

DISTRIBUTION DATE: May 3, 2022

# MEMORANDUM

TO:	HONORABLE MAYOR & CITY COUNCIL	FROM:	Erin Roseman Director of Finance				
SUBJECT:	Cash Management Informational Memorandum	DATE:	April 30, 2022				

City Administrator	Date: May 3, 2022	
Approval		

## **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 March 31, 2022, the City's Operating Pool Portfolio had a balance of \$1.76 billion and yielded 0.37 percent, while the Successor Agency's Investment Portfolio had a balance of \$36.47 million and yielded 0.22 percent.

As of March 31, 2022, 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 March 31, 2022, 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 March 31, 2022

**Attachment A** 

# City of Oakland and Oakland Redevelopment Successor Agency

# City of Oakland, California

Cash Management Report For The Quarter Ended March 31, 2022 Finance Department Bureau of Treasury

> DAVID JONES Treasury Administrator

Investment Staff Max Kumar, Investment & Operations Manager



#### CITY OF OAKLAND CASH MANAGEMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2022

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CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR CASH MANAGEMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2022

> PREPARED BY THE FINANCE DEPARTMENT BUREAU OF TREASURY

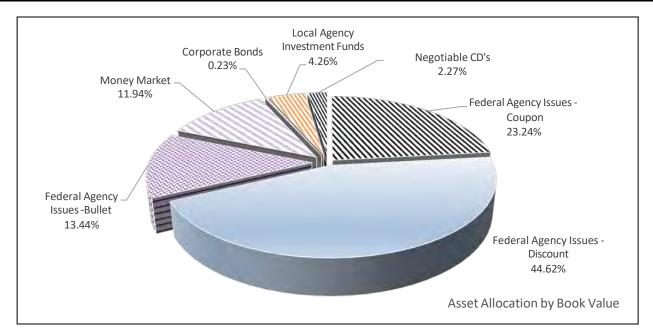
> > APRIL 30, 2022



#### City Operating Pooled Portfolio Statistics For the month ended March 31, 2022

Average Daily Balance	\$1,573,527,830
Net Earning Quarter	\$1,256,772
Month End Yield	0.37%
Average Maturity	341 days
Daily Liquidly	16.18%
180 Day Liquidity	58.40%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	409,033,333.33	393,098,132.06	408,838,112.86	23.24	100% - Yes
Federal Agency Issues - Discount	786,500,000.00	784,118,351.06	784,929,099.59	44.62	100%-Yes
Federal Agency Issues –Bullet	236,915,000.00	233,015,746.49	236,435,947.74	13.44	100%-Yes
Local Agency Investment Funds	75,000,000.00	74,156,515.35	75,000,000.00	4.26	\$75M Max-Yes
Money Market	210,000,000.00	210,000,000.00	210,000,000.00	11.94	20%-Yes
Negotiable CD's	40,000,000.00	39,989,390.00	40,000,000.00	2.27	30%-Yes
Corporate Bonds	4,000,000.00	3,821,424.36	3,996,486.46	0.23	40%-Yes
Total \$	1,761,448,333.33	1,738,199,559.32	1,759,199,646.65	100	



As of March 31<sup>st</sup>, 2022, the unaudited total dollars managed by the City is \$2.20 billion, with \$1.76 billion in City's Operating Pool, \$387.75 million in Restricted Trust Funds, and \$49.01 million cash held at bank.

#### CITY OF OAKLAND AND OAKLAND SUCCESSOR AGENCY CASH MANAGEMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2022

#### I. ECONOMIC REVIEW

#### MARKET OVERVIEW

Covid-19 hospitalizations in the United States has significantly decreased in the last few weeks. According to U.S Department of Health and Human Services, just 2% of hospital beds are currently in use for Covid-19 patients. Even as Covid-19 cases declined, the path of U.S economy remains uncertain, due to the invasion of Ukraine by Russian and high inflation. On April 6<sup>th</sup>, 2022, President Biden stated during his speech that "The U.S economy has gone from being "on the mend to being on the move", he also stated that "Our policies are working, citing record job creation, record unemployment declines, record wage gains, while underscoring the resilience of the recovery, he added: "This job is not finished. We need to do more to get prices under control."

For the first time since December 2018, The Federal Open Market Committee ("FOMC") approved a 0.25% interest rate hike, bringing the federal funds rate to a range of 0.25%-0.50%. FOMC members indicated that they approved the rate hike to combat rising inflation and create price stability. FOMC chair Jay Powell stated that they believe that the U.S economy is strong enough to sustain increased interest rates in 2022. FOMC is expected to increase interest rates in every meeting this year. 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 slow down in the first quarter of 2022, as war in Ukraine, and supply chain bottlenecks have contributed to highest inflation in decades. According to the U.S. Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to increase at an annual rate of 1.0 percent in the first quarter of 2022. The Real GDP had increased 6.9 percent in the fourth quarter of 2021.

The U.S economy created slightly less than expected jobs in March 2022, amid soaring inflation and uncertainty regarding recession, however the unemployment rate dropped to 3.6% from 3.8%. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 431,000 jobs in March 2022, after increasing by 750,000 jobs in February 2022. Economists surveyed by Dow Jones were expecting an addition of 490,000 jobs. The biggest jobs gains were in the hospitality and leisure industry where 112,000 jobs were created, as Covid-19 restrictions eased, followed by professional and business services creating 102,000 jobs, and retail sector adding 49,000 jobs. Job growth has averaged 560,000 per month in the first quarter. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years. Average hourly wages increased 0.4% in March 2022, up 5.6% year over year.

U.S. consumer spending slightly increased in February, as inflation prices impacted consumer spending, even after significant decline in Covid-19 cases increased demand for services such as dining, air travel and health care. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 0.2% in February 2022. Economists polled by Reuters had forecasted spending increase of 0.5% in February. The personal consumption expenditure (PCE) price index excluding food and energy increased by 0.4% in February 2022. In 12 months through February 2022, core PCE index has increased 5.4%, 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 rose in March 2022 by the most since December 1981, as gasoline costs surged due to supply and war in Ukraine. The Labor Department reported that its Consumer Price Index increased 1.2% in March 2022. The CPI had increased 0.8 percent in February 2022. Core inflation, which excludes volatile food and energy costs increased 0.3% in March 2022, and 6.5% since last March. Shelter, food and gasoline costs have been major components of inflation, as shelter cost had increased 5.5%, food costs increased 8.8% and gasoline costs increased 18.3% over the year. The Consumer Price Index has increased 8.5 percent over the past year, which is now above to the FOMC inflation threshold of 2 percent, the highest since 1981.

U.S. consumer confidence slightly increased in March 2022, however consumers are more concerned about increased inflation and upcoming higher interest rates. The Conference Board, a non-profit business and research group organization reported that its index of consumer confidence increased to 153.0 in March 2022 after 143.0 reading in February 2022. Consumers are growing more pessimistic about future expectations, amid rising gasoline prices and war in Ukraine.

U.S. retail sales increased in March 2022, as consumers continue to spend even as inflation is in the highest levels in decades. The U.S. Commerce Department reported that retail sales increased by 0.5 percent in March 2022, after increasing 0.8 percent in February 2022. Economists surveyed by Dow Jones, were expecting retail sales to increase by 0.6%. Retail sales remains strong for the year 2022, up 6.9% since last March. The biggest gain was sales at gas stations was up 8.9%, with online sales dropping 6.4% while general merchandise stores saw a gain of 5.4%.

U.S. manufacturing activity slightly slowed in March 2022, amid supply chain constrains and short labor. The Institute of Supply Management (ISM) said its manufacturing index decreased to a reading of 57.1 in March 2022, from 58.6 in February 2022. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.9% of the U.S economy. Economists polled by Reuters had forecasted the index to increase to 59.0.

U.S. producer prices increased to the highest level on record, as supply chain pressures and inflation remains high and present in all levels of the U.S economy, amid strong demand for goods and services. The Labor Department reported that its producer price index for final demand increased by 1.4% in March 2022 after increasing 0.9 percent in February 2022. In the 12 months through March 2022, the PPI increased 11.2 percent, the highest yearly increase on record.

U.S. import prices increased in March 2022 to the highest level in 11 years, as war in Ukraine has boosted petroleum products. According to U.S. Bureau of Labor Statistics, import prices increased by 2.6 percent in March 2022, after import prices had increased 1.6 % in February 2022. Economists surveyed by Reuters had forecasted import prices to increase by 2.3 percent. In the 12 months through March 2022, import prices increased by 12.5%, suggesting imported high inflation is a persistent concern.

U.S. homebuilding unexpectedly increased in March 2022, however the starts for single-family housing tumbled amid rising mortgage rates. The Commerce Department reported that Housing Starts increased 0.3 percent to a seasonally adjusted annual rate of 1.793 million units in March 2022. Economists polled by Reuters had forecasted starts decreasing to a rate of 1.745 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased 1.7 percent in March 2022. Permits for future homebuilding increased 0.4% to a rate of 1.873 million units.

The U.S. existing home sales slowed in March 2022, as home buyers struggle with higher home prices nationwide, higher interest rates and low inventory. The National Association of Realtors reported that its index of existing home sales decreased 2.7 % to a seasonally adjusted annual rate of 5.77 million homes. Existing home sales makes up about 90 percent of U.S. home sales, is down 4.5% since last March.

#### INTEREST RATES

During the first quarter, the "FOMC", met on January 26<sup>th</sup> and on March 16<sup>th</sup>, and in March meeting FOMC increased the funds rate by 0.25 basis points to leave the federal funds rate range to 0.25-0.50%. FOMC stated that in light of higher inflation and further improvement in labor market, FOMC will start further tightening its accommodative policies.

FOMC is poised to keep increasing federal funds rate to further stabilize price pressures. The FOMC has indicated the path of the economy is still highly uncertain due to invasion of Ukraine by Russia has caused tremendous human and economic hardship. The Federal Reserve is prepared to use its full range to tools to ensure that there is liquidity in the market, that is to support the flow of credit to households and businesses. FOMC is willing to accommodate policy, so inflation can moderately exceed 2 percent.

The FOMC has reflected that some financial conditions have improved in part of policy measures implicated by Federal Government and Federal Reserve, however U.S economic uncertainty remains, amid elevated inflation and supply and demand imbalances. The FOMC committee expects to change 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 \$1.66 billion as of December 31, 2021, to \$1.76 billion as of March 31, 2022. This net balance increase was mainly due to the following: receipt of \$74.39 million in business taxes revenues, receipt of \$61.69 million in property tax revenues, offset by debt service payments of approximately \$35.21 million. The remaining balance increase of approximately \$380,658 is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

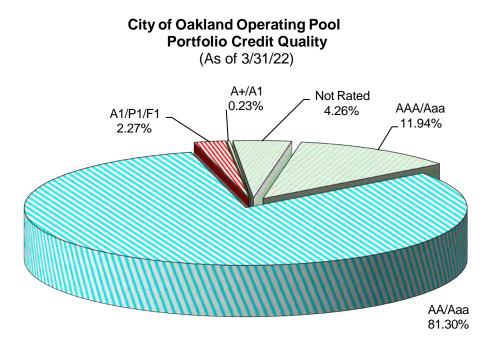
#### PORTFOLIO COMPOSITION

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.

<u>Preservation of Capital/Safety.</u> In the chart below, the City's holdings are depicted by credit rating category as of March 31, 2022. Approximately 81.30% of Operating Pool investment were rated in the AA/Aaa category while 11.94% in AAA/Aaa, 4.26% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 2.27% in the A1/P1 category and 0.23% 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.



<u>Liquidity.</u> 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 March 31,2022 is approximately \$272.93 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:

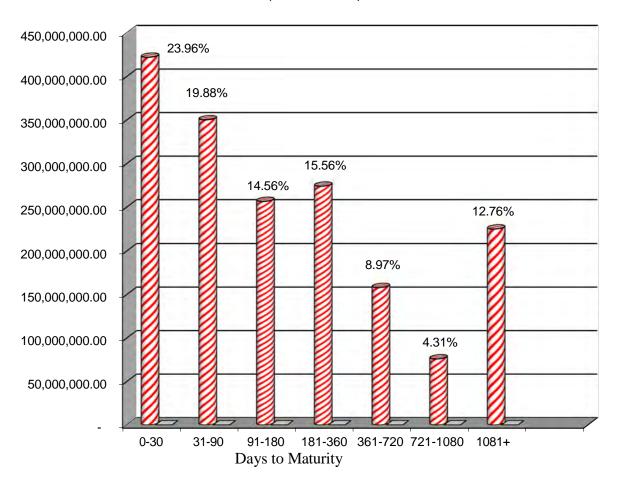
Days	Amount(s)	Percent
0-30	\$ 422,000,000	23.96%
31-180	\$ 606,700,000	34.44%
Total	\$1,028,700,000	58.40%

Investments maturing within 180 days include \$75.00 million in LAIF and \$210.00 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.

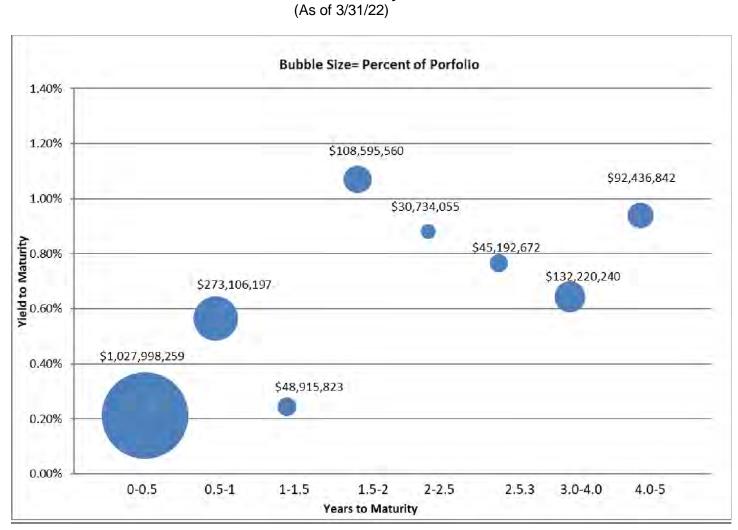
Year	Amount	Percent Increase/Decrease From Prior Year
March 2022	\$1,759,199,647	22.85%
March 2021	\$1,431,937,620	8.22%
March 2020	\$1,323,141,245	15.09%
March 2019	\$1,149,636,064	16.06%
March 2018	\$990,554,823	-

The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2022.

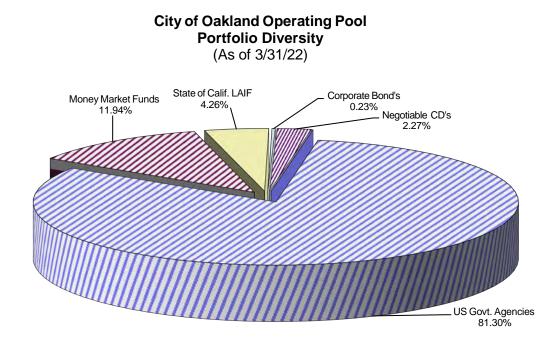


#### City of Oakland Operating Pool Portfolio Maturity (As of 3/31/22)

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.



<u>Diversity.</u> 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.



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

<u>Yield.</u> Total interest earned for the quarter ended March 31, 2022 was approximately \$1,256,772. The effective rate of return on total assets in the Operating Pool Portfolio for month-end March 31, 2022, was 0.37% as compared to 0.23% for December 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 03/31/22)

As of Month-end 1-year Govt. City of Oakland Alameda Agency **Operating Pool** County Pool<sup>2</sup> January 2022 0.61% 0.23% 0.24% 0.50% February 2022 0.88% 0.28% 0.30% 0.84% March 2022 1.52% 0.37% 0.37% 0.99%

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

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

#### Benchmark Comparison:

The effective rate of return on total assets in the Operating Pool Portfolio for the month ending March 31, 2022, was 0.37 percent. The City's Operating Pool Portfolio had under-performed the 1-year government agency which yielded a rate of 1.52 percent. The City's Operating Pool Portfolio performed equally to the Local Agency Investment Fund ("LAIF"), which also ended the month at 0.37 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for March 2022 of 0.99 percent. The Alameda County Pool had a Portfolio of \$7.99 billion with 605 days to maturity, meanwhile the City's Operating Pool had an accrual rate of return of 0.37 percent for March 2022. The City Operating Pool had a Portfolio of \$1.76 billion with 341 days to maturity.

As of March 31, 2022, the City Operating Pool's average days-to-maturity (ADM) was 341 days versus LAIF's average days-to-maturity (ADM) was 310 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>TC</u>	TOTAL PORTFOLIO INCOME RECOGNIZED									
	<u> </u>	Accrual Basis								
Total Portfolio     March 31, 2022     December 31, 2021										
Quarter-End										
Total Interest Earnings	\$	1,256,772	\$	813,106	\$	783,571				
Realized gains (losses) from sales		-		-		-				
Total income recognized	\$	1,256,772	\$	813,106	\$	783,571				
Fiscal Year-to-Date										
Total Interest Earnings	\$	2,812,451	\$	1,543,694	\$	3,785,027				
Realized gains (losses) from sales		-		-		-				
Total income recognized	\$	2,812,451	\$	1,543,694	\$	3,785,027				

<u>Valuation and Leverage</u>. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.74 billion, which was below book value by \$21,000,087. 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.

UNREALIZED GAINS & LOSSES									
Cash Basis									
\$ 1,738,199,559	Market Value	\$ 1,738,199,559							
(1,759,070,858)	Original Cost	(1,759,199,647)							
\$ (20,871,299)	Net Unrealized Gain (Loss)	\$ (21,000,087)							
	Cash Basis           \$ 1,738,199,559           (1,759,070,858)	Cash Basis           \$ 1,738,199,559         Market Value           (1,759,070,858)         Original Cost							

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 March 31, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	409,033,333.33	393,098,132.06	408,838,112.86	23.24	1,284	977	0.699	0.709
Federal Agency Issues - Discount	786,500,000.00	784,118,351.06	784,929,099.59	44.62	224	112	0.318	0.323
Money Market	210,000,000.00	210,000,000.00	210,000,000.00	11.94	1	1	0.201	0.204
Local Agency Investment Funds	75,000,000.00	74,156,515.35	75,000,000.00	4.26	1	1	0.360	0.365
Corporate Bonds	4,000,000.00	3,821,424.36	3,996,486.46	0.23	1,096	809	0.533	0.540
Negotiable CD's	40,000,000.00	39,989,390.00	40,000,000.00	2.27	117	49	0.261	0.264
Federal Agency Issues-Coupon/Bullet	236,915,000.00	233,015,746.49	236,435,947.74	13.44	656	449	0.543	0.551
Investments	1,761,448,333.33	1,738,199,559.32	1,759,199,646.65	100.00%	492	341	0.424	0.430
Cash and Accrued Interest Accrued Interest at Purchase		24,263.74	24,263.74					
Subtotal		24,263.74	24,263.74					
Total Cash and Investments	1,761,448,333.33	1,738,223,823.06	1,759,223,910.39		492	341	0.424	0.430
Total Earnings	March 31 Month Ending	Fiscal Year To Da	ate					

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	535,679.31	2,812,450.92
Average Daily Balance	1,718,876,594.75	1,573,527,829.64
Effective Rate of Return	0.37%	0.24%

Treasury Bureau, Finance Department

#### Reporting period 03/01/2022-03/31/2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Iaturity	Maturity Date
Federal Agency	Issues - Coupon											
3133EKUA2	54315	FEDERAL FARM CREDIT BAN	<	07/01/2019	3,000,000.00	3,013,268.52	2,999,715.23	1.850	AA	1.836	306	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK	<	06/16/2020	3,000,000.00	2,836,151.28	3,000,000.00	0.780	AA	0.769	1,172	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BAN	<	06/22/2020	3,000,000.00	2,996,400.72	2,999,865.00		AA	0.276	82	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK	<	12/16/2020	5,000,000.00	4,950,169.10	4,999,116.83	0.160	AA	0.183	258	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BAN	<	12/17/2020	5,000,000.00	4,900,339.45	4,999,516.70	0.200	AA	0.205	440	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BAN	<	03/15/2021	3,000,000.00	2,889,913.35	2,998,044.44	0.370	AA	0.398	714	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BAN	<	03/17/2021	3,000,000.00	2,851,945.38	3,000,000.00	0.700	AA	0.690	1,081	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK	<	03/18/2021	3,000,000.00	2,851,945.38	3,000,000.00	0.700	AA	0.690	1,081	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BAN	<	03/25/2021	3,000,000.00	2,846,729.82	3,000,000.00	1.050	AA	1.036	1,454	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BAN	<	03/25/2021	3,000,000.00	2,846,729.82	3,000,000.00	1.050	AA	1.036	1,454	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BAN	<	03/25/2021	3,000,000.00	2,846,729.82	3,000,000.00	1.050	AA	1.036	1,454	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BAN	<	03/25/2021	3,000,000.00	2,846,729.82	3,000,000.00	1.050	AA	1.036	1,454	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BAN	<	04/21/2021	3,000,000.00	2,848,313.31	3,000,000.00	0.710	AA	0.700	1,116	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BAN	<	05/13/2021	3,000,000.00	2,906,846.22	3,000,000.00	0.230	AAA	0.227	591	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BAN	<	05/18/2021	3,000,000.00	2,975,933.19	2,999,180.28	0.090	AA	0.132	231	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BAN	<	05/18/2021	5,000,000.00	4,959,888.65	4,998,949.07	0.090	AA	0.122	231	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BAN	<	05/18/2021	3,000,000.00	2,943,720.33	2,998,558.54	0.140	AA	0.180	412	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BAN	<	05/18/2021	3,000,000.00	2,943,720.33	2,998,558.54	0.140	AA	0.180	412	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BAN	<	05/18/2021	3,000,000.00	2,943,720.33	2,998,643.33	0.140	AA	0.178	412	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BAN	<	05/19/2021	3,000,000.00	2,844,515.31	3,000,000.00	0.730	AA	0.720	1,144	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BAN	<	09/15/2021	5,000,000.00	4,650,564.05	4,995,546.57	0.870	AA	0.878	1,621	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BAN	<	09/28/2021	3,000,000.00	2,795,547.12	3,000,000.00	0.940	AA	0.927	1,641	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BAN	<	11/29/2021	3,000,000.00	2,866,500.03	3,000,000.00	1.430	AA	1.410	1,697	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BAN	<	12/09/2021	3,000,000.00	2,846,565.06	3,000,000.00	1.540	AA	1.519	1,704	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BAN	<	12/17/2021	10,000,000.00	9,946,485.70	9,990,854.05	0.070	AA	0.238	195	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BAN	<	01/14/2022	5,000,000.00	4,982,214.75	5,000,000.00	0.370	AA	0.365	196	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BAN	<	01/14/2022	5,000,000.00	4,982,214.75	5,000,000.00	0.370	AA	0.365	196	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BAN	<	01/18/2022	5,000,000.00	4,963,256.15	5,000,000.00	0.460	AA	0.454	292	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BAN	<	01/18/2022	5,000,000.00	4,963,256.15	4,997,816.09	0.460	AA	0.508	292	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BAN	<	03/08/2022	3,000,000.00	2,965,033.20	3,000,000.00	1.670	AA	1.647	707	03/08/2024
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,996,389.86	1,998,919.26	1.375	AA	1.418	322	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,266,527.44	1,333,333.33	0.760	AA	0.750	1,172	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,048.78	1,999,295.74	0.125	AA	0.219	133	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,048.78	1,999,295.74	0.125	AA	0.219		08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,773,442.16	3,000,000.00	0.500	AA	0.493	1,396	01/26/2026

Portfolio POOL

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1310AKN69       55163       FEDERAL HOME LOAN BANK       01/28/2021       3.000,000,00       2.799,646.95       3.000,000,00       0.500       AA       0.431       1.388         3130AKP33       55164       FEDERAL HOME LOAN BANK       01/28/2021       3.000,000,00       2.807,0741       3.000,000,00       0.500       AA       0.572       1.398         3130AKP33       55166       FEDERAL HOME LOAN BANK       01/28/2021       3.000,000,00       2.807,0741       3.000,000,00       0.400       AA       0.572       1.399         3130AKP33       55163       FEDERAL HOME LOAN BANK       01/28/2021       3.000,000,00       2.802,374.91       3.000,000,00       0.600       AA       0.552       1.413         3130ALV35       55193       FEDERAL HOME LOAN BANK       02/17/2021       3.000,000,00       2.783,451.4       3.000,000,00       0.650       AA       0.592       1.413         3130ALV35       55193       FEDERAL HOME LOAN BANK       02/21/2021       3.000,000,00       2.783,474.91       3.000,000,00       0.550       AA       0.431       1.425         3130ALV34       55196       FEDERAL HOME LOAN BANK       02/24/2021       3.000,000,00       2.775,770       3.000,000,00       0.550       AA       0.641       1.425	CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM D 360 M	ays to aturity	Maturity Date
3130AKN99       55163       FEDERAL HOME LOAN BANK       01/28/2021       3.000.000.00       2.779.646.95       3.000.000.00       0.500       AA       0.431       1.388         3130AKPG3       55164       FEDERAL HOME LOAN BANK       01/28/2021       3.000.000.00       2.807.177.41       3.000.000.00       0.560       AA       0.572       1.398         3130AKPG3       55166       FEDERAL HOME LOAN BANK       01/28/2021       3.000.000.00       2.807.177.41       3.000.000.00       0.660       AA       0.573       1.399         3130AKPG3       55163       FEDERAL HOME LOAN BANK       021/22/221       3.000.000.00       2.802.374.91       3.000.000.00       0.660       AA       0.552       1.413         3130ALY05       55190       FEDERAL HOME LOAN BANK       021/22/21       3.000.000.00       2.783.9512       3.000.000.0       0.660       AA       0.453       1.418         3130ALY05       55190       FEDERAL HOME LOAN BANK       021/22/21       3.000.000.00       2.776.387.64       3.000.000.00       0.650       AA       0.439       1.425         3130ALY04       55198       FEDERAL HOME LOAN BANK       022/4/2021       3.000.000.00       2.776.276.17       3.000.000.00       0.650       AA       0.641       1.	Federal Agency	y Issues - Coupon											
3130AKU33       55164       FEDERAL HOME LOAN BANK       01/28/2021       3,000,000.00       2,807,107,41       3,000,000.00       0,580       AA       0,572       1,398         3130AKT3       55166       FEDERAL HOME LOAN BANK       01/28/2021       3,000,000.00       2,807,4558       3,000,000.00       0,580       AA       0,572       1,398         3130AKT3       55167       FEDERAL HOME LOAN BANK       01/29/2021       3,000,000.00       2,803,4551       3,000,000.00       0,520       AA       0,513       1,393         3130AKT3       56167       FEDERAL HOME LOAN BANK       02/12/2021       3,000,000.00       2,804,524.44       2,999,773       0,620       AA       0,513       1,418         3130ALYG3       56193       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,782,474       3,000,000.00       0,550       AA       0,514       1,425         3130ALYG3       56193       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,782,474.08       3,000,000.00       0,550       AA       0,641       1,425         3130ALYG4       55199       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528,51       3,000,000.00       0,650       AA       0,641       1,425	3130AKU61	55160	FEDERAL HOME LOAN BANK	K	01/27/2021	3,000,000.00	2,823,114.18	3,000,000.00	0.500	AA	0.454	1,397	01/27/2026
3130AKPG3       55165       FEDERAL HOME LOAN BANK       01/28/2021       3,000,000,00       2,871,475.41       3,000,000,00       0.400       AA       0.572       1,388         3130AKYG3       55166       FEDERAL HOME LOAN BANK       01/28/2021       3,000,000,00       2,801,455.80       3,000,000,00       0.400       AA       0.573       1,389         3130AKYG4       55187       FEDERAL HOME LOAN BANK       02/12/2021       3,000,000,00       2,802,374.91       3,000,000,00       0.520       AA       0.678       1,418         3130AKYG4       55187       FEDERAL HOME LOAN BANK       02/17/2021       3,000,000,00       2,783,455.12       3,000,000,00       0.600       AA       0.492       1,418         3130ALCY4       55196       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,782,447,08       3,000,000,00       0.750       AA       0.740       1,425         3130ALCY4       55196       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,772,447,08       3,000,000,00       0.650       AA       0.641       1,425         3130ALSX8       55197       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,772,528,51       3,000,000,00       0.655       AA       0.641       <	3130AKN69	55163	FEDERAL HOME LOAN BANK	K	01/28/2021	3,000,000.00	2,799,646.95	3,000,000.00	0.500	AA	0.493	1,398	01/28/2026
3130AKTT3       55166       FEDERAL HOME LOAN BANK       01/29/2021       3.000,000,0       2.813,455.80       3.000,000,0       0.400       AA       0.375       1.399         3130AKV19       55167       FEDERAL HOME LOAN BANK       02/29/2021       3.000,000,0       2.800,833.61       3.000,000,0       0.600       AA       0.552       IA       0.518       1.413         3130ALX05       55187       FEDERAL HOME LOAN BANK       02/17/2021       3.000,000,0       2.804,524.44       2.999,767.33       0.625       AA       0.618       1.413         3130ALX05       55193       FEDERAL HOME LOAN BANK       02/29/2021       3.000,000,0       2.783,855.12       3.000,000,0       0.600       AA       0.552       1.425         3130ALX04       55195       FEDERAL HOME LOAN BANK       02/24/2021       3.000,000,0       2.772,284.51       3.000,000,0       0.650       AA       0.641       1.425         3130ALX04       55195       FEDERAL HOME LOAN BANK       02/24/2021       3.000,000,0       2.772,284.51       3.000,000,0       6.650       AA       0.641       1.425         3130ALX05       55195       FEDERAL HOME LOAN BANK       02/24/2021       3.000,000,0       2.807,757.07       3.000,000,0       6.650       AA	3130AKU53	55164	FEDERAL HOME LOAN BANK	< Contract of the second s	01/28/2021	3,000,000.00	2,800,984.92	3,000,000.00	0.520	AA	0.513	1,398	01/28/2026
3130AKVY9       55167       FEDERAL HOME LOAN BANK       01/29/2021       3,000,000,00       2,800,833.51       3,000,000,00       0,600       AA       0,513       1,399         3130AKX04       55187       FEDERAL HOME LOAN BANK       02/17/2021       3,000,000,00       2,802,374.91       3,000,000,00       0,600       AA       0,592       1,418         3130ALX51       55187       FEDERAL HOME LOAN BANK       02/17/2021       3,000,000,00       2,783,857.64       3,000,000,00       6,500       AA       0,403       1,419         3130ALX51       55195       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,782,847.68       3,000,000,00       0,750       AA       0,740       1,425         3130ALX54       55195       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,772,528.51       3,000,000,00       6,650       AA       0,611       1,425         3130ALX58       55198       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,877,750,70       3,000,000,00       6,650       AA       0,616       1,425         3130ALX58       55198       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,877,750,70       3,000,000,00       6,650       AA       0,616       <	3130AKPQ3	55165	FEDERAL HOME LOAN BANK	K	01/28/2021	3,000,000.00	2,807,107.41	3,000,000.00	0.580	AA	0.572	1,398	01/28/2026
3130AKXQ4       55183       FEDERAL HOME LOAN BANK       02/12/2021       3,000,000.00       2,804,524.44       2,999,767.33       0,600       AA       0,592       1,413         3130ALXS1       55187       FEDERAL HOME LOAN BANK       02/17/2021       3,000,000.00       2,783,955.12       3,000,000.00       AA       0,592       1,424         3130ALXV3       55193       FEDERAL HOME LOAN BANK       02/23/2021       3,000,000.00       2,782,474.08       3,000,000.00       0,600       AA       0,592       1,424         3130ALXV4       55195       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,782,447.08       3,000,000.00       0,600       AA       0,640       1,425         3130ALXS4       55195       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       0,625       AA       0,616       1,425         3130ALXS4       55199       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       6,825       AA       0,616       1,425         3130ALXS4       55207       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       AA       0,493       1,425 <td< td=""><td>3130AKTT3</td><td>55166</td><td>FEDERAL HOME LOAN BANK</td><td>(</td><td>01/29/2021</td><td>3,000,000.00</td><td>2,813,455.80</td><td>3,000,000.00</td><td>0.400</td><td>AA</td><td>0.375</td><td>1,399</td><td>01/29/2026</td></td<>	3130AKTT3	55166	FEDERAL HOME LOAN BANK	(	01/29/2021	3,000,000.00	2,813,455.80	3,000,000.00	0.400	AA	0.375	1,399	01/29/2026
3130AL3S1       55187       FEDERAL HOME LOAN BANK       02/17/2021       3,000,000.00       2,804,524.44       2,999,767.33       0,625       AA       0,618       1,418         3130ALVV5       55190       FEDERAL HOME LOAN BANK       02/18/2021       3,000,000.00       2,783,955.12       3,000,000.00       0,500       AA       0,492       1,424         3130ALC33       55195       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,786,447.08       3,000,000.00       0,750       AA       0,401       1,425         3130ALC34       55197       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       6,850       AA       0,641       1,425         3130AL5X8       55197       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,777,570.70       3,000,000.00       6,850       AA       0,641       1,425         3130AL5X8       55198       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       6,850       AA       0,641       1,425         3130AL5X8       55207       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,789,750.70       3,000,000.00       6,850       AA       0,641       <	3130AKVY9	55167	FEDERAL HOME LOAN BANK	< Contract of the second s	01/29/2021	3,000,000.00	2,800,833.51	3,000,000.00	0.520	AA	0.513	1,399	01/29/2026
3130AKV/5       55190       FEDERAL HOME LOAN BANK       02/18/2021       3,000,000.00       2,783,955.12       3,000,000.00       0.500       AA       0.493       1,419         3130ALCV4       55193       FEDERAL HOME LOAN BANK       02/23/2021       3,000,000.00       2,763,387.64       3,000,000.00       0.750       AA       0.740       1.425         3130ALCV4       55196       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       0.750       AA       0.740       1.425         3130ALSV8       55197       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       0.650       AA       0.641       1.425         3130ALSV8       55197       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.625       AA       0.616       1.425         3130ALSV8       55200       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,776,770.70       3,000,000.00       0.625       AA       0.641       1.425         3130ALSV3       55200       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,776,770.70       3,000,000.00       0.650       AA       0.441       <	3130AKXQ4	55183	FEDERAL HOME LOAN BANK	(	02/12/2021	3,000,000.00	2,802,374.91	3,000,000.00	0.600	AA	0.592	1,413	02/12/2026
3130AL7G3       55193       FEDERAL HOME LOAN BANK       02/23/2021       3,000,000.00       2,786,387,64       3,000,000.00       0.600       AA       0.592       1,424         3130ALCV4       55196       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,782,447.08       3,000,000.00       0.750       AA       0.740       1,425         3130AL5X8       55197       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       0.650       AA       0.641       1,425         3130AL5X8       55198       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.650       AA       0.641       1,425         3130AL5X8       55200       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.650       AA       0.616       1,425         3130AL5X5       55201       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,780,2368       3,000,000.00       0.650       AA       0.611       1,425         3130AL5X5       55207       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,780,2368       3,000,000.00       0.605       AA       0.641       1	3130AL3S1	55187	FEDERAL HOME LOAN BANK	(	02/17/2021	3,000,000.00	2,804,524.44	2,999,767.33	0.625	AA	0.618	1,418	02/17/2026
3130ALCV4       55195       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,782,447.08       3,000,000,00       0.750       AA       0.740       1.425         3130ALSV4       55196       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,782,447.08       3,000,000,00       0.750       AA       0.740       1.425         3130ALSX8       55198       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,877,750.70       3,000,000,00       0.650       AA       0.641       1.425         3130ALSX8       55199       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,807,750.70       3,000,000,00       0.650       AA       0.641       1.425         3130ALSX8       55201       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,877,750.70       3,000,000,00       0.650       AA       0.641       1.425         3130ALSX3       55201       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000,00       2,776,171.23       3,000,000,00       0.650       AA       0.641       1.425         3130ALSX3       55207       FEDERAL HOME LOAN BANK       02/26/2021       3,000,000,00       2,776,171.23       3,000,000,00       0.650       AA       0.641       <	3130AKVV5	55190	FEDERAL HOME LOAN BANK	K	02/18/2021	3,000,000.00	2,783,955.12	3,000,000.00	0.500	AA	0.493	1,419	02/18/2026
3130ALCV4       55196       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       0.650       AA       0.641       1.425         3130ALSX8       55197       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       0.650       AA       0.641       1.425         3130ALSX8       55198       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.625       AA       0.641       1.425         3130ALSM5       55200       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.625       AA       0.641       1.425         3130ALSM5       55207       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,776,171.23       3,000,000.00       0.650       AA       0.641       1.425         3130ALSM5       55207       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,789,023.68       3,000,000.00       0.650       AA       0.641       1.425         3130ALSM5       55207       FEDERAL HOME LOAN BANK       03/23/2021       3,000,000.00       2,882,684.56       3,000,000.00       0.600       1.000       AA       <	3130AL7G3	55193	FEDERAL HOME LOAN BANK	(	02/23/2021	3,000,000.00	2,786,387.64	3,000,000.00	0.600	AA	0.592	1,424	02/23/2026
3130AL5X8       55197       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       0,650       AA       0,641       1,425         3130AL5X8       55199       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0,655       AA       0,641       1,425         3130ALBX8       55200       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0,625       AA       0,616       1,425         3130ALBX6       55200       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0,625       AA       0,641       1,425         3130ALBX25       55201       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,852,584.56       3,000,000.00       0,625       AA       0,641       1,425         3130ALFX3       55203       FEDERAL HOME LOAN BANK       03/92/2021       3,000,000.00       2,852,584.56       3,000,000.00       1,000       AA       0,484       1,435         3130ALFX3       55242       FEDERAL HOME LOAN BANK       03/32/2021       3,000,000.00       2,862,584.56       3,000,000.00       0,550       AA       0,452	3130ALCV4	55195	FEDERAL HOME LOAN BANK	K	02/24/2021	3,000,000.00	2,782,447.08	3,000,000.00	0.750	AA	0.740	1,425	02/24/2026
3130AL5X8       55198       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,772,528.51       3,000,000.00       0.650       AA       0.641       1,425         3130AL5X8       55199       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.625       AA       0.616       1,425         3130AL5X8       55201       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.625       AA       0.616       1,425         3130AL5X5       55207       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,807,450.470.88       3,000,000.00       0.650       AA       0.641       1,427         3130ALFN3       55209       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,882,584.56       3,000,000.00       0.920       AA       0.997       1,452         3130ALFN3       55242       FEDERAL HOME LOAN BANK       03/23/2021       3,000,000.00       2,887,596.17       3,000,000.00       0.350       AA       0.345       727         3130ALTN3       55242       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,887,596.17       3,000,000.00       0.550       AA       0.542	3130ALCV4	55196	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,782,447.08	3,000,000.00	0.750	AA	0.740	1,425	02/24/2026
3130AL6J8       55199       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.625       AA       0.616       1,425         3130ALBM5       55200       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,807,750.70       3,000,000.00       0.625       AA       0.616       1,425         3130ALXX5       55207       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,789,023,68       3,000,000.00       1.000       AA       0.481       1,426         3130ALFM5       55207       FEDERAL HOME LOAN BANK       02/26/2021       3,000,000.00       2,852,584.56       3,000,000.00       1.000       AA       0.948       1,426         3130ALFM6       55223       FEDERAL HOME LOAN BANK       03/23/2021       2,925,000.00       2,748,459.34       2,925,000.00       0.500       AA       0.907       1,452         3130ALTS3       55242       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,887,596.17       3,000,000.00       0.550       AA       0.542       913         3130ALTS3       55242       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,886,527.22       3,000,000.00       0.550       AA       0.542 <td< td=""><td>3130AL5X8</td><td>55197</td><td>FEDERAL HOME LOAN BANK</td><td>K</td><td>02/24/2021</td><td>3,000,000.00</td><td>2,772,528.51</td><td>3,000,000.00</td><td>0.650</td><td>AA</td><td>0.641</td><td>1,425</td><td>02/24/2026</td></td<>	3130AL5X8	55197	FEDERAL HOME LOAN BANK	K	02/24/2021	3,000,000.00	2,772,528.51	3,000,000.00	0.650	AA	0.641	1,425	02/24/2026
3130ALBM5       55200       FEDERAL HOME LOAN BANK       02/24/2021       3,000,000.00       2,807,750,70       3,000,000.00       0.625       AA       0.616       1,425         3130ALSX9       55201       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,776,171,23       3,000,000.00       0.650       AA       0.493       1,426         3130ALY3       55207       FEDERAL HOME LOAN BANK       03/02/2021       3,000,000.00       2,882,584.56       3,000,000.00       0.850       AA       0.616       1,425         3130ALRN6       55223       FEDERAL HOME LOAN BANK       03/02/2021       3,000,000.00       2,882,584.56       3,000,000.00       0.920       AA       0.907       1,452         3130ALGJ7       55242       FEDERAL HOME LOAN BANK       03/02/2021       3,000,000.00       2,897,596.17       3,000,000.00       0.350       AA       0.345       727         3130ALX13       55243       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,897,596.17       3,000,000.00       0.550       AA       0.452       1,482         3130ALX11       55286       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,848,806.15       3,000,000.00       1.100       AA       1.085	3130AL5X8	55198	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,772,528.51	3,000,000.00	0.650	AA	0.641	1,425	02/24/2026
3130AKXX9       55201       FEDERAL HOME LOAN BANK       02/25/2021       3,000,000.00       2,776,171.23       3,000,000.00       0.650       AA       0.493       1,426         3130AKX25       55207       FEDERAL HOME LOAN BANK       02/26/2021       3,000,000.00       2,789,023.68       3,000,000.00       0.660       AA       0.641       1,427         3130ALHY3       55209       FEDERAL HOME LOAN BANK       03/03/2021       3,000,000.00       2,852,584.56       3,000,000.00       0.920       AA       0.937       1,452         3130ALRN6       55223       FEDERAL HOME LOAN BANK       03/23/2021       2,925,000.00       2,784,459.34       2,925,000.00       1.000       AA       0.986       1,452         3130ALRJ3       55242       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,887,596.17       3,000,000.00       0.350       AA       0.345       727         3130ALX1       55243       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,886,527.22       3,000,000.00       1.500       AA       0.492       1482         3130ALX1       55243       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,348,806.15       3,000,000.00       1.500       AA       0.492       14	3130AL6J8	55199	FEDERAL HOME LOAN BANK	K	02/24/2021	3,000,000.00	2,807,750.70	3,000,000.00	0.625	AA	0.616	1,425	02/24/2026
3130AKZ25       55207       FEDERAL HOME LOAN BANK       02/26/2021       3,000,000.00       2,789,023.68       3,000,000.00       1.600       AA       0.641       1,427         3130ALRY3       55209       FEDERAL HOME LOAN BANK       03/09/2021       3,000,000.00       2,852,584.56       3,000,000.00       0.920       AA       0.907       1,452         3130ALGJ7       55224       FEDERAL HOME LOAN BANK       03/23/2021       2,925,000.00       2,897,596.17       3,000,000.00       0.350       AA       0.452       727         3130ALX3       55242       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,897,596.17       3,000,000.00       0.350       AA       0.452       727         3130ALX13       55243       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,897,596.17       3,000,000.00       0.550       AA       0.552       AA       0.552       AA       0.552       1.482         3130ALX13       55286       FEDERAL HOME LOAN BANK       04/22/2021       3,000,000.00       2,868,527.22       3,000,000.00       1.100       AA       1.085       1.482         3130ALX14       55286       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,864,271.71       2,488,981.25	3130ALBM5	55200	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,807,750.70	3,000,000.00	0.625	AA	0.616	1,425	02/24/2026
3130ALHY3       55209       FEDERAL HOME LOAN BANK       03/09/2021       3,000,000.00       2,852,584.56       3,000,000.00       0.920       AA       0.907       1,452         3130ALGJ7       55224       FEDERAL HOME LOAN BANK       03/23/2021       2,925,000.00       2,784,459.34       2,925,000.00       AA       0.907       1,452         3130ALGJ7       55242       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,897,596.17       3,000,000.00       0.350       AA       0.936       T4.52         3130ALX3       55243       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,897,596.17       3,000,000.00       0.550       AA       0.542       913         3130ALX13       55243       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,886,527.22       3,000,000.00       1.100       AA       1.085       1,482         3130ALX01       55286       FEDERAL HOME LOAN BANK       04/28/2021       2,500,000.00       2,374,687.17       2,498,981.25       0.550       AA       0.552       1,488         3130ALZ00       55295       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,884,3179.59       3,000,000.00       0.625       AA       0.640       A       1.6	3130AKXX9	55201	FEDERAL HOME LOAN BANK	K	02/25/2021	3,000,000.00	2,776,171.23	3,000,000.00	0.500	AA	0.493	1,426	02/25/2026
3130ALRN655223FEDERAL HOME LOAN BANK03/23/20213,000,000.002,834,047.083,000,000.000.920AA0.9071,4523130ALGJ755244FEDERAL HOME LOAN BANK03/23/20212,925,000.002,748,459.342,925,000.000.350AA0.9861,4523130ALTS355242FEDERAL HOME LOAN BANK03/30/20213,000,000.002,897,596.173,000,000.000.350AA0.5429133130ALX7155286FEDERAL HOME LOAN BANK03/30/20213,000,000.002,868,527.223,000,000.001.100AA0.5651,4823130ALX7155286FEDERAL HOME LOAN BANK04/22/20213,000,000.002,374,687.172,498,908.1250.550AA0.5521,4883130ALZQ055294FEDERAL HOME LOAN BANK04/28/20213,000,000.002,842,147.183,000,000.000.500AA0.4351,4883130ALZQ055295FEDERAL HOME LOAN BANK04/28/20213,000,000.002,843,179.593,000,000.000.650AA0.4361,4883130ALZS655296FEDERAL HOME LOAN BANK04/28/20213,000,000.002,871,513.753,000,000.000.650AA0.6901,1243130ALZ155298FEDERAL HOME LOAN BANK04/29/20213,000,000.002,874,898.893,000,000.000.650AA0.6901,1243130AM2V355297FEDERAL HOME LOAN BANK04/29/20213,000,000.002,874,898.893,000,000.000.650AA <td< td=""><td>3130AKZ25</td><td>55207</td><td>FEDERAL HOME LOAN BANK</td><td>(</td><td>02/26/2021</td><td>3,000,000.00</td><td>2,789,023.68</td><td>3,000,000.00</td><td>0.650</td><td>AA</td><td>0.641</td><td>1,427</td><td>02/26/2026</td></td<>	3130AKZ25	55207	FEDERAL HOME LOAN BANK	(	02/26/2021	3,000,000.00	2,789,023.68	3,000,000.00	0.650	AA	0.641	1,427	02/26/2026
3130ALGJ7       55224       FEDERAL HOME LOAN BANK       03/23/2021       2,925,000.00       2,748,459.34       2,925,000.00       1.000       AA       0.986       1,452         3130ALTS3       55242       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,897,596.17       3,000,000.00       0.350       AA       0.345       727         3130ALNZ3       55243       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,888,527.22       3,000,000.00       1.100       AA       1.085       1,482         3130ALXV1       55286       FEDERAL HOME LOAN BANK       04/22/2021       3,000,000.00       2,848,806.15       3,000,000.00       1.100       AA       1.085       1,482         3130ALYM0       55292       FEDERAL HOME LOAN BANK       04/28/2021       2,500,000.00       2,843,179.59       3,000,000.00       1.050       AA       0.493       1,488         3130ALZQ0       55294       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,863,179.59       3,000,000.00       1.050       AA       0.493       1,488         3130ALZQ0       55294       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,863,179.59       3,000,000.00       0.625       AA       0.616 <td< td=""><td>3130ALHY3</td><td>55209</td><td>FEDERAL HOME LOAN BANK</td><td>K</td><td>03/09/2021</td><td>3,000,000.00</td><td>2,852,584.56</td><td>3,000,000.00</td><td>1.000</td><td>AA</td><td>0.848</td><td>1,438</td><td>03/09/2026</td></td<>	3130ALHY3	55209	FEDERAL HOME LOAN BANK	K	03/09/2021	3,000,000.00	2,852,584.56	3,000,000.00	1.000	AA	0.848	1,438	03/09/2026
3130ALTS3       55242       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,897,596.17       3,000,000.00       0.350       AA       0.345       727         3130ALNZ3       55243       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,868,527.22       3,000,000.00       0.550       AA       0.542       913         3130ALXV1       55286       FEDERAL HOME LOAN BANK       04/22/2021       3,000,000.00       2,848,806.15       3,000,000.00       1.100       AA       1.085       1,482         3130ALY10       55292       FEDERAL HOME LOAN BANK       04/28/2021       2,500,000.00       2,374,687.17       2,498,981.25       0.550       AA       0.552       1,488         3130ALZQ0       55294       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,862,447.18       3,000,000.00       0.500       AA       0.493       1,488         3130ALZQ0       55295       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,863,437.95       3,000,000.00       0.625       AA       0.616       941         3130ALZ26       55296       FEDERAL HOME LOAN BANK       04/29/2021       3,000,000.00       2,859,432.90       3,000,000.00       0.625       AA       0.616       941	3130ALRN6	55223	FEDERAL HOME LOAN BANK	(	03/23/2021	3,000,000.00	2,834,047.08	3,000,000.00	0.920	AA	0.907	1,452	03/23/2026
3130ALNZ3       55243       FEDERAL HOME LOAN BANK       03/30/2021       3,000,000.00       2,868,527.22       3,000,000.00       0.550       AA       0.542       913         3130ALXV1       55286       FEDERAL HOME LOAN BANK       04/22/2021       3,000,000.00       2,848,806.15       3,000,000.00       1.100       AA       1.085       1,482         3130ALXV1       55292       FEDERAL HOME LOAN BANK       04/28/2021       2,500,000.00       2,374,687.17       2,498,981.25       0.550       AA       0.552       1,483         3130ALZQ0       55294       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,862,447.18       3,000,000.00       0.500       AA       0.493       1,483         3130ALZQ0       55295       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,871,513.75       3,000,000.00       0.625       AA       0.616       941         3130ALZS6       55296       FEDERAL HOME LOAN BANK       04/29/2021       3,000,000.00       2,871,513.75       3,000,000.00       0.625       AA       0.616       941         3130ALZS6       55297       FEDERAL HOME LOAN BANK       04/29/2021       3,000,000.00       2,874,898.89       3,000,000.00       0.500       AA       0.690       1,1	3130ALGJ7	55224	FEDERAL HOME LOAN BANK	K	03/23/2021	2,925,000.00	2,748,459.34	2,925,000.00	1.000	AA	0.986	1,452	03/23/2026
3130ALXV1       55286       FEDERAL HOME LOAN BANK       04/22/2021       3,000,000.00       2,848,806.15       3,000,000.00       1.100       AA       1.085       1,482         3130ALYM0       55292       FEDERAL HOME LOAN BANK       04/28/2021       2,500,000.00       2,374,687.17       2,498,981.25       0.550       AA       0.552       1,488         3130ALZQ0       55294       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,862,447.18       3,000,000.00       0.500       AA       0.493       1,488         3130ALZQ0       55295       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,871,513.75       3,000,000.00       1.050       AA       1.036       1,488         3130ALZS6       55296       FEDERAL HOME LOAN BANK       04/28/2021       3,000,000.00       2,871,513.75       3,000,000.00       0.625       AA       0.616       941         3130ALZS6       55296       FEDERAL HOME LOAN BANK       04/29/2021       3,000,000.00       2,874,898.89       3,000,000.00       0.625       AA       0.669       1,124         3130ALZS1       55297       FEDERAL HOME LOAN BANK       04/29/2021       3,000,000.00       2,874,898.89       3,000,000.00       0.500       AA       0.493 <td< td=""><td>3130ALTS3</td><td>55242</td><td>FEDERAL HOME LOAN BANK</td><td>(</td><td>03/30/2021</td><td>3,000,000.00</td><td>2,897,596.17</td><td>3,000,000.00</td><td>0.350</td><td>AA</td><td>0.345</td><td>727</td><td>03/28/2024</td></td<>	3130ALTS3	55242	FEDERAL HOME LOAN BANK	(	03/30/2021	3,000,000.00	2,897,596.17	3,000,000.00	0.350	AA	0.345	727	03/28/2024
3130ALYM055292FEDERAL HOME LOAN BANK04/28/20212,500,000.002,374,687.172,498,981.250.550AA0.5521,4883130ALZQ055294FEDERAL HOME LOAN BANK04/28/20213,000,000.002,862,447.183,000,000.000.500AA0.4931,4883130ALZQ055295FEDERAL HOME LOAN BANK04/28/20213,000,000.002,862,447.183,000,000.001.050AA0.4931,4883130ALZS655296FEDERAL HOME LOAN BANK04/28/20213,000,000.002,871,513.753,000,000.000.625AA0.6169413130ALZS655297FEDERAL HOME LOAN BANK04/29/20213,000,000.002,859,432.903,000,000.000.700AA0.6901,1243130AM2V355298FEDERAL HOME LOAN BANK04/29/20213,000,000.002,874,898.893,000,000.000.500AA0.4931,4893130ALZC155299FEDERAL HOME LOAN BANK04/29/20213,000,000.002,882,016.753,000,000.000.400AA0.3957593130AMGM855313FEDERAL HOME LOAN BANK05/12/20215,000,000.002,846,296.113,000,000.000.650AA0.059393130AMK9255339FEDERAL HOME LOAN BANK05/26/20213,000,000.002,846,296.113,000,000.000.550AA0.5429703130AMG6355340FEDERAL HOME LOAN BANK05/26/20213,000,000.002,850,573.033,000,000.000.550AA0.493<	3130ALNZ3	55243	FEDERAL HOME LOAN BANK	K	03/30/2021	3,000,000.00	2,868,527.22	3,000,000.00	0.550	AA	0.542	913	09/30/2024
3130ALZQ055294FEDERAL HOME LOAN BANK04/28/20213,000,000.002,862,447.183,000,000.000.500AA0.4931,4883130ALZS655295FEDERAL HOME LOAN BANK04/28/20213,000,000.002,843,179.593,000,000.001.050AA1.0361,4883130ALZS655296FEDERAL HOME LOAN BANK04/28/20213,000,000.002,871,513.753,000,000.000.625AA0.6169413130AM2V355297FEDERAL HOME LOAN BANK04/29/20213,000,000.002,859,432.903,000,000.000.700AA0.6901,1243130AM4L355298FEDERAL HOME LOAN BANK04/29/20213,000,000.002,882,016.753,000,000.000.500AA0.4931,4893130ALZC155299FEDERAL HOME LOAN BANK04/29/20213,000,000.002,882,016.753,000,000.000.600AA0.4931,4893130AMGM855313FEDERAL HOME LOAN BANK05/12/20215,000,000.002,846,296.113,000,000.000.650AA0.059393130AMK9255399FEDERAL HOME LOAN BANK05/26/20213,000,000.002,846,296.113,000,000.000.650AA0.592393130AMG6355340FEDERAL HOME LOAN BANK05/26/20213,000,000.002,850,573.033,000,000.000.500AA0.4931,516	3130ALXV1	55286	FEDERAL HOME LOAN BANK	K	04/22/2021	3,000,000.00	2,848,806.15	3,000,000.00	1.100	AA	1.085	1,482	04/22/2026
3130AM2J055295FEDERAL HOME LOAN BANK04/28/20213,000,000.002,843,179.593,000,000.001.050AA1.0361,4883130ALZS655296FEDERAL HOME LOAN BANK04/28/20213,000,000.002,871,513.753,000,000.000.625AA0.6169413130AM2V355297FEDERAL HOME LOAN BANK04/29/20213,000,000.002,859,432.903,000,000.000.700AA0.6901,1243130AM4L355298FEDERAL HOME LOAN BANK04/29/20213,000,000.002,874,898.893,000,000.000.500AA0.4931,4893130ALZC155299FEDERAL HOME LOAN BANK04/29/20213,000,000.002,882,016.753,000,000.000.400AA0.3957593130AMGM855313FEDERAL HOME LOAN BANK05/12/20215,000,000.004,996,841.205,000,000.000.660AA0.059393130AMK9255339FEDERAL HOME LOAN BANK05/26/20213,000,000.002,846,296.113,000,000.000.550AA0.5429703130AMG6355340FEDERAL HOME LOAN BANK05/26/20213,000,000.002,850,573.033,000,000.000.500AA0.4931,516	3130ALYM0	55292	FEDERAL HOME LOAN BANK	K	04/28/2021	2,500,000.00	2,374,687.17	2,498,981.25	0.550	AA	0.552	1,488	04/28/2026
3130ALZS655296FEDERAL HOME LOAN BANK04/28/20213,000,000.002,871,513.753,000,000.000.625AA0.6169413130AM2V355297FEDERAL HOME LOAN BANK04/29/20213,000,000.002,859,432.903,000,000.000.700AA0.6901,1243130AM4L355298FEDERAL HOME LOAN BANK04/29/20213,000,000.002,874,898.893,000,000.000.500AA0.4931,4893130ALZC155299FEDERAL HOME LOAN BANK04/29/20213,000,000.002,882,016.753,000,000.000.400AA0.3957593130AMGM855313FEDERAL HOME LOAN BANK05/12/20215,000,000.004,996,841.205,000,000.000.660AA0.059393130AMK9255339FEDERAL HOME LOAN BANK05/26/20213,000,000.002,850,573.033,000,000.000.550AA0.5429703130AMG6355340FEDERAL HOME LOAN BANK05/26/20213,000,000.002,850,573.033,000,000.000.500AA0.4931,516	3130ALZQ0	55294	FEDERAL HOME LOAN BANK	K	04/28/2021	3,000,000.00	2,862,447.18	3,000,000.00	0.500	AA	0.493	1,488	04/28/2026
3130AM2V3         55297         FEDERAL HOME LOAN BANK         04/29/2021         3,000,000.00         2,859,432.90         3,000,000.00         0.700         AA         0.690         1,124           3130AM4L3         55298         FEDERAL HOME LOAN BANK         04/29/2021         3,000,000.00         2,874,898.89         3,000,000.00         0.500         AA         0.493         1,489           3130ALZC1         55299         FEDERAL HOME LOAN BANK         04/29/2021         3,000,000.00         2,882,016.75         3,000,000.00         0.400         AA         0.395         759           3130AMGM8         55313         FEDERAL HOME LOAN BANK         05/12/2021         5,000,000.00         4,996,841.20         5,000,000.00         0.460         AA         0.059         39           3130AMK92         55339         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,846,296.11         3,000,000.00         0.550         AA         0.542         970           3130AMG63         55340         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,850,573.03         3,000,000.00         0.500         AA         0.493         1,516	3130AM2J0	55295	FEDERAL HOME LOAN BANK	K	04/28/2021	3,000,000.00	2,843,179.59	3,000,000.00	1.050	AA	1.036	1,488	04/28/2026
3130AM4L3         55298         FEDERAL HOME LOAN BANK         04/29/2021         3,000,000.00         2,874,898.89         3,000,000.00         0.500         AA         0.493         1,489           3130ALZC1         55299         FEDERAL HOME LOAN BANK         04/29/2021         3,000,000.00         2,874,898.89         3,000,000.00         0.400         AA         0.493         1,489           3130ALZC1         55299         FEDERAL HOME LOAN BANK         04/29/2021         3,000,000.00         2,882,016.75         3,000,000.00         0.400         AA         0.395         759           3130AMGM8         55313         FEDERAL HOME LOAN BANK         05/12/2021         5,000,000.00         4,996,841.20         5,000,000.00         0.660         AA         0.059         39           3130AMK92         55339         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,846,296.11         3,000,000.00         0.550         AA         0.542         970           3130AMG63         55340         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,850,573.03         3,000,000.00         0.500         AA         0.493         1,516	3130ALZS6	55296	FEDERAL HOME LOAN BANK	K	04/28/2021	3,000,000.00	2,871,513.75	3,000,000.00	0.625	AA	0.616	941	10/28/2024
3130ALZC1         55299         FEDERAL HOME LOAN BANK         04/29/2021         3,000,000.00         2,882,016.75         3,000,000.00         0.400         AA         0.395         759           3130ALGM8         55313         FEDERAL HOME LOAN BANK         05/12/2021         5,000,000.00         4,996,841.20         5,000,000.00         0.400         AA         0.395         39           3130AMGM8         55339         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,846,296.11         3,000,000.00         0.550         AA         0.542         970           3130AMG63         55340         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,850,573.03         3,000,000.00         0.500         AA         0.493         1,516	3130AM2V3	55297	FEDERAL HOME LOAN BANK	K	04/29/2021	3,000,000.00	2,859,432.90	3,000,000.00	0.700	AA	0.690	1,124	04/29/2025
3130AMGM8         55313         FEDERAL HOME LOAN BANK         05/12/2021         5,000,000.00         4,996,841.20         5,000,000.00         0.060         AA         0.059         39           3130AMGM8         55339         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,846,296.11         3,000,000.00         0.550         AA         0.542         970           3130AMG63         55340         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,850,573.03         3,000,000.00         0.500         AA         0.493         1,516	3130AM4L3	55298	FEDERAL HOME LOAN BANK	K	04/29/2021	3,000,000.00	2,874,898.89	3,000,000.00	0.500	AA	0.493	1,489	04/29/2026
3130AMK92         55339         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,846,296.11         3,000,000.00         0.550         AA         0.542         970           3130AMG63         55340         FEDERAL HOME LOAN BANK         05/26/2021         3,000,000.00         2,850,573.03         3,000,000.00         0.500         AA         0.493         1,516	3130ALZC1	55299	FEDERAL HOME LOAN BANK	K	04/29/2021	3,000,000.00	2,882,016.75	3,000,000.00	0.400	AA	0.395	759	04/29/2024
3130AMG63 55340 FEDERAL HOME LOAN BANK 05/26/2021 3,000,000.00 2,850,573.03 3,000,000.00 0.500 AA 0.493 1,516	3130AMGM8	55313	FEDERAL HOME LOAN BANK	(	05/12/2021	5,000,000.00	4,996,841.20	5,000,000.00	0.060	AA	0.059	39	05/10/2022
	3130AMK92	55339	FEDERAL HOME LOAN BANK	K	05/26/2021	3,000,000.00	2,846,296.11	3,000,000.00	0.550	AA	0.542	970	11/26/2024
3130AMNM0         55343         FEDERAL HOME LOAN BANK         05/27/2021         3,000,000.00         2,848,096.20         3,000,000.00         0.500         AA         0.493         1,517								, ,				,	05/26/2026
	3130AMNM0	55343	FEDERAL HOME LOAN BANK	K	05/27/2021	3,000,000.00	2,848,096.20	3,000,000.00	0.500	AA	0.493	1,517	05/27/2026

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3130AMMH0       55376       FEDERAL HOME LOAN BANK       0630/221       3,000,000.0       2,866,240.87       2,988,226.2       0,600       AA       0,663       1,004         3130AMT05       55379       FEDERAL HOME LOAN BANK       0727/2021       3,000,000.0       2,867,267.82       3,000,000.0       1,004       AA       0,985       1,737         3130ANAU5       55388       FEDERAL HOME LOAN BANK       0727/2021       3,000,000.0       2,878,958.24       3,000,000.0       0,400       AA       0,385       744         3130ANAM5       55410       FEDERAL HOME LOAN BANK       0824/2021       3,000,000.0       2,878,958.24       3,000,000.0       0,400       AA       0,585       1,686         3130ANAM5       55410       FEDERAL HOME LOAN BANK       0828/2021       3,000,000.0       2,883,540.29       3,000,000.0       6,556       AA       0,582       1,991         3130AP4F9       55439       FEDERAL HOME LOAN BANK       0928/2021       3,000,000.0       2,883,540.29       3,000,000.0       1,125       AA       1,110       1,642         3130APCH6       55443       FEDERAL HOME LOAN BANK       0928/2021       3,000,000.0       2,885,646.29       3,000,000.0       1,125       AA       1,110       1,642	CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM C 360 M	Days to laturity	Maturity Date
3130ANUH0       55375       FEDERAL HOME LOAN BANK       06302021       3.000,000.00       2,988,240.87       2,988,228.2       0,600       AA       0,683       1,004         3130ANL9       55387       FEDERAL HOME LOAN BANK       0727/2021       3.000,000.00       2,877,078.2       3.000,000.00       1,000       AA       0,985       1,703         3130ANL95       55388       FEDERAL HOME LOAN BANK       0727/2021       3.000,000.00       2,878,058.24       3.000,000.00       0,400       AA       0,385       743         3130ANNB       55410       FEDERAL HOME LOAN BANK       0824/2021       3.000,000.00       2,878,058.44       3.000,000.00       1,056       AA       0,666       1,000         3130ANH9       56439       FEDERAL HOME LOAN BANK       08222021       3.000,000.00       2,835,604.29       3.000,000.00       0,570       AA       0,562       1,091         3130APEH       55442       FEDERAL HOME LOAN BANK       0922021       3.000,000.00       2,835,604.59       3.000,000.00       1,125       AA       1,110       1,642         3130APEH       55446       FEDERAL HOME LOAN BANK       0922021       3.000,000.00       2,845,645.09       3.000,000.00       1,125       AA       1,110       1,642 <th>Federal Agency</th> <th>y Issues - Coupon</th> <th></th>	Federal Agency	y Issues - Coupon											
3130ANTGS       55378       FEDERAL HOME LOAN BANK       0630221       33000.000       2,807,647.82       3,000,000.00       0.600       AA       0.43       1,578         3130ANL9       5538       FEDERAL HOME LOAN BANK       07/272021       3,200,000.00       2,807,677.82       3,200,000.00       0.620       AA       0.581       1,578         3130ANL9       5548       FEDERAL HOME LOAN BANK       08242021       3,200,000.00       2,847,695.14       3,000,000.00       0.400       AA       0.481       0.581       1,006       AA       0.561       FEDERAL HOME LOAN BANK       08222021       3,000,000.00       2,845,640.29       3,000,000.00       0.560       AA       0.562       1,081       1,101       1,642         3130ANE1       5544       FEDERAL HOME LOAN BANK       09222021       3,000,000.00       2,855,640.29       3,000,000.00       1,125       AA       1,101       1,642         3130APIS       5544       FEDERAL HOME LOAN BANK       09222021       3,000,000.00       2,865,645.09       3,000,000.00       1,125       AA       1,101       1,642         3130APIS       5544       FEDERAL HOME LOAN BANK       09230221       3,000,000.00       2,842,624.80       3,000,000.0       1,255       AA       0,361	3130AMYQ9	55375	FEDERAL HOME LOAN BANK	<	06/30/2021	3,000,000.00	2,844,292.53	3,000,000.00	0.625	AA	0.616	1,551	06/30/2026
3130ARAJ9       55386       FEDERAL HOME LOAN BANK       07/27/2021       3,000,000,00       2,827,807,82       3,000,000,00       0.000       AA       0,986       1,777         3130ANM9       55409       FEDERAL HOME LOAN BANK       07/28/2021       3,000,000,00       2,840,695,14       3,000,000,00       0,400       AA       0,303       1,033       1,033       1,030       1,100       1,42       1,030       1,030       1,030       1,030       1,030       1,100       1,42       1,030       1,030       1,100       1,42       1,030       1,100       1,42       1,030       1,100       1,42       1,030       1,030       1,030       1,030       1,030       1,0	3130AMXH0	55376	FEDERAL HOME LOAN BANK	<	06/30/2021	3,000,000.00	2,868,240.87	2,998,822.62	0.600	AA	0.606	1,004	12/30/2024
3130ANEJ5       55388       FEDERAL HOME LOAN BANK       0728/2021       3200,000.00       3.033,242.4       3.200,000.00       0.400       AA       0.513       1.033         3130ANMA9       55409       FEDERAL HOME LOAN BANK       08/24/2021       3.000,000.00       2.678,396.24       3.000,000.00       1.650       AA       1.036       1.680         3130ANNE1       55411       FEDERAL HOME LOAN BANK       08/26/2021       3.000,000.00       2.486,081.44       3.466,982.47       0.650       AA       0.656       1.608         3130ANE15       55411       FEDERAL HOME LOAN BANK       09/27221       3.000,000.00       2.805,045.09       3.000,000.00       1.125       AA       1.101       1.642         3130APCH6       55445       FEDERAL HOME LOAN BANK       09/29/2021       3.000,000.00       2.805,045.09       3.000,000.00       1.125       AA       1.110       1.642         3130APCH6       55445       FEDERAL HOME LOAN BANK       09/30/2021       3.000,000.00       2.805,045.09       3.000,000.00       1.125       AA       1.110       1.642         3130APCH6       55445       FEDERAL HOME LOAN BANK       09/30/2021       3.000,000.00       2.814,620.99       3.000,000.00       1.250       AA       0.365       AA	3130AMTQ5	55379	FEDERAL HOME LOAN BANK	<	06/30/2021	3,000,000.00	2,860,540.80	3,000,000.00	0.500	AA	0.493	1,004	12/30/2024
3130ANM49       55499       FEDERAL HOME LOAN BANK       08/24/2021       3,000,000,00       2,878,596,24       3,000,000,00       440       AA       0.395       784         3130ANND8       55410       FEDERAL HOME LOAN BANK       08/26/2021       3,500,000,00       2,840,851,4       3,000,000,00       1.050       AA       0.66       1.080         3130ANE       55414       FEDERAL HOME LOAN BANK       09/27/2021       3,000,000,00       2,835,604,29       3,000,000,00       1.050       AA       0.552       1.091         3130APEH5       55445       FEDERAL HOME LOAN BANK       09/29/2021       3,000,000,00       2,805,045.09       3,000,000,00       1.125       AA       1.110       1.642         3130APCH6       55445       FEDERAL HOME LOAN BANK       09/29/2021       3,000,000,00       2,805,045.09       3,000,000,00       1.125       AA       1.110       1.642         3130APCH6       55446       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000,00       2,805,045.09       3,000,000,00       0.500       AA       0.430       1.040         3130APCH6       55446       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000,00       2,805,045.09       3,000,000,00       0.500       AA       0.430       1.643	3130ANAJ9	55386	FEDERAL HOME LOAN BANK	<	07/27/2021	3,000,000.00	2,827,607.82	3,000,000.00	1.000	AA	0.986	1,578	07/27/2026
3130ANDB       55410       FEDERAL HOME LOAN BANK       08/26/2021       3,000,000.00       2,806,661.44       3,000,000.00       1,600       AA       1,060       1,080         3130APJF       55413       FEDERAL HOME LOAN BANK       09/27/2021       3,000,000.00       2,805,646.29       3,000,000.00       0,570       AA       0,662       1,080         3130APJAMS       55442       FEDERAL HOME LOAN BANK       09/28/2021       3,000,000.00       2,805,646.09       3,000,000.00       1,125       AA       1,101       1,642         3130APCH6       56445       FEDERAL HOME LOAN BANK       09/29/2021       3,000,000.00       2,805,645.09       3,000,000.00       1,125       AA       1,101       1,642         3130APCH6       56445       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,805,645.09       3,000,000.00       0,800       AA       1,036       1,043         3130APP140       56447       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,819,622.33       3,000,000.00       1,600       AA       1,036       1,643         3130APP14       56456       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,819,622.33       3,000,000.00       1,600       AA       1,633 <td>3130ANEJ5</td> <td>55388</td> <td>FEDERAL HOME LOAN BANK</td> <td>&lt;</td> <td>07/28/2021</td> <td>3,200,000.00</td> <td>3,033,242.24</td> <td>3,200,000.00</td> <td>0.520</td> <td>AA</td> <td>0.513</td> <td>1,033</td> <td>01/28/2025</td>	3130ANEJ5	55388	FEDERAL HOME LOAN BANK	<	07/28/2021	3,200,000.00	3,033,242.24	3,200,000.00	0.520	AA	0.513	1,033	01/28/2025
3130ANJE1       55411       FEDERAL HOME LOAN BANK       08/26/2021       3,650,000.00       3,450,584.04       3,645,982.47       0,650       AA       0,666       1,608         3130APAP9       55439       FEDERAL HOME LOAN BANK       09/27/2021       3,000,000.00       2,855,640.29       3,000,000.00       0,570       AA       0,652       1,091         3130APM6       55442       FEDERAL HOME LOAN BANK       09/29/2021       3,000,000.00       2,805,045.09       3,000,000.00       1,125       AA       1,110       1,642         3130APM5       55444       FEDERAL HOME LOAN BANK       09/29/2021       3,000,000.00       2,805,045.09       3,000,000.00       0,800       AA       0,893       1,044         3130APD4       55444       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,805,045.09       3,000,000.00       0,800       AA       0,893       1,044         3130APV5       55444       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,814,402,913       3,000,000.00       1,000       AA       0,893       1,643         3130APV5       55451       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,814,402,003       3,000,000.00       1,000       AA       0,836	3130ANM49	55409	FEDERAL HOME LOAN BANK	<	08/24/2021	3,000,000.00	2,878,596.24	3,000,000.00	0.400	AA	0.395	784	05/24/2024
3130AP4F9       55439       FEDERAL HOME LOAN BANK       09/27/2021       3,000,000.00       2,835,640.29       3,000,000.00       0.570       AA       0.562       1,091         3130APAMS       55442       FEDERAL HOME LOAN BANK       09/28/2021       3,000,000.00       2,805,045.09       3,000,000.00       1,125       AA       1,110       1,642         3130APCH6       55447       FEDERAL HOME LOAN BANK       09/29/2021       3,000,000.00       2,805,045.09       3,000,000.00       1,25       AA       1,110       1,642         3130APCH6       55447       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,805,045.09       3,000,000.00       0,800       AA       0,789       1,664         3130AP2V0       55448       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,814,402.09       3,000,000.00       0,800       AA       0,493       1,044         3130APV12       55445       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,852,401.74       3,000,000.00       1,600       AA       0,493       1,643         3130APV12       55445       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,852,401.74       3,000,000.00       1,600       AA       1,43 <td< td=""><td>3130ANND8</td><td>55410</td><td>FEDERAL HOME LOAN BANK</td><td>&lt;</td><td>08/26/2021</td><td>3,000,000.00</td><td>2,840,695.14</td><td>3,000,000.00</td><td>1.050</td><td>AA</td><td>1.036</td><td>1,608</td><td>08/26/2026</td></td<>	3130ANND8	55410	FEDERAL HOME LOAN BANK	<	08/26/2021	3,000,000.00	2,840,695.14	3,000,000.00	1.050	AA	1.036	1,608	08/26/2026
3130AP3M5       55442       FEDERAL HOME LOAN BANK       09/28/2021       3,000,000.00       2,833,500.75       3,000,000.00       1.125       AA       1.110       16/42         3130APCH6       55446       FEDERAL HOME LOAN BANK       09/29/2021       3,000,000.00       2,805,045.09       3,000,000.00       1.125       AA       1.110       16/42         3130APCH6       55447       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,860,545.05       3,000,000.00       0.800       AA       0.789       1,863         3130APCH5       55449       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,861,552.65       3,000,000.00       0.800       AA       0.493       1,004         3130ANYN4       55450       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,819,902.53       3,000,000.00       1.000       AA       0.980       AA       0.930       1.643         3130APK9/2       55451       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,852,401.74       3,000,000.00       6.86       AA       0.803       AA       0.803       AA       0.803       AA       0.833       1.643       3130APL4       556       3,000,000.00       0.850       AA       0.30	3130ANJE1	55411	FEDERAL HOME LOAN BANK	<	08/26/2021	3,650,000.00	3,450,584.04	3,645,982.47	0.650	AA	0.666	1,608	08/26/2026
3130APCH6       55445       FEDERAL HOME LOAN BANK       09/29/2021       3.000,000.00       2.805,045.09       3.000,000.00       1.125       AA       1.110       1.642         3130APCH6       55446       FEDERAL HOME LOAN BANK       09/29/2021       3.000,000.00       2.805,045.09       3.000,000.00       1.125       AA       1.110       1.642         3130APCH6       55447       FEDERAL HOME LOAN BANK       09/30/2021       3.000,000.00       2.860,552.56       3.000,000.00       0.500       AA       0.439       1.643         3130APLY0       55449       FEDERAL HOME LOAN BANK       09/30/2021       3.000,000.00       2.814,402.09       3.000,000.00       AA       0.430       1.643         3130APV4       55450       FEDERAL HOME LOAN BANK       09/30/2021       3.000,000.00       2.825,401.74       3.000,000.00       AA       0.430       1.643         3130APV4       55463       FEDERAL HOME LOAN BANK       10/02/2021       3.000,000.00       2.865,282.45       3.000,000.00       1.650       AA       1.036       1.643         3130APL75       55463       FEDERAL HOME LOAN BANK       10/28/2021       3.000,000.00       2.867,602.83       2.997,550.00       3.64       1.643       3.1300,000.00       1.250       AA	3130AP4F9	55439	FEDERAL HOME LOAN BANK	<	09/27/2021	3,000,000.00	2,835,640.29	3,000,000.00	0.570	AA	0.562	1,091	03/27/2025
3130APCH6       55446       FEDERAL HOME LOAN BANK       09/29/2021       3,000,000,00       2,895,045,09       3,000,000,00       1.125       AA       1.110       1.642         3130APCH6       56447       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000,00       2,882,624.80       3,000,000,00       0.800       AA       0.780       1.483         3130APYR5       56449       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000,00       2,814,402.99       3,000,000,00       0.860       AA       0.933       1.643         3130APYR5       56450       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000,00       2,814,402.99       3,000,000,00       1.000       AA       0.936       IAA       0.933       1.643         3130APV4       55463       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000,00       2,856,282.45       3,000,000,00       0.660       AA       0.641       933         3130APV4       55463       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000,00       2,867,628.03       2,997,255.00       0.360       AA       0.861       1671         3130APD25       55479       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000,00       2,867,428.1       3,900,000,00       1.250       AA	3130AP3M5	55442	FEDERAL HOME LOAN BANK	<	09/28/2021	3,000,000.00	2,833,500.75	3,000,000.00	0.550	AA	0.542	1,092	03/28/2025
3130APDL6       55447       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,842,624.80       3,000,000.00       0.800       AA       0.789       1,186         3130APZY0       55448       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,860,552.56       3,000,000.00       0.950       AA       0.493       1,043         3130ANYN4       55450       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,819,902.53       3,000,000.00       1.600       AA       0.986       1,643         3130APV4       55463       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,852,401.74       3,000,000.00       1.650       AA       1.643         3130APV4       55463       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,852,401.74       3,000,000.00       1.650       AA       1.643         3130APL7       55478       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,865,426.16       3,000,000.00       1.250       AA       1.233       1.671         3130APL3       55479       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,287,44.81       3,400,000.00       1.250       AA       1.233       1.671         3130	3130APCH6	55445	FEDERAL HOME LOAN BANK	<	09/29/2021	3,000,000.00	2,805,045.09	3,000,000.00	1.125	AA	1.110	1,642	09/29/2026
3130AP2Y0       55448       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,860,552.56       3,000,000.00       0.500       AA       0.493       1,004         3130APYR5       55449       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,814,402.09       3,000,000.00       1,803       AA       0.937       1,643         3130AP6V2       55451       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,825,401.74       3,000,000.00       1.600       AA       0.986       1,643         3130AP6V2       55451       FEDERAL HOME LOAN BANK       10/07/2021       3,000,000.00       2,865,282.45       3,000,000.00       0.650       AA       0.641       920         3130APD3       55478       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,867,6128.03       2,997,255.00       0.350       AA       1.233       1,671         3130APD05       55479       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,867,614.81       3,400,000.00       1.250       AA       1.233       1,671         3130APR1       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,864,691.16       3,000,000.00       0.820       AA       0.899	3130APCH6	55446	FEDERAL HOME LOAN BANK	<	09/29/2021	3,000,000.00	2,805,045.09	3,000,000.00	1.125	AA	1.110	1,642	09/29/2026
3130ANYR5       55449       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,814,402.09       3,000,000.00       0.950       AA       0.937       1,643         3130ANYN4       55450       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,819,902,53       3,000,000.00       1.000       AA       0.986       1,643         3130AP6V2       55451       FEDERAL HOME LOAN BANK       10/07/2021       3,000,000.00       2,852,401,74       3,000,000.00       1.050       AA       0.365       1,643         3130APDV4       55463       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,876,028.03       2,997,255.00       0.350       AA       0.365       1,671         3130APDA       55479       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,876,028.03       2,997,255.00       0.350       AA       1.233       1,671         3130APM8       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,887,717.52       3,000,000.00       1,820       AA       0.899       1,233       1,671         3130APMM8       55481       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,887,717.52       3,000,000.00       0,800       AA <td< td=""><td>3130APDL6</td><td>55447</td><td>FEDERAL HOME LOAN BANK</td><td>&lt;</td><td>09/30/2021</td><td>3,000,000.00</td><td>2,842,624.80</td><td>3,000,000.00</td><td>0.800</td><td>AA</td><td>0.789</td><td>1,186</td><td>06/30/2025</td></td<>	3130APDL6	55447	FEDERAL HOME LOAN BANK	<	09/30/2021	3,000,000.00	2,842,624.80	3,000,000.00	0.800	AA	0.789	1,186	06/30/2025
3130ANYN4       55450       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,819,902.53       3,000,000.00       1.000       AA       0.986       1,643         3130AP6V2       55451       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,825,401.74       3,000,000.00       1.050       AA       1.036       1,643         3130APDV4       55463       FEDERAL HOME LOAN BANK       10/07/2021       3,000,000.00       2,825,282.45       3,000,000.00       0.550       AA       0.661       AA       0.365       I,671         3130APLV2       55478       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,847,127.77       3,000,000.00       1.250       AA       1.233       1,671         3130APL02       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       3,226,744.81       3,400,000.00       1.250       AA       1.233       1,671         3130APK12       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,885,717.52       3,000,000.00       1.250       AA       1.233       1,671         3130APK12       55482       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,885,717.52       3,000,000.00       1.200       <	3130AP2Y0	55448	FEDERAL HOME LOAN BANK	<	09/30/2021	3,000,000.00	2,860,552.56	3,000,000.00	0.500	AA	0.493	1,004	12/30/2024
3130AP6V2       55451       FEDERAL HOME LOAN BANK       09/30/2021       3,000,000.00       2,825,401.74       3,000,000.00       1.050       AA       1.036       1,643         3130AP6V2       55453       FEDERAL HOME LOAN BANK       10/07/2021       3,000,000.00       2,865,282.45       3,000,000.00       0.650       AA       0.641       920         3130APLJ7       55478       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,876,028.03       2,997,255.00       0.350       AA       1.623       1.671         3130APDQ5       55479       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,874,127.77       3,000,000.00       1.250       AA       1.233       1.671         3130APLDS       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,854,691.16       3,000,000.00       0.820       AA       0.809       1.123         3130APLV2       55482       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,854,691.16       3,000,000.00       0.800       AA       0.809       1.123         3130APLV2       55495       FEDERAL HOME LOAN BANK       11/16/2021       3,000,000.00       2,984,623.17       3,000,000.00       0.500       AA       0.493 <td< td=""><td>3130ANYR5</td><td>55449</td><td>FEDERAL HOME LOAN BANK</td><td>&lt;</td><td>09/30/2021</td><td>3,000,000.00</td><td>2,814,402.09</td><td>3,000,000.00</td><td>0.950</td><td>AA</td><td>0.937</td><td>1,643</td><td>09/30/2026</td></td<>	3130ANYR5	55449	FEDERAL HOME LOAN BANK	<	09/30/2021	3,000,000.00	2,814,402.09	3,000,000.00	0.950	AA	0.937	1,643	09/30/2026
3130APDV4       55463       FEDERAL HOME LOAN BANK       10/07/2021       3,000,000.00       2,865,282.45       3,000,000.00       0.650       AA       0.641       920         3130APHJ7       55478       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,876,028.03       2,997,255.00       0.350       AA       0.365       1,671         3130APDQ5       55479       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,847,127.77       3,000,000.00       1.250       AA       1.233       1,671         3130APDQ5       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,854,691.16       3,000,000.00       0.820       AA       0.40       1,123         3130APKX2       55482       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,854,691.16       3,000,000.00       0.820       AA       0.49       0,79       941         3130APKX2       55482       FEDERAL HOME LOAN BANK       11/16/2021       3,000,000.00       2,914,622.07       3,000,000.00       0.500       AA       0.48       0.48       0.498       555         3130APUH4       55509       FEDERAL HOME LOAN BANK       11/17/2021       3,000,000.00       2,932,195.14       3,000,000.00       0.500	3130ANYN4	55450	FEDERAL HOME LOAN BANK	<	09/30/2021	3,000,000.00	2,819,902.53	3,000,000.00	1.000	AA	0.986	1,643	09/30/2026
3130APHJ7       55478       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,876,028.03       2,997,255.00       0.350       AA       0.365       1,671         3130APDQ5       55479       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,847,127.77       3,000,000.00       1.250       AA       1.233       1,671         3130APDQ5       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       3,226,744.81       3,400,000.00       0.820       AA       1.233       1,671         3130APJM8       55481       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,854,691.16       3,000,000.00       0.820       AA       0.039       9,44         3130APKX2       55482       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,914,622.07       3,000,000.00       0.790       AA       0.799       941         3130APK14       55509       FEDERAL HOME LOAN BANK       11/17/2021       3,000,000.00       2,924,533.17       3,000,000.00       0.500       AA       0.48       0.986       868         3130APX14       55509       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,931,763.59       3,000,000.00       0.500       AA       0.4	3130AP6V2	55451	FEDERAL HOME LOAN BANK	<	09/30/2021	3,000,000.00	2,825,401.74	3,000,000.00	1.050	AA	1.036	1,643	09/30/2026
3130APDQ5       55479       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,847,127.77       3,000,000.00       1.250       AA       1.233       1,671         3130APDQ5       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,400,000.00       3,226,744.81       3,400,000.00       1.250       AA       1.233       1,671         3130APLM8       55481       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,854,691.16       3,000,000.00       0.820       AA       0.809       1,123         3130APKX2       55482       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,855,717.52       3,000,000.00       0.790       AA       0.779       941         3130APKU2       55500       FEDERAL HOME LOAN BANK       11/16/2021       3,000,000.00       2,924,533.17       3,000,000.00       0.500       AA       0.498       585         3130APWH4       55509       FEDERAL HOME LOAN BANK       11/12/2021       3,000,000.00       2,934,533.17       3,000,000.00       0.500       AA       0.498       595         3130APWH4       55509       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,931,763.59       3,000,000.00       0.800       AA       0.789       605	3130APDV4	55463	FEDERAL HOME LOAN BANK	<	10/07/2021	3,000,000.00	2,865,282.45	3,000,000.00	0.650	AA	0.641	920	10/07/2024
3130APDQ5       55480       FEDERAL HOME LOAN BANK       10/28/2021       3,400,000.00       3,226,744.81       3,400,000.00       1.250       AA       1.233       1,671         3130APJM8       55481       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,854,691.16       3,000,000.00       0.820       AA       0.809       1,123         3130APKX2       55482       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,885,717.52       3,000,000.00       0.790       AA       0.779       941         3130APKX2       55485       FEDERAL HOME LOAN BANK       11/16/2021       3,000,000.00       2,914,622.07       3,000,000.00       1.000       AA       0.986       868         3130APKU1       55500       FEDERAL HOME LOAN BANK       11/17/2021       3,000,000.00       2,924,533.17       3,000,000.00       0.500       AA       0.493       595         3130APKUH4       55509       FEDERAL HOME LOAN BANK       11/12/2021       3,000,000.00       2,931,763.59       3,000,000.00       0.750       AA       0.749       600         3130AQ3B7       55512       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,982,634.63       3,000,000.00       1.000       AA       0.986       880<	3130APHJ7	55478	FEDERAL HOME LOAN BANK	<	10/28/2021	3,000,000.00	2,876,028.03	2,997,255.00	0.350	AA	0.365	1,671	10/28/2026
3130APJM8       55481       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,854,691.16       3,000,000.00       0.820       AA       0.809       1,123         3130APKX2       55482       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,855,717.52       3,000,000.00       0.790       AA       0.779       941         3130APKX2       55482       FEDERAL HOME LOAN BANK       11/16/2021       3,000,000.00       2,914,622.07       3,000,000.00       1.000       AA       0.986       868         3130APKU1       55500       FEDERAL HOME LOAN BANK       11/17/2021       3,000,000.00       2,924,533.17       3,000,000.00       0.500       AA       0.493       595         3130APWH4       55509       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,932,195.14       3,000,000.00       0.750       AA       0.740       600         3130APXH3       55510       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,882,634.63       3,000,000.00       1.000       AA       0.986       969         3130AQ3C5       55513       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       969 <td>3130APDQ5</td> <td>55479</td> <td>FEDERAL HOME LOAN BANK</td> <td>&lt;</td> <td>10/28/2021</td> <td>3,000,000.00</td> <td>2,847,127.77</td> <td>3,000,000.00</td> <td>1.250</td> <td>AA</td> <td>1.233</td> <td>1,671</td> <td>10/28/2026</td>	3130APDQ5	55479	FEDERAL HOME LOAN BANK	<	10/28/2021	3,000,000.00	2,847,127.77	3,000,000.00	1.250	AA	1.233	1,671	10/28/2026
3130APKX2       55482       FEDERAL HOME LOAN BANK       10/28/2021       3,000,000.00       2,885,717.52       3,000,000.00       0.790       AA       0.779       941         3130APRU1       55495       FEDERAL HOME LOAN BANK       11/16/2021       3,000,000.00       2,914,622.07       3,000,000.00       0.500       AA       0.986       688         3130APLJ2       55500       FEDERAL HOME LOAN BANK       11/17/2021       3,000,000.00       2,924,533.17       3,000,000.00       0.500       AA       0.493       595         3130APWH4       55509       FEDERAL HOME LOAN BANK       11/24/2021       3,000,000.00       2,932,195.14       3,000,000.00       0.750       AA       0.749       600         3130APWH3       55510       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,931,763.59       3,000,000.00       0.800       AA       0.789       605         3130AQ3B7       55512       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,982,634.63       3,000,000.00       1.000       AA       0.986       880         3130AQ3C5       55513       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       880	3130APDQ5	55480	FEDERAL HOME LOAN BANK	<	10/28/2021	3,400,000.00	3,226,744.81	3,400,000.00	1.250	AA	1.233	1,671	10/28/2026
3130APRU1       55495       FEDERAL HOME LOAN BANK       11/16/2021       3,000,000.00       2,914,622.07       3,000,000.00       1.000       AA       0.986       868         3130APLJ2       55500       FEDERAL HOME LOAN BANK       11/17/2021       3,000,000.00       2,924,533.17       3,000,000.00       0.500       AA       0.493       595         3130APWH4       55509       FEDERAL HOME LOAN BANK       11/24/2021       3,000,000.00       2,932,195.14       3,000,000.00       0.750       AA       0.493       595         3130APWH3       55510       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,931,763.59       3,000,000.00       0.800       AA       0.789       605         3130AQ3B7       55512       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,882,634.63       3,000,000.00       1.000       AA       0.986       969         3130AQ3C5       55513       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       880         3130AQ4S9       55518       FEDERAL HOME LOAN BANK       12/20/2021       5,000,000.00       2,922,370.83       3,000,000.00       1.000       AA       0.986       819	3130APJM8	55481	FEDERAL HOME LOAN BANK	<	10/28/2021	3,000,000.00	2,854,691.16	3,000,000.00	0.820	AA	0.809	1,123	04/28/2025
3130APLJ2       55500       FEDERAL HOME LOAN BANK       11/17/2021       3,000,000.00       2,924,533.17       3,000,000.00       0.500       AA       0.493       595         3130APWH4       55509       FEDERAL HOME LOAN BANK       11/24/2021       3,000,000.00       2,932,195.14       3,000,000.00       0.750       AA       0.740       600         3130APWH3       55510       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,931,763.59       3,000,000.00       0.800       AA       0.789       605         3130AQ3B7       55512       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       969         3130AQ3C5       55513       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       880         3130AQ4S9       55518       FEDERAL HOME LOAN BANK       12/20/2021       5,000,000.00       4,963,468.70       4,996,838.57       0.125       AA       0.217       244         3130AQ4S9       55557       FEDERAL HOME LOAN BANK       12/28/2021       3,000,000.00       2,922,370.83       3,000,000.00       1.000       AA       0.986       819	3130APKX2	55482	FEDERAL HOME LOAN BANK	<	10/28/2021	3,000,000.00	2,885,717.52	3,000,000.00	0.790	AA	0.779	941	10/28/2024
3130APWH4       55509       FEDERAL HOME LOAN BANK       11/24/2021       3,000,000.00       2,932,195.14       3,000,000.00       0.750       AA       0.740       600         3130APXH3       55510       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,931,763.59       3,000,000.00       0.800       AA       0.789       605         3130AQ3B7       55512       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,882,634.63       3,000,000.00       1.000       AA       0.986       969         3130AQ3C5       55513       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       880         3130AQ4S9       55518       FEDERAL HOME LOAN BANK       12/01/2021       5,000,000.00       4,963,468.70       4,996,838.57       0.125       AA       0.217       244         3130AQAH6       55557       FEDERAL HOME LOAN BANK       12/28/2021       3,000,000.00       2,922,370.83       3,000,000.00       AA       0.986       819         3130AQ7C1       55564       FEDERAL HOME LOAN BANK       12/30/2021       5,000,000.00       4,924,238.00       5,000,000.00       0.500       AA       0.494       455	3130APRU1	55495	FEDERAL HOME LOAN BANK	<	11/16/2021	3,000,000.00	2,914,622.07	3,000,000.00	1.000	AA	0.986	868	08/16/2024
3130APXH3       55510       FEDERAL HOME LOAN BANK       11/29/2021       3,000,000.00       2,931,763.59       3,000,000.00       0.800       AA       0.789       605         3130AQ3B7       55512       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,882,634.63       3,000,000.00       1.000       AA       0.986       969         3130AQ3B7       55513       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       880         3130AQ4S9       55518       FEDERAL HOME LOAN BANK       12/01/2021       5,000,000.00       4,963,468.70       4,996,838.57       0.125       AA       0.217       244         3130AQAH6       55557       FEDERAL HOME LOAN BANK       12/28/2021       3,000,000.00       2,922,370.83       3,000,000.00       1.000       AA       0.986       819         3130AQ7C1       55564       FEDERAL HOME LOAN BANK       12/30/2021       5,000,000.00       4,924,238.00       5,000,000.00       0.500       AA       0.494       455         3130AQTZ6       55620       FEDERAL HOME LOAN BANK       02/22/2022       2,000,000.00       1,979,950.88       2,000,000.00       0.500       AA       1.523       692	3130APLJ2	55500	FEDERAL HOME LOAN BANK	<	11/17/2021	3,000,000.00	2,924,533.17	3,000,000.00	0.500	AA	0.493	595	11/17/2023
3130AQ3B7       55512       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,882,634.63       3,000,000.00       1.000       AA       0.986       969         3130AQ3C5       55513       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       880         3130AQ3C5       55518       FEDERAL HOME LOAN BANK       12/01/2021       5,000,000.00       4,963,468.70       4,996,838.57       0.125       AA       0.217       244         3130AQAH6       55557       FEDERAL HOME LOAN BANK       12/28/2021       3,000,000.00       2,922,370.83       3,000,000.00       1.000       AA       0.986       819         3130AQ7C1       55564       FEDERAL HOME LOAN BANK       12/30/2021       5,000,000.00       4,924,238.00       5,000,000.00       0.500       AA       0.494       455         3130AQTZ6       55620       FEDERAL HOME LOAN BANK       02/22/2022       2,000,000.00       1,979,950.88       2,000,000.00       0.500       AA       1.523       692         3130AQTZ6       55621       FEDERAL HOME LOAN BANK       02/22/2022       3,000,000.00       2,969,926.32       3,000,000.00       0.500       AA       0.489       692	3130APWH4	55509	FEDERAL HOME LOAN BANK	<	11/24/2021	3,000,000.00	2,932,195.14	3,000,000.00	0.750	AA	0.740	600	11/22/2023
3130AQ3C5       55513       FEDERAL HOME LOAN BANK       11/30/2021       3,000,000.00       2,912,463.69       3,000,000.00       1.000       AA       0.986       880         3130AQ4S9       55518       FEDERAL HOME LOAN BANK       12/01/2021       5,000,000.00       4,963,468.70       4,996,838.57       0.125       AA       0.217       244         3130AQAH6       55557       FEDERAL HOME LOAN BANK       12/28/2021       3,000,000.00       2,922,370.83       3,000,000.00       1.000       AA       0.986       819         3130AQATC1       55564       FEDERAL HOME LOAN BANK       12/30/2021       5,000,000.00       4,924,238.00       5,000,000.00       0.500       AA       0.494       455         3130AQTZ6       55620       FEDERAL HOME LOAN BANK       02/22/2022       2,000,000.00       1,979,950.88       2,000,000.00       0.500       AA       1.523       692         3130AQTZ6       55621       FEDERAL HOME LOAN BANK       02/22/2022       3,000,000.00       2,969,926.32       3,000,000.00       0.500       AA       0.489       692	3130APXH3	55510	FEDERAL HOME LOAN BANK	<	11/29/2021	3,000,000.00	2,931,763.59	3,000,000.00	0.800	AA	0.789	605	11/27/2023
3130AQ4S9         55518         FEDERAL HOME LOAN BANK         12/01/2021         5,000,000.00         4,963,468.70         4,996,838.57         0.125         AA         0.217         244           3130AQ4H6         55557         FEDERAL HOME LOAN BANK         12/28/2021         3,000,000.00         2,922,370.83         3,000,000.00         1.000         AA         0.986         819           3130AQ7C1         55564         FEDERAL HOME LOAN BANK         12/30/2021         5,000,000.00         4,924,238.00         5,000,000.00         0.500         AA         0.494         455           3130AQ7Z6         55620         FEDERAL HOME LOAN BANK         02/22/2022         2,000,000.00         1,979,950.88         2,000,000.00         0.500         AA         1.523         692           3130AQTZ6         55621         FEDERAL HOME LOAN BANK         02/22/2022         3,000,000.00         2,969,926.32         3,000,000.00         0.500         AA         0.489         692	3130AQ3B7	55512	FEDERAL HOME LOAN BANK	<	11/30/2021	3,000,000.00	2,882,634.63	3,000,000.00	1.000	AA	0.986	969	11/25/2024
3130AQAH6         55557         FEDERAL HOME LOAN BANK         12/28/2021         3,000,000.00         2,922,370.83         3,000,000.00         1.000         AA         0.986         819           3130AQ7C1         55564         FEDERAL HOME LOAN BANK         12/30/2021         5,000,000.00         4,924,238.00         5,000,000.00         0.500         AA         0.494         455           3130AQTZ6         55620         FEDERAL HOME LOAN BANK         02/22/2022         2,000,000.00         1,979,950.88         2,000,000.00         0.500         AA         1.523         692           3130AQTZ6         55621         FEDERAL HOME LOAN BANK         02/22/2022         3,000,000.00         2,969,926.32         3,000,000.00         0.500         AA         0.489         692	3130AQ3C5	55513	FEDERAL HOME LOAN BANK	<	11/30/2021	3,000,000.00	2,912,463.69	3,000,000.00	1.000	AA	0.986	880	08/28/2024
3130AQ7C1         55564         FEDERAL HOME LOAN BANK         12/30/2021         5,000,000.00         4,924,238.00         5,000,000.00         0.500         AA         0.494         455           3130AQ7Z6         55620         FEDERAL HOME LOAN BANK         02/22/2022         2,000,000.00         1,979,950.88         2,000,000.00         0.500         AA         1.523         692           3130AQTZ6         55621         FEDERAL HOME LOAN BANK         02/22/2022         3,000,000.00         2,969,926.32         3,000,000.00         0.500         AA         0.489         692	3130AQ4S9	55518	FEDERAL HOME LOAN BANK	<	12/01/2021	5,000,000.00	4,963,468.70	4,996,838.57	0.125	AA	0.217	244	12/01/2022
3130AQTZ6         55620         FEDERAL HOME LOAN BANK         02/22/2022         2,000,000.00         1,979,950.88         2,000,000.00         0.500         AA         1.523         692           3130AQTZ6         55621         FEDERAL HOME LOAN BANK         02/22/2022         3,000,000.00         2,969,926.32         3,000,000.00         0.500         AA         0.489         692	3130AQAH6	55557	FEDERAL HOME LOAN BANK	<	12/28/2021	3,000,000.00	2,922,370.83	3,000,000.00	1.000	AA	0.986	819	06/28/2024
3130AQTZ6 55621 FEDERAL HOME LOAN BANK 02/22/2022 3,000,000.00 2,969,926.32 3,000,000.00 0.500 AA 0.489 692	3130AQ7C1	55564	FEDERAL HOME LOAN BANK	<	12/30/2021	5,000,000.00	4,924,238.00	5,000,000.00	0.500	AA	0.494	455	06/30/2023
	3130AQTZ6	55620	FEDERAL HOME LOAN BANK	<	02/22/2022	2,000,000.00	1,979,950.88	2,000,000.00	0.500	AA	1.523	692	02/22/2024
3130AQY49 55627 FEDERAL HOME LOAN BANK 02/28/2022 3,000,000.00 2,962,255.77 3,000,000.00 2.000 AA 1.973 1,063								, ,					02/22/2024
	3130AQY49	55627	FEDERAL HOME LOAN BANK	K	02/28/2022	3,000,000.00	2,962,255.77	3,000,000.00	2.000	AA	1.973	1,063	02/27/2025

Portfolio POOL

Run Date: 04/18/2022 - 08:49

AP PM (PRF\_PM2) 7.3.0

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Aaturity	Maturity Date
Federal Agency	Issues - Coupon											
3130AQWQ2	55628	FEDERAL HOME LC	DAN BANK	02/28/2022	3,000,000.00	2,950,356.33	3,000,000.00	1.450	AA	1.430	788	05/28/2024
3130AQT52	55629	FEDERAL HOME LC	DAN BANK	02/28/2022	3,025,000.00	2,970,861.97	3,025,000.00	1.250	AA	1.233	698	02/28/2024
3130AQT52	55630	FEDERAL HOME LC	DAN BANK	02/28/2022	3,000,000.00	2,946,309.39	3,000,000.00	1.250	AA	1.233	698	02/28/2024
3130ARBN0	55660	FEDERAL HOME LC	DAN BANK	03/21/2022	5,000,000.00	4,993,824.50	5,000,000.00	1.300	AA	1.282	354	03/21/2023
3130ARBK6	55661	FEDERAL HOME LC	DAN BANK	03/21/2022	5,000,000.00	4,996,289.25	5,000,000.00	1.000	AA	0.987	264	12/21/2022
3134GVVX3	54848	FEDERAL HOME LC	DAN MTG CORP	05/28/2020	3,000,000.00	2,835,930.90	3,000,000.00	0.750	AA	0.740	1,153	05/28/2025
3137EAET2	54935	FEDERAL HOME LC	DAN MTG CORP	07/23/2020	5,000,000.00	4,989,746.20	4,998,215.79		AA	0.235	115	07/25/2022
3134GWZG4	55039	FEDERAL HOME LC	DAN MTG CORP	10/20/2020	3,000,000.00	2,797,328.91	3,000,000.00	0.600	AA	0.592	1,298	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LC	DAN MTG CORP	11/25/2020	3,000,000.00	2,803,746.60	3,000,000.00	0.640	AA	0.631	1,333	11/24/2025
3134GXEA8	55076	FEDERAL HOME LC	DAN MTG CORP	11/30/2020	5,000,000.00	4,967,153.65	5,000,000.00	0.200	AA	0.197	236	11/23/2022
3134GXFA7	55077	FEDERAL HOME LC	DAN MTG CORP	11/30/2020	3,000,000.00	2,797,431.42	3,000,000.00	0.650	AA	0.641	1,335	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LC	DAN MTG CORP	03/23/2022	5,000,000.00	4,852,047.30	4,856,644.51	0.250	AA	2.056	584	11/06/2023
3135G0V34	54049	FEDERAL NATIONA	L MORTGAGE	02/08/2019	3,000,000.00	3,015,064.89	2,995,876.33	2.500	AA	2.544	675	02/05/2024
3135G04Q3	54838	FEDERAL NATIONA	L MORTGAGE	05/22/2020	3,000,000.00	2,944,587.39	2,996,563.58	0.250	AA	0.346	416	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONA	L MORTGAGE	07/21/2020	3,000,000.00	2,829,266.79	3,000,000.00	0.700	AA	0.690	1,207	07/21/2025
3136G4G23	54944	FEDERAL NATIONA	L MORTGAGE	07/30/2020	3,000,000.00	2,819,537.10	3,000,000.00		AA	0.592	1,215	07/29/2025
3136G4L84	54964	FEDERAL NATIONA	L MORTGAGE	08/18/2020	3,000,000.00	2,830,148.55	3,000,000.00	0.570	AA	0.562	1,235	08/18/2025
3136G4H63	54968	FEDERAL NATIONA	L MORTGAGE	08/19/2020	3,000,000.00	2,800,596.15	3,000,000.00	0.550	AA	0.542	1,236	08/19/2025
3136G42F9	54974	FEDERAL NATIONA	L MORTGAGE	08/27/2020	3,000,000.00	2,817,966.72	2,997,956.67	0.625	AA	0.637	1,244	08/27/2025
3136G4W41	54975	FEDERAL NATIONA	L MORTGAGE	08/27/2020	3,000,000.00	2,815,169.13	3,000,000.00	0.650	AA	0.641	1,242	08/25/2025
	Subt	total and Average	398,260,069.31		409,033,333.33	393,098,132.06	408,838,112.86			0.699	977	
Federal Agency	Issues - Discount											
313313WZ7	55329	Federal Farm Credit	Discount	05/25/2021	1,000,000.00	999,441.33	999,601.11	0.040	AA	0.041	48	05/19/2022
313313WZ7	55330	Federal Farm Credit	Discount	05/25/2021	2,000,000.00	1,998,882.66	1,999,202.22	0.040	AA	0.041	48	05/19/2022
313313WZ7	55331	Federal Farm Credit	Discount	05/25/2021	2,000,000.00	1,998,882.66	1,999,202.22	0.040	AA	0.041	48	05/19/2022
313313WZ7	55332	Federal Farm Credit	Discount	05/25/2021	5,000,000.00	4,997,206.65	4,998,005.56	0.040	AA	0.041	48	05/19/2022
313313WZ7	55333	Federal Farm Credit	Discount	05/25/2021	5,000,000.00	4,997,206.65	4,998,005.56	0.040	AA	0.041	48	05/19/2022
313313WS3	55335	Federal Farm Credit	Discount	05/26/2021	5,000,000.00	4,997,613.90	4,998,050.00	0.040	AA	0.041	41	05/12/2022
313313WS3	55336	Federal Farm Credit	Discount	05/26/2021	5,000,000.00	4,997,613.90	4,998,050.00	0.040	AA	0.041	41	05/12/2022
313313WS3	55337	Federal Farm Credit	Discount	05/26/2021	5,000,000.00	4,997,613.90	4,998,050.00	0.040	AA	0.041	41	05/12/2022
313313VE5	55389	Federal Farm Credit	Discount	08/04/2021	5,000,000.00	4,999,882.05	4,998,298.61	0.050	AA	0.051	5	04/06/2022
313313VE5	55390	Federal Farm Credit	Discount	08/04/2021	5,000,000.00	4,999,882.05	4,998,298.61	0.050	AA	0.051	5	04/06/2022
313313YD4	55391	Federal Farm Credit	Discount	08/06/2021	5,000,000.00	4,993,480.00	4,996,947.22	0.070	AA	0.071	76	06/16/2022
313313YD4	55392	Federal Farm Credit	Discount	08/06/2021	5,000,000.00	4,993,480.00	4,996,947.22	0.070	AA	0.071	76	06/16/2022

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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	
Federal Agency	/ Issues - Discount										
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,788.45	4,997,423.61	0.070	AA	0.071 38	3 05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,788.45	4,997,423.61	0.070	AA	0.071 38	3 05/09/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,992,879.90	4,997,658.33	0.060	AA	0.061 83	3 06/23/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,987,921.60	4,997,466.67	0.060	AA	0.061 115	5 07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,992,752.96	2,998,480.00	0.060	AA	0.061 115	5 07/25/2022
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,999,858.46	2,999,200.00	0.050	AA	0.051 10	04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,999,764.10	4,998,666.67	0.050	AA	0.051 10	0 04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,957.55	2,999,241.67	0.050	AA	0.050 3	3 04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,451.30	4,997,775.00	0.060	AA	0.061 88	3 06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,451.30	4,997,775.00	0.060	AA	0.061 88	3 06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,975,975.80	4,995,687.50	0.090	AA	0.091 166	6 09/14/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,999,882.05	4,998,729.17	0.050	AA	0.051 5	5 04/06/2022
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,999,528.20	4,998,625.00	0.050	AA	0.051 20	04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,999,528.20	4,998,625.00	0.050	AA	0.051 20	04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,999,929.25	4,998,791.67	0.050	AA	0.050 3	3 04/04/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,994,337.40	4,998,025.00	0.060	AA	0.061 66	6 06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,974,820.90	4,995,712.50	0.090	AA	0.091 174	4 09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,999,716.90	4,998,750.00	0.050	AA	0.050 12	2 04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,999,716.90	4,998,750.00	0.050	AA	0.050 12	2 04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,999,598.95	4,998,483.33	0.060	AA	0.060 17	7 04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,999,339.50	4,998,450.00	0.060	AA	0.061 28	3 04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,994,580.90	4,997,588.89	0.080	AA	0.081 63	3 06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,993,480.00	4,997,444.44	0.080	AA	0.081 76	6 06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,998,428.72	2,998,868.33	0.070	AA	0.070 45	5 05/16/2022
313313VE5	55491	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,882.05	4,998,979.17	0.050	AA	0.050 5	5 04/06/2022
313313VE5	55492	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,882.05	4,998,979.17	0.050	AA	0.050 5	5 04/06/2022
313313VE5	55493	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,882.05	4,998,979.17	0.050	AA	0.050 5	5 04/06/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,580.90	4,998,350.00	0.060	AA	0.060 63	3 06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,580.90	4,998,350.00	0.060	AA	0.060 63	3 06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,580.90	4,998,350.00	0.060	AA	0.060 63	3 06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,993,994.45	4,998,308.33	0.060	AA	0.060 70	0 06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,737.20	4,998,026.39	0.070	AA	0.071 73	3 06/13/2022
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,737.20	4,998,026.39	0.070	AA	0.071 73	3 06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,990,020.10	4,996,902.78	0.100	AA	0.101 95	
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,963,488.90	4,988,125.00	0.250	AA	0.254 221	1 11/08/2022

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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	
Federal Agenc	y Issues - Discount										
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,967,872.20	4,988,576.39	0.250	AA	0.254 208	3 10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,967,872.20	4,988,576.39	0.250	AA	0.254 208	3 10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,337.40	4,996,983.33	0.120	AA	0.120 66	6 06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,337.40	4,996,983.33	0.120	AA	0.120 66	6 06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,337.40	4,996,983.33	0.120	AA	0.120 66	6 06/06/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,990,020.10	4,996,616.67	0.120	AA	0.121 95	5 07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,989,810.20	4,996,334.72	0.130	AA	0.132 97	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,968,026.90	4,989,600.00	0.240	AA	0.244 207	7 10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,491,018.09	4,496,750.00	0.130	AA	0.132 95	5 07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,981,163.00	4,993,979.17	0.170	AA	0.172 150	08/29/2022
313313WD6	55555	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,999,339.50	4,998,475.00	0.090	AA	0.090 28	3 04/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,989,075.70	4,994,775.00	0.190	AA	0.192 104	1 07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,981,789.75	4,992,397.22	0.230	AA	0.233 145	5 08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,970,967.30	4,989,462.50	0.270	AA	0.274 188	3 10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,982,416.55	4,992,911.11	0.220	AA	0.223 140	0 8/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,982,667.35	4,992,972.22	0.220	AA	0.223 138	8 08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,982,667.35	4,992,972.22	0.220	AA	0.223 138	3 08/17/2022
313313WZ7	55574	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,997,206.65	4,997,312.50	0.150	AA	0.150 48	3 05/19/2022
313313WZ7	55575	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,997,206.65	4,997,312.50	0.150	AA	0.150 48	3 05/19/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,989,285.55	4,993,391.67	0.260	AA	0.262 102	2 07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,989,285.55	4,993,391.67	0.260	AA	0.262 102	2 07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,964,646.50	4,983,722.22	0.400	AA	0.406 214	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,988,656.00	4,990,500.00	0.380	AA	0.381 108	3 07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,956,036.60	4,976,518.06	0.530	AA	0.539 248	3 12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,956,036.60	4,976,518.06	0.530	AA	0.539 248	3 12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,977,130.90	4,986,372.22	0.440	AA	0.445 158	3 09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,980,862.40	4,985,666.67	0.480	AA	0.485 152	2 08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,980,862.40	4,985,666.67	0.480	AA	0.485 152	2 08/31/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,953,202.15	4,966,011.11	0.760	AA	0.774 264	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,975,687.05	4,979,741.67	0.660	AA	0.668 168	3 09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,954,087.75	4,955,938.89	1.030	AA	1.050 259	) 12/16/2022
313313ZU5	55611	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,987,921.60	4,982,916.67	0.750	AA	0.753 115	5 07/25/2022
313313ZU5	55612	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,987,921.60	4,982,916.67	0.750	AA	0.753 115	5 07/25/2022
313313YQ5	55613	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,992,537.05	4,988,477.78	0.610	AA	0.611 87	06/27/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,943,412.40	4,946,644.44	1.120	AA	1.144 299	01/25/2023

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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	
Federal Agency	Issues - Discount										
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,943,412.40	4,946,644.44		AA	1.144 299	01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,974,243.55	4,975,444.44	0.800	AA	0.810 178	09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,974,243.55	4,975,444.44	0.800	AA	0.810 178	09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,974,243.55	4,976,708.33	0.780	AA	0.790 178	09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,962,000.95	4,965,430.56	0.950	AA	0.972 230	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,962,000.95	4,965,430.56	0.950	AA	0.972 230	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,952,139.65	4,955,958.33	1.050	AA	1.074 270	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,946,434.35	4,955,229.17	1.050	AA	1.074 283	01/09/2023
313313A40	55650	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,984,548.40	4,986,600.00	0.670	AA	0.672 123	08/02/2022
313313A40	55651	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,984,548.40	4,986,600.00	0.670	AA	0.672 123	08/02/2022
313313J41	55652	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,971,122.10	4,974,288.89	0.890	AA	0.912 187	10/05/2022
313313J41	55653	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,971,122.10	4,974,288.89	0.890	AA	0.912 187	10/05/2022
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,924,820.60	4,921,423.61	1.550	AA	1.590 355	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,924,820.60	4,921,423.61	1.550	AA	1.590 355	03/22/2023
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,999,693.35	4,997,227.08	0.055	AA	0.056 13	04/14/2022
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,381.20	4,997,219.44	0.055	AA	0.056 45	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,381.20	4,997,219.44	0.055	AA	0.056 45	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,323.00	4,997,211.81	0.055	AA	0.056 46	05/17/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,651.50	4,997,472.22	0.050	AA	0.051 74	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,565.75	4,997,465.28	0.050	AA	0.051 75	06/15/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,999,103.60	9,997,270.00	0.054	AA	0.054 19	04/20/2022
313385WC6	55501	Federal Home Loan Discount		11/17/2021	5,000,000.00	4,999,363.10	4,998,987.50	0.045	AA	0.045 27	04/28/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,961,339.80	4,990,950.00	0.180	AA	0.183 234	11/21/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,988,331.90	9,993,528.89	0.128	AA	0.128 68	06/08/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,993,994.45	4,996,764.44	0.128	AA	0.128 70	06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,988,236.35	4,995,955.56	0.130	AA	0.132 112	07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,987,131.50	9,993,528.89	0.128	AA	0.128 75	06/15/2022
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,987,131.50	9,993,528.89	0.128	AA	0.128 75	06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,964,646.50	4,991,306.25	0.195	AA	0.198 214	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,929,293.00	9,982,277.78	0.200	AA	0.203 214	11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,986,788.60	9,993,326.67	0.132	AA	0.132 77	06/17/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,971,431.75	4,991,668.75	0.215	AA	0.218 185	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,977,853.00	4,993,481.94	0.190	AA	0.193 153	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,964,646.50	4,989,340.28	0.250	AA		11/01/2022
313385WX0	55567	Federal Home Loan Discount		01/05/2022	5,000,000.00	4,997,323.00	4,997,800.00	0.120	AA	0.120 46	05/17/2022

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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	
Federal Agency	Issues - Discount										
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,973,954.95	4,990,798.61	0.250	AA	0.253 18	0 09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,961,835.65	4,987,711.11	0.280	AA	0.284 23	1 11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,976,842.10	4,990,850.00	0.270	AA	0.273 16	0 09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,963,488.90	4,985,809.03	0.335	AA	0.340 22	1 11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,983,795.90	4,992,900.00	0.240	AA	0.242 12	9 08/08/2022
313385WP7	55579	Federal Home Loan Discount		01/12/2022	5,000,000.00	4,997,788.45	4,997,562.50	0.150	AA	0.150 3	8 05/09/2022
313385ZJ8	55581	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,988,970.75	4,992,922.22	0.280	AA	0.280 10	5 07/15/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,984,548.40	4,992,361.11	0.275	AA	0.277 123	3 08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,971,431.75	4,985,300.00	0.420	AA	0.425 18	5 10/03/2022
313385XH4	55594	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,996,741.25	4,996,441.67	0.210	AA	0.210 5	6 05/27/2022
313385XH4	55595	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,996,741.25	4,996,441.67	0.210	AA	0.210 5	6 05/27/2022
313385YJ9	55597	Federal Home Loan Discount		01/26/2022	5,000,000.00	4,993,051.35	4,995,437.50	0.225	AA	0.225 8	1 06/21/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,956,745.45	4,974,539.58	0.605	AA	0.615 24	4 12/01/2022
313385VN3	55604	Federal Home Loan Discount		02/08/2022	5,000,000.00	4,999,693.35	4,998,645.83	0.150	AA	0.150 1	3 04/14/2022
313385VN3	55605	Federal Home Loan Discount		02/08/2022	5,000,000.00	4,999,693.35	4,998,645.83	0.150	AA	0.150 1	3 04/14/2022
313385WT9	55609	Federal Home Loan Discount		02/11/2022	5,000,000.00	4,997,555.75	4,995,639.58	0.345	AA	0.345 42	2 05/13/2022
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,968,181.60	4,972,916.67	0.780	AA	0.792 20	6 10/24/2022
313385YA8	55623	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,993,737.20	4,993,550.00	0.430	AA	0.431 73	3 06/13/2022
313385YA8	55624	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,993,737.20	4,993,550.00	0.430	AA	0.431 73	3 06/13/2022
SYS55625	55625	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,984,833.33	4,984,833.33	0.650	AA	0.652 13	6 08/15/2022
313385XN1	55626	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,994,766.20	4,994,704.17	0.410	AA	0.410 6	1 06/01/2022
313385ZU3	55634	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,987,921.60	4,989,930.56	0.500	AA	0.501 11	5 07/25/2022
313385ZU3	55636	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,987,921.60	4,989,930.56	0.500	AA	0.501 11	5 07/25/2022
313385F84	55637	Federal Home Loan Discount		03/04/2022	5,000,000.00	4,975,831.40	4,982,125.00	0.660	AA	0.676 16	7 09/15/2022
313385L46	55642	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,968,645.80	4,978,245.83	0.690	AA	0.706 203	3 10/21/2022
313385XH4	55644	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,996,741.25	4,996,444.44	0.320	AA	0.320 5	6 05/27/2022
313385XH4	55645	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,996,741.25	4,996,444.44	0.320	AA	0.320 5	6 05/27/2022
313385ZM1	55646	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,988,656.00	4,990,538.89	0.520	AA	0.521 10	8 07/18/2022
313385ZU3	55647	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,987,921.60	4,989,650.00	0.540	AA	0.541 11	5 07/25/2022
313385ZU3	55648	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,987,921.60	4,989,650.00	0.540	AA	0.541 11	5 07/25/2022
313385YC4	55649	Federal Home Loan Discount		03/11/2022	5,000,000.00	4,993,565.75	4,994,666.67	0.400	AA	0.400 7	5 06/15/2022
313385F76	55654	Federal Home Loan Discount		03/14/2022	5,000,000.00	4,975,975.80	4,980,833.33	0.750	AA	0.770 16	6 09/14/2022
313385F76	55655	Federal Home Loan Discount		03/16/2022	10,000,000.00	9,951,951.60	9,957,027.78		AA	0.854 16	6 09/14/2022
313385YU4	55657	Federal Home Loan Discount		03/21/2022	5,000,000.00	4,990,412.85	4,992,633.33	0.520	AA	0.521 9	
313385YR1	55659	Federal Home Loan Discount		03/21/2022	5,000,000.00	4,992,451.30	4,992,850.00	0.520	AA	0.521 8	8 06/28/2022

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CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM D 360 M	Days to Iaturity	Maturity Date
Federal Agency I	lssues - Disco	unt										
313385XF8	55662	Federal Home Loan	Discount	03/22/2022	5,000,000.00	4,996,857.60	4,997,155.56	0.320	AA	0.320	54	05/25/2022
313385N51	55667	Federal Home Loan	Discount	03/23/2022	5,000,000.00	4,963,654.25	4,966,922.22	1.040	AA	1.066	220	11/07/2022
		Subtotal and Average	776,787,944.01	—	786,500,000.00	784,118,351.06	784,929,099.59	-		0.318	112	
Money Market												
SYS52411	52411	Fidelity Inst Governm	nent		79,000,000.00	79,000,000.00	79,000,000.00	0.160	AAA	0.158	1	
SYS52471	52471	Morgan Stanley Inst	Government		131,000,000.00	131,000,000.00	131,000,000.00	0.230	AAA	0.227	1	
		Subtotal and Average	183,064,516.13	-	210,000,000.00	210,000,000.00	210,000,000.00	-		0.201	1	
Local Agency Inv	vestment Fun	ds										
SYS43	43	Local Agency Investr	nent Fund		75,000,000.00	74,156,515.35	75,000,000.00	0.365		0.360	1	
		Subtotal and Average	75,000,000.00	—	75,000,000.00	74,156,515.35	75,000,000.00	-		0.360	1	
Corporate Bonds	5											
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,821,424.36	3,996,486.46	0.500	А	0.533	809	06/18/2024
		Subtotal and Average	3,996,421.31	_	4,000,000.00	3,821,424.36	3,996,486.46	_		0.533	809	
Negotiable CD's												
62478UDY9	55537	MUFG Union Bank N	IA	12/13/2021	10,000,000.00	9,998,260.00	10,000,000.00	0.060	A-1	0.060	24	04/25/2022
62478UE28	55552	MUFG Union Bank N	IA	12/27/2021	10,000,000.00	9,997,770.00	10,000,000.00	0.060	A-1	0.060	27	04/28/2022
62478UE93	55614	MUFG Union Bank N	IA	02/16/2022	10,000,000.00	9,998,360.00	10,000,000.00	0.480	A-1	0.473	62	06/02/2022
62478UEB8	55638	MUFG Union Bank N	IA	03/07/2022	10,000,000.00	9,995,000.00	10,000,000.00	0.450	A-1	0.450	83	06/23/2022
		Subtotal and Average	38,064,516.13		40,000,000.00	39,989,390.00	40,000,000.00			0.261	49	
Federal Agency I	ssues-Coupo	n/Bullet										
3133EMGX4	55068	FEDERAL FARM CR	EDIT BANK	11/23/2020	3,000,000.00	2,977,037.25	2,998,153.67	0.125	AA	0.218	236	11/23/2022
3133EMUU4	55239	FEDERAL FARM CR	EDIT BANK	03/29/2021	5,000,000.00	4,959,231.40	4,999,669.99	0.120	AA	0.128	242	11/29/2022
3133EMVL3	55246	FEDERAL FARM CR	EDIT BANK	04/06/2021	6,000,000.00	5,999,358.18	5,999,987.50	0.060	AA	0.074	5	04/06/2022
3133EMVP4	55254	FEDERAL FARM CR	EDIT BANK	04/13/2021	5,000,000.00	4,919,384.25	4,996,590.00	0.125	AA	0.189	377	04/13/2023
3133EMWT5	55279	FEDERAL FARM CR	EDIT BANK	04/21/2021	5,000,000.00	4,722,553.60	4,999,159.72	0.600	AA	0.597	1,116	04/21/2025
3133EMYX4	55305	FEDERAL FARM CR	EDIT BANK	05/10/2021	3,950,000.00	3,876,478.33	3,947,198.13	0.125	AA	0.187	404	05/10/2023
3133EMYX4	55306	FEDERAL FARM CR	EDIT BANK	05/10/2021	3,000,000.00	2,944,160.76	2,997,872.00	0.125	AA	0.187	404	05/10/2023
3133EMF64	55352	FEDERAL FARM CR	EDIT BANK	06/09/2021	10,000,000.00	9,986,651.90	9,999,981.11	0.060	AA	0.060		06/09/2022
3133EMF64	55353	FEDERAL FARM CR	EDIT BANK	06/09/2021	5,000,000.00	4,993,325.95	4,999,990.56	0.060	AA	0.060	69	06/09/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM D 360 M	-	Maturity Date
Federal Agency	/ Issues-Coupon/Bu	illet										
3133EMF64	55354	FEDERAL FARM CREDIT BANK	(	06/09/2021	5,000,000.00	4,993,325.95	5,000,000.00	0.060	AA	0.059	69	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK	K	06/09/2021	5,000,000.00	4,993,325.95	5,000,000.00	0.060	AA	0.059	69	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK	(	06/09/2021	5,000,000.00	4,993,325.95	5,000,000.00	0.060	AA	0.059	69	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK	K	06/23/2021	4,200,000.00	4,194,393.80	4,199,722.65	0.060	AA	0.094	69	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK	(	08/10/2021	5,000,000.00	4,987,186.75	5,000,000.00	0.070	AA	0.069	131	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK	(	08/10/2021	5,000,000.00	4,987,186.75	4,999,982.82	0.070	AA	0.070	131	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK	(	08/23/2021	5,000,000.00	4,969,609.40	4,999,839.12	0.100	AA	0.104	236	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK	(	08/23/2021	5,000,000.00	4,969,609.40	4,999,837.60	0.100	AA	0.104	236	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK	(	09/21/2021	3,000,000.00	2,955,110.31	2,998,541.67	0.090	AA	0.138	354	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK	(	09/21/2021	5,000,000.00	4,980,420.00	4,999,797.98	0.070	AAA	0.077	173	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK	(	09/23/2021	3,000,000.00	2,864,649.39	2,997,695.67	0.430	AA	0.455	906	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK	(	09/28/2021	3,000,000.00	2,786,400.03	2,974,076.82	0.800	AA	0.986	1,623	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK	(	10/13/2021	5,000,000.00	4,871,253.65	4,995,474.75	0.290	AA	0.345	559	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK	(	10/18/2021	3,000,000.00	2,922,752.19	2,994,973.86	0.290	AA	0.395	559	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK	(	10/27/2021	3,000,000.00	2,937,135.90	2,991,731.47	0.200	AA	0.418	451	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK	(	11/09/2021	5,000,000.00	4,989,031.80	4,999,823.00	0.080	AA	0.090	119	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK	(	11/18/2021	3,000,000.00	2,922,871.68	2,993,537.13	0.400	AA	0.528	587	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK	(	12/03/2021	3,000,000.00	2,918,865.48	2,996,364.90	0.500	AA	0.565	609	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK	(	12/09/2021	5,000,000.00	4,864,775.80	4,980,997.19	0.500	AA	0.720	609	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK	(	12/09/2021	5,015,000.00	4,976,613.94	5,009,351.71	0.125	AA	0.296	236	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK	(	12/09/2021	3,000,000.00	2,885,930.73	2,999,045.44	0.920	AA	0.919	983	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK	(	12/09/2021	3,000,000.00	2,885,930.73	2,999,435.33	0.920	AA	0.914	983	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK	K	01/18/2022	3,000,000.00	2,937,383.01	2,998,247.71	0.900	AA	0.920	657	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK	(	01/28/2022	3,000,000.00	2,937,383.01	2,985,422.93	0.900	AA	1.158	657	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK	K	02/09/2022	3,000,000.00	2,949,398.22	2,992,652.00	1.180	AA	1.296	679	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK	(	02/09/2022	3,000,000.00	2,949,398.22	2,992,652.00	1.180	AA	1.296	679	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK	K	03/17/2022	5,750,000.00	5,698,051.17	5,737,568.64	1.800	AA	1.875	808	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK	(	03/22/2022	5,000,000.00	4,871,253.65	4,876,270.98	0.290	AA	1.913	559	10/12/2023
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,965,603.55	4,998,164.12	0.125	AA	0.189	203	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,926,069.20	4,997,353.27	0.125	AA	0.178	350	03/17/2023
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,996,543.50	5,000,000.00	0.060	AA	0.059	42	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,892,576.55	4,997,302.79	0.125	AA	0.169	427	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,914,061.24	3,997,842.23	0.125	AA	0.169	427	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,920,149.75	2,995,445.59	0.125	AA	0.230		08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,919,223.38	2,998,633.58	0.500	AA	0.520	616	12/08/2023

Portfolio POOL

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CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to laturity	Maturity Date
Federal Agency	Issues-Coupor	n/Bullet										
3130APU29	55494	FEDERAL HOME LC	AN BANK	11/12/2021	5,000,000.00	4,869,292.15	4,998,145.89	0.500	AA	0.516	587	11/09/2023
3130APN35	55541	FEDERAL HOME LC	AN BANK	12/15/2021	5,000,000.00	4,973,952.10	4,997,097.94	0.100	AA	0.200	207	10/25/2022
3130AQF57	55565	FEDERAL HOME LC	AN BANK	01/04/2022	3,000,000.00	2,918,002.92	2,991,316.53	0.625	AA	0.784	630	12/22/2023
3130AQF40	55568	FEDERAL HOME LC	AN BANK	01/05/2022	3,000,000.00	2,886,815.85	2,997,672.46	1.000	AA	1.015	994	12/20/2024
3130AQF57	55580	FEDERAL HOME LC	AN BANK	01/12/2022	5,000,000.00	4,863,338.20	4,973,740.57	0.625	AA	0.920	630	12/22/2023
3130AQF57	55590	FEDERAL HOME LC	AN BANK	01/19/2022	3,000,000.00	2,918,002.92	2,979,606.47	0.625	AA	1.010	630	12/22/2023
3130ARHG9	55668	FEDERAL HOME LC	AN BANK	03/25/2022	5,000,000.00	4,987,113.15	4,994,349.35	2.125	AA	2.156	698	02/28/2024
3130ARHG9	55669	FEDERAL HOME LC	AN BANK	03/25/2022	4,000,000.00	3,989,690.52	3,995,479.48	2.125	AA	2.156	698	02/28/2024
3130ARHG9	55670	FEDERAL HOME LC	AN BANK	03/29/2022	5,000,000.00	4,987,113.15	4,983,787.19	2.125	AA	2.268	698	02/28/2024
3137EAFA2	55083	FEDERAL HOME LO	AN MTG CORP	12/04/2020	3,000,000.00	2,905,547.85	2,998,341.75	0.250	AA	0.279	612	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL	MORTGAGE	10/20/2021	3,000,000.00	2,815,092.93	2,965,271.42	0.500	AA	0.855	1,173	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL	MORTGAGE	12/08/2021	3,000,000.00	2,796,803.10	2,924,751.06	0.500	AA	1.199	1,316	11/07/2025
		Subtotal and Average	243,703,127.86		236,915,000.00	233,015,746.49	236,435,947.74	-		0.543	449	
		Total and Average	1,718,876,594.75		1,761,448,333.33	1,738,199,559.32	1,759,199,646.65			0.424	341	

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Day 360 Mat	•
	Av	Average Balance		Accrued Interest at	Purchase	24,263.74	24,263.74				0
				Subtotal		24,263.74	24,263.74				
	Total Cash an	d Investments	1,718,876,594.75		1,761,448,333.33	1,738,223,823.06	1,759,223,910.39			0.424	341



## City Pool Portfolio Aging Report By Maturity Date As of April 1, 2022

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days	( 04/01/2022 - 04/01/2022 )	3 Maturities	0 Payments	285,000,000.00	16.18%	285,000,000.00	284,156,515.35
Aging Interval: 1 - 30 days	( 04/02/2022 - 05/01/2022 )	25 Maturities	0 Payments	137,000,000.00	7.78%	136,969,085.98	136,988,504.74
Aging Interval: 31 - 90 days	( 05/02/2022 - 06/30/2022 )	66 Maturities	0 Payments	350,200,000.00	19.88%	350,021,020.69	349,858,756.49
Aging Interval: 91 - 180 days	( 07/01/2022 - 09/28/2022 )	52 Maturities	0 Payments	256,500,000.00	14.56%	256,008,152.19	255,656,777.84
Aging Interval: 181 - 360 days	( 09/29/2022 - 03/27/2023 )	55 Maturities	0 Payments	274,015,000.00	15.56%	273,106,197.09	271,995,513.62
Aging Interval: 361 - 1080 days	( 03/28/2023 - 03/16/2025 )	68 Maturities	0 Payments	233,925,000.00	13.28%	233,438,109.06	227,997,005.41
Aging Interval: 1081 days and after	( 03/17/2025 - )	74 Maturities	0 Payments	224,808,333.33	12.76%	224,657,081.64	211,546,485.87
		Total for 343 Investments	0 Payments		100.00	1,759,199,646.65	1,738,199,559.32

Report Ver. 7.3.6.1

City of Oakland



## City Pool Portfolio Portfolio Management Portfolio Summary February 28, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	391,033,333.33	382,353,339.57	390,976,903.50	23.42	1,321	1,032	0.667	0.677
Federal Agency Issues - Discount	773,500,000.00	771,962,971.73	772,392,981.27	46.27	228	119	0.219	0.222
Money Market	150,000,000.00	150,000,000.00	150,000,000.00	8.99	1	1	0.023	0.023
Local Agency Investment Funds	75,000,000.00	74,807,934.00	75,000,000.00	4.49	1	1	0.274	0.278
Corporate Bonds	4,000,000.00	3,875,146.04	3,996,351.82	0.24	1,096	840	0.533	0.540
Negotiable CD's	30,000,000.00	29,993,920.00	30,000,000.00	1.80	120	69	0.198	0.201
Federal Agency Issues-Coupon/Bullet	247,165,000.00	245,006,812.31	246,834,473.19	14.79	589	390	0.324	0.328
Investments	1,670,698,333.33	1,658,000,123.65	1,669,200,709.78	100.00%	507	358	0.325	0.329
Cash and Accrued Interest Accrued Interest at Purchase		13,927.63	13,927.63					
Subtotal		13,927.63	13,927.63					
Total Cash and Investments	1,670,698,333.33	1,658,014,051.28	1,669,214,637.41		507	358	0.325	0.329
Total Earnings	February 28 Month Ending	Fiscal Year To	Date					
Current Year	384,118.27	2,265,7	126.52					
Average Daily Balance	1,642,024,178.84	1,554,985,3	394.59					
Effective Rate of Return	0.30%		0.22%					

Treasury Bureau, Finance Department

Reporting period 02/01/2022-02/28/2022

Run Date: 04/07/2022 - 10:45

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Iaturity	Maturity Date
Federal Agency	Issues - Coupon											
3133EKUA2	54315	FEDERAL FARM CREDIT BANK	<	07/01/2019	3,000,000.00	3,029,007.12	2,999,686.75	1.850	AA	1.836	337	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK	<	06/16/2020	3,000,000.00	2,912,391.00	3,000,000.00	0.780	AA	0.769	1,203	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK	<	06/22/2020	3,000,000.00	2,998,566.81	2,999,815.00		AA	0.276	113	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK	<	12/16/2020	5,000,000.00	4,962,538.15	4,999,012.52	0.160	AA	0.183	289	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK	<	12/17/2020	5,000,000.00	4,937,569.75	4,999,483.30	0.200	AA	0.205	471	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK	<	03/15/2021	3,000,000.00	2,930,637.90	2,997,961.11	0.370	AA	0.398	745	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK	<	03/17/2021	3,000,000.00	2,913,632.85	3,000,000.00	0.700	AA	0.690	1,112	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK	<	03/18/2021	3,000,000.00	2,913,632.85	3,000,000.00	0.700	AA	0.690	1,112	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK	<	03/25/2021	3,000,000.00	2,922,614.82	3,000,000.00	1.050	AA	1.036	1,485	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK	<	03/25/2021	3,000,000.00	2,922,614.82	3,000,000.00	1.050	AA	1.036	1,485	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK	<	03/25/2021	3,000,000.00	2,922,614.82	3,000,000.00	1.050	AA	1.036	1,485	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK	<	03/25/2021	3,000,000.00	2,922,614.82	3,000,000.00	1.050	AA	1.036	1,485	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK	<	04/21/2021	3,000,000.00	2,911,959.18	3,000,000.00	0.710	AA	0.700	1,147	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK	<	05/13/2021	3,000,000.00	2,942,673.36	3,000,000.00	0.230	AAA	0.227	622	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK	<	05/18/2021	3,000,000.00	2,979,737.64	2,999,071.94	0.090	AA	0.132	262	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK	<	05/18/2021	5,000,000.00	4,966,229.40	4,998,810.19	0.090	AA	0.122	262	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK	<	05/18/2021	3,000,000.00	2,965,022.13	2,998,452.29	0.140	AA	0.180	443	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK	<	05/18/2021	3,000,000.00	2,965,022.13	2,998,452.29	0.140	AA	0.180	443	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK	<	05/18/2021	3,000,000.00	2,965,022.13	2,998,543.33	0.140	AA	0.178	443	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK	<	05/19/2021	3,000,000.00	2,909,334.75	3,000,000.00	0.730	AA	0.720	1,175	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK	<	09/15/2021	5,000,000.00	4,788,786.45	4,995,462.91	0.870	AA	0.878	1,652	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK	<	09/28/2021	3,000,000.00	2,879,016.15	3,000,000.00	0.940	AA	0.927	1,672	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK	<	11/29/2021	3,000,000.00	2,946,500.37	3,000,000.00	1.430	AA	1.410	1,728	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK	<	12/09/2021	3,000,000.00	2,946,028.08	3,000,000.00	1.540	AA	1.519	1,735	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BANK	<	12/17/2021	10,000,000.00	9,960,424.50	9,989,425.00	0.070	AA	0.238	226	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK	<	01/14/2022	5,000,000.00	4,990,535.20	5,000,000.00	0.370	AA	0.365	227	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK	<	01/14/2022	5,000,000.00	4,990,535.20	5,000,000.00	0.370	AA	0.365	227	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK	<	01/18/2022	5,000,000.00	4,981,695.70	5,000,000.00	0.460	AA	0.454	323	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK	<	01/18/2022	5,000,000.00	4,981,695.70	4,997,587.81	0.460	AA	0.508	323	01/18/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,004,163.94	1,998,816.65	1.375	AA	1.418	353	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,295,848.52	1,333,333.33	0.760	AA	0.750	1,203	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,798.52	1,999,134.46	0.125	AA	0.219	164	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,798.52	1,999,134.46	0.125	AA	0.219	164	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,848,307.64	3,000,000.00	0.500	AA	0.493	1,427	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,898,627.36	3,000,000.00	0.500	AA	0.454	1,428	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,875,179.69	3,000,000.00	0.500	AA	0.493	1,429	01/28/2026

Portfolio POOL

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM C 360 M	ays to aturity	Maturity Date
Federal Agency	/ Issues - Coupon											
3130AKU53	55164	FEDERAL HOME LOAN BAN	<	01/28/2021	3,000,000.00	2,876,382.15	3,000,000.00	0.520	AA	0.513	1,429	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK	<	01/28/2021	3,000,000.00	2,882,464.20	3,000,000.00	0.580	AA	0.572	1,429	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK	<	01/29/2021	3,000,000.00	2,887,219.02	3,000,000.00	0.400	AA	0.375	1,430	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK	<	01/29/2021	3,000,000.00	2,876,272.50	3,000,000.00	0.520	AA	0.513	1,430	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK	<	02/12/2021	3,000,000.00	2,878,229.19	3,000,000.00	0.600	AA	0.592	1,444	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK	<	02/17/2021	3,000,000.00	2,880,569.04	2,999,762.33	0.625	AA	0.618	1,449	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK	<	02/18/2021	3,000,000.00	2,859,985.26	3,000,000.00	0.500	AA	0.493	1,450	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK	<	02/23/2021	3,000,000.00	2,862,521.91	3,000,000.00	0.600	AA	0.592	1,455	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK	<	02/24/2021	3,000,000.00	2,873,620.53	3,000,000.00	0.750	AA	0.740	1,456	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK	<	02/24/2021	3,000,000.00	2,873,620.53	3,000,000.00	0.750	AA	0.740	1,456	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK	<	02/24/2021	3,000,000.00	2,886,589.98	3,000,000.00	0.650	AA	0.641	1,456	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK	<	02/24/2021	3,000,000.00	2,886,589.98	3,000,000.00	0.650	AA	0.641	1,456	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK	<	02/24/2021	3,000,000.00	2,884,064.04	3,000,000.00	0.625	AA	0.616	1,456	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK	<	02/24/2021	3,000,000.00	2,884,064.04	3,000,000.00	0.625	AA	0.616	1,456	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK	<	02/25/2021	3,000,000.00	2,876,141.22	3,000,000.00	0.500	AA	0.493	1,457	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK	<	02/26/2021	3,000,000.00	2,865,236.73	3,000,000.00	0.650	AA	0.641	1,458	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK	<	03/09/2021	3,000,000.00	2,933,285.76	3,000,000.00	0.300	AA	0.296	1,469	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK	<	03/23/2021	3,000,000.00	2,910,590.64	3,000,000.00	0.920	AA	0.907	1,483	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK	<	03/23/2021	2,925,000.00	2,820,782.54	2,925,000.00	1.000	AA	0.986	1,483	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK	<	03/30/2021	3,000,000.00	2,941,303.68	3,000,000.00	0.350	AA	0.345	758	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK	<	03/30/2021	3,000,000.00	2,921,938.95	3,000,000.00	0.550	AA	0.542	944	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK	<	04/22/2021	3,000,000.00	2,925,334.14	3,000,000.00	1.100	AA	1.085	1,513	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK	<	04/28/2021	2,500,000.00	2,436,450.10	2,498,960.42	0.550	AA	0.552	1,519	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK	<	04/28/2021	3,000,000.00	2,936,890.17	3,000,000.00	0.500	AA	0.493	1,519	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK	<	04/28/2021	3,000,000.00	2,920,279.14	3,000,000.00	1.050	AA	1.036	1,519	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK	<	04/28/2021	3,000,000.00	2,926,416.99	3,000,000.00	0.625	AA	0.616	972	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK	<	04/29/2021	3,000,000.00	2,925,759.99	3,000,000.00	0.700	AA	0.690	1,155	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK	<	04/29/2021	3,000,000.00	2,955,136.65	3,000,000.00	0.500	AA	0.493	1,520	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK	<	04/29/2021	3,000,000.00	2,927,426.91	3,000,000.00	0.400	AA	0.395	790	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK	<	05/12/2021	5,000,000.00	4,997,952.60	5,000,000.00	0.060	AA	0.059	70	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK	<	05/26/2021	3,000,000.00	2,902,155.09	3,000,000.00	0.550	AA	0.542	1,001	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK	<	05/26/2021	3,000,000.00	2,924,684.22	3,000,000.00	0.500	AA	0.493	1,547	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK	<	05/27/2021	3,000,000.00	2,930,447.82	3,000,000.00	0.500	AA	0.493	1,548	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK	<	06/30/2021	3,000,000.00	2,927,367.54	3,000,000.00	0.625	AA	0.616	1,582	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,926,116.00	2,998,786.90	0.600	AA	0.606	,	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK	<	06/30/2021	3,000,000.00	2,918,391.66	3,000,000.00	0.500	AA	0.493	1,035	12/30/2024

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CUSIP	Investment #	-	Average Pu Balance	irchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Aaturity	Maturity Date
Federal Agency	Issues - Coupon											
3130ANAJ9	55386	FEDERAL HOME LOAN BANK	07	/27/2021	3,000,000.00	2,908,137.24	3,000,000.00	1.000	AA	0.986	1,609	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK	07	/28/2021	3,200,000.00	3,096,001.86	3,200,000.00	0.520	AA	0.513	1,064	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK	08	/24/2021	3,000,000.00	2,925,317.58	3,000,000.00	0.400	AA	0.395	815	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK	08	/26/2021	3,000,000.00	2,921,338.47	3,000,000.00	1.050	AA	1.036	1,639	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK	08	/26/2021	3,650,000.00	3,543,892.16	3,645,906.42	0.650	AA	0.666	1,639	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK	09	/27/2021	3,000,000.00	2,898,046.50	3,000,000.00	0.570	AA	0.562	1,122	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK	09	/28/2021	3,000,000.00	2,896,683.84	3,000,000.00	0.550	AA	0.542	1,123	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK	09	/29/2021	3,000,000.00	2,906,840.88	3,000,000.00	1.125	AA	1.110	1,673	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK	09	/29/2021	3,000,000.00	2,906,840.88	3,000,000.00	1.125	AA	1.110	1,673	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK	09	/30/2021	3,000,000.00	2,909,099.40	3,000,000.00	0.800	AA	0.789	1,217	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK	09	/30/2021	3,000,000.00	2,918,397.63	3,000,000.00	0.500	AA	0.493	1,035	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK	09	/30/2021	3,000,000.00	2,897,435.52	3,000,000.00	0.950	AA	0.937	1,674	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK	09	/30/2021	3,000,000.00	2,902,643.40	3,000,000.00	1.000	AA	0.986	1,674	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK	09	/30/2021	3,000,000.00	2,907,791.16	3,000,000.00	1.050	AA	1.036	1,674	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK	10	/07/2021	3,000,000.00	2,930,816.43	3,000,000.00	0.650	AA	0.641	951	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK	10	/28/2021	3,000,000.00	2,948,313.84	2,997,205.00	0.350	AA	0.365	1,702	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK	10	/28/2021	3,000,000.00	2,928,634.62	3,000,000.00	1.250	AA	1.233	1,702	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK	10	/28/2021	3,400,000.00	3,319,119.24	3,400,000.00	1.250	AA	1.233	1,702	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK	10	/28/2021	3,000,000.00	2,918,649.12	3,000,000.00	0.820	AA	0.809	1,154	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK	10	/28/2021	3,000,000.00	2,940,565.35	3,000,000.00	0.790	AA	0.779	972	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK	11	/16/2021	3,000,000.00	2,964,905.28	3,000,000.00	1.000	AA	0.986	899	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK	11	/17/2021	3,000,000.00	2,957,908.26	3,000,000.00	0.500	AA	0.493	626	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK	11	/24/2021	3,000,000.00	2,969,093.40	3,000,000.00	0.750	AA	0.740	631	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK	11	/29/2021	3,000,000.00	2,960,431.17	3,000,000.00	0.800	AA	0.789	636	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK	11	/30/2021	3,000,000.00	2,938,619.43	3,000,000.00	1.000	AA	0.986	1,000	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK	11	/30/2021	3,000,000.00	2,963,625.39	3,000,000.00	1.000	AA	0.986	911	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK	12	/01/2021	5,000,000.00	4,975,182.35	4,996,443.39	0.125	AA	0.217	275	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK	12	/28/2021	3,000,000.00	2,970,245.64	3,000,000.00	1.000	AA	0.986	850	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK	12	/30/2021	5,000,000.00	4,964,536.60	5,000,000.00	0.500	AA	0.494	486	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK	02	/22/2022	2,000,000.00	1,996,606.28	2,000,000.00	0.400	AA	1.523	723	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK	02	/22/2022	3,000,000.00	2,994,909.42	3,000,000.00	0.400	AA	1.523	723	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK	02	/28/2022	3,000,000.00	3,003,432.09	3,000,000.00	2.000	AA	1.973	1,094	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK	02	/28/2022	3,000,000.00	2,995,865.61	3,000,000.00	1.450	AA	1.430	819	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK	02	/28/2022	3,025,000.00	3,012,345.67	3,025,000.00	1.250	AA	1.233	729	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		/28/2022	3,000,000.00	2,987,450.25	3,000,000.00	1.250	AA	1.233		02/28/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CO	ORP 05	/28/2020	3,000,000.00	2,901,140.01	3,000,000.00	0.750	AA	0.740	1,184	05/28/2025

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9134GWZG4       55039       FEDERAL HOME LOAN MTG CORP       1020/2020       3,000,000,00       2.884,109.97       3,000,000,00       0.600       AA       0.621       1.329       102         9134GWZ64       55076       FEDERAL HOME LOAN MTG CORP       11/30/2020       3,000,000,00       2.876,419,74       3,000,000,00       0.660       AA       0.631       1.864       11/3         9134GWZ64       55076       FEDERAL HOME LOAN MTG CORP       11/30/2020       3,000,000,00       2.876,419,74       3,000,000,00       0.680       AA       0.641       1.866       11/3         9134GWZ64       56077       FEDERAL HOME LOAN MTG CORP       11/30/2020       3,000,000,00       2.868,500,65       2.996,312.75       0.250       AA       0.441       1.866       11/3         9136G423       54448       FEDERAL INTIDNAL MORTCACE       0.072/2020       3,000,000,00       2.888,783       3,000,000,00       AA       0.691       1.328       1.268 <th>CUSIP</th> <th>Investment #</th> <th>Issuer</th> <th>Average Balance</th> <th>Purchase Date</th> <th>Par Value</th> <th>Market Value</th> <th>Book Value</th> <th>Stated Rate</th> <th>S&amp;P</th> <th>YTM C 360 M</th> <th>ays to laturity</th> <th>Maturity Date</th>	CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM C 360 M	ays to laturity	Maturity Date
3134W224       \$5033       FEDERAL HOME LOAM MTG CORP       1020/2020       3,000,000,00       2,864,109.97       3,000,000,00       0,600       AA       0,621       1,232       102         3134GXEAB       \$5077       FEDERAL HOME LOAM MTG CORP       11/32/2020       3,000,000,00       2,876,119.74       3,000,000,00       0,660       AA       0,611       1,88       11/2         3134GXEAB       \$5077       FEDERAL HOME LOAM MTG CORP       11/32/2020       3,000,000,00       2,876,030.75       3,000,000,00       0,660       AA       0,461       1,88       11/2       2,001       3,000,000,00       2,966,500.55       2,996,512.75       0,250       AA       0,441       1,88       11/2       3,000,000,00       2,886,800.53       3,000,000,00       A       0,891       1,280       1,	Federal Agency	/ Issues - Coupon											
31343KE.ja       \$5073       FEDERAL HOME LOAN MTG CORP       11/23/2220       3,000,000.00       2,877,482.47       5,000,000.00       0,469       AA       0,317       2,327       11/2         3134GXFA7       55077       FEDERAL HOME LOAN MTG CORP       11/30/2220       3,000,000.00       2,877,082.45       5,000,000.00       0,669       AA       0,487       1,328         3134GXFA7       56077       FEDERAL HOME LOAN MTG CORP       11/30/2220       3,000,000.00       2,986,500.5       2,995,690.12       2,500       AA       0,48       447       0,567         3136G4G2       54938       FEDERAL NATIONAL MORTGAGE       07/21/2020       3,000,000.00       2,898,580.31       3,000,000.00       0,700       AA       0,482       1,286       0,712       3,000,000.00       2,887,473.83       3,000,000.00       0,550       AA       0,481       1,272       0,23       1,237       0,23       1,237       0,24       1,275       0,23       1,237       0,24       1,275       0,23       1,237       0,24       1,275       0,24       1,275       0,24       1,275       0,24       1,275       0,24       1,275       0,24       1,275       0,24       1,275       0,24       1,275       0,24       1,275       0,25<	3137EAET2	54935	FEDERAL HOME LO	AN MTG CORP	07/23/2020	5,000,000.00	4,991,885.00	4,997,746.26		AA	0.235	146	07/25/2022
313GXEA8       55076       FEDERAL HOME LOAN MTG CORP       11302020       3,000,000.00       4,977,882.45       5,000,000.00       0.200       AA       0.611       133         313GXFA7       55077       FEDERAL HOME LOAN MTG CORP       11302020       3,000,000.00       2,270,080.05       3,000,000.00       0.200       AA       0.641       1,365       110       033       034360,000       2,996,320.66       2,996,320.60       2,996,327.5       0.200       AA       0.641       4.47       05.2       0.300,000.00       2,986,680.02       2,996,320.60       AA       0.649       1.308       112       0.303       0360,000.00       0.70       AA       0.649       1.308       112       0.303       0360,000.00       0.200       AA       0.649       1.280       1.246       0.70       AA       0.649       1.280       1.246       0.73       3366423       54944       FEDERAL NATIONAL MORTGAGE       06192/020       3,000,000.00       2.887,422.36       3,000,000.00       0.550       AA       0.652       1.268       0.41       1.273       0.62       1.26       0.41       1.273       0.62       3.000,000.00       2.887,423.56       3,000,000.00       0.550       AA       0.641       1.273       0.62       3.030,000.00 <td>3134GWZG4</td> <td>55039</td> <td>FEDERAL HOME LO</td> <td>AN MTG CORP</td> <td>10/20/2020</td> <td>3,000,000.00</td> <td>2,884,109.97</td> <td>3,000,000.00</td> <td>0.600</td> <td>AA</td> <td>0.592</td> <td>1,329</td> <td>10/20/2025</td>	3134GWZG4	55039	FEDERAL HOME LO	AN MTG CORP	10/20/2020	3,000,000.00	2,884,109.97	3,000,000.00	0.600	AA	0.592	1,329	10/20/2025
3343GK7A7       \$5577       FEDERAL HOME LOAN INTG CORP       11302020       3.000,000.00       2.870,096,67       3.000,000.00       0.650       AA       0.41       1.36       112         3135G0123       54438       FEDERAL NATIONAL MORTGAGE       0.2086,2019       3.000,000.00       2.986,680.01       3.000,000.00       0.700       AA       0.840       0.841       1.36       1.230       0.733       250       AA       0.840       0.841       1.238       0.733       2396,422       3.000,000.00       2.986,680.01       3.000,000.00       0.700       AA       0.862       1.280       7.233       0.733       2.864,484       4.964       FEDERAL NATIONAL MORTGAGE       0.6712/0220       3.000,000.00       2.887,485       3.000,000.00       0.570       AA       0.542       1.276       0.47         3136G4425       54944       FEDERAL NATIONAL MORTGAGE       0.6912020       3.000,000.00       2.887,148.51       2.997,306,67       0.650       AA       0.641       1.275       0.82         3136G425       Federal ANTONAL MORTGAGE       0.8277202       3.000,000.00       2.887,148.51       3.000,000.00       6.82       0.867       1.275       0.82       1.275       0.82       1.275       0.82       1.275       0.82 <td< td=""><td>3134GXEJ9</td><td>55073</td><td>FEDERAL HOME LO</td><td>AN MTG CORP</td><td>11/25/2020</td><td>3,000,000.00</td><td>2,876,419.74</td><td>3,000,000.00</td><td>0.640</td><td>AA</td><td>0.631</td><td>1,364</td><td>11/24/2025</td></td<>	3134GXEJ9	55073	FEDERAL HOME LO	AN MTG CORP	11/25/2020	3,000,000.00	2,876,419.74	3,000,000.00	0.640	AA	0.631	1,364	11/24/2025
3135070/4       54049       FEDERAL NATIONAL MORTGAGE       0502/2010       3,000,000,00       2,966,500,05       2,969,600,02       2,900       AA       2,44       706       020         313504023       54838       FEDERAL NATIONAL MORTGAGE       07/21/202       3,000,000,00       2,966,500,05       2,969,612,75       0,250       AA       0,346       447       062         313664273       54944       FEDERAL NATIONAL MORTGAGE       07/21/202       3,000,000,00       2,887,422,36       3,000,000,00       5,70       AA       0,552       AA       0,542       1,246       0/7.146       1,246       0/7.146       44,964       46464       FEDERAL NATIONAL MORTGAGE       08192020       3,000,000,00       2,887,422,36       3,000,000,00       5,570       AA       0,542       1,275       0/2         313644/41       54974       FEDERAL NATIONAL MORTGAGE       0827/2020       3,000,000,00       2,887,148,51       2,997,906,67       0,650       AA       0,641       1,275       0/2         313644/41       54975       FEDERAL NATIONAL MORTGAGE       0827/202       3,000,000,00       2,887,148,51       3,000,000,00       6,850       AA       0,641       1,275       0/2       AA       0,641       1,030       0,071       1,032<	3134GXEA8	55076	FEDERAL HOME LO	AN MTG CORP	11/30/2020	5,000,000.00	4,977,982.45	5,000,000.00	0.200	AA	0.197	267	11/23/2022
3135G04Q3       54838       FEDERAL NATIONAL MORTGAGE       05/22/202       3,000,000.00       2,966,500.05       2,969,312.75       0.250       AA       0.46       447       05/2         31364C42R7       54430       FEDERAL NATIONAL MORTGAGE       07/2/2020       3,000,000.00       2,866,800.31       3,000,000.00       0.70       AA       0.569       1.248       07/2         31364L42       54984       FEDERAL NATIONAL MORTGAGE       08/19/202       3,000,000.00       2,898,937.83       3,000,000.00       0.550       AA       0.552       1.266       0/4         3138G4L43       54984       FEDERAL NATIONAL MORTGAGE       08/19/2020       3,000,000.00       2,898,937.83       3,000,000.00       0.550       AA       0.552       AA       0.562       1.266       0/4         3138G4L5P       54974       FEDERAL NATIONAL MORTGAGE       08/27/202       3,000,000.00       2,897,149.51       2,997,906.67       0.665       AA       0.661       1.027       0/4         313313175       55250       Federal Fam Credit Discount       04/08/2021       5,000,000.00       4,999,988.90       4,997,266.67       0.660       AA       0.661       1<0.00	3134GXFA7	55077	FEDERAL HOME LO	AN MTG CORP	11/30/2020	3,000,000.00	2,870,090.67	3,000,000.00	0.650	AA	0.641	1,366	11/26/2025
3138G4227         54900         FEDERAL NATIONAL MORTGAGE         0721/2020         3,000,0000         2,886,80.31         3,000,000,000         0.700         AA         0,500         1,248         072           3136G4233         54944         FEDERAL NATIONAL MORTGAGE         09780220         3,000,0000         2,887,422.36         3,000,000,000         0.550         AA         0,522         1,268         073           3136G4483         54968         FEDERAL NATIONAL MORTGAGE         087192202         3,000,0000         2,877,4056.83         3,000,000,00         0,550         AA         0,651         1,275         087           3136G4W14         54975         FEDERAL NATIONAL MORTGAGE         08277202         3,000,000,00         2,887,448,51         2,997,606,70         0,655         AA         0,651         1,275         087           Subtrait deverage         375,629,020.14         391,033,33.33         382,353,38.57         390,976,903.50         -0,667         1,032         1,033         1,333         1,313         1,023         1,033         1,033         3133,1317         55251         Federal Farm Credit Discount         0,408,2021         5,000,0000         4,999,988,90         4,997,266,67         0,660         AA         0,61         1<033	3135G0V34	54049	FEDERAL NATIONAL	MORTGAGE	02/08/2019	3,000,000.00	3,059,235.66	2,995,690.02	2.500	AA	2.544	706	02/05/2024
31364233       54944       FEDERAL NATIONAL MORTGAGE       07302020       3,000,000.00       2,887,422.36       3,000,000.00       0.570       AA       0.592       1,266       07.12         3136G4L94       54968       FEDERAL NATIONAL MORTGAGE       08/18/2020       3,000,000.00       2,889,378.33       3,000,000.00       0.550       AA       0.562       1,266       0.71         3136G4L94       54975       FEDERAL NATIONAL MORTGAGE       08/27/2020       3,000,000.00       2,887,148.51       2,997,906.67       0.625       AA       0.631       1.275       08/2         3136G4L94       54975       FEDERAL NATIONAL MORTGAGE       08/27/2020       3,000,000.00       2,887,148.51       3,909,76,003.50       M.       0.641       1.275       08/2         313013T5       55250       Federal Fam Credit Discount       04/08/2021       5,000,000.00       4,999,988.90       4,997,266.67       0.660       AA       0.661       1<0.032	3135G04Q3	54838	FEDERAL NATIONAL	MORTGAGE	05/22/2020	3,000,000.00	2,966,500.05	2,996,312.75	0.250	AA	0.346	447	05/22/2023
313634L94       54964       FEDERAL NATIONAL MORTGAGE       08/18/2020       3,000,000.00       2,889,37,83       3,000,000.00       0.570       AA       0.562       1,266       08/1         313634H63       54988       FEDERAL NATIONAL MORTGAGE       08/19/2020       3,000,000.00       2,887,149.51       2,997,906.67       0.625       AA       0.647       1,276       08/2         3136G4W1       54975       FEDERAL NATIONAL MORTGAGE       08/27/2020       3,000,000.00       2,887,149.51       2,997,906.67       0.625       AA       0.641       1,276       08/2         Subtotal and Average       375,629,020.14       391,033,333.3       382,353,339.57       390.076,903.50	3136G4ZR7	54930	FEDERAL NATIONAL	MORTGAGE	07/21/2020	3,000,000.00	2,896,880.31	3,000,000.00	0.700	AA	0.690	1,238	07/21/2025
313634L84       54864       FEDERAL NATIONAL MORTGAGE       08/18/2020       3,000,000.00       2,889,337,83       3,000,000.00       0.570       AA       0.562       1,266       08/1         313634H63       54986       FEDERAL NATIONAL MORTGAGE       08/19/2020       3,000,000.00       2,887,148.51       3,000,000.00       0.657       AA       0.652       AA       0.641       1.275       08/2         3136G4W11       54975       FEDERAL NATIONAL MORTGAGE       08/27/2020       3,000,000.00       2.887,148.19       3,000,000.00       0.657       AA       0.641       1.276       08/2         Subtotal and Average       375,629,020.14       391,033,333.3       382,353,339.57       390.076,903.50       -       -       0.667       1.032         FEderal Americal Discount       04/08/2021       5,000,000.00       4,999,988.90       4,997,266.67       0.060       AA       0.061       1<03/2	3136G4G23	54944	FEDERAL NATIONAL	MORTGAGE	07/30/2020	3,000,000.00	2,887,422.36	3,000,000.00		AA	0.592	1,246	07/29/2025
3136G42F9       54974       FEDERAL NATIONAL MORTGAGE       08/27/2020       3.000,000.00       2,887,149,51       2.997,906,67       0.625       AA       0.637       1.275       08/27         3136G4W41       54975       FEDERAL NATIONAL MORTGAGE       08/27/2020       3.000,000.00       2,884,148.19       3.000,000.00       0.655       AA       0.647       1.273       08/2         Subtati and Average       375,629,020.14       391,033,333.3       382,353,39.57       390,976,903.50       0.667       1.067       1.032         Federal Agency Issues - Discount       04/08/2021       5.000,000.00       4.999,988.90       4.997,266.67       0.060       AA       0.061       1       0.303         313313T5       55251       Federal Farm Credit Discount       04/08/2021       5.000,000.00       4.999,988.90       4.997,266.67       0.060       AA       0.061       1       0.303         313313T5       55251       Federal Farm Credit Discount       04/08/2021       5.000,000.00       4.999,988.90       4.997,266.67       0.060       AA       0.061       1       0.303         313313UK       55251       Federal Farm Credit Discount       04/21/2021       3.000,000.00       2.999,933.37       2.998,410.00       0.060	3136G4L84	54964	FEDERAL NATIONAL	MORTGAGE	08/18/2020	3,000,000.00	2,898,937.83	3,000,000.00	0.570	AA	0.562	1,266	08/18/2025
3136G4W41         54975         FEDERAL NATIONAL MORTGAGE         08/27/202         3,000,000.00         2,884,148.19         3,000,000.00         0.650         AA         0.641         1.270         08/2           Subtotal and Average         375,629,020.14         391,033,333.33         382,353,339.57         390,976,903.50         0.667         1,032         0.667         1,032           Federal Agency Issues - Discount         04/08/2021         5,000,000.00         4,999,988.90         4,997,266.67         0.060         AA         0.661         1         03/2           313313TT5         55251         Federal Farm Credit Discount         04/08/2021         5,000,000.00         4,999,988.90         4,997,266.67         0.060         AA         0.061         1         03/2           313313TT5         55251         Federal Farm Credit Discount         04/21/2021         3,000,000.00         4,999,973.37         2,998,410.00         0.060         AA         0.061         1         03/2           313313TX7         55330         Federal Farm Credit Discount         06/25/2021         3,000,000.00         2,999,328.77         998,610.01         0.404         AA         0.041         79         05/3           313313WZ7         55330         Federal Farm Credit	3136G4H63	54968	FEDERAL NATIONAL	MORTGAGE	08/19/2020	3,000,000.00	2,879,056.98	3,000,000.00	0.550	AA	0.542	1,267	08/19/2025
Subtotal and Average         375,629,020.14         391,033,333.33         382,353,339.7         390,976,903.50         0.667         1,032           Federal Agency Issues - Discount         313313TT5         55250         Federal Farm Credit Discount         04/08/2021         5,000,000.00         4,999,988.90         4,997,266.67         0.660         AA         0.061         1         03/0           313313TT5         55252         Federal Farm Credit Discount         04/08/2021         5,000,000.00         4,999,988.90         4,997,266.67         0.060         AA         0.061         1         03/0           313313TT5         55252         Federal Farm Credit Discount         04/08/2021         5,000,000.00         4,999,988.90         4,997,266.67         0.060         AA         0.061         1         03/0           313313UC         55251         Federal Farm Credit Discount         04/21/2021         3,000,000.00         2,999,933.37         2,988,410.00         0.060         AA         0.061         10         03/3           313313W27         55330         Federal Farm Credit Discount         05/25/2021         2,000,000.00         1,998,685.74         1,999,202.22         0.400         AA         0.411         79         65/1           313313W27         55333	3136G42F9	54974	FEDERAL NATIONAL	MORTGAGE	08/27/2020	3,000,000.00	2,887,149.51	2,997,906.67	0.625	AA	0.637	1,275	08/27/2025
Federal Agency Issues - Discount           313313TT5         55250         Federal Farm Credit Discount         04/08/2021         5,000,000.00         4,999,988.90         4,997,266.67         0.060         AA         0.061         1<03/0	3136G4W41	54975	FEDERAL NATIONAL	MORTGAGE	08/27/2020	3,000,000.00	2,884,148.19	3,000,000.00	0.650	AA	0.641	1,273	08/25/2025
31313TT5       55250       Federal Farm Credit Discount       04/08/2021       5,000,000.00       4,999,988.90       4,997,266.67       0.060       AA       0.061       1<03/0		Sub	total and Average	375,629,020.14		391,033,333.33	382,353,339.57	390,976,903.50	-		0.667	1,032	
313313TT5       55251       Federal Farm Credit Discount       04/08/2021       5,000,000.00       4,999,988.90       4,997,266.67       0.060       AA       0.061       1       03/0         313313TT5       55252       Federal Farm Credit Discount       04/08/2021       5,000,000.00       4,999,988.90       4,997,266.67       0.060       AA       0.061       1       03/0         313313UN6       55271       Federal Farm Credit Discount       04/21/2021       3,000,000.00       2,999,933.37       2,998,410.00       0.060       AA       0.061       10       03/1         313313W27       55329       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313W27       55331       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313W27       55331       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,997,05.40       4,998,005.56       0.040       AA       0.041       79       05/1         313313W27       55335       Federal Farm Credit Discount       05/26/2021	Federal Agency	/ Issues - Discount											
31313TT5       55252       Federal Farm Credit Discount       04/08/2021       5,000,000.00       4,999,88.90       4,997,266.67       0.060       AA       0.061       1       03/0         313313TT5       55252       Federal Farm Credit Discount       04/21/2021       5,000,000.00       4,999,777.85       4,996,752.78       0.070       AA       0.061       10       03/2         313313W27       55329       Federal Farm Credit Discount       05/25/2021       1,000,000.00       999,342.87       999,601.11       0.040       AA       0.041       79       05/1         313313W27       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313W27       55331       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313W27       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313W33       55335       Federal Farm Credit Discount       05/26/2021       5,00	313313TT5	55250	Federal Farm Credit	Discount	04/08/2021	5,000,000.00	4,999,988.90	4,997,266.67	0.060	AA	0.061	1	03/02/2022
313313UN6       55271       Federal Farm Credit Discount       04/21/2021       5,000,000.00       4,999,777.85       4,996,752.78       0.070       AA       0.071       20       03/2         313313UC0       55291       Federal Farm Credit Discount       04/27/2021       3,000,000.00       2,999,933.37       2,998,410.00       0.060       AA       0.061       10       03/4         313313WZ7       55329       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1998,685.74       1,999,202.22       0.040       AA       0.041       79       05/4         313313WZ7       55331       Federal Farm Credit Discount       05/25/2021       2,000,000.00       4,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/4         313313WZ7       55331       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/4         313313WS3       55335       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/4         313313WS3       55336       Federal Farm Credit Discount       05/26/2021 <t< td=""><td>313313TT5</td><td>55251</td><td>Federal Farm Credit</td><td>Discount</td><td>04/08/2021</td><td>5,000,000.00</td><td>4,999,988.90</td><td>4,997,266.67</td><td>0.060</td><td>AA</td><td>0.061</td><td>1</td><td>03/02/2022</td></t<>	313313TT5	55251	Federal Farm Credit	Discount	04/08/2021	5,000,000.00	4,999,988.90	4,997,266.67	0.060	AA	0.061	1	03/02/2022
313313UC0       55291       Federal Farm Credit Discount       04/27/2021       3,000,000.00       2,999,333.37       2,998,410.00       0.060       AA       0.061       10       03/1         313313WZ7       55329       Federal Farm Credit Discount       05/25/2021       1,000,000.00       999,342.87       999,601.11       0.040       AA       0.041       79       05/1         313313WZ7       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313WZ7       55331       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313WZ7       55333       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5	313313TT5	55252	Federal Farm Credit	Discount	04/08/2021	5,000,000.00	4,999,988.90	4,997,266.67	0.060	AA	0.061	1	03/02/2022
313313WZ7       55329       Federal Farm Credit Discount       05/25/2021       1,000,000.00       999,342.87       999,601.11       0.040       AA       0.041       79       05/1         313313WZ7       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313WZ7       55331       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313WZ7       55332       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.66       0.040       AA       0.041       79       05/1         313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       79       05/1         313313WS3       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5	313313UN6	55271	Federal Farm Credit	Discount	04/21/2021	5,000,000.00	4,999,777.85	4,996,752.78	0.070	AA	0.071	20	03/21/2022
313313WZ7       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313WZ7       55331       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313WZ7       55332       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,050.00       0.040       AA       0.041       79       05/1         313313WS3       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       <	313313UC0	55291	Federal Farm Credit	Discount	04/27/2021	3,000,000.00	2,999,933.37	2,998,410.00	0.060	AA	0.061	10	03/11/2022
313313WZ7       55331       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,685.74       1,999,202.22       0.040       AA       0.041       79       05/1         313313WZ7       55332       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313WZ7       55333       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       06/2/2021 <t< td=""><td>313313WZ7</td><td>55329</td><td>Federal Farm Credit</td><td>Discount</td><td>05/25/2021</td><td>1,000,000.00</td><td>999,342.87</td><td>999,601.11</td><td>0.040</td><td>AA</td><td>0.041</td><td>79</td><td>05/19/2022</td></t<>	313313WZ7	55329	Federal Farm Credit	Discount	05/25/2021	1,000,000.00	999,342.87	999,601.11	0.040	AA	0.041	79	05/19/2022
313313WZ7       55332       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313WZ3       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       06/22/2021       5,000,000.00       4,997,900.00       0.060       AA       0.061       0       03/2         313313UJ5       55380       Federal Farm Credit Discount       08/04/2021       5,000,000.00 <t< td=""><td>313313WZ7</td><td>55330</td><td>Federal Farm Credit</td><td>Discount</td><td>05/25/2021</td><td>2,000,000.00</td><td>1,998,685.74</td><td>1,999,202.22</td><td>0.040</td><td>AA</td><td>0.041</td><td>79</td><td>05/19/2022</td></t<>	313313WZ7	55330	Federal Farm Credit	Discount	05/25/2021	2,000,000.00	1,998,685.74	1,999,202.22	0.040	AA	0.041	79	05/19/2022
313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,996,714.35       4,998,005.56       0.040       AA       0.041       79       05/1         313313WS3       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,005.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       06/22/2021       5,000,000.00       4,997,900.00       0.060       AA       0.061       16       03/1         313313UJ5       55380       Federal Farm Credit Discount       08/04/2021       5,000,000.00       <	313313WZ7	55331	Federal Farm Credit	Discount	05/25/2021	2,000,000.00	1,998,685.74	1,999,202.22	0.040	AA	0.041	79	05/19/2022
313313WS3       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55336       Federal Farm Credit Discount       06/22/2021       5,000,000.00       4,997,900.00       0.060       AA       0.061       10       03/0         313313UJ5       55380       Federal Farm Credit Discount       07/16/2021       5,000,000.00       4,999,951.00       4,998,286.61       0.050       AA       0.051       36       04/0         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       <	313313WZ7	55332	Federal Farm Credit	Discount	05/25/2021	5,000,000.00	4,996,714.35	4,998,005.56	0.040	AA	0.041	79	05/19/2022
313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/4         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/4         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/4         313313WS3       55336       Federal Farm Credit Discount       06/22/2021       5,000,000.00       4,997,906.67       0.060       AA       0.061       16       03/4         313313UJ5       55380       Federal Farm Credit Discount       07/16/2021       5,000,000.00       4,999,951.00       4,998,298.61       0.050       AA       0.051       36       04/4         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,951.00       4,998,298.61       0.050       AA       0.051       36       04/4         313313VD4       55391       Federal Farm Credit Discount       08/06/2021       5,000,000.00       <	313313WZ7	55333	Federal Farm Credit	Discount	05/25/2021	5,000,000.00	4,996,714.35	4,998,005.56	0.040	AA	0.041	79	05/19/2022
313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,997,005.40       4,998,050.00       0.040       AA       0.041       72       05/1         313313WS3       55366       Federal Farm Credit Discount       06/22/2021       5,000,000.00       5,000,000.00       4,997,905.40       4,997,906.67       0.060       AA       0.061       0       03/2         313313UJ5       55380       Federal Farm Credit Discount       07/16/2021       5,000,000.00       4,999,9822.30       4,997,966.67       0.060       AA       0.061       16       03/2         313313VE5       55389       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/2         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/2         313313VD4       55390       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/4         313313VD4       55392       Federal Farm Credit Discount	313313WS3	55335	Federal Farm Credit	Discount	05/26/2021	5,000,000.00	4,997,005.40	4,998,050.00	0.040	AA	0.041	72	05/12/2022
313313TS7       55366       Federal Farm Credit Discount       06/22/2021       5,000,000.00       4,997,900.00       0.060       AA       0.061       0       03/0         313313TS7       55366       Federal Farm Credit Discount       07/16/2021       5,000,000.00       4,999,822.30       4,997,966.67       0.060       AA       0.061       16       03/0         313313VE5       55380       Federal Farm Credit Discount       07/16/2021       5,000,000.00       4,999,951.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313VD4       55391       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       <	313313WS3	55336	Federal Farm Credit	Discount	05/26/2021	5,000,000.00	4,997,005.40	4,998,050.00	0.040	AA	0.041	72	05/12/2022
313313UJ5       55380       Federal Farm Credit Discount       07/16/2021       5,000,000.00       4,999,822.30       4,997,966.67       0.060       AA       0.061       16       03/1         313313VE5       55389       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,951.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313VE5       55390       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1         313313YD4       55392       Federal Farm Credit Discount       08/06/2021	313313WS3	55337	Federal Farm Credit	Discount	05/26/2021	5,000,000.00	4,997,005.40	4,998,050.00	0.040	AA	0.041	72	05/12/2022
313313VE5       55389       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313YD4       55391       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1	313313TS7	55366	Federal Farm Credit	Discount	06/22/2021	5,000,000.00	5,000,000.00	4,997,900.00	0.060	AA	0.061	0	03/01/2022
313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,999,051.00       4,998,298.61       0.050       AA       0.051       36       04/0         313313YD4       55391       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1	313313UJ5	55380	Federal Farm Credit	Discount	07/16/2021	5,000,000.00	4,999,822.30	4,997,966.67	0.060	AA	0.061	16	03/17/2022
313313YD4       55391       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,775.30       4,996,947.22       0.070       AA       0.071       107       06/1	313313VE5	55389	Federal Farm Credit	Discount	08/04/2021	5,000,000.00	4,999,051.00	4,998,298.61	0.050	AA	0.051	36	04/06/2022
313313YD4 55392 Federal Farm Credit Discount 08/06/2021 5,000,000.00 4,993,775.30 4,996,947.22 0.070 AA 0.071 107 06/1	313313VE5	55390	Federal Farm Credit	Discount	08/04/2021	5,000,000.00	4,999,051.00	4,998,298.61	0.050	AA	0.051	36	04/06/2022
	313313YD4	55391	Federal Farm Credit	Discount	08/06/2021	5,000,000.00	4,993,775.30	4,996,947.22	0.070	AA	0.071	107	06/16/2022
313313WP9         55402         Federal Farm Credit Discount         08/17/2021         5,000,000.00         4,997,130.15         4,997,423.61         0.070         AA         0.071         69         05/0	313313YD4	55392	Federal Farm Credit	Discount	08/06/2021	5,000,000.00	4,993,775.30	4,996,947.22	0.070	AA	0.071	107	06/16/2022
	313313WP9	55402	Federal Farm Credit	Discount	08/17/2021	5,000,000.00	4,997,130.15	4,997,423.61	0.070	AA	0.071	69	05/09/2022

Portfolio POOL AP PM (PRF\_PM2) 7.3.0

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 360 Maturity	·····,
Federal Agency	/ Issues - Discount										
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,130.15	4,997,423.61	0.070	AA	0.071 69	05/09/2022
313313UQ9	55413	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,999,755.65	4,998,555.56	0.050	AA	0.051 22	03/23/2022
313313UQ9	55414	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,999,755.65	4,998,555.56	0.050	AA	0.051 22	03/23/2022
313313TT5	55417	Federal Farm Credit Discount		08/30/2021	3,000,000.00	2,999,993.34	2,999,233.33	0.050	AA	0.051 1	03/02/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,993,368.35	4,997,658.33	0.060	AA	0.061 114	06/23/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,989,292.65	4,997,466.67	0.060	AA	0.061 146	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,993,575.59	2,998,480.00	0.060	AA	0.061 146	07/25/2022
313313TY4	55441	Federal Farm Credit Discount		09/28/2021	5,000,000.00	4,999,933.35	4,999,111.11	0.040	AA	0.040 6	03/07/2022
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,999,351.52	2,999,200.00	0.050	AA	0.051 41	04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,998,919.20	4,998,666.67	0.050	AA	0.051 41	04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,462.22	2,999,241.67	0.050	AA	0.050 34	04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,993,077.65	4,997,775.00	0.060	AA	0.061 119	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,993,077.65	4,997,775.00	0.060	AA	0.061 119	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,981,078.25	4,995,687.50	0.090	AA	0.091 197	09/14/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,999,051.00	4,998,729.17	0.050	AA	0.051 36	04/06/2022
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,655.60	4,998,625.00	0.050	AA	0.051 51	04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,655.60	4,998,625.00	0.050	AA	0.051 51	04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,999,103.70	4,998,791.67	0.050	AA	0.050 34	04/04/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,994,356.70	4,998,025.00	0.060	AA	0.061 97	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,980,299.50	4,995,712.50	0.090	AA	0.091 205	09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,866.50	4,998,750.00	0.050	AA	0.050 43	04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,866.50	4,998,750.00	0.050	AA	0.050 43	04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,998,734.70	4,998,483.33	0.060	AA	0.060 48	04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,998,444.75	4,998,450.00	0.060	AA	0.061 59	04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,994,522.65	4,997,588.89	0.080	AA	0.081 94	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,993,775.30	4,997,444.44	0.080	AA	0.081 107	06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,998,103.43	2,998,868.33	0.070	AA	0.070 76	05/16/2022
313313TV0	55490	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,966.70	4,999,208.33	0.050	AA	0.050 3	03/04/2022
313313VE5	55491	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,051.00	4,998,979.17	0.050	AA	0.050 36	04/06/2022
313313VE5	55492	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,051.00	4,998,979.17	0.050	AA	0.050 36	04/06/2022
313313VE5	55493	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,051.00	4,998,979.17	0.050	AA	0.050 36	04/06/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,522.65	4,998,350.00	0.060	AA	0.060 94	06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,522.65	4,998,350.00	0.060	AA	0.060 94	06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,522.65	4,998,350.00	0.060	AA	0.060 94	06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,994,124.15	4,998,308.33	0.060	AA	0.060 101	06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,949.70	4,998,026.39	0.070	AA	0.071 104	06/13/2022

Portfolio POOL AP PM (PRF\_PM2) 7.3.0

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 360 Maturity	
Federal Agency	y Issues - Discount										
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,949.70	4,998,026.39	0.070	AA	0.071 104	06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,990,758.05	4,996,902.78	0.100	AA	0.101 126	07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,971,652.90	4,988,125.00	0.250	AA	0.254 252	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,975,059.10	4,988,576.39	0.250	AA	0.254 239	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,975,059.10	4,988,576.39	0.250	AA	0.254 239	10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,356.70	4,996,983.33	0.120	AA	0.120 97	06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,356.70	4,996,983.33	0.120	AA	0.120 97	06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,356.70	4,996,983.33	0.120	AA	0.120 97	06/06/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,990,758.05	4,996,616.67	0.120	AA	0.121 126	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,990,611.50	4,996,334.72	0.130	AA	0.132 128	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,975,164.50	4,989,600.00	0.240	AA	0.244 238	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,491,682.25	4,496,750.00	0.130	AA	0.132 126	07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,983,739.10	4,993,979.17	0.170	AA	0.172 181	08/29/2022
313313WD6	55555	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,998,444.75	4,998,475.00	0.090	AA	0.090 59	04/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,990,098.55	4,994,775.00	0.190	AA	0.192 135	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,984,187.60	4,992,397.22	0.230	AA	0.233 176	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,977,167.90	4,989,462.50	0.270	AA	0.274 219	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,636.10	4,992,911.11	0.220	AA	0.223 171	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,815.55	4,992,972.22	0.220	AA	0.223 169	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,815.55	4,992,972.22	0.220	AA	0.223 169	08/17/2022
313313WZ7	55574	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,996,714.35	4,997,312.50	0.150	AA	0.150 79	05/19/2022
313313WZ7	55575	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,996,714.35	4,997,312.50	0.150	AA	0.150 79	05/19/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,990,245.10	4,993,391.67	0.260	AA	0.262 133	07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,990,245.10	4,993,391.67	0.260	AA	0.262 133	07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,972,447.60	4,983,722.22	0.400	AA	0.406 245	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,989,805.50	4,990,500.00	0.380	AA	0.381 139	07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,966,711.10	4,976,518.06	0.530	AA	0.539 279	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,966,711.10	4,976,518.06	0.530	AA	0.539 279	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,981,857.10	4,986,372.22	0.440	AA	0.445 189	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,983,533.55	4,985,666.67	0.480	AA	0.485 183	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,983,533.55	4,985,666.67	0.480	AA	0.485 183	08/31/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,964,788.10	4,966,011.11	0.760	AA	0.774 295	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,980,883.55	4,979,741.67	0.660	AA	0.668 199	09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,965,388.95	4,955,938.89	1.030	AA	1.050 290	12/16/2022
313313ZU5	55611	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,989,292.65	4,982,916.67	0.750	AA	0.753 146	
313313ZU5	55612	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,989,292.65	4,982,916.67	0.750	AA	0.753 146	07/25/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days 360 Matur	
Federal Agency	/ Issues - Discount										
313313YQ5	55613	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,993,135.80	4,988,477.78	0.610	AA	0.611 1	18 06/27/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,957,920.55	4,946,644.44	1.120	AA	1.144 3	30 01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,957,920.55	4,946,644.44		AA	1.144 3	30 01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,979,910.20	4,975,444.44	0.800	AA	0.810 2	09 09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,979,910.20	4,975,444.44	0.800	AA	0.810 2	09 09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,979,910.20	4,976,708.33	0.780	AA	0.790 2	09 09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,970,631.30	4,965,430.56	0.950	AA	0.972 2	61 11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,970,631.30	4,965,430.56	0.950	AA	0.972 2	61 11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,964,067.20	4,955,958.33	1.050	AA	1.074 3	01 12/27/2022
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,840.15	4,997,227.08	0.055	AA	0.056	44 04/14/2022
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,996,839.05	4,997,219.44	0.055	AA	0.056	76 05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,996,839.05	4,997,219.44	0.055	AA	0.056	76 05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,996,797.50	4,997,211.81	0.055	AA	0.056	77 05/17/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,891.55	4,997,472.22	0.050	AA	0.051 1	05 06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,833.40	4,997,465.28	0.050	AA	0.051 1	06 06/15/2022
313385UA2	55421	Federal Home Loan Discount		09/08/2021	6,000,000.00	5,999,893.38	5,998,635.00	0.045	AA	0.045	8 03/09/2022
313385UH7	55425	Federal Home Loan Discount		09/15/2021	10,000,000.00	9,999,666.80	9,997,674.44	0.046	AA	0.046	15 03/16/2022
313385US3	55435	Federal Home Loan Discount		09/24/2021	10,000,000.00	9,999,466.90	9,997,876.67	0.042	AA	0.042	24 03/25/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,997,364.00	9,997,270.00	0.054	AA	0.054	50 04/20/2022
313385WC6	55501	Federal Home Loan Discount		11/17/2021	5,000,000.00	4,998,471.15	4,998,987.50	0.045	AA	0.045	58 04/28/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,970,177.35	4,990,950.00	0.180	AA	0.183 2	65 11/21/2022
313385TZ9	55520	Federal Home Loan Discount		12/06/2021	10,000,000.00	9,999,844.50	9,998,850.00	0.045	AA	0.045	7 03/08/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,988,480.80	9,993,528.89	0.128	AA	0.128	99 06/08/2022
313385UA2	55526	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,999,822.30	9,998,685.56	0.052	AA	0.052	8 03/09/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,994,124.15	4,996,764.44	0.128	AA	0.128 1	01 06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,989,512.40	4,995,955.56	0.130	AA	0.132 1	43 07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,987,666.80	9,993,528.89	0.128	AA	0.128 1	06 06/15/2022
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,987,666.80	9,993,528.89	0.128	AA	0.128 1	06 06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,972,447.60	4,991,306.25	0.195	AA	0.198 2	45 11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,944,895.20	9,982,277.78	0.200	AA	0.203 2	45 11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,987,434.30	9,993,326.67	0.132	AA	0.132 1	08 06/17/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,977,484.30	4,991,668.75	0.215	AA	0.218 2	16 10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,982,343.95	4,993,481.94	0.190	AA	0.193 1	84 09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,972,447.60	4,989,340.28	0.250	AA	0.254 2	45 11/01/2022
313385TY2	55566	Federal Home Loan Discount		01/04/2022	5,000,000.00	4,999,933.35	4,999,569.44	0.050	AA	0.050	6 03/07/2022
313385WX0	55567	Federal Home Loan Discount		01/05/2022	5,000,000.00	4,996,797.50	4,997,800.00	0.120	AA	0.120	77 05/17/2022

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CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Da 360 Ma		Maturity Date
Federal Agency	Issues - Disco	unt										
313385H58	55569	Federal Home Loan I	Discount	01/06/2022	5,000,000.00	4,979,715.55	4,990,798.61	0.250	AA	0.253	211	09/28/2022
313385P83	55570	Federal Home Loan I	Discount	01/06/2022	5,000,000.00	4,970,517.80	4,987,711.11	0.280	AA	0.284	262	11/18/2022
313385E93	55571	Federal Home Loan I	Discount	01/07/2022	5,000,000.00	4,981,662.40	4,990,850.00	0.270	AA	0.273	191	09/08/2022
313385N69	55572	Federal Home Loan I	Discount	01/07/2022	5,000,000.00	4,971,652.90	4,985,809.03	0.335	AA	0.340	252	11/08/2022
313385B21	55573	Federal Home Loan I	Discount	01/07/2022	5,000,000.00	4,985,623.00	4,992,900.00	0.240	AA	0.242	160	08/08/2022
313385WP7	55579	Federal Home Loan I	Discount	01/12/2022	5,000,000.00	4,997,130.15	4,997,562.50	0.150	AA	0.150	69	05/09/2022
313385ZJ8	55581	Federal Home Loan I	Discount	01/14/2022	5,000,000.00	4,990,025.30	4,992,922.22	0.280	AA	0.280	136	07/15/2022
313385A48	55582	Federal Home Loan I	Discount	01/14/2022	5,000,000.00	4,986,161.40	4,992,361.11	0.275	AA	0.277	154	08/02/2022
313385J23	55593	Federal Home Loan I	Discount	01/24/2022	5,000,000.00	4,977,484.30	4,985,300.00	0.420	AA	0.425	216	10/03/2022
313385XH4	55594	Federal Home Loan I	Discount	01/25/2022	5,000,000.00	4,996,381.75	4,996,441.67	0.210	AA	0.210	87	05/27/2022
313385XH4	55595	Federal Home Loan I	Discount	01/25/2022	5,000,000.00	4,996,381.75	4,996,441.67	0.210	AA	0.210	87	05/27/2022
313385YJ9	55597	Federal Home Loan I	Discount	01/26/2022	5,000,000.00	4,993,484.60	4,995,437.50	0.225	AA	0.225	112	06/21/2022
313385R57	55601	Federal Home Loan I	Discount	02/01/2022	5,000,000.00	4,967,191.95	4,974,539.58	0.605	AA	0.615	275	12/01/2022
313385VN3	55604	Federal Home Loan I	Discount	02/08/2022	5,000,000.00	4,998,840.15	4,998,645.83	0.150	AA	0.150	44	04/14/2022
313385VN3	55605	Federal Home Loan I	Discount	02/08/2022	5,000,000.00	4,998,840.15	4,998,645.83	0.150	AA	0.150	44	04/14/2022
313385WT9	55609	Federal Home Loan I	Discount	02/11/2022	5,000,000.00	4,996,963.80	4,995,639.58	0.345	AA	0.345	73	05/13/2022
313385L79	55617	Federal Home Loan I	Discount	02/16/2022	5,000,000.00	4,975,269.95	4,972,916.67	0.780	AA	0.792	237	10/24/2022
313385YA8	55623	Federal Home Loan I	Discount	02/25/2022	5,000,000.00	4,993,949.70	4,993,550.00	0.430	AA	0.431	104	06/13/2022
313385YA8	55624	Federal Home Loan I	Discount	02/25/2022	5,000,000.00	4,993,949.70	4,993,550.00	0.430	AA	0.431	104	06/13/2022
SYS55625	55625	Federal Home Loan I	Discount	02/28/2022	5,000,000.00	4,984,833.33	4,984,833.33	0.650	AA	0.652	167	08/15/2022
313385XN1	55626	Federal Home Loan I	Discount	02/28/2022	5,000,000.00	4,994,647.45	4,994,704.17	0.410	AA	0.410	92	06/01/2022
		Subtotal and Average	767,459,929.44		773,500,000.00	771,962,971.73	772,392,981.27			0.219	119	
Money Market												
SYS52411	52411	Fidelity Inst Governm	ient		49,000,000.00	49,000,000.00	49,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst	Government		101,000,000.00	101,000,000.00	101,000,000.00	0.030	AAA	0.030	1	
		Subtotal and Average	148,392,857.14		150,000,000.00	150,000,000.00	150,000,000.00	-		0.023	1	
Local Agency In	vestment Fund	ds										
SYS43	43	Local Agency Investm	nent Fund		75,000,000.00	74,807,934.00	75,000,000.00	0.278		0.274	1	
		Subtotal and Average	75,000,000.00	—	75,000,000.00	74,807,934.00	75,000,000.00	-		0.274	1	
Corporate Bond	S											
89236TJH9	55364	Toyota Motor Cred t		06/18/2021	4,000,000.00	3,875,146.04	3,996,351.82	0.500	А	0.533	840	06/18/2024
		Subtotal and Average	3,996,293.19		4,000,000.00	3,875,146.04	3,996,351.82	-		0.533	840	

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Aaturity	Maturity Date
Negotiable CD's												
62478UDY9	55537	MUFG Union Bank NA		12/13/2021	10,000,000.00	9,997,680.00	10,000,000.00	0.060	A-1	0.060	55	04/25/2022
62478UE28	55552	MUFG Union Bank NA		12/27/2021	10,000,000.00	9,997,420.00	10,000,000.00	0.060	A-1	0.060	58	04/28/2022
62478UE93	55614	MUFG Union Bank NA		02/16/2022	10,000,000.00	9,998,820.00	10,000,000.00	0.480	A-1	0.473	93	06/02/2022
	Sub	total and Average	24,642,857.14		30,000,000.00	29,993,920.00	30,000,000.00	-		0.198	69	
Federal Agency Is	sues-Coupon/B	ullet										
3133EMGX4	55068	FEDERAL FARM CRED	IT BANK	11/23/2020	3,000,000.00	2,983,902.63	2,997,914.92	0.125	AA	0.218	267	11/23/2022
3133EMUT7	55238	FEDERAL FARM CRED		03/29/2021	5,000,000.00	4,999,062.15	5,000,000.00	0.070	AA	0.069	28	03/29/2022
3133EMUU4	55239	FEDERAL FARM CRED	IT BANK	03/29/2021	5,000,000.00	4,970,036.35	4,999,628.40	0.120	AA	0.128	273	11/29/2022
3133EMVL3	55246	FEDERAL FARM CRED	IT BANK	04/06/2021	6,000,000.00	5,996,914.80	5,999,912.50	0.060	AA	0.074		
3133EMVP4	55254	FEDERAL FARM CRED	IT BANK	04/13/2021	5,000,000.00	4,939,875.50	4,996,315.00	0.125	AA	0.189	408	04/13/2023
3133EMWT5	55279	FEDERAL FARM CRED	IT BANK	04/21/2021	5,000,000.00	4,836,434.00	4,999,136.81	0.600	AA	0.597	1,147	04/21/2025
3133EMYX4	55305	FEDERAL FARM CRED	IT BANK	05/10/2021	3,950,000.00	3,900,579.06	3,946,987.47	0.125	AA	0.187	435	05/10/2023
3133EMYX4	55306	FEDERAL FARM CRED	IT BANK	05/10/2021	3,000,000.00	2,962,465.11	2,997,712.00	0.125	AA	0.187	435	05/10/2023
3133EMF64	55352	FEDERAL FARM CRED	IT BANK	06/09/2021	10,000,000.00	9,991,078.30	9,999,972.78	0.060	AA	0.060	100	06/09/2022
3133EMF64	55353	FEDERAL FARM CRED	IT BANK	06/09/2021	5,000,000.00	4,995,539.15	4,999,986.39	0.060	AA	0.060	100	06/09/2022
3133EMF64	55354	FEDERAL FARM CRED	IT BANK	06/09/2021	5,000,000.00	4,995,539.15	5,000,000.00	0.060	AA	0.059	100	06/09/2022
3133EMF64	55355	FEDERAL FARM CRED	IT BANK	06/09/2021	5,000,000.00	4,995,539.15	5,000,000.00	0.060	AA	0.059	100	06/09/2022
3133EMF64	55356	FEDERAL FARM CRED	IT BANK	06/09/2021	5,000,000.00	4,995,539.15	5,000,000.00	0.060	AA	0.059	100	06/09/2022
3133EMF64	55367	FEDERAL FARM CRED	IT BANK	06/23/2021	4,200,000.00	4,196,252.89	4,199,600.30	0.060	AA	0.094	100	06/09/2022
3133EM2F8	55397	FEDERAL FARM CRED	IT BANK	08/10/2021	5,000,000.00	4,990,767.05	5,000,000.00	0.070	AA	0.069	162	08/10/2022
3133EM2F8	55398	FEDERAL FARM CRED	IT BANK	08/10/2021	5,000,000.00	4,990,767.05	4,999,978.82	0.070	AA	0.070	162	08/10/2022
3133EM3C4	55407	FEDERAL FARM CRED	IT BANK	08/23/2021	5,000,000.00	4,980,644.30	4,999,818.32	0.100	AA	0.104	267	11/23/2022
3133EM3C4	55408	FEDERAL FARM CRED	IT BANK	08/23/2021	5,000,000.00	4,980,644.30	4,999,816.60	0.100	AA	0.104	267	11/23/2022
3133EM5U2	55431	FEDERAL FARM CRED	IT BANK	09/21/2021	3,000,000.00	2,969,271.42	2,998,416.67	0.090	AA	0.138	385	03/21/2023
3133EM5T5	55432	FEDERAL FARM CRED	IT BANK	09/21/2021	5,000,000.00	4,987,069.30	4,999,762.33	0.070	AAA	0.077	204	09/21/2022
3133EM5X6	55433	FEDERAL FARM CRED	IT BANK	09/23/2021	3,000,000.00	2,915,117.01	2,997,618.17	0.430	AA	0.455	937	09/23/2024
3133EM4X7	55443	FEDERAL FARM CRED	IT BANK	09/28/2021	3,000,000.00	2,873,087.19	2,973,590.45	0.800	AA	0.986	1,654	09/10/2026
3133ENAL4	55467	FEDERAL FARM CRED	IT BANK	10/13/2021	5,000,000.00	4,918,407.30	4,995,228.37	0.290	AA	0.345	590	10/12/2023
3133ENAL4	55473	FEDERAL FARM CRED	IT BANK	10/18/2021	3,000,000.00	2,951,044.38	2,994,700.21	0.290	AA	0.395	590	10/12/2023
3133EM3S9	55477	FEDERAL FARM CRED	IT BANK	10/27/2021	3,000,000.00	2,959,201.14	2,991,174.04	0.200	AA	0.418	482	06/26/2023
3133ENCW8	55488	FEDERAL FARM CRED	IT BANK	11/09/2021	5,000,000.00	4,991,934.35	4,999,778.00	0.080	AA	0.090	150	07/29/2022
3133ENDR8	55503	FEDERAL FARM CRED	IT BANK	11/18/2021	3,000,000.00	2,954,835.15	2,993,201.69	0.400	AA	0.528	618	11/09/2023
3133ENGF1	55514	FEDERAL FARM CRED	IT BANK	12/03/2021	3,000,000.00	2,955,559.80	2,996,183.15	0.500	AA	0.565	640	12/01/2023
3133ENGF1	55530	FEDERAL FARM CRED	IT BANK	12/09/2021	5,000,000.00	4,925,933.00	4,980,047.05	0.500	AA	0.720	640	12/01/2023
3133EMGX4	55531	FEDERAL FARM CRED	IT BANK	12/09/2021	5,015,000.00	4,988,090.56	5,008,621.33	0.125	AA	0.296	267	11/23/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to laturity	Maturity Date
Federal Agency I	ssues-Coupon/l	Bullet										
3133ENGQ7	55533	FEDERAL FARM CRE	DIT BANK	12/09/2021	3,000,000.00	2,940,587.16	2,999,015.86	0.920	AA	0.919	1,014	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CRE	DIT BANK	12/09/2021	3,000,000.00	2,940,587.16	2,999,417.83	0.920	AA	0.914	1,014	12/09/2024
3133ENLF5	55586	FEDERAL FARM CRE	DIT BANK	01/18/2022	3,000,000.00	2,971,838.67	2,998,166.46	0.900	AA	0.920	688	01/18/2024
3133ENLF5	55598	FEDERAL FARM CRE	DIT BANK	01/28/2022	3,000,000.00	2,971,838.67	2,984,747.02	0.900	AA	1.158	688	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CRE	DIT BANK	02/09/2022	3,000,000.00	2,984,766.96	2,992,322.00	1.180	AA	1.296	710	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CRE	DIT BANK	02/09/2022	3,000,000.00	2,984,766.96	2,992,322.00	1.180	AA	1.296	710	02/09/2024
3130AKDH6	55043	FEDERAL HOME LOA	N BANK	10/22/2020	5,000,000.00	4,979,038.55	4,997,888.73	0.125	AA	0.189	234	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOA	N BANK	03/18/2021	5,000,000.00	4,971,215.85	4,997,123.78	0.125	AA	0.178	381	03/17/2023
3130AMJ37	55315	FEDERAL HOME LOA	N BANK	05/13/2021	5,000,000.00	4,997,772.35	5,000,000.00	0.060	AA	0.059	73	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOA	N BANK	06/04/2021	5,000,000.00	4,934,071.50	4,997,110.58	0.125	AA	0.169	458	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOA	N BANK	06/04/2021	4,000,000.00	3,947,257.20	3,997,688.47	0.125	AA	0.169	458	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOA	N BANK	06/17/2021	5,000,000.00	4,999,806.50	4,999,974.06	0.050	AA	0.061	16	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOA	N BANK	06/28/2021	10,000,000.00	9,999,207.10	9,999,916.24	0.060	AA	0.070	28	03/29/2022
3130ANYM6	55422	FEDERAL HOME LOA	N BANK	09/10/2021	3,000,000.00	2,948,424.51	2,995,176.10	0.125	AA	0.230	545	08/28/2023
3130APJ63	55469	FEDERAL HOME LOA	N BANK	10/14/2021	5,000,000.00	4,999,849.40	5,000,000.00	0.050	AA	0.049	13	03/14/2022
3130APR72	55485	FEDERAL HOME LOA	N BANK	11/01/2021	3,000,000.00	2,954,207.94	2,998,566.04	0.500	AA	0.520	647	12/08/2023
3130APU29	55494	FEDERAL HOME LOA	N BANK	11/12/2021	5,000,000.00	4,927,938.80	4,998,049.65	0.500	AA	0.516	618	11/09/2023
3130APN35	55541	FEDERAL HOME LOA	N BANK	12/15/2021	5,000,000.00	4,981,299.25	4,996,671.16	0.100	AA	0.200	238	10/25/2022
3130AQCX9	55551	FEDERAL HOME LOA	N BANK	12/20/2021	10,000,000.00	9,999,467.50	9,999,985.41	0.055	AA	0.057	21	03/22/2022
3130AQF57	55565	FEDERAL HOME LOA	N BANK	01/04/2022	3,000,000.00	2,957,252.52	2,990,897.03	0.625	AA	0.784	661	12/22/2023
3130AQF40	55568	FEDERAL HOME LOA	N BANK	01/05/2022	3,000,000.00	2,951,505.33	2,997,601.14	1.000	AA	1.015	1,025	12/20/2024
3130AQF57	55580	FEDERAL HOME LOA	N BANK	01/12/2022	5,000,000.00	4,928,754.20	4,972,472.00	0.625	AA	0.920	661	12/22/2023
3130AQF57	55590	FEDERAL HOME LOA	N BANK	01/19/2022	3,000,000.00	2,957,252.52	2,978,621.27	0.625	AA	1.010	661	12/22/2023
3137EAFA2	55083	FEDERAL HOME LOA	N MTG CORP	12/04/2020	3,000,000.00	2,940,236.94	2,998,259.25	0.250	AA	0.279	643	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL	MORTGAGE	10/20/2021	3,000,000.00	2,881,952.52	2,964,370.16	0.500	AA	0.855	1,204	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL	MORTGAGE	12/08/2021	3,000,000.00	2,864,785.56	2,923,009.18	0.500	AA	1.199	1,347	11/07/2025
	Su	ubtotal and Average	246,903,221.79	_	247,165,000.00	245,006,812.31	246,834,473.19	-		0.324	390	
		Total and Average	1,642,024,178.84		1,670,698,333.33	1,658,000,123.65	1,669,200,709.78			0.325	358	

# City Pool Portfolio Portfolio Management Portfolio Details - Cash February 28, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Da 360 Mat	•
	Av	Average Balance		Accrued Interest a	t Purchase	13,927.63	13,927.63				0
				Subtotal		13,927.63	13,927.63				
	Total Cash and	d Investments	1,642,024,178.84		1,670,698,333.33	1,658,014,051.28	1,669,214,637.41			0.325	358



# City Pool Portfolio Aging Report By Maturity Date As of March 1, 2022

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days	( 03/01/2022 - 03/01/2022 )	4 Maturities	0 Payments	230,000,000.00	) 13.77%	229,997,900.00	229,807,934.00
Aging Interval: 1 - 30 days	( 03/02/2022 - 03/31/2022 )	22 Maturities	0 Payments	137,000,000.00	) 8.20%	136,970,760.17	136,994,924.79
Aging Interval: 31 - 90 days	( 04/01/2022 - 05/30/2022 )	48 Maturities	0 Payments	240,000,000.00	) 14.37%	239,921,054.31	239,902,988.62
Aging Interval: 91 - 180 days	( 05/31/2022 - 08/28/2022 )	64 Maturities	0 Payments	338,700,000.00	) 20.27%	338,437,670.91	338,182,748.51
Aging Interval: 181 - 360 days	( 08/29/2022 - 02/24/2023 )	58 Maturities	0 Payments	291,015,000.00	) 17.42%	290,239,506.60	289,639,719.89
Aging Interval: 361 - 1080 days	( 02/25/2023 - 02/13/2025 )	62 Maturities	0 Payments	206,175,000.00	) 12.34%	205,980,174.11	203,123,011.44
Aging Interval: 1081 days and after	( 02/14/2025 - )	75 Maturities	0 Payments	227,808,333.33	3 13.64%	227,653,643.68	220,348,796.40
		Total for 333 Investments	0 Payments		100.00	1,669,200,709.78	1,658,000,123.65



# **City Pool Portfolio** Portfolio Management **Portfolio Summary** January 31, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	374,008,333.33	367,376,245.87	373,947,338.66	22.86	1,344	1,070	0.630	0.639
Federal Agency Issues - Discount	772,500,000.00	771,414,119.61	771,895,203.91	47.19	225	116	0.121	0.122
Money Market	135,000,000.00	135,000,000.00	135,000,000.00	8.25	1	1	0.025	0.025
Local Agency Investment Funds	75,000,000.00	74,807,934.00	75,000,000.00	4.59	1	1	0.231	0.234
Corporate Bonds	4,000,000.00	3,902,177.20	3,996,230.22	0.24	1,096	868	0.533	0.540
Negotiable CD's	20,000,000.00	19,994,150.00	20,000,000.00	1.22	128	85	0.060	0.061
Federal Agency Issues-Coupon/Bullet	256,165,000.00	254,504,586.71	255,836,435.35	15.64	566	386	0.285	0.289
Investments	1,636,673,333.33	1,626,999,213.39	1,635,675,208.14	100.00%	506	363	0.260	0.264
Cash and Accrued Interest Accrued Interest at Purchase		13,941.52	13.941.52					
Subtotal		13,941.52	13,941.52					
Total Cash and Investments	1,636,673,333.33	1,627,013,154.91	1,635,689,149.66		506	363	0.260	0.264
Total Earnings	January 31 Month Ending	Fiscal Year To Da	ate					
Current Year	336,974.05	1,880,66	8.25					
Average Daily Balance	1,655,236,433.58	1,543,650,11	1.06					
Effective Rate of Return	0.24%		0.21%					

Treasury Bureau, Finance Department

Run Date: 02/28/2022 - 13:07

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Aaturity	Maturity Date
Federal Agency	Issues - Coupon											
3133EKUA2	54315	FEDERAL FARM CREDIT BAN	ĸ	07/01/2019	3,000,000.00	3,036,284.01	2,999,658.28	1.850	AA	1.836	365	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BAN	K	06/16/2020	3,000,000.00	2,914,817.46	3,000,000.00	0.780	AA	0.769	1,231	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BAN	K	06/22/2020	3,000,000.00	2,998,831.59	2,999,765.00		AA	0.276	141	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BAN	K	12/16/2020	5,000,000.00	4,964,548.90	4,998,908.21	0.160	AA	0.183	317	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BAN	K	12/17/2020	5,000,000.00	4,946,136.25	4,999,449.89	0.200	AA	0.205	499	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BAN	K	03/15/2021	3,000,000.00	2,946,090.75	2,997,877.78	0.370	AA	0.398	773	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BAN	K	03/17/2021	3,000,000.00	2,934,628.47	3,000,000.00	0.700	AA	0.690	1,140	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BAN	K	03/18/2021	3,000,000.00	2,934,628.47	3,000,000.00	0.700	AA	0.690	1,140	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BAN	K	03/25/2021	3,000,000.00	2,945,572.74	3,000,000.00	1.050	AA	1.036	1,513	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BAN	K	03/25/2021	3,000,000.00	2,945,572.74	3,000,000.00	1.050	AA	1.036	1,513	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BAN	K	03/25/2021	3,000,000.00	2,945,572.74	3,000,000.00	1.050	AA	1.036	1,513	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BAN	K	03/25/2021	3,000,000.00	2,945,572.74	3,000,000.00	1.050	AA	1.036	1,513	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BAN	K	04/21/2021	3,000,000.00	2,933,111.73	3,000,000.00	0.710	AA	0.700	1,175	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BAN	K	05/13/2021	3,000,000.00	2,951,115.75	3,000,000.00	0.230	AAA	0.227	650	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BAN	K	05/18/2021	3,000,000.00	2,981,269.83	2,998,963.61	0.090	AA	0.132	290	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BAN	K	05/18/2021	5,000,000.00	4,968,783.05	4,998,671.30	0.090	AA	0.122	290	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BAN	K	05/18/2021	3,000,000.00	2,971,235.31	2,998,346.04	0.140	AA	0.180	471	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BAN	K	05/18/2021	3,000,000.00	2,971,235.31	2,998,346.04	0.140	AA	0.180	471	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BAN	K	05/18/2021	3,000,000.00	2,971,235.31	2,998,443.33	0.140	AA	0.178	471	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BAN	K	05/19/2021	3,000,000.00	2,930,702.04	3,000,000.00	0.730	AA	0.720	1,203	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BAN	K	09/15/2021	5,000,000.00	4,827,434.25	4,995,379.25	0.870	AA	0.878	1,680	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BAN	K	09/28/2021	3,000,000.00	2,902,362.21	3,000,000.00	0.940	AA	0.927	1,700	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BAN	K	11/29/2021	3,000,000.00	2,969,889.60	3,000,000.00	1.430	AA	1.410	1,756	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BAN	K	12/09/2021	3,000,000.00	2,976,703.68	3,000,000.00	1.540	AA	1.519	1,763	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BAN	K	12/17/2021	10,000,000.00	9,962,247.10	9,987,995.95	0.070	AA	0.238	254	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BAN	K	01/14/2022	5,000,000.00	4,992,667.00	5,000,000.00	0.370	AA	0.365	255	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BAN	K	01/14/2022	5,000,000.00	4,992,667.00	5,000,000.00	0.370	AA	0.365	255	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BAN	K	01/18/2022	5,000,000.00	4,987,593.05	5,000,000.00	0.460	AA	0.454	351	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BAN	K	01/18/2022	5,000,000.00	4,987,593.05	4,997,359.52	0.460	AA	0.508	351	01/18/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,011,220.94	1,998,714.05	1.375	AA	1.418	381	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,298,400.93	1,333,333.33	0.760	AA	0.750	1,231	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,764.50	1,998,973.18	0.125	AA	0.219	192	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,764.50	1,998,973.18	0.125	AA	0.219	192	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,869,645.71	3,000,000.00	0.500	AA	0.493	1,455	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,919,631.95	3,000,000.00	0.500	AA	0.454	1,456	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,897,203.77	3,000,000.00	0.500	AA	0.493	1,457	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,898,575.16	3,000,000.00	0.520	AA	0.513	1,457	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,904,834.51	3,000,000.00	0.580	AA	0.572	1,457	01/28/2026

Portfolio POOL

AP PM (PRF\_PM2) 7.3.0

Report Ver. 7.3.6.1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM D 360 M	ays to laturity	Maturity Date
Federal Agency	/ Issues - Coupon											
3130AKTT3	55166	FEDERAL HOME LOAN BANK	K	01/29/2021	3,000,000.00	2,909,368.11	3,000,000.00	0.400	AA	0.375	1,458	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK	(	01/29/2021	3,000,000.00	2,898,522.30	3,000,000.00	0.520	AA	0.513	1,458	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK	(	02/12/2021	3,000,000.00	2,900,625.84	3,000,000.00	0.600	AA	0.592	1,472	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK	(	02/17/2021	3,000,000.00	2,903,194.98	2,999,757.33	0.625	AA	0.618	1,477	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK	(	02/18/2021	3,000,000.00	2,882,045.70	3,000,000.00	0.500	AA	0.493	1,478	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK	(	02/23/2021	3,000,000.00	2,884,746.51	3,000,000.00	0.600	AA	0.592	1,483	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,893,624.44	3,000,000.00	0.750	AA	0.740	1,484	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,893,624.44	3,000,000.00	0.750	AA	0.740	1,484	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,909,425.86	3,000,000.00	0.650	AA	0.641	1,484	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,909,425.86	3,000,000.00	0.650	AA	0.641	1,484	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,906,851.05	3,000,000.00	0.625	AA	0.616	1,484	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK	(	02/24/2021	3,000,000.00	2,906,851.05	3,000,000.00	0.625	AA	0.616	1,484	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK	(	02/25/2021	3,000,000.00	2,898,353.31	3,000,000.00	0.500	AA	0.493	1,485	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK	(	02/26/2021	3,000,000.00	2,887,553.58	3,000,000.00	0.650	AA	0.641	1,486	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK	(	03/09/2021	3,000,000.00	2,954,957.37	3,000,000.00	0.300	AA	0.296	1,497	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK	(	03/23/2021	3,000,000.00	2,933,663.49	3,000,000.00	0.920	AA	0.907	1,511	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK	(	03/23/2021	2,925,000.00	2,844,240.34	2,925,000.00	1.000	AA	0.986	1,511	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK	(	03/30/2021	3,000,000.00	2,955,939.54	3,000,000.00	0.350	AA	0.345	786	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK	(	03/30/2021	3,000,000.00	2,939,730.33	3,000,000.00	0.550	AA	0.544	972	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK	(	04/22/2021	3,000,000.00	2,948,602.50	3,000,000.00	1.100	AA	1.085	1,541	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK	K	04/28/2021	2,500,000.00	2,453,718.32	2,498,939.58	0.550	AA	0.552	1,547	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK	K	04/28/2021	3,000,000.00	2,955,170.76	3,000,000.00	0.500	AA	0.493	1,547	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK	K	04/28/2021	3,000,000.00	2,943,477.03	3,000,000.00	1.050	AA	1.036	1,547	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK	K	04/28/2021	3,000,000.00	2,944,678.14	3,000,000.00	0.625	AA	0.616	1,000	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK	K	04/29/2021	3,000,000.00	2,947,568.79	3,000,000.00	0.700	AA	0.690	1,183	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK	K	04/29/2021	3,000,000.00	2,972,846.79	3,000,000.00	0.500	AA	0.493	1,548	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK	K	04/29/2021	3,000,000.00	2,942,334.09	3,000,000.00	0.400	AA	0.395	818	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK	K	05/12/2021	5,000,000.00	4,997,374.95	5,000,000.00	0.060	AA	0.059	98	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK	K	05/26/2021	3,000,000.00	2,929,125.90	3,000,000.00	0.550	AA	0.542	1,029	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK	(	05/26/2021	3,000,000.00	2,944,271.82	3,000,000.00	0.500	AA	0.493	1,575	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK	(	05/27/2021	3,000,000.00	2,950,166.46	3,000,000.00	0.500	AA	0.493	1,576	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK	(	06/30/2021	3,000,000.00	2,947,301.40	3,000,000.00	0.625	AA	0.616	1,610	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK	K	06/30/2021	3,000,000.00	2,945,523.18	2,998,751.19	0.600	AA	0.606	1,063	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK	κ	06/30/2021	3,000,000.00	2,937,730.02	3,000,000.00	0.500	AA	0.493	1,063	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK	K	07/27/2021	3,000,000.00	2,931,697.62	3,000,000.00	1.000	AA	0.986	1,637	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK	K	07/28/2021	3,200,000.00	3,116,826.50	3,200,000.00	0.520	AA	0.513	1,092	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,940,615.69	3,000,000.00	0.400	AA	0.395		05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK	(	08/26/2021	3,000,000.00	2,944,962.75	3,000,000.00	1.050	AA	1.036	1,667	08/26/2026

CUSIP	Investment #	-	verage alance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Iaturity	Maturity Date
Federal Agency	/ Issues - Coupon											
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,572,201.42	3,645,830.38	0.650	AA	0.666	1,667	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,918,806.89	3,000,000.00	0.570	AA	0.562	1,150	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,917,354.74	3,000,000.00	0.550	AA	0.542	1,151	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,930,500.68	3,000,000.00	1.125	AA	1.110	1,701	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,930,500.68	3,000,000.00	1.125	AA	1.110	1,701	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,930,832.63	3,000,000.00	0.800	AA	0.789	1,245	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,937,742.89	3,000,000.00	0.500	AA	0.493	1,063	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,921,174.82	3,000,000.00	0.950	AA	0.937	1,702	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,926,398.66	3,000,000.00	1.000	AA	0.986	1,702	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,931,585.54	3,000,000.00	1.050	AA	1.036	1,702	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,948,815.05	3,000,000.00	0.650	AA	0.641	979	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,962,687.83	2,997,155.00	0.350	AA	0.365	1,730	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,952,168.48	3,000,000.00	1.250	AA	1.233	1,730	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,345,790.94	3,400,000.00	1.250	AA	1.233	1,730	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,939,980.35	3,000,000.00	0.820	AA	0.809	1,182	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,958,906.42	3,000,000.00	0.790	AA	0.779	1,000	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,981,183.01	3,000,000.00	1.000	AA	0.986	927	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,968,826.58	3,000,000.00	0.500	AA	0.493	654	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,979,752.40	3,000,000.00	0.750	AA	0.740	659	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,971,531.65	3,000,000.00	0.800	AA	0.789	664	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,957,582.64	3,000,000.00	1.000	AA	0.986	1,028	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,980,385.25	3,000,000.00	1.000	AA	0.986	939	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,977,249.65	4,996,048.21	0.125	AA	0.217	303	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,985,600.39	3,000,000.00	1.000	AA	0.986	878	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,977,491.70	5,000,000.00	0.500	AA	0.494	514	06/30/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG COP	RP	05/28/2020	3,000,000.00	2,922,397.86	3,000,000.00	0.750	AA	0.740	1,212	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG COP	RP	07/23/2020	5,000,000.00	4,991,561.30	4,997,276.73		AA	0.235	174	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG COP	RP	10/20/2020	3,000,000.00	2,903,128.65	3,000,000.00	0.600	AA	0.592	1,357	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG COP	RP	11/25/2020	3,000,000.00	2,898,312.63	3,000,000.00	0.640	AA	0.631	1,392	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG COP	RP	11/30/2020	5,000,000.00	4,982,070.10	5,000,000.00	0.200	AA	0.197	295	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG COP	RP	11/30/2020	3,000,000.00	2,918,365.05	3,000,000.00	0.650	AA	0.641	1,394	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE	E	02/08/2019	3,000,000.00	3,079,928.67	2,995,503.71	2.500	AA	2.544	734	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE	E	05/22/2020	3,000,000.00	2,974,355.34	2,996,061.92	0.250	AA	0.346	475	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE	E	07/21/2020	3,000,000.00	2,918,476.62	3,000,000.00	0.700	AA	0.690	1,266	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE	E	07/30/2020	3,000,000.00	2,908,971.69	3,000,000.00		AA	0.592	1,274	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE	E	08/18/2020	3,000,000.00	2,920,811.49	3,000,000.00	0.570	AA	0.562	1,294	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE	E	08/19/2020	3,000,000.00	2,900,457.60	3,000,000.00	0.550	AA	0.542	1,295	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE	E	08/27/2020	3,000,000.00	2,908,812.21	2,997,856.67	0.625	AA	0.637	1,303	08/27/2025

Subtoal and Average         365,914,468.32         374,008,33.33         367,376,245.87         373,947,338.66         0.630         1,070           Federal Agency Issues - Discount         9408/2021         5,000,000.00         4,999,597.45         4,997,266.67         0.060         AA         0.061         29         03/02/2022           313313TT5         55251         Federal Farm Credit Discount         04/08/2021         5,000,000.00         4,999,597.45         4,997,266.67         0.060         AA         0.061         29         03/02/2022           313313TT5         55252         Federal Farm Credit Discount         04/08/2021         5,000,000.00         4,999,597.45         4,997,266.67         0.060         AA         0.061         29         03/02/2022           31331TN         55280         Federal Farm Credit Discount         04/26/2021         5,000,000.00         4,999,933.5         4,997,458.33         0.060         AA         0.061         24         02/25/2022           31331TN         55281         Federal Farm Credit Discount         04/27/2021         5,000,000.00         4,999,933.5         4,997,458.33         0.060         AA         0.061         27         02/25/2022           31331TN         55294         Federal Farm Credit Discount         05/07/2021	CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	Maturity Date
Subiotal and Average         365,914.486.32         37,408,333.33         387,376,245.57         373,447,338.68         0.630         1.070           Federal Agency Issues - Discount         933313715         55250         Federal Fam Credit Discount         0408/2021         5,000,000.00         4,989,597.45         4,997,266.67         0.660         AA         0.061         29         0302/2022           31331715         55525         Federal Fam Credit Discount         0408/2021         5,000,000.00         4,989,597.45         4,997,266.67         0.660         AA         0.061         29         0302/2022           31331715         55525         Federal Fam Credit Discount         0408/2021         5,000,000.00         4,989,933.37         4,997,468.33         0.060         A         0.061         29         0302/2022           31331718         55288         Federal Fam Credit Discount         04/2/2021         5,000,000.00         4,999,933.35         4,997,468.33         0.060         A         0.061         29         022/2022           31331718         55289         Federal Fam Credit Discount         04/2/2021         5,000,000.00         4,999,958.53         4,998,0161         0.050         A         0.061         12         022/2022         13331714         55308         Fede	Federal Agenc	y Issues - Coupon											
Federal Agency Issues - Discount         0408/2021         5.000,000.00         4.999,597.45         4.997,286.67         0.060         A.         0.061         29         03/302/2022           31331TT5         55225         Federal Fam Credi Discount         0408/2021         5.000,000.00         4.999,597.45         4.997,286.67         0.060         A.         0.061         29         03/2022           31331TT5         55225         Federal Fam Credi Discount         0408/2021         5.000,000.00         4.999,597.45         4.997,266.67         0.060         A.         0.061         29         03/2022           31331TNB         55228         Federal Fam Credi Discount         04/26/2021         5.000,000.00         4.999333.50         4.997,458.33         0.060         A.         0.061         24         02/22/2022           31331TNB         55289         Federal Fam Credi Discount         04/26/2021         5.000,000.00         4.999,433.35         4.997,458.33         0.060         A.         0.061         24         02/22/2022           31331TNB         55389         Federal Fam Credi Discount         06/712/2021         5.000,000.00         4.999,486.51         0.050         A.         0.051         72         02/22/2022         31/313174         55330         Federal F	3136G4W41	54975	FEDERAL NATIONA	L MORTGAGE	08/27/2020	3,000,000.00	2,911,664.46	3,000,000.00	0.650	AA	0.641	1,301	08/25/2025
Sister         Sister         Federal Fam Credit Discount         04/08/2021         5,000,000.00         4,999,597,45         4,997,266,67         0.060         AA         0.061         29         03/02/202           313313T5         S5252         Federal Fam Credit Discount         04/08/2021         5,000,000.00         4,999,597,45         4,997,266,67         0.060         AA         0.061         29         03/02/202           313313T5         S5252         Federal Fam Credit Discount         04/21/2021         5,000,000.00         4,999,597,45         4,997,266,67         0.060         AA         0.061         29         03/02/202           313313T6         S5252         Federal Fam Credit Discount         04/21/2021         5,000,000.00         4,999,593,35         4,997,458,33         0.060         AA         0.061         24         0/22/2022           313313T0         S5289         Federal Fam Credit Discount         04/21/2021         5,000,000.00         4,999,253,35         4,997,458,33         0.060         AA         0.061         24         0/22/2022           313313T4         S5307         Federal Fam Credit Discount         05/11/2021         5,000,000.00         4,999,250.03         4,998,468.61         0.056         AA         0.051         12         0/22/2		Sub	total and Average	365,914,468.32	_	374,008,333.33	367,376,245.87	373,947,338.66	_		0.630	1,070	
31313T5       55241       Federal Fam Credi Discount       04082021       5.000,000.00       4.999,597.45       4.997,266.67       0.060       AA       0.061       29       0302/2022         3131T5       55252       Federal Fam Credi Discount       04082021       5.000,000.00       4.999,597.45       4.997,266.67       0.060       AA       0.061       29       0302/2022         3131T8       55284       Federal Fam Credi Discount       04/22021       5.000,000.00       4.999,333.5       4.997,458.33       0.060       AA       0.061       24       0225/2022         3133T8       55394       Federal Fam Credi Discount       04/22021       5.000,000.00       4.999,483.50       4.997,458.33       0.060       AA       0.061       28       0225/2022         3133T7D       55307       Federal Fam Credi Discount       0611/2021       5.000,000.00       4.999,491.65       4.990,064.81       0.060       AA       0.051       21       0222/2022         3133T7A       55307       Federal Fam Credi Discount       0511/2021       5.000,000.00       4.999,491.65       4.990,064.94       0.050       AA       0.051       21       0222/2022         3133T7A       5530       Federal Fam Credi Discount       0511/2021       5.000,000.0	Federal Agenc	y Issues - Discount											
313313T5       5522       Federal Fam Credit Discount       04/21/2021       5,000,000.00       4,999,5745       4,997,682.78       0.060       AA       0.061       24       0022/2022         31331UA       5528       Federal Fam Credit Discount       04/22/2021       5,000,000.00       4,999,333.5       4,997,483.3       0.060       AA       0.061       24       0222/2022         31331TN       5528       Federal Fam Credit Discount       04/27/2021       3,000,000.00       4,999,933.55       4,997,483.33       0.060       AA       0.061       24       0222/2022         31331TN       55304       Federal Fam Credit Discount       05/17/2021       5,000,000.00       4,999,935.05       4,997,495.33       0.060       AA       0.061       27       02/22/2022         31331TD       55304       Federal Fam Credit Discount       05/11/2021       5,000,000.00       4,999,948.165       4,998,048.61       0.050       AA       0.051       21       02/22/2022         31331TA       55309       Federal Fam Credit Discount       05/11/2021       5,000,000.00       4,999,948.165       4,998,048.61       0.050       AA       0.051       21       02/22/2022         31331TA       55309       Federal Fam Credit Discount       05/25/2021	313313TT5	55250	Federal Farm Credit	Discount	04/08/2021	5,000,000.00	4,999,597.45	4,997,266.67	0.060	AA	0.061	29	03/02/2022
31313UN6       55271       Federal Fam Credt Discount       0/42/2021       5,000,000,00       4,999,333.5       4,997,458.33       0.006       AA       0.01       42       022/2022         31331TM8       55280       Federal Fam Credt Discount       0/426/2021       5,000,000,00       4,999,333.5       4,997,458.33       0.006       AA       0.061       AA       0.061       AA       0.061       AA       0.021/2022         31331TM8       55281       Federal Fam Credt Discount       0/426/2021       5,000,000,00       4.999,935.55       2,998,410.00       0.061       AA       0.061       AB       0.021/2022         31331TM0       55307       Federal Fam Credt Discount       0511/2021       5,000,000,00       4.999,958.35       4,998,006.84       0.050       AA       0.051       12       0/22/2022         31331TM4       55308       Federal Fam Credt Discount       0611/2021       5,000,000,00       4,999,958.35       4,998,006.84       0.050       AA       0.051       12       0/22/2022         31331TM4       55308       Federal Fam Credt Discount       0672/52021       1,000,000,00       4,998,345.85       1,999,201.22       0.040       AA       0.041       107       0/91/2022         313313TM4       55	313313TT5	55251	Federal Farm Credit	Discount	04/08/2021	5,000,000.00	4,999,597.45	4,997,266.67	0.060	AA	0.061	29	03/02/2022
31313TM8       55288       Federal Farm Credit Discount       04/26/2021       5,000,000,00       4,999,333.35       4,997,458.33       0.060       AA       0.061       24       02/22/2022         313313TM8       55289       Federal Farm Credit Discount       04/26/2021       3,000,000,00       2,999,410.00       0.060       AA       0.061       24       02/22/2022         31331TM9       55304       Federal Farm Credit Discount       0.067/2021       5,000,000,00       4,999,928.50       4,997,937.50       0.050       AA       0.061       52       22/2022         31331TM0       55307       Federal Farm Credit Discount       0.061/11/2021       5,000,000,00       4,999,948.53       4,998,048.61       0.050       AA       0.051       12       02/22/2022         31331TM4       55307       Federal Farm Credit Discount       0.51/12021       5,000,000,00       4,999,941.65       4,998,048.61       0.050       AA       0.051       12       02/22/2022         31331TM4       55307       Federal Farm Credit Discount       0.52/52021       2,000,000,00       1,999,941.65       4,998,006.94       0.050       AA       0.041       107       05/19/2022         313313W27       55337       Federal Farm Credit Discount       0.52/52021	313313TT5	55252	Federal Farm Credit	Discount	04/08/2021	5,000,000.00	4,999,597.45	4,997,266.67	0.060	AA	0.061	29	03/02/2022
31313TN8       55299       Federal Farm Credit Discourt       04/26/2021       5,000,00,00       4,999,983,35       4,997,468,33       0,060       AA       0,061       24       02/22/2022         313313TP0       55304       Federal Farm Credit Discourt       05/07/2021       5,000,000,00       4,999,925,035       4,996,448,61       0,050       AA       0,061       15       02/28/2022         313313TP0       55307       Federal Farm Credit Discourt       05/07/2021       5,000,000,00       4,999,958,35       4,998,048,61       0,050       AA       0,051       15       02/16/2022         313313TM4       55309       Federal Farm Credit Discourt       05/11/2021       5,000,000,00       4,999,941,65       4,998,008,94       0,050       AA       0,051       21       02/22/2022         313313TM4       55309       Federal Farm Credit Discourt       05/25/2021       1,000,000,00       4,999,414,65       4,998,008,94       0,050       AA       0,041       107       05/19/2022         313313TM4       55309       Federal Farm Credit Discourt       05/25/2021       2,000,000,00       1,998,338,88       1,999,202.22       0,404       AA       0,41       107       05/19/2022         313313W27       55331       Federal Farm Credit Discourt <td>313313UN6</td> <td>55271</td> <td>Federal Farm Credit</td> <td>Discount</td> <td>04/21/2021</td> <td>5,000,000.00</td> <td>4,999,333.70</td> <td>4,996,752.78</td> <td>0.070</td> <td>AA</td> <td>0.071</td> <td>48</td> <td>03/21/2022</td>	313313UN6	55271	Federal Farm Credit	Discount	04/21/2021	5,000,000.00	4,999,333.70	4,996,752.78	0.070	AA	0.071	48	03/21/2022
31313UC0       55291       Federal Fam Credit Discount       04/27/2021       3,000,000.00       2,999,635.00       2,999,410.00       0,600       A       0,601       38       03/11/2021         31331T0       55304       Federal Fam Credit Discount       05/11/2021       5,000,000.00       4,999,983.53       4,998,048.61       0.050       AA       0.051       15       02/16/2022         31331T0       55308       Federal Fam Credit Discount       05/11/2021       5,000,000.00       4,999,983.53       4,998,048.61       0.050       AA       0.051       15       02/16/2022         31331TM       55308       Federal Fam Credit Discount       05/11/2021       5,000,000.00       4,999,941.65       4,998,006.94       0.050       AA       0.051       10       02/22/2022         31331TM       55308       Federal Fam Credit Discount       05/25/2021       1,000,00.00       1,998,338.58       1,999,2022       0.40       AA       0.41       107       05/19/2022         31331TM2       55332       Federal Fam Credit Discount       05/25/2021       5,000,000.00       4,998,484.45       4,998,005.56       0.40       AA       0.41       107       06/19/2022         313313W2       55335       Federal Fam Credit Discount       05/26/2021<	313313TN8	55288	Federal Farm Credit	Discount	04/26/2021	5,000,000.00	4,999,933.35	4,997,458.33	0.060	AA	0.061	24	02/25/2022
31313TR9       \$5304       Federal Fam Credit Discount       0507/2021       5,000,000.00       4,999,982.50       4,997,937.50       0.050       AA       0.051       27       02/28/2022         313313TD0       55307       Federal Fam Credit Discount       06/11/2021       5,000,000.00       4,999,983.53       4,998,048.61       0.050       AA       0.051       15       02/16/2022         313313TK4       55309       Federal Fam Credit Discount       06/11/2021       5,000,000.00       4,999,941.65       4,998,006.94       0.050       AA       0.051       12       02/22/2022         313313TK4       55310       Federal Fam Credit Discount       05/25/2021       1,000,000.00       4,999,941.65       4,998,005.94       0.050       AA       0.041       107       05/19/2022         313313W27       55330       Federal Fam Credit Discount       05/25/2021       2,000,000.00       1,998,338.58       1,999,202.22       0.04       AA       0.041       107       05/19/2022         313313W27       55332       Federal Fam Credit Discount       05/25/2021       5,000,000.00       4,998,484.65       4,998,005.65       0.040       AA       0.041       107       05/19/2022         313313W3       55335       Federal Fam Credit Discount	313313TN8	55289	Federal Farm Credit	Discount	04/26/2021	5,000,000.00	4,999,933.35	4,997,458.33	0.060	AA	0.061	24	02/25/2022
31313TD0       55307       Federal Farm Credit Discount       05/11/2021       5,000,000.00       4,999,968.35       4,998,048.61       0.050       AA       0.051       15       02/16/2022         31331TAL       55308       Federal Farm Credit Discount       05/11/2021       5,000,000.00       4,999,948.35       4,998,048.61       0.050       AA       0.051       12       02/22/2022         31331TAL       55310       Federal Farm Credit Discount       05/11/2021       5,000,000.00       999,169.29       999,601.11       0.040       AA       0.051       21       02/22/2022         31331TAL       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,338.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55331       Federal Farm Credit Discount       05/25/2021       2,000,000.00       4,996,446.54       4,989,005.65       0.040       AA       0.041       107       05/19/2022         31331W37       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,446.54       4,989,005.65       0.040       AA       0.041       107       05/12/2022         31331W37       55335       Federal Farm Credit Discount	313313UC0	55291	Federal Farm Credit	Discount	04/27/2021	3,000,000.00	2,999,683.50	2,998,410.00	0.060	AA	0.061	38	03/11/2022
313317D0       55308       Federal Farm Credit Discount       05/11/2021       5,000,000.00       4,999,948.55       4,998,048.61       0.050       AA       0.051       21       02/22/222         313313TK4       55309       Federal Farm Credit Discount       05/11/2021       5,000,000.00       4,999,941.65       4,998,006.94       0.050       AA       0.051       21       02/22/222         313313TK4       55309       Federal Farm Credit Discount       05/25/2021       2,000,000.00       999,169.29       999,601.11       0.040       AA       0.041       107       05/19/2022         313313TK7       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,338.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,995,464.45       4,998,005.65       0.040       AA       0.041       107       05/19/2022         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         313313WS3       55337       Federal Farm Credit Discount	313313TR9	55304	Federal Farm Credit	Discount	05/07/2021	5,000,000.00	4,999,925.00	4,997,937.50	0.050	AA	0.051	27	02/28/2022
31331TA4       55309       Federal Farm Credit Discount       05/11/2021       5,000,000.00       4,999,941.65       4,998,006.94       0.050       AA       0.051       21       02/22/2022         31331TA4       55310       Federal Farm Credit Discount       05/11/2021       5,000,000.00       4,999,941.65       4,998,006.94       0.050       AA       0.051       21       02/22/2022         31331WZ7       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,338.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55331       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,998,388.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,998,486.45       4,998,055.66       0.040       AA       0.041       100       05/12/2022         31331W37       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,998,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331W33       55335       Federal Farm Credit Discount	313313TD0	55307	Federal Farm Credit	Discount	05/11/2021	5,000,000.00	4,999,958.35	4,998,048.61	0.050	AA	0.051	15	02/16/2022
31331TK4       55310       Federal Farm Credit Discount       05/11/2021       5,000,000,00       4,999,941,65       4,998,006,94       0.050       AA       0.051       21       02/22/2022         31331WZ7       55329       Federal Farm Credit Discount       05/25/2021       2,000,000,00       1999,383.68       1999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55331       Federal Farm Credit Discount       05/25/2021       5,000,000,00       4,998,384.64       4,998,005.65       0.040       AA       0.041       107       05/19/2022         31331WZ7       55332       Federal Farm Credit Discount       05/25/2021       5,000,000,00       4,998,846.45       4,998,005.65       0.040       AA       0.041       107       05/19/2022         31331WZ7       55335       Federal Farm Credit Discount       05/26/2021       5,000,000,00       4,998,181.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331W33       55337       Federal Farm Credit Discount       05/26/2021       5,000,000,00       4,999,181.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331W33       55337       Federal Farm Credit Discount	313313TD0	55308	Federal Farm Credit	Discount	05/11/2021	5,000,000.00	4,999,958.35	4,998,048.61	0.050	AA	0.051	15	02/16/2022
313313WZ7       55329       Federal Farm Credit Discount       05/25/2021       1,000,00.00       999,169.29       999,601.11       0.040       AA       0.041       107       05/19/2022         313313WZ7       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,338.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         313313WZ7       55331       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,995,846.45       4,998,005.56       0.040       AA       0.041       107       05/19/2022         313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,995,846.45       4,998,055.66       0.040       AA       0.041       107       05/12/2022         313313W37       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         313313W33       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,999,80.55       4,998,958.33       0.030       AA       0.030       7       0/08/2022         313313W51       55346       Federal Farm Credit Discount	313313TK4	55309	Federal Farm Credit	Discount	05/11/2021	5,000,000.00	4,999,941.65	4,998,006.94	0.050	AA	0.051	21	02/22/2022
31331WZ7       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,338.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55331       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,998,388.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,995,864.45       4,998,055.66       0.040       AA       0.041       107       05/19/2022         31331W37       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331W33       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331W33       55337       Federal Farm Credit Discount       06/03/2021       5,000,000.00       4,999,805.55       4,998,958.33       0.030       AA       0.031       7       2/08/2022         31331W35       55336       Federal Farm Credit Discount	313313TK4	55310	Federal Farm Credit	Discount	05/11/2021	5,000,000.00	4,999,941.65	4,998,006.94	0.050	AA	0.051	21	02/22/2022
31331WZ7       55330       Federal Farm Credit Discount       05/25/2021       2,000,000.00       1,998,338.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55331       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,998,388.58       1,999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,995,864.45       4,998,055.66       0.040       AA       0.041       107       05/19/2022         31331W37       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331W33       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331W33       55337       Federal Farm Credit Discount       06/03/2021       5,000,000.00       4,999,805.55       4,998,958.33       0.030       AA       0.031       7       2/08/2022         31331W35       55336       Federal Farm Credit Discount	313313WZ7	55329	Federal Farm Credit	Discount	05/25/2021	1,000,000.00		999,601.11	0.040	AA	0.041	107	05/19/2022
31331WZ7       55331       Federal Farm Credit Discount       05/25/2021       2,000,000.00       4,998,385.88       1,999,202.22       0.040       AA       0.041       107       05/19/2022         31331WZ7       55332       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,998,846.45       4,998,005.56       0.040       AA       0.041       107       05/19/2022         31331WZ3       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,998,181.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331WS3       55337       Federal Farm Credit Discount       06/02/201       5,000,000.00       4,999,811.30       4,998,958.33       0.030       AA       0.031       7       02/08/2022         31331W1       55346       Federal Farm Credit Discount       06/02/201       5,000,000.00       4,999,980.55       4,998,958.33       0.030       AA       0.061       A4       0.01/12/202         31331W1       55346       Federal Farm Credit Discount	313313WZ7	55330	Federal Farm Credit	Discount	05/25/2021	2,000,000.00	1,998,338.58	1,999,202.22	0.040	AA	0.041	107	05/19/2022
313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,995,846.45       4,998,050.00       0.040       AA       0.041       100       05/12/2022         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         313313WS3       55337       Federal Farm Credit Discount       06/03/2021       5,000,000.00       4,999,805.5       4,998,958.33       0.030       AA       0.030       7       02/08/2022         313313SV1       55346       Federal Farm Credit Discount       06/03/2021       5,000,000.00       4,999,980.55       4,998,958.33       0.030       AA       0.061       4A       0.011/2022         313313SV1       55336       Federal Farm Credit Discount       06/02/2021       5,000,000.00       4,999,980.55       4,999,966.67       0.66       AA       0.61       4A       0.01/1/2022         313313VE5       55390       Federal Farm Credit Discount <td>313313WZ7</td> <td>55331</td> <td>Federal Farm Credit</td> <td>Discount</td> <td>05/25/2021</td> <td></td> <td>1,998,338.58</td> <td>1,999,202.22</td> <td>0.040</td> <td>AA</td> <td>0.041</td> <td>107</td> <td>05/19/2022</td>	313313WZ7	55331	Federal Farm Credit	Discount	05/25/2021		1,998,338.58	1,999,202.22	0.040	AA	0.041	107	05/19/2022
313313WZ7       55333       Federal Farm Credit Discount       05/25/2021       5,000,000.00       4,995,846.45       4,998,050.00       0.040       AA       0.041       100       05/12/2022         313313WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         313313WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         313313WS3       55337       Federal Farm Credit Discount       06/03/2021       5,000,000.00       4,999,805.5       4,998,958.33       0.030       AA       0.030       7       02/08/2022         313313SV1       55346       Federal Farm Credit Discount       06/03/2021       5,000,000.00       4,999,980.55       4,998,958.33       0.030       AA       0.061       4A       0.011/2022         313313SV1       55336       Federal Farm Credit Discount       06/02/2021       5,000,000.00       4,999,980.55       4,999,966.67       0.66       AA       0.61       4A       0.01/1/2022         313313VE5       55390       Federal Farm Credit Discount <td>313313WZ7</td> <td>55332</td> <td>Federal Farm Credit</td> <td>Discount</td> <td>05/25/2021</td> <td>5,000,000.00</td> <td>4,995,846.45</td> <td>4,998,005.56</td> <td>0.040</td> <td>AA</td> <td>0.041</td> <td>107</td> <td>05/19/2022</td>	313313WZ7	55332	Federal Farm Credit	Discount	05/25/2021	5,000,000.00	4,995,846.45	4,998,005.56	0.040	AA	0.041	107	05/19/2022
31313WS3       55335       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.40       AA       0.041       100       05/12/2022         31331WS3       55336       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,996,118.05       4,998,050.00       0.040       AA       0.041       100       05/12/2022         31331WS3       55337       Federal Farm Credit Discount       05/26/2021       5,000,000.00       4,999,6118.05       4,998,050.30       0.040       AA       0.041       100       05/12/2022         31331SV1       55345       Federal Farm Credit Discount       06/03/2021       5,000,000.00       4,999,810.55       4,998,958.33       0.030       AA       0.030       7       02/08/2022         31331SV1       55366       Federal Farm Credit Discount       06/03/2021       5,000,000.00       4,999,813.30       4,997,900.00       0.060       AA       0.061       44       03/17/2022         31331SV5       55380       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,998,313.00       4,998,947.22       0.070       AA       0.051       64       04/06/2022         31331SV5       55392       Federal Farm Credit Discount	313313WZ7		Federal Farm Credit	Discount	05/25/2021	5,000,000.00	4,995,846.45	4,998,005.56	0.040	AA	0.041	107	05/19/2022
313313WS355337Federal Farm Credit Discount05/26/20215,000,000.004,996,118.054,998,050.000.040AA0.04110005/12/2022313313V155344Federal Farm Credit Discount06/03/20215,000,000.004,999,980.554,998,958.330.030AA0.030702/08/2022313313V155345Federal Farm Credit Discount06/03/20215,000,000.004,999,980.554,998,958.330.030AA0.030702/08/2022313313T5755366Federal Farm Credit Discount06/02/20215,000,000.004,999,980.254,997,966.670.060AA0.0614403/17/2022313313V1555380Federal Farm Credit Discount07/16/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313V1555389Federal Farm Credit Discount08/04/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313Y1455391Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/2022313313WP955402Federal Farm Credit Discount08/06/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/2022313313WP955402Federal Farm Credit Discount08/17/20215,000,000.004,996,234.454,997,423.610.070AA0.07197 <td< td=""><td>313313WS3</td><td></td><td>Federal Farm Credit</td><td>Discount</td><td>05/26/2021</td><td></td><td></td><td></td><td>0.040</td><td>AA</td><td>0.041</td><td>100</td><td>05/12/2022</td></td<>	313313WS3		Federal Farm Credit	Discount	05/26/2021				0.040	AA	0.041	100	05/12/2022
313313WS355337Federal Farm Credit Discount05/26/20215,000,000.004,996,118.054,998,050.000.040AA0.04110005/12/2022313313V155344Federal Farm Credit Discount06/03/20215,000,000.004,999,980.554,998,958.330.030AA0.030702/08/2022313313V155345Federal Farm Credit Discount06/03/20215,000,000.004,999,980.554,998,958.330.030AA0.030702/08/2022313313T5755366Federal Farm Credit Discount06/02/20215,000,000.004,999,980.254,997,966.670.060AA0.0614403/17/2022313313V1555380Federal Farm Credit Discount07/16/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313V1555389Federal Farm Credit Discount08/04/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313Y1455391Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/2022313313WP955402Federal Farm Credit Discount08/06/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/2022313313WP955402Federal Farm Credit Discount08/17/20215,000,000.004,996,234.454,997,423.610.070AA0.07197 <td< td=""><td>313313WS3</td><td>55336</td><td>Federal Farm Credit</td><td>Discount</td><td>05/26/2021</td><td>5.000.000.00</td><td>4.996.118.05</td><td>4.998.050.00</td><td>0.040</td><td>AA</td><td>0.041</td><td>100</td><td>05/12/2022</td></td<>	313313WS3	55336	Federal Farm Credit	Discount	05/26/2021	5.000.000.00	4.996.118.05	4.998.050.00	0.040	AA	0.041	100	05/12/2022
313313SV155344Federal Farm Credit Discount06/03/20215,000,000.004,999,980.554,998,958.330.030AA0.030702/08/2022313313SV155345Federal Farm Credit Discount06/03/20215,000,000.004,999,980.554,998,958.330.030AA0.030702/08/2022313313TS755366Federal Farm Credit Discount06/22/20215,000,000.004,999,980.554,997,900.000.060AA0.0612803/01/2022313313UJ555380Federal Farm Credit Discount07/16/20215,000,000.004,999,389.254,997,966.670.060AA0.0614403/17/2022313313VE555380Federal Farm Credit Discount08/04/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313VE555390Federal Farm Credit Discount08/04/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313YD455392Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/2022313313WP455392Federal Farm Credit Discount08/07/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/2022313313WP955403Federal Farm Credit Discount08/17/20215,000,000.004,998,34.554,997,423.610.070AA0.07197 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>													
313313SV155345Federal Farm Credit Discount06/03/20215,000,000.004,999,980.554,998,958.330.030AA0.030702/08/2022313313TS755366Federal Farm Credit Discount06/22/20215,000,000.004,999,611.304,997,900.000.060AA0.0612803/01/2022313313UJ555380Federal Farm Credit Discount07/16/20215,000,000.004,999,389.254,997,966.670.060AA0.0614403/17/2022313313VE555389Federal Farm Credit Discount08/04/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/202231331YD455391Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/202231331WP455392Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/202231331WP955402Federal Farm Credit Discount08/06/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/202231331WP955403Federal Farm Credit Discount08/17/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/2022313313UQ955413Federal Farm Credit Discount08/27/20215,000,000.004,999,305.954,988,555.660.050AA0.05150			Federal Farm Credit	Discount		, ,	, ,			AA		7	02/08/2022
313313TS7       55366       Federal Farm Credit Discount       06/22/2021       5,000,000.00       4,999,611.30       4,997,900.00       0.060       AA       0.061       28       03/01/2022         313313TS7       55380       Federal Farm Credit Discount       07/16/2021       5,000,000.00       4,999,389.25       4,997,966.67       0.060       AA       0.061       44       03/17/2022         313313U55       55380       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,998,313.00       4,998,298.61       0.050       AA       0.051       64       04/06/2022         313313VE5       55390       Federal Farm Credit Discount       08/04/2021       5,000,000.00       4,998,313.00       4,998,298.61       0.050       AA       0.051       64       04/06/2022         313313VE5       55391       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,080.10       4,996,947.22       0.070       AA       0.071       135       06/16/2022         313313WP9       55402       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,999,308.010       4,997,423.61       0.070       AA       0.071       97       05/09/2022         313313WP9       55403       Federal Farm Credit Discount<										AA			02/08/2022
313313UJ5       55380       Federal Fam Credit Discount       07/16/2021       5,000,000.00       4,999,389.25       4,997,966.67       0.060       AA       0.061       44       03/17/2022         313313U55       55389       Federal Fam Credit Discount       08/04/2021       5,000,000.00       4,998,313.00       4,998,298.61       0.050       AA       0.051       64       04/06/2022         313313VE5       55390       Federal Fam Credit Discount       08/04/2021       5,000,000.00       4,998,313.00       4,998,298.61       0.050       AA       0.051       64       04/06/2022         313313VD4       55391       Federal Fam Credit Discount       08/06/2021       5,000,000.00       4,993,080.10       4,996,947.22       0.070       AA       0.071       135       06/16/2022         313313VD4       55392       Federal Fam Credit Discount       08/06/2021       5,000,000.00       4,993,080.10       4,996,947.22       0.070       AA       0.071       135       06/16/2022         313313WP9       55402       Federal Fam Credit Discount       08/07/2021       5,000,000.00       4,996,234.45       4,997,423.61       0.070       AA       0.071       97       05/09/2022         313313UQ9       55413       Federal Fam Credit Discount	313313TS7		Federal Farm Credit	Discount	06/22/2021	, ,	, ,			AA		28	03/01/2022
313313VE555389Federal Farm Credit Discount08/04/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313VE555390Federal Farm Credit Discount08/04/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313YD455391Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/2022313313YD455392Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/2022313313WP955402Federal Farm Credit Discount08/07/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/2022313313UP955403Federal Farm Credit Discount08/17/20215,000,000.004,999,305.954,997,423.610.070AA0.0719705/09/2022313313UQ955413Federal Farm Credit Discount08/27/20215,000,000.004,999,305.954,998,555.560.050AA0.0515003/23/2022313313UQ955414Federal Farm Credit Discount08/27/20215,000,000.004,999,305.954,998,555.560.050AA0.0515003/23/2022313313UQ955414Federal Farm Credit Discount08/30/20213,000,000.002,999,758.472,999,233.330.050AA0.05129 <td></td> <td>03/17/2022</td>													03/17/2022
313313VE555390Federal Farm Credit Discount08/04/20215,000,000.004,998,313.004,998,298.610.050AA0.0516404/06/2022313313YD455391Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/2022313313YD455392Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/2022313313WP955402Federal Farm Credit Discount08/07/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/2022313313WP955403Federal Farm Credit Discount08/17/20215,000,000.004,999,234.454,997,423.610.070AA0.0719705/09/2022313313UQ955413Federal Farm Credit Discount08/27/20215,000,000.004,999,305.954,998,555.560.050AA0.0515003/23/2022313313UQ955414Federal Farm Credit Discount08/27/20215,000,000.004,999,305.954,998,555.560.050AA0.0515003/23/2022313313TT555417Federal Farm Credit Discount08/30/20213,000,000.002,999,758.472,999,233.330.050AA0.0512903/02/2022			Federal Farm Credit	Discount	08/04/2021			, ,		AA		64	04/06/2022
313313YD4       55391       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,080.10       4,996,947.22       0.070       AA       0.071       135       06/16/2022         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,080.10       4,996,947.22       0.070       AA       0.071       135       06/16/2022         313313YD4       55392       Federal Farm Credit Discount       08/06/2021       5,000,000.00       4,993,080.10       4,996,947.22       0.070       AA       0.071       135       06/16/2022         313313WP9       55402       Federal Farm Credit Discount       08/17/2021       5,000,000.00       4,996,234.45       4,997,423.61       0.070       AA       0.071       97       05/09/2022         313313WP9       55403       Federal Farm Credit Discount       08/17/2021       5,000,000.00       4,999,305.95       4,997,423.61       0.070       AA       0.071       97       05/09/2022         313313UQ9       55413       Federal Farm Credit Discount       08/27/2021       5,000,000.00       4,999,305.95       4,998,555.56       0.050       AA       0.051       50       03/23/2022         313313UQ9       55417       Federal Farm Credit Discount						, ,							
313313YD455392Federal Farm Credit Discount08/06/20215,000,000.004,993,080.104,996,947.220.070AA0.07113506/16/2022313313WP955402Federal Farm Credit Discount08/17/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/2022313313WP955403Federal Farm Credit Discount08/17/20215,000,000.004,996,234.454,997,423.610.070AA0.0719705/09/2022313313UQ955413Federal Farm Credit Discount08/27/20215,000,000.004,999,305.954,998,555.660.050AA0.05150313313UQ955414Federal Farm Credit Discount08/27/20215,000,000.004,999,305.954,998,555.560.050AA0.05150313313TT555417Federal Farm Credit Discount08/30/20213,000,000.002,999,758.472,999,233.330.050AA0.0512903/02/2022								, ,					
313313WP9       55402       Federal Farm Credit Discount       08/17/2021       5,000,000.00       4,996,234.45       4,997,423.61       0.070       AA       0.071       97       05/09/2022         313313WP9       55403       Federal Farm Credit Discount       08/17/2021       5,000,000.00       4,996,234.45       4,997,423.61       0.070       AA       0.071       97       05/09/2022         313313UQ9       55413       Federal Farm Credit Discount       08/27/2021       5,000,000.00       4,999,305.95       4,998,555.56       0.050       AA       0.051       50       03/23/2022         313313UQ9       55414       Federal Farm Credit Discount       08/27/2021       5,000,000.00       4,999,305.95       4,998,555.56       0.050       AA       0.051       50       03/23/2022         313313UQ9       55417       Federal Farm Credit Discount       08/30/2021       3,000,000.00       2,999,758.47       2,999,233.33       0.050       AA       0.051       29       03/02/2022													
313313WP9       55403       Federal Farm Credit Discount       08/17/2021       5,000,000.00       4,996,234.45       4,997,423.61       0.070       AA       0.071       97       05/09/2022         313313UQ9       55413       Federal Farm Credit Discount       08/27/2021       5,000,000.00       4,999,305.95       4,998,555.66       0.050       AA       0.051       50       03/23/2022         313313UQ9       55414       Federal Farm Credit Discount       08/27/2021       5,000,000.00       4,999,305.95       4,998,555.66       0.050       AA       0.051       50       03/23/2022         313313UQ9       55417       Federal Farm Credit Discount       08/30/2021       3,000,000.00       2,999,758.47       2,999,233.33       0.050       AA       0.051       29       03/02/2022						, ,							
313313UQ9       55413       Federal Farm Credit Discount       08/27/2021       5,000,000.00       4,999,305.95       4,998,555.56       0.050       AA       0.051       50       03/23/2022         313313UQ9       55414       Federal Farm Credit Discount       08/27/2021       5,000,000.00       4,999,305.95       4,998,555.56       0.050       AA       0.051       50       03/23/2022         313313TT5       55417       Federal Farm Credit Discount       08/30/2021       3,000,000.00       2,999,758.47       2,999,233.33       0.050       AA       0.051       29       03/02/2022													
313313UQ9       55414       Federal Farm Credit Discount       08/27/2021       5,000,000.00       4,999,305.95       4,998,555.56       0.050       AA       0.051       50       03/23/2022         313313TT5       55417       Federal Farm Credit Discount       08/30/2021       3,000,000.00       2,999,758.47       2,999,233.33       0.050       AA       0.051       29       03/02/2022													
313313TT5 55417 Federal Farm Credit Discount 08/30/2021 3,000,000.00 2,999,758.47 2,999,233.33 0.050 AA 0.051 29 03/02/2022								, ,					
						, ,	, ,	, ,					

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 360 Maturity	
Federal Agency	y Issues - Discount										
313313SU3	55419	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,990.01	2,999,366.67	0.050	AA	0.050	6 02/07/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,992,721.55	4,997,658.33	0.060	AA	0.061 142	2 06/23/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,988,921.10	4,997,466.67	0.060	AA	0.061 174	4 07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,993,352.66	2,998,480.00	0.060	AA	0.061 174	4 07/25/2022
313313TY4	55441	Federal Farm Credit Discount		09/28/2021	5,000,000.00	4,999,528.05	4,999,111.11	0.040	AA	0.040 34	4 03/07/2022
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,998,908.75	2,999,200.00	0.050	AA	0.051 69	9 04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,998,181.25	4,998,666.67	0.050	AA	0.051 69	9 04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,019.42	2,999,241.67	0.050	AA	0.050 62	2 04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,465.45	4,997,775.00	0.060	AA	0.061 14	7 06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,465.45	4,997,775.00	0.060	AA	0.061 14	7 06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,982,730.45	4,995,687.50	0.090	AA	0.091 22	5 09/14/2022
313313SU3	55459	Federal Farm Credit Discount		10/05/2021	3,000,000.00	2,999,990.01	2,999,583.33	0.040	AA	0.040	6 02/07/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,313.00	4,998,729.17	0.050	AA	0.051 64	4 04/06/2022
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,997,917.70	4,998,625.00	0.050	AA	0.051 79	9 04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,997,917.70	4,998,625.00	0.050	AA	0.051 79	9 04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,998,365.70	4,998,791.67	0.050	AA	0.050 62	2 04/04/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,993,592.35	4,998,025.00	0.060	AA	0.061 12	5 06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,982,125.60	4,995,712.50	0.090	AA	0.091 233	3 09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,128.50	4,998,750.00	0.050	AA	0.050 7	1 04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,128.50	4,998,750.00	0.050	AA	0.050 7	1 04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,997,996.75	4,998,483.33	0.060	AA	0.060 70	6 04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,997,706.85	4,998,450.00	0.060	AA	0.061 8	7 04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,993,738.40	4,997,588.89	0.080	AA	0.081 12	2 06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,993,080.10	4,997,444.44	0.080	AA	0.081 13	5 06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,997,577.71	2,998,868.33	0.070	AA	0.070 104	4 05/16/2022
313313SY5	55487	Federal Farm Credit Discount		11/04/2021	5,000,000.00	4,999,972.25	4,999,312.50	0.050	AA	0.050 10	0 02/11/2022
313313TV0	55490	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,569.70	4,999,208.33	0.050	AA	0.050 3 <sup>-</sup>	1 03/04/2022
313313VE5	55491	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,313.00	4,998,979.17	0.050	AA	0.050 64	4 04/06/2022
313313VE5	55492	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,313.00	4,998,979.17	0.050	AA	0.050 64	4 04/06/2022
313313VE5	55493	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,313.00	4,998,979.17	0.050	AA	0.050 64	4 04/06/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,993,738.40	4,998,350.00	0.060	AA	0.060 122	2 06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,993,738.40	4,998,350.00	0.060	AA	0.060 12	2 06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,993,738.40	4,998,350.00	0.060	AA	0.060 122	2 06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,993,387.45	4,998,308.33	0.060	AA	0.060 129	9 06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,233.75	4,998,026.39	0.070	AA	0.071 132	2 06/13/2022
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,233.75	4,998,026.39	0.070	AA	0.071 132	2 06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,990,193.30	4,996,902.78	0.100	AA	0.101 154	4 07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,974,389.50	4,988,125.00	0.250	AA	0.254 280	0 11/08/2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Day 360 Matu		Maturity Date
Federal Agency	/ Issues - Discount											
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,977,377.00	4,988,576.39	0.250	AA	0.254	267	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,977,377.00	4,988,576.39	0.250	AA	0.254	267	10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,993,592.35	4,996,983.33	0.120	AA	0.120	125	06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,993,592.35	4,996,983.33	0.120	AA	0.120	125	06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,993,592.35	4,996,983.33	0.120	AA	0.120	125	06/06/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,990,193.30	4,996,616.67	0.120	AA	0.121	154	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,990,066.05	4,996,334.72	0.130	AA	0.132	156	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,977,460.60	4,989,600.00	0.240	AA	0.244	266	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,491,173.97	4,496,750.00	0.130	AA	0.132	154	07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,985,368.55	4,993,979.17	0.170	AA	0.172	209	08/29/2022
313313WD6	55555	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,997,706.85	4,998,475.00	0.090	AA	0.090	87	04/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,989,620.80	4,994,775.00	0.190	AA	0.192	163	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,985,713.15	4,992,397.22	0.230	AA	0.233	204	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,979,049.25	4,989,462.50	0.270	AA	0.274	247	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,986,057.75	4,992,911.11	0.220	AA	0.223	199	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,986,195.60	4,992,972.22	0.220	AA	0.223	197	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,986,195.60	4,992,972.22	0.220	AA	0.223	197	08/17/2022
313313WZ7	55574	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,995,846.45	4,997,312.50	0.150	AA	0.150	107	05/19/2022
313313WZ7	55575	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,995,846.45	4,997,312.50	0.150	AA	0.150	107	05/19/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,989,748.00	4,993,391.67	0.260	AA	0.262	161	07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,989,748.00	4,993,391.67	0.260	AA	0.262	161	07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,975,021.40	4,983,722.22	0.400	AA	0.406	273	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,989,366.35	4,990,500.00	0.380	AA	0.381	167	07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,969,873.70	4,976,518.06	0.530	AA	0.539	307	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,969,873.70	4,976,518.06	0.530	AA	0.539	307	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,983,335.40	4,986,372.22	0.440	AA	0.445	217	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,985,189.40	4,985,666.67	0.480	AA	0.485	211	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,985,189.40	4,985,666.67	0.480	AA	0.485	211	08/31/2022
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,102.15	4,997,227.08	0.055	AA	0.056	72	04/14/2022
313385TD8	55265	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,958.35	4,997,895.83	0.050	AA	0.051	15	02/16/2022
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,995,962.85	4,997,219.44	0.055	AA	0.056	104	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,995,962.85	4,997,219.44	0.055	AA	0.056	104	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,995,924.05	4,997,211.81	0.055	AA	0.056	105	05/17/2022
313385TL0	55357	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,938.90	4,999,104.17	0.025	AA	0.025	22	02/23/2022
313385TR7	55358	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,925.00	4,999,086.81	0.025	AA	0.025	27	02/28/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,182.55	4,997,472.22	0.050	AA	0.051	133	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,131.30	4,997,465.28	0.050	AA	0.051	134	06/15/2022
313385UA2	55421	Federal Home Loan Discount		09/08/2021	6,000,000.00	5,999,400.30	5,998,635.00	0.045	AA	0.045	36	03/09/2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM D 360 M	•	Maturity Date
Federal Agency	/ Issues - Discount											
313385UH7	55425	Federal Home Loan Discount		09/15/2021	10,000,000.00	9,998,806.20	9,997,674.44	0.046	AA	0.046	43	03/16/2022
313385US3	55435	Federal Home Loan Discount		09/24/2021	10,000,000.00	9,998,556.40	9,997,876.67	0.042	AA	0.042	52	03/25/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,995,888.10	9,997,270.00	0.054	AA	0.054	78	04/20/2022
313385SW7	55489	Federal Home Loan Discount		11/10/2021	10,000,000.00	9,999,955.60	9,998,761.39	0.049	AA	0.049	8	02/09/2022
313385TD8	55499	Federal Home Loan Discount		11/17/2021	10,000,000.00	9,999,916.70	9,998,887.78	0.044	AA	0.044	15	02/16/2022
313385WC6	55501	Federal Home Loan Discount		11/17/2021	5,000,000.00	4,997,733.20	4,998,987.50	0.045	AA	0.045	86	04/28/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,973,216.20	4,990,950.00	0.180	AA	0.183	293	11/21/2022
313385SU1	55519	Federal Home Loan Discount		12/06/2021	10,000,000.00	9,999,966.70	9,999,300.00	0.040	AA	0.040	6	02/07/2022
313385TZ9	55520	Federal Home Loan Discount		12/06/2021	10,000,000.00	9,999,028.30	9,998,850.00	0.045	AA	0.045	35	03/08/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,986,979.80	9,993,528.89	0.128	AA	0.128	127	06/08/2022
313385UA2	55526	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,999,000.50	9,998,685.56	0.052	AA	0.052	36	03/09/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,993,387.45	4,996,764.44	0.128	AA	0.128	129	06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,989,111.90	4,995,955.56	0.130	AA	0.132	171	07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,986,262.60	9,993,528.89	0.128	AA	0.128	134	06/15/2022
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,986,262.60	9,993,528.89	0.128	AA	0.128	134	06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,975,021.40	4,991,306.25	0.195	AA	0.198	273	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,950,042.80	9,982,277.78	0.200	AA	0.203	273	11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,986,057.70	9,993,326.67	0.132	AA	0.132	136	06/17/2022
313385SY3	55550	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,999,944.50	9,999,408.89	0.038	AA	0.038	10	02/11/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,979,300.15	4,991,668.75	0.215	AA	0.218	244	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,983,713.50	4,993,481.94	0.190	AA	0.193	212	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,975,021.40	4,989,340.28	0.250	AA	0.254	273	11/01/2022
313385TY2	55566	Federal Home Loan Discount		01/04/2022	5,000,000.00	4,999,528.05	4,999,569.44	0.050	AA	0.050	34	03/07/2022
313385WX0	55567	Federal Home Loan Discount		01/05/2022	5,000,000.00	4,995,924.05	4,997,800.00	0.120	AA	0.120	105	05/17/2022
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,981,672.00	4,990,798.61	0.250	AA	0.253	239	09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,973,486.95	4,987,711.11	0.280	AA	0.284	290	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,983,184.15	4,990,850.00	0.270	AA	0.273	219	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,974,389.50	4,985,809.03	0.335	AA	0.340	280	11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,986,816.00	4,992,900.00	0.240	AA	0.242	188	08/08/2022
313385WP7	55579	Federal Home Loan Discount		01/12/2022	5,000,000.00	4,996,234.45	4,997,562.50	0.150	AA	0.150	97	05/09/2022
313385ZJ8	55581	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,989,557.15	4,992,922.22	0.280	AA	0.280	164	07/15/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,987,229.60	4,992,361.11	0.275	AA	0.277	182	08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,979,300.15	4,985,300.00	0.420	AA	0.425	244	10/03/2022
313385XH4	55594	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,995,536.00	4,996,441.67	0.210	AA	0.210	115	05/27/2022
313385XH4	55595	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,995,536.00	4,996,441.67	0.210	AA	0.210	115	05/27/2022
313385YJ9	55597	Federal Home Loan Discount		01/26/2022	5,000,000.00	4,992,824.00	4,995,437.50	0.225	AA	0.225	140	06/21/2022
	Subt	total and Average 750	,971,275.08		772,500,000.00	771,414,119.61	771,895,203.91	-		0.121	116	

CUSIP	Investment	t # Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Aaturity	Maturity Date
Money Market												
SYS52411	52411	Fidelity Inst Governme	ent		34,000,000.00	34,000,000.00	34,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst G	overnment		101,000,000.00	101,000,000.00	101,000,000.00	0.030	AAA	0.030	1	
		Subtotal and Average	171,290,322.58		135,000,000.00	135,000,000.00	135,000,000.00	-		0.025	1	
Local Agency Inve	estment Fund	ds										
SYS43	43	Local Agency Investme	ent Fund		75,000,000.00	74,807,934.00	75,000,000.00	0.234		0.231	1	
		Subtotal and Average	75,000,000.00		75,000,000.00	74,807,934.00	75,000,000.00	-		0.231	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,902,177.20	3,996,230.22	0.500	А	0.533	868	06/18/2024
		Subtotal and Average	3,996,165.07		4,000,000.00	3,902,177.20	3,996,230.22			0.533	868	
Negotiable CD's												
62478UDY9	55537	MUFG Union Bank NA	۱.	12/13/2021	10,000,000.00	9,997,340.00	10,000,000.00	0.060	A-1	0.060	83	04/25/2022
62478UE28	55552	MUFG Union Bank NA	١	12/27/2021	10,000,000.00	9,996,810.00	10,000,000.00	0.060	A-1	0.060	86	04/28/2022
		Subtotal and Average	34,677,419.35		20,000,000.00	19,994,150.00	20,000,000.00	-		0.060	85	
Federal Agency Is	sues-Coupo	n/Bullet										
3133EMGX4	55068	FEDERAL FARM CRE	DIT BANK	11/23/2020	3,000,000.00	2,985,784.98	2,997,676.17	0.125	AA	0.218	295	11/23/2022
3133EMUT7	55238	FEDERAL FARM CRE	DIT BANK	03/29/2021	5,000,000.00	4,999,716.00	5,000,000.00	0.070	AA	0.069	56	03/29/2022
3133EMUU4	55239	FEDERAL FARM CRE	DIT BANK	03/29/2021	5,000,000.00	4,985,649.00	4,999,586.80	0.120	AA	0.128	301	11/29/2022
3133EMVL3	55246	FEDERAL FARM CRE	DIT BANK	04/06/2021	6,000,000.00	5,996,714.70	5,999,837.50	0.060	AA	0.074	64	04/06/2022
3133EMVP4	55254	FEDERAL FARM CRE	DIT BANK	04/13/2021	5,000,000.00	4,957,243.35	4,996,040.00	0.125	AA	0.189	436	04/13/2023
3133EMWT5	55279	FEDERAL FARM CRE	DIT BANK	04/21/2021	5,000,000.00	4,871,890.00	4,999,113.89	0.600	AA	0.597	1,175	04/21/2025
3133EMYX4	55305	FEDERAL FARM CRE	DIT BANK	05/10/2021	3,950,000.00	3,909,902.80	3,946,776.80	0.125	AA	0.187	463	05/10/2023
3133EMYX4	55306	FEDERAL FARM CRE	DIT BANK	05/10/2021	3,000,000.00	2,969,546.43	2,997,552.00	0.125	AA	0.187	463	05/10/2023
3133EMF64	55352	FEDERAL FARM CRE	DIT BANK	06/09/2021	10,000,000.00	9,990,781.20	9,999,964.44	0.060	AA	0.060	128	06/09/2022
3133EMF64	55353	FEDERAL FARM CRE	DIT BANK	06/09/2021	5,000,000.00	4,995,390.60	4,999,982.22	0.060	AA	0.060	128	06/09/2022
3133EMF64	55354	FEDERAL FARM CRE	DIT BANK	06/09/2021	5,000,000.00	4,995,390.60	5,000,000.00	0.060	AA	0.059	128	06/09/2022
3133EMF64	55355	FEDERAL FARM CRE	DIT BANK	06/09/2021	5,000,000.00	4,995,390.60	5,000,000.00	0.060	AA	0.059	128	06/09/2022
3133EMF64	55356	FEDERAL FARM CRE	DIT BANK	06/09/2021	5,000,000.00	4,995,390.60	5,000,000.00	0.060	AA	0.059	128	06/09/2022
3133EMF64	55367	FEDERAL FARM CRE	DIT BANK	06/23/2021	4,200,000.00	4,196,128.10	4,199,477.94	0.060	AA	0.094	128	06/09/2022
3133EM2F8	55397	FEDERAL FARM CRE	DIT BANK	08/10/2021	5,000,000.00	4,991,813.40	5,000,000.00	0.070	AA	0.069	190	08/10/2022
3133EM2F8	55398	FEDERAL FARM CRE	DIT BANK	08/10/2021	5,000,000.00	4,991,813.40	4,999,974.83	0.070	AA	0.070	190	08/10/2022
3133EM3C4	55407	FEDERAL FARM CRE	DIT BANK	08/23/2021	5,000,000.00	4,985,222.10	4,999,797.51	0.100	AA	0.104	295	11/23/2022
3133EM3C4	55408	FEDERAL FARM CRE	DIT BANK	08/23/2021	5,000,000.00	4,985,222.10	4,999,795.60	0.100	AA	0.104	295	11/23/2022
3133EM5U2	55431	FEDERAL FARM CRE	DIT BANK	09/21/2021	3,000,000.00	2,971,162.02	2,998,291.67	0.090	AA	0.138	413	03/21/2023
3133EM5T5	55432	FEDERAL FARM CRE	DIT BANK	09/21/2021	5,000,000.00	4,989,210.05	4,999,726.68	0.070	AAA	0.077	232	09/21/2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to /laturity	Maturity Date
Federal Agency I	ssues-Coupon/I	Bullet										
3133EM5X6	55433	FEDERAL FARM CREDIT	BANK	09/23/2021	3,000,000.00	2,932,769.46	2,997,540.67	0.430	AA	0.455	965	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT	BANK	09/28/2021	3,000,000.00	2,894,849.67	2,973,104.09	0.800	AA	0.986	1,682	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT	BANK	10/13/2021	5,000,000.00	4,935,682.50	4,994,981.98	0.290	AA	0.345	618	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT	BANK	10/18/2021	3,000,000.00	2,961,409.50	2,994,426.55	0.290	AA	0.395	618	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT	BANK	10/27/2021	3,000,000.00	2,972,983.62	2,990,616.61	0.200	AA	0.418	510	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT	BANK	11/09/2021	5,000,000.00	4,992,695.15	4,999,733.00	0.080	AA	0.090	178	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT	BANK	11/18/2021	3,000,000.00	2,965,682.16	2,992,866.24	0.400	AA	0.528	646	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT	BANK	12/03/2021	3,000,000.00	2,967,114.90	2,996,001.39	0.500	AA	0.565	668	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT	BANK	12/09/2021	5,000,000.00	4,945,191.50	4,979,096.91	0.500	AA	0.720	668	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT	BANK	12/09/2021	5,015,000.00	4,991,237.22	5,007,890.95	0.125	AA	0.296	295	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT	BANK	12/09/2021	3,000,000.00	2,964,063.75	2,998,986.28	0.920	AA	0.919	1,042	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT	BANK	12/09/2021	3,000,000.00	2,964,063.75	2,999,400.33	0.920	AA	0.914	1,042	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT	BANK	01/18/2022	3,000,000.00	2,984,146.05	2,998,085.21	0.900	AA	0.920	716	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT	BANK	01/28/2022	3,000,000.00	2,984,146.05	2,984,071.11	0.900	AA	1.158	716	01/18/2024
3130AKDH6	55043	FEDERAL HOME LOAN B	ANK	10/22/2020	5,000,000.00	4,979,869.05	4,997,613.35	0.125	AA	0.189	262	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN B	ANK	03/18/2021	5,000,000.00	4,961,252.05	4,996,894.30	0.125	AA	0.178	409	03/17/2023
3130AMEN8	55303	FEDERAL HOME LOAN B	ANK	05/04/2021	10,000,000.00	10,000,000.00	10,000,000.00	0.045	AA	0.050	0	02/01/2022
3130AMJ37	55315	FEDERAL HOME LOAN B	ANK	05/13/2021	5,000,000.00	4,996,184.10	5,000,000.00	0.060	AA	0.059	101	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN B	ANK	06/04/2021	5,000,000.00	4,942,433.20	4,996,918.38	0.125	AA	0.169	486	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN B	ANK	06/04/2021	4,000,000.00	3,953,946.56	3,997,534.71	0.125	AA	0.169	486	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN B	ANK	06/17/2021	5,000,000.00	4,998,083.45	4,999,925.43	0.050	AA	0.061	44	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN B	ANK	06/28/2021	10,000,000.00	9,995,461.00	9,999,826.49	0.060	AA	0.070	56	03/29/2022
3130ANLB4	55399	FEDERAL HOME LOAN B	ANK	08/11/2021	5,000,000.00	4,999,862.40	5,000,000.00	0.050	AA	0.049	8	02/09/2022
3130ANYM6	55422	FEDERAL HOME LOAN B	ANK	09/10/2021	3,000,000.00	2,956,821.36	2,994,906.61	0.125	AA	0.230	573	08/28/2023
3130APJ63	55469	FEDERAL HOME LOAN B	ANK	10/14/2021	5,000,000.00	4,998,197.80	5,000,000.00	0.050	AA	0.049	41	03/14/2022
3130APR72	55485	FEDERAL HOME LOAN B	ANK	11/01/2021	3,000,000.00	2,969,136.21	2,998,498.51	0.500	AA	0.520	675	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN B	ANK	11/12/2021	5,000,000.00	4,949,956.35	4,997,953.42	0.500	AA	0.516	646	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN B	ANK	12/15/2021	5,000,000.00	4,982,181.15	4,996,244.39	0.100	AA	0.200	266	10/25/2022
3130AQCX9	55551	FEDERAL HOME LOAN B	ANK	12/20/2021	10,000,000.00	9,997,624.10	9,999,964.58	0.055	AA	0.057	49	03/22/2022
3130AQF57	55565	FEDERAL HOME LOAN B	ANK	01/04/2022	3,000,000.00	2,970,990.48	2,990,477.54	0.625	AA	0.784	689	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN B	ANK	01/05/2022	3,000,000.00	2,966,363.85	2,997,529.81	1.000	AA	1.015	1,053	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN B	ANK	01/12/2022	5,000,000.00	4,951,650.80	4,971,203.43	0.625	AA	0.920	689	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN B	ANK	01/19/2022	3,000,000.00	2,970,990.48	2,977,636.08	0.625	AA	1.010	689	12/22/2023
3137EAFA2	55083	FEDERAL HOME LOAN M	TG CORP	12/04/2020	3,000,000.00	2,950,854.45	2,998,176.75	0.250	AA	0.279	671	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MOI	RTGAGE	10/20/2021	3,000,000.00	2,908,747.80	2,963,468.89	0.500	AA	0.855	1,232	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MOI	RTGAGE	12/08/2021	3,000,000.00	2,888,582.76	2,921,267.31	0.500	AA	1.199	1,375	11/07/2025
	Su	ibtotal and Average	253,386,783.17		256,165,000.00	254,504,586.71	255,836,435.35	-		0.285	386	

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Da 360 Ma		
	Tota	al and Average	1,655,236,433.58		1,636,673,333.33	1,626,999,213.39	1,635,675,208.14			0.260	363	

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Day 360 Mat	•
	Average Balance		0.00	Accrued Interest a	t Purchase	13,941.52	13,941.52				0
				Subtotal		13,941.52	13,941.52				
	Total Cash and	d Investments	1,655,236,433.58		1,636,673,333.33	1,627,013,154.91	1,635,689,149.66			0.260	363



# City Pool Portfolio Aging Report By Maturity Date As of February 1, 2022

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days	( 02/01/2022 - 02/01/2022 )	4 Maturities	0 Payments	220,000,000.00	) 13.44%	220,000,000.00	219,807,934.00
Aging Interval: 1 - 30 days	( 02/02/2022 - 03/03/2022 )	26 Maturities	0 Payments	142,000,000.00	0 8.68%	141,961,889.30	141,997,125.35
Aging Interval: 31 - 90 days	( 03/04/2022 - 05/02/2022 )	41 Maturities	0 Payments	246,000,000.00	0 15.03%	245,951,211.94	245,931,962.32
Aging Interval: 91 - 180 days	( 05/03/2022 - 07/31/2022 )	68 Maturities	0 Payments	347,700,000.00	0 21.24%	347,517,665.02	347,259,043.33
Aging Interval: 181 - 360 days	( 08/01/2022 - 01/27/2023 )	53 Maturities	0 Payments	265,015,000.00	) 16.19%	264,634,390.42	264,005,137.03
Aging Interval: 361 - 1080 days	( 01/28/2023 - 01/16/2025 )	56 Maturities	0 Payments	187,950,000.00	) 11.48%	187,759,845.74	185,874,013.34
Aging Interval: 1081 days and after	( 01/17/2025 - )	75 Maturities	0 Payments	228,008,333.33	3 13.93%	227,850,205.72	222,123,998.02
		Total for 323 Investments	0 Payments		100.00	1,635,675,208.14	1,626,999,213.39

### III. CITY OF OAKLAND SUCCESSOR AGENCY PORTFOLIO

### PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$9.50 million as of December 31, 2021 to a balance of \$36.47 million as of March 31, 2022. The portfolio increased due to receipt of \$22.83 million for Recognized Obligation Payment Schedule ("ROPS"), offset by debt service payments of approximately \$5.45 million, and other vendor payments.

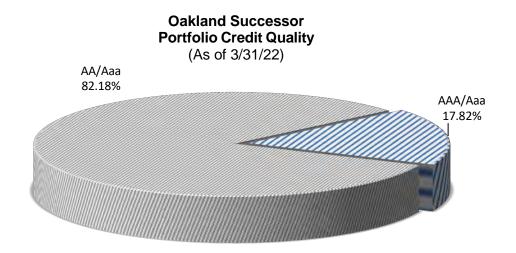
### PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 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.

<u>Preservation of Capital/Safety.</u> The Successor's holdings by credit rating category are depicted in the chart below. Approximately 17.82% of Operating Fund investments were rated in the AAA/Aaa, while 82.18% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

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



<u>Liquidity</u>. 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 \$23.05 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

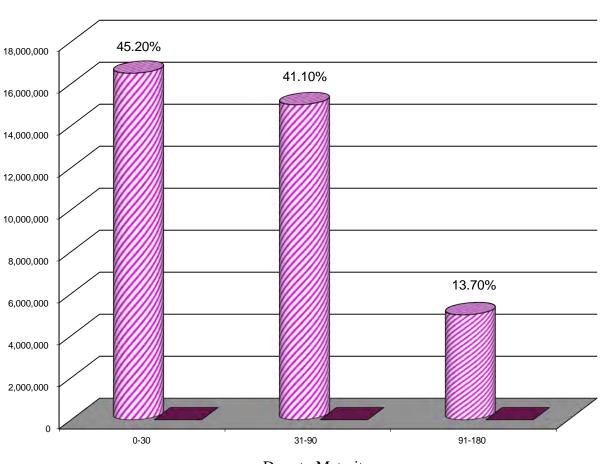
Successor Portfolio Est	imate	d Cash Flow
Mar-Sept	2022*	
Beg: Available Balance	\$	36,470,863
ROPS Receipt**		8,063,235
Debt Service		(23,051,828)
Other expenses		(5,000,000)
Bal: June 2022**	\$	16,482,270
*Successor Pool Only		
**Estimated		

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
March 2022	\$36,470,862	(33.07%)
March 2021	\$54,489,190	(7.98%)
March 2020	\$59,215,362	20.36%
March 2019	\$49,198,690	13.54%
March 2018	\$43,333,000	-

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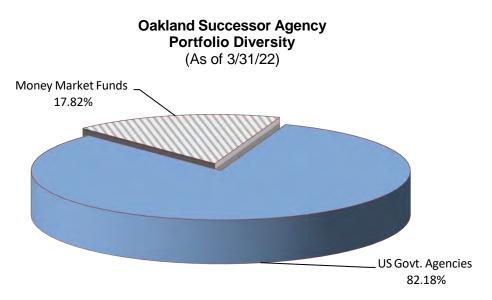
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.



Oakland Successor Agency Portfolio Maturity (As of 3/31/22)

Days to Maturity

<u>Diversity.</u> 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.

<u>Yield.</u> Total interest earned for the quarter ended March 31, 2022, was approximately \$12,013. The effective rate of return on total assets in the Successor's Portfolio was 0.22 percent for month ending March 31, 2022. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 1.52 percent as of March 31, 2022. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.37 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 March 31, 2022, Successor's Portfolio Fund's average days-to-maturity (ADM) was 51 days versus LAIF's average days-to-maturity (ADM) was 310 days.

Comparative yields for the quarter are shown below.

### Oakland Successor Agency Comparative Annualized Yields (As of 3/31/22)

As of Month-end	1-Year Govt. Agency	LAIF <sup>1</sup>	Successor Agency
January 2022	0.61%	0.23%	0.02%
February 2022	0.88%	0.28%	0.12%
March 2022	1.52%	0.37%	0.22%

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

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

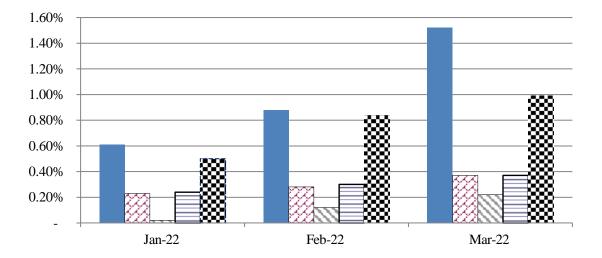
<u> </u>		IO INCOME RE	COGNIZE	D		
	<u>A</u>	<u>ccrual Basis</u>				
Total Portfolio	March 31, 2022		Decem	ber 31, 2021	Marcl	<u>n 31, 2021</u>
<u>Quarter-End</u>						
Total Interest Earnings	\$	12,013	\$	520	\$	7,496
Realized gains (losses) from sales		-		-		-
Total income recognized	\$	12,013	\$	520	\$	7,496
Fiscal Year-to-Date						
Total Interest Earnings	\$	14,667	\$	2,654	\$	28,523
Realized gains (losses) from sales		-		-		-
Total income recognized	\$	14,667	\$	2,654	\$	28,523

<u>Valuation and Leverage.</u> Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended March 31, 2022 was \$36.47 million, which was above book value by \$597. 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.

	UN	NREALIZED	G	AINS & LOSSES		
	(	Cash Basis	_		A	ccrual Basis
Market Value	\$	36,470,265		Market Value	\$	36,470,265
Original Cost		(36,470,863)		Original Cost		(36,470,863)
Net Unrealized Gain (Loss)	\$	(597)		Net Unrealized Gain (Loss)	\$	(597)

The following chart shows yield comparisons for the quarter.



# Portfolio Earnings Comparison

■1-Year Government Agency XLAIF Successor Portfolio – City Operating Pool I Alameda County Pool



# Successor Agency Pool Portfolio Management Portfolio Summary March 31, 2022

Par	Market	Book	% of	_	Days to	YTM	YTM	
Value	Value	Value	Portfolio	Term	Maturity	360 Equiv.	365 Equiv.	
30,000,000.00	29,970,265.25	29,970,862.67	82.18	109	62	0.303	0.307	
6,500,000.00	6,500,000.00	6,500,000.00	17.82	1	1	0.158	0.160	
36,500,000.00	36,470,265.25	36,470,862.67	100.00%	90	51	0.277	0.281	
March 31 Month Ending	Fiscal Year To Date							
6,945.91	14,667.00							
37,928,435.63	24,983,877.86							
0.22%	0.08	%						
	Value 30,000,000.00 6,500,000.00 36,500,000.00  March 31 Month Ending 6,945.91 37,928,435.63	Value         Value           30,000,000.00         29,970,265.25           6,500,000.00         6,500,000.00           36,500,000.00         36,470,265.25           March 31         Month Ending         Fiscal Year To Date           6,945.91         14,667.00           37,928,435.63         24,983,877.86	Value         Value         Value           30,000,000.00         29,970,265.25         29,970,862.67           6,500,000.00         6,500,000.00         6,500,000.00           36,500,000.00         36,470,265.25         36,470,862.67           March 31         Month Ending         Fiscal Year To Date           6,945.91         14,667.00           37,928,435.63         24,983,877.86	Value         Value         Value         Value         Portfolio           30,000,000.00         29,970,265.25         29,970,862.67         82.18           6,500,000.00         6,500,000.00         6,500,000.00         17.82           36,500,000.00         36,470,265.25         36,470,862.67         100.00%           March 31         Month Ending         Fiscal Year To Date         5.945.91           6,945.91         14,667.00         37,928,435.63         24,983,877.86	Value         Value         Value         Portfolio         Term           30,000,000.00         29,970,265.25         29,970,862.67         82.18         109           6,500,000.00         6,500,000.00         6,500,000.00         17.82         1           36,500,000.00         36,470,265.25         36,470,862.67         100.00%         90           March 31 Month Ending         Fiscal Year To Date         56,945.91         14,667.00         57,928,435.63         24,983,877.86	Value         Value         Value         Value         Portfolio         Term         Maturity           30,000,000.00         29,970,265.25         29,970,862.67         82.18         109         62           6,500,000.00         6,500,000.00         6,500,000.00         17.82         1         1           36,500,000.00         36,470,265.25         36,470,862.67         100.00%         90         51           March 31         Month Ending         Fiscal Year To Date         Image: Comparison of the state of the	Value         Value         Value         Portfolio         Term         Maturity         360 Equiv.           30,000,000.00         29,970,265.25         29,970,862.67         82.18         109         62         0.303           6,500,000.00         6,500,000.00         6,500,000.00         17.82         1         1         0.158           36,500,000.00         36,470,265.25         36,470,862.67         100.00%         90         51         0.277           March 31         Month Ending         Fiscal Year To Date         Image: Second	

Treasury Bureau, Finance Department

#### Reporting period 03/01/2022-03/31/2022

# Successor Agency Pool Portfolio Management Portfolio Details - Investments March 31, 2022

CUSIP	Investment	# Issuer	,		•		Book Value	Stated Rate	S&P	YTM Days to 365 Maturity		Maturity Date	
Federal Agency	Issues - Discou	int											
313385VS2	51257	Federal Home Loan E	Bank Discoun	01/12/2022	5,000,000.00	4,999,598.65	4,998,533.33	0.110	AA	0.112	17	04/18/2022	
313385XH4	51260	Federal Home Loan E	Bank Discoun	01/25/2022	5,000,000.00	4,996,741.25	4,996,441.67	0.210	AA	0.213	56	05/27/2022	
313385YJ9	51264	Federal Home Loan E	Bank Discoun	02/09/2022	5,000,000.00	4,993,051.35	4,993,858.50	0.335	AA	0.340	81	06/21/2022	
313385YC4	51265	Federal Home Loan E	Bank Discoun	02/17/2022	5,000,000.00	4,993,565.75	4,993,936.11	0.370	AA	0.376	75	06/15/2022	
313385WB8	51266	Federal Home Loan E	Bank Discoun	02/23/2022	5,000,000.00	4,999,386.65	4,998,162.50	0.210	AA	0.213	26	04/27/2022	
313385ZU3	51267	Federal Home Loan E	Bank Discoun	03/22/2022	5,000,000.00	4,987,921.60	4,989,930.56	0.580	AA	0.589	115	07/25/2022	
	5	Subtotal and Average	31,428,435.63		30,000,000.00	29,970,265.25	29,970,862.67			0.307	62		
Money Market													
SYS50914	50914	Fidelity Inst Governme	ent		6,500,000.00	6,500,000.00	6,500,000.00	0.160	AAA	0.160	1		
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1		
	5	Subtotal and Average	6,500,000.00		6,500,000.00	6,500,000.00	6,500,000.00	_		0.160	1		
		Total and Average	37,928,435.63		36,500,000.00	36,470,265.25	36,470,862.67			0.281	51		



# Successor Agency Pool Aging Report By Maturity Date As of April 1, 2022

								Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 04/01/2022	-	04/01/2022)		2 Maturities	0 Payments	6,500,000.00	) 17.81%	6,500,000.00	6,500,000.00
Aging Interval:	1 - 30 days	( 04/02/2022	-	05/01/2022)		2 Maturities	0 Payments	10,000,000.00	) 27.40%	9,996,695.83	9,997,231.15
Aging Interval:	31 - 90 days	( 05/02/2022	-	06/30/2022)		3 Maturities	0 Payments	15,000,000.00	41.10%	14,984,236.28	14,983,699.75
Aging Interval:	91 - 180 days	( 07/01/2022	-	09/28/2022)		1 Maturities	0 Payments	5,000,000.00	) 13.70%	4,989,930.56	4,989,930.56
Aging Interval:	181 days and after	( 09/29/2022	-	)		0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
					Total for	8 Investments	0 Payments		100.00	36,470,862.67	36,470,861.46



# Successor Agency Pool Portfolio Management Portfolio Summary February 28, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	35,000,000.00	34,980,608.80	34,979,727.25	84.33	93	63	0.196	0.199
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	15.67	1	1	0.010	0.010
Investments	41,500,000.00	41,480,608.80	41,479,727.25	100.00%	79	53	0.167	0.169
Total Earnings	February 28 Month Ending	Fiscal Year To Date						
Current Year	3,821.37	7,721.09						
Average Daily Balance	43,307,530.22	23,332,514.53						
Effective Rate of Return	0.12%	0.05%						

Treasury Bureau, Finance Department

#### Reporting period 02/01/2022-02/28/2022

# Successor Agency Pool Portfolio Management Portfolio Details - Investments February 28, 2022

CUSIP	Investment	# Issuer	····· <b>································</b>				Book Value	Stated Rate	S&P	YTM Days to 365 Maturity			
Federal Agency	/ Issues - Discou	unt											
313385TS5	51256	Federal Home Loan B	Bank Discoun	01/07/2022	5,000,000.00	5,000,000.00	4,999,705.56	0.040	AA	0.041	0	03/01/2022	
313385VS2	51257	Federal Home Loan E	Bank Discoun	01/12/2022	5,000,000.00	4,998,733.65	4,998,533.33	0.110	AA	0.112	48	04/18/2022	
313385UX2	51258	Federal Home Loan E	Bank Discoun	01/20/2022	5,000,000.00	4,999,677.90	4,999,089.58	0.095	AA	0.096	29	03/30/2022	
313385XH4	51260	Federal Home Loan E	Bank Discoun	01/25/2022	5,000,000.00	4,996,381.75	4,996,441.67	0.210	AA	0.213	87	05/27/2022	
313385YJ9	51264	Federal Home Loan E	Bank Discoun	02/09/2022	5,000,000.00	4,993,484.60	4,993,858.50	0.335	AA	0.340	112	06/21/2022	
313385YC4	51265	Federal Home Loan E	Federal Home Loan Bank Discoun		5,000,000.00	4,993,833.40	4,993,936.11	0.370	AA	0.376	106	06/15/2022	
313385WB8	51266	Federal Home Loan E	Bank Discoun	02/23/2022	5,000,000.00	4,998,497.50	4,998,162.50	0.210	AA	0.213	57	04/27/2022	
	:	Subtotal and Average	36,807,530.22		35,000,000.00	34,980,608.80	34,979,727.25	-		0.199	63		
Money Market													
SYS50914	50914	Fidelity Inst Governme	ent		6,500,000.00	6,500,000.00	6,500,000.00	0.010	AAA	0.010	1		
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1		
	:	Subtotal and Average	6,500,000.00		6,500,000.00	6,500,000.00	6,500,000.00	-		0.010	1		
		Total and Average	43,307,530.22		41,500,000.00	41,480,608.80	41,479,727.25			0.169	53		



# Successor Agency Pool Aging Report By Maturity Date As of March 1, 2022

				Maturity Par Value o	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days	( 03/01/2022 - 03/01/2022 )	3 Maturities	0 Payments	11,500,000.00	27.71%	11,499,705.56	11,500,000.00
Aging Interval: 1 - 30 days	( 03/02/2022 - 03/31/2022 )	1 Maturities	0 Payments	5,000,000.00	12.05%	4,999,089.58	4,999,677.90
Aging Interval: 31 - 90 days	( 04/01/2022 - 05/30/2022 )	3 Maturities	0 Payments	15,000,000.00	36.14%	14,993,137.50	14,993,612.90
Aging Interval: 91 - 180 days	( 05/31/2022 - 08/28/2022 )	2 Maturities	0 Payments	10,000,000.00	24.10%	9,987,794.61	9,987,318.00
Aging Interval: 181 days and after	er (08/29/2022 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
		Total for 9 Investments	0 Payments		100.00	41,479,727.25	41,480,608.80



# Successor Agency Pool Portfolio Management Portfolio Summary January 31, 2022

Investments	Par	Market	Book	% of	_	Days to	YTM	YTM
investments	Value	Value	Value	Portfolio	Term	Maturity	360 Equiv.	365 Equiv.
Federal Agency Issues - Discount	38,000,000.00	37,992,195.29	37,993,280.83	85.39	58	44	0.076	0.077
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	14.61	1	1	0.010	0.010
	44,500,000.00	44,492,195.29	44,493,280.83	100.00%	50	37	0.067	0.068
Investments								
Total Earnings	January 31 Month Ending	Fiscal Year To Date						
Current Year	1,245.36	3,899.72						
Average Daily Balance	30,658,501.56	20,731,117.13						
Effective Rate of Return	0.05%	0.03%	0					

Treasury Bureau, Finance Department

#### Reporting period 01/01/2022-01/31/2022

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

# Successor Agency Pool Portfolio Management Portfolio Details - Investments January 31, 2022

CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM D 365 Ma	•	Maturity Date
Federal Agency	y Issues - Disco	unt										
313385TB2	51254	Federal Home Loan B	ank Discoun	01/04/2022	5,000,000.00	4,999,963.90	4,999,800.69	0.035	AA	0.035	13	02/14/2022
313385TS5	51256	Federal Home Loan E	ank Discoun	01/07/2022	5,000,000.00	4,999,611.30	4,999,705.56	0.040	AA	0.041	28	03/01/2022
313385VS2	51257	Federal Home Loan E	ank Discoun	01/12/2022	5,000,000.00	4,997,995.25	4,998,533.33	0.110	AA	0.112	76	04/18/2022
313385UX2	51258	Federal Home Loan E	ank Discoun	01/20/2022	5,000,000.00	4,999,208.80	4,999,089.58	0.095	AA	0.096	57	03/30/2022
313385SW7	51259	Federal Home Loan E	ank Discoun	01/25/2022	5,000,000.00	4,999,977.80	4,999,937.50	0.030	AA	0.030	8	02/09/2022
313385XH4	51260	Federal Home Loan E	ank Discoun	01/25/2022	5,000,000.00	4,995,536.00	4,996,441.67	0.210	AA	0.213	115	05/27/2022
313385TL0	51262	Federal Home Loan E	ank Discoun	01/26/2022	5,000,000.00	4,999,938.90	4,999,848.33	0.039	AA	0.040	22	02/23/2022
313385TL0	51263	Federal Home Loan E	ank Discoun	01/28/2022	3,000,000.00	2,999,963.34	2,999,924.17	0.035	AA	0.035	22	02/23/2022
	:	Subtotal and Average	23,029,469.30		38,000,000.00	37,992,195.29	37,993,280.83	_		0.077	44	
Money Market												
SYS50914	50914	Fidelity Inst Governme	ent		6,500,000.00	6,500,000.00	6,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
	:	Subtotal and Average	7,629,032.26		6,500,000.00	6,500,000.00	6,500,000.00	_		0.010	1	
		Total and Average	30,658,501.56		44,500,000.00	44,492,195.29	44,493,280.83			0.068	37	

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# Successor Agency Pool Aging Report By Maturity Date As of March 1, 2022

_								Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 03/01/2022	-	03/01/2022)		3 Maturities	0 Payments	11,500,000.00	) 27.71%	11,499,705.56	11,500,000.00
Aging Interval:	1 - 30 days	( 03/02/2022	-	03/31/2022)		1 Maturities	0 Payments	5,000,000.00	0 12.05%	4,999,089.58	4,999,677.90
Aging Interval:	31 - 90 days	( 04/01/2022	-	05/30/2022)		3 Maturities	0 Payments	15,000,000.00	0 36.14%	14,993,137.50	14,993,612.90
Aging Interval:	91 - 180 days	( 05/31/2022	-	08/28/2022)		2 Maturities	0 Payments	10,000,000.00	0 24.10%	9,987,794.61	9,987,318.00
Aging Interval:	181 days and after	( 08/29/2022	-	)		0 Maturities	0 Payments	0.00	0 0.00%	0.00	0.00
					Total for	9 Investments	0 Payments		100.00	41,479,727.25	41,480,608.80