

CITY OF OAKLAND

DISTRIBUTION DATE: February 9, 2022

MEMORANDUM

TO: HONORABLE MAYOR &
CITY COUNCIL

FROM: Erin Roseman
Director of Finance

SUBJECT: Cash Management Informational
Memorandum

DATE: January 31, 2022

City Administrator
Approval

Date:

Feb 9, 2022

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 December 31, 2021, the City's Operating Pool Portfolio had a balance of \$1.66 billion and yielded 0.23 percent, while the Successor Agency's Investment Portfolio had a balance of \$9.50 million and yielded 0.03 percent.

As of December 31, 2021, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2021-22. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in *Attachment A* are each portfolio's current market value and yield as of December 31, 2021, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period.

Respectfully submitted,

ERIN ROSEMAN
Director of Finance, Finance Department

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

Attachments (1):

--A: Cash Management Report for the Quarter Ended December 31, 2021

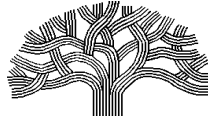
City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

Cash Management Report For The Quarter Ended December 31, 2021 Finance Department Bureau of Treasury

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager

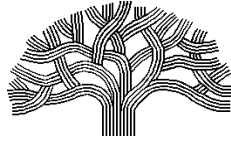


CASH MANAGEMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2021

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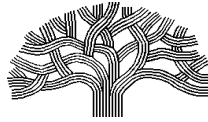
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FOR THE QUARTER ENDED DECEMBER 31, 2021

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

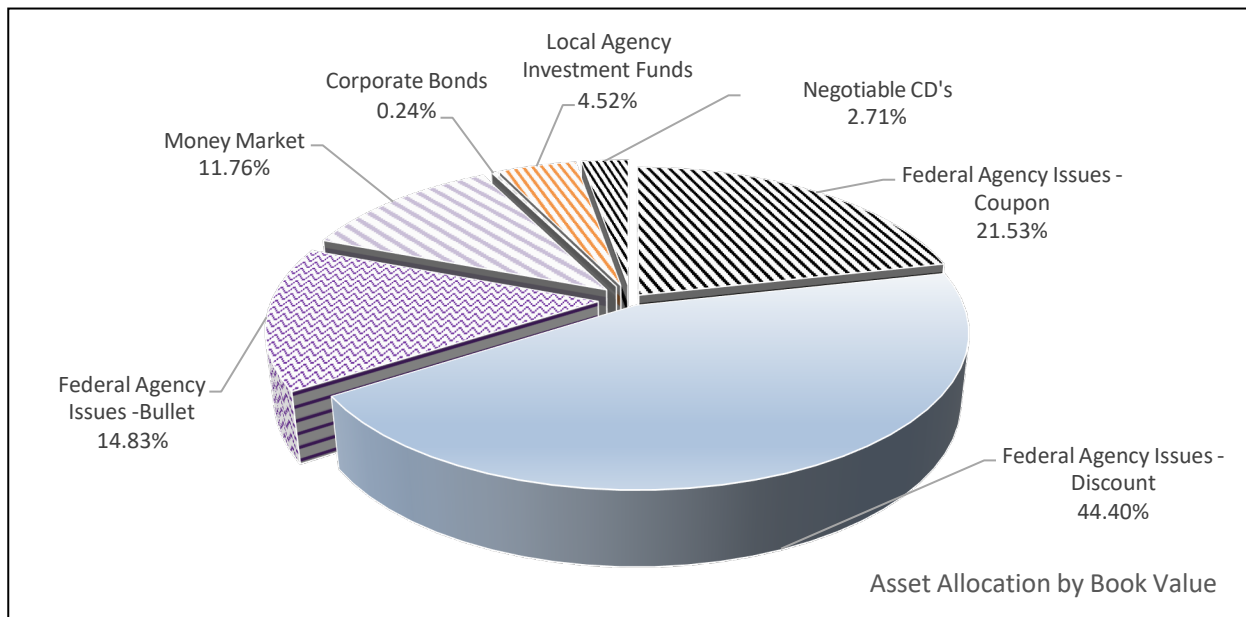
JANUARY 31, 2022



City Operating Pooled Portfolio Statistics
For the month ended December 31, 2021

Average Daily Balance	\$1,561,870,011
Net Earning Quarter	\$813,106
Month End Yield	0.23%
Average Maturity	356 days
Daily Liquidly	18.17%
180 Day Liquidity	65.20%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	357,008,333.33	353,564,287.91	356,945,593.23	21.53	100%- Yes
Federal Agency Issues - Discount	736,500,000.00	736,066,933.77	736,102,388.03	44.40	100%-Yes
Federal Agency Issues –Bullet	246,165,000.00	195,000,000.00	245,907,479.56	14.83	100%-Yes
Local Agency Investment Funds	75,000,000.00	74,807,934.00	75,000,000.00	4.52	\$75M Max-Yes
Money Market	195,000,000.00	3,941,759.52	195,000,000.00	11.76	20%-Yes
Negotiable CD’s	45,000,000.00	44,998,490.00	45,000,000.00	2.71	30%-Yes
Corporate Bonds	4,000,000.00	353,564,287.91	3,996,095.58	0.24	40%-Yes
Total \$	1,658,673,333.33	1,653,840,892.39	1,657,951,556.40	100	



\$1.66 billion in City's Operating Pool, \$171.4 million in Restricted Trust Funds, and \$40.42 million cash held at bank.

**CITY OF OAKLAND AND OAKLAND SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED DECEMBER 31, 2021**

I. ECONOMIC REVIEW

MARKET OVERVIEW

COVID-19 virus pandemic has disrupted economic activity in many countries, including the United States. There has been a recent surge in COVID cases in December 2021 with reported U.S daily cases above 1 million, particularly Delta variant and newer highly contagious Omicron variant, which is posed to slow the current economic recovery, and cast a doubt as to when the pandemic will end. The strain has caused milder symptoms and fewer hospitalizations. The economic concerns and market volatility are expected to continue in 2022, along with supply and labor market constraints, surge in energy prices, and persistent high inflation.

The Federal Open Market Committee (“FOMC”) believes inflation is persistent, and U.S economy is strong enough to sustain increased interest rates in 2022, the first interest rate hike is expected in the first quarter of 2022, the first rate increase in three years, as full employment goal expectations are met. The policy is also likely in response in the highest inflation levels in 40 years for consumer prices.

The U.S economy is expected to bounce back in fourth quarter of 2021, despite the rising delta variant and supply chain bottlenecks. According to the U.S. Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to increase at an annual rate of 6.0 percent in the fourth quarter of 2021. The Real GDP had increased 2.3 percent in the third quarter of 2021.

The U.S economy created less than expected jobs in December 2021, as labor shortages hit business amid surging omicron variant cases. According to the Bureau of Labor Statistics, Nonfarm payroll increased by only 199,000 jobs in December 2021, after increasing by 249,000 jobs in November 2021. However, the unemployment rate decreased to 3.9%, from 4.2% in November 2021. Economists were expecting addition of 499,000 jobs. The biggest jobs gains were in the hospitality and leisure industry where 53,000 jobs were created, followed by professional and business services creating 43,000 jobs, and manufacturing sector added 26,000 jobs. Job growth has averaged 537,000 per month in 2021. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years. Average hourly wages increased 0.6% in December 2021, up 4.7% year over year.

U.S. consumer spending increased in November 2021. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 0.6% in the November 2021. The personal consumption expenditure (PCE) price index excluding food and energy increased by 0.5% in November 2021. In 12 months through November 2021, core PCE index has increased 4.7%, the largest inflation pressures in more than a decade. The core PCE is the Federal Reserve’s preferred inflation measure and has a 2 percent target.

U.S. consumer prices increased at its fastest 12-month pace in the last 40 years in December 2021. The Labor Department reported that its Consumer Price Index increased 0.5% in December 2021. The CPI had increased 0.4 percent in November 2021. Core inflation, which excludes volatile food and energy costs increased 0.6% in December 2021, and 5.5% since last December. Shelter costs and used vehicle prices have been major component of inflation, as shelter cost had increased 4.1%

and used vehicle increased 37.3% for the year. The Consumer Price Index has increased 7.0 percent over the past year, which is now above to the FOMC inflation threshold of 2 percent, the highest since 1982.

U.S. consumer confidence improved in December 2021 even amid rising inflation and rising variant cases. The Conference Board, a non-profit business and research group organization reported that its index of consumer confidence increased to 115.8 in December 2021 after 110.8 reading in November 2021. Consumers were confident in spending on holiday spending and travel.

However, U.S. retail sales unexpectedly decreased in December 2021, as surging inflation and prices curb consumer spending. The U.S. Commerce Department reported that retail sales decreased by 1.9 percent in December 2021, after increasing 0.2 percent in November 2021. Economists surveyed by Bloomberg, were expecting retail sales to decrease only by 0.1%. Retail sales remains strong for the year 2021, up 16.9% since last December. Online spending plunged by 8.7%, furniture and home furnishing declined by 5.5%, restaurant and bars declined by 0.8%. Surging omicron cases and rising inflation has consumer worried about spending and future economy uncertainty.

U.S. manufacturing activity slightly decreased in December 2021, amid supply chain constrains and short labor. The Institute of Supply Management (ISM) said its manufacturing index increased to a reading decreased to 58.7 in December 2021, from 61.1 in November 2021. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.9% of the U.S economy, as the manufacturing since April 2020, 19 months in a row.

U.S. producer prices increased less than expected in December 2021, as supply chain pressure and material shortage ease, however inflation remains high and present in all levels of the U.S economy. The Labor Department reported that its producer price index for final demand increased by 0.2% in December 2021 after increasing 1.0 percent in November 2021. In the 12 months through December 2021, the PPI increased 9.7 percent, the highest yearly increase since 2010.

U.S. import prices unexpectedly decreased in December 2021, as prices dropped for cost of petroleum products. According to U.S. Bureau of Labor Statistics, import prices fell by 0.2 percent in December 2021, after import prices had increased 0.7 % in November 2021. Economists surveyed by Bloomberg had forecasted import prices to increase 0.3 percent. In the 12 months through December 2021, import prices increased by 10.4%, suggested imported inflation could be a concern.

U.S. homebuilding increased to a nine-month high in December 2021, amid a surge in multi-family housing projects. The Commerce Department reported that Housing Starts increased 1.94 percent to a seasonally adjusted annual rate of 1.702 million units in December 2021. Housing Starts are up 15.6% from last December. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased 2.3 percent in December 2021. The volatile multi-family housing segment increased 13.7% in December, suggesting strong demand for rental housing.

Sales of new U.S. single family homes increased in November 2021, as demand for housing remains strong amid low interest rates. The Commerce Department reported that new home sales increased by 12.4 percent to a seasonally adjusted annual rate of 744,000 units in November 2021. Sales have increased for the third straight month in November.

The U.S. existing home sales slowed in December 2021, as first-time home buyers struggle with higher home prices nationwide. The National Association of Realtors reported that its index of existing home sales decreased 4.6 percent to a seasonally adjusted annual rate of 6.18 million homes. Existing home sales makes up about 90 percent of U.S. home sales, up 8.5% since last year.

INTEREST RATES

During the fourth quarter, the “FOMC”, met on Nov 3rd and on December 15th, and on both meetings FOMC kept the funds rate at 0.00-0.25%. FOMC stated that in light of higher inflation and further improvement in labor market, FOMC will start tightening its accommodative policies. The central bank will increase the speed in the reduction of its monthly bond purchases by \$60 billion of bonds each month starting in January 2022, also known as bond tapering.

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

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City’s Operating Pool Portfolio balances increased from \$1.51 billion as of September 30, 2021 to \$1.66 billion as of December 31, 2021. This net balance increase was mainly due to the following: receipt of \$234.48 million in property taxes, offset by debt service payments of approximately \$57.95 million. The remaining balance decrease of approximately \$25.92 million, is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

PORTFOLIO COMPOSITION

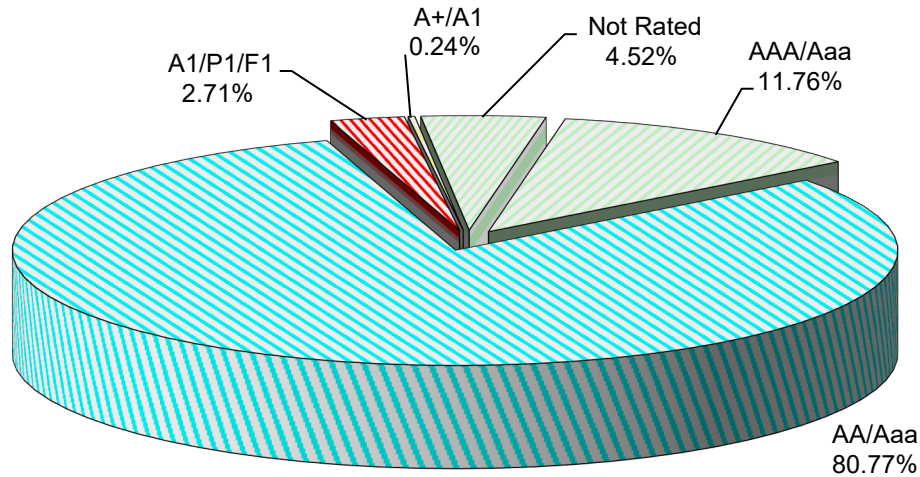
The Portfolio continues to comply with all provisions of the City’s adopted Investment Policy for Fiscal Year 2021-22, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City’s holdings are depicted by credit rating category as of December 31, 2021. Approximately 80.77% of Operating Pool investment were rated in the AA/Aaa category while 11.76% in AAA/Aaa, 4.52% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”), 2.71% in the A1/P1 category and 0.24% in A1/A category. On August 6, 2011, the government agencies were downgraded by Standard and Poor’s Rating Agency to AA+ from AAA. Moody’s Investors’ Service and Fitch Ratings continue to maintain AAA rating for government agencies.

The City's Investment Policy for FY 2021-2022 does not have a rating criteria level for government agencies.

**City of Oakland Operating Pool
Portfolio Credit Quality
(As of 12/31/21)**



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following December 31, 2021 is approximately \$227.36 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

Days	Amount(s)	Percent
0-30	\$ 397,000,000	23.93%
31-180	\$ 638,200,000	38.48%
Total	\$1,035,200,000	62.41%

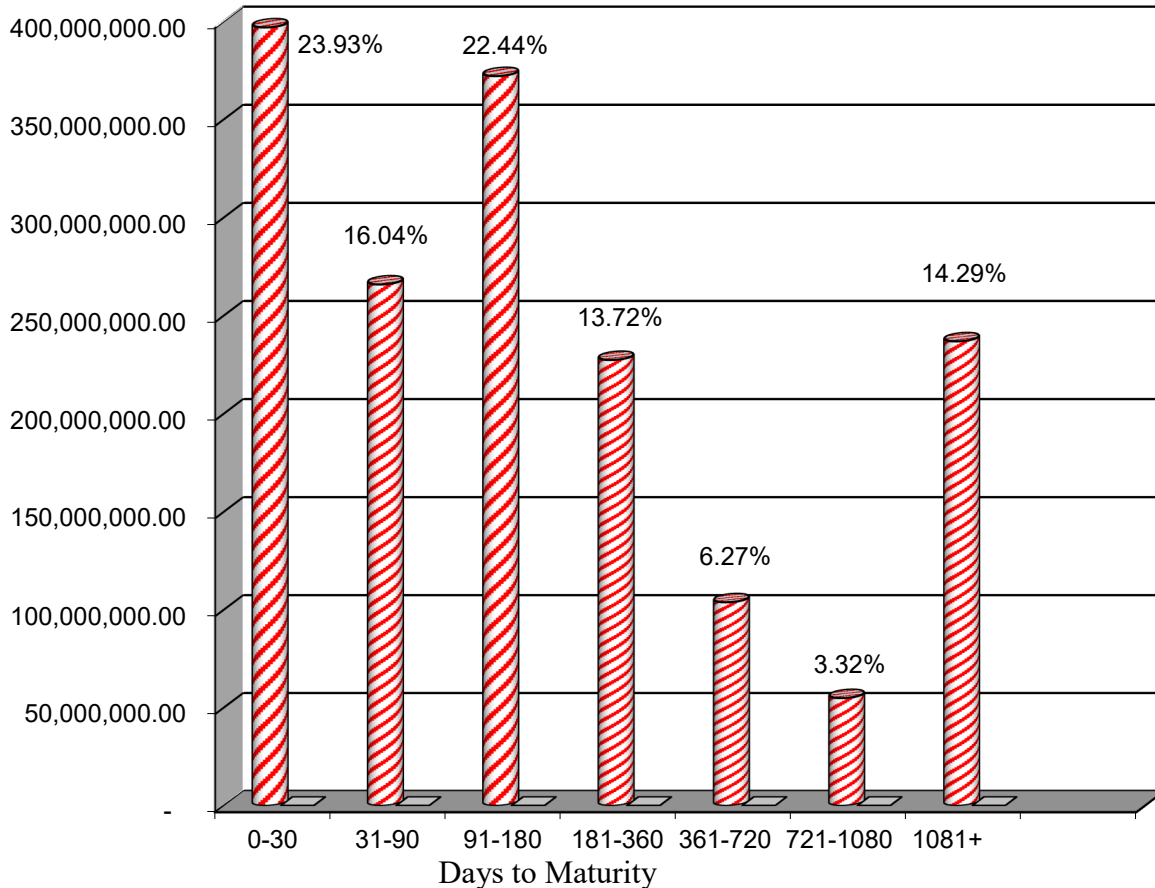
Investments maturing within 180 days include \$75.00 million in LAIF and \$195.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

Year	Amount	Percent Increase/Decrease From Prior Year
December 2021	\$1,657,951,556	19.73%
December 2020	\$1,384,738,583	10.76%
December 2019	\$1,250,226,564	21.88%
December 2018	\$1,025,760,860	12.62%
December 2017	\$ 910,839,095	-

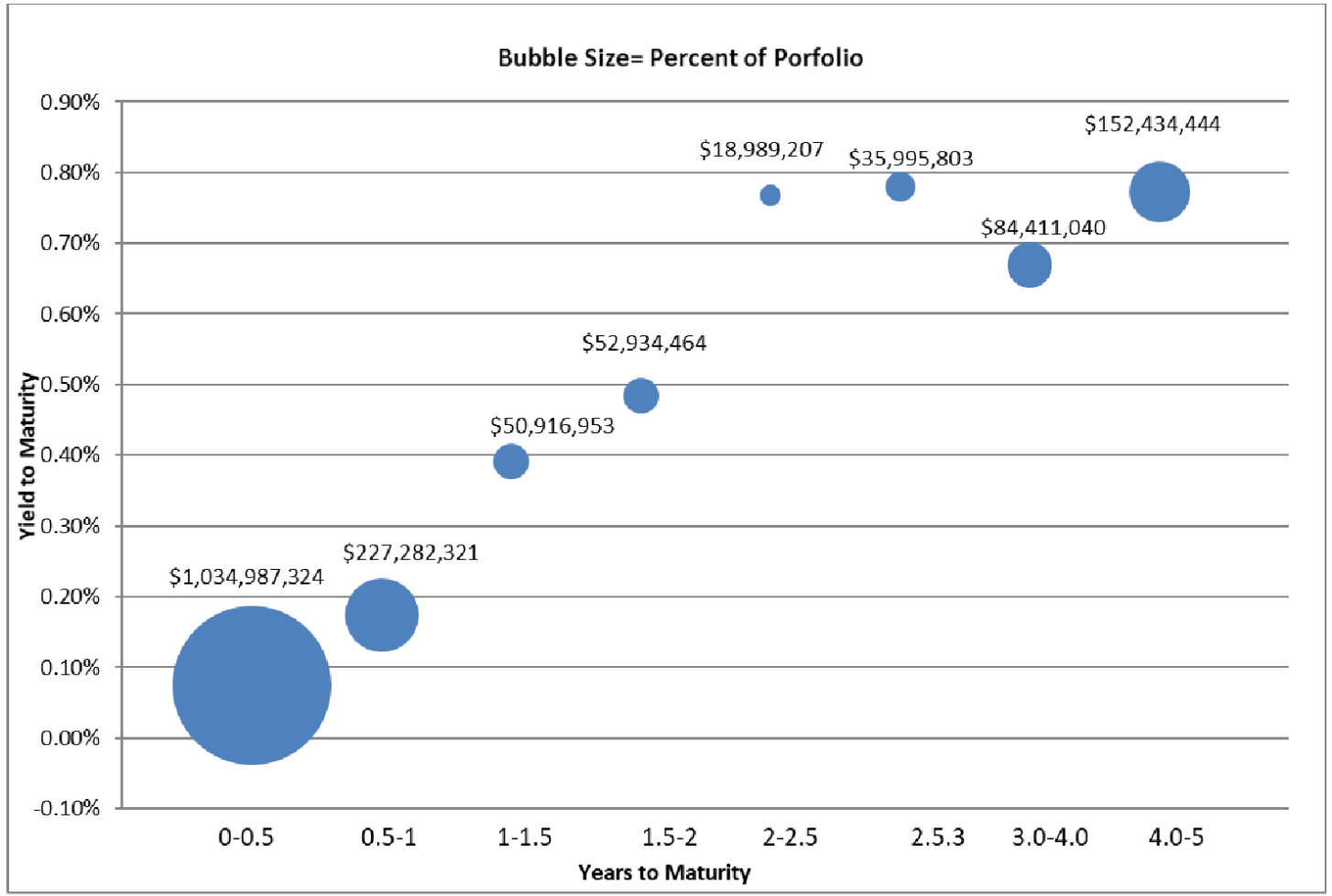
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of December 31, 2021.

City of Oakland Operating Pool Portfolio Maturity
(As of 12/31/21)



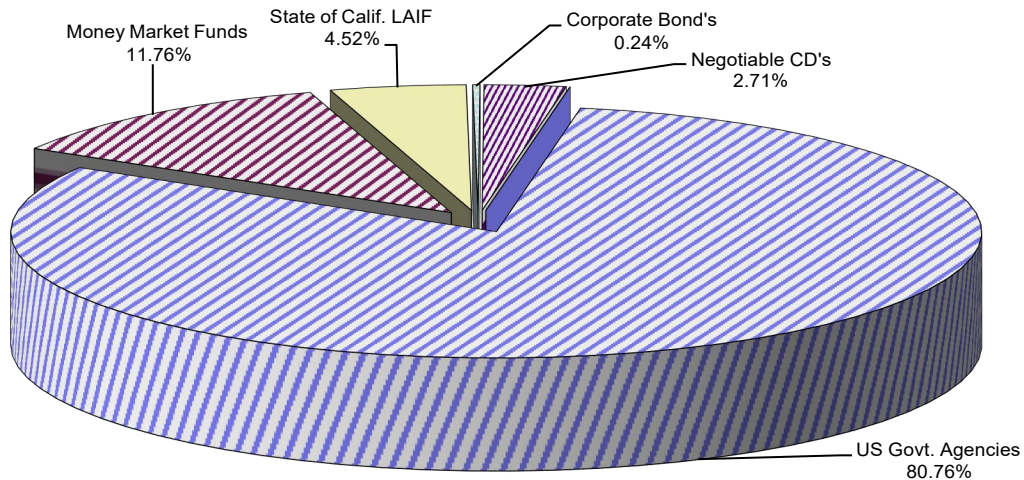
The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Pool
Yield to Maturity
(As of 12/31/21)**



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

**City of Oakland Operating Pool
Portfolio Diversity
(As of 12/31/21)**



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

Yield. Total interest earned for the quarter ended December 31, 2021 was approximately \$813,106. The effective rate of return on total assets in the Operating Pool Portfolio for month-end December 31, 2021, was 0.23% as compared to 0.19% for September 30, 2021. It continues to be the City's practice to hold investments to maturity rather than to sell. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Pool
Comparative Annualized Yields**
(As of 12/31/21)

As of Month-end	1-year Govt. Agency	LAIF¹	City of Oakland Operating Pool	Alameda County Pool²
October 2021	0.01%	0.20%	0.20%	1.10%
November 2021	0.10%	0.20%	0.22%	0.63%
December 2021	0.25%	0.21%	0.23%	0.49%

¹Effective monthly average return.

²Annualized monthly accrual based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Pool Portfolio for the month ending December 31, 2021 was 0.23 percent. The City's Operating Pool Portfolio had slightly underperformed the 1-year government agency which yielded a rate of 0.25 percent. The City's Operating Pool Portfolio slightly outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.21 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for December 2021 of 0.49 percent. The Alameda County Pool had a Portfolio of \$7.84 billion with 607 days to maturity, meanwhile the City's Operating Pool had an accrual rate of return of 0.23 percent for December 2021. The City Operating Pool had a Portfolio of \$1.66 billion with 356 days to maturity.

As of December 31, 2021, the City Operating Pool's average days-to-maturity (ADM) was 356 days versus LAIF's average days-to-maturity (ADM) was 340 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.

<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>				
<u>Accrual Basis</u>				
<u>Total Portfolio</u>		<u>December 31, 2021</u>	<u>September 30, 2021</u>	<u>December 31, 2020</u>
<u>Quarter-End</u>				
Total Interest Earnings	\$	813,106	\$ 728,060	\$ 1,046,737
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	813,106	\$ 728,060	\$ 1,046,737
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	1,543,694	\$ 728,097	\$ 3,008,234
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	1,543,694	\$ 728,097	\$ 3,008,234

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.65 billion, which was below book value by \$4,110,664. 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.

<u>UNREALIZED GAINS & LOSSES</u>			
	<u>Cash Basis</u>		<u>Accrual Basis</u>
Market Value	\$ 1,653,840,892	Market Value	\$ 1,653,840,892
Original Cost	(1,657,876,277)	Original Cost	(1,657,951,556)
Net Unrealized Gain (Loss)	\$ (4,035,384)	Net Unrealized Gain (Loss)	\$ (4,110,664)

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

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**City Pool Portfolio
Portfolio Management
Portfolio Summary
December 31, 2021**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	357,008,333.33	353,564,287.91	356,945,593.23	21.53	1,398	1,135	0.650	0.659
Federal Agency Issues - Discount	736,500,000.00	736,066,933.77	736,102,388.03	44.40	223	119	0.082	0.083
Money Market	195,000,000.00	195,000,000.00	195,000,000.00	11.76	1	1	0.022	0.022
Local Agency Investment Funds	75,000,000.00	74,807,934.00	75,000,000.00	4.52	1	1	0.209	0.212
Corporate Bonds	4,000,000.00	3,941,759.52	3,996,095.58	0.24	1,096	899	0.533	0.540
Negotiable CD's	45,000,000.00	44,998,490.00	45,000,000.00	2.71	159	61	0.069	0.070
Federal Agency Issues-Coupon/Bullet	246,165,000.00	245,461,487.19	245,907,479.56	14.83	532	372	0.220	0.223
	1,658,673,333.33	1,653,840,892.39	1,657,951,556.40	100.00%	486	356	0.224	0.227
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		8,457.50	8,457.50					
Subtotal		8,457.50	8,457.50					
Total Cash and Investments	1,658,673,333.33	1,653,849,349.89	1,657,960,013.90		486	356	0.224	0.227

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	300,689.53	1,543,694.20
Average Daily Balance	1,561,870,010.69	1,524,850,241.50
Effective Rate of Return	0.23%	0.20%

Treasury Bureau, Finance Department

Reporting period 12/01/2021-12/31/2021

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,052,942.65	2,999,629.80	1.850	AA	1.836	396	02/01/2023
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,002,167.80	2,999,950.70	1.875	AA	1.885	17	01/18/2022
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,947,518.93	3,000,000.00	0.780	AA	0.769	1,262	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,002,191.95	2,999,715.00		AA	0.276	172	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,994,024.75	4,998,803.89	0.160	AA	0.183	348	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,983,122.25	4,999,416.48	0.200	AA	0.205	530	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,967,776.37	2,997,794.44	0.370	AA	0.398	804	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,965,261.08	3,000,000.00	0.700	AA	0.690	1,171	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,965,261.08	3,000,000.00	0.700	AA	0.690	1,171	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,975,948.13	3,000,000.00	1.050	AA	1.036	1,544	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,975,948.13	3,000,000.00	1.050	AA	1.036	1,544	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,975,948.13	3,000,000.00	1.050	AA	1.036	1,544	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,975,948.13	3,000,000.00	1.050	AA	1.036	1,544	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,951,477.67	3,000,000.00	0.710	AA	0.700	1,206	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,981,926.05	3,000,000.00	0.230	AAA	0.227	681	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,993,308.14	2,998,855.28	0.090	AA	0.132	321	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,988,846.90	4,998,532.41	0.090	AA	0.122	321	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,984,830.02	2,998,239.79	0.140	AA	0.180	502	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,984,830.02	2,998,239.79	0.140	AA	0.180	502	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,984,830.02	2,998,343.33	0.140	AA	0.178	502	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,962,301.13	3,000,000.00	0.730	AA	0.720	1,234	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,887,822.15	4,995,295.59	0.870	AA	0.878	1,711	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,951,841.12	3,000,000.00	0.940	AA	0.927	1,731	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,997,031.35	3,000,000.00	1.430	AA	1.410	1,787	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	3,000,165.42	3,000,000.00	1.540	AA	1.519	1,794	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,983,837.20	9,986,566.89	0.070	AA	0.238	285	10/13/2022
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,021,468.86	1,998,611.45	1.375	AA	1.418	412	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,313,868.92	1,333,333.33	0.760	AA	0.750	1,262	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,409.54	1,998,811.89	0.125	AA	0.219	223	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,409.54	1,998,811.89	0.125	AA	0.219	223	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,905,669.92	3,000,000.00	0.500	AA	0.493	1,486	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,952,746.79	3,000,000.00	0.300	AA	0.296	1,487	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,933,226.54	3,000,000.00	0.500	AA	0.493	1,488	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,934,118.53	3,000,000.00	0.520	AA	0.513	1,488	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,940,037.56	3,000,000.00	0.580	AA	0.572	1,488	01/28/2026

Portfolio POOL

AP

PM (PRF_PM2) 7.3.0

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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
Federal Agency Issues - Coupon												
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,942,653.47	3,000,000.00	0.300	AA	0.296	1,489	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,933,970.51	3,000,000.00	0.520	AA	0.513	1,489	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,935,985.61	3,000,000.00	0.600	AA	0.592	1,503	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,938,421.34	2,999,752.33	0.625	AA	0.618	1,508	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,918,061.00	3,000,000.00	0.500	AA	0.493	1,509	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,920,625.85	3,000,000.00	0.600	AA	0.592	1,514	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,936,641.32	3,000,000.00	0.750	AA	0.740	1,515	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,936,641.32	3,000,000.00	0.750	AA	0.740	1,515	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,944,289.58	3,000,000.00	0.650	AA	0.641	1,515	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,944,289.58	3,000,000.00	0.650	AA	0.641	1,515	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,941,889.55	3,000,000.00	0.625	AA	0.616	1,515	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,941,889.55	3,000,000.00	0.625	AA	0.616	1,515	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,937,110.25	3,000,000.00	0.500	AA	0.493	1,516	02/25/2026
3130AKZZ5	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,923,318.02	3,000,000.00	0.650	AA	0.641	1,517	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,984,079.66	3,000,000.00	0.300	AA	0.296	1,528	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,966,031.33	3,000,000.00	0.920	AA	0.907	1,542	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,893,726.51	2,925,000.00	1.000	AA	0.986	1,542	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,978,822.46	3,000,000.00	0.350	AA	0.345	817	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,967,419.28	3,000,000.00	0.550	AA	0.544	1,003	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,978,946.30	3,000,000.00	1.100	AA	1.085	1,572	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,478,835.33	2,498,918.75	0.550	AA	0.552	1,578	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,982,056.49	3,000,000.00	0.500	AA	0.493	1,578	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,974,884.99	3,000,000.00	1.050	AA	1.036	1,578	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,972,570.40	3,000,000.00	0.625	AA	0.616	1,031	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,979,217.20	3,000,000.00	0.700	AA	0.690	1,214	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,993,363.58	3,000,000.00	0.500	AA	0.493	1,579	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,966,506.62	3,000,000.00	0.400	AA	0.395	849	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,998,604.05	5,000,000.00	0.060	AA	0.059	129	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,960,855.04	3,000,000.00	0.550	AA	0.542	1,060	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,973,840.15	3,000,000.00	0.500	AA	0.493	1,606	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,978,587.77	3,000,000.00	0.500	AA	0.493	1,607	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,977,048.50	3,000,000.00	0.625	AA	0.616	1,641	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,974,252.50	2,998,715.48	0.600	AA	0.606	1,094	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,967,338.07	3,000,000.00	0.500	AA	0.493	1,094	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,964,858.09	3,000,000.00	1.000	AA	0.986	1,668	07/27/2026

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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
Federal Agency Issues - Coupon												
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,150,186.53	3,200,000.00	0.520	AA	0.513	1,123	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,965,541.94	3,000,000.00	0.400	AA	0.395	874	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,976,117.33	3,000,000.00	1.050	AA	1.036	1,698	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,610,846.78	3,645,754.34	0.650	AA	0.666	1,698	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,950,968.33	3,000,000.00	0.570	AA	0.562	1,181	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,970,715.08	3,000,000.00	0.550	AA	0.542	1,182	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,963,457.60	3,000,000.00	1.125	AA	1.110	1,732	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,963,457.60	3,000,000.00	1.125	AA	1.110	1,732	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,962,947.90	3,000,000.00	0.800	AA	0.789	1,276	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,967,533.13	3,000,000.00	0.500	AA	0.493	1,094	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,955,835.35	3,000,000.00	0.950	AA	0.937	1,733	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,960,378.49	3,000,000.00	1.000	AA	0.986	1,733	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,964,787.62	3,000,000.00	1.050	AA	1.036	1,733	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,975,823.75	3,000,000.00	0.650	AA	0.641	1,010	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,984,490.00	2,997,105.00	0.350	AA	0.365	1,761	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,981,743.44	3,000,000.00	1.250	AA	1.233	1,761	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,379,309.23	3,400,000.00	1.250	AA	1.233	1,761	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,970,561.42	3,000,000.00	0.820	AA	0.809	1,213	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,986,065.24	3,000,000.00	0.790	AA	0.779	1,031	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,997,959.13	3,000,000.00	1.000	AA	0.986	958	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,987,324.52	3,000,000.00	0.500	AA	0.493	685	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,998,303.29	3,000,000.00	0.750	AA	0.740	690	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,971,598.46	3,000,000.00	0.800	AA	0.789	695	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,998,270.62	3,000,000.00	1.000	AA	0.986	1,059	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,998,409.28	3,000,000.00	1.000	AA	0.986	970	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,993,067.00	4,995,653.03	0.125	AA	0.217	334	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	3,001,492.77	3,000,000.00	1.000	AA	0.986	909	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,997,928.30	5,000,000.00	0.500	AA	0.494	545	06/30/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,957,131.83	3,000,000.00	0.750	AA	0.740	1,243	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,997,388.05	4,996,807.20		AA	0.235	205	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,937,518.85	3,000,000.00	0.600	AA	0.592	1,388	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,933,051.79	3,000,000.00	0.640	AA	0.631	1,423	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,994,028.25	5,000,000.00	0.200	AA	0.197	326	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,952,077.01	3,000,000.00	0.650	AA	0.641	1,425	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,106,740.90	2,995,317.40	2.500	AA	2.544	765	02/05/2024

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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
Federal Agency Issues - Coupon												
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,987,633.37	2,995,811.08	0.250	AA	0.346	506	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,951,467.86	3,000,000.00	0.700	AA	0.690	1,297	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,942,560.26	3,000,000.00		AA	0.592	1,305	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,954,094.00	3,000,000.00	0.570	AA	0.562	1,325	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,934,858.45	3,000,000.00	0.550	AA	0.542	1,326	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,942,638.59	2,997,806.67	0.625	AA	0.637	1,334	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,945,284.53	3,000,000.00	0.650	AA	0.641	1,332	08/25/2025
Subtotal and Average			348,628,339.14		357,008,333.33	353,564,287.91	356,945,593.23			0.650	1,135	
Federal Agency Issues - Discount												
313313RM2	55180	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,994.45	4,996,333.33	0.080	AA	0.081	6	01/07/2022
313313RM2	55181	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,994.45	4,996,333.33	0.080	AA	0.081	6	01/07/2022
313313SF6	55228	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,999,969.45	4,997,450.00	0.060	AA	0.061	24	01/25/2022
313313SF6	55229	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,999,969.45	4,997,450.00	0.060	AA	0.061	24	01/25/2022
313313TT5	55250	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,597.35	4,997,266.67	0.060	AA	0.061	60	03/02/2022
313313TT5	55251	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,597.35	4,997,266.67	0.060	AA	0.061	60	03/02/2022
313313TT5	55252	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,597.35	4,997,266.67	0.060	AA	0.061	60	03/02/2022
313313UN6	55271	Federal Farm Credit Discount		04/21/2021	5,000,000.00	4,999,465.45	4,996,752.78	0.070	AA	0.071	79	03/21/2022
313313TN8	55288	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,999,852.80	4,997,458.33	0.060	AA	0.061	55	02/25/2022
313313TN8	55289	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,999,852.80	4,997,458.33	0.060	AA	0.061	55	02/25/2022
313313UC0	55291	Federal Farm Credit Discount		04/27/2021	3,000,000.00	2,999,720.91	2,998,410.00	0.060	AA	0.061	69	03/11/2022
313313TR9	55304	Federal Farm Credit Discount		05/07/2021	5,000,000.00	4,999,844.45	4,997,937.50	0.050	AA	0.051	58	02/28/2022
313313TD0	55307	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,877.80	4,998,048.61	0.050	AA	0.051	46	02/16/2022
313313TD0	55308	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,877.80	4,998,048.61	0.050	AA	0.051	46	02/16/2022
313313TK4	55309	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,861.15	4,998,006.94	0.050	AA	0.051	52	02/22/2022
313313TK4	55310	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,861.15	4,998,006.94	0.050	AA	0.051	52	02/22/2022
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,471.62	999,601.11	0.040	AA	0.041	138	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,998,943.24	1,999,202.22	0.040	AA	0.041	138	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,998,943.24	1,999,202.22	0.040	AA	0.041	138	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,358.10	4,998,005.56	0.040	AA	0.041	138	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,358.10	4,998,005.56	0.040	AA	0.041	138	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,494.05	4,998,050.00	0.040	AA	0.041	131	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,494.05	4,998,050.00	0.040	AA	0.041	131	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,494.05	4,998,050.00	0.040	AA	0.041	131	05/12/2022
313313SV1	55344	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,900.00	4,998,958.33	0.030	AA	0.030	38	02/08/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313SV1	55345	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,900.00	4,998,958.33	0.030	AA	0.030	38	02/08/2022
313313TS7	55366	Federal Farm Credit Discount		06/22/2021	5,000,000.00	4,999,604.30	4,997,900.00	0.060	AA	0.061	59	03/01/2022
313313UJ5	55380	Federal Farm Credit Discount		07/16/2021	5,000,000.00	4,999,493.20	4,997,966.67	0.060	AA	0.061	75	03/17/2022
313313RH3	55381	Federal Farm Credit Discount		07/19/2021	5,000,000.00	5,000,000.00	4,998,833.33	0.050	AA	0.050	2	01/03/2022
313313RU4	55382	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,984.70	4,998,756.94	0.050	AA	0.050	13	01/14/2022
313313VE5	55389	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,838.15	4,998,298.61	0.050	AA	0.051	95	04/06/2022
313313VE5	55390	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,838.15	4,998,298.61	0.050	AA	0.051	95	04/06/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,995,678.20	4,996,947.22	0.070	AA	0.071	166	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,995,678.20	4,996,947.22	0.070	AA	0.071	166	06/16/2022
313313RL4	55400	Federal Farm Credit Discount		08/12/2021	5,000,000.00	4,999,995.85	4,998,979.17	0.050	AA	0.050	5	01/06/2022
313313RL4	55401	Federal Farm Credit Discount		08/12/2021	4,000,000.00	3,999,996.68	3,999,183.33	0.050	AA	0.050	5	01/06/2022
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,552.30	4,997,423.61	0.070	AA	0.071	128	05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,552.30	4,997,423.61	0.070	AA	0.071	128	05/09/2022
313313RM2	55404	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,994.45	4,999,013.89	0.050	AA	0.050	6	01/07/2022
313313RM2	55405	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,994.45	4,999,013.89	0.050	AA	0.050	6	01/07/2022
313313UQ9	55413	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,999,451.55	4,998,555.56	0.050	AA	0.051	81	03/23/2022
313313UQ9	55414	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,999,451.55	4,998,555.56	0.050	AA	0.051	81	03/23/2022
313313RQ3	55415	Federal Farm Credit Discount		08/30/2021	4,000,000.00	3,999,992.24	3,999,261.11	0.050	AA	0.050	9	01/10/2022
313313RQ3	55416	Federal Farm Credit Discount		08/30/2021	5,000,000.00	4,999,990.30	4,999,076.39	0.050	AA	0.050	9	01/10/2022
313313TT5	55417	Federal Farm Credit Discount		08/30/2021	3,000,000.00	2,999,758.41	2,999,233.33	0.050	AA	0.051	60	03/02/2022
313313SU3	55418	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,941.68	2,999,366.67	0.050	AA	0.050	37	02/07/2022
313313SU3	55419	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,941.68	2,999,366.67	0.050	AA	0.050	37	02/07/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,995,493.80	4,997,658.33	0.060	AA	0.061	173	06/23/2022
313313SG4	55430	Federal Farm Credit Discount		09/17/2021	5,000,000.00	4,999,968.05	4,999,272.22	0.040	AA	0.040	25	01/26/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,993,852.95	4,997,466.67	0.060	AA	0.061	205	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,996,311.77	2,998,480.00	0.060	AA	0.061	205	07/25/2022
313313TY4	55441	Federal Farm Credit Discount		09/28/2021	5,000,000.00	4,999,562.65	4,999,111.11	0.040	AA	0.040	65	03/07/2022
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,999,265.42	2,999,200.00	0.050	AA	0.051	100	04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,998,775.70	4,998,666.67	0.050	AA	0.051	100	04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,317.89	2,999,241.67	0.050	AA	0.050	93	04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,995,362.10	4,997,775.00	0.060	AA	0.061	178	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,995,362.10	4,997,775.00	0.060	AA	0.061	178	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,990,593.55	4,995,687.50	0.090	AA	0.091	256	09/14/2022
313313SU3	55459	Federal Farm Credit Discount		10/05/2021	3,000,000.00	2,999,941.68	2,999,583.33	0.040	AA	0.040	37	02/07/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,838.15	4,998,729.17	0.050	AA	0.051	95	04/06/2022

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Federal Agency Issues - Discount												
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,650.80	4,998,625.00	0.050	AA	0.051	110	04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,650.80	4,998,625.00	0.050	AA	0.051	110	04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,998,863.15	4,998,791.67	0.050	AA	0.050	93	04/04/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,995,941.60	4,998,025.00	0.060	AA	0.061	156	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,990,301.05	4,995,712.50	0.090	AA	0.091	264	09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,750.70	4,998,750.00	0.050	AA	0.050	102	04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,750.70	4,998,750.00	0.050	AA	0.050	102	04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,998,688.25	4,998,483.33	0.060	AA	0.060	107	04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,998,550.85	4,998,450.00	0.060	AA	0.061	118	04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,996,018.45	4,997,588.89	0.080	AA	0.081	153	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,995,678.20	4,997,444.44	0.080	AA	0.081	166	06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,998,449.81	2,998,868.33	0.070	AA	0.070	135	05/16/2022
313313SY5	55487	Federal Farm Credit Discount		11/04/2021	5,000,000.00	4,999,891.70	4,999,312.50	0.050	AA	0.050	41	02/11/2022
313313TV0	55490	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,583.45	4,999,208.33	0.050	AA	0.050	62	03/04/2022
313313VE5	55491	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,838.15	4,998,979.17	0.050	AA	0.050	95	04/06/2022
313313VE5	55492	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,838.15	4,998,979.17	0.050	AA	0.050	95	04/06/2022
313313VE5	55493	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,838.15	4,998,979.17	0.050	AA	0.050	95	04/06/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,018.45	4,998,350.00	0.060	AA	0.060	153	06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,018.45	4,998,350.00	0.060	AA	0.060	153	06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,018.45	4,998,350.00	0.060	AA	0.060	153	06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,995,836.25	4,998,308.33	0.060	AA	0.060	160	06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,995,757.20	4,998,026.39	0.070	AA	0.071	163	06/13/2022
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,995,757.20	4,998,026.39	0.070	AA	0.071	163	06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,994,449.40	4,996,902.78	0.100	AA	0.101	185	07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,986,474.75	4,988,125.00	0.250	AA	0.254	311	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,988,249.65	4,988,576.39	0.250	AA	0.254	298	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,988,249.65	4,988,576.39	0.250	AA	0.254	298	10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,995,941.60	4,996,983.33	0.120	AA	0.120	156	06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,995,941.60	4,996,983.33	0.120	AA	0.120	156	06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,995,941.60	4,996,983.33	0.120	AA	0.120	156	06/06/2022
313313RS9	55524	Federal Farm Credit Discount		12/08/2021	5,000,000.00	4,999,987.50	4,999,854.17	0.030	AA	0.030	11	01/12/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,994,449.40	4,996,616.67	0.120	AA	0.121	185	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,994,389.75	4,996,334.72	0.130	AA	0.132	187	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,988,288.90	4,989,600.00	0.240	AA	0.244	297	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,495,004.46	4,496,750.00	0.130	AA	0.132	185	07/05/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,992,156.90	4,993,979.17	0.170	AA	0.172	240	08/29/2022
313313WD6	55555	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,998,550.85	4,998,475.00	0.090	AA	0.090	118	04/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,994,181.00	4,994,775.00	0.190	AA	0.192	194	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,992,319.45	4,992,397.22	0.230	AA	0.233	235	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,989,034.75	4,989,462.50	0.270	AA	0.274	278	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,992,482.05	4,992,911.11	0.220	AA	0.223	230	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,992,547.10	4,992,972.22	0.220	AA	0.223	228	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,992,547.10	4,992,972.22	0.220	AA	0.223	228	08/17/2022
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,738.25	4,997,227.08	0.055	AA	0.056	103	04/14/2022
313385TD8	55265	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,877.80	4,997,895.83	0.050	AA	0.051	46	02/16/2022
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,416.35	4,997,219.44	0.055	AA	0.056	135	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,416.35	4,997,219.44	0.055	AA	0.056	135	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,396.95	4,997,211.81	0.055	AA	0.056	136	05/17/2022
313385TL0	55357	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,858.35	4,999,104.17	0.025	AA	0.025	53	02/23/2022
313385TR7	55358	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,844.45	4,999,086.81	0.025	AA	0.025	58	02/28/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,995,730.90	4,997,472.22	0.050	AA	0.051	164	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,995,704.55	4,997,465.28	0.050	AA	0.051	165	06/15/2022
313385SG2	55387	Federal Home Loan Discount		07/28/2021	9,000,000.00	8,999,942.49	8,997,861.50	0.047	AA	0.047	25	01/26/2022
313385UA2	55421	Federal Home Loan Discount		09/08/2021	6,000,000.00	5,999,458.50	5,998,635.00	0.045	AA	0.045	67	03/09/2022
313385UH7	55425	Federal Home Loan Discount		09/15/2021	10,000,000.00	9,999,000.30	9,997,674.44	0.046	AA	0.046	74	03/16/2022
313385US3	55435	Federal Home Loan Discount		09/24/2021	10,000,000.00	9,998,875.30	9,997,876.67	0.042	AA	0.042	83	03/25/2022
313385RS7	55466	Federal Home Loan Discount		10/13/2021	10,000,000.00	9,999,975.00	9,998,913.06	0.043	AA	0.043	11	01/12/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,997,326.60	9,997,270.00	0.054	AA	0.054	109	04/20/2022
313385SW7	55489	Federal Home Loan Discount		11/10/2021	10,000,000.00	9,999,794.50	9,998,761.39	0.049	AA	0.049	39	02/09/2022
313385TD8	55499	Federal Home Loan Discount		11/17/2021	10,000,000.00	9,999,755.60	9,998,887.78	0.044	AA	0.044	46	02/16/2022
313385WC6	55501	Federal Home Loan Discount		11/17/2021	5,000,000.00	4,998,563.35	4,998,987.50	0.045	AA	0.045	117	04/28/2022
313385RS7	55502	Federal Home Loan Discount		11/17/2021	2,000,000.00	1,999,995.00	1,999,875.56	0.040	AA	0.040	11	01/12/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,985,912.00	4,990,950.00	0.180	AA	0.183	324	11/21/2022
313385SU1	55519	Federal Home Loan Discount		12/06/2021	10,000,000.00	9,999,805.60	9,999,300.00	0.040	AA	0.040	37	02/07/2022
313385TZ9	55520	Federal Home Loan Discount		12/06/2021	10,000,000.00	9,999,111.40	9,998,850.00	0.045	AA	0.045	66	03/08/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,991,777.90	9,993,528.89	0.128	AA	0.128	158	06/08/2022
313385UA2	55526	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,999,097.50	9,998,685.56	0.052	AA	0.052	67	03/09/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,995,836.25	4,996,764.44	0.128	AA	0.128	160	06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,993,942.40	4,995,955.56	0.130	AA	0.132	202	07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,991,409.10	9,993,528.89	0.128	AA	0.128	165	06/15/2022

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,991,409.10	9,993,528.89	0.128	AA	0.128	165	06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,986,777.80	4,991,306.25	0.195	AA	0.198	304	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,973,555.60	9,982,277.78	0.200	AA	0.203	304	11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,991,303.70	9,993,326.67	0.132	AA	0.132	167	06/17/2022
313385SY3	55550	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,999,783.40	9,999,408.89	0.038	AA	0.038	41	02/11/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,989,152.50	4,991,668.75	0.215	AA	0.218	275	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,991,068.95	4,993,481.94	0.190	AA	0.193	243	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,986,777.80	4,989,340.28	0.250	AA	0.254	304	11/01/2022
Subtotal and Average			687,994,771.26		736,500,000.00	736,066,933.77	736,102,388.03			0.082	119	
Money Market												
SYS52411	52411	Fidelity Inst Government			79,000,000.00	79,000,000.00	79,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			116,000,000.00	116,000,000.00	116,000,000.00	0.030	AAA	0.030	1	
Subtotal and Average			177,741,935.48		195,000,000.00	195,000,000.00	195,000,000.00			0.022	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,807,934.00	75,000,000.00	0.212		0.209	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,807,934.00	75,000,000.00			0.209	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,941,759.52	3,996,095.58	0.500	A	0.533	899	06/18/2024
Subtotal and Average			3,996,030.44		4,000,000.00	3,941,759.52	3,996,095.58			0.533	899	
Negotiable CD's												
62478UCR5	55346	MUFG Union Bank NA		06/04/2021	10,000,000.00	10,000,220.00	10,000,000.00	0.100	A-1	0.100	11	01/12/2022
62478UCX2	55365	MUFG Union Bank NA		06/21/2021	5,000,000.00	5,000,140.00	5,000,000.00	0.080	A-1	0.080	23	01/24/2022
62478UDB9	55424	MUFG Union Bank NA		09/15/2021	10,000,000.00	10,000,080.00	10,000,000.00	0.050	A-1	0.050	23	01/24/2022
62478UDY9	55537	MUFG Union Bank NA		12/13/2021	10,000,000.00	9,999,040.00	10,000,000.00	0.060	A-1	0.060	114	04/25/2022
62478UE28	55552	MUFG Union Bank NA		12/27/2021	10,000,000.00	9,999,010.00	10,000,000.00	0.060	A-1	0.060	117	04/28/2022
Subtotal and Average			35,967,741.94		45,000,000.00	44,998,490.00	45,000,000.00			0.069	61	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,993,811.12	2,997,437.42	0.125	AA	0.218	326	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,078.90	5,000,000.00	0.070	AA	0.069	87	03/29/2022

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,723.85	4,999,545.20	0.120	AA	0.128	332	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	5,996,388.36	5,999,762.50	0.060	AA	0.074	95	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,975,041.25	4,995,765.00	0.125	AA	0.189	467	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,943,974.30	4,999,090.97	0.600	AA	0.597	1,206	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,926,693.85	3,946,566.13	0.125	AA	0.187	494	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,982,299.13	2,997,392.00	0.125	AA	0.187	494	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,997,293.30	9,999,956.11	0.060	AA	0.060	159	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,646.65	4,999,978.06	0.060	AA	0.060	159	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,646.65	5,000,000.00	0.060	AA	0.059	159	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,646.65	5,000,000.00	0.060	AA	0.059	159	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,646.65	5,000,000.00	0.060	AA	0.059	159	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,198,863.19	4,199,355.58	0.060	AA	0.094	159	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,998,996.35	5,000,000.00	0.070	AA	0.069	221	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,998,996.35	4,999,970.83	0.070	AA	0.070	221	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,999,134.10	4,999,776.71	0.100	AA	0.104	326	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,999,134.10	4,999,774.60	0.100	AA	0.104	326	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,991,439.26	2,998,166.67	0.090	AA	0.138	444	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,998,576.45	4,999,691.03	0.070	AAA	0.077	263	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,974,522.41	2,997,463.17	0.430	AA	0.455	996	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,935,456.86	2,972,617.73	0.800	AA	0.986	1,713	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,967,095.65	4,994,735.60	0.290	AA	0.345	649	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,980,257.39	2,994,152.89	0.290	AA	0.395	649	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,993,845.08	2,990,059.18	0.200	AA	0.418	541	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK		11/09/2021	5,000,000.00	4,999,305.05	4,999,688.00	0.080	AA	0.090	209	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,983,659.57	2,992,530.80	0.400	AA	0.528	677	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,987,850.45	2,995,819.64	0.500	AA	0.565	699	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,979,750.75	4,978,146.77	0.500	AA	0.720	699	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	5,004,654.26	5,007,160.56	0.125	AA	0.296	326	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,996,254.23	2,998,956.69	0.920	AA	0.919	1,073	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,996,254.23	2,999,382.83	0.920	AA	0.914	1,073	12/09/2024
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,993,399.10	4,997,337.97	0.125	AA	0.189	293	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,977,033.90	4,996,664.81	0.125	AA	0.178	440	03/17/2023
3130AMEN8	55303	FEDERAL HOME LOAN BANK		05/04/2021	10,000,000.00	9,998,042.60	9,999,949.02	0.045	AA	0.050	31	02/01/2022
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,997,325.00	5,000,000.00	0.060	AA	0.059	132	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,964,823.95	4,996,726.18	0.125	AA	0.169	517	06/02/2023

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,971,859.16	3,997,380.95	0.125	AA	0.169	517	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN BANK		06/17/2021	5,000,000.00	4,997,672.45	4,999,876.80	0.050	AA	0.061	75	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN BANK		06/28/2021	10,000,000.00	9,995,079.10	9,999,736.75	0.060	AA	0.070	87	03/29/2022
3130ANFH8	55385	FEDERAL HOME LOAN BANK		07/26/2021	5,000,000.00	4,999,270.05	4,999,996.28	0.050	AA	0.050	24	01/25/2022
3130ANLB4	55399	FEDERAL HOME LOAN BANK		08/11/2021	5,000,000.00	4,998,777.85	5,000,000.00	0.050	AA	0.049	39	02/09/2022
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,974,029.36	2,994,637.12	0.125	AA	0.230	604	08/28/2023
3130AP3D5	55429	FEDERAL HOME LOAN BANK		09/17/2021	5,000,000.00	4,999,619.95	4,999,994.18	0.040	AA	0.043	13	01/14/2022
3130APJ63	55469	FEDERAL HOME LOAN BANK		10/14/2021	5,000,000.00	4,997,741.55	5,000,000.00	0.050	AA	0.049	72	03/14/2022
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,990,276.67	2,998,430.98	0.500	AA	0.520	706	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,980,285.00	4,997,857.18	0.500	AA	0.516	677	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,994,843.15	4,995,817.61	0.100	AA	0.200	297	10/25/2022
3130AQCX9	55551	FEDERAL HOME LOAN BANK		12/20/2021	10,000,000.00	9,997,956.70	9,999,943.74	0.055	AA	0.057	80	03/22/2022
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,971,964.16	2,998,094.25	0.250	AA	0.279	702	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,940,802.44	2,962,567.63	0.500	AA	0.855	1,263	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,927,748.66	2,919,525.44	0.500	AA	1.199	1,406	11/07/2025
	Subtotal and Average		232,541,192.43		246,165,000.00	245,461,487.19	245,907,479.56			0.220	372	
	Total and Average		1,561,870,010.69		1,658,673,333.33	1,653,840,892.39	1,657,951,556.40			0.224	356	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		8,457.50	8,457.50				0
				Subtotal		8,457.50	8,457.50				
Total Cash and Investments			1,561,870,010.69		1,658,673,333.33	1,653,849,349.89	1,657,960,013.90			0.224	356



**City Pool Portfolio
Aging Report
By Maturity Date
As of January 1, 2022**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(01/01/2022 - 01/01/2022)	3 Maturities	0 Payments	270,000,000.00	16.28%	270,000,000.00	269,807,934.00
Aging Interval:	1 - 30 days	(01/02/2022 - 01/31/2022)	23 Maturities	0 Payments	127,000,000.00	7.66%	126,975,402.38	127,001,242.31
Aging Interval:	31 - 90 days	(02/01/2022 - 04/01/2022)	44 Maturities	0 Payments	266,000,000.00	16.04%	265,941,677.29	265,972,040.06
Aging Interval:	91 - 180 days	(04/02/2022 - 06/30/2022)	70 Maturities	0 Payments	372,200,000.00	22.44%	372,070,244.46	372,009,730.12
Aging Interval:	181 - 360 days	(07/01/2022 - 12/27/2022)	46 Maturities	0 Payments	227,515,000.00	13.72%	227,282,321.03	227,174,963.93
Aging Interval:	361 - 1080 days	(12/28/2022 - 12/16/2024)	47 Maturities	0 Payments	158,950,000.00	9.58%	158,836,427.98	158,287,986.58
Aging Interval:	1081 days and after	(12/17/2024 -)	78 Maturities	0 Payments	237,008,333.33	14.29%	236,845,483.26	233,586,995.39
Total for			311 Investments	0 Payments		100.00	1,657,951,556.40	1,653,840,892.39



City Pool Portfolio Portfolio Management Portfolio Summary November 30, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	339,008,333.33	336,164,877.34	338,960,545.98	23.00	1,443	1,180	0.684	0.694
Federal Agency Issues - Discount	647,000,000.00	646,824,643.69	646,765,436.36	43.89	230	102	0.055	0.056
Money Market	165,000,000.00	165,000,000.00	165,000,000.00	11.20	1	1	0.026	0.026
Local Agency Investment Funds	75,000,000.00	74,990,524.58	75,000,000.00	5.09	1	1	0.200	0.203
Corporate Bonds	4,000,000.00	3,948,141.08	3,995,960.95	0.27	1,096	930	0.533	0.540
Negotiable CD's	35,000,000.00	35,001,095.00	35,000,000.00	2.37	190	38	0.080	0.081
Federal Agency Issues-Coupon/Bullet	209,150,000.00	208,678,619.68	209,006,863.97	14.18	527	372	0.176	0.179
	1,474,158,333.33	1,470,607,901.37	1,473,728,807.26	100.00%	515	373	0.223	0.226

Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		9,616.34	9,616.34					
Subtotal		9,616.34	9,616.34					
Total Cash and Investments	1,474,158,333.33	1,470,617,517.71	1,473,738,423.60		515	373	0.223	0.226

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	262,178.70	1,240,002.42
Average Daily Balance	1,482,158,413.51	1,517,349,503.95
Effective Rate of Return	0.22%	0.19%

Treasury Bureau, Finance Department

Reporting period 11/01/2021-11/30/2021

Run Date: 01/04/2022 - 12:39

Portfolio POOL
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PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,055,602.24	2,999,601.32	1.850	AA	1.836	427	02/01/2023
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,007,394.64	2,999,863.70	1.875	AA	1.885	48	01/18/2022
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,962,257.39	3,000,000.00	0.780	AA	0.769	1,293	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,002,647.44	2,999,665.00		AA	0.276	203	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,995,970.15	4,998,699.58	0.160	AA	0.183	379	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,988,902.45	4,999,383.07	0.200	AA	0.205	561	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,976,765.87	2,997,711.11	0.370	AA	0.398	835	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,970,935.94	3,000,000.00	0.700	AA	0.690	1,202	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,970,935.94	3,000,000.00	0.700	AA	0.690	1,202	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,978,821.59	3,000,000.00	1.050	AA	1.036	1,575	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,978,821.59	3,000,000.00	1.050	AA	1.036	1,575	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,978,821.59	3,000,000.00	1.050	AA	1.036	1,575	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,978,821.59	3,000,000.00	1.050	AA	1.036	1,575	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,957,721.93	3,000,000.00	0.710	AA	0.700	1,237	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,987,238.81	3,000,000.00	0.230	AAA	0.227	712	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,994,316.23	2,998,746.94	0.090	AA	0.132	352	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,990,527.05	4,998,393.52	0.090	AA	0.122	352	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,986,317.27	2,998,133.54	0.140	AA	0.180	533	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,986,317.27	2,998,133.54	0.140	AA	0.180	533	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,986,317.27	2,998,243.33	0.140	AA	0.178	533	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,967,669.30	3,000,000.00	0.730	AA	0.720	1,265	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,902,280.70	4,995,211.94	0.870	AA	0.878	1,742	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,953,401.45	3,000,000.00	0.940	AA	0.927	1,762	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	3,000,631.53	3,000,000.00	1.430	AA	1.410	1,818	11/23/2026
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,002,601.81	2,999,914.50	1.625	AA	1.657	19	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,001,734.54	1,999,943.00	1.625	AA	1.657	19	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,002,601.81	2,999,914.50	1.625	AA	1.657	19	12/20/2021
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,026,663.62	1,998,508.85	1.375	AA	1.418	443	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,325,976.74	1,333,333.33	0.760	AA	0.750	1,293	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,999,505.62	1,998,650.61	0.125	AA	0.219	254	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,999,505.62	1,998,650.61	0.125	AA	0.219	254	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,937,155.85	3,000,000.00	0.500	AA	0.493	1,517	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,955,957.90	3,000,000.00	0.300	AA	0.296	1,518	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,938,535.37	3,000,000.00	0.500	AA	0.493	1,519	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,938,921.26	3,000,000.00	0.520	AA	0.513	1,519	01/28/2026

Portfolio POOL

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PM (PRF_PM2) 7.3.0

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Federal Agency Issues - Coupon												
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,944,649.64	3,000,000.00	0.580	AA	0.572	1,519	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,946,295.80	3,000,000.00	0.300	AA	0.296	1,520	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,938,828.47	3,000,000.00	0.520	AA	0.513	1,520	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,940,945.66	3,000,000.00	0.600	AA	0.592	1,534	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,943,240.00	2,999,747.33	0.625	AA	0.618	1,539	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,923,147.62	3,000,000.00	0.500	AA	0.493	1,540	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,944,195.41	3,000,000.00	0.600	AA	0.592	1,545	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,951,495.67	3,000,000.00	0.750	AA	0.740	1,546	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,951,495.67	3,000,000.00	0.750	AA	0.740	1,546	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,948,832.12	3,000,000.00	0.650	AA	0.641	1,546	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,948,832.12	3,000,000.00	0.650	AA	0.641	1,546	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,946,426.00	3,000,000.00	0.625	AA	0.616	1,546	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,946,426.00	3,000,000.00	0.625	AA	0.616	1,546	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,943,846.15	3,000,000.00	0.500	AA	0.493	1,547	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,929,343.25	3,000,000.00	0.650	AA	0.641	1,548	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,985,282.69	3,000,000.00	0.300	AA	0.296	1,559	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,969,303.43	3,000,000.00	0.920	AA	0.907	1,573	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,887,519.64	2,925,000.00	1.000	AA	0.986	1,573	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,985,028.29	3,000,000.00	0.350	AA	0.345	848	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,973,717.42	3,000,000.00	0.550	AA	0.544	1,034	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,981,616.96	3,000,000.00	1.100	AA	1.085	1,603	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,481,467.55	2,498,897.92	0.550	AA	0.552	1,609	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,983,741.71	3,000,000.00	0.500	AA	0.493	1,609	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,977,932.18	3,000,000.00	1.050	AA	1.036	1,609	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,978,327.10	3,000,000.00	0.625	AA	0.616	1,062	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,985,026.82	3,000,000.00	0.700	AA	0.690	1,245	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,993,133.63	3,000,000.00	0.500	AA	0.493	1,610	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,983,394.22	3,000,000.00	0.400	AA	0.395	880	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,998,568.05	5,000,000.00	0.060	AA	0.059	160	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,967,325.56	3,000,000.00	0.550	AA	0.542	1,091	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,976,755.13	3,000,000.00	0.500	AA	0.493	1,637	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,979,475.74	3,000,000.00	0.500	AA	0.493	1,638	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,978,112.39	3,000,000.00	0.625	AA	0.616	1,672	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,979,918.06	2,998,679.76	0.600	AA	0.606	1,125	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,973,354.06	3,000,000.00	0.500	AA	0.493	1,125	12/30/2024

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Federal Agency Issues - Coupon												
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,967,334.98	3,000,000.00	1.000	AA	0.986	1,699	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,157,155.07	3,200,000.00	0.520	AA	0.513	1,154	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,972,454.87	3,000,000.00	0.400	AA	0.395	905	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,977,722.96	3,000,000.00	1.050	AA	1.036	1,729	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,613,802.33	3,645,678.30	0.650	AA	0.666	1,729	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,957,473.02	3,000,000.00	0.570	AA	0.562	1,212	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,976,940.47	3,000,000.00	0.550	AA	0.542	1,213	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,979,591.06	3,000,000.00	1.125	AA	1.110	1,763	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,979,591.06	3,000,000.00	1.125	AA	1.110	1,763	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,968,077.81	3,000,000.00	0.800	AA	0.789	1,307	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,974,132.11	3,000,000.00	0.500	AA	0.493	1,125	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,957,740.32	3,000,000.00	0.950	AA	0.937	1,764	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,962,148.07	3,000,000.00	1.000	AA	0.986	1,764	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,966,539.35	3,000,000.00	1.050	AA	1.036	1,764	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,981,505.84	3,000,000.00	0.650	AA	0.641	1,041	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,983,848.21	2,997,055.00	0.350	AA	0.365	1,792	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,982,368.28	3,000,000.00	1.250	AA	1.233	1,792	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,380,017.38	3,400,000.00	1.250	AA	1.233	1,792	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,975,863.02	3,000,000.00	0.820	AA	0.809	1,244	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,992,400.37	3,000,000.00	0.790	AA	0.779	1,062	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,999,602.05	3,000,000.00	1.000	AA	0.986	989	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,992,079.46	3,000,000.00	0.500	AA	0.493	716	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	3,000,266.25	3,000,000.00	0.750	AA	0.740	721	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,977,823.13	3,000,000.00	0.800	AA	0.789	726	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,998,488.51	3,000,000.00	1.000	AA	0.986	1,090	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	3,004,251.54	3,000,000.00	1.000	AA	0.986	1,001	08/28/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,963,130.27	3,000,000.00	0.750	AA	0.740	1,274	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,999,230.95	4,996,337.67		AA	0.235	236	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,942,876.43	3,000,000.00	0.600	AA	0.592	1,419	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,943,675.24	3,000,000.00	0.640	AA	0.631	1,454	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,999,521.15	5,000,000.00	0.200	AA	0.197	357	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,956,890.78	3,000,000.00	0.650	AA	0.641	1,456	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,124,234.89	2,995,131.09	2.500	AA	2.544	796	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,993,384.97	2,995,560.25	0.250	AA	0.346	537	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,959,032.66	3,000,000.00	0.700	AA	0.690	1,328	07/21/2025

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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
Federal Agency Issues - Coupon												
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,948,434.29	3,000,000.00		AA	0.592	1,336	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,959,576.11	3,000,000.00	0.570	AA	0.562	1,356	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,941,017.63	3,000,000.00	0.550	AA	0.542	1,357	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,948,236.35	2,997,756.67	0.625	AA	0.637	1,365	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,950,820.52	3,000,000.00	0.650	AA	0.641	1,363	08/25/2025
Subtotal and Average			322,159,115.65		339,008,333.33	336,164,877.34	338,960,545.98			0.684	1,180	
Federal Agency Issues - Discount												
313313QW1	55169	Federal Farm Credit Discount		02/03/2021	5,000,000.00	4,999,908.35	4,996,411.11	0.080	AA	0.081	22	12/23/2021
313313PY8	55177	Federal Farm Credit Discount		02/11/2021	5,000,000.00	5,000,000.00	4,997,151.39	0.070	AA	0.071	0	12/01/2021
313313PY8	55178	Federal Farm Credit Discount		02/11/2021	5,000,000.00	5,000,000.00	4,997,151.39	0.070	AA	0.071	0	12/01/2021
313313PY8	55179	Federal Farm Credit Discount		02/11/2021	5,000,000.00	5,000,000.00	4,997,151.39	0.070	AA	0.071	0	12/01/2021
313313RM2	55180	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,794.50	4,996,333.33	0.080	AA	0.081	37	01/07/2022
313313RM2	55181	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,794.50	4,996,333.33	0.080	AA	0.081	37	01/07/2022
313313RB6	55184	Federal Farm Credit Discount		02/17/2021	5,000,000.00	4,999,887.50	4,996,511.11	0.080	AA	0.081	27	12/28/2021
313313RE0	55202	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,875.00	4,996,995.83	0.070	AA	0.071	30	12/31/2021
313313RE0	55203	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,875.00	4,996,995.83	0.070	AA	0.071	30	12/31/2021
313313RE0	55204	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,875.00	4,996,995.83	0.070	AA	0.071	30	12/31/2021
313313SF6	55228	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,999,694.50	4,997,450.00	0.060	AA	0.061	55	01/25/2022
313313SF6	55229	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,999,694.50	4,997,450.00	0.060	AA	0.061	55	01/25/2022
313313TT5	55250	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,115.65	4,997,266.67	0.060	AA	0.061	91	03/02/2022
313313TT5	55251	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,115.65	4,997,266.67	0.060	AA	0.061	91	03/02/2022
313313TT5	55252	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,115.65	4,997,266.67	0.060	AA	0.061	91	03/02/2022
313313UN6	55271	Federal Farm Credit Discount		04/21/2021	5,000,000.00	4,998,931.05	4,996,752.78	0.070	AA	0.071	110	03/21/2022
313313TN8	55288	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,999,402.95	4,997,458.33	0.060	AA	0.061	86	02/25/2022
313313TN8	55289	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,999,402.95	4,997,458.33	0.060	AA	0.061	86	02/25/2022
313313UC0	55291	Federal Farm Credit Discount		04/27/2021	3,000,000.00	2,999,416.92	2,998,410.00	0.060	AA	0.061	100	03/11/2022
313313TR9	55304	Federal Farm Credit Discount		05/07/2021	5,000,000.00	4,999,382.15	4,997,937.50	0.050	AA	0.051	89	02/28/2022
313313TD0	55307	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,465.45	4,998,048.61	0.050	AA	0.051	77	02/16/2022
313313TD0	55308	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,465.45	4,998,048.61	0.050	AA	0.051	77	02/16/2022
313313TK4	55309	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,423.80	4,998,006.94	0.050	AA	0.051	83	02/22/2022
313313TK4	55310	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,423.80	4,998,006.94	0.050	AA	0.051	83	02/22/2022
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,530.90	999,601.11	0.040	AA	0.041	169	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,061.80	1,999,202.22	0.040	AA	0.041	169	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,061.80	1,999,202.22	0.040	AA	0.041	169	05/19/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,654.50	4,998,005.56	0.040	AA	0.041	169	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,654.50	4,998,005.56	0.040	AA	0.041	169	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,751.65	4,998,050.00	0.040	AA	0.041	162	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,751.65	4,998,050.00	0.040	AA	0.041	162	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,751.65	4,998,050.00	0.040	AA	0.041	162	05/12/2022
313313SV1	55344	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,521.00	4,998,958.33	0.030	AA	0.030	69	02/08/2022
313313SV1	55345	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,521.00	4,998,958.33	0.030	AA	0.030	69	02/08/2022
313313TS7	55366	Federal Farm Credit Discount		06/22/2021	5,000,000.00	4,999,125.40	4,997,900.00	0.060	AA	0.061	90	03/01/2022
313313UJ5	55380	Federal Farm Credit Discount		07/16/2021	5,000,000.00	4,998,969.90	4,997,966.67	0.060	AA	0.061	106	03/17/2022
313313RH3	55381	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,816.70	4,998,833.33	0.050	AA	0.050	33	01/03/2022
313313RU4	55382	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,755.60	4,998,756.94	0.050	AA	0.050	44	01/14/2022
313313QE1	55384	Federal Farm Credit Discount		07/20/2021	2,000,000.00	1,999,990.00	1,999,611.11	0.050	AA	0.050	6	12/07/2021
313313VE5	55389	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,600.75	4,998,298.61	0.050	AA	0.051	126	04/06/2022
313313VE5	55390	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,600.75	4,998,298.61	0.050	AA	0.051	126	04/06/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,996,757.10	4,996,947.22	0.070	AA	0.071	197	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,996,757.10	4,996,947.22	0.070	AA	0.071	197	06/16/2022
313313QD3	55394	Federal Farm Credit Discount		08/09/2021	5,000,000.00	4,999,979.15	4,999,173.61	0.050	AA	0.050	5	12/06/2021
313313RL4	55400	Federal Farm Credit Discount		08/12/2021	5,000,000.00	4,999,800.05	4,998,979.17	0.050	AA	0.050	36	01/06/2022
313313RL4	55401	Federal Farm Credit Discount		08/12/2021	4,000,000.00	3,999,840.04	3,999,183.33	0.050	AA	0.050	36	01/06/2022
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,793.25	4,997,423.61	0.070	AA	0.071	159	05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,793.25	4,997,423.61	0.070	AA	0.071	159	05/09/2022
313313RM2	55404	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,794.50	4,999,013.89	0.050	AA	0.050	37	01/07/2022
313313RM2	55405	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,794.50	4,999,013.89	0.050	AA	0.050	37	01/07/2022
313313UQ9	55413	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,998,911.60	4,998,555.56	0.050	AA	0.051	112	03/23/2022
313313UQ9	55414	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,998,911.60	4,998,555.56	0.050	AA	0.051	112	03/23/2022
313313RQ3	55415	Federal Farm Credit Discount		08/30/2021	4,000,000.00	3,999,822.28	3,999,261.11	0.050	AA	0.050	40	01/10/2022
313313RQ3	55416	Federal Farm Credit Discount		08/30/2021	5,000,000.00	4,999,777.85	4,999,076.39	0.050	AA	0.050	40	01/10/2022
313313TT5	55417	Federal Farm Credit Discount		08/30/2021	3,000,000.00	2,999,469.39	2,999,233.33	0.050	AA	0.051	91	03/02/2022
313313SU3	55418	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,716.74	2,999,366.67	0.050	AA	0.050	68	02/07/2022
313313SU3	55419	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,716.74	2,999,366.67	0.050	AA	0.050	68	02/07/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,996,642.50	4,997,658.33	0.060	AA	0.061	204	06/23/2022
313313SG4	55430	Federal Farm Credit Discount		09/17/2021	5,000,000.00	4,999,688.95	4,999,272.22	0.040	AA	0.040	56	01/26/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,995,472.45	4,997,466.67	0.060	AA	0.061	236	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,997,283.47	2,998,480.00	0.060	AA	0.061	236	07/25/2022
313313TY4	55441	Federal Farm Credit Discount		09/28/2021	5,000,000.00	4,999,067.10	4,999,111.11	0.040	AA	0.040	96	03/07/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,999,127.15	2,999,200.00	0.050	AA	0.051	131	04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,998,545.25	4,998,666.67	0.050	AA	0.051	131	04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,173.77	2,999,241.67	0.050	AA	0.050	124	04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,996,560.60	4,997,775.00	0.060	AA	0.061	209	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,996,560.60	4,997,775.00	0.060	AA	0.061	209	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,537.25	4,995,687.50	0.090	AA	0.091	287	09/14/2022
313313SU3	55459	Federal Farm Credit Discount		10/05/2021	3,000,000.00	2,999,716.74	2,999,583.33	0.040	AA	0.040	68	02/07/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,600.75	4,998,729.17	0.050	AA	0.051	126	04/06/2022
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,434.20	4,998,625.00	0.050	AA	0.051	141	04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,434.20	4,998,625.00	0.050	AA	0.051	141	04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,998,622.95	4,998,791.67	0.050	AA	0.050	124	04/04/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,996,920.85	4,998,025.00	0.060	AA	0.061	187	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,992,330.10	4,995,712.50	0.090	AA	0.091	295	09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,523.05	4,998,750.00	0.050	AA	0.050	133	04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,523.05	4,998,750.00	0.050	AA	0.050	133	04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,998,467.50	4,998,483.33	0.060	AA	0.060	138	04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,998,345.40	4,998,450.00	0.060	AA	0.061	149	04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,996,969.40	4,997,588.89	0.080	AA	0.081	184	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,996,757.10	4,997,444.44	0.080	AA	0.081	197	06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,998,617.69	2,998,868.33	0.070	AA	0.070	166	05/16/2022
313313SY5	55487	Federal Farm Credit Discount		11/04/2021	5,000,000.00	4,999,500.15	4,999,312.50	0.050	AA	0.050	72	02/11/2022
313313TV0	55490	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,096.25	4,999,208.33	0.050	AA	0.050	93	03/04/2022
313313VE5	55491	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,600.75	4,998,979.17	0.050	AA	0.050	126	04/06/2022
313313VE5	55492	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,600.75	4,998,979.17	0.050	AA	0.050	126	04/06/2022
313313VE5	55493	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,600.75	4,998,979.17	0.050	AA	0.050	126	04/06/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,969.40	4,998,350.00	0.060	AA	0.060	184	06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,969.40	4,998,350.00	0.060	AA	0.060	184	06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,969.40	4,998,350.00	0.060	AA	0.060	184	06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,996,855.35	4,998,308.33	0.060	AA	0.060	191	06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,996,806.20	4,998,026.39	0.070	AA	0.071	194	06/13/2022
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,996,806.20	4,998,026.39	0.070	AA	0.071	194	06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,995,854.35	4,996,902.78	0.100	AA	0.101	216	07/05/2022
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,511.95	4,997,227.08	0.055	AA	0.056	134	04/14/2022
313385TD8	55265	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,465.45	4,997,895.83	0.050	AA	0.051	77	02/16/2022
313385PY6	55266	Federal Home Loan Discount		04/19/2021	10,000,000.00	10,000,000.00	9,997,488.89	0.040	AA	0.041	0	12/01/2021

**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
Federal Agency Issues - Discount												
313385PY6	55267	Federal Home Loan Discount		04/19/2021	5,000,000.00	5,000,000.00	4,998,744.44	0.040	AA	0.041	0	12/01/2021
313385QA7	55269	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,991.65	4,998,738.89	0.040	AA	0.041	2	12/03/2021
313385QA7	55270	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,991.65	4,998,738.89	0.040	AA	0.041	2	12/03/2021
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,696.15	4,997,219.44	0.055	AA	0.056	166	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,696.15	4,997,219.44	0.055	AA	0.056	166	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,682.25	4,997,211.81	0.055	AA	0.056	167	05/17/2022
313385QA7	55347	Federal Home Loan Discount		06/04/2021	3,000,000.00	2,999,994.99	2,999,545.00	0.030	AA	0.030	2	12/03/2021
313385QF6	55351	Federal Home Loan Discount		06/09/2021	10,000,000.00	9,999,941.70	9,998,230.56	0.035	AA	0.035	7	12/08/2021
313385TL0	55357	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,416.85	4,999,104.17	0.025	AA	0.025	84	02/23/2022
313385TR7	55358	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,382.15	4,999,086.81	0.025	AA	0.025	89	02/28/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,996,789.85	4,997,472.22	0.050	AA	0.051	195	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,996,773.45	4,997,465.28	0.050	AA	0.051	196	06/15/2022
313385QV1	55368	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,999,825.00	9,997,522.78	0.049	AA	0.049	21	12/22/2021
313385QV1	55369	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,999,825.00	9,997,522.78	0.049	AA	0.049	21	12/22/2021
313385QV1	55372	Federal Home Loan Discount		06/25/2021	10,000,000.00	9,999,825.00	9,997,735.00	0.045	AA	0.045	21	12/22/2021
313385SG2	55387	Federal Home Loan Discount		07/28/2021	9,000,000.00	8,999,440.11	8,997,861.50	0.047	AA	0.047	56	01/26/2022
313385QF6	55420	Federal Home Loan Discount		09/08/2021	10,000,000.00	9,999,941.70	9,998,913.06	0.043	AA	0.043	7	12/08/2021
313385UA2	55421	Federal Home Loan Discount		09/08/2021	6,000,000.00	5,998,857.18	5,998,635.00	0.045	AA	0.045	98	03/09/2022
313385UH7	55425	Federal Home Loan Discount		09/15/2021	10,000,000.00	9,997,959.30	9,997,674.44	0.046	AA	0.046	105	03/16/2022
313385US3	55435	Federal Home Loan Discount		09/24/2021	10,000,000.00	9,997,784.40	9,997,876.67	0.042	AA	0.042	114	03/25/2022
313385RS7	55466	Federal Home Loan Discount		10/13/2021	10,000,000.00	9,999,533.40	9,998,913.06	0.043	AA	0.043	42	01/12/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,996,890.60	9,997,270.00	0.054	AA	0.054	140	04/20/2022
313385SW7	55489	Federal Home Loan Discount		11/10/2021	10,000,000.00	9,999,028.10	9,998,761.39	0.049	AA	0.049	70	02/09/2022
313385TD8	55499	Federal Home Loan Discount		11/17/2021	10,000,000.00	9,998,930.90	9,998,887.78	0.044	AA	0.044	77	02/16/2022
313385WC6	55501	Federal Home Loan Discount		11/17/2021	5,000,000.00	4,998,356.50	4,998,987.50	0.045	AA	0.045	148	04/28/2022
313385RS7	55502	Federal Home Loan Discount		11/17/2021	2,000,000.00	1,999,906.68	1,999,875.56	0.040	AA	0.040	42	01/12/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,988,839.55	4,990,950.00	0.180	AA	0.183	355	11/21/2022
Subtotal and Average			659,860,528.92		647,000,000.00	646,824,643.69	646,765,436.36			0.055	102	
Money Market												
SYS52411	52411	Fidelity Inst Government			34,000,000.00	34,000,000.00	34,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			131,000,000.00	131,000,000.00	131,000,000.00	0.030	AAA	0.030	1	
Subtotal and Average			164,166,666.67		165,000,000.00	165,000,000.00	165,000,000.00			0.026	1	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,990,524.58	75,000,000.00	0.203		0.200	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,990,524.58	75,000,000.00			0.200	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,948,141.08	3,995,960.95	0.500	A	0.533	930	06/18/2024
Subtotal and Average			3,995,897.97		4,000,000.00	3,948,141.08	3,995,960.95			0.533	930	
Negotiable CD's												
62478UCE4	55325	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,150.00	5,000,000.00	0.090	A-1	0.090	19	12/20/2021
62478UCG9	55328	MUFG Union Bank NA		05/24/2021	5,000,000.00	5,000,015.00	5,000,000.00	0.090	A-1	0.090	1	12/02/2021
62478UCR5	55346	MUFG Union Bank NA		06/04/2021	10,000,000.00	10,000,660.00	10,000,000.00	0.100	A-1	0.100	42	01/12/2022
62478UCX2	55365	MUFG Union Bank NA		06/21/2021	5,000,000.00	5,000,240.00	5,000,000.00	0.080	A-1	0.080	54	01/24/2022
62478UDB9	55424	MUFG Union Bank NA		09/15/2021	10,000,000.00	10,000,030.00	10,000,000.00	0.050	A-1	0.050	54	01/24/2022
Subtotal and Average			46,333,333.33		35,000,000.00	35,001,095.00	35,000,000.00			0.080	38	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,995,648.65	2,997,198.67	0.125	AA	0.218	357	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	5,000,090.70	5,000,000.00	0.070	AA	0.069	118	03/29/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,991,795.80	4,999,503.60	0.120	AA	0.128	363	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	6,000,082.38	5,999,687.50	0.060	AA	0.074	126	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,981,094.35	4,995,490.00	0.125	AA	0.189	498	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,928,548.60	4,999,068.06	0.600	AA	0.597	1,237	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,932,992.56	3,946,355.47	0.125	AA	0.187	525	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,987,082.96	2,997,232.00	0.125	AA	0.187	525	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,996,755.70	9,999,947.78	0.060	AA	0.060	190	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,377.85	4,999,973.89	0.060	AA	0.060	190	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,377.85	5,000,000.00	0.060	AA	0.059	190	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,377.85	5,000,000.00	0.060	AA	0.059	190	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,998,377.85	5,000,000.00	0.060	AA	0.059	190	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,198,637.39	4,199,233.22	0.060	AA	0.094	190	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,996,277.35	5,000,000.00	0.070	AA	0.069	252	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,996,277.35	4,999,966.83	0.070	AA	0.070	252	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,996,420.45	4,999,755.91	0.100	AA	0.104	357	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,996,420.45	4,999,753.60	0.100	AA	0.104	357	11/23/2022

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,994,277.38	2,998,041.67	0.090	AA	0.138	475	03/21/2023
3133EMST5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,993,595.60	4,999,655.38	0.070	AA	0.077	294	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,964,995.73	2,997,385.67	0.430	AA	0.455	1,027	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,948,078.46	2,972,131.36	0.800	AA	0.986	1,744	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,981,665.85	4,994,489.21	0.290	AA	0.345	680	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,988,999.51	2,993,879.24	0.290	AA	0.395	680	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,987,568.90	2,989,501.75	0.200	AA	0.418	572	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK		11/09/2021	5,000,000.00	4,996,771.65	4,999,643.00	0.080	AA	0.090	240	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,991,770.34	2,992,195.36	0.400	AA	0.528	708	11/09/2023
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,996,990.00	4,997,062.59	0.125	AA	0.189	324	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,988,274.35	4,996,435.33	0.125	AA	0.178	471	03/17/2023
3130AMEN8	55303	FEDERAL HOME LOAN BANK		05/04/2021	10,000,000.00	10,000,103.80	9,999,898.04	0.045	AA	0.050	62	02/01/2022
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,998,535.60	5,000,000.00	0.060	AA	0.059	163	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,978,365.60	4,996,533.98	0.125	AA	0.169	548	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,982,692.48	3,997,227.19	0.125	AA	0.169	548	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN BANK		06/17/2021	5,000,000.00	5,000,024.95	4,999,828.16	0.050	AA	0.061	106	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN BANK		06/28/2021	10,000,000.00	9,998,709.90	9,999,647.00	0.060	AA	0.070	118	03/29/2022
3130ANFH8	55385	FEDERAL HOME LOAN BANK		07/26/2021	5,000,000.00	5,000,118.15	4,999,991.63	0.050	AA	0.050	55	01/25/2022
3130ANLB4	55399	FEDERAL HOME LOAN BANK		08/11/2021	5,000,000.00	5,000,119.45	5,000,000.00	0.050	AA	0.049	70	02/09/2022
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,982,288.36	2,994,367.63	0.125	AA	0.230	635	08/28/2023
3130AP3D5	55429	FEDERAL HOME LOAN BANK		09/17/2021	5,000,000.00	5,000,041.70	4,999,980.74	0.040	AA	0.043	44	01/14/2022
3130APJ63	55469	FEDERAL HOME LOAN BANK		10/14/2021	5,000,000.00	5,000,038.30	5,000,000.00	0.050	AA	0.049	103	03/14/2022
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,996,194.74	2,998,363.44	0.500	AA	0.520	737	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,993,446.75	4,997,760.95	0.500	AA	0.516	708	11/09/2023
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,980,222.65	2,998,011.75	0.250	AA	0.279	733	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,943,093.39	2,961,666.37	0.500	AA	0.855	1,294	06/17/2025
Subtotal and Average			210,642,870.96		209,150,000.00	208,678,619.68	209,006,863.97			0.176	372	
Total and Average			1,482,158,413.51		1,474,158,333.33	1,470,607,901.37	1,473,728,807.26			0.223	373	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
November 30, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		9,616.34	9,616.34				0
				Subtotal		9,616.34	9,616.34				
Total Cash and Investments			1,482,158,413.51		1,474,158,333.33	1,470,617,517.71	1,473,738,423.60			0.223	373



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(12/01/2021 - 12/01/2021)	8 Maturities	0 Payments	270,000,000.00	18.32%	269,987,687.50	269,990,524.58
Aging Interval:	1 - 30 days	(12/02/2021 - 12/31/2021)	20 Maturities	0 Payments	113,000,000.00	7.67%	112,969,413.39	113,005,829.85
Aging Interval:	31 - 90 days	(01/01/2022 - 03/01/2022)	43 Maturities	0 Payments	236,000,000.00	16.01%	235,947,488.23	235,993,664.17
Aging Interval:	91 - 180 days	(03/02/2022 - 05/30/2022)	54 Maturities	0 Payments	272,000,000.00	18.45%	271,919,806.85	271,925,828.78
Aging Interval:	181 - 360 days	(05/31/2022 - 11/26/2022)	43 Maturities	0 Payments	205,200,000.00	13.92%	205,122,344.38	205,053,741.72
Aging Interval:	361 - 1080 days	(11/27/2022 - 11/15/2024)	41 Maturities	0 Payments	140,950,000.00	9.56%	140,857,840.87	140,600,434.74
Aging Interval:	1081 days and after	(11/16/2024 -)	78 Maturities	0 Payments	237,008,333.33	16.08%	236,924,226.04	234,037,877.53
Total for			287 Investments	0 Payments		100.00	1,473,728,807.26	1,470,607,901.37



City Pool Portfolio Portfolio Management Portfolio Summary October 31, 2021

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	318,008,333.33	315,886,458.91	317,957,586.66	21.63	1,472	1,222	0.669	0.679
Federal Agency Issues - Discount	655,000,000.00	654,860,562.31	654,754,617.18	44.55	239	108	0.054	0.055
Money Market	160,000,000.00	160,000,000.00	160,000,000.00	10.89	1	1	0.025	0.026
Local Agency Investment Funds	75,000,000.00	74,990,524.58	75,000,000.00	5.10	1	1	0.200	0.203
Corporate Bonds	4,000,000.00	3,956,114.16	3,995,830.66	0.27	1,096	960	0.533	0.540
Negotiable CD's	55,000,000.00	55,002,885.00	55,000,000.00	3.74	176	49	0.076	0.077
Federal Agency Issues-Coupon/Bullet	203,150,000.00	202,754,326.42	203,013,575.16	13.81	506	368	0.153	0.155
	1,470,158,333.33	1,467,450,871.38	1,469,721,609.66	100.00%	504	368	0.207	0.210
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		8,506.90	8,506.90					
Subtotal		8,506.90	8,506.90					
Total Cash and Investments	1,470,158,333.33	1,467,459,378.28	1,469,730,116.56		504	368	0.207	0.210

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	250,237.78	977,823.72
Average Daily Balance	1,500,469,956.46	1,527,776,720.85
Effective Rate of Return	0.20%	0.19%

Treasury Bureau, Finance Department

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,059,207.34	2,999,572.85	1.850	AA	1.836	457	02/01/2023
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,011,450.40	2,999,776.70	1.875	AA	1.885	78	01/18/2022
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,987,286.30	3,000,000.00	0.780	AA	0.769	1,323	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,003,069.15	2,999,615.00		AA	0.276	233	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,997,384.10	4,998,595.27	0.160	AA	0.183	409	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,990,351.90	4,999,349.67	0.200	AA	0.205	591	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,988,767.19	2,997,627.78	0.370	AA	0.398	865	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,981,228.73	3,000,000.00	0.700	AA	0.690	1,232	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,981,228.73	3,000,000.00	0.700	AA	0.690	1,232	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,983,586.64	3,000,000.00	1.050	AA	1.036	1,605	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,983,586.64	3,000,000.00	1.050	AA	1.036	1,605	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,983,586.64	3,000,000.00	1.050	AA	1.036	1,605	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,983,586.64	3,000,000.00	1.050	AA	1.036	1,605	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,976,800.49	3,000,000.00	0.710	AA	0.700	1,267	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,988,611.79	3,000,000.00	0.230	AAA	0.227	742	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,999,468.70	2,998,638.61	0.090	AA	0.132	382	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,999,114.50	4,998,254.63	0.090	AA	0.122	382	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,989,088.76	2,998,027.29	0.140	AA	0.180	563	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,989,088.76	2,998,027.29	0.140	AA	0.180	563	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,989,088.76	2,998,143.33	0.140	AA	0.178	563	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,982,070.32	3,000,000.00	0.730	AA	0.720	1,295	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,944,326.85	4,995,128.28	0.870	AA	0.878	1,772	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,957,380.62	3,000,000.00	0.940	AA	0.927	1,792	09/28/2026
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,006,336.39	2,999,779.50	1.625	AA	1.657	49	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,004,224.26	1,999,853.00	1.625	AA	1.657	49	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,006,336.39	2,999,779.50	1.625	AA	1.657	49	12/20/2021
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,028,352.12	1,998,406.25	1.375	AA	1.418	473	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,327,744.62	1,333,333.33	0.760	AA	0.750	1,323	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,000,010.90	1,998,489.33	0.125	AA	0.219	284	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,000,010.90	1,998,489.33	0.125	AA	0.219	284	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,941,233.57	3,000,000.00	0.500	AA	0.493	1,547	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,958,735.09	3,000,000.00	0.300	AA	0.296	1,548	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,942,622.75	3,000,000.00	0.500	AA	0.493	1,549	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,943,055.56	3,000,000.00	0.520	AA	0.513	1,549	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,948,969.88	3,000,000.00	0.580	AA	0.572	1,549	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,950,184.34	3,000,000.00	0.300	AA	0.296	1,550	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,943,003.84	3,000,000.00	0.520	AA	0.513	1,550	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,944,944.51	3,000,000.00	0.600	AA	0.592	1,564	02/12/2026

Portfolio POOL

AP

PM (PRF_PM2) 7.3.0

Report Ver. 7.3.6.1

**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
Federal Agency Issues - Coupon												
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,947,362.36	2,999,742.33	0.625	AA	0.618	1,569	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,926,840.83	3,000,000.00	0.500	AA	0.493	1,570	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,948,345.31	3,000,000.00	0.600	AA	0.592	1,575	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,956,869.84	3,000,000.00	0.750	AA	0.740	1,576	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,956,869.84	3,000,000.00	0.750	AA	0.740	1,576	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,953,240.29	3,000,000.00	0.650	AA	0.641	1,576	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,953,240.29	3,000,000.00	0.650	AA	0.641	1,576	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,950,750.23	3,000,000.00	0.625	AA	0.616	1,576	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,950,750.23	3,000,000.00	0.625	AA	0.616	1,576	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,946,160.68	3,000,000.00	0.500	AA	0.493	1,577	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,935,600.92	3,000,000.00	0.650	AA	0.641	1,578	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,984,918.01	3,000,000.00	0.300	AA	0.296	1,589	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,973,950.22	3,000,000.00	0.920	AA	0.907	1,603	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,908,048.54	2,925,000.00	1.000	AA	0.986	1,603	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,987,405.64	3,000,000.00	0.350	AA	0.345	878	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,986,913.40	3,000,000.00	0.550	AA	0.544	1,064	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,986,410.39	3,000,000.00	1.100	AA	1.085	1,633	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,484,418.80	2,498,877.08	0.550	AA	0.552	1,639	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,986,533.96	3,000,000.00	0.500	AA	0.493	1,639	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,982,636.27	3,000,000.00	1.050	AA	1.036	1,639	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,989,158.54	3,000,000.00	0.625	AA	0.616	1,092	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,988,598.05	3,000,000.00	0.700	AA	0.690	1,275	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,994,086.07	3,000,000.00	0.500	AA	0.493	1,640	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,986,268.25	3,000,000.00	0.400	AA	0.395	910	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,090.50	5,000,000.00	0.060	AA	0.059	190	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,974,664.94	3,000,000.00	0.550	AA	0.542	1,121	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,980,136.07	3,000,000.00	0.500	AA	0.493	1,667	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,981,005.29	3,000,000.00	0.500	AA	0.493	1,668	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,980,086.45	3,000,000.00	0.625	AA	0.616	1,702	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,984,195.13	2,998,644.05	0.600	AA	0.606	1,155	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,977,816.41	3,000,000.00	0.500	AA	0.493	1,155	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,971,521.99	3,000,000.00	1.000	AA	0.986	1,729	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,173,916.03	3,200,000.00	0.520	AA	0.513	1,184	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,988,113.55	3,000,000.00	0.400	AA	0.395	935	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,981,644.20	3,000,000.00	1.050	AA	1.036	1,759	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,619,668.43	3,645,602.26	0.650	AA	0.666	1,759	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,988,722.88	3,000,000.00	0.570	AA	0.562	1,242	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,981,492.58	3,000,000.00	0.550	AA	0.542	1,243	03/28/2025

**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
Federal Agency Issues - Coupon												
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,983,185.30	3,000,000.00	1.125	AA	1.110	1,793	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,983,185.30	3,000,000.00	1.125	AA	1.110	1,793	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,989,516.02	3,000,000.00	0.800	AA	0.789	1,337	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,978,962.23	3,000,000.00	0.500	AA	0.493	1,155	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,961,465.51	3,000,000.00	0.950	AA	0.937	1,794	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,966,057.19	3,000,000.00	1.000	AA	0.986	1,794	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,970,585.42	3,000,000.00	1.050	AA	1.036	1,794	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,992,367.07	3,000,000.00	0.650	AA	0.641	1,071	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,985,273.66	2,997,005.00	0.350	AA	0.365	1,822	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,986,052.91	3,000,000.00	1.250	AA	1.233	1,822	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,384,193.30	3,400,000.00	1.250	AA	1.233	1,822	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,990,122.05	3,000,000.00	0.820	AA	0.809	1,274	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,997,254.82	3,000,000.00	0.790	AA	0.779	1,092	10/28/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,984,094.60	3,000,000.00	0.750	AA	0.740	1,304	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	5,000,234.85	4,995,868.14		AA	0.235	266	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,958,809.70	3,000,000.00	0.600	AA	0.592	1,449	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,960,860.86	3,000,000.00	0.640	AA	0.631	1,484	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,999,007.50	5,000,000.00	0.200	AA	0.197	387	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,961,568.26	3,000,000.00	0.650	AA	0.641	1,486	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,129,044.82	2,994,944.77	2.500	AA	2.544	826	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,993,398.35	2,995,309.42	0.250	AA	0.346	567	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,976,543.60	3,000,000.00	0.700	AA	0.690	1,358	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,960,721.03	3,000,000.00		AA	0.592	1,366	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,964,305.52	3,000,000.00	0.570	AA	0.562	1,386	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,955,560.52	3,000,000.00	0.550	AA	0.542	1,387	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,967,556.77	2,997,706.67	0.625	AA	0.637	1,395	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,963,955.27	3,000,000.00	0.650	AA	0.641	1,393	08/25/2025
Subtotal and Average			309,191,080.23		318,008,333.33	315,886,458.91	317,957,586.66			0.669	1,222	
Federal Agency Issues - Discount												
313313PL6	55089	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,900.00	4,994,713.89	0.110	AA	0.112	18	11/19/2021
313313NV6	55124	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,983.35	4,995,583.35	0.100	AA	0.101	3	11/04/2021
313313PW2	55136	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,999,844.50	4,995,472.22	0.100	AA	0.101	28	11/29/2021
313313PW2	55137	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,999,844.50	4,995,472.22	0.100	AA	0.101	28	11/29/2021
313313PJ1	55143	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,999,911.15	4,996,150.00	0.090	AA	0.091	16	11/17/2021
313313PH5	55161	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,950.02	2,998,053.33	0.080	AA	0.081	15	11/16/2021
313313PH5	55162	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,950.02	2,998,053.33	0.080	AA	0.081	15	11/16/2021
313313QW1	55169	Federal Farm Credit Discount		02/03/2021	5,000,000.00	4,999,711.20	4,996,411.11	0.080	AA	0.081	52	12/23/2021

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313PA0	55171	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,955.55	4,997,725.00	0.060	AA	0.061	8	11/09/2021
313313PA0	55172	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,955.55	4,997,725.00	0.060	AA	0.061	8	11/09/2021
313313PA0	55173	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,999,955.55	4,997,725.00	0.060	AA	0.061	8	11/09/2021
313313PY8	55177	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,833.35	4,997,151.39	0.070	AA	0.071	30	12/01/2021
313313PY8	55178	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,833.35	4,997,151.39	0.070	AA	0.071	30	12/01/2021
313313PY8	55179	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,833.35	4,997,151.39	0.070	AA	0.071	30	12/01/2021
313313RM2	55180	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,534.85	4,996,333.33	0.080	AA	0.081	67	01/07/2022
313313RM2	55181	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,999,534.85	4,996,333.33	0.080	AA	0.081	67	01/07/2022
313313RB6	55184	Federal Farm Credit Discount		02/17/2021	5,000,000.00	4,999,683.40	4,996,511.11	0.080	AA	0.081	57	12/28/2021
313313RE0	55202	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,666.75	4,996,995.83	0.070	AA	0.071	60	12/31/2021
313313RE0	55203	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,666.75	4,996,995.83	0.070	AA	0.071	60	12/31/2021
313313RE0	55204	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,999,666.75	4,996,995.83	0.070	AA	0.071	60	12/31/2021
313313SF6	55228	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,999,409.90	4,997,450.00	0.060	AA	0.061	85	01/25/2022
313313SF6	55229	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,999,409.90	4,997,450.00	0.060	AA	0.061	85	01/25/2022
313313TT5	55250	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,992.05	4,997,266.67	0.060	AA	0.061	121	03/02/2022
313313TT5	55251	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,992.05	4,997,266.67	0.060	AA	0.061	121	03/02/2022
313313TT5	55252	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,998,992.05	4,997,266.67	0.060	AA	0.061	121	03/02/2022
313313UN6	55271	Federal Farm Credit Discount		04/21/2021	5,000,000.00	4,998,833.80	4,996,752.78	0.070	AA	0.071	140	03/21/2022
313313TN8	55288	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,999,033.70	4,997,458.33	0.060	AA	0.061	116	02/25/2022
313313TN8	55289	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,999,033.70	4,997,458.33	0.060	AA	0.061	116	02/25/2022
313313UC0	55291	Federal Farm Credit Discount		04/27/2021	3,000,000.00	2,999,350.26	2,998,410.00	0.060	AA	0.061	130	03/11/2022
313313TR9	55304	Federal Farm Credit Discount		05/07/2021	5,000,000.00	4,999,008.75	4,997,937.50	0.050	AA	0.051	119	02/28/2022
313313TD0	55307	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,108.70	4,998,048.61	0.050	AA	0.051	107	02/16/2022
313313TD0	55308	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,108.70	4,998,048.61	0.050	AA	0.051	107	02/16/2022
313313TK4	55309	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,058.70	4,998,006.94	0.050	AA	0.051	113	02/22/2022
313313TK4	55310	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,058.70	4,998,006.94	0.050	AA	0.051	113	02/22/2022
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,561.14	999,601.11	0.040	AA	0.041	199	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,122.28	1,999,202.22	0.040	AA	0.041	199	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,122.28	1,999,202.22	0.040	AA	0.041	199	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,805.70	4,998,005.56	0.040	AA	0.041	199	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,805.70	4,998,005.56	0.040	AA	0.041	199	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,881.75	4,998,050.00	0.040	AA	0.041	192	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,881.75	4,998,050.00	0.040	AA	0.041	192	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,881.75	4,998,050.00	0.040	AA	0.041	192	05/12/2022
313313SV1	55344	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,175.30	4,998,958.33	0.030	AA	0.030	99	02/08/2022
313313SV1	55345	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,175.30	4,998,958.33	0.030	AA	0.030	99	02/08/2022
313313TS7	55366	Federal Farm Credit Discount		06/22/2021	5,000,000.00	4,999,000.40	4,997,900.00	0.060	AA	0.061	120	03/01/2022
313313UJ5	55380	Federal Farm Credit Discount		07/16/2021	5,000,000.00	4,998,867.15	4,997,966.67	0.060	AA	0.061	136	03/17/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313RH3	55381	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,562.65	4,998,833.33	0.050	AA	0.050	63	01/03/2022
313313RU4	55382	Federal Farm Credit Discount		07/19/2021	5,000,000.00	4,999,486.25	4,998,756.94	0.050	AA	0.050	74	01/14/2022
313313QE1	55384	Federal Farm Credit Discount		07/20/2021	2,000,000.00	1,999,920.02	1,999,611.11	0.050	AA	0.050	36	12/07/2021
313313VE5	55389	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,484.10	4,998,298.61	0.050	AA	0.051	156	04/06/2022
313313VE5	55390	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,484.10	4,998,298.61	0.050	AA	0.051	156	04/06/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,997,189.55	4,996,947.22	0.070	AA	0.071	227	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,997,189.55	4,996,947.22	0.070	AA	0.071	227	06/16/2022
313313QD3	55394	Federal Farm Credit Discount		08/09/2021	5,000,000.00	4,999,805.55	4,999,173.61	0.050	AA	0.050	35	12/06/2021
313313NV6	55395	Federal Farm Credit Discount		08/09/2021	5,000,000.00	4,999,983.35	4,999,395.83	0.050	AA	0.050	3	11/04/2021
313313RL4	55400	Federal Farm Credit Discount		08/12/2021	5,000,000.00	4,999,541.80	4,998,979.17	0.050	AA	0.050	66	01/06/2022
313313RL4	55401	Federal Farm Credit Discount		08/12/2021	4,000,000.00	3,999,633.44	3,999,183.33	0.050	AA	0.050	66	01/06/2022
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,914.30	4,997,423.61	0.070	AA	0.071	189	05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,914.30	4,997,423.61	0.070	AA	0.071	189	05/09/2022
313313RM2	55404	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,534.85	4,999,013.89	0.050	AA	0.050	67	01/07/2022
313313RM2	55405	Federal Farm Credit Discount		08/18/2021	5,000,000.00	4,999,534.85	4,999,013.89	0.050	AA	0.050	67	01/07/2022
313313UQ9	55413	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,998,817.15	4,998,555.56	0.050	AA	0.051	142	03/23/2022
313313UQ9	55414	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,998,817.15	4,998,555.56	0.050	AA	0.051	142	03/23/2022
313313RQ3	55415	Federal Farm Credit Discount		08/30/2021	4,000,000.00	3,999,611.24	3,999,261.11	0.050	AA	0.050	70	01/10/2022
313313RQ3	55416	Federal Farm Credit Discount		08/30/2021	5,000,000.00	4,999,514.05	4,999,076.39	0.050	AA	0.050	70	01/10/2022
313313TT5	55417	Federal Farm Credit Discount		08/30/2021	3,000,000.00	2,999,395.23	2,999,233.33	0.050	AA	0.051	121	03/02/2022
313313SU3	55418	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,510.19	2,999,366.67	0.050	AA	0.050	98	02/07/2022
313313SU3	55419	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,510.19	2,999,366.67	0.050	AA	0.050	98	02/07/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,997,104.05	4,997,658.33	0.060	AA	0.061	234	06/23/2022
313313SG4	55430	Federal Farm Credit Discount		09/17/2021	5,000,000.00	4,999,402.95	4,999,272.22	0.040	AA	0.040	86	01/26/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,995,983.45	4,997,466.67	0.060	AA	0.061	266	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,997,590.07	2,998,480.00	0.060	AA	0.061	266	07/25/2022
313313TY4	55441	Federal Farm Credit Discount		09/28/2021	5,000,000.00	4,998,950.45	4,999,111.11	0.040	AA	0.040	126	03/07/2022
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,999,061.30	2,999,200.00	0.050	AA	0.051	161	04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,998,435.50	4,998,666.67	0.050	AA	0.051	161	04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,102.13	2,999,241.67	0.050	AA	0.050	154	04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,997,042.95	4,997,775.00	0.060	AA	0.061	239	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,997,042.95	4,997,775.00	0.060	AA	0.061	239	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,994,354.70	4,995,687.50	0.090	AA	0.091	317	09/14/2022
313313SU3	55459	Federal Farm Credit Discount		10/05/2021	3,000,000.00	2,999,510.19	2,999,583.33	0.040	AA	0.040	98	02/07/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,484.10	4,998,729.17	0.050	AA	0.051	156	04/06/2022
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,338.35	4,998,625.00	0.050	AA	0.051	171	04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,338.35	4,998,625.00	0.050	AA	0.051	171	04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,998,503.55	4,998,791.67	0.050	AA	0.050	154	04/04/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,997,311.70	4,998,025.00	0.060	AA	0.061	217	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,994,213.65	4,995,712.50	0.090	AA	0.091	325	09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,416.10	4,998,750.00	0.050	AA	0.050	163	04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,416.10	4,998,750.00	0.050	AA	0.050	163	04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,998,367.50	4,998,483.33	0.060	AA	0.060	168	04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,998,260.65	4,998,450.00	0.060	AA	0.061	179	04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,997,348.35	4,997,588.89	0.080	AA	0.081	214	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,997,189.55	4,997,444.44	0.080	AA	0.081	227	06/16/2022
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,406.35	4,997,227.08	0.055	AA	0.056	164	04/14/2022
313385TD8	55265	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,108.70	4,997,895.83	0.050	AA	0.051	107	02/16/2022
313385PY6	55266	Federal Home Loan Discount		04/19/2021	10,000,000.00	9,999,666.70	9,997,488.89	0.040	AA	0.041	30	12/01/2021
313385PY6	55267	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,833.35	4,998,744.44	0.040	AA	0.041	30	12/01/2021
313385QA7	55269	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,822.25	4,998,738.89	0.040	AA	0.041	32	12/03/2021
313385QA7	55270	Federal Home Loan Discount		04/20/2021	5,000,000.00	4,999,822.25	4,998,738.89	0.040	AA	0.041	32	12/03/2021
313385PJ9	55273	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,911.10	4,998,833.33	0.040	AA	0.041	16	11/17/2021
313385PJ9	55274	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,911.10	4,998,833.33	0.040	AA	0.041	16	11/17/2021
313385PJ9	55275	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,911.10	4,998,833.33	0.040	AA	0.041	16	11/17/2021
313385PK6	55276	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,905.60	4,998,827.78	0.040	AA	0.041	17	11/18/2021
313385PP5	55277	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,883.35	4,998,805.56	0.040	AA	0.041	21	11/22/2021
313385PQ3	55278	Federal Home Loan Discount		04/21/2021	5,000,000.00	4,999,877.80	4,998,800.00	0.040	AA	0.041	22	11/23/2021
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,838.30	4,997,219.44	0.055	AA	0.056	196	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,838.30	4,997,219.44	0.055	AA	0.056	196	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,827.45	4,997,211.81	0.055	AA	0.056	197	05/17/2022
313385PR1	55338	Federal Home Loan Discount		05/26/2021	5,000,000.00	4,999,872.25	4,999,241.67	0.030	AA	0.030	23	11/24/2021
313385PR1	55342	Federal Home Loan Discount		05/26/2021	1,000,000.00	999,974.45	999,848.33	0.030	AA	0.030	23	11/24/2021
313385QA7	55347	Federal Home Loan Discount		06/04/2021	3,000,000.00	2,999,893.35	2,999,545.00	0.030	AA	0.030	32	12/03/2021
313385QF6	55351	Federal Home Loan Discount		06/09/2021	10,000,000.00	9,999,589.00	9,998,230.56	0.035	AA	0.035	37	12/08/2021
313385TL0	55357	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,050.40	4,999,104.17	0.025	AA	0.025	114	02/23/2022
313385TR7	55358	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,008.75	4,999,086.81	0.025	AA	0.025	119	02/28/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,997,214.00	4,997,472.22	0.050	AA	0.051	225	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,997,201.75	4,997,465.28	0.050	AA	0.051	226	06/15/2022
313385QV1	55368	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,999,433.50	9,997,522.78	0.049	AA	0.049	51	12/22/2021
313385QV1	55369	Federal Home Loan Discount		06/23/2021	10,000,000.00	9,999,433.50	9,997,522.78	0.049	AA	0.049	51	12/22/2021
313385QV1	55372	Federal Home Loan Discount		06/25/2021	10,000,000.00	9,999,433.50	9,997,735.00	0.045	AA	0.045	51	12/22/2021
313385SG2	55387	Federal Home Loan Discount		07/28/2021	9,000,000.00	8,998,925.31	8,997,861.50	0.047	AA	0.047	86	01/26/2022
313385QF6	55420	Federal Home Loan Discount		09/08/2021	10,000,000.00	9,999,589.00	9,998,913.06	0.043	AA	0.043	37	12/08/2021
313385UA2	55421	Federal Home Loan Discount		09/08/2021	6,000,000.00	5,998,720.50	5,998,635.00	0.045	AA	0.045	128	03/09/2022
313385UH7	55425	Federal Home Loan Discount		09/15/2021	10,000,000.00	9,997,750.90	9,997,674.44	0.046	AA	0.046	135	03/16/2022

**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	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313385PL4	55434	Federal Home Loan Discount		09/24/2021	6,000,000.00	5,999,880.00	5,999,766.67	0.025	AA	0.025	18	11/19/2021
313385US3	55435	Federal Home Loan Discount		09/24/2021	10,000,000.00	9,997,601.00	9,997,876.67	0.042	AA	0.042	144	03/25/2022
313385PT7	55452	Federal Home Loan Discount		10/01/2021	10,000,000.00	9,999,722.30	9,999,424.44	0.037	AA	0.037	25	11/26/2021
313385RS7	55466	Federal Home Loan Discount		10/13/2021	10,000,000.00	9,999,000.30	9,998,913.06	0.043	AA	0.043	72	01/12/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,996,696.10	9,997,270.00	0.054	AA	0.054	170	04/20/2022
Subtotal and Average			691,554,748.69		655,000,000.00	654,860,562.31	654,754,617.18			0.054	108	
Money Market												
SYS52411	52411	Fidelity Inst Government			34,000,000.00	34,000,000.00	34,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			126,000,000.00	126,000,000.00	126,000,000.00	0.030	AAA	0.030	1	
Subtotal and Average			169,322,580.65		160,000,000.00	160,000,000.00	160,000,000.00			0.025	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,990,524.58	75,000,000.00	0.203		0.200	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,990,524.58	75,000,000.00			0.200	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,956,114.16	3,995,830.66	0.500	A	0.533	960	06/18/2024
Subtotal and Average			3,995,765.51		4,000,000.00	3,956,114.16	3,995,830.66			0.533	960	
Negotiable CD's												
62478UBY1	55263	MUFG Union Bank NA		04/19/2021	5,000,000.00	5,000,195.00	5,000,000.00	0.100	A-1	0.100	21	11/22/2021
62478UCE4	55325	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,465.00	5,000,000.00	0.090	A-1	0.090	49	12/20/2021
62478UCD6	55326	MUFG Union Bank NA		05/19/2021	5,000,000.00	5,000,110.00	5,000,000.00	0.080	A-1	0.080	17	11/18/2021
62478UCG9	55328	MUFG Union Bank NA		05/24/2021	5,000,000.00	5,000,250.00	5,000,000.00	0.090	A-1	0.090	31	12/02/2021
62478UCR5	55346	MUFG Union Bank NA		06/04/2021	10,000,000.00	10,001,350.00	10,000,000.00	0.100	A-1	0.100	72	01/12/2022
62478UCX2	55365	MUFG Union Bank NA		06/21/2021	5,000,000.00	5,000,395.00	5,000,000.00	0.080	A-1	0.080	84	01/24/2022
62478UD78	55393	MUFG Union Bank NA		08/06/2021	10,000,000.00	10,000,050.00	10,000,000.00	0.050	A-1	0.050	15	11/16/2021
62478UDB9	55424	MUFG Union Bank NA		09/15/2021	10,000,000.00	10,000,070.00	10,000,000.00	0.050	A-1	0.050	84	01/24/2022
Subtotal and Average			55,000,000.00		55,000,000.00	55,002,885.00	55,000,000.00			0.076	49	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,999,872.47	2,996,959.92	0.125	AA	0.218	387	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,096.40	5,000,000.00	0.070	AA	0.069	148	03/29/2022
3133EMU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,995,763.40	4,999,462.01	0.120	AA	0.128	393	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	5,999,452.44	5,999,612.50	0.060	AA	0.074	156	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,983,514.35	4,995,215.00	0.125	AA	0.189	528	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,952,456.00	4,999,045.14	0.600	AA	0.597	1,267	04/21/2025

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,935,180.19	3,946,144.80	0.125	AA	0.187	555	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,988,744.45	2,997,072.00	0.125	AA	0.187	555	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,998,419.30	9,999,939.44	0.060	AA	0.060	220	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,209.65	4,999,969.72	0.060	AA	0.060	220	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,209.65	5,000,000.00	0.060	AA	0.059	220	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,209.65	5,000,000.00	0.060	AA	0.059	220	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,209.65	5,000,000.00	0.060	AA	0.059	220	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,199,336.11	4,199,110.86	0.060	AA	0.094	220	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,998,932.95	5,000,000.00	0.070	AA	0.069	282	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,998,932.95	4,999,962.84	0.070	AA	0.070	282	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,991,308.60	4,999,735.10	0.100	AA	0.104	387	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,991,308.60	4,999,732.60	0.100	AA	0.104	387	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,994,975.27	2,997,916.67	0.090	AA	0.138	505	03/21/2023
3133EMST5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,995,319.35	4,999,619.73	0.070	AA	0.077	324	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,972,262.48	2,997,308.17	0.430	AA	0.455	1,057	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,949,071.04	2,971,645.00	0.800	AA	0.986	1,774	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,980,842.40	4,994,242.83	0.290	AA	0.345	710	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,988,505.44	2,993,605.58	0.290	AA	0.395	710	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,989,739.25	2,988,944.32	0.200	AA	0.418	602	06/26/2023
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,998,892.45	4,996,787.20	0.125	AA	0.189	354	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,989,389.05	4,996,205.84	0.125	AA	0.178	501	03/17/2023
3130AMDG4	55302	FEDERAL HOME LOAN BANK		05/03/2021	5,000,000.00	4,999,453.70	4,999,993.39	0.035	AA	0.036	28	11/29/2021
3130AMEN8	55303	FEDERAL HOME LOAN BANK		05/04/2021	10,000,000.00	9,997,687.50	9,999,847.07	0.045	AA	0.050	92	02/01/2022
3130AMGX4	55312	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,797.25	4,999,998.64	0.040	AA	0.040	11	11/12/2021
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,999,084.50	5,000,000.00	0.060	AA	0.059	193	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,977,075.30	4,996,341.78	0.125	AA	0.169	578	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,981,660.24	3,997,073.43	0.125	AA	0.169	578	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN BANK		06/17/2021	5,000,000.00	4,999,390.70	4,999,779.53	0.050	AA	0.061	136	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN BANK		06/28/2021	10,000,000.00	9,997,686.90	9,999,557.26	0.060	AA	0.070	148	03/29/2022
3130ANFH8	55385	FEDERAL HOME LOAN BANK		07/26/2021	5,000,000.00	4,998,987.05	4,999,986.98	0.050	AA	0.050	85	01/25/2022
3130ANLB4	55399	FEDERAL HOME LOAN BANK		08/11/2021	5,000,000.00	4,998,991.00	5,000,000.00	0.050	AA	0.049	100	02/09/2022
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,981,536.02	2,994,098.14	0.125	AA	0.230	665	08/28/2023
3130AP3D5	55429	FEDERAL HOME LOAN BANK		09/17/2021	5,000,000.00	4,999,031.55	4,999,967.31	0.040	AA	0.043	74	01/14/2022
3130APJ63	55469	FEDERAL HOME LOAN BANK		10/14/2021	5,000,000.00	4,999,343.65	5,000,000.00	0.050	AA	0.049	133	03/14/2022
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,984,286.27	2,997,929.25	0.250	AA	0.279	763	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,952,161.25	2,960,765.11	0.500	AA	0.855	1,324	06/17/2025
Subtotal and Average			196,405,781.38		203,150,000.00	202,754,326.42	203,013,575.16			0.153	368	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Total and Average			1,500,469,956.46		1,470,158,333.33	1,467,450,871.38	1,469,721,609.66			0.207	368

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		8,506.90	8,506.90				0
				Subtotal		8,506.90	8,506.90				
		Total Cash and Investments	1,500,469,956.46		1,470,158,333.33	1,467,459,378.28	1,469,730,116.56			0.207	368



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(11/01/2021 - 11/01/2021)	3 Maturities	0 Payments	235,000,000.00	15.98%	235,000,000.00	234,990,524.58
Aging Interval:	1 - 30 days	(11/02/2021 - 12/01/2021)	31 Maturities	0 Payments	163,000,000.00	11.09%	162,944,963.14	162,996,688.64
Aging Interval:	31 - 90 days	(12/02/2021 - 01/30/2022)	41 Maturities	0 Payments	233,000,000.00	15.85%	232,944,515.87	233,015,670.00
Aging Interval:	91 - 180 days	(01/31/2022 - 04/30/2022)	51 Maturities	0 Payments	268,000,000.00	18.23%	267,925,959.70	267,937,982.98
Aging Interval:	181 - 360 days	(05/01/2022 - 10/27/2022)	43 Maturities	0 Payments	199,200,000.00	13.55%	199,124,961.44	199,122,844.16
Aging Interval:	361 - 1080 days	(10/28/2022 - 10/16/2024)	37 Maturities	0 Payments	134,950,000.00	9.18%	134,858,715.26	134,763,120.44
Aging Interval:	1081 days and after	(10/17/2024 -)	78 Maturities	0 Payments	237,008,333.33	16.12%	236,922,494.25	234,628,340.96
Total for			284 Investments	0 Payments		100.00	1,469,721,609.66	1,467,455,171.76

III. CITY OF OAKLAND SUCCESSOR AGENCY PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio stayed that same from a balance of \$9.50 million as of September 30, 2021 to a balance of \$9.50 million as of December 31, 2021. The portfolio netted zero as any revenues were offset by other vendor payments.

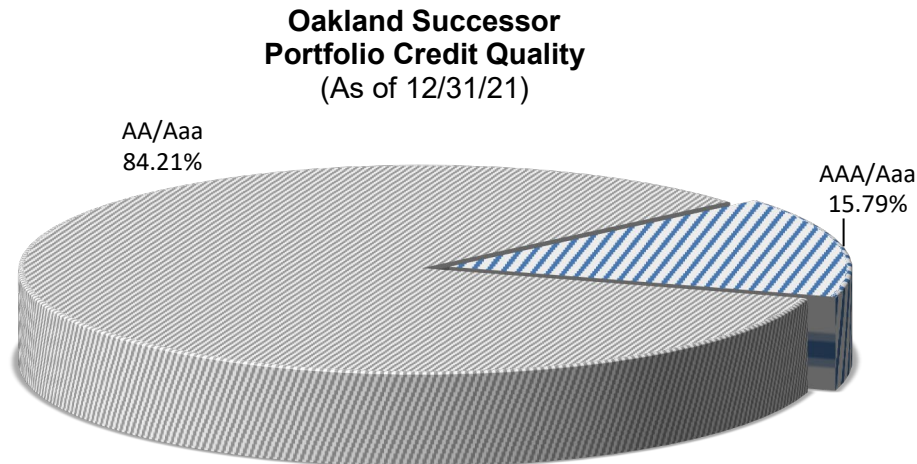
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2021-2022, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 15.79% of Operating Fund investments were rated in the AAA/Aaa, while 84.21% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

The City's Investment Policy for FY 2021-2022 does not have a rating criteria level for government agencies.



Liquidity. Liquidity within the Successor’s Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$5.66 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
Dec-June 2022*	
Beg: Available Balance	\$ 9,499,709
ROPS Receipt**	22,833,523
Debt Service	(5,656,828)
Other expenses	(5,000,000)
Bal: June 2022**	\$ 21,676,405
*Successor Pool Only	
**Estimated	

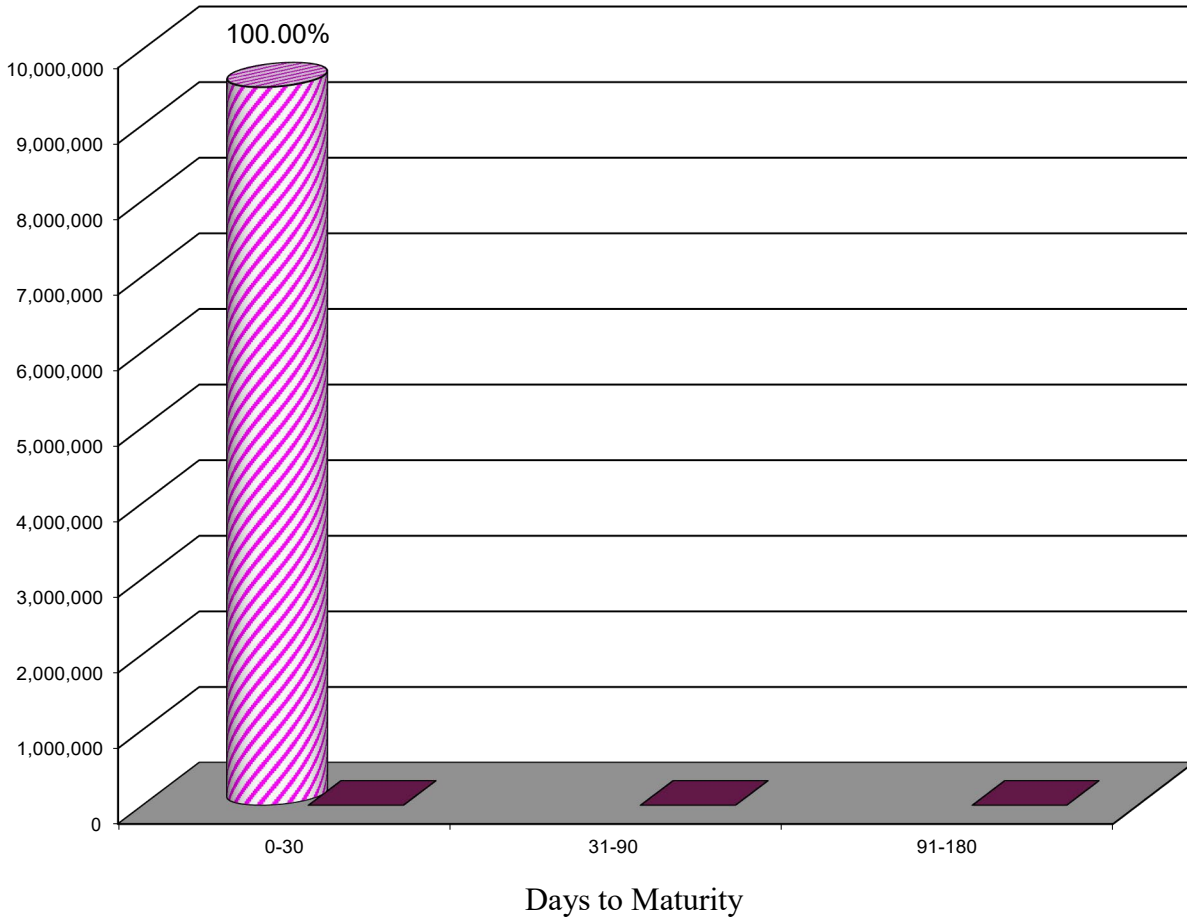
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
December 2021	\$9,499,709	(48.65%)
December 2020	\$18,498,547	(17.76%)
December 2019	\$ 22,452,323	165.04%
December 2018	\$ 8,471,390	(10.77%)
December 2017	\$ 9,494,357	-

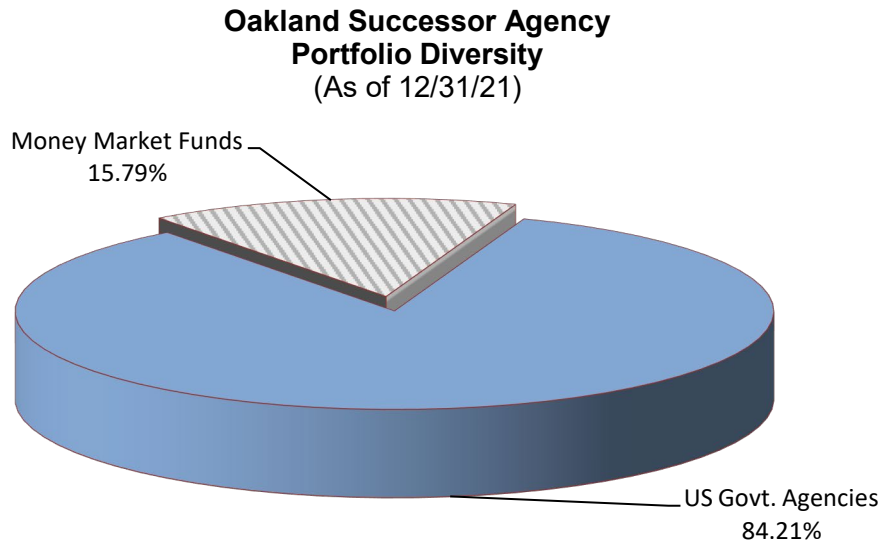
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 12/31/21)**



Diversity. To reduce the risks of investing, the portfolio is diversified among a variety of instruments, as depicted by the following chart. In addition to limiting the types of investment in any one category, as outlined in the Investment Policy, no more than 5 percent of the total cash portfolio may be invested in any one issue.



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

Yield. Total interest earned for the quarter ended December 31, 2021, was approximately \$520. The effective rate of return on total assets in the Successor's Portfolio was 0.03 percent for month ending December 31, 2021. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 0.25 percent as of December 31, 2021. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.21 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns/needs, thus was able to only generate short term returns in comparison to LAIF and 1-year government agency.

As of December 31, 2021, Successor's Portfolio Fund's average days-to-maturity (ADM) was 19 days versus LAIF's average days-to-maturity (ADM) was 340 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 12/31/21)**

As of Month-end	1-Year Govt. Agency	LAIF¹	Successor Agency
October 2021	0.01%	0.22%	0.02%
November 2021	0.10%	0.22%	0.03%
December 2021	0.25%	0.21%	0.03%

¹Effective monthly average return

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		December 31, 2021	September 30, 2021	December 31, 2020
<u>Quarter-End</u>				
Total Interest Earnings	\$	520	\$ 2,134	\$ 3,040
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	520	\$ 2,134	\$ 3,040
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	2,654	\$ 2,134	\$ 21,026
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	2,654	\$ 2,134	\$ 21,026

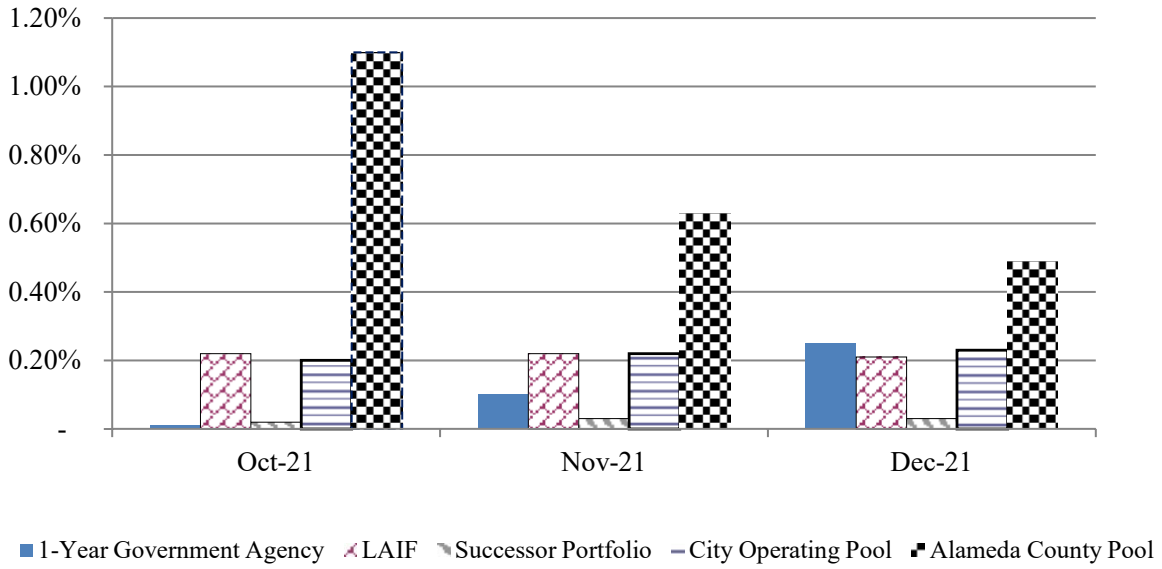
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended December 31, 2021 was \$9.50 million, which was above book value by \$246. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES					
	Cash Basis			Accrual Basis	
Market Value	\$	9,499,955	Market Value	\$	9,499,955
Original Cost		(9,499,709)	Original Cost		(9,499,709)
Net Unrealized Gain (Loss)	\$	246	Net Unrealized Gain (Loss)	\$	246

The following chart shows yield comparisons for the quarter.

Portfolio Earnings Comparison





**Successor Agency Pool
Portfolio Management
Portfolio Summary
December 31, 2021**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	8,000,000.00	7,999,955.29	7,999,709.17	84.21	39	22	0.033	0.034
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	15.79	1	1	0.010	0.010
Investments	9,500,000.00	9,499,955.29	9,499,709.17	100.00%	33	19	0.029	0.030

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	162.32	2,654.36
Average Daily Balance	6,757,863.15	19,058,568.67
Effective Rate of Return	0.03%	0.03%

Treasury Bureau, Finance Department



**Successor Agency Pool
Aging Report
By Maturity Date
As of January 1, 2022**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(01/01/2022 - 01/01/2022)	2 Maturities	0 Payments	1,500,000.00	15.79%	1,500,000.00	1,500,000.00
Aging Interval:	1 - 30 days	(01/02/2022 - 01/31/2022)	2 Maturities	0 Payments	8,000,000.00	84.21%	7,999,709.17	7,999,955.29
Aging Interval:	31 days and after	(02/01/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	9,499,709.17	9,499,955.29



**Successor Agency Pool
Portfolio Management
Portfolio Summary
November 30, 2021**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	8,000,000.00	7,999,974.16	7,999,866.66	84.21	21	4	0.028	0.029
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	15.79	1	1	0.010	0.010
Investments	9,500,000.00	9,499,974.16	9,499,866.66	100.00%	18	3	0.025	0.026

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	211.40	2,492.04
Average Daily Balance	8,999,835.41	21,550,868.48
Effective Rate of Return	0.03%	0.03%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
November 30, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385QA7	51250	Federal Home Loan Bank Discoun		11/08/2021	5,000,000.00	4,999,991.65	4,999,895.83	0.030	AA	0.030	2	12/03/2021
313385QF6	51251	Federal Home Loan Bank Discoun		11/24/2021	3,000,000.00	2,999,982.51	2,999,970.83	0.025	AA	0.025	7	12/08/2021
Subtotal and Average			7,499,835.41		8,000,000.00	7,999,974.16	7,999,866.66			0.029	4	
Money Market												
SYS50914	50914	Fidelity Inst Government			1,500,000.00	1,500,000.00	1,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			1,500,000.00		1,500,000.00	1,500,000.00	1,500,000.00			0.010	1	
Total and Average			8,999,835.41		9,500,000.00	9,499,974.16	9,499,866.66			0.026	3	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(12/01/2021 - 12/01/2021)	2 Maturities	0 Payments	1,500,000.00	15.79%	1,500,000.00	1,500,000.00
Aging Interval:	1 - 30 days	(12/02/2021 - 12/31/2021)	2 Maturities	0 Payments	8,000,000.00	84.21%	7,999,866.66	7,999,974.16
Aging Interval:	31 days and after	(01/01/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	9,499,866.66	9,499,974.16



**Successor Agency Pool
Portfolio Management
Portfolio Summary
October 31, 2021**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	8,000,000.00	7,999,901.15	7,999,832.39	84.21	24	11	0.030	0.031
Money Market	1,500,000.00	1,500,000.00	1,500,000.00	15.79	1	1	0.010	0.010
Investments	9,500,000.00	9,499,901.15	9,499,832.39	100.00%	21	10	0.027	0.027

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	146.30	2,280.64
Average Daily Balance	8,854,727.28	24,612,096.06
Effective Rate of Return	0.02%	0.03%

Treasury Bureau, Finance Department

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385NW2	51248	Federal Home Loan Bank Discoun		10/13/2021	5,000,000.00	4,999,977.80	4,999,920.14	0.025	AA	0.025	4	11/05/2021
313385PR1	51249	Federal Home Loan Bank Discoun		10/28/2021	3,000,000.00	2,999,923.35	2,999,912.25	0.039	AA	0.040	23	11/24/2021
Subtotal and Average			6,225,695.02		8,000,000.00	7,999,901.15	7,999,832.39			0.031	11	
Money Market												
SYS50914	50914	Fidelity Inst Government			1,500,000.00	1,500,000.00	1,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			2,629,032.26		1,500,000.00	1,500,000.00	1,500,000.00			0.010	1	
Total and Average			8,854,727.28		9,500,000.00	9,499,901.15	9,499,832.39			0.027	10	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(11/01/2021 - 11/01/2021)	3 Maturities	0 Payments	235,000,000.00	15.98%	235,000,000.00	234,990,524.58
Aging Interval:	1 - 30 days	(11/02/2021 - 12/01/2021)	31 Maturities	0 Payments	163,000,000.00	11.09%	162,944,963.14	162,996,688.64
Aging Interval:	31 - 90 days	(12/02/2021 - 01/30/2022)	41 Maturities	0 Payments	233,000,000.00	15.85%	232,944,515.87	233,015,670.00
Aging Interval:	91 - 180 days	(01/31/2022 - 04/30/2022)	51 Maturities	0 Payments	268,000,000.00	18.23%	267,925,959.70	267,937,982.98
Aging Interval:	181 - 360 days	(05/01/2022 - 10/27/2022)	43 Maturities	0 Payments	199,200,000.00	13.55%	199,124,961.44	199,122,844.16
Aging Interval:	361 - 1080 days	(10/28/2022 - 10/16/2024)	37 Maturities	0 Payments	134,950,000.00	9.18%	134,858,715.26	134,763,120.44
Aging Interval:	1081 days and after	(10/17/2024 -)	78 Maturities	0 Payments	237,008,333.33	16.12%	236,922,494.25	234,628,340.96
Total for			284 Investments	0 Payments		100.00	1,469,721,609.66	1,467,455,171.76

