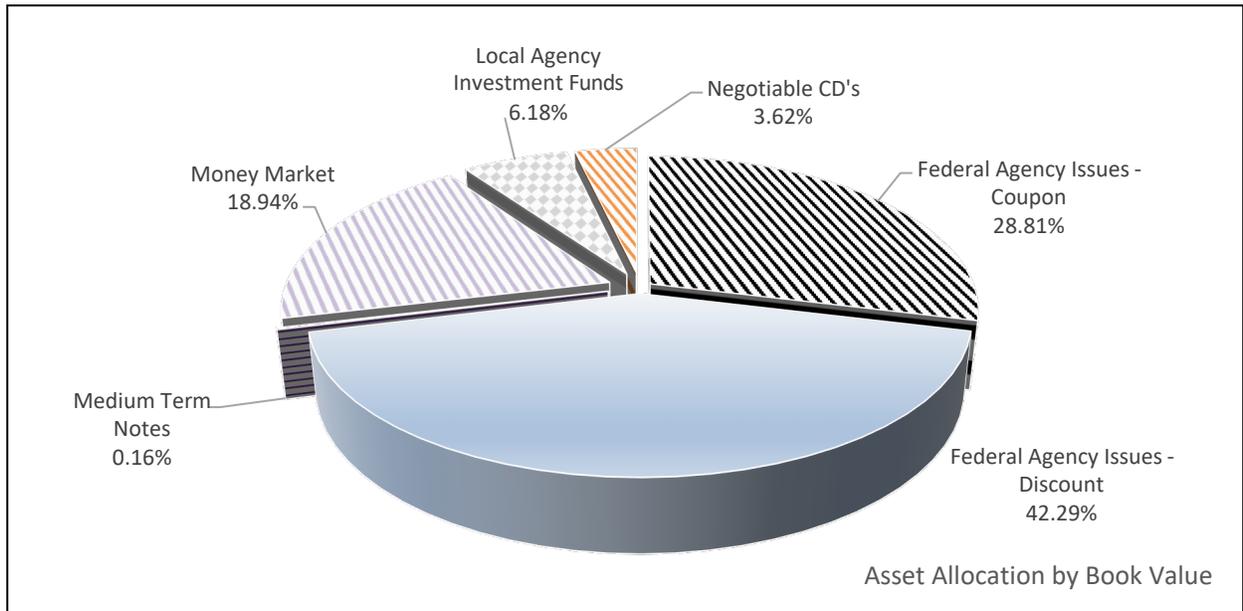
**OCTOBER 31, 2020**



**Pooled Fund Portfolio Statistics**  
**For the month ended September 30, 2020**

Average Daily Balance	\$1,219,076,719
Net Earning Quarter	\$1,992,310
Month End Yield	0.52%
Average Maturity	217 days
Daily Liquidly	18.94%
180 Day Liquidity	74.26%

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>
Federal Agency Issues - Coupon	349,845,000.00	350,865,765.96	349,763,394.37
Federal Agency Issues - Discount	514,705,000.00	514,576,886.38	513,429,485.99
Medium Term Notes	2,000,000.00	2,008,132.60	1,999,820.37
Money Market	230,000,000.00	230,000,000.00	230,000,000.00
Local Agency Investment Funds	75,000,000.00	75,308,590.05	75,000,000.00
Negotiable CD's	44,000,000.00	44,001,291.00	44,000,000.00
<b>Total</b>	<b>\$1,215,550,000.00</b>	<b>\$1,216,760,665.99</b>	<b>\$1,214,192,700.73</b>



**CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED SEPTEMBER 30, 2020**

**I. ECONOMIC REVIEW**

MARKET OVERVIEW

COVID-19 virus pandemic has disrupted economic activity in many countries, including the United States. The longest expansion in the U.S history has come to an end in the first quarter of 2020 after almost 11 years, and U.S economy is in a recession. US Gross Domestic Product (GDP) has now decreased for two consecutive quarters in 2020, even with sharp rebound expected in third quarter of 2020, economic uncertainty remains. Most economists, including the Federal Reserve indicated that the economic recovery will be slow and gradual, not a quick “V” shaped recovery. The U.S economy is being threatened by resurgence in new virus cases as most business reopened and slowdown in hiring, and unknown availability of vaccine.

The U.S economy is expected to rebound sharply in the third quarter of 2020, as businesses reopen after COVID-19 pandemic lockdown. 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 35.3 percent in the third quarter of 2020. The Real GDP had decreased 31.4 percent in the second quarter of 2020. The Real GDP rebounded in the third quarter as pandemic influenced lockdown eased, business partially reopened and consumers starting spending, especially with additional stimulus checks from government. Private domestic investments and government spending is also expected to contribute to rebound in the third quarter.

The U.S economy created fewer than expected jobs in September 2020, as hiring loses momentum with business facing financial difficulties during pandemic. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 661,000 jobs in September 2020, after adding 1.49 million jobs in August 2020. The unemployment rate fell to 8.2% from 8.4% in August 2020. Economists were expecting adding 800,000 jobs. Leisure and hospitality sector led job gains with 318,000 jobs, as most business reopened, retail sector added 142,000 jobs, and health care and social assistance sector added 108,000 jobs. Government sector lost the most jobs, with 216,000 jobs lost, as schools and most government offices remain closed. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years. The pandemic induced economic shutdown saw about 22 million layoffs since March 2020, with about 12 million jobs recovered up until September 2020.

U.S. consumer spending appeared to slow in August 2020, as fiscal support such as extra unemployment benefits were cut for millions of unemployed Americans. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 1.0 % percent in August 2020 after increasing 1.5 percent in July 2020. The personal consumption expenditure (PCE) price index excluding food and energy increased 0.3% in August. PCE index has increased 1.6% in the since August 2019. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer prices increased for the fourth straight month in September 2020, with cost of cars and trucks rising by the most since 1969. However, inflation is slowing as the economy gradually recovers from COVID-19 recession. The Labor Department reported that its Consumer Price Index increased 0.2% in September 2020. The CPI had increased 0.4 percent in August 2020. Core inflation, which excludes volatile food and energy costs increased 0.2% in September 2020. The Consumer Price Index has increased 1.4 percent over the past year, which is now close to the Federal Open Market Committee (FOMC) inflation threshold of 2 percent.

U.S. consumer confidence rose more than expected in September 2020, as consumers were more optimistic about the future expectations as lockout eases, amid global economic slowdowns and continued volatility in financial markets amid coronavirus pandemic. The Conference Board reported

that its index of consumer confidence increased to 101.8 in September 2020 after 86.3 reading in August 2020. This was the biggest one month increase in 17 years.

U.S. retail sales increased more than expected in September 2020, as businesses resumed operations after coronavirus lockdown since mid-March and consumers spent more on clothing and accessories, sporting goods, music and books. The Commerce Department reported that retail sales increased 1.9 percent in September 2020, after increasing 0.6 percent in August 2020. Economists were expecting an increase of 0.7 percent.

U.S. manufacturing activity decreased slightly in September 2020 as manufacturing sector rebounds from lockout and signaling manufacturing entering expected expansion cycle, and as factories reconfigured to bring back workers safely. The Institute for Supply Management (ISM) said its manufacturing index decreased to a reading of 55.4 in September 2020, from 56.0 in August 2020. Activity was up due to increase in new orders and productions, and indicated expansion in overall economy for the fifth month, after April 2020, as any number below 50% signals contraction in the economy.

U.S. producer prices increased more than expected in September as the demand of cost of goods such as gasoline and services, iron and steel scrap increased as pandemic lockdown eased. The Labor Department reported that its producer price index for final demand decreased by 0.4% in September 2020 after increasing 0.3 percent in August 2020. In the 12 months through September 2020, the PPI increased 0.4 percent.

U.S. import prices slightly increased in September 2020, posting the smallest gain in five months, with products outside petroleum products posting modest gains. According to U.S. Bureau of Labor Statistics, import prices increased 0.3 percent in September 2020, after import prices had increased 1.0% in August 2020. Economists had forecasted import prices to increase 0.3 percent. In the 12 months through September 2020, import prices fell 1.1%, suggested imported inflation to remain deflated after rebounding slightly in the past few months.

U.S. homebuilding increased in September 2020, as housing sector continues to show positive signs in economic recovery, amid low interest rates and migration to suburbs and low density areas. The Commerce Department reported that Housing Starts increased 1.9 percent to a seasonally adjusted annual rate of 1.41 million units in September 2020. August had an annual rate of 1.30 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased 8.5 percent in September 2020.

Sales of new U.S. single family homes decreased in September 2020, after hot summer buying season appears to cool off, however housing is still strong and is leading economic recovery. The Commerce Department reported that new home sales decreased 3.5 percent to a seasonally adjusted annual rate of 959 million units in September 2020. Home sales had increased 3.0 % in August 2020. The housing market is showing positive signs of recovery, and is leading recovery efforts fueled by low interest rates, as sales of new homes are up 32.1% since last year.

The U.S. existing home sales surged higher than expected in September 2020 amid record low interest rates and low home inventories. The National Association of Realtors reported that its index of existing home sales increased 9.4 percent to a seasonally adjusted annual rate of 6.54 million homes. August sales pace was 5.98 million units. Existing home sales makes up about 90 percent of U.S. home sales, up 20.9 % since last year.

## INTEREST RATES

During the third quarter, the Federal Open Market Committee ("FOMC"), met on July 29<sup>th</sup> and September 16<sup>th</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, and FOMC is posed 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 to 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 Portfolio balances decreased from \$1.37 billion as of June 30, 2020 to \$1.21 billion as of September 30, 2020. This net balance decrease was mainly due to the following: receipt of \$25.84 million in property taxes, offset by debt service payments of approximately \$90.10 million, and vendor payments of approximately \$98.57 million. The remaining balance increase of approximately \$10.63 million, is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll.

### PORTFOLIO COMPOSITION

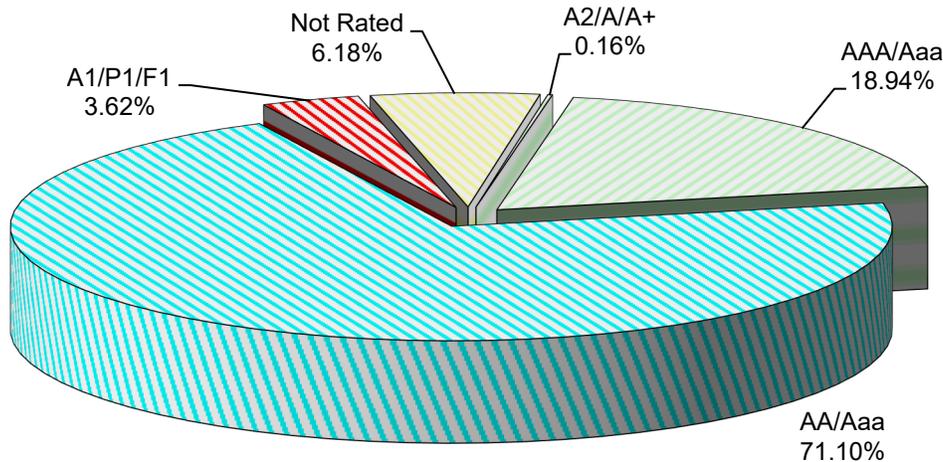
The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2020-21, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of September 30, 2020. Approximately 71.10% of Operating Fund investments were rated in the AA/Aaa category while 18.94% in AAA/Aaa, 6.18% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 3.62% in the A1/P1 category, and the remaining 0.16% in A2/A/A+. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

The City's Investment Policy for FY 2020-2021 does not have a rating criteria level for government agencies.

**City of Oakland Operating Fund  
Portfolio Credit Quality  
(As of 09/30/20)**



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, 2020 is approximately \$162.18 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

<b>Days</b>	<b>Amount(s)</b>	<b>Percent</b>
0-30	\$ 425,000,000	34.96%
31-180	\$ 477,705,000	39.30%
<b>Total</b>	<b>\$ 902,705,000</b>	<b>74.26%</b>

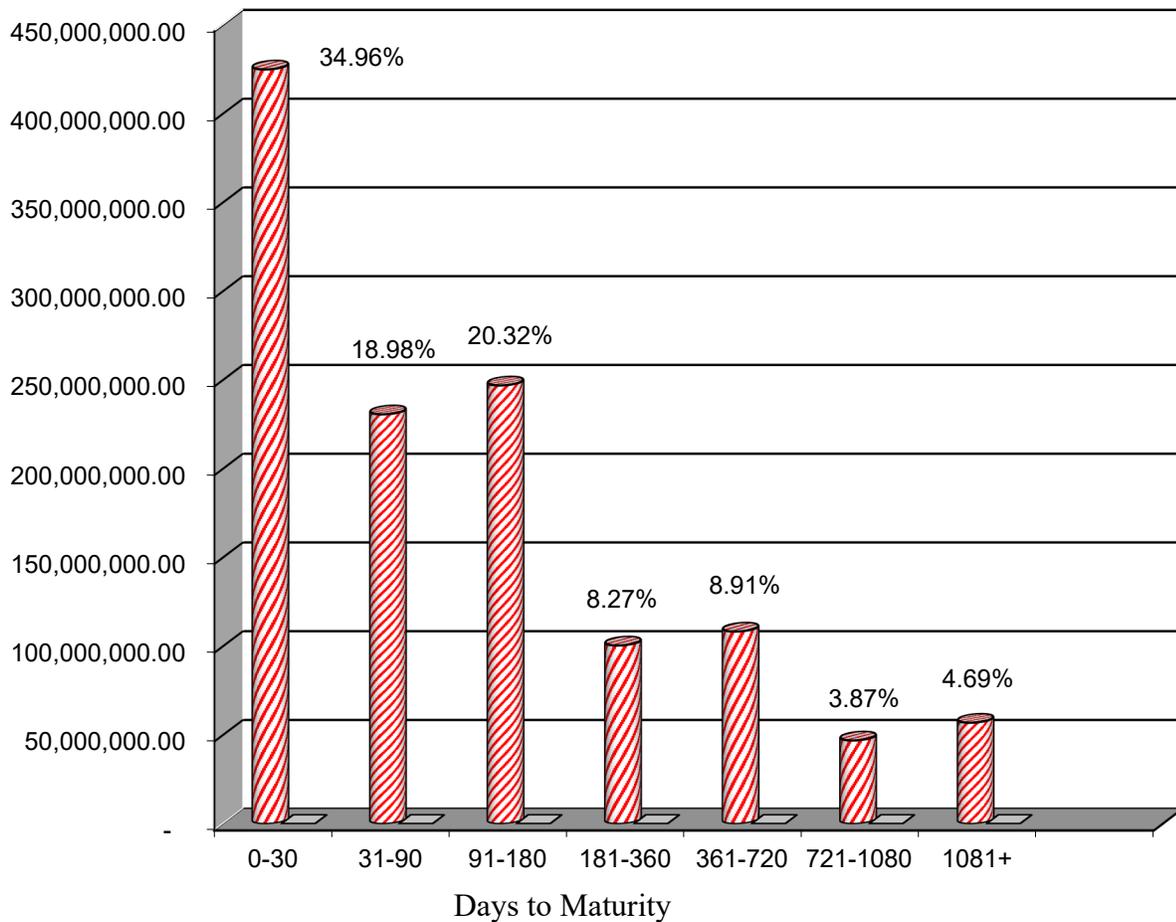
Investments maturing within 180 days include \$75.00 million in LAIF and \$230.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

Year	Amount	Percent Increase/Decrease From Prior Year
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	7.84%
September 2016	\$ 680,124,131	27.34%

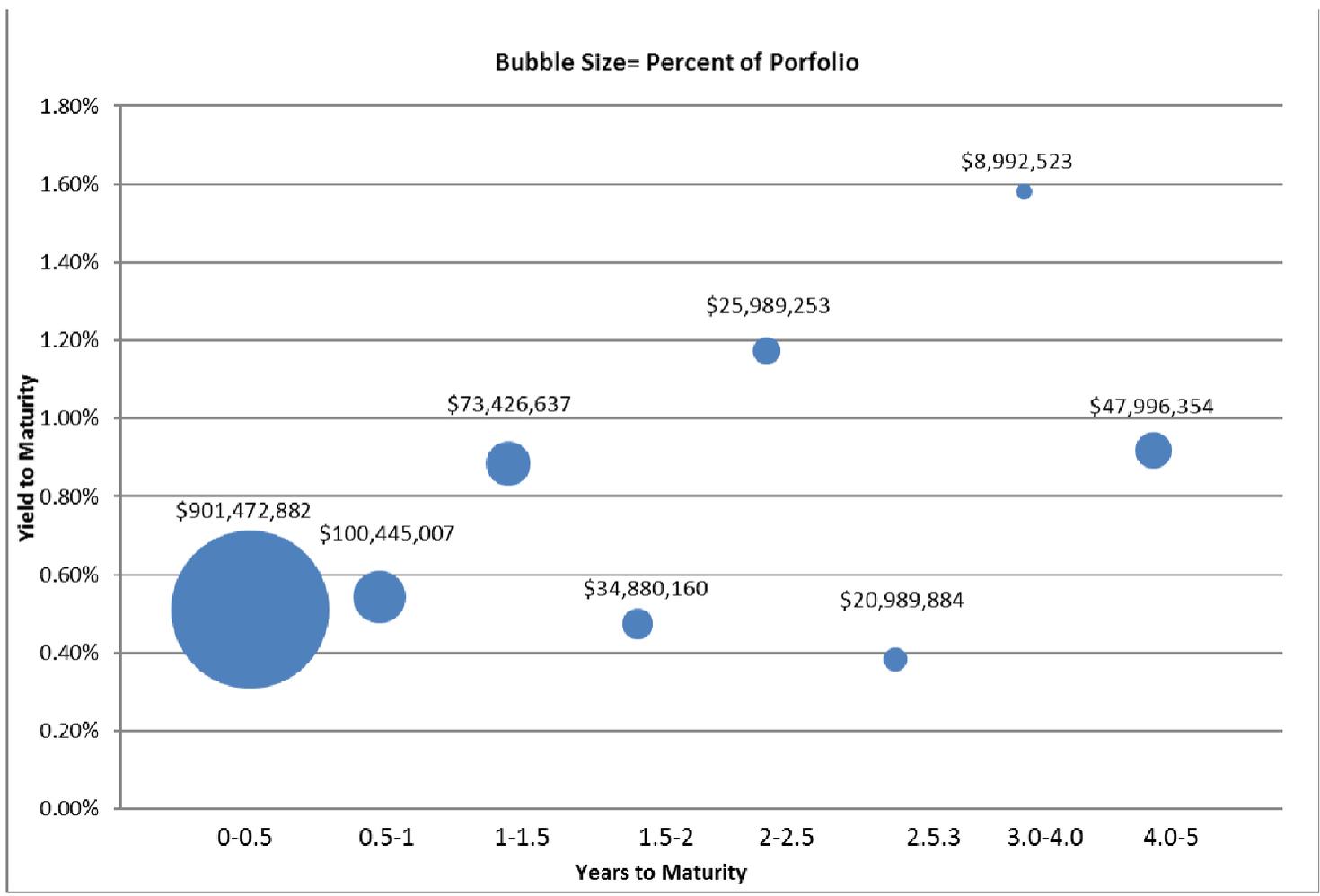
The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of September 30, 2020.

**City of Oakland Operating Fund  
Portfolio Maturity  
(As of 09/30/20)**



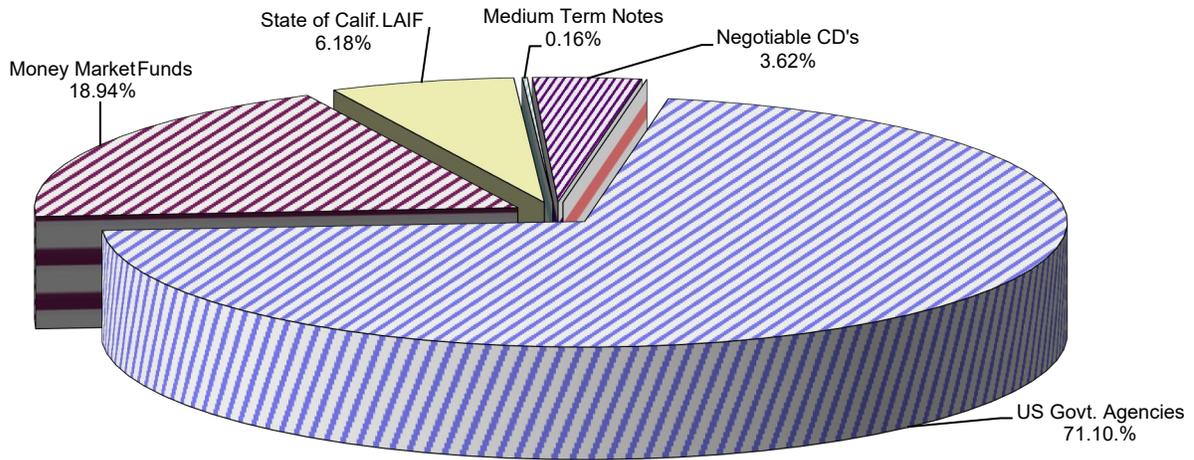
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund  
Yield to Maturity  
(As of 09/30/20)**



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

**City of Oakland Operating Fund  
Portfolio Diversity  
(As of 9/30/20)**



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

**Yield.** Total interest earned for the quarter ended September 30, 2020 was approximately \$1,992,310. The effective rate of return on total assets in the Operating Fund Portfolio for month-end September 30, 2020 was 0.52% as compared to 0.96% for June 30, 2020. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund  
Comparative Annualized Yields**  
(As of 9/30/20)

<b>As of Month-end</b>	<b>1-year Govt. Agency</b>	<b>LAIF<sup>1</sup></b>	<b>Operating Fund</b>	<b>Alameda County Pool<sup>2</sup></b>
July 2020	0.04%	0.92%	0.74%	2.34%
August 2020	0.06%	0.78%	0.63%	1.60%
September 2020	0.05%	0.69%	0.52%	1.44%

<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 Fund Portfolio for the month ending September 30, 2020 was 0.52 percent. The City’s Operating Fund Portfolio had out-performed the 1 year government agency which yielded a rate of 0.05 percent. The City’s Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund (“LAIF”), which ended the month at 0.69 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for September 2020 of 1.44 percent. The Alameda County Pool had a Portfolio of \$6.48 billion with 647 days to maturity, meanwhile the City’s Operating Fund had an accrual rate of return of 0.51 percent for September 2020. The City had a portfolio of \$1.21 billion with 217 days to maturity.

As of September 30, 2020, the City’s Portfolio Fund’s average days-to-maturity (ADM) was 217 days versus LAIF’s average days-to-maturity (ADM) was 169 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, 2020</u></b>	<b><u>June 30, 2020</u></b>	<b><u>September 30, 2019</u></b>
<b><u>Quarter-End</u></b>			
Total Interest Earnings	\$ 1,992,310	\$ 4,045,557	\$ 6,661,277
Realized gains (losses) from sales	-	-	-
Total income recognized	\$ 1,992,310	\$ 4,045,557	\$ 6,661,277
<b><u>Fiscal Year-to-Date</u></b>			
Total Interest Earnings	\$ 1,992,310	\$ 21,874,987	\$ 6,666,142
Realized gains (losses) from sales	-	-	-
Total income recognized	\$ 1,992,310	\$ 21,874,987	\$ 6,666,142

**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$1.22 billion, which was above book value by \$2,567,965. 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>Market Value</b>	\$ 1,216,760,666	<b>Market Value</b>	\$ 1,216,760,666
<b>Original Cost</b>	(1,214,123,987)	<b>Original Cost</b>	(1,214,192,701)
<b>Net Unrealized Gain (Loss)</b>	\$ 2,636,679	<b>Net Unrealized Gain (Loss)</b>	\$ 2,567,965

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

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### III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

#### PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$52.42 million as of June 30, 2020 to a balance of \$18.50 million as of September 30, 2020. The portfolio slightly decrease due debt service payments of approximately \$35.25 million, and other vendor payments.

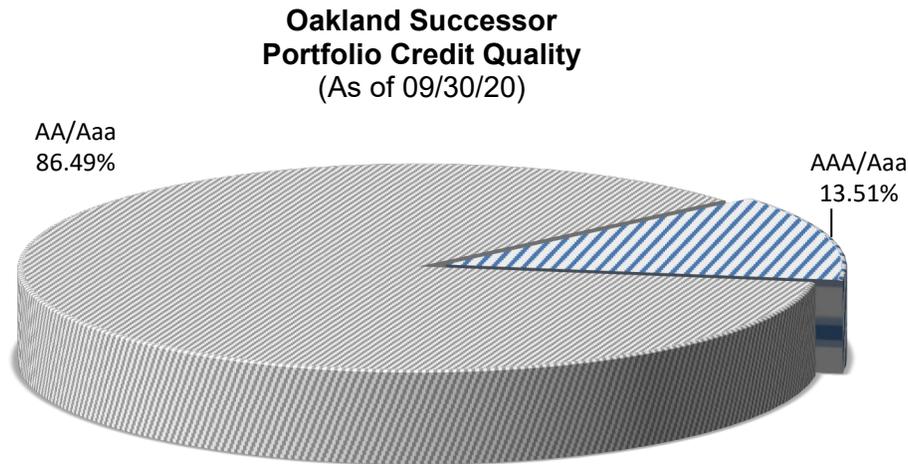
#### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2020-2021, 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 13.51% of Operating Fund investments were rated in the AAA/Aaa, while 86.49% 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 2020-2021 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 \$6.35 million. The estimated six-month cash flow for Successor Portfolio is summarized below:

<b>Successor Portfolio Estimated Cash Flow</b>	
<b>September-March 2021*</b>	
Beg: Available Balance	\$ 18,498,881
ROPS Receipt**	41,764,352
Debt Service	(6,351,153)
Other expenses	(5,000,000)
Bal: March 2021**	\$ 48,912,079
*Successor Pool Only	
**Estimated	

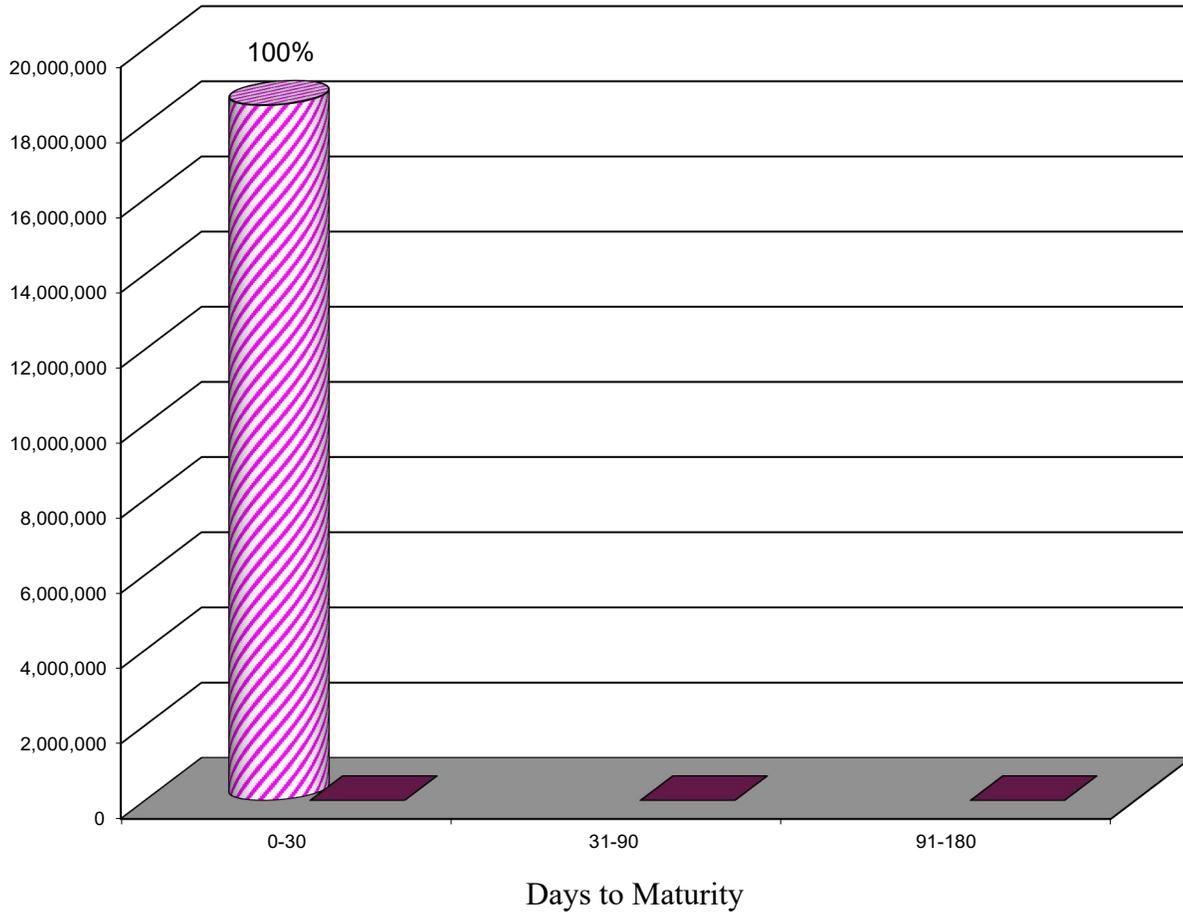
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
September 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	8.87%
September 2016	\$10,099,178	

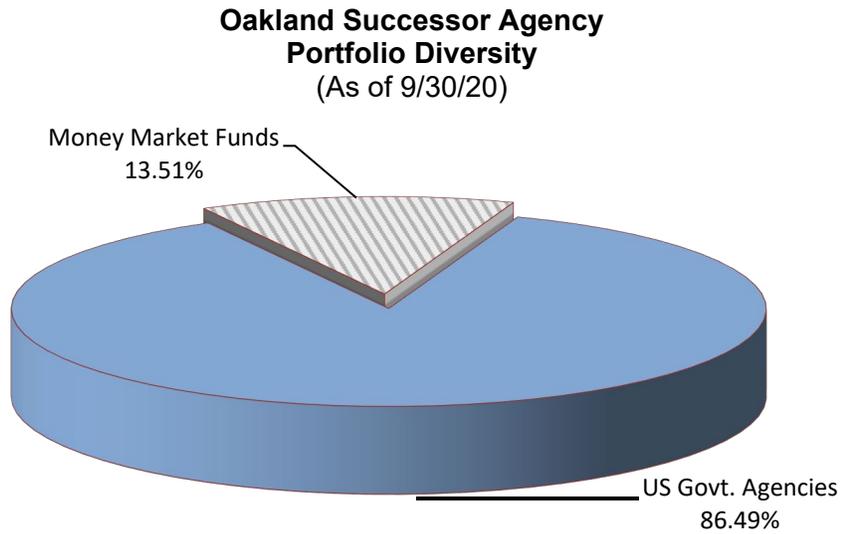
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency  
Portfolio Maturity  
(As of 09/30/20)**



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 Sept 30, 2020, was approximately \$17,987. The effective rate of return on total assets in the Successor's Portfolio was 0.07 percent for month ending Sept 30, 2020. The Successor's Portfolio outperformed the 1-year government agency which yielded a rate of 0.05 percent as of Sept 30, 2020. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.66 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 Sept 30, 2020, Successor's Portfolio Fund's average days-to-maturity (ADM) was 17 days versus LAIF's average days-to-maturity (ADM) was 169 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency  
Comparative Annualized Yields  
(As of 9/30/20)**

As of Month-end	1-Year Govt. Agency	LAIF <sup>1</sup>	Successor
July 2020	0.04%	0.92%	0.30%
August 2020	0.06%	0.78%	0.10%
September 2020	0.05%	0.69%	0.07%

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

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

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<u>Accrual Basis</u>				
<b>Total Portfolio</b>	<u>September 30, 2020</u>	<u>June 30, 2020</u>	<u>September 30, 2019</u>	
<b><u>Quarter-End</u></b>				
Total Interest Earnings	\$ 17,987	\$ 138,152	\$ 269,348	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 17,987	\$ 138,152	\$ 269,348	
<b><u>Fiscal Year-to-Date</u></b>				
Total Interest Earnings	\$ 17,987	\$ 749,765	\$ 269,348	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 17,987	\$ 749,765	\$ 269,348	

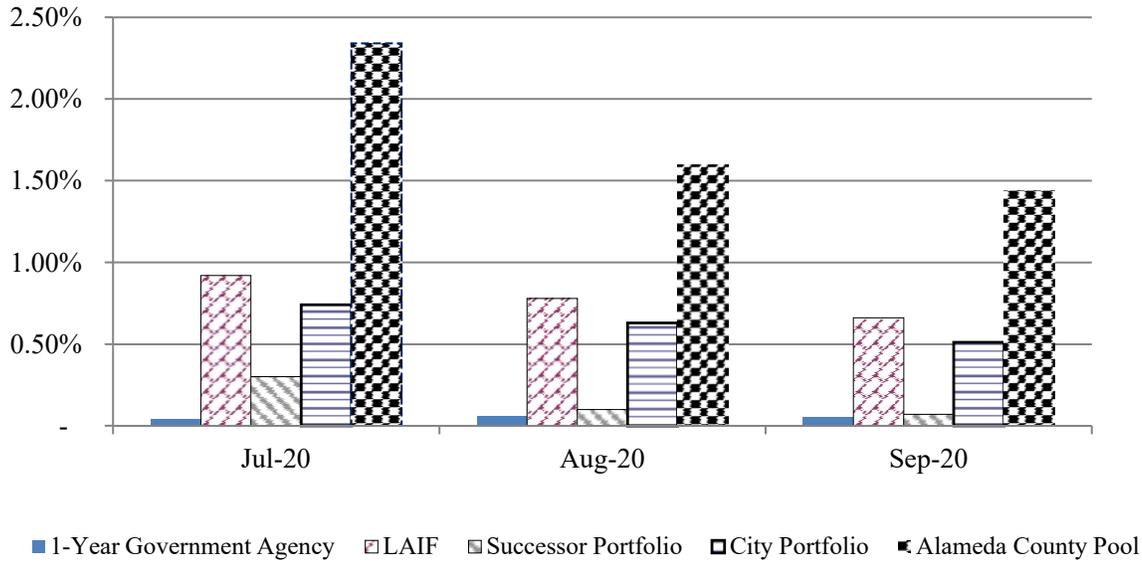
**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended September 30, 2020 was \$18.50 million, which was above book value by \$586. There was no leverage in the portfolio during the reporting period 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>	\$ 18,499,467	<b>Market Value</b>	\$ 18,499,467	
<b>Original Cost</b>	(18,498,881)	<b>Original Cost</b>	(18,498,881)	
<b>Net Unrealized Gain (Loss)</b>	\$ 586	<b>Net Unrealized Gain (Loss)</b>	\$ 586	

The following chart shows yield comparisons for the quarter.

### Portfolio Earnings Comparison





**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
September 30, 2020**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	349,845,000.00	350,865,765.96	349,763,394.37	28.81	804	601	0.890	0.902
Federal Agency Issues - Discount	514,705,000.00	514,576,886.38	513,429,485.99	42.29	208	95	0.335	0.339
Medium Term Notes	2,000,000.00	2,008,132.60	1,999,820.37	0.16	1,096	102	2.647	2.684
Money Market	230,000,000.00	230,000,000.00	230,000,000.00	18.94	1	1	0.027	0.028
Local Agency Investment Funds	75,000,000.00	75,308,590.05	75,000,000.00	6.18	1	1	0.676	0.685
Negotiable CD's	44,000,000.00	44,001,291.00	44,000,000.00	3.62	111	86	0.149	0.151
	<b>1,215,550,000.00</b>	<b>1,216,760,665.99</b>	<b>1,214,192,700.73</b>	<b>100.00%</b>	<b>325</b>	<b>217</b>	<b>0.454</b>	<b>0.461</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		2,136.80	2,136.80					
Subtotal		2,136.80	2,136.80					
<b>Total Cash and Investments</b>	<b>1,215,550,000.00</b>	<b>1,216,762,802.79</b>	<b>1,214,194,837.53</b>		<b>325</b>	<b>217</b>	<b>0.454</b>	<b>0.461</b>

<b>Total Earnings</b>	<b>September 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	517,252.74	1,964,473.97
<b>Average Daily Balance</b>	<b>1,219,076,718.95</b>	<b>1,246,183,348.13</b>
<b>Effective Rate of Return</b>	<b>0.52%</b>	<b>0.63%</b>

Treasury Bureau, Finance Department

Reporting period 09/01/2020-09/30/2020

Run Date: 10/15/2020 - 09:00

Portfolio POOL  
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Report Ver. 7.3.6.1

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2020**

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>												
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,023,084.88	2,999,823.60	2.700	AA	2.683	110	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,023,084.88	2,999,823.60	2.700	AA	2.683	110	01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,005,160.81	2,999,970.67	2.900	AA	2.877	22	10/23/2020
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,014,347.89	2,999,981.58	2.400	AA	2.371	76	12/16/2020
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,115,167.81	2,999,202.64	1.850	AA	1.836	853	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,000,147.12	2,999,993.73	1.850	AA	1.901	1	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,000,147.12	2,999,994.73	1.850	AA	1.889	1	10/02/2020
3133EKTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,024,952.80	2,998,300.19	1.770	AA	1.849	186	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,066,920.25	2,998,645.70	1.875	AA	1.885	474	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,041,273.61	2,998,800.00	1.875	AA	1.900	291	07/19/2021
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,535,498.53	2,495,671.92	1.625	AA	1.784	351	09/17/2021
3133EK2J4	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,002,748.48	2,996,437.50	1.690	AA	1.780	385	10/21/2021
3133EK2J4	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,002,748.48	3,000,000.00	1.690	AA	1.667	385	10/21/2021
3133EK6Z4	54484	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,005,377.02	3,000,000.00	1.625	AA	1.603	43	11/13/2020
3133ELBT0	54536	FEDERAL FARM CREDIT BANK		12/05/2019	3,000,000.00	3,006,519.03	2,998,678.87	1.620	AA	1.636	427	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,007,594.77	2,998,659.38	1.590	AA	1.606	435	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,007,594.77	3,000,000.00	1.590	AA	1.568	435	12/10/2021
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,011,099.43	3,000,000.00	1.625	AA	1.598	90	12/30/2020
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,013,175.16	2,997,159.48	1.600	AA	1.619	862	02/10/2023
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,010,907.13	2,998,788.89	1.460	AA	1.457	883	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,008,883.69	3,000,000.00	1.240	AA	1.223	890	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,008,883.69	3,000,000.00	1.240	AA	1.223	890	03/10/2023
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,008,883.69	3,000,000.00	1.240	AA	1.223	890	03/10/2023
3133ELVV3	54777	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,460.35	3,000,000.00	0.950	AA	0.937	554	04/08/2022
3133ELVV3	54778	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,460.35	3,000,000.00	0.950	AA	0.937	554	04/08/2022
3133ELVV3	54779	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,460.35	3,000,000.00	0.950	AA	0.937	554	04/08/2022
3133ELWK6	54799	FEDERAL FARM CREDIT BANK		04/20/2020	3,445,000.00	3,445,113.48	3,444,516.42	0.550	AA	0.556	384	10/20/2021
3133ELYG3	54810	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,291.81	3,000,000.00	0.400	AA	0.395	399	11/04/2021
3133ELYG3	54811	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,291.81	3,000,000.00	0.400	AA	0.395	399	11/04/2021
3133ELYG3	54812	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,291.81	3,000,000.00	0.400	AA	0.395	399	11/04/2021
3133ELYG3	54813	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,291.81	3,000,000.00	0.400	AA	0.395	399	11/04/2021
3133ELA95	54843	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	2,999,373.36	2,999,193.06	0.190	AA	0.210	421	11/26/2021
3133ELA95	54844	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	2,999,373.36	2,999,077.78	0.190	AA	0.214	421	11/26/2021
3133ELG57	54860	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,035.76	3,000,000.00	0.200	AA	0.197	342	09/08/2021
3133ELG57	54861	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,035.76	3,000,000.00	0.200	AA	0.197	342	09/08/2021

Portfolio POOL  
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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2020**

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>												
3133ELG57	54862	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,035.76	3,000,000.00	0.200	AA	0.197	342	09/08/2021
3133ELG57	54863	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,035.76	3,000,000.00	0.200	AA	0.197	342	09/08/2021
3133ELG65	54864	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,022.08	3,000,000.00		AA	0.197	433	12/08/2021
3133ELG65	54871	FEDERAL FARM CREDIT BANK		06/10/2020	3,000,000.00	3,000,022.08	2,997,142.75	0.200	AA	0.277	433	12/08/2021
3133ELJ21	54878	FEDERAL FARM CREDIT BANK		06/15/2020	3,000,000.00	3,000,368.64	2,997,835.56	0.480	AA	0.500	987	06/15/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	3,003,958.26	3,000,000.00	0.780	AA	0.769	1,719	06/16/2025
3133ELL85	54884	FEDERAL FARM CREDIT BANK		06/17/2020	3,000,000.00	3,002,415.99	3,000,000.00	0.680	AA	0.671	1,355	06/17/2024
3133ELE83	54889	FEDERAL FARM CREDIT BANK		06/19/2020	3,000,000.00	2,999,192.34	2,999,297.69	0.730	AA	0.726	1,524	12/03/2024
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,005,205.15	2,998,965.00		AA	0.276	629	06/22/2022
3133ELN75	54895	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,025.29	3,000,000.00	0.230	AA	0.227	448	12/23/2021
3133ELN75	54896	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,025.29	3,000,000.00	0.230	AA	0.227	448	12/23/2021
3133ELN67	54897	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,039.09	3,000,000.00	0.210	AA	0.207	265	06/23/2021
3133ELN67	54898	FEDERAL FARM CREDIT BANK		06/23/2020	5,000,000.00	5,000,065.15	5,000,000.00	0.210	AA	0.207	265	06/23/2021
3133ELT46	54921	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,017.10	3,000,000.00	0.180	AA	0.178	285	07/13/2021
3133ELT46	54922	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,017.10	3,000,000.00	0.180	AA	0.178	285	07/13/2021
3133ELT46	54923	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,017.10	3,000,000.00	0.180	AA	0.178	285	07/13/2021
3133ELW67	54931	FEDERAL FARM CREDIT BANK		07/21/2020	3,000,000.00	3,000,047.37	2,998,645.83	0.220	AA	0.242	658	07/21/2022
3133EL6P4	54988	FEDERAL FARM CREDIT BANK		09/09/2020	3,000,000.00	2,999,567.67	3,000,000.00	0.140	AA	0.138	434	12/09/2021
3133EL6P4	54989	FEDERAL FARM CREDIT BANK		09/09/2020	3,000,000.00	2,999,567.67	3,000,000.00	0.140	AA	0.138	434	12/09/2021
3133EMAT9	55009	FEDERAL FARM CREDIT BANK		09/24/2020	3,000,000.00	2,997,851.01	2,997,029.25	0.170	AA	0.217	721	09/22/2022
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,000,000.00	3,000,000.00	2.625	AA	2.673	0	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,000,000.00	3,000,000.00	2.625	AA	2.673	0	10/01/2020
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,058,951.58	1,999,553.43	3.000	AA	2.981	376	10/12/2021
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,039,533.88	2,999,017.44	1.875	AA	1.893	279	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,039,533.88	2,999,017.44	1.875	AA	1.893	279	07/07/2021
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,000,000.00	5,000,000.00	1.750	AA	1.786	0	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,000,000.00	3,000,000.00	1.750	AA	1.795	0	10/01/2020
3130AHB85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,000,740.73	3,000,000.00	1.625	AA	1.603	6	10/07/2020
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,054,868.38	2,998,024.50	1.625	AA	1.657	445	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,036,578.92	1,998,683.00	1.625	AA	1.657	445	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,054,868.38	2,998,024.50	1.625	AA	1.657	445	12/20/2021
3130AHXJ7	54641	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,012,171.93	3,000,000.00	1.920	AA	1.894	1,573	01/21/2025
3130AHXD0	54643	FEDERAL HOME LOAN BANK		01/22/2020	3,000,000.00	3,012,268.02	3,000,000.00	1.920	AA	1.894	1,574	01/22/2025
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,056,050.82	1,997,072.42	1.375	AA	1.418	869	02/17/2023
3130AJAX7	54762	FEDERAL HOME LOAN BANK		03/25/2020	3,000,000.00	2,987,201.79	3,000,000.00	1.550	AA	1.529	1,271	03/25/2024

Portfolio POOL  
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**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2020**

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>												
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	2,972,640.00	3,000,000.00	0.800	AA	0.789	554	04/08/2022
3130AJMP1	54837	FEDERAL HOME LOAN BANK		05/22/2020	5,000,000.00	5,000,009.25	5,000,000.00	0.145	AA	0.143	14	10/15/2020
3130AJMP1	54858	FEDERAL HOME LOAN BANK		06/05/2020	5,000,000.00	5,000,009.25	4,999,966.05	0.145	AA	0.160	14	10/15/2020
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	3,000,000.00	2,975,926.62	3,000,000.00	0.760	AA	0.750	1,719	06/16/2025
3130AJMP1	54885	FEDERAL HOME LOAN BANK		06/18/2020	3,000,000.00	3,000,005.55	2,999,955.49	0.145	AA	0.181	14	10/15/2020
3130AJMP1	54886	FEDERAL HOME LOAN BANK		06/18/2020	3,000,000.00	3,000,005.55	2,999,955.58	0.145	AA	0.181	14	10/15/2020
3130AJS91	54903	FEDERAL HOME LOAN BANK		06/24/2020	5,000,000.00	5,001,141.90	5,000,000.00	0.190	AA	0.187	207	04/26/2021
3130AJSH3	54908	FEDERAL HOME LOAN BANK		06/26/2020	3,000,000.00	3,000,414.18	2,999,898.05	0.180	AA	0.184	176	03/26/2021
3130AJU64	54924	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,168.60	4,999,679.62	0.160	AA	0.170	186	04/05/2021
3130AJU64	54925	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,168.60	4,999,679.62	0.160	AA	0.170	186	04/05/2021
3130AJUB3	54929	FEDERAL HOME LOAN BANK		07/16/2020	3,000,000.00	2,999,946.68	2,999,946.68	0.150	AAA	0.154	111	01/20/2021
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,805.72	1,996,392.67	0.125	AA	0.219	680	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,805.72	1,996,392.67	0.125	AA	0.219	680	08/12/2022
3130AK6C5	54999	FEDERAL HOME LOAN BANK		09/17/2020	5,000,000.00	4,999,815.00	5,000,041.40	0.120	AA	0.115	102	01/11/2021
3130AKAH9	55006	FEDERAL HOME LOAN BANK		09/23/2020	5,000,000.00	4,999,027.00	5,000,000.00	0.120	AA	0.118	265	06/23/2021
3130AKBD7	55014	FEDERAL HOME LOAN BANK		09/29/2020	3,000,000.00	2,999,217.33	2,999,860.40	0.110	AA	0.115	271	06/29/2021
3130AKBC9	55017	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	2,999,578.98	3,000,000.00	0.125	AA	0.123	364	09/30/2021
3130AKBC9	55018	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	2,999,578.98	3,000,000.00	0.125	AA	0.123	364	09/30/2021
3134GURZ5	54487	FEDERAL HOME LOAN MTG CORP		11/18/2019	3,000,000.00	3,006,932.91	3,000,000.00	2.030	AA	2.002	1,509	11/18/2024
3134GVUU0	54831	FEDERAL HOME LOAN MTG CORP		05/14/2020	3,000,000.00	3,001,014.66	3,000,000.00	0.350	AA	0.345	774	11/14/2022
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,003,556.80	3,000,000.00	0.750	AA	0.740	1,700	05/28/2025
3134GVZV3	54849	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,002,602.92	3,000,000.00	0.420	AA	0.414	967	05/26/2023
3134GVX60	54911	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,001,206.57	3,000,000.00	0.800	AA	0.791	1,733	06/30/2025
3134GV2M9	54912	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,002,514.69	3,000,000.00	0.300	AA	0.296	637	06/30/2022
3134GV2M9	54913	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,002,514.69	3,000,000.00	0.300	AA	0.296	637	06/30/2022
3134GVX52	54914	FEDERAL HOME LOAN MTG CORP		06/30/2020	1,900,000.00	1,900,902.88	1,900,000.00		AA	0.297	637	06/30/2022
3134GWAR7	54932	FEDERAL HOME LOAN MTG CORP		07/21/2020	3,000,000.00	2,995,803.69	3,000,000.00	0.750	AA	0.740	1,754	07/21/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,995,471.70	4,989,764.27		AA	0.235	662	07/25/2022
3134GWDK9	54941	FEDERAL HOME LOAN MTG CORP		07/29/2020	3,000,000.00	3,002,114.94	3,000,000.00	0.720	AA	0.710	1,762	07/29/2025
3134GWL20	54992	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	2,998,659.06	3,000,000.00	0.300	AA	0.296	1,079	09/15/2023
3134GWL20	54993	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	2,998,659.06	3,000,000.00	0.300	AA	0.296	1,079	09/15/2023
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,037,421.10	2,999,205.33	2.500	AA	2.517	194	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,225,128.64	2,992,522.74	2.500	AA	2.544	1,222	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,002,150.94	2,992,048.58	0.250	AA	0.346	963	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	3,000,138.84	3,000,000.00	0.700	AA	0.690	1,754	07/21/2025

Portfolio POOL  
AP  
PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
Portfolio Management  
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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>												
3136G4B51	54938	FEDERAL NATIONAL MORTGAGE		07/27/2020	3,000,000.00	2,996,463.42	3,000,000.00	0.420	AA	0.414	1,029	07/27/2023
3136G4B51	54943	FEDERAL NATIONAL MORTGAGE		07/29/2020	3,000,000.00	2,996,463.42	3,000,000.00	0.420	AA	0.414	1,029	07/27/2023
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,995,234.92	3,000,000.00		AA	0.592	1,762	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,997,507.57	3,000,000.00	0.570	AA	0.562	1,782	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	3,000,124.35	3,000,000.00	0.550	AAA	0.542	1,783	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	3,002,509.29	2,997,056.67	0.625	AA	0.637	1,791	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	3,003,458.73	3,000,000.00	0.650	AA	0.641	1,789	08/25/2025
<b>Subtotal and Average</b>			<b>351,360,647.57</b>		<b>349,845,000.00</b>	<b>350,865,765.96</b>	<b>349,763,394.37</b>			<b>0.890</b>	<b>601</b>	
<b>Federal Agency Issues - Discount</b>												
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,999,975.01	2,960,368.33	1.580	AA	1.624	5	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,999,975.01	2,960,368.33	1.580	AA	1.624	5	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,999,958.35	4,933,947.22	1.580	AA	1.624	5	10/06/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,999,807.49	2,957,066.67	1.600	AA	1.645	33	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,999,679.15	4,928,444.44	1.600	AA	1.645	33	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,999,679.15	4,928,444.44	1.600	AA	1.645	33	11/03/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,859.99	2,957,866.67	1.600	AA	1.645	28	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,999,766.65	4,929,777.78	1.600	AA	1.645	28	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,999,766.65	4,929,777.78	1.600	AA	1.645	28	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,801.67	2,957,066.67	1.600	AA	1.645	34	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,801.67	2,957,066.67	1.600	AA	1.645	34	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,999,766.66	2,956,127.50	1.610	AA	1.656	40	11/10/2020
313313BC1	54675	Federal Farm Credit Discount		02/10/2020	3,000,000.00	2,999,115.00	2,955,413.33	1.520	AA	1.563	118	01/27/2021
313312Q86	54688	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,679.18	2,963,662.50	1.530	AA	1.569	55	11/25/2020
313312Q86	54689	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,679.18	2,963,662.50	1.530	AA	1.569	55	11/25/2020
313312Q86	54690	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,679.18	2,963,662.50	1.530	AA	1.569	55	11/25/2020
313312N30	54763	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,801.67	2,996,383.33	0.200	AA	0.203	34	11/04/2020
313312N30	54764	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,801.67	2,996,383.33	0.200	AA	0.203	34	11/04/2020
313312N30	54765	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,801.67	2,996,383.33	0.200	AA	0.203	34	11/04/2020
313312J27	54768	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,994.99	2,997,118.33	0.190	AA	0.190	1	10/02/2020
313312J27	54769	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,994.99	2,997,118.33	0.190	AA	0.190	1	10/02/2020
313312N55	54770	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,790.00	2,996,383.33	0.200	AA	0.203	36	11/06/2020
313312J27	54785	Federal Farm Credit Discount		04/09/2020	3,000,000.00	2,999,994.99	2,997,066.67	0.200	AA	0.200	1	10/02/2020
313312M56	54793	Federal Farm Credit Discount		04/14/2020	3,000,000.00	2,999,859.99	2,995,380.00	0.280	AA	0.285	28	10/29/2020
313312Q60	54819	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,999,690.82	2,997,678.33	0.140	AA	0.143	53	11/23/2020

**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313312Q60	54820	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,999,690.82	2,997,678.33	0.140	AA	0.143	53	11/23/2020
313312Q29	54822	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,714.16	2,997,453.33	0.160	AA	0.164	49	11/19/2020
313312N89	54823	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,772.51	2,997,737.50	0.150	AA	0.150	39	11/09/2020
313312N89	54824	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,772.51	2,997,737.50	0.150	AA	0.150	39	11/09/2020
313312N89	54825	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,772.51	2,997,737.50	0.150	AA	0.150	39	11/09/2020
313312Q86	54828	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,999,679.18	2,997,400.00	0.160	AA	0.164	55	11/25/2020
313312L65	54830	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,999,895.00	2,997,987.50	0.150	AA	0.150	21	10/22/2020
313313CX4	54856	Federal Farm Credit Discount		06/05/2020	3,000,000.00	2,998,658.34	2,995,582.50		AA	0.193	161	03/11/2021
313313CX4	54857	Federal Farm Credit Discount		06/05/2020	5,000,000.00	4,997,763.90	4,992,637.50		AA	0.193	161	03/11/2021
313313DL9	54868	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,998,550.01	2,995,680.00	0.180	AA	0.183	174	03/24/2021
313313DL9	54869	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,998,550.01	2,995,680.00		AA	0.183	174	03/24/2021
313313GA0	54874	Federal Farm Credit Discount		06/12/2020	3,000,000.00	2,997,836.67	2,994,216.67	0.200	AA	0.203	236	05/25/2021
313313DC9	54879	Federal Farm Credit Discount		06/16/2020	3,000,000.00	2,998,616.67	2,995,677.50	0.190	AA	0.193	166	03/16/2021
313313CX4	54909	Federal Farm Credit Discount		06/29/2020	5,000,000.00	4,997,763.90	4,993,979.17		AA	0.173	161	03/11/2021
313312N30	54915	Federal Farm Credit Discount		06/30/2020	3,000,000.00	2,999,801.67	2,998,412.50	0.150	AA	0.150	34	11/04/2020
313312Q60	54916	Federal Farm Credit Discount		06/30/2020	3,000,000.00	2,999,690.82	2,998,053.33	0.160	AA	0.160	53	11/23/2020
313313JB5	54926	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,997,387.51	2,994,843.33		AA	0.173	285	07/13/2021
313313JB5	54927	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,997,387.51	2,994,843.33	0.170	AA	0.173	285	07/13/2021
313313AL2	54936	Federal Farm Credit Discount		07/23/2020	3,000,000.00	2,999,235.00	2,998,136.67	0.130	AA	0.130	102	01/11/2021
313313AL2	54937	Federal Farm Credit Discount		07/23/2020	5,000,000.00	4,998,725.00	4,996,894.44		AA	0.130	102	01/11/2021
313313BM9	54942	Federal Farm Credit Discount		07/29/2020	3,000,000.00	2,998,941.66	2,998,090.00	0.120	AA	0.123	127	02/05/2021
313313BH0	54945	Federal Farm Credit Discount		08/05/2020	5,000,000.00	4,998,291.65	4,997,500.00	0.100	AA	0.100	123	02/01/2021
313313CN6	54948	Federal Farm Credit Discount		08/10/2020	3,000,000.00	2,998,733.34	2,997,960.00	0.120	AA	0.123	152	03/02/2021
313313CN6	54950	Federal Farm Credit Discount		08/10/2020	5,000,000.00	4,997,888.90	4,996,600.00	0.120	AA	0.123	152	03/02/2021
313313CN6	54951	Federal Farm Credit Discount		08/10/2020	3,000,000.00	2,998,733.34	2,997,960.00		AA	0.123	152	03/02/2021
313313CW6	54955	Federal Farm Credit Discount		08/11/2020	5,000,000.00	4,997,777.80	4,996,483.33	0.120	AA	0.122	160	03/10/2021
313313CW6	54956	Federal Farm Credit Discount		08/11/2020	5,000,000.00	4,997,777.80	4,996,483.33	0.120	AA	0.122	160	03/10/2021
313312R93	54957	Federal Farm Credit Discount		08/11/2020	3,000,000.00	2,999,520.00	2,999,041.67	0.100	AA	0.100	64	12/04/2020
313313DC9	54963	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,997,694.45	4,996,500.00		AA	0.122	166	03/16/2021
313313BE7	54965	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,998,500.00	4,997,494.44	0.110	AA	0.110	120	01/29/2021
313313DR6	54966	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,997,513.90	4,996,283.33	0.120	AA	0.122	179	03/29/2021
313312S50	54967	Federal Farm Credit Discount		08/19/2020	5,000,000.00	4,999,150.00	4,998,458.33	0.100	AA	0.100	68	12/08/2020
313313AN8	54971	Federal Farm Credit Discount		08/27/2020	3,000,000.00	2,999,220.00	2,998,610.00	0.120	AA	0.120	104	01/13/2021
313313DJ4	54972	Federal Farm Credit Discount		08/27/2020	3,000,000.00	2,998,566.66	2,997,930.00	0.120	AA	0.123	172	03/22/2021
313313AN8	54973	Federal Farm Credit Discount		08/27/2020	3,000,000.00	2,999,220.00	2,998,610.00	0.120	AA	0.120	104	01/13/2021

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2020**

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>												
313313AL2	54977	Federal Farm Credit Discount		08/28/2020	3,000,000.00	2,999,235.00	2,998,753.33	0.110	AA	0.110	102	01/11/2021
313313AU2	54983	Federal Farm Credit Discount		09/01/2020	5,000,000.00	4,998,625.00	4,997,861.11	0.110	AA	0.110	110	01/19/2021
313313CP1	54984	Federal Farm Credit Discount		09/02/2020	5,000,000.00	4,997,875.00	4,997,219.44	0.110	AA	0.110	153	03/03/2021
313313CP1	54985	Federal Farm Credit Discount		09/02/2020	5,000,000.00	4,997,875.00	4,997,219.45	0.110	AA	0.110	153	03/03/2021
313313AW8	54987	Federal Farm Credit Discount		09/08/2020	5,000,000.00	4,998,600.00	4,997,937.50	0.110	AA	0.110	112	01/21/2021
313313DY1	54991	Federal Farm Credit Discount		09/14/2020	5,000,000.00	4,997,416.65	4,996,616.67	0.120	AA	0.121	186	04/05/2021
313313BU1	54995	Federal Farm Credit Discount		09/16/2020	3,000,000.00	2,998,883.34	2,998,510.00	0.120	AA	0.120	134	02/12/2021
313313BU1	54996	Federal Farm Credit Discount		09/16/2020	2,000,000.00	1,999,255.56	1,999,006.67	0.120	AA	0.120	134	02/12/2021
313313DZ8	54997	Federal Farm Credit Discount		09/16/2020	2,000,000.00	1,998,961.12	1,998,541.11	0.130	AA	0.131	187	04/06/2021
313313DJ4	55004	Federal Farm Credit Discount		09/22/2020	4,000,000.00	3,998,088.88	3,997,787.78	0.110	AA	0.110	172	03/22/2021
313313DJ4	55005	Federal Farm Credit Discount		09/22/2020	3,000,000.00	2,998,566.66	2,998,340.83	0.110	AA	0.110	172	03/22/2021
313313EC8	55012	Federal Farm Credit Discount		09/25/2020	3,000,000.00	2,998,416.66	2,998,366.67	0.100	AA	0.101	190	04/09/2021
313313DF2	55015	Federal Farm Credit Discount		09/30/2020	3,000,000.00	2,998,591.68	2,998,583.33	0.100	AA	0.100	169	03/19/2021
313313DN5	55016	Federal Farm Credit Discount		09/30/2020	3,000,000.00	2,998,533.33	2,998,525.00	0.100	AA	0.100	176	03/26/2021
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,998,941.66	2,955,300.00	1.490	AA	1.532	127	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,998,941.66	2,955,300.00	1.490	AA	1.532	127	02/05/2021
313384T33	54740	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,445.00	2,990,340.00	0.420	AA	0.428	74	12/14/2020
313384K73	54745	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,930.01	2,992,800.00	0.400	AA	0.409	14	10/15/2020
313384T33	54751	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,445.00	2,990,340.00	0.420	AA	0.428	74	12/14/2020
313384M22	54758	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,999,791.65	4,990,958.33	0.300	AA	0.306	25	10/26/2020
313384M22	54759	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,999,791.65	4,990,958.33	0.300	AA	0.306	25	10/26/2020
313384Q85	54760	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,999,465.30	4,989,022.22	0.320	AA	0.326	55	11/25/2020
313384J26	54772	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,999,994.99	2,997,118.32	0.190	AA	0.190	1	10/02/2020
313384L31	54774	Federal Home Loan Discount		04/07/2020	3,000,000.00	2,999,910.00	2,997,075.00	0.180	AA	0.183	18	10/19/2020
313384M48	54790	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,865.00	2,996,205.00	0.230	AA	0.234	27	10/28/2020
313385AL0	54800	Federal Home Loan Discount		04/21/2020	3,000,000.00	2,999,235.00	2,995,804.17	0.190	AA	0.193	102	01/11/2021
313384L72	54802	Federal Home Loan Discount		04/24/2020	3,000,000.00	2,999,889.99	2,997,800.83	0.145	AA	0.145	22	10/23/2020
313384M22	54805	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,874.99	2,997,888.33	0.140	AA	0.140	25	10/26/2020
313384M22	54806	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,874.99	2,997,888.33	0.140	AA	0.140	25	10/26/2020
313384M22	54807	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,874.99	2,997,888.33	0.140	AA	0.140	25	10/26/2020
313384R84	54808	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,527.50	2,997,262.50	0.150	AA	0.152	63	12/03/2020
313384P94	54835	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,999,720.01	2,997,694.67	0.152	AA	0.152	48	11/18/2020
313385FU5	54836	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,997,891.66	2,994,995.00	0.165	AA	0.168	230	05/19/2021
313384Q85	54839	Federal Home Loan Discount		05/27/2020	10,000,000.00	9,998,930.60	9,992,214.44	0.154	AA	0.154	55	11/25/2020
313385FC5	54841	Federal Home Loan Discount		05/27/2020	3,000,000.00	2,998,038.33	2,994,742.92	0.185	AA	0.188	214	05/03/2021

**City Pool Portfolio  
Portfolio Management  
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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>												
313385GB6	54842	Federal Home Loan Discount		05/26/2020	3,000,000.00	2,997,827.49	2,994,372.92	0.185	AA	0.188	237	05/26/2021
313384R27	54850	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,999,667.51	2,997,421.67	0.170	AA	0.170	57	11/27/2020
313384R27	54851	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,999,667.51	2,997,391.33	0.172	AA	0.172	57	11/27/2020
313384R76	54854	Federal Home Loan Discount		06/03/2020	10,000,000.00	9,998,450.00	9,991,405.56	0.170	AA	0.170	62	12/02/2020
313384S42	54865	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,999,162.50	4,995,475.00	0.180	AA	0.180	67	12/07/2020
313384S59	54866	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,999,150.00	4,995,450.00	0.180	AA	0.180	68	12/08/2020
313384J59	54867	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,999,966.65	4,997,295.83	0.165	AA	0.165	4	10/05/2020
313385GT7	54875	Federal Home Loan Discount		06/12/2020	3,000,000.00	2,997,680.82	2,994,236.67	0.190	AA	0.193	253	06/11/2021
313385DC7	54882	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,998,616.67	2,995,693.33	0.190	AA	0.193	166	03/16/2021
313384T74	54887	Federal Home Loan Discount		06/19/2020	5,000,000.00	4,999,025.00	4,995,601.67	0.174	AA	0.174	78	12/18/2020
313384V48	54890	Federal Home Loan Discount		06/22/2020	3,000,000.00	2,999,317.50	2,997,440.00	0.160	AA	0.163	91	12/31/2020
313384T74	54893	Federal Home Loan Discount		06/22/2020	3,705,000.00	3,704,277.53	3,701,868.25	0.170	AA	0.170	78	12/18/2020
313384T74	54894	Federal Home Loan Discount		06/23/2020	3,000,000.00	2,999,415.00	2,997,626.67	0.160	AA	0.160	78	12/18/2020
313384Q69	54899	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,690.82	2,997,973.33	0.160	AA	0.160	53	11/23/2020
313384Q69	54900	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,690.82	2,997,973.33	0.160	AA	0.160	53	11/23/2020
313384Q69	54901	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,690.82	2,997,973.33	0.160	AA	0.160	53	11/23/2020
313384U49	54902	Federal Home Loan Discount		06/24/2020	8,000,000.00	7,998,340.00	7,992,962.67	0.174	AA	0.174	83	12/23/2020
313384U98	54906	Federal Home Loan Discount		06/26/2020	3,000,000.00	2,999,340.00	2,997,456.25	0.165	AA	0.168	88	12/28/2020
313385AF3	54917	Federal Home Loan Discount		07/08/2020	3,000,000.00	2,999,272.50	2,997,558.17	0.161	AA	0.161	97	01/06/2021
313385AF3	54918	Federal Home Loan Discount		07/08/2020	3,000,000.00	2,999,272.50	2,997,573.33	0.160	AA	0.160	97	01/06/2021
313384V30	54919	Federal Home Loan Discount		07/09/2020	5,000,000.00	4,998,875.00	4,996,254.17	0.155	AA	0.155	90	12/30/2020
313385DK9	54920	Federal Home Loan Discount		07/09/2020	5,000,000.00	4,997,597.20	4,994,645.83	0.150	AA	0.153	173	03/23/2021
313385AV8	54933	Federal Home Loan Discount		07/22/2020	3,000,000.00	2,999,167.50	2,997,876.67	0.140	AA	0.140	111	01/20/2021
313385AV8	54934	Federal Home Loan Discount		07/22/2020	5,000,000.00	4,998,612.50	4,996,688.61	0.131	AA	0.131	111	01/20/2021
313384N54	54939	Federal Home Loan Discount		07/28/2020	5,000,000.00	4,999,650.00	4,998,527.08	0.105	AA	0.105	36	11/06/2020
313385BM7	54947	Federal Home Loan Discount		08/07/2020	3,000,000.00	2,998,941.66	2,998,331.67	0.110	AA	0.110	127	02/05/2021
313384S83	54952	Federal Home Loan Discount		08/10/2020	5,000,000.00	4,999,112.50	4,998,291.67	0.100	AA	0.100	71	12/11/2020
313384S83	54953	Federal Home Loan Discount		08/10/2020	5,000,000.00	4,999,112.50	4,998,291.67	0.100	AA	0.100	71	12/11/2020
313384S83	54954	Federal Home Loan Discount		08/10/2020	5,000,000.00	4,999,112.50	4,998,291.67	0.100	AA	0.100	71	12/11/2020
313385BU9	54961	Federal Home Loan Discount		08/17/2020	5,000,000.00	4,998,138.90	4,997,265.28	0.110	AA	0.110	134	02/12/2021
313385CG9	54969	Federal Home Loan Discount		08/26/2020	10,000,000.00	9,995,944.40	9,993,983.89	0.119	AA	0.119	146	02/24/2021
313385CW4	54970	Federal Home Loan Discount		08/26/2020	5,000,000.00	4,997,777.80	4,997,005.56	0.110	AA	0.112	160	03/10/2021
313384Q77	54978	Federal Home Loan Discount		08/28/2020	5,000,000.00	4,999,475.00	4,998,900.00	0.090	AA	0.090	54	11/24/2020
313385BQ8	54980	Federal Home Loan Discount		08/20/2020	3,000,000.00	2,998,916.67	2,998,423.33	0.110	AA	0.110	130	02/08/2021
313385BQ8	54981	Federal Home Loan Discount		08/20/2020	3,000,000.00	2,998,916.67	2,998,423.33	0.110	AA	0.110	130	02/08/2021

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2020**

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>												
313385CJ3	54982	Federal Home Loan Discount		08/20/2020	10,000,000.00	9,995,888.90	9,994,194.44	0.110	AA	0.112	148	02/26/2021
313385CR5	54990	Federal Home Loan Discount		09/11/2020	5,000,000.00	4,997,847.20	4,997,204.86	0.115	AA	0.115	155	03/05/2021
313384T66	55002	Federal Home Loan Discount		09/22/2020	3,000,000.00	2,999,422.50	2,999,355.00	0.090	AA	0.090	77	12/17/2020
313384T66	55003	Federal Home Loan Discount		09/22/2020	5,000,000.00	4,999,037.50	4,998,925.00	0.090	AA	0.090	77	12/17/2020
<b>Subtotal and Average</b>			<b>532,916,277.05</b>		<b>514,705,000.00</b>	<b>514,576,886.38</b>	<b>513,429,485.99</b>			<b>0.335</b>	<b>95</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,008,132.60	1,999,820.37	2.650	A	2.647	102	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,794.32</b>		<b>2,000,000.00</b>	<b>2,008,132.60</b>	<b>1,999,820.37</b>			<b>2.647</b>	<b>102</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			180,000,000.00	180,000,000.00	180,000,000.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			50,000,000.00	50,000,000.00	50,000,000.00	0.020	AAA	0.020	1	
<b>Subtotal and Average</b>			<b>227,833,333.33</b>		<b>230,000,000.00</b>	<b>230,000,000.00</b>	<b>230,000,000.00</b>			<b>0.027</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,308,590.05	75,000,000.00	0.685		0.676	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>75,308,590.05</b>	<b>75,000,000.00</b>			<b>0.676</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478U5S1	54962	MUFG Union Bank NA		08/17/2020	10,000,000.00	10,000,470.00	10,000,000.00	0.150	A-1	0.150	63	12/03/2020
62478U5X0	54976	MUFG Union Bank NA		08/28/2020	10,000,000.00	10,001,030.00	10,000,000.00	0.190	A-1	0.190	116	01/25/2021
62478U6A9	54986	MUFG Union Bank NA		09/02/2020	5,000,000.00	5,000,150.00	5,000,000.00	0.170	A-1	0.170	123	02/01/2021
62478U6H4	55000	MUFG Union Bank NA		09/17/2020	3,000,000.00	2,999,976.00	3,000,000.00	0.110	A-1	0.108	46	11/16/2020
62478U6J0	55001	MUFG Union Bank NA		09/21/2020	5,000,000.00	4,999,945.00	5,000,000.00	0.100	A-1	0.099	32	11/02/2020
62478U6K7	55007	MUFG Union Bank NA		09/24/2020	5,000,000.00	4,999,945.00	5,000,000.00	0.140	A-1	0.138	95	01/04/2021
62478U6M3	55011	MUFG Union Bank NA		09/25/2020	3,000,000.00	2,999,781.00	3,000,000.00	0.150	A-1	0.148	144	02/22/2021
62478U6Q4	55013	MUFG Union Bank NA		09/28/2020	3,000,000.00	2,999,994.00	3,000,000.00	0.120	A-1	0.118	61	12/01/2020
<b>Subtotal and Average</b>			<b>29,966,666.67</b>		<b>44,000,000.00</b>	<b>44,001,291.00</b>	<b>44,000,000.00</b>			<b>0.149</b>	<b>86</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
<b>Total and Average</b>			1,219,076,718.95		1,215,550,000.00	1,216,760,665.99	1,214,192,700.73			0.454	217

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
September 30, 2020**

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		2,136.80	2,136.80				<b>0</b>
				Subtotal		2,136.80	2,136.80				
<b>Total Cash and Investments</b>			<b>1,219,076,718.95</b>		<b>1,215,550,000.00</b>	<b>1,216,762,802.79</b>	<b>1,214,194,837.53</b>			<b>0.454</b>	<b>217</b>



**City Pool Portfolio  
Aging Report  
By Maturity Date  
As of October 1, 2020**

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 10/01/2020 - 10/01/2020 )</b>	<b>7 Maturities</b>	<b>0 Payments</b>	<b>319,000,000.00</b>	<b>26.24%</b>	<b>319,000,000.00</b>	<b>319,308,590.05</b>
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 10/02/2020 - 10/31/2020 )</b>	<b>30 Maturities</b>	<b>0 Payments</b>	<b>106,000,000.00</b>	<b>8.72%</b>	<b>105,610,489.82</b>	<b>106,004,031.91</b>
<b>Aging Interval:</b>	<b>31 - 90 days</b>	<b>( 11/01/2020 - 12/30/2020 )</b>	<b>58 Maturities</b>	<b>0 Payments</b>	<b>230,705,000.00</b>	<b>18.98%</b>	<b>230,138,396.26</b>	<b>230,710,131.10</b>
<b>Aging Interval:</b>	<b>91 - 180 days</b>	<b>( 12/31/2020 - 03/30/2021 )</b>	<b>61 Maturities</b>	<b>0 Payments</b>	<b>247,000,000.00</b>	<b>20.32%</b>	<b>246,723,996.15</b>	<b>246,976,697.89</b>
<b>Aging Interval:</b>	<b>181 - 360 days</b>	<b>( 03/31/2021 - 09/26/2021 )</b>	<b>30 Maturities</b>	<b>0 Payments</b>	<b>100,500,000.00</b>	<b>8.27%</b>	<b>100,445,007.25</b>	<b>100,697,080.23</b>
<b>Aging Interval:</b>	<b>361 - 1080 days</b>	<b>( 09/27/2021 - 09/16/2023 )</b>	<b>53 Maturities</b>	<b>0 Payments</b>	<b>155,345,000.00</b>	<b>12.78%</b>	<b>155,285,934.15</b>	<b>155,837,282.61</b>
<b>Aging Interval:</b>	<b>1081 days and after</b>	<b>( 09/17/2023 - )</b>	<b>19 Maturities</b>	<b>0 Payments</b>	<b>57,000,000.00</b>	<b>4.69%</b>	<b>56,988,877.10</b>	<b>57,226,852.20</b>
			<b>Total for</b>	<b>258 Investments</b>	<b>0 Payments</b>	<b>100.00</b>	<b>1,214,192,700.73</b>	<b>1,216,760,665.99</b>



**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
August 31, 2020**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	365,845,000.00	367,084,680.60	365,755,686.22	30.18	815	608	0.992	1.006
Federal Agency Issues - Discount	551,654,000.00	551,473,266.50	550,049,427.56	45.39	207	100	0.412	0.418
Medium Term Notes	2,000,000.00	2,012,937.92	1,999,766.48	0.17	1,096	132	2.647	2.684
Money Market	199,000,000.00	199,000,000.00	199,000,000.00	16.42	1	1	0.041	0.042
Local Agency Investment Funds	75,000,000.00	75,368,459.63	75,000,000.00	6.19	1	1	0.773	0.784
Negotiable CD's	20,000,000.00	19,999,130.00	20,000,000.00	1.65	129	120	0.170	0.172
	<b>1,213,499,000.00</b>	<b>1,214,938,474.65</b>	<b>1,211,804,880.26</b>	<b>100.00%</b>	<b>344</b>	<b>231</b>	<b>0.548</b>	<b>0.556</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		2,075.14	2,075.14					
Subtotal		2,075.14	2,075.14					
<b>Total Cash and Investments</b>	<b>1,213,499,000.00</b>	<b>1,214,940,549.79</b>	<b>1,211,806,955.40</b>		<b>344</b>	<b>231</b>	<b>0.548</b>	<b>0.556</b>

<b>Total Earnings</b>	<b>August 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	650,078.68	1,475,057.01
<b>Average Daily Balance</b>	<b>1,206,209,807.05</b>	<b>1,259,299,459.02</b>
<b>Effective Rate of Return</b>	<b>0.63%</b>	<b>0.69%</b>

Treasury Bureau, Finance Department

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2020**

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>												
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,029,628.06	2,999,774.60	2.700	AA	2.683	140	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,029,628.06	2,999,774.60	2.700	AA	2.683	140	01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,012,136.98	2,999,930.67	2.900	AA	2.877	52	10/23/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,004,551.57	2,999,972.38	2.770	AA	2.737	20	09/21/2020
3133EJ3N7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,004,551.57	2,999,964.76	2.770	AA	2.741	20	09/21/2020
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,019,948.35	2,999,974.22	2.400	AA	2.371	106	12/16/2020
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,118,815.66	2,999,174.17	1.850	AA	1.836	883	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,004,534.56	2,999,805.73	1.850	AA	1.901	31	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,004,534.56	2,999,836.73	1.850	AA	1.889	31	10/02/2020
3133EKTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,028,558.17	2,998,023.05	1.770	AA	1.849	216	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,071,076.27	2,998,558.70	1.875	AA	1.885	504	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,044,947.98	2,998,675.00	1.875	AA	1.900	321	07/19/2021
3133EKH66	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	3,000,218.40	3,000,000.00	1.850	AA	1.825	548	03/03/2022
3133EKH66	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	3,000,218.40	2,999,330.04	1.850	AA	1.840	548	03/03/2022
3133EKM94	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	3,001,297.68	2,998,296.88	1.900	AA	1.893	1,105	09/11/2023
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,538,000.60	2,495,296.66	1.625	AA	1.784	381	09/17/2021
3133EKQ90	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,003,311.46	2,997,938.89	2.000	AA	2.007	752	09/23/2022
3133EKR65	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,003,153.84	2,999,871.67	1.800	AA	1.845	22	09/23/2020
3133EK2J4	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,006,193.77	2,996,156.25	1.690	AA	1.780	415	10/21/2021
3133EK2J4	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,006,193.77	3,000,000.00	1.690	AA	1.667	415	10/21/2021
3133EK6Z4	54484	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,008,973.96	3,000,000.00	1.625	AA	1.603	73	11/13/2020
3133ELBT0	54536	FEDERAL FARM CREDIT BANK		12/05/2019	3,000,000.00	3,008,628.48	2,998,584.73	1.620	AA	1.636	457	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,009,576.03	2,998,565.63	1.590	AA	1.606	465	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,009,576.03	3,000,000.00	1.590	AA	1.568	465	12/10/2021
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,014,855.55	3,000,000.00	1.625	AA	1.598	120	12/30/2020
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,015,448.41	2,997,059.11	1.600	AA	1.619	892	02/10/2023
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,014,376.66	2,998,747.22	1.460	AA	1.457	913	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,009,849.03	3,000,000.00	1.240	AA	1.223	920	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,009,849.03	3,000,000.00	1.240	AA	1.223	920	03/10/2023
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,009,849.03	3,000,000.00	1.240	AA	1.223	920	03/10/2023
3133ELVV3	54777	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,002,351.58	3,000,000.00	0.950	AA	0.937	584	04/08/2022
3133ELVV3	54778	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,002,351.58	3,000,000.00	0.950	AA	0.937	584	04/08/2022
3133ELVV3	54779	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,002,351.58	3,000,000.00	0.950	AA	0.937	584	04/08/2022
3133ELWK6	54799	FEDERAL FARM CREDIT BANK		04/20/2020	3,445,000.00	3,445,119.37	3,444,478.15	0.550	AA	0.556	414	10/20/2021
3133ELYG3	54810	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,245.34	3,000,000.00	0.400	AA	0.395	429	11/04/2021

Portfolio POOL  
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**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133ELYG3	54811	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,245.34	3,000,000.00	0.400	AA	0.395	429	11/04/2021
3133ELYG3	54812	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,245.34	3,000,000.00	0.400	AA	0.395	429	11/04/2021
3133ELYG3	54813	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,245.34	3,000,000.00	0.400	AA	0.395	429	11/04/2021
3133ELA95	54843	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	3,000,003.00	2,999,134.72	0.190	AA	0.210	451	11/26/2021
3133ELA95	54844	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	3,000,003.00	2,999,011.11	0.190	AA	0.214	451	11/26/2021
3133ELE59	54855	FEDERAL FARM CREDIT BANK		06/03/2020	3,000,000.00	2,999,513.31	3,000,000.00	0.670	AA	0.661	1,371	06/03/2024
3133ELG57	54860	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,015.69	3,000,000.00	0.200	AA	0.197	372	09/08/2021
3133ELG57	54861	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,015.69	3,000,000.00	0.200	AA	0.197	372	09/08/2021
3133ELG57	54862	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,015.69	3,000,000.00	0.200	AA	0.197	372	09/08/2021
3133ELG57	54863	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,015.69	3,000,000.00	0.200	AA	0.197	372	09/08/2021
3133ELG65	54864	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	2,988,962.25	3,000,000.00		AA	0.197	463	12/08/2021
3133ELG65	54871	FEDERAL FARM CREDIT BANK		06/10/2020	3,000,000.00	2,988,962.25	2,996,942.01	0.200	AA	0.277	463	12/08/2021
3133ELJ21	54878	FEDERAL FARM CREDIT BANK		06/15/2020	3,000,000.00	3,000,334.74	2,997,768.89	0.480	AA	0.500	1,017	06/15/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	3,001,547.70	3,000,000.00	0.780	AA	0.769	1,749	06/16/2025
3133ELL85	54884	FEDERAL FARM CREDIT BANK		06/17/2020	3,000,000.00	3,001,796.43	3,000,000.00	0.680	AA	0.671	1,385	06/17/2024
3133ELE83	54889	FEDERAL FARM CREDIT BANK		06/19/2020	3,000,000.00	3,000,002.55	2,999,283.67	0.730	AA	0.726	1,554	12/03/2024
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,004,271.67	2,998,915.00		AA	0.276	659	06/22/2022
3133ELN75	54895	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	2,989,779.15	3,000,000.00	0.230	AA	0.227	478	12/23/2021
3133ELN75	54896	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	2,989,779.15	3,000,000.00	0.230	AA	0.227	478	12/23/2021
3133ELN67	54897	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,044.22	3,000,000.00	0.210	AA	0.207	295	06/23/2021
3133ELN67	54898	FEDERAL FARM CREDIT BANK		06/23/2020	5,000,000.00	5,000,073.70	5,000,000.00	0.210	AA	0.207	295	06/23/2021
3133ELT46	54921	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	2,999,546.13	3,000,000.00	0.180	AA	0.178	315	07/13/2021
3133ELT46	54922	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	2,999,546.13	3,000,000.00	0.180	AA	0.178	315	07/13/2021
3133ELT46	54923	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	2,999,546.13	3,000,000.00	0.180	AA	0.178	315	07/13/2021
3133ELW67	54931	FEDERAL FARM CREDIT BANK		07/21/2020	3,000,000.00	2,997,224.16	2,998,583.33	0.220	AA	0.242	688	07/21/2022
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,006,116.79	2,999,739.92	2.625	AA	2.673	30	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,006,116.79	2,999,739.92	2.625	AA	2.673	30	10/01/2020
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,063,858.12	1,999,517.31	3.000	AA	2.981	406	10/12/2021
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,043,392.72	2,998,910.64	1.875	AA	1.893	309	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,043,392.72	2,998,910.64	1.875	AA	1.893	309	07/07/2021
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,006,409.70	4,999,750.00	1.750	AA	1.786	30	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,003,845.82	2,999,827.50	1.750	AA	1.795	30	10/01/2020
3130AHB85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,004,282.23	3,000,000.00	1.625	AA	1.603	36	10/07/2020
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,058,449.42	2,997,889.50	1.625	AA	1.657	475	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,038,966.28	1,998,593.00	1.625	AA	1.657	475	12/20/2021

**City Pool Portfolio  
Portfolio Management  
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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>												
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,058,449.42	2,997,889.50	1.625	AA	1.657	475	12/20/2021
3130AHXJ7	54641	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,015,797.46	3,000,000.00	1.920	AA	1.894	1,603	01/21/2025
3130AHXD0	54643	FEDERAL HOME LOAN BANK		01/22/2020	3,000,000.00	3,016,430.13	3,000,000.00	1.920	AA	1.894	1,604	01/22/2025
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,058,013.90	1,996,969.81	1.375	AA	1.418	899	02/17/2023
3130AJAX7	54762	FEDERAL HOME LOAN BANK		03/25/2020	3,000,000.00	3,017,108.94	3,000,000.00	1.550	AA	1.529	1,301	03/25/2024
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	3,001,569.03	3,000,000.00	0.800	AA	0.789	584	04/08/2022
3130AJMG1	54833	FEDERAL HOME LOAN BANK		05/19/2020	5,000,000.00	4,999,870.20	5,000,000.00	0.145	AA	0.143	21	09/22/2020
3130AJMG1	54834	FEDERAL HOME LOAN BANK		05/19/2020	5,000,000.00	4,999,870.20	5,000,000.00	0.145	AA	0.143	21	09/22/2020
3130AJMP1	54837	FEDERAL HOME LOAN BANK		05/22/2020	5,000,000.00	4,999,711.35	5,000,000.00	0.145	AA	0.143	44	10/15/2020
3130AJNY1	54853	FEDERAL HOME LOAN BANK		06/02/2020	10,000,000.00	9,999,986.20	10,000,000.00	0.150	AA	0.148	1	09/02/2020
3130AJMP1	54858	FEDERAL HOME LOAN BANK		06/05/2020	5,000,000.00	4,999,711.35	4,999,893.30	0.145	AA	0.160	44	10/15/2020
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	3,000,000.00	3,001,496.49	3,000,000.00	0.760	AA	0.750	1,749	06/16/2025
3130AJMP1	54885	FEDERAL HOME LOAN BANK		06/18/2020	3,000,000.00	2,999,826.81	2,999,860.10	0.145	AA	0.181	44	10/15/2020
3130AJMP1	54886	FEDERAL HOME LOAN BANK		06/18/2020	3,000,000.00	2,999,826.81	2,999,860.40	0.145	AA	0.181	44	10/15/2020
3130AJS91	54903	FEDERAL HOME LOAN BANK		06/24/2020	5,000,000.00	5,001,003.95	5,000,000.00	0.190	AA	0.187	237	04/26/2021
3130AJSH3	54908	FEDERAL HOME LOAN BANK		06/26/2020	3,000,000.00	3,000,242.55	2,999,880.58	0.180	AA	0.184	206	03/26/2021
3130AJU64	54924	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	4,999,823.65	4,999,627.38	0.160	AA	0.170	216	04/05/2021
3130AJU64	54925	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	4,999,823.65	4,999,627.38	0.160	AA	0.170	216	04/05/2021
3130AJUB3	54929	FEDERAL HOME LOAN BANK		07/16/2020	3,000,000.00	2,999,932.01	2,999,932.01	0.150	AAA	0.154	141	01/20/2021
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,786.54	1,996,231.39	0.125	AA	0.219	710	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,786.54	1,996,231.39	0.125	AA	0.219	710	08/12/2022
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,003,570.00	2,999,859.22	1.625	AA	1.664	28	09/29/2020
3134GURZ5	54487	FEDERAL HOME LOAN MTG CORP		11/18/2019	3,000,000.00	3,009,905.73	3,000,000.00	2.030	AA	2.002	1,539	11/18/2024
3134GVUU0	54831	FEDERAL HOME LOAN MTG CORP		05/14/2020	3,000,000.00	3,000,508.08	3,000,000.00	0.350	AA	0.345	804	11/14/2022
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,002,904.30	3,000,000.00	0.750	AA	0.740	1,730	05/28/2025
3134GVZV3	54849	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,002,325.87	3,000,000.00	0.420	AA	0.414	997	05/26/2023
3134GVK23	54872	FEDERAL HOME LOAN MTG CORP		06/10/2020	3,000,000.00	3,000,164.25	3,000,000.00		AA	0.937	1,743	06/10/2025
3134GVX60	54911	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,000,712.29	3,000,000.00	0.800	AA	0.791	1,763	06/30/2025
3134GV2M9	54912	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,002,178.39	3,000,000.00	0.300	AA	0.296	667	06/30/2022
3134GV2M9	54913	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,002,178.39	3,000,000.00	0.300	AA	0.296	667	06/30/2022
3134GVX52	54914	FEDERAL HOME LOAN MTG CORP		06/30/2020	1,900,000.00	1,900,629.77	1,900,000.00		AA	0.297	667	06/30/2022
3134GWAR7	54932	FEDERAL HOME LOAN MTG CORP		07/21/2020	3,000,000.00	3,000,018.09	3,000,000.00	0.750	AA	0.740	1,784	07/21/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,995,804.40	4,989,294.74		AA	0.235	692	07/25/2022
3134GWDK9	54941	FEDERAL HOME LOAN MTG CORP		07/29/2020	3,000,000.00	2,999,389.71	3,000,000.00	0.720	AA	0.710	1,792	07/29/2025
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,043,456.62	2,999,081.17	2.500	AA	2.517	224	04/13/2021

**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,231,473.22	2,992,336.43	2.500	AA	2.544	1,252	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,002,959.08	2,991,797.75	0.250	AA	0.346	993	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	3,000,143.76	3,000,000.00	0.700	AA	0.690	1,784	07/21/2025
3136G4B51	54938	FEDERAL NATIONAL MORTGAGE		07/27/2020	3,000,000.00	2,998,835.40	3,000,000.00	0.420	AA	0.414	1,059	07/27/2023
3136G4B51	54943	FEDERAL NATIONAL MORTGAGE		07/29/2020	3,000,000.00	2,998,835.40	3,000,000.00	0.420	AA	0.414	1,059	07/27/2023
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,995,441.44	3,000,000.00		AA	0.592	1,792	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,998,123.41	3,000,000.00	0.570	AA	0.562	1,812	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	3,000,053.13	3,000,000.00	0.550	AAA	0.542	1,813	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	3,000,703.17	2,997,006.67	0.625	AA	0.637	1,821	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,996,833.11	3,000,000.00	0.650	AA	0.641	1,819	08/25/2025
<b>Subtotal and Average</b>			<b>388,488,835.23</b>		<b>365,845,000.00</b>	<b>367,084,680.60</b>	<b>365,755,686.22</b>			<b>0.992</b>	<b>608</b>	
<b>Federal Agency Issues - Discount</b>												
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,999,737.50	2,960,368.33	1.580	AA	1.624	35	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,999,737.50	2,960,368.33	1.580	AA	1.624	35	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,999,562.50	4,933,947.22	1.580	AA	1.624	35	10/06/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,999,475.00	2,957,066.67	1.600	AA	1.645	63	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,999,125.00	4,928,444.44	1.600	AA	1.645	63	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,999,125.00	4,928,444.44	1.600	AA	1.645	63	11/03/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,565.00	2,957,866.67	1.600	AA	1.645	58	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,999,275.00	4,929,777.78	1.600	AA	1.645	58	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,999,275.00	4,929,777.78	1.600	AA	1.645	58	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,466.66	2,957,066.67	1.600	AA	1.645	64	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,466.66	2,957,066.67	1.600	AA	1.645	64	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,999,416.68	2,956,127.50	1.610	AA	1.656	70	11/10/2020
313312E55	54618	Federal Farm Credit Discount		12/30/2019	3,000,000.00	2,999,988.33	2,966,933.33	1.600	AA	1.642	2	09/03/2020
313312H29	54631	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,865.84	2,966,899.17	1.570	AA	1.608	23	09/24/2020
313312H29	54632	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,865.84	2,966,899.17	1.570	AA	1.608	23	09/24/2020
313312H29	54633	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,865.84	2,966,899.17	1.570	AA	1.608	23	09/24/2020
313312G87	54636	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,999,877.51	2,967,291.67	1.570	AA	1.607	21	09/22/2020
313313BC1	54675	Federal Farm Credit Discount		02/10/2020	3,000,000.00	2,998,520.01	2,955,413.33	1.520	AA	1.563	148	01/27/2021
313312E30	54687	Federal Farm Credit Discount		02/13/2020	5,949,000.00	5,949,000.00	5,897,848.52	1.540	AA	1.572	0	09/01/2020
313312Q86	54688	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,291.67	2,963,662.50	1.530	AA	1.569	85	11/25/2020
313312Q86	54689	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,291.67	2,963,662.50	1.530	AA	1.569	85	11/25/2020
313312Q86	54690	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,291.67	2,963,662.50	1.530	AA	1.569	85	11/25/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313312F21	54724	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,999,959.17	2,983,462.50	1.050	AA	1.079	7	09/08/2020
313312F21	54725	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,999,959.17	2,983,462.50	1.050	AA	1.079	7	09/08/2020
313312N30	54763	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,466.66	2,996,383.33	0.200	AA	0.203	64	11/04/2020
313312N30	54764	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,466.66	2,996,383.33	0.200	AA	0.203	64	11/04/2020
313312N30	54765	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,466.66	2,996,383.33	0.200	AA	0.203	64	11/04/2020
313312J27	54768	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,767.50	2,997,118.33	0.190	AA	0.190	31	10/02/2020
313312J27	54769	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,767.50	2,997,118.33	0.190	AA	0.190	31	10/02/2020
313312N55	54770	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,450.01	2,996,383.33	0.200	AA	0.203	66	11/06/2020
313312J27	54785	Federal Farm Credit Discount		04/09/2020	3,000,000.00	2,999,767.50	2,997,066.67	0.200	AA	0.200	31	10/02/2020
313312M56	54793	Federal Farm Credit Discount		04/14/2020	3,000,000.00	2,999,565.00	2,995,380.00	0.280	AA	0.285	58	10/29/2020
313312H29	54801	Federal Farm Credit Discount		04/23/2020	3,000,000.00	2,999,865.84	2,998,331.67	0.130	AA	0.130	23	09/24/2020
313312Q60	54819	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,999,308.32	2,997,678.33	0.140	AA	0.143	83	11/23/2020
313312Q60	54820	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,999,308.32	2,997,678.33	0.140	AA	0.143	83	11/23/2020
313312Q29	54822	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,341.68	2,997,453.33	0.160	AA	0.164	79	11/19/2020
313312N89	54823	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,424.99	2,997,737.50	0.150	AA	0.150	69	11/09/2020
313312N89	54824	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,424.99	2,997,737.50	0.150	AA	0.150	69	11/09/2020
313312N89	54825	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,424.99	2,997,737.50	0.150	AA	0.150	69	11/09/2020
313312Q86	54828	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,999,291.67	2,997,400.00	0.160	AA	0.164	85	11/25/2020
313312L65	54830	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,999,617.50	2,997,987.50	0.150	AA	0.150	51	10/22/2020
313313CX4	54856	Federal Farm Credit Discount		06/05/2020	3,000,000.00	2,997,930.84	2,995,582.50		AA	0.193	191	03/11/2021
313313CX4	54857	Federal Farm Credit Discount		06/05/2020	5,000,000.00	4,996,551.40	4,992,637.50		AA	0.193	191	03/11/2021
313313DL9	54868	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,997,789.99	2,995,680.00	0.180	AA	0.183	204	03/24/2021
313313DL9	54869	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,997,789.99	2,995,680.00		AA	0.183	204	03/24/2021
313313GA0	54874	Federal Farm Credit Discount		06/12/2020	3,000,000.00	2,996,896.68	2,994,216.67	0.200	AA	0.203	266	05/25/2021
313313DC9	54879	Federal Farm Credit Discount		06/16/2020	3,000,000.00	2,997,876.66	2,995,677.50	0.190	AA	0.193	196	03/16/2021
313313CX4	54909	Federal Farm Credit Discount		06/29/2020	5,000,000.00	4,996,551.40	4,993,979.17		AA	0.173	191	03/11/2021
313312N30	54915	Federal Farm Credit Discount		06/30/2020	3,000,000.00	2,999,466.66	2,998,412.50	0.150	AA	0.150	64	11/04/2020
313312Q60	54916	Federal Farm Credit Discount		06/30/2020	3,000,000.00	2,999,308.32	2,998,053.33	0.160	AA	0.160	83	11/23/2020
313313JB5	54926	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,996,325.00	2,994,843.33		AA	0.173	315	07/13/2021
313313JB5	54927	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,996,325.00	2,994,843.33	0.170	AA	0.173	315	07/13/2021
313313AL2	54936	Federal Farm Credit Discount		07/23/2020	3,000,000.00	2,998,680.00	2,998,136.67	0.130	AA	0.130	132	01/11/2021
313313AL2	54937	Federal Farm Credit Discount		07/23/2020	5,000,000.00	4,997,800.00	4,996,894.44		AA	0.130	132	01/11/2021
313313BM9	54942	Federal Farm Credit Discount		07/29/2020	3,000,000.00	2,998,299.18	2,998,090.00	0.120	AA	0.123	157	02/05/2021
313313BH0	54945	Federal Farm Credit Discount		08/05/2020	5,000,000.00	4,997,237.50	4,997,500.00	0.100	AA	0.100	153	02/01/2021
313313CN6	54948	Federal Farm Credit Discount		08/10/2020	3,000,000.00	2,998,028.34	2,997,960.00	0.120	AA	0.123	182	03/02/2021

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<b>Federal Agency Issues - Discount</b>												
313313CN6	54950	Federal Farm Credit Discount		08/10/2020	5,000,000.00	4,996,713.90	4,996,600.00	0.120	AA	0.123	182	03/02/2021
313313CN6	54951	Federal Farm Credit Discount		08/10/2020	3,000,000.00	2,998,028.34	2,997,960.00		AA	0.123	182	03/02/2021
313313CW6	54955	Federal Farm Credit Discount		08/11/2020	5,000,000.00	4,996,569.45	4,996,483.33	0.120	AA	0.122	190	03/10/2021
313313CW6	54956	Federal Farm Credit Discount		08/11/2020	5,000,000.00	4,996,569.45	4,996,483.33	0.120	AA	0.122	190	03/10/2021
313312R93	54957	Federal Farm Credit Discount		08/11/2020	3,000,000.00	2,999,138.34	2,999,041.67	0.100	AA	0.100	94	12/04/2020
313313DC9	54963	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,996,461.10	4,996,500.00		AA	0.122	196	03/16/2021
313313BE7	54965	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,997,500.00	4,997,494.44	0.110	AA	0.110	150	01/29/2021
313313DR6	54966	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,996,226.40	4,996,283.33	0.120	AA	0.122	209	03/29/2021
313312S50	54967	Federal Farm Credit Discount		08/19/2020	5,000,000.00	4,998,502.80	4,998,458.33	0.100	AA	0.100	98	12/08/2020
313313AN8	54971	Federal Farm Credit Discount		08/27/2020	3,000,000.00	2,998,659.99	2,998,610.00	0.120	AA	0.120	134	01/13/2021
313313DJ4	54972	Federal Farm Credit Discount		08/27/2020	3,000,000.00	2,997,811.68	2,997,930.00	0.120	AA	0.123	202	03/22/2021
313313AN8	54973	Federal Farm Credit Discount		08/27/2020	3,000,000.00	2,998,659.99	2,998,610.00	0.120	AA	0.120	134	01/13/2021
313313AL2	54977	Federal Farm Credit Discount		08/28/2020	3,000,000.00	2,998,680.00	2,998,753.33	0.110	AA	0.110	132	01/11/2021
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,998,299.18	2,955,300.00	1.490	AA	1.532	157	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,998,299.18	2,955,300.00	1.490	AA	1.532	157	02/05/2021
313384T33	54740	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,046.66	2,990,340.00	0.420	AA	0.428	104	12/14/2020
313384F38	54741	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,953.32	2,993,400.00	0.440	AA	0.441	8	09/09/2020
313384F38	54742	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,953.32	2,993,400.00	0.440	AA	0.441	8	09/09/2020
313384F38	54743	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,953.32	2,993,400.00	0.440	AA	0.441	8	09/09/2020
313384F38	54744	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,953.32	2,993,400.00	0.440	AA	0.441	8	09/09/2020
313384K73	54745	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,670.00	2,992,800.00	0.400	AA	0.409	44	10/15/2020
313384E62	54749	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,982.51	2,993,546.67	0.440	AA	0.441	3	09/04/2020
313384F53	54750	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,941.68	2,993,290.00	0.440	AA	0.451	10	09/11/2020
313384T33	54751	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,046.66	2,990,340.00	0.420	AA	0.428	104	12/14/2020
313384M22	54758	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,999,312.50	4,990,958.33	0.300	AA	0.306	55	10/26/2020
313384M22	54759	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,999,312.50	4,990,958.33	0.300	AA	0.306	55	10/26/2020
313384Q85	54760	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,998,819.45	4,989,022.22	0.320	AA	0.326	85	11/25/2020
313384E47	54761	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,999,990.30	4,993,434.72	0.290	AA	0.290	1	09/02/2020
313384J26	54772	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,999,767.50	2,997,118.32	0.190	AA	0.190	31	10/02/2020
313384H36	54773	Federal Home Loan Discount		04/06/2020	3,000,000.00	2,999,859.99	2,997,563.33	0.170	AA	0.170	24	09/25/2020
313384L31	54774	Federal Home Loan Discount		04/07/2020	3,000,000.00	2,999,640.00	2,997,075.00	0.180	AA	0.183	48	10/19/2020
313384F87	54783	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,924.16	2,997,103.33	0.220	AA	0.220	13	09/14/2020
313384G37	54784	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,906.67	2,997,048.33	0.220	AA	0.220	16	09/17/2020
313384F95	54786	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,918.34	2,997,482.50	0.190	AA	0.190	14	09/15/2020
313384F87	54789	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,924.16	2,997,176.67	0.220	AA	0.220	13	09/14/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384M48	54790	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,572.50	2,996,205.00	0.230	AA	0.234	57	10/28/2020
313384G78	54792	Federal Home Loan Discount		04/16/2020	3,000,000.00	2,999,883.33	2,997,630.00	0.180	AA	0.180	20	09/21/2020
313385AL0	54800	Federal Home Loan Discount		04/21/2020	3,000,000.00	2,998,680.00	2,995,804.17	0.190	AA	0.193	132	01/11/2021
313384L72	54802	Federal Home Loan Discount		04/24/2020	3,000,000.00	2,999,610.00	2,997,800.83	0.145	AA	0.145	52	10/23/2020
313384H69	54804	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,842.50	2,998,342.50	0.130	AA	0.130	27	09/28/2020
313384M22	54805	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,587.50	2,997,888.33	0.140	AA	0.140	55	10/26/2020
313384M22	54806	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,587.50	2,997,888.33	0.140	AA	0.140	55	10/26/2020
313384M22	54807	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,587.50	2,997,888.33	0.140	AA	0.140	55	10/26/2020
313384R84	54808	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,147.49	2,997,262.50	0.150	AA	0.152	93	12/03/2020
313384P94	54835	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,999,349.99	2,997,694.67	0.152	AA	0.152	78	11/18/2020
313385FU5	54836	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,996,966.67	2,994,995.00	0.165	AA	0.168	260	05/19/2021
313384Q85	54839	Federal Home Loan Discount		05/27/2020	10,000,000.00	9,997,638.90	9,992,214.44	0.154	AA	0.154	85	11/25/2020
313385FC5	54841	Federal Home Loan Discount		05/27/2020	3,000,000.00	2,997,153.33	2,994,742.92	0.185	AA	0.188	244	05/03/2021
313385GB6	54842	Federal Home Loan Discount		05/26/2020	3,000,000.00	2,996,885.01	2,994,372.92	0.185	AA	0.188	267	05/26/2021
313384R27	54850	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,999,274.99	2,997,421.67	0.170	AA	0.170	87	11/27/2020
313384R27	54851	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,999,274.99	2,997,391.33	0.172	AA	0.172	87	11/27/2020
313384R76	54854	Federal Home Loan Discount		06/03/2020	10,000,000.00	9,997,188.90	9,991,405.56	0.170	AA	0.170	92	12/02/2020
313384S42	54865	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,998,518.05	4,995,475.00	0.180	AA	0.180	97	12/07/2020
313384S59	54866	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,998,502.80	4,995,450.00	0.180	AA	0.180	98	12/08/2020
313384J59	54867	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,999,575.00	4,997,295.83	0.165	AA	0.165	34	10/05/2020
313384H85	54870	Federal Home Loan Discount		06/10/2020	3,000,000.00	2,999,830.83	2,998,413.33	0.170	AAA	0.170	29	09/30/2020
313384H69	54873	Federal Home Loan Discount		06/11/2020	3,000,000.00	2,999,842.50	2,998,455.83	0.170	AA	0.170	27	09/28/2020
313385GT7	54875	Federal Home Loan Discount		06/12/2020	3,000,000.00	2,996,698.32	2,994,236.67	0.190	AA	0.193	283	06/11/2021
313384F95	54876	Federal Home Loan Discount		06/15/2020	3,000,000.00	2,999,918.34	2,998,735.00	0.165	AA	0.165	14	09/15/2020
313385DC7	54882	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,997,876.66	2,995,693.33	0.190	AA	0.193	196	03/16/2021
313384H69	54883	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,999,842.50	2,998,540.83	0.170	AA	0.170	27	09/28/2020
313384T74	54887	Federal Home Loan Discount		06/19/2020	5,000,000.00	4,998,350.00	4,995,601.67	0.174	AA	0.174	108	12/18/2020
313384V48	54890	Federal Home Loan Discount		06/22/2020	3,000,000.00	2,998,890.84	2,997,440.00	0.160	AA	0.163	121	12/31/2020
313384G86	54892	Federal Home Loan Discount		06/22/2020	3,000,000.00	2,999,877.51	2,998,850.00	0.150	AA	0.150	21	09/22/2020
313384T74	54893	Federal Home Loan Discount		06/22/2020	3,705,000.00	3,703,777.35	3,701,868.25	0.170	AA	0.170	108	12/18/2020
313384T74	54894	Federal Home Loan Discount		06/23/2020	3,000,000.00	2,999,010.00	2,997,626.67	0.160	AA	0.160	108	12/18/2020
313384Q69	54899	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,308.32	2,997,973.33	0.160	AA	0.160	83	11/23/2020
313384Q69	54900	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,308.32	2,997,973.33	0.160	AA	0.160	83	11/23/2020
313384Q69	54901	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,308.32	2,997,973.33	0.160	AA	0.160	83	11/23/2020
313384U49	54902	Federal Home Loan Discount		06/24/2020	8,000,000.00	7,997,237.76	7,992,962.67	0.174	AA	0.174	113	12/23/2020

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<b>Federal Agency Issues - Discount</b>												
313384U98	54906	Federal Home Loan Discount		06/26/2020	3,000,000.00	2,998,918.32	2,997,456.25	0.165	AA	0.168	118	12/28/2020
313385AF3	54917	Federal Home Loan Discount		07/08/2020	3,000,000.00	2,998,730.01	2,997,558.17	0.161	AA	0.161	127	01/06/2021
313385AF3	54918	Federal Home Loan Discount		07/08/2020	3,000,000.00	2,998,730.01	2,997,573.33	0.160	AA	0.160	127	01/06/2021
313384V30	54919	Federal Home Loan Discount		07/09/2020	5,000,000.00	4,998,166.65	4,996,254.17	0.155	AA	0.155	120	12/30/2020
313385DK9	54920	Federal Home Loan Discount		07/09/2020	5,000,000.00	4,996,334.70	4,994,645.83	0.150	AA	0.153	203	03/23/2021
313385AV8	54933	Federal Home Loan Discount		07/22/2020	3,000,000.00	2,998,590.00	2,997,876.67	0.140	AA	0.140	141	01/20/2021
313385AV8	54934	Federal Home Loan Discount		07/22/2020	5,000,000.00	4,997,650.00	4,996,688.61	0.131	AA	0.131	141	01/20/2021
313384N54	54939	Federal Home Loan Discount		07/28/2020	5,000,000.00	4,999,083.35	4,998,527.08	0.105	AA	0.105	66	11/06/2020
313385BM7	54947	Federal Home Loan Discount		08/07/2020	3,000,000.00	2,998,299.18	2,998,331.67	0.110	AA	0.110	157	02/05/2021
313384S83	54952	Federal Home Loan Discount		08/10/2020	5,000,000.00	4,998,456.95	4,998,291.67	0.100	AA	0.100	101	12/11/2020
313384S83	54953	Federal Home Loan Discount		08/10/2020	5,000,000.00	4,998,456.95	4,998,291.67	0.100	AA	0.100	101	12/11/2020
313384S83	54954	Federal Home Loan Discount		08/10/2020	5,000,000.00	4,998,456.95	4,998,291.67	0.100	AA	0.100	101	12/11/2020
313385BU9	54961	Federal Home Loan Discount		08/17/2020	5,000,000.00	4,997,038.90	4,997,265.28	0.110	AA	0.110	164	02/12/2021
313385CG9	54969	Federal Home Loan Discount		08/26/2020	10,000,000.00	9,993,644.40	9,993,983.89	0.119	AA	0.119	176	02/24/2021
313385CW4	54970	Federal Home Loan Discount		08/26/2020	5,000,000.00	4,996,569.45	4,997,005.56	0.110	AA	0.112	190	03/10/2021
313384Q77	54978	Federal Home Loan Discount		08/28/2020	5,000,000.00	4,998,833.35	4,998,900.00	0.090	AA	0.090	84	11/24/2020
313385BQ8	54980	Federal Home Loan Discount		08/20/2020	3,000,000.00	2,998,266.66	2,998,423.33	0.110	AA	0.110	160	02/08/2021
313385BQ8	54981	Federal Home Loan Discount		08/20/2020	3,000,000.00	2,998,266.66	2,998,423.33	0.110	AA	0.110	160	02/08/2021
313385CJ3	54982	Federal Home Loan Discount		08/20/2020	10,000,000.00	9,993,572.20	9,994,194.44	0.110	AA	0.112	178	02/26/2021
313396G31	54596	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,999,906.67	2,965,420.00	1.520	AA	1.560	16	09/17/2020
313396G31	54845	FREDDIE DISCOUNT		05/28/2020	3,000,000.00	2,999,906.67	2,998,646.67	0.145	AA	0.145	16	09/17/2020
313396G49	54846	FREDDIE DISCOUNT		05/28/2020	3,000,000.00	2,999,900.82	2,998,634.58	0.145	AA	0.145	17	09/18/2020
<b>Subtotal and Average</b>			<b>520,108,327.32</b>		<b>551,654,000.00</b>	<b>551,473,266.50</b>	<b>550,049,427.56</b>			<b>0.412</b>	<b>100</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,012,937.92	1,999,766.48	2.650	A	2.647	132	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,741.28</b>		<b>2,000,000.00</b>	<b>2,012,937.92</b>	<b>1,999,766.48</b>			<b>2.647</b>	<b>132</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			146,000,000.00	146,000,000.00	146,000,000.00	0.050	AAA	0.049	1	
SYS52471	52471	Morgan Stanley Inst Government			53,000,000.00	53,000,000.00	53,000,000.00	0.020	AAA	0.020	1	
<b>Subtotal and Average</b>			<b>211,903,225.81</b>		<b>199,000,000.00</b>	<b>199,000,000.00</b>	<b>199,000,000.00</b>			<b>0.041</b>	<b>1</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2020**

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>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,368,459.63	75,000,000.00	0.784		0.773	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>75,368,459.63</b>	<b>75,000,000.00</b>			<b>0.773</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478U5S1	54962	MUFG Union Bank NA		08/17/2020	10,000,000.00	9,999,130.00	10,000,000.00	0.150	A-1	0.150	93	12/03/2020
62478U5X0	54976	MUFG Union Bank NA		08/28/2020	10,000,000.00	10,000,000.00	10,000,000.00	0.190	A-1	0.190	146	01/25/2021
<b>Subtotal and Average</b>			<b>8,709,677.42</b>		<b>20,000,000.00</b>	<b>19,999,130.00</b>	<b>20,000,000.00</b>			<b>0.170</b>	<b>120</b>	
<b>Total and Average</b>			<b>1,206,209,807.05</b>		<b>1,213,499,000.00</b>	<b>1,214,938,474.65</b>	<b>1,211,804,880.26</b>			<b>0.548</b>	<b>231</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
August 31, 2020**

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		2,075.14	2,075.14				<b>0</b>
				Subtotal		2,075.14	2,075.14				
<b>Total Cash and Investments</b>			<b>1,206,209,807.05</b>		<b>1,213,499,000.00</b>	<b>1,214,940,549.79</b>	<b>1,211,806,955.40</b>			<b>0.548</b>	<b>231</b>



**City Pool Portfolio  
Aging Report  
By Maturity Date  
As of September 1, 2020**

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 09/01/2020 - 09/01/2020 )</b>	<b>4 Maturities</b>	<b>0 Payments</b>	279,949,000.00	23.07%	279,897,848.52	280,317,459.63
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 09/02/2020 - 10/01/2020 )</b>	<b>41 Maturities</b>	<b>0 Payments</b>	138,000,000.00	11.37%	137,690,818.84	138,035,302.98
<b>Aging Interval:</b>	<b>31 - 90 days</b>	<b>( 10/02/2020 - 11/30/2020 )</b>	<b>63 Maturities</b>	<b>0 Payments</b>	222,000,000.00	18.29%	221,115,557.43	222,000,698.53
<b>Aging Interval:</b>	<b>91 - 180 days</b>	<b>( 12/01/2020 - 02/28/2021 )</b>	<b>48 Maturities</b>	<b>0 Payments</b>	209,705,000.00	17.28%	209,447,304.76	209,736,976.47
<b>Aging Interval:</b>	<b>181 - 360 days</b>	<b>( 03/01/2021 - 08/27/2021 )</b>	<b>38 Maturities</b>	<b>0 Payments</b>	140,000,000.00	11.54%	139,887,768.06	140,132,328.08
<b>Aging Interval:</b>	<b>361 - 1080 days</b>	<b>( 08/28/2021 - 08/17/2023 )</b>	<b>54 Maturities</b>	<b>0 Payments</b>	157,845,000.00	13.01%	157,778,659.00	158,424,852.66
<b>Aging Interval:</b>	<b>1081 days and after</b>	<b>( 08/18/2023 - )</b>	<b>22 Maturities</b>	<b>0 Payments</b>	66,000,000.00	5.44%	65,986,923.65	66,290,856.30
			<b>Total for</b>	<b>270 Investments</b>	<b>0 Payments</b>	<b>100.00</b>	<b>1,211,804,880.26</b>	<b>1,214,938,474.65</b>



**City Pool Portfolio  
Portfolio Management  
Portfolio Summary  
July 31, 2020**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	399,845,000.00	401,385,351.33	399,746,421.52	33.30	826	635	1.083	1.098
Federal Agency Issues - Discount	519,654,000.00	519,520,586.11	517,680,505.97	43.12	208	98	0.562	0.570
Medium Term Notes	2,000,000.00	2,016,520.00	1,999,712.59	0.17	1,096	163	2.647	2.684
Money Market	201,000,000.00	201,000,000.00	201,000,000.00	16.74	1	1	0.085	0.087
Local Agency Investment Funds	75,000,000.00	75,368,459.63	75,000,000.00	6.25	1	1	0.907	0.920
Negotiable CD's	5,000,000.00	5,000,215.00	5,000,000.00	0.42	82	16	0.160	0.162
	<b>1,202,499,000.00</b>	<b>1,204,291,132.07</b>	<b>1,200,426,640.08</b>	<b>100.00%</b>	<b>367</b>	<b>254</b>	<b>0.679</b>	<b>0.688</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		5,423.48	5,423.48					
Subtotal		5,423.48	5,423.48					
<b>Total Cash and Investments</b>	<b>1,202,499,000.00</b>	<b>1,204,296,555.55</b>	<b>1,200,432,063.56</b>		<b>367</b>	<b>254</b>	<b>0.679</b>	<b>0.688</b>

<b>Total Earnings</b>	<b>July 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	824,978.33	824,978.33
<b>Average Daily Balance</b>	<b>1,312,389,110.98</b>	<b>1,312,389,110.98</b>
<b>Effective Rate of Return</b>	<b>0.74%</b>	<b>0.74%</b>

Treasury Bureau, Finance Department

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2020**

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>												
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,035,746.86	2,999,725.60	2.700	AA	2.683	171	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,035,746.86	2,999,725.60	2.700	AA	2.683	171	01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,018,422.04	2,999,890.67	2.900	AA	2.877	83	10/23/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,010,508.07	2,999,930.95	2.770	AA	2.737	51	09/21/2020
3133EJ3N7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,010,508.07	2,999,911.90	2.770	AA	2.741	51	09/21/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,004,965.69	2,999,964.00	2.520	AA	2.502	27	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,004,965.69	2,999,964.00	2.520	AA	2.502	27	08/28/2020
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,025,379.49	2,999,966.85	2.400	AA	2.371	137	12/16/2020
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,121,503.18	2,999,145.69	1.850	AA	1.836	914	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,008,630.49	2,999,617.73	1.850	AA	1.901	62	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,008,630.49	2,999,678.73	1.850	AA	1.889	62	10/02/2020
3133EKTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,032,817.75	2,997,745.90	1.770	AA	1.849	247	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,074,368.17	2,998,471.70	1.875	AA	1.885	535	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,049,622.76	2,998,550.00	1.875	AA	1.900	352	07/19/2021
3133EKE85	54355	FEDERAL FARM CREDIT BANK		08/26/2019	3,000,000.00	3,003,093.60	2,999,956.25	1.750	AA	1.747	25	08/26/2020
3133EKH66	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	3,002,867.37	3,000,000.00	1.850	AA	1.825	579	03/03/2022
3133EKH66	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	3,002,867.37	2,999,292.96	1.850	AA	1.840	579	03/03/2022
3133EKG42	54381	FEDERAL FARM CREDIT BANK		09/09/2019	3,000,000.00	3,003,796.17	2,996,746.40	1.920	AA	1.930	1,122	08/28/2023
3133EKM94	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	3,002,967.42	2,998,250.00	1.900	AA	1.893	1,136	09/11/2023
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,541,069.30	2,494,921.39	1.625	AA	1.784	412	09/17/2021
3133EKG42	54404	FEDERAL FARM CREDIT BANK		09/17/2019	3,000,000.00	3,003,796.17	2,990,067.38	1.920	AA	2.005	1,122	08/28/2023
3133EKQ90	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,007,331.76	2,997,855.56	2.000	AA	2.007	783	09/23/2022
3133EKR65	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,006,933.45	2,999,696.67	1.800	AA	1.845	53	09/23/2020
3133EK2J4	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,009,614.40	2,995,875.00	1.690	AA	1.780	446	10/21/2021
3133EK2J4	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,009,614.40	3,000,000.00	1.690	AA	1.667	446	10/21/2021
3133EK6Z4	54484	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,012,590.82	3,000,000.00	1.625	AA	1.603	104	11/13/2020
3133ELBT0	54536	FEDERAL FARM CREDIT BANK		12/05/2019	3,000,000.00	3,012,159.33	2,998,490.59	1.620	AA	1.636	488	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,014,202.06	2,998,471.88	1.590	AA	1.606	496	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,014,202.06	3,000,000.00	1.590	AA	1.568	496	12/10/2021
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,018,404.46	3,000,000.00	1.625	AA	1.598	151	12/30/2020
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,022,058.58	2,996,958.74	1.600	AA	1.619	923	02/10/2023
3133ELNQ3	54706	FEDERAL FARM CREDIT BANK		02/26/2020	3,000,000.00	3,001,399.77	3,000,000.00	1.540	AA	1.519	572	02/24/2022
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,016,923.06	2,998,705.56	1.460	AA	1.457	944	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,011,684.94	3,000,000.00	1.240	AA	1.223	951	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,011,684.94	3,000,000.00	1.240	AA	1.223	951	03/10/2023

Portfolio POOL  
AP  
PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2020**

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>												
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,011,684.94	3,000,000.00	1.240	AA	1.223	951	03/10/2023
3133ELVV3	54777	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,004,139.79	3,000,000.00	0.950	AA	0.937	615	04/08/2022
3133ELVV3	54778	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,004,139.79	3,000,000.00	0.950	AA	0.937	615	04/08/2022
3133ELVV3	54779	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,004,139.79	3,000,000.00	0.950	AA	0.937	615	04/08/2022
3133ELWK6	54799	FEDERAL FARM CREDIT BANK		04/20/2020	3,445,000.00	3,445,328.89	3,444,439.87	0.550	AA	0.556	445	10/20/2021
3133ELYG3	54810	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,496.86	3,000,000.00	0.400	AA	0.395	460	11/04/2021
3133ELYG3	54811	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,496.86	3,000,000.00	0.400	AA	0.395	460	11/04/2021
3133ELYG3	54812	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,496.86	3,000,000.00	0.400	AA	0.395	460	11/04/2021
3133ELYG3	54813	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,496.86	3,000,000.00	0.400	AA	0.395	460	11/04/2021
3133ELZD9	54826	FEDERAL FARM CREDIT BANK		05/12/2020	3,000,000.00	3,000,023.43	3,000,000.00		AA	0.227	376	08/12/2021
3133ELZD9	54827	FEDERAL FARM CREDIT BANK		05/12/2020	3,000,000.00	3,000,023.43	3,000,000.00	0.230	AA	0.227	376	08/12/2021
3133ELA95	54843	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	3,000,053.70	2,999,076.39	0.190	AA	0.210	482	11/26/2021
3133ELA95	54844	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	3,000,053.70	2,998,944.44	0.190	AA	0.214	482	11/26/2021
3133ELE59	54855	FEDERAL FARM CREDIT BANK		06/03/2020	3,000,000.00	3,000,096.72	3,000,000.00	0.670	AA	0.661	1,402	06/03/2024
3133ELG57	54860	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,238.98	3,000,000.00	0.200	AA	0.197	403	09/08/2021
3133ELG57	54861	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,238.98	3,000,000.00	0.200	AA	0.197	403	09/08/2021
3133ELG57	54862	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,238.98	3,000,000.00	0.200	AA	0.197	403	09/08/2021
3133ELG57	54863	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,238.98	3,000,000.00	0.200	AA	0.197	403	09/08/2021
3133ELG65	54864	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	2,999,619.93	3,000,000.00		AA	0.197	494	12/08/2021
3133ELG65	54871	FEDERAL FARM CREDIT BANK		06/10/2020	3,000,000.00	2,999,619.93	2,996,741.26	0.200	AA	0.277	494	12/08/2021
3133ELJ21	54878	FEDERAL FARM CREDIT BANK		06/15/2020	3,000,000.00	3,000,689.73	2,997,702.22	0.480	AA	0.500	1,048	06/15/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	3,002,833.08	3,000,000.00	0.780	AA	0.769	1,780	06/16/2025
3133ELL85	54884	FEDERAL FARM CREDIT BANK		06/17/2020	3,000,000.00	3,003,108.90	3,000,000.00	0.680	AA	0.671	1,416	06/17/2024
3133ELE83	54889	FEDERAL FARM CREDIT BANK		06/19/2020	3,000,000.00	3,000,129.51	2,999,269.64	0.730	AA	0.726	1,585	12/03/2024
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,003,888.15	2,998,865.00		AA	0.276	690	06/22/2022
3133ELN75	54895	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,067.47	3,000,000.00	0.230	AA	0.227	509	12/23/2021
3133ELN75	54896	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,067.47	3,000,000.00	0.230	AA	0.227	509	12/23/2021
3133ELN67	54897	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,213.75	3,000,000.00	0.210	AA	0.207	326	06/23/2021
3133ELN67	54898	FEDERAL FARM CREDIT BANK		06/23/2020	5,000,000.00	5,000,356.25	5,000,000.00	0.210	AA	0.207	326	06/23/2021
3133ELT46	54921	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,061.05	3,000,000.00	0.180	AA	0.178	346	07/13/2021
3133ELT46	54922	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,061.05	3,000,000.00	0.180	AA	0.178	346	07/13/2021
3133ELT46	54923	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,061.05	3,000,000.00	0.180	AA	0.178	346	07/13/2021
3133ELW67	54931	FEDERAL FARM CREDIT BANK		07/21/2020	3,000,000.00	2,998,230.93	2,998,520.83	0.220	AA	0.242	719	07/21/2022
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,012,090.00	2,999,479.84	2.625	AA	2.673	61	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,012,090.00	2,999,479.84	2.625	AA	2.673	61	10/01/2020

**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,068,743.80	1,999,481.20	3.000	AA	2.981	437	10/12/2021
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,047,596.20	2,998,803.84	1.875	AA	1.893	340	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,047,596.20	2,998,803.84	1.875	AA	1.893	340	07/07/2021
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,003,004.38	3,000,000.00	1.750	AA	1.726	25	08/26/2020
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,012,853.70	4,999,500.00	1.750	AA	1.786	61	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,007,712.22	2,999,655.00	1.750	AA	1.795	61	10/01/2020
3130AHB85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,007,911.36	3,000,000.00	1.625	AA	1.603	67	10/07/2020
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,061,917.66	2,997,754.50	1.625	AA	1.657	506	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,041,278.44	1,998,503.00	1.625	AA	1.657	506	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,061,917.66	2,997,754.50	1.625	AA	1.657	506	12/20/2021
3130AHXJ7	54641	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,019,445.82	3,000,000.00	1.920	AA	1.894	1,634	01/21/2025
3130AHXD0	54643	FEDERAL HOME LOAN BANK		01/22/2020	3,000,000.00	3,020,180.97	3,000,000.00	1.920	AA	1.894	1,635	01/22/2025
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,059,608.20	1,996,867.21	1.375	AA	1.418	930	02/17/2023
3130AJAX7	54762	FEDERAL HOME LOAN BANK		03/25/2020	3,000,000.00	3,014,722.02	3,000,000.00	1.550	AA	1.529	1,332	03/25/2024
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	3,002,150.37	3,000,000.00	0.800	AA	0.789	615	04/08/2022
3130AJMG1	54833	FEDERAL HOME LOAN BANK		05/19/2020	5,000,000.00	5,000,083.90	5,000,000.00	0.145	AA	0.143	52	09/22/2020
3130AJMG1	54834	FEDERAL HOME LOAN BANK		05/19/2020	5,000,000.00	5,000,083.90	5,000,000.00	0.145	AA	0.143	52	09/22/2020
3130AJMP1	54837	FEDERAL HOME LOAN BANK		05/22/2020	5,000,000.00	5,000,065.60	5,000,000.00	0.145	AA	0.143	75	10/15/2020
3130AJNY1	54853	FEDERAL HOME LOAN BANK		06/02/2020	10,000,000.00	10,000,056.70	10,000,000.00	0.150	AA	0.148	32	09/02/2020
3130AJMP1	54858	FEDERAL HOME LOAN BANK		06/05/2020	5,000,000.00	5,000,065.60	4,999,820.55	0.145	AA	0.160	75	10/15/2020
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	3,000,000.00	3,002,777.10	3,000,000.00	0.760	AA	0.750	1,780	06/16/2025
3130AJMP1	54885	FEDERAL HOME LOAN BANK		06/18/2020	3,000,000.00	3,000,039.36	2,999,764.72	0.145	AA	0.181	75	10/15/2020
3130AJMP1	54886	FEDERAL HOME LOAN BANK		06/18/2020	3,000,000.00	3,000,039.36	2,999,765.21	0.145	AA	0.181	75	10/15/2020
3130AJS91	54903	FEDERAL HOME LOAN BANK		06/24/2020	5,000,000.00	5,001,509.25	5,000,000.00	0.190	AA	0.187	268	04/26/2021
3130AJSH3	54908	FEDERAL HOME LOAN BANK		06/26/2020	3,000,000.00	3,000,575.70	2,999,863.10	0.180	AA	0.184	237	03/26/2021
3130AJU64	54924	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,263.45	4,999,575.14	0.160	AA	0.170	247	04/05/2021
3130AJU64	54925	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,263.45	4,999,575.14	0.160	AA	0.170	247	04/05/2021
3130AJUB3	54929	FEDERAL HOME LOAN BANK		07/16/2020	3,000,000.00	2,999,917.34	2,999,917.34	0.150	AAA	0.154	172	01/20/2021
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,007,099.56	2,999,708.39	1.625	AA	1.664	59	09/29/2020
3134GURZ5	54487	FEDERAL HOME LOAN MTG CORP		11/18/2019	3,000,000.00	3,013,896.51	3,000,000.00	2.030	AA	2.002	1,570	11/18/2024
3134GUQT0	54488	FEDERAL HOME LOAN MTG CORP		11/18/2019	5,000,000.00	5,003,463.75	5,000,000.00	2.000	AA	1.973	1,570	11/18/2024
3134GVAV0	54674	FEDERAL HOME LOAN MTG CORP		02/10/2020	3,000,000.00	3,000,844.83	3,000,000.00	1.650	AA	1.627	739	08/10/2022
3134GVCD8	54705	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,000,770.64	2,999,732.56	1.750	AA	1.729	1,292	02/14/2024
3134GVEN4	54721	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,001,964.70	3,000,000.00	1.700	AA	1.677	1,672	02/28/2025
3134GVES3	54723	FEDERAL HOME LOAN MTG CORP		03/02/2020	3,000,000.00	3,002,470.23	3,000,000.00	1.625	AA	1.603	1,672	02/28/2025

Portfolio POOL  
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PM (PRF\_PM2) 7.3.0

**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3134GVRM2	54821	FEDERAL HOME LOAN MTG CORP		05/11/2020	3,000,000.00	3,000,177.96	3,000,000.00	0.900	AA	0.888	1,739	05/06/2025
3134GVUU0	54831	FEDERAL HOME LOAN MTG CORP		05/14/2020	3,000,000.00	3,001,007.40	3,000,000.00	0.350	AA	0.345	835	11/14/2022
3134GVXM5	54847	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,000,234.00	3,000,000.00	0.850	AA	0.838	1,761	05/28/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,004,271.25	3,000,000.00	0.750	AA	0.740	1,761	05/28/2025
3134GVZV3	54849	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,003,149.94	3,000,000.00	0.420	AA	0.414	1,028	05/26/2023
3134GVK23	54872	FEDERAL HOME LOAN MTG CORP		06/10/2020	3,000,000.00	3,000,764.76	3,000,000.00		AA	0.937	1,774	06/10/2025
3134GVX60	54911	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,001,414.53	3,000,000.00	0.800	AA	0.791	1,794	06/30/2025
3134GV2M9	54912	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,000,598.44	3,000,000.00	0.300	AA	0.296	698	06/30/2022
3134GV2M9	54913	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,000,598.44	3,000,000.00	0.300	AA	0.296	698	06/30/2022
3134GVX52	54914	FEDERAL HOME LOAN MTG CORP		06/30/2020	1,900,000.00	1,901,014.81	1,900,000.00		AA	0.297	698	06/30/2022
3134GWAR7	54932	FEDERAL HOME LOAN MTG CORP		07/21/2020	3,000,000.00	3,000,638.31	3,000,000.00	0.750	AA	0.740	1,815	07/21/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,994,403.85	4,988,825.21		AA	0.235	723	07/25/2022
3134GWDK9	54941	FEDERAL HOME LOAN MTG CORP		07/29/2020	3,000,000.00	3,000,577.23	3,000,000.00	0.720	AA	0.710	1,823	07/29/2025
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,048,771.84	2,998,957.00	2.500	AA	2.517	255	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,233,778.78	2,992,150.12	2.500	AA	2.544	1,283	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,001,708.77	2,991,546.92	0.250	AA	0.346	1,024	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	3,001,421.16	3,000,000.00	0.700	AA	0.690	1,815	07/21/2025
3136G4B51	54938	FEDERAL NATIONAL MORTGAGE		07/27/2020	3,000,000.00	3,000,541.05	3,000,000.00	0.420	AA	0.414	1,090	07/27/2023
3136G4B51	54943	FEDERAL NATIONAL MORTGAGE		07/29/2020	3,000,000.00	3,000,541.05	3,000,000.00	0.420	AA	0.414	1,090	07/27/2023
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,999,955.00	3,000,000.00		AA	0.592	1,823	07/29/2025
<b>Subtotal and Average</b>			<b>406,462,429.40</b>		<b>399,845,000.00</b>	<b>401,385,351.33</b>	<b>399,746,421.52</b>			<b>1.083</b>	<b>635</b>	
<b>Federal Agency Issues - Discount</b>												
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,999,520.00	2,960,368.33	1.580	AA	1.624	66	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,999,520.00	2,960,368.33	1.580	AA	1.624	66	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,999,200.00	4,933,947.22	1.580	AA	1.624	66	10/06/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,999,310.00	2,957,066.67	1.600	AA	1.645	94	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,998,850.00	4,928,444.44	1.600	AA	1.645	94	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,998,850.00	4,928,444.44	1.600	AA	1.645	94	11/03/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,347.50	2,957,866.67	1.600	AA	1.645	89	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,998,912.50	4,929,777.78	1.600	AA	1.645	89	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,998,912.50	4,929,777.78	1.600	AA	1.645	89	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,302.50	2,957,066.67	1.600	AA	1.645	95	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,999,302.50	2,957,066.67	1.600	AA	1.645	95	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,999,257.50	2,956,127.50	1.610	AA	1.656	101	11/10/2020

**City Pool Portfolio  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313312B58	54602	Federal Farm Credit Discount		12/20/2019	5,000,000.00	4,999,931.95	4,948,650.00	1.580	AA	1.621	9	08/10/2020
313312E55	54618	Federal Farm Credit Discount		12/30/2019	3,000,000.00	2,999,767.50	2,966,933.33	1.600	AA	1.642	33	09/03/2020
313312H29	54631	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,610.00	2,966,899.17	1.570	AA	1.608	54	09/24/2020
313312H29	54632	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,610.00	2,966,899.17	1.570	AA	1.608	54	09/24/2020
313312H29	54633	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,610.00	2,966,899.17	1.570	AA	1.608	54	09/24/2020
313312D56	54634	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,999,865.84	2,970,824.17	1.570	AA	1.605	25	08/26/2020
313312D56	54635	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,999,865.84	2,970,824.17	1.570	AA	1.605	25	08/26/2020
313312G87	54636	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,999,625.00	2,967,291.67	1.570	AA	1.607	52	09/22/2020
313313BC1	54675	Federal Farm Credit Discount		02/10/2020	3,000,000.00	2,998,524.99	2,955,413.33	1.520	AA	1.563	179	01/27/2021
313312C40	54683	Federal Farm Credit Discount		02/11/2020	3,000,000.00	2,999,918.34	2,975,873.33	1.540	AA	1.570	16	08/17/2020
313312E30	54687	Federal Farm Credit Discount		02/13/2020	5,949,000.00	5,948,568.70	5,897,848.52	1.540	AA	1.572	31	09/01/2020
313312Q86	54688	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,145.00	2,963,662.50	1.530	AA	1.569	116	11/25/2020
313312Q86	54689	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,145.00	2,963,662.50	1.530	AA	1.569	116	11/25/2020
313312Q86	54690	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,999,145.00	2,963,662.50	1.530	AA	1.569	116	11/25/2020
313312F21	54724	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,999,730.00	2,983,462.50	1.050	AA	1.079	38	09/08/2020
313312F21	54725	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,999,730.00	2,983,462.50	1.050	AA	1.079	38	09/08/2020
313312A67	54747	Federal Farm Credit Discount		03/12/2020	3,000,000.00	3,000,000.00	2,994,720.00	0.440	AA	0.441	2	08/03/2020
313312N30	54763	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,302.50	2,996,383.33	0.200	AA	0.203	95	11/04/2020
313312N30	54764	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,302.50	2,996,383.33	0.200	AA	0.203	95	11/04/2020
313312N30	54765	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,999,302.50	2,996,383.33	0.200	AA	0.203	95	11/04/2020
313312A91	54766	Federal Farm Credit Discount		04/02/2020	3,000,000.00	2,999,982.51	2,998,635.00	0.130	AA	0.130	5	08/06/2020
313312A91	54767	Federal Farm Credit Discount		04/02/2020	3,000,000.00	2,999,982.51	2,998,635.00	0.130	AA	0.130	5	08/06/2020
313312J27	54768	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,550.00	2,997,118.33	0.190	AA	0.190	62	10/02/2020
313312J27	54769	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,550.00	2,997,118.33	0.190	AA	0.190	62	10/02/2020
313312N55	54770	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,999,287.50	2,996,383.33	0.200	AA	0.203	97	11/06/2020
313312J27	54785	Federal Farm Credit Discount		04/09/2020	3,000,000.00	2,999,550.00	2,997,066.67	0.200	AA	0.200	62	10/02/2020
313312A91	54791	Federal Farm Credit Discount		04/16/2020	3,000,000.00	2,999,982.51	2,998,413.33	0.170	AA	0.170	5	08/06/2020
313312M56	54793	Federal Farm Credit Discount		04/14/2020	3,000,000.00	2,999,347.50	2,995,380.00	0.280	AA	0.285	89	10/29/2020
313312H29	54801	Federal Farm Credit Discount		04/23/2020	3,000,000.00	2,999,610.00	2,998,331.67	0.130	AA	0.130	54	09/24/2020
313312A67	54815	Federal Farm Credit Discount		05/05/2020	3,000,000.00	3,000,000.00	2,999,175.00	0.110	AA	0.110	2	08/03/2020
313312Q60	54819	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,999,160.00	2,997,678.33	0.140	AA	0.143	114	11/23/2020
313312Q60	54820	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,999,160.00	2,997,678.33	0.140	AA	0.143	114	11/23/2020
313312Q29	54822	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,190.00	2,997,453.33	0.160	AA	0.164	110	11/19/2020
313312N89	54823	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,265.00	2,997,737.50	0.150	AA	0.150	100	11/09/2020
313312N89	54824	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,265.00	2,997,737.50	0.150	AA	0.150	100	11/09/2020

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<b>Federal Agency Issues - Discount</b>												
313312N89	54825	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,999,265.00	2,997,737.50	0.150	AA	0.150	100	11/09/2020
313312Q86	54828	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,999,145.00	2,997,400.00	0.160	AA	0.164	116	11/25/2020
313312L65	54830	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,999,400.00	2,997,987.50	0.150	AA	0.150	82	10/22/2020
313313CX4	54856	Federal Farm Credit Discount		06/05/2020	3,000,000.00	2,998,166.67	2,995,582.50		AA	0.193	222	03/11/2021
313313CX4	54857	Federal Farm Credit Discount		06/05/2020	5,000,000.00	4,996,944.45	4,992,637.50		AA	0.193	222	03/11/2021
313313DL9	54868	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,998,058.34	2,995,680.00	0.180	AA	0.183	235	03/24/2021
313313DL9	54869	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,998,058.34	2,995,680.00		AA	0.183	235	03/24/2021
313313GA0	54874	Federal Farm Credit Discount		06/12/2020	3,000,000.00	2,997,295.83	2,994,216.67	0.200	AA	0.203	297	05/25/2021
313313DC9	54879	Federal Farm Credit Discount		06/16/2020	3,000,000.00	2,998,125.00	2,995,677.50	0.190	AA	0.193	227	03/16/2021
313313CX4	54909	Federal Farm Credit Discount		06/29/2020	5,000,000.00	4,996,944.45	4,993,979.17		AA	0.173	222	03/11/2021
313312N30	54915	Federal Farm Credit Discount		06/30/2020	3,000,000.00	2,999,302.50	2,998,412.50	0.150	AA	0.150	95	11/04/2020
313312Q60	54916	Federal Farm Credit Discount		06/30/2020	3,000,000.00	2,999,160.00	2,998,053.33	0.160	AA	0.160	114	11/23/2020
313313JB5	54926	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,996,846.67	2,994,843.33		AA	0.173	346	07/13/2021
313313JB5	54927	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,996,846.67	2,994,843.33	0.170	AA	0.173	346	07/13/2021
313313AL2	54936	Federal Farm Credit Discount		07/23/2020	3,000,000.00	2,998,658.34	2,998,136.67	0.130	AA	0.130	163	01/11/2021
313313AL2	54937	Federal Farm Credit Discount		07/23/2020	5,000,000.00	4,997,763.90	4,996,894.44		AA	0.130	163	01/11/2021
313313BM9	54942	Federal Farm Credit Discount		07/29/2020	3,000,000.00	2,998,449.99	2,998,090.00	0.120	AA	0.123	188	02/05/2021
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	3,000,000.00	2,950,120.00	1.720	AA	1.772	2	08/03/2020
313384C49	54619	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,999,918.34	2,970,100.00	1.560	AA	1.595	16	08/17/2020
313384C49	54620	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,999,918.34	2,970,100.00	1.560	AA	1.595	16	08/17/2020
313384A90	54652	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,982.51	2,974,846.67	1.540	AA	1.571	5	08/06/2020
313384A74	54653	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,994.18	2,975,103.33	1.540	AA	1.571	3	08/04/2020
313384B24	54676	Federal Home Loan Discount		02/07/2020	3,000,000.00	2,999,976.66	2,976,446.17	1.553	AA	1.565	6	08/07/2020
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,998,449.99	2,955,300.00	1.490	AA	1.532	188	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,998,449.99	2,955,300.00	1.490	AA	1.532	188	02/05/2021
313384C64	54698	Federal Home Loan Discount		02/19/2020	5,000,000.00	4,999,844.45	4,961,325.00	1.530	AA	1.542	18	08/19/2020
313384C49	54733	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,999,918.34	2,984,852.50	1.095	AA	1.101	16	08/17/2020
313384C49	54734	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,999,918.34	2,984,852.50	1.095	AA	1.101	16	08/17/2020
313384T33	54740	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,891.68	2,990,340.00	0.420	AA	0.428	135	12/14/2020
313384F38	54741	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,722.50	2,993,400.00	0.440	AA	0.441	39	09/09/2020
313384F38	54742	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,722.50	2,993,400.00	0.440	AA	0.441	39	09/09/2020
313384F38	54743	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,722.50	2,993,400.00	0.440	AA	0.441	39	09/09/2020
313384F38	54744	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,722.50	2,993,400.00	0.440	AA	0.441	39	09/09/2020
313384K73	54745	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,452.50	2,992,800.00	0.400	AA	0.409	75	10/15/2020
313384B99	54748	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,935.83	2,994,316.67	0.440	AA	0.441	13	08/14/2020

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<b>Federal Agency Issues - Discount</b>												
313384E62	54749	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,760.00	2,993,546.67	0.440	AA	0.441	34	09/04/2020
313384F53	54750	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,707.50	2,993,290.00	0.440	AA	0.451	41	09/11/2020
313384T33	54751	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,891.68	2,990,340.00	0.420	AA	0.428	135	12/14/2020
313384M22	54758	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,998,950.00	4,990,958.33	0.300	AA	0.306	86	10/26/2020
313384M22	54759	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,998,950.00	4,990,958.33	0.300	AA	0.306	86	10/26/2020
313384Q85	54760	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,998,575.00	4,989,022.22	0.320	AA	0.326	116	11/25/2020
313384E47	54761	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,999,625.00	4,993,434.72	0.290	AA	0.290	32	09/02/2020
313384A66	54771	Federal Home Loan Discount		04/03/2020	3,000,000.00	3,000,000.00	2,998,576.67	0.140	AA	0.140	2	08/03/2020
313384J26	54772	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,999,550.00	2,997,118.32	0.190	AA	0.190	62	10/02/2020
313384H36	54773	Federal Home Loan Discount		04/06/2020	3,000,000.00	2,999,602.50	2,997,563.33	0.170	AA	0.170	55	09/25/2020
313384L31	54774	Federal Home Loan Discount		04/07/2020	3,000,000.00	2,999,422.50	2,997,075.00	0.180	AA	0.183	79	10/19/2020
313384F87	54783	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,685.00	2,997,103.33	0.220	AA	0.220	44	09/14/2020
313384G37	54784	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,662.50	2,997,048.33	0.220	AA	0.220	47	09/17/2020
313384F95	54786	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,677.50	2,997,482.50	0.190	AA	0.190	45	09/15/2020
313384C56	54787	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,912.49	2,997,460.00	0.240	AA	0.240	17	08/18/2020
313384C72	54788	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,900.82	2,997,420.00	0.240	AA	0.240	19	08/20/2020
313384F87	54789	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,685.00	2,997,176.67	0.220	AA	0.220	44	09/14/2020
313384M48	54790	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,355.00	2,996,205.00	0.230	AA	0.234	88	10/28/2020
313384G78	54792	Federal Home Loan Discount		04/16/2020	3,000,000.00	2,999,632.50	2,997,630.00	0.180	AA	0.180	51	09/21/2020
313385AL0	54800	Federal Home Loan Discount		04/21/2020	3,000,000.00	2,998,658.34	2,995,804.17	0.190	AA	0.193	163	01/11/2021
313384L72	54802	Federal Home Loan Discount		04/24/2020	3,000,000.00	2,999,392.50	2,997,800.83	0.145	AA	0.145	83	10/23/2020
313384H69	54804	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,580.00	2,998,342.50	0.130	AA	0.130	58	09/28/2020
313384M22	54805	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,370.00	2,997,888.33	0.140	AA	0.140	86	10/26/2020
313384M22	54806	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,370.00	2,997,888.33	0.140	AA	0.140	86	10/26/2020
313384M22	54807	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,999,370.00	2,997,888.33	0.140	AA	0.140	86	10/26/2020
313384R84	54808	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,983.33	2,997,262.50	0.150	AA	0.152	124	12/03/2020
313384A66	54814	Federal Home Loan Discount		05/05/2020	3,000,000.00	3,000,000.00	2,999,175.00	0.110	AA	0.110	2	08/03/2020
313384D55	54832	Federal Home Loan Discount		05/18/2020	3,000,000.00	2,999,865.84	2,999,000.00	0.120	AA	0.120	25	08/26/2020
313384P94	54835	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,999,197.50	2,997,694.67	0.152	AA	0.152	109	11/18/2020
313385FU5	54836	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,997,350.82	2,994,995.00	0.165	AA	0.168	291	05/19/2021
313384Q85	54839	Federal Home Loan Discount		05/27/2020	10,000,000.00	9,997,150.00	9,992,214.44	0.154	AA	0.154	116	11/25/2020
313385FC5	54841	Federal Home Loan Discount		05/27/2020	3,000,000.00	2,997,497.49	2,994,742.92	0.185	AA	0.188	275	05/03/2021
313385GB6	54842	Federal Home Loan Discount		05/26/2020	3,000,000.00	2,997,286.68	2,994,372.92	0.185	AA	0.188	298	05/26/2021
313384R27	54850	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,999,130.00	2,997,421.67	0.170	AA	0.170	118	11/27/2020
313384R27	54851	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,999,130.00	2,997,391.33	0.172	AA	0.172	118	11/27/2020

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<b>Federal Agency Issues - Discount</b>												
313384R76	54854	Federal Home Loan Discount		06/03/2020	10,000,000.00	9,996,638.90	9,991,405.56	0.170	AA	0.170	123	12/02/2020
313384S42	54865	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,998,250.00	4,995,475.00	0.180	AA	0.180	128	12/07/2020
313384S59	54866	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,998,236.10	4,995,450.00	0.180	AA	0.180	129	12/08/2020
313384J59	54867	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,999,212.50	4,997,295.83	0.165	AA	0.165	65	10/05/2020
313384H85	54870	Federal Home Loan Discount		06/10/2020	3,000,000.00	2,999,565.00	2,998,413.33	0.170	AAA	0.170	60	09/30/2020
313384H69	54873	Federal Home Loan Discount		06/11/2020	3,000,000.00	2,999,580.00	2,998,455.83	0.170	AA	0.170	58	09/28/2020
313385GT7	54875	Federal Home Loan Discount		06/12/2020	3,000,000.00	2,997,140.01	2,994,236.67	0.190	AA	0.193	314	06/11/2021
313384F95	54876	Federal Home Loan Discount		06/15/2020	3,000,000.00	2,999,677.50	2,998,735.00	0.165	AA	0.165	45	09/15/2020
313385DC7	54882	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,998,125.00	2,995,693.33	0.190	AA	0.193	227	03/16/2021
313384H69	54883	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,999,580.00	2,998,540.83	0.170	AA	0.170	58	09/28/2020
313384T74	54887	Federal Home Loan Discount		06/19/2020	5,000,000.00	4,998,097.20	4,995,601.67	0.174	AA	0.174	139	12/18/2020
313384V48	54890	Federal Home Loan Discount		06/22/2020	3,000,000.00	2,998,749.99	2,997,440.00	0.160	AA	0.163	152	12/31/2020
313384G86	54892	Federal Home Loan Discount		06/22/2020	3,000,000.00	2,999,625.00	2,998,850.00	0.150	AA	0.150	52	09/22/2020
313384T74	54893	Federal Home Loan Discount		06/22/2020	3,705,000.00	3,703,590.03	3,701,868.25	0.170	AA	0.170	139	12/18/2020
313384T74	54894	Federal Home Loan Discount		06/23/2020	3,000,000.00	2,998,858.32	2,997,626.67	0.160	AA	0.160	139	12/18/2020
313384Q69	54899	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,160.00	2,997,973.33	0.160	AA	0.160	114	11/23/2020
313384Q69	54900	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,160.00	2,997,973.33	0.160	AA	0.160	114	11/23/2020
313384Q69	54901	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,999,160.00	2,997,973.33	0.160	AA	0.160	114	11/23/2020
313384U49	54902	Federal Home Loan Discount		06/24/2020	8,000,000.00	7,996,844.48	7,992,962.67	0.174	AA	0.174	144	12/23/2020
313384U98	54906	Federal Home Loan Discount		06/26/2020	3,000,000.00	2,998,775.01	2,997,456.25	0.165	AA	0.168	149	12/28/2020
313385AF3	54917	Federal Home Loan Discount		07/08/2020	3,000,000.00	2,998,700.01	2,997,558.17	0.161	AA	0.161	158	01/06/2021
313385AF3	54918	Federal Home Loan Discount		07/08/2020	3,000,000.00	2,998,700.01	2,997,573.33	0.160	AA	0.160	158	01/06/2021
313384V30	54919	Federal Home Loan Discount		07/09/2020	5,000,000.00	4,997,930.55	4,996,254.17	0.155	AA	0.155	151	12/30/2020
313385DK9	54920	Federal Home Loan Discount		07/09/2020	5,000,000.00	4,996,777.80	4,994,645.83	0.150	AA	0.153	234	03/23/2021
313385AV8	54933	Federal Home Loan Discount		07/22/2020	3,000,000.00	2,998,583.34	2,997,876.67	0.140	AA	0.140	172	01/20/2021
313385AV8	54934	Federal Home Loan Discount		07/22/2020	5,000,000.00	4,997,638.90	4,996,688.61	0.131	AA	0.131	172	01/20/2021
313384N54	54939	Federal Home Loan Discount		07/28/2020	5,000,000.00	4,998,812.50	4,998,527.08	0.105	AA	0.105	97	11/06/2020
313396G31	54596	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,999,662.50	2,965,420.00	1.520	AA	1.560	47	09/17/2020
313396A60	54703	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	3,000,000.00	2,980,466.67	1.465	AA	1.475	2	08/03/2020
313396C76	54803	FREDDIE DISCOUNT		04/28/2020	3,000,000.00	2,999,900.82	2,998,812.50	0.125	AA	0.125	19	08/20/2020
313396G31	54845	FREDDIE DISCOUNT		05/28/2020	3,000,000.00	2,999,662.50	2,998,646.67	0.145	AA	0.145	47	09/17/2020
313396G49	54846	FREDDIE DISCOUNT		05/28/2020	3,000,000.00	2,999,655.00	2,998,634.58	0.145	AA	0.145	48	09/18/2020
313396D67	54852	FREDDIE DISCOUNT		05/29/2020	3,000,000.00	2,999,859.99	2,998,950.00	0.140	AA	0.140	26	08/27/2020
313396B51	54905	FREDDIE DISCOUNT		06/26/2020	3,000,000.00	2,999,959.17	2,999,475.00	0.140	AA	0.140	9	08/10/2020

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<b>Subtotal and Average</b>			<b>555,830,220.00</b>		<b>519,654,000.00</b>	<b>519,520,586.11</b>	<b>517,680,505.97</b>			<b>0.562</b>	<b>98</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,016,520.00	1,999,712.59	2.650	A	2.647	163	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,687.39</b>		<b>2,000,000.00</b>	<b>2,016,520.00</b>	<b>1,999,712.59</b>			<b>2.647</b>	<b>163</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			156,000,000.00	156,000,000.00	156,000,000.00	0.100	AAA	0.099	1	
SYS52471	52471	Morgan Stanley Inst Government			45,000,000.00	45,000,000.00	45,000,000.00	0.040	AAA	0.039	1	
<b>Subtotal and Average</b>			<b>261,645,161.29</b>		<b>201,000,000.00</b>	<b>201,000,000.00</b>	<b>201,000,000.00</b>			<b>0.085</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,368,459.63	75,000,000.00	0.920		0.907	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>75,368,459.63</b>	<b>75,000,000.00</b>			<b>0.907</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478U3F1	54840	MUFG Union Bank NA		05/27/2020	5,000,000.00	5,000,215.00	5,000,000.00	0.160	A-1	0.160	16	08/17/2020
<b>Subtotal and Average</b>			<b>11,451,612.90</b>		<b>5,000,000.00</b>	<b>5,000,215.00</b>	<b>5,000,000.00</b>			<b>0.160</b>	<b>16</b>	
<b>Total and Average</b>			<b>1,312,389,110.98</b>		<b>1,202,499,000.00</b>	<b>1,204,291,132.07</b>	<b>1,200,426,640.08</b>			<b>0.679</b>	<b>254</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Cash  
July 31, 2020**

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		5,423.48	5,423.48				<b>0</b>
				Subtotal		5,423.48	5,423.48				
<b>Total Cash and Investments</b>			<b>1,312,389,110.98</b>		<b>1,202,499,000.00</b>	<b>1,204,296,555.55</b>	<b>1,200,432,063.56</b>			<b>0.679</b>	<b>254</b>



**City Pool Portfolio  
Aging Report  
By Maturity Date  
As of August 1, 2020**

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 08/01/2020 - 08/01/2020 )</b>	<b>3 Maturities</b>	<b>0 Payments</b>	276,000,000.00	22.95%	276,000,000.00	276,368,459.63
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 08/02/2020 - 08/31/2020 )</b>	<b>33 Maturities</b>	<b>0 Payments</b>	105,000,000.00	8.73%	104,567,032.93	105,014,579.98
<b>Aging Interval:</b>	<b>31 - 90 days</b>	<b>( 09/01/2020 - 10/30/2020 )</b>	<b>72 Maturities</b>	<b>0 Payments</b>	249,949,000.00	20.79%	249,196,495.76	250,047,405.07
<b>Aging Interval:</b>	<b>91 - 180 days</b>	<b>( 10/31/2020 - 01/28/2021 )</b>	<b>59 Maturities</b>	<b>0 Payments</b>	215,705,000.00	17.94%	215,081,293.04	215,786,160.93
<b>Aging Interval:</b>	<b>181 - 360 days</b>	<b>( 01/29/2021 - 07/27/2021 )</b>	<b>32 Maturities</b>	<b>0 Payments</b>	110,000,000.00	9.15%	109,822,390.63	110,186,583.94
<b>Aging Interval:</b>	<b>361 - 1080 days</b>	<b>( 07/28/2021 - 07/17/2023 )</b>	<b>54 Maturities</b>	<b>0 Payments</b>	159,845,000.00	13.29%	159,783,211.62	160,547,207.73
<b>Aging Interval:</b>	<b>1081 days and after</b>	<b>( 07/18/2023 - )</b>	<b>28 Maturities</b>	<b>0 Payments</b>	86,000,000.00	7.15%	85,976,216.10	86,340,734.79
			<b>Total for</b>	<b>281 Investments</b>	<b>0 Payments</b>	<b>100.00</b>	<b>1,200,426,640.08</b>	<b>1,204,291,132.07</b>



**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
September 30, 2020**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	16,000,000.00	15,999,466.64	15,998,880.83	86.49	32	20	0.077	0.078
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	13.51	1	1	0.030	0.030
<b>Investments</b>	<b>18,500,000.00</b>	<b>18,499,466.64</b>	<b>18,498,880.83</b>	<b>100.00%</b>	<b>28</b>	<b>17</b>	<b>0.071</b>	<b>0.072</b>

<b>Total Earnings</b>	<b>September 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	959.60	17,986.56
<b>Average Daily Balance</b>	<b>16,999,134.28</b>	<b>37,443,902.35</b>
<b>Effective Rate of Return</b>	<b>0.07%</b>	<b>0.19%</b>

Treasury Bureau, Finance Department

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2020**

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>												
313384L72	51203	Federal Home Loan Bank Discoun		09/14/2020	5,000,000.00	4,999,816.65	4,999,539.58	0.085	AA	0.086	22	10/23/2020
313384K65	51204	Federal Home Loan Bank Discoun		09/16/2020	3,000,000.00	2,999,934.99	2,999,801.67	0.085	AA	0.086	13	10/14/2020
313384M48	51205	Federal Home Loan Bank Discoun		09/21/2020	5,000,000.00	4,999,775.00	4,999,614.58	0.075	AA	0.076	27	10/28/2020
313384K57	51206	Federal Home Loan Bank Discoun		09/28/2020	3,000,000.00	2,999,940.00	2,999,925.00	0.060	AA	0.061	12	10/13/2020
<b>Subtotal and Average</b>			<b>14,499,134.28</b>		<b>16,000,000.00</b>	<b>15,999,466.64</b>	<b>15,998,880.83</b>			<b>0.078</b>	<b>20</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	0.030	AAA	0.030	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>2,500,000.00</b>		<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>			<b>0.030</b>	<b>1</b>	
<b>Total and Average</b>			<b>16,999,134.28</b>		<b>18,500,000.00</b>	<b>18,499,466.64</b>	<b>18,498,880.83</b>			<b>0.072</b>	<b>17</b>	



**Successor Agency Pool  
Aging Report  
By Maturity Date  
As of October 1, 2020**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 10/01/2020 - 10/01/2020 )</b>	<b>2 Maturities</b>	<b>0 Payments</b>	2,500,000.00	13.51%	2,500,000.00	2,500,000.00
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 10/02/2020 - 10/31/2020 )</b>	<b>4 Maturities</b>	<b>0 Payments</b>	16,000,000.00	86.49%	15,998,880.83	15,999,466.64
<b>Aging Interval:</b>	<b>31 days and after</b>	<b>( 11/01/2020 - )</b>	<b>0 Maturities</b>	<b>0 Payments</b>	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>6 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>18,498,880.83</b>	<b>18,499,466.64</b>



**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
August 31, 2020**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	16,000,000.00	15,999,521.65	15,999,296.73	86.49	24	15	0.066	0.067
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	13.51	1	1	0.049	0.050
<b>Investments</b>	<b>18,500,000.00</b>	<b>18,499,521.65</b>	<b>18,499,296.73</b>	<b>100.00%</b>	<b>21</b>	<b>13</b>	<b>0.063</b>	<b>0.064</b>

<b>Total Earnings</b>	<b>August 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	3,654.09	17,026.96
<b>Average Daily Balance</b>	<b>42,137,213.93</b>	<b>47,336,532.07</b>
<b>Effective Rate of Return</b>	<b>0.10%</b>	<b>0.21%</b>

Treasury Bureau, Finance Department

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2020**

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>												
313384G29	51199	Federal Home Loan Bank Discoun		08/19/2020	3,000,000.00	2,999,912.49	2,999,832.00	0.072	AA	0.073	15	09/16/2020
313384F87	51200	Federal Home Loan Bank Discoun		08/21/2020	5,000,000.00	4,999,873.60	4,999,816.67	0.055	AA	0.056	13	09/14/2020
313384F95	51201	Federal Home Loan Bank Discoun		08/26/2020	5,000,000.00	4,999,863.90	4,999,805.56	0.070	AA	0.071	14	09/15/2020
313384G94	51202	Federal Home Loan Bank Discoun		08/27/2020	3,000,000.00	2,999,871.66	2,999,842.50	0.070	AA	0.071	22	09/23/2020
<b>Subtotal and Average</b>			<b>17,314,633.29</b>		<b>16,000,000.00</b>	<b>15,999,521.65</b>	<b>15,999,296.73</b>			<b>0.067</b>	<b>15</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	0.050	AAA	0.050	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>24,822,580.65</b>		<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>			<b>0.050</b>	<b>1</b>	
<b>Total and Average</b>			<b>42,137,213.93</b>		<b>18,500,000.00</b>	<b>18,499,521.65</b>	<b>18,499,296.73</b>			<b>0.064</b>	<b>13</b>	



**Successor Agency Pool  
 Aging Report  
 By Maturity Date  
 As of September 1, 2020**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 09/01/2020 - 09/01/2020 )	2 Maturities	0 Payments	2,500,000.00	13.51%	2,500,000.00	2,500,000.00
Aging Interval:	1 - 30 days	( 09/02/2020 - 10/01/2020 )	4 Maturities	0 Payments	16,000,000.00	86.49%	15,999,296.73	15,999,521.65
Aging Interval:	31 days and after	( 10/02/2020 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>6 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>18,499,296.73</b>	<b>18,499,521.65</b>



**Successor Agency Pool  
Portfolio Management  
Portfolio Summary  
July 31, 2020**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	43,000,000.00	42,999,127.52	42,957,822.21	81.89	77	9	0.260	0.263
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	18.11	1	1	0.089	0.090
<b>Investments</b>	<b>52,500,000.00</b>	<b>52,499,127.52</b>	<b>52,457,822.21</b>	<b>100.00%</b>	<b>63</b>	<b>8</b>	<b>0.229</b>	<b>0.232</b>

<b>Total Earnings</b>	<b>July 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	13,372.87	13,372.87
<b>Average Daily Balance</b>	<b>52,535,850.20</b>	<b>52,535,850.20</b>
<b>Effective Rate of Return</b>	<b>0.30%</b>	<b>0.30%</b>

Treasury Bureau, Finance Department

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2020**

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>												
313396C68	51183	Freddie Mac Discount		04/27/2020	3,000,000.00	2,999,857.50	2,998,860.00	0.120	AA	0.122	18	08/19/2020
313312A67	51182	Federal Farm Credit Bank Disco		03/12/2020	3,000,000.00	3,000,000.00	2,994,720.00	0.440	AA	0.447	2	08/03/2020
313312A67	51189	Federal Farm Credit Bank Disco		06/02/2020	5,000,000.00	5,000,000.00	4,998,880.56	0.130	AA	0.132	2	08/03/2020
313384A74	51172	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,999,994.18	2,975,137.50	1.530	AA	1.582	3	08/04/2020
313384B99	51181	Federal Home Loan Bank Discoun		03/12/2020	3,000,000.00	2,999,935.83	2,994,316.80	0.440	AA	0.447	13	08/14/2020
313384B57	51190	Federal Home Loan Bank Discoun		06/15/2020	3,000,000.00	2,999,959.17	2,999,323.33	0.145	AA	0.147	9	08/10/2020
313384C56	51191	Federal Home Loan Bank Discoun		06/17/2020	3,000,000.00	2,999,865.00	2,999,225.00	0.150	AA	0.152	17	08/18/2020
313384B99	51192	Federal Home Loan Bank Discoun		06/08/2020	3,000,000.00	2,999,935.83	2,999,218.33	0.140	AA	0.142	13	08/14/2020
313384B73	51193	Federal Home Loan Bank Discoun		07/15/2020	5,000,000.00	4,999,912.50	4,999,622.78	0.097	AA	0.098	11	08/12/2020
SYS51194	51194	Federal Home Loan Bank Discoun		07/20/2020	3,000,000.00	2,999,835.00	2,999,835.00	0.090	AA	0.091	10	08/11/2020
313384A82	51197	Federal Home Loan Bank Discoun		07/23/2020	3,000,000.00	2,999,988.33	2,999,918.75	0.075	AA	0.076	4	08/05/2020
313384A74	51198	Federal Home Loan Bank Discoun		07/28/2020	3,000,000.00	2,999,994.18	2,999,962.08	0.065	AA	0.066	3	08/04/2020
313396C76	51184	Freddie Disco		04/27/2020	3,000,000.00	2,999,850.00	2,998,802.08	0.125	AA	0.127	19	08/20/2020
<b>Subtotal and Average</b>			<b>43,035,850.20</b>		<b>43,000,000.00</b>	<b>42,999,127.52</b>	<b>42,957,822.21</b>			<b>0.263</b>	<b>9</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	0.090	AAA	0.090	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>9,500,000.00</b>		<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>			<b>0.090</b>	<b>1</b>	
<b>Total and Average</b>			<b>52,535,850.20</b>		<b>52,500,000.00</b>	<b>52,499,127.52</b>	<b>52,457,822.21</b>			<b>0.232</b>	<b>8</b>	



**Successor Agency Pool  
Aging Report  
By Maturity Date  
As of August 1, 2020**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 08/01/2020 - 08/01/2020 )</b>	<b>2 Maturities</b>	<b>0 Payments</b>	<b>9,500,000.00</b>	<b>18.10%</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 08/02/2020 - 08/31/2020 )</b>	<b>13 Maturities</b>	<b>0 Payments</b>	<b>43,000,000.00</b>	<b>81.90%</b>	<b>42,957,822.21</b>	<b>42,999,217.52</b>
<b>Aging Interval:</b>	<b>31 days and after</b>	<b>( 09/01/2020 - )</b>	<b>0 Maturities</b>	<b>0 Payments</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>
<b>Total for</b>			<b>15 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>52,457,822.21</b>	<b>52,499,217.52</b>