

CITY OF OAKLAND

DISTRIBUTION DATE: May 21, 2020

MEMORANDUM

TO: HONORABLE MAYOR &
CITY COUNCIL

FROM: Adam Benson
Director of Finance

SUBJECT: Cash Management Report

DATE: May 11, 2020

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, 2020, the City's Investment Portfolio had a balance of \$1.32 billion and yielded 1.64 percent, while the Successor Agency's Investment Portfolio had a balance of \$59.22 million and yielded 1.41 percent.

As of March 31, 2020, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2019-20. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in ***Attachment A*** are each portfolio's current market value and yield as of March 31, 2020, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period.

Respectfully submitted,

ADAM BENSON
Director of Finance, Finance Department

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

Attachments

--A: Cash Management Report for the Quarter Ended March 31, 2020

City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

Cash Management Report For The Quarter Ended March 31, 2020 Finance Department Bureau of Treasury

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar, Investment Officer

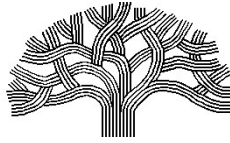


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2020**

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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2020**

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

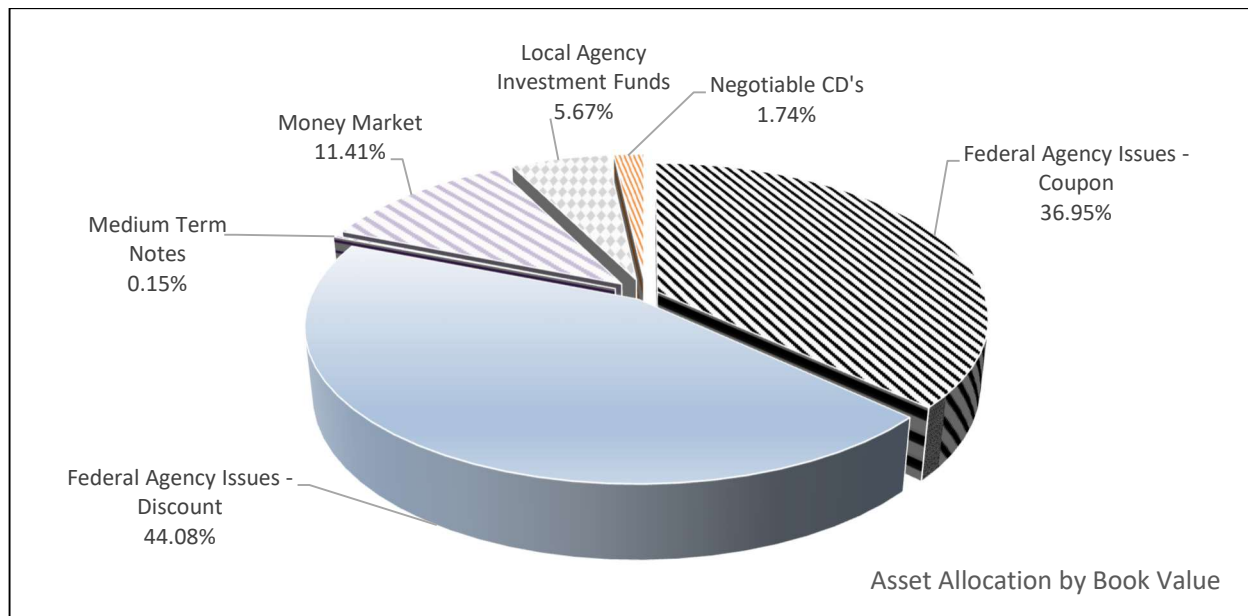
APRIL 30, 2020



Pooled Fund Portfolio Statistics
For the month ended March 31, 2020

Average Daily Balance	\$1,315,184,861
Net Earning Quarter	\$5,584,919
Month End Yield	1.64%
Average Maturity	298 days
Daily Liquidity	17.24%
180 Day Liquidity	61.14%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	489,040,000.00	492,526,662.16	488,849,078.84
Federal Agency Issues - Discount	587,899,000.00	587,711,865.86	583,292,668.89
Medium Term Notes	2,000,000.00	1,998,765.08	1,999,497.04
Money Market	151,000,000.00	151,000,000.00	151,000,000.00
Local Agency Investment Funds	75,000,000.00	75,561,076.13	75,000,000.00
Negotiable CD's	23,000,000.00	23,013,448.00	23,000,000.00
Total	\$1,327,939,000.00	\$1,331,811,817.23	\$1,323,141,244.77



**CITY OF OAKLAND AND OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2020**

I. ECONOMIC REVIEW

MARKET OVERVIEW

The U.S economy is expected to dramatically slowdown amid COVID-19 outbreak globally. COVID-19 virus outbreak has disrupted economic activity in many countries, including the United States. On March 27th, 2020, the President Trump signed the CARES Act, a \$2 trillion coronavirus economic stimulus bill, including direct cash payments, strengthening unemployment insurance, health care funding and loans and grants to business, in hopes to stop the economic destruction caused by the pandemic.

According to the U.S. Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to decrease at an annual rate of 2.3 percent in the first quarter of 2020. The Real GDP had increased 2.1 percent in the fourth quarter of 2019. The Real GDP is expected to dramatically slow in the first quarter, as U.S economic was halted during business lockdown amid the coronavirus pandemic.

The U.S. unemployment rate surged in March 2020 amid virus pandemic lockdowns, as the unemployment rate increased to 4.4%. According to the Bureau of Labor Statistics, Nonfarm payroll fell by 701,000 jobs in March 2020, this was the first decline in payroll growth since September 2010. Economists had only expected 100,000 jobs lost. The hospitality industry, particularly bars and restaurants lost the most jobs as they were forced to close during the shutdown, as employers began to shed payroll. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years.

U.S. consumer spending is expected to fall in March 2020, as consumers spend less during the pandemic lockdown. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, is expected to decrease 3.3 percent in March 2020 after increasing 0.2 percent in February 2020. The personal consumption expenditure (PCE) price index excluding food and energy increased 0.1% in February 2020. PCE index has increased 1.8% since February 2020. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer prices fell in March 2020, the largest monthly decline in 5 years, as most Americans were locked down during this coronavirus pandemic, impacting travel, airlines, hotels and cost of gasoline. The Labor Department reported that its Consumer Price Index decreased 0.4% in March 2020. The CPI had increased 0.1 percent in February 2020. Core inflation, which excludes volatile food and energy costs decreased 0.1% in March 2020. The Consumer Price Index has increased 2.1 percent over the past year, which is now close to the FOMC's inflation threshold of 2 percent.

U.S. consumer confidence fell sharply in March 2020, as consumers were less optimistic about the future expectations amid global economic slowdowns and continued volatility in financial markets amid coronavirus pandemic. The Conference Board reported that its index of consumer confidence decreased to 120.0 in March 2020 after 132.6 reading in February 2020.

U.S. retail sales dropped more than expected in March 2020, as business were lockdown during the coronavirus pandemic, aside from food and beverage sales which was up 25.6%, all others were significantly down, with clothing and accessories down 50.5% since February 2020. The Commerce Department reported that retail sales decreased 8.7 percent in March 2020. Economists were expecting a decrease of 8.0 percent. In February 2020, retail sales had decreased 0.4 percent.

U.S. manufacturing activity decreased in March 2020 as the coronavirus outbreak halted the U.S. economy, the Institute for Supply Management (ISM) said its manufacturing index decreased to a reading of 49.1 in March 2020 from 50.1 in February 2020. Activity was driven down by steep decline in new orders and productions, as the index falls below 50%, as any number below 50% signals contraction in the economy.

U.S. producer prices also fell in March 2020 as the demand of cost of goods such as gasoline and services dropped amid lockdown. The Labor Department reported that its producer price index for final demand decreased by 0.2% in March 2020 after also decreasing 0.6 percent in February 2020. In the 12 months through March 2020, the PPI rose 0.70 percent.

U.S. import prices dropped by the most in five years in March 2020, as cost of petroleum and other goods decreased globally. According to U.S. Bureau of Labor Statistics, import prices decreased 2.3 percent in March 2020. Economists had forecasted import prices to decrease 3.2 percent. The US imports prices had decreased by 0.5% in February 2020. In the 12 months through March 2020, import prices fell 4.1%, suggested imported inflation to remain deflated.

U.S. homebuilding fell dramatically in March 2020 amid coronavirus pandemic. The Commerce Department reported that Housing Starts decreased 22.3 percent to a seasonally adjusted annual rate of 1.20 million units. Housing starts had a pace of 1.56 million units in February 2020. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased 17.5 percent in March 2020.

Sales of new U.S. single family homes is expected to decrease in March 2020. The Commerce Department reported that new home sales is expected to decrease 11.3 percent to a seasonally adjusted annual rate of 675,000 units in March 2020. Home sales had decreased 4.4 % in February 2020. The housing market is shutdown as unemployment increases and coronavirus pandemic lockdown, despite lower mortgage rates.

The U.S. existing home sales dropped more than expected in March 2020 as sellers take properties off the market. The National Association of Realtors reported that its index of existing home sales decreased 8.5 percent to a seasonally adjusted annual rate of 5.27 million homes. February sales pace was 5.77 million units. Existing home sales makes up about 90 percent of U.S. home sales, increased 0.8% from last year.

INTEREST RATES

During the first quarter, the FOMC met twice on unscheduled meetings and slashed the Fed Funds rate range to 0.00-0.25%. On March 3rd, 2020, the FOMC cut rates by 50 bps, and on March 15th cut rates by 100 bps. Prior to the rate cuts, the Fed Funds rate was 1.00-1.25%. These emergency rate cuts were warranted as FOMC stated that the effects of the COVID19 virus will weigh in on the economic activity in the near term and pose risks to the economic outlook.

The FOMC committee expects to maintain this target range until it is confident that the economy has weathered recent events and is on track for its maximum employment and price stability goals.

The Fed is prepared to use its full range of tools to ensure that there is liquidity in the market, that is to support the flow of credit to households and businesses. The Fed announced that it will increase its holding of Treasuries worth at least \$500 billion and agency mortgage back securities by at least \$200 billion. In addition, their Open Market Desk will expand its overnight and term purchase agreements.

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Portfolio balances increased from \$1.25 billion as of December 31, 2019 to \$1.32 billion as of March 31, 2020. This net balance increase was mainly due to the following: receipt of \$53.07 million in property taxes, and receipt of \$75.46 million in business tax revenues, offset by debt service payments of approximately \$64.45 million, and other vendor payments. The remaining balance increase of approximately \$7.50 million, is due to receipt of other revenues, such as Sales Tax offset by operational expenses.

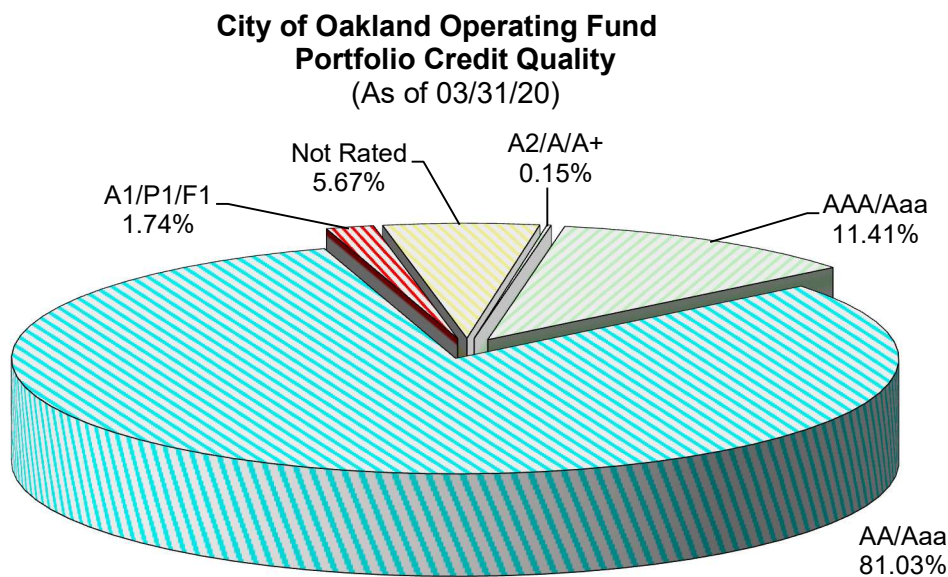
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2019-20, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of March 31, 2020. Approximately 81.03% of Operating Fund investments were rated in the AA/Aaa category while 11.41% in AAA/Aaa, 5.67% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 1.74% in the A1/P1 category, and the remaining 0.15% in A2/A/A+. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

The City's Investment Policy for FY 2019-2020 does not have a rating criteria level for government agencies.



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

Debt service payable from the City’s Operating Pool for the Port and the City for the six months following March 31, 2020 is approximately \$156.40 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:

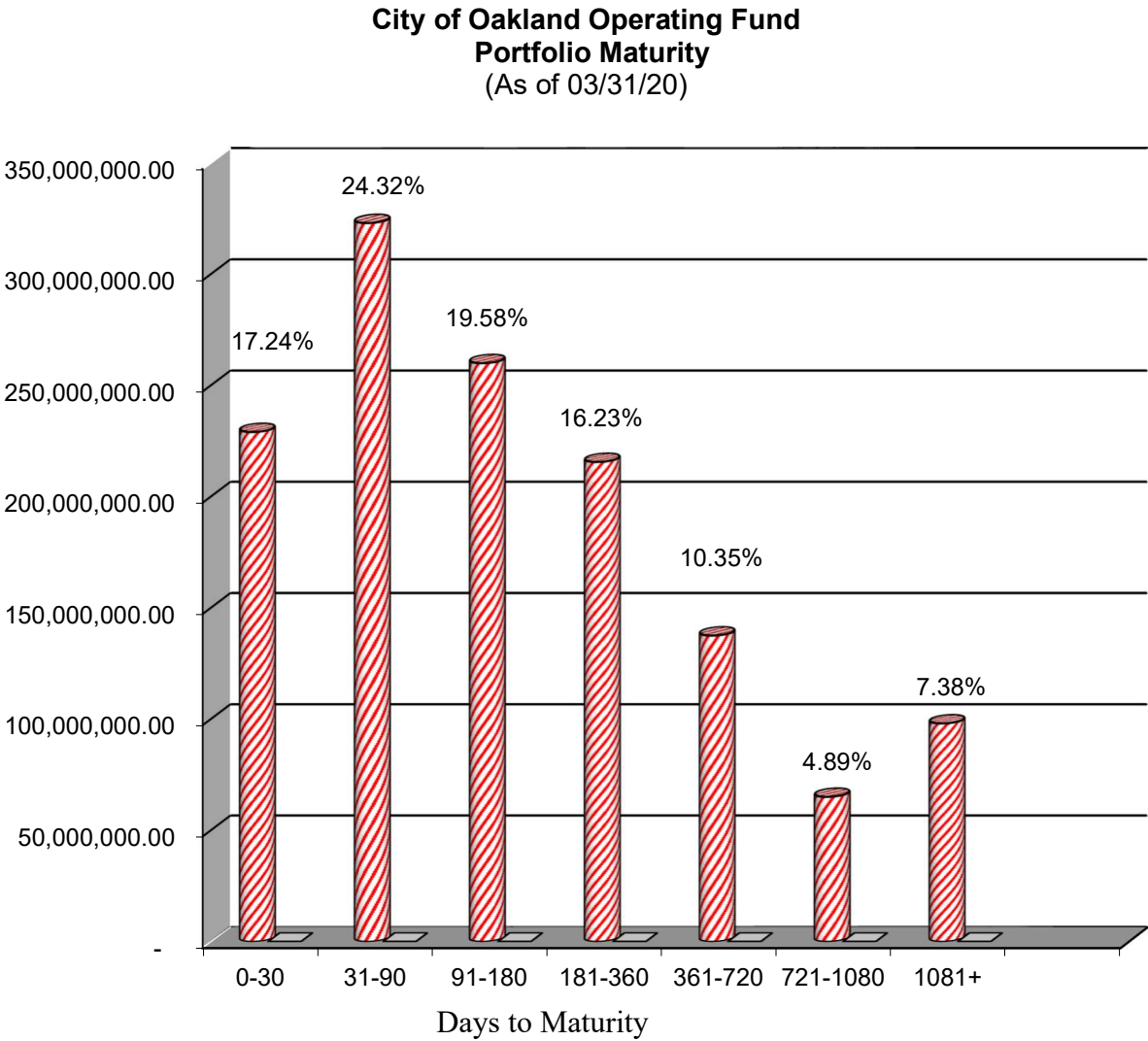
Days	Amount(s)	Percent
0-30	\$ 324,000,000	24.39%
31-180	\$ 487,899,000	36.75%
Total	\$ 811,899,000	61.14%

Investments maturing within 180 days include \$75.00 million in LAIF and \$151.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

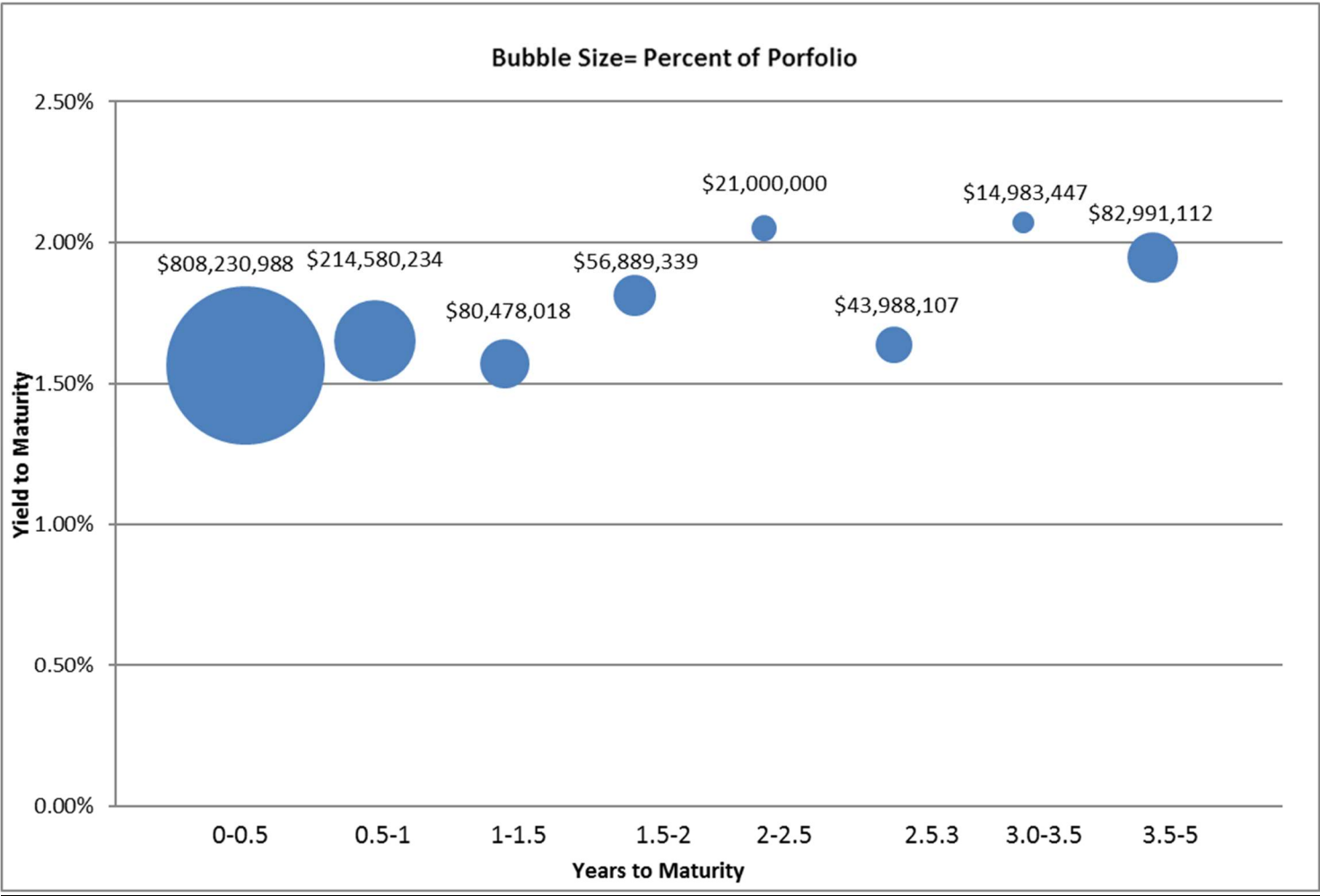
Year	Amount	Percent Increase/Decrease From Prior Year
March 2020	\$1,323,141,245	15.09%
March 2019	\$1,149,636,064	16.06%
March 2018	\$990,554,823	17.99%
March 2017	\$839,500,519	33.15%
March 2016	\$630,503,517	

The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2020.

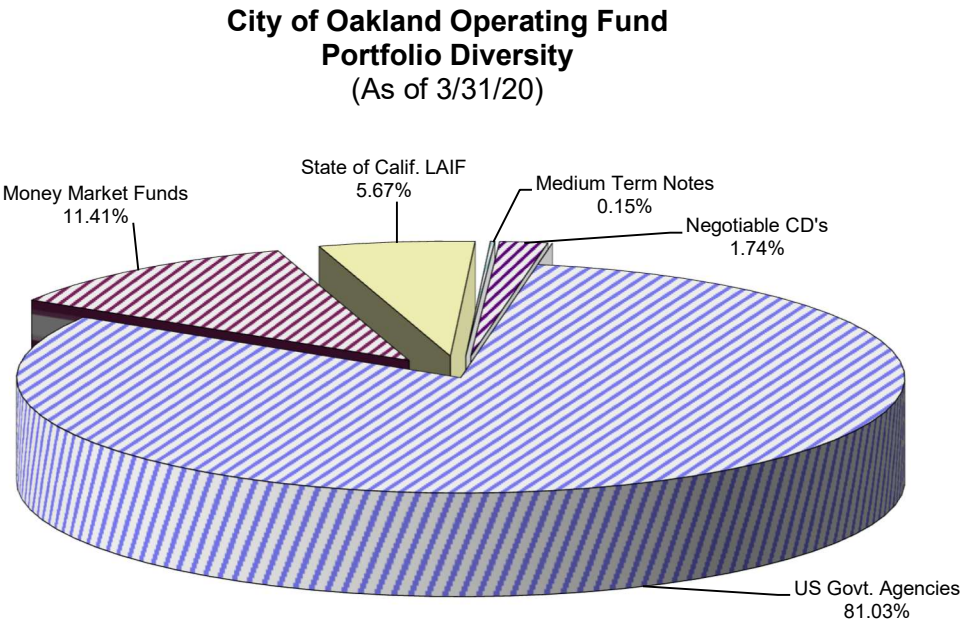


The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

City of Oakland Operating Fund
Yield to Maturity
(As of 03/31/20)



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



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

Yield. Total interest earned for the quarter ended March 31, 2020 was approximately \$5,584,919. The effective rate of return on total assets in the Operating Fund Portfolio for month-end March 31, 2020 was 1.64% as compared to 1.86% for December 31, 2019. It continues to be the City’s practice to hold investments to maturity rather than to sell at a loss and adjust to the market’s yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund
Comparative Annualized Yields**
(As of 3/31/20)

As of Month-end	1-year Govt. Agency	LAIF¹	Operating Fund	Alameda County Pool²
January 2020	1.53%	1.97%	1.82%	2.94%
February 2020	1.07%	1.91%	1.82%	1.46%
March 2020	0.71%	1.79%	1.64%	2.14%

¹Effective monthly average return.

²Annualized monthly accrual based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending March 31, 2019 was 1.64 percent. The City's Operating Fund Portfolio had out-performed the 1 year government agency which yielded a rate of 0.71 percent. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 1.79 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for March 2020 of 2.14 percent. The Alameda County Pool had a Portfolio of \$6.56 billion with 682 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 1.64 percent for March 2020. The City had a portfolio of \$1.32 billion with 298 days to maturity.

As of March 31, 2020, the City's Portfolio Fund's average days-to-maturity (ADM) was 298 days versus LAIF's average days-to-maturity (ADM) was 208 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.

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		March 31, 2020	December 31, 2019	March 31, 2019
<u>Quarter-End</u>				
Total Interest Earnings	\$	5,584,919	\$ 5,600,106	\$ 6,257,540
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	5,584,919	\$ 5,600,106	\$ 6,257,540
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	17,861,642	\$ 12,272,598	\$ 15,939,936
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	17,861,642	\$ 12,272,598	\$ 15,939,936

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$1.33 billion, which was above book value by \$8,670,572. 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		Accrual Basis	
Market Value	\$ 1,331,811,817	Market Value	\$ 1,331,811,817	
Original Cost	(1,323,001,034)	Original Cost	(1,323,141,245)	
Net Unrealized Gain (Loss)	\$ 8,810,784	Net Unrealized Gain (Loss)	\$ 8,670,572	

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

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III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$22.45 million as of December 31, 2019 to a balance of \$59.22 million as of March 31, 2020. The portfolio increased due to receipt of \$43.87 million for Recognized Obligation Payment Schedule ("ROPS"), offset by debt service payments of approximately \$7.78 million, and other vendor payments.

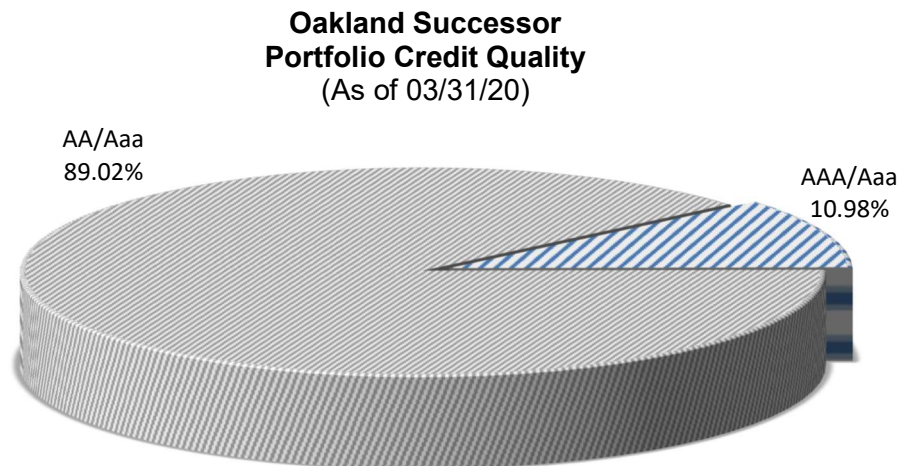
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2019-2020, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 10.98% of Operating Fund investments were rated in the AAA/Aaa, while 89.02% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

The City's Investment Policy for FY 2019-2020 does not have a rating criteria level for government agencies.



Liquidity. Liquidity within the Successor's Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$39.31 million. The estimated six-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
March-September 2020*	
Beg: Available Balance	\$ 59,215,362
ROPS Receipt	19,849,916
Debt Service	(39,310,481)
Other expenses	(5,000,000)
Bal: Sept 2020	\$ 34,754,796
*Successor Pool Only	

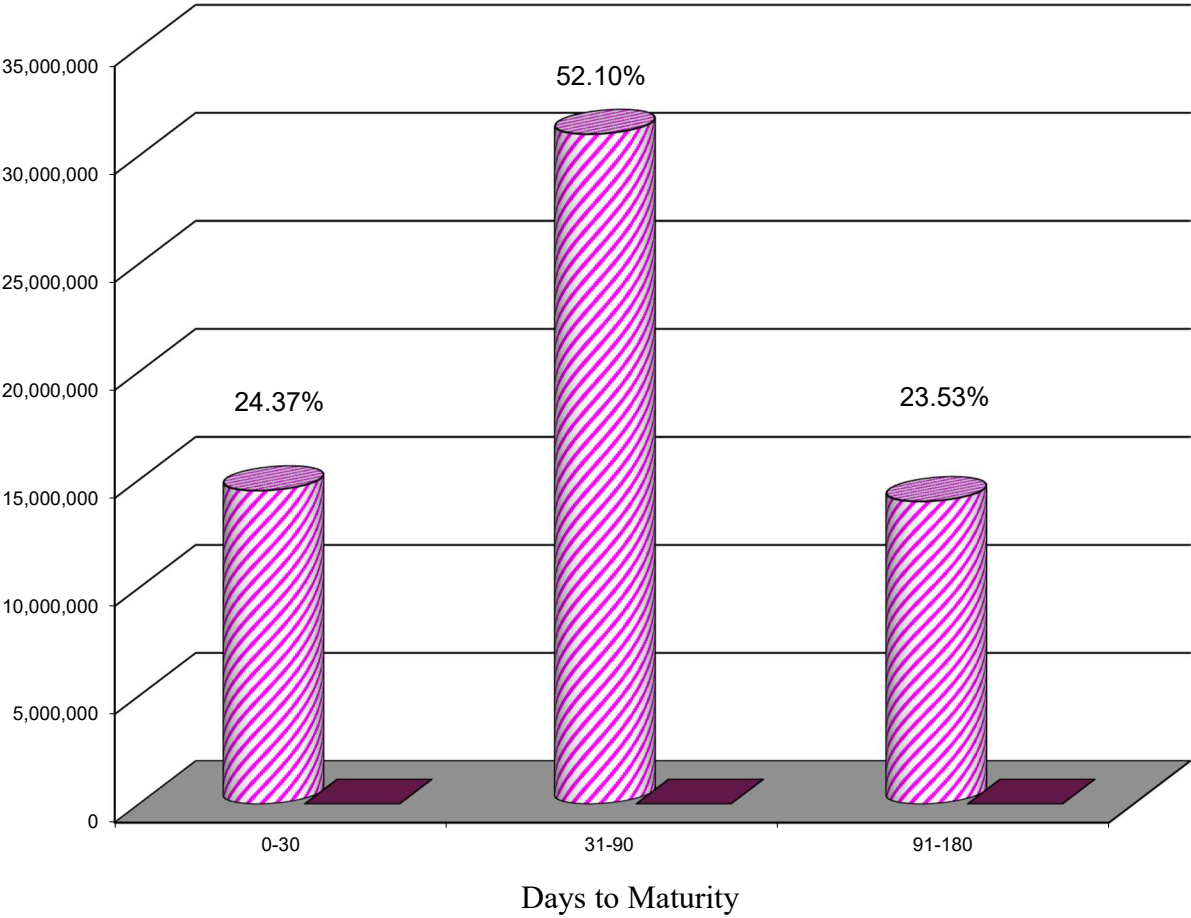
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
March 2020	\$ 59,215,362	20.36%
March 2019	\$49,198,690	13.54%
March 2018	\$43,333,000	20.55%
March 2017	\$35,946,523	(1.09%)
March 2016	\$36,643,632	-

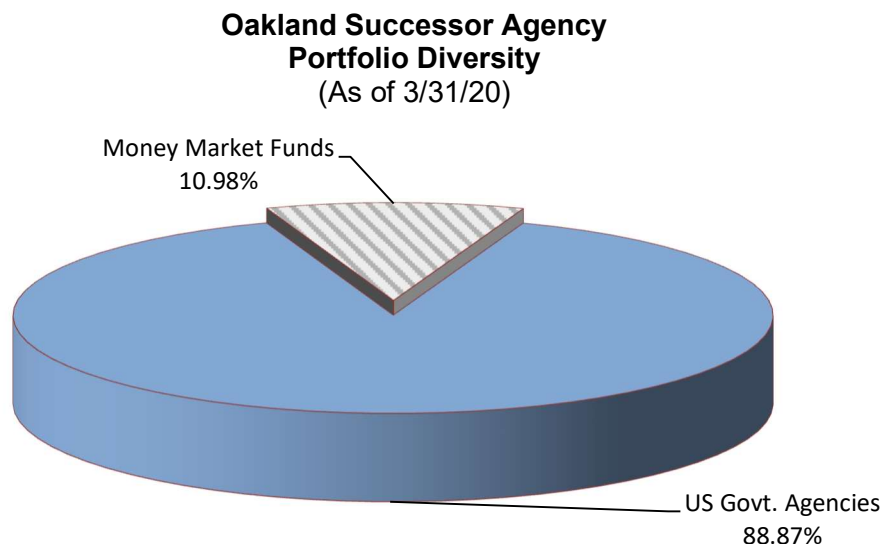
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The following chart depicts the Successor’s Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 03/31/20)**



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



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

Yield. Total interest earned for the quarter ended March 31, 2020, was approximately \$240,135. The effective rate of return on total assets in the Successor's Portfolio was 1.41 percent for month ending March 31, 2020. The Successor's Portfolio outperformed the 1-year government agency which yielded a rate of 0.71 percent as of March 31, 2020. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 1.79 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, thus was able to generate higher short term returns in comparison to LAIF and 1-year government agency.

As of March 31, 2020, Successor's Portfolio Fund's average days-to-maturity (ADM) was 65 days versus LAIF's average days-to-maturity (ADM) was 208 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 3/31/20)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor
January 2020	1.53%	1.97%	1.55%
February 2020	1.07%	1.91%	1.55%
March 2020	0.71%	1.79%	1.41%

¹Effective monthly average return

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

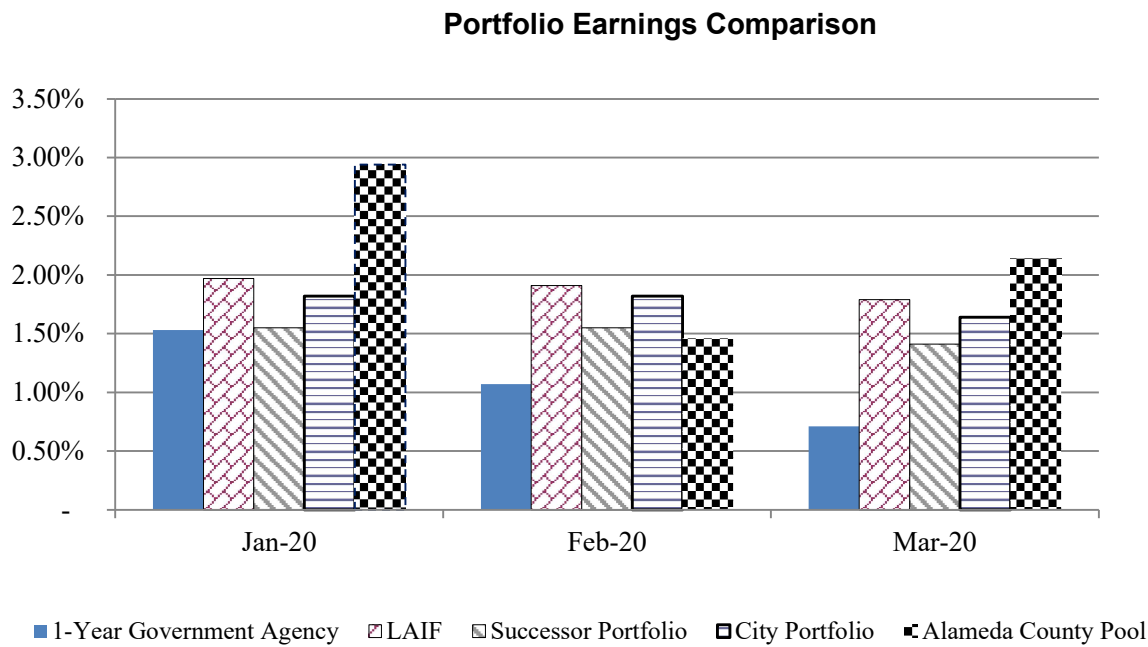
TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		March 31, 2020	December 31, 2019	March 31, 2019
<u>Quarter-End</u>				
Total Interest Earnings	\$	240,135	\$ 102,187	\$ 308,985
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	240,135	\$ 102,187	\$ 308,985
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	611,613	\$ 371,478	\$ 529,275
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	611,613	\$ 371,478	\$ 529,275

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended March 31, 2020 was \$59.49 million, which was above book value by \$275,592. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES				
	Cash Basis			Accrual Basis
Market Value	\$	59,490,954	Market Value	\$ 59,490,954
Original Cost		(59,215,362)	Original Cost	(59,215,362)
Net Unrealized Gain (Loss)	\$	275,592	Net Unrealized Gain (Loss)	\$ 275,592

The following chart shows yield comparisons for the quarter.





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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	489,040,000.00	492,526,662.16	488,849,078.84	36.95	884	679	1.865	1.891
Federal Agency Issues - Discount	587,899,000.00	587,711,865.86	583,292,668.89	44.08	192	103	1.475	1.496
Medium Term Notes	2,000,000.00	1,998,765.08	1,999,497.04	0.15	1,096	285	2.647	2.684
Money Market	151,000,000.00	151,000,000.00	151,000,000.00	11.41	1	1	0.313	0.318
Local Agency Investment Funds	75,000,000.00	75,561,076.13	75,000,000.00	5.67	1	1	1.763	1.787
Negotiable CD's	23,000,000.00	23,013,448.00	23,000,000.00	1.74	111	45	1.451	1.471
	1,327,939,000.00	1,331,811,817.23	1,323,141,244.77	100.00%	415	298	1.504	1.525
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		8,178.20	8,178.20					
Subtotal		8,178.20	8,178.20					
Total Cash and Investments	1,327,939,000.00	1,331,819,995.43	1,323,149,422.97		415	298	1.504	1.525

Total Earnings	March 31	Month Ending	Fiscal Year To Date
Current Year		1,832,701.22	17,861,641.60
Average Daily Balance		1,315,184,861.23	1,180,921,763.00
Effective Rate of Return		1.64%	2.01%

Treasury Bureau, Finance Department

Reporting period 03/01/2020-03/31/2020

Run Date: 04/15/2020 - 11:01

Portfolio POOL
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Report Ver. 7.3.6.1

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2020

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,051,065.61	2,999,529.60	2.700	AA	2.683	293	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,051,065.61	2,999,529.60	2.700	AA	2.683	293	01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,044,874.57	2,999,730.67	2.900	AA	2.877	205	10/23/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,035,038.35	2,999,765.24	2.770	AA	2.737	173	09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,797,924.58	2,999,700.48	2.770	AA	2.755	173	09/21/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,030,788.43	2,999,804.00	2.520	AA	2.502	149	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,030,788.43	2,999,804.00	2.520	AA	2.502	149	08/28/2020
3133EKEN2	54120	FEDERAL FARM CREDIT BANK		03/26/2019	3,600,000.00	3,600,000.00	3,600,000.00	2.520	AA	2.485	359	03/26/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK		03/26/2019	3,000,000.00	3,000,000.00	3,000,000.00	2.520	AA	2.485	359	03/26/2021
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,045,682.44	2,999,937.38	2.400	AA	2.371	259	12/16/2020
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,008,243.67	3,000,000.00	2.400	AA	2.367	1,174	06/19/2023
3133EKRW8	54286	FEDERAL FARM CREDIT BANK		06/24/2019	3,000,000.00	3,010,950.24	3,000,000.00	2.100	AA	2.071	449	06/24/2021
3133EKTA4	54311	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,012,249.39	3,000,000.00	2.090	AA	2.061	821	07/01/2022
3133EKTA4	54312	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,012,249.39	3,000,000.00	2.090	AA	2.061	821	07/01/2022
3133EKTA4	54313	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,012,249.39	3,000,000.00	2.090	AA	2.061	821	07/01/2022
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,089,526.42	2,999,031.78	1.850	AA	1.836	1,036	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,023,685.06	2,998,865.73	1.850	AA	1.901	184	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,023,685.06	2,999,046.73	1.850	AA	1.889	184	10/02/2020
3133EKTTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,045,823.56	2,996,637.33	1.770	AA	1.849	369	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,076,186.71	2,998,123.70	1.875	AA	1.885	657	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,058,893.51	2,998,050.00	1.875	AA	1.900	474	07/19/2021
3133EKVP8	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	3,013,065.87	3,000,000.00	2.110	AA	2.081	842	07/22/2022
3133EKWZ5	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	3,010,279.53	3,000,000.00	2.200	AA	2.170	1,209	07/24/2023
3133EKE85	54355	FEDERAL FARM CREDIT BANK		08/26/2019	3,000,000.00	3,021,699.24	2,999,746.25	1.750	AA	1.747	147	08/26/2020
3133EKH66	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	3,013,256.34	3,000,000.00	1.850	AA	1.825	701	03/03/2022
3133EKH66	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	3,013,256.34	2,999,144.63	1.850	AA	1.840	701	03/03/2022
3133EKG42	54381	FEDERAL FARM CREDIT BANK		09/09/2019	3,000,000.00	3,016,113.45	2,996,393.70	1.920	AA	1.930	1,244	08/28/2023
3133EKM94	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	3,009,437.34	2,998,062.50	1.900	AA	1.893	1,258	09/11/2023
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,544,886.92	2,493,420.32	1.625	AA	1.784	534	09/17/2021
3133EKG42	54404	FEDERAL FARM CREDIT BANK		09/17/2019	3,000,000.00	3,016,113.45	2,988,990.68	1.920	AA	2.005	1,244	08/28/2023
3133EKQ90	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,016,026.78	2,997,522.22	2.000	AA	2.007	905	09/23/2023
3133EKR65	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,022,474.11	2,998,996.67	1.800	AA	1.845	175	09/23/2020
3133EKU38	54430	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,000.00	3,000,000.00	1.960	AA	1.934	273	12/30/2020
3133EKU38	54431	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,000.00	3,000,000.00	1.960	AA	1.934	273	12/30/2020
3133EKU38	54432	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,000.00	3,000,000.00	1.960	AA	1.934	273	12/30/2020

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Federal Agency Issues - Coupon												
3133EKU38	54433	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,000.00	3,000,000.00	1.960	AA	1.934	273	12/30/2020
3133EK2F2	54455	FEDERAL FARM CREDIT BANK		10/15/2019	3,000,000.00	3,001,063.62	3,000,000.00	1.820	AA	1.795	562	10/15/2021
3133EK2J4	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,021,962.67	2,994,750.00	1.690	AA	1.780	568	10/21/2021
3133EK2J4	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,021,962.67	3,000,000.00	1.690	AA	1.667	568	10/21/2021
3133EK6Z4	54484	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,026,083.65	3,000,000.00	1.625	AA	1.603	226	11/13/2020
3133EK7L4	54492	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,005,889.66	3,000,000.00	1.660	AA	1.637	232	11/19/2020
3133EK7L4	54493	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,005,889.66	3,000,000.00	1.660	AA	1.637	232	11/19/2020
3133EK7L4	54494	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,005,889.66	3,000,000.00	1.660	AA	1.637	232	11/19/2020
3133EK7L4	54495	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,005,889.66	3,000,000.00	1.660	AA	1.637	232	11/19/2020
3133EK7L4	54496	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,005,889.66	3,000,000.00	1.660	AA	1.637	232	11/19/2020
3133ELBT0	54536	FEDERAL FARM CREDIT BANK		12/05/2019	3,000,000.00	3,026,498.49	2,998,114.02	1.620	AA	1.636	610	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,025,165.83	2,998,096.88	1.590	AA	1.606	618	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,025,165.83	3,000,000.00	1.590	AA	1.568	618	12/10/2021
3133ELES9	54603	FEDERAL FARM CREDIT BANK		12/20/2019	3,000,000.00	3,000,070.59	2,998,710.42	1.700	AA	1.702	628	12/20/2021
3133ELEY6	54609	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,009,329.43	3,000,000.00	1.650	AA	1.627	266	12/23/2020
3133ELEY6	54610	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,009,329.43	3,000,000.00	1.650	AA	1.627	266	12/23/2020
3133ELEY6	54611	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,009,329.43	3,000,000.00	1.650	AA	1.627	266	12/23/2020
3133ELEY6	54612	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,009,329.43	3,000,000.00	1.650	AA	1.627	266	12/23/2020
3133ELEY6	54613	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,009,329.43	3,000,000.00	1.650	AA	1.627	266	12/23/2020
3133ELEY6	54614	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,009,329.43	3,000,000.00	1.650	AA	1.627	266	12/23/2020
3133ELEY6	54615	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,009,329.43	3,000,000.00	1.650	AA	1.627	266	12/23/2020
3133ELEY6	54616	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,009,329.43	3,000,000.00	1.650	AA	1.627	266	12/23/2020
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,030,663.09	3,000,000.00	1.625	AA	1.598	273	12/30/2020
3133ELGK4	54626	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,010,460.31	3,000,000.00	1.640	AA	1.618	373	04/09/2021
3133ELGK4	54627	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,010,460.31	3,000,000.00	1.640	AA	1.618	373	04/09/2021
3133ELGK4	54630	FEDERAL FARM CREDIT BANK		01/15/2020	3,000,000.00	3,010,460.31	2,999,751.35	1.640	AA	1.626	373	04/09/2021
3133ELJD7	54647	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,009,563.64	3,000,000.00	1.620	AA	1.598	386	04/22/2021
3133ELJD7	54648	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,009,563.64	3,000,000.00	1.620	AA	1.598	386	04/22/2021
3133ELJD7	54649	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,009,563.64	3,000,000.00	1.620	AA	1.598	386	04/22/2021
3133ELJD7	54650	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,009,563.64	3,000,000.00	1.620	AA	1.598	386	04/22/2021
3133ELX0	54668	FEDERAL FARM CREDIT BANK		02/05/2020	3,000,000.00	3,000,600.75	3,000,000.00	1.630	AA	1.608	856	08/05/2022
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,020,597.43	2,996,557.25	1.600	AA	1.619	1,045	02/10/2023
3133ELMW1	54692	FEDERAL FARM CREDIT BANK		02/12/2020	3,000,000.00	2,998,860.30	2,998,636.11	1.520	AA	1.533	498	08/12/2021
3133ELNQ3	54706	FEDERAL FARM CREDIT BANK		02/26/2020	3,000,000.00	3,011,063.55	3,000,000.00	1.540	AA	1.519	694	02/24/2022
3133ELQQ0	54727	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,004,777.56	3,000,000.00	1.480	AA	1.460	336	03/03/2021

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Federal Agency Issues - Coupon												
3133ELQQ0	54728	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,004,777.56	3,000,000.00	1.480	AA	1.460	336	03/03/2021
3133ELQQ0	54729	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,004,777.56	3,000,000.00	1.480	AA	1.460	336	03/03/2021
3133ELQQ0	54730	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,004,777.56	3,000,000.00	1.480	AA	1.460	336	03/03/2021
3133ELQQ0	54731	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,004,777.56	3,000,000.00	1.480	AA	1.460	336	03/03/2021
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,019,244.55	2,998,538.89	1.460	AA	1.457	1,066	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,483.15	3,000,000.00	1.240	AA	1.223	1,073	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,483.15	3,000,000.00	1.240	AA	1.223	1,073	03/10/2023
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,483.15	3,000,000.00	1.240	AA	1.223	1,073	03/10/2023
3133ELTK0	54752	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,001,029.39	3,000,000.00	0.800	AA	0.789	441	06/16/2021
3133ELSQ8	54753	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,001,225.59	3,000,000.00	0.920	AA	0.908	533	09/16/2021
3133ELSQ8	54754	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,001,225.59	3,000,000.00	0.920	AA	1.363	533	09/16/2021
3133ELSQ8	54755	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,001,225.59	3,000,000.00	0.920	AA	0.908	533	09/16/2021
3133ELSQ8	54756	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,001,225.59	3,000,000.00	0.920	AA	0.908	533	09/16/2021
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,004,971.69	3,000,000.00	1.700	AA	1.962	44	05/15/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,010,686.00	2,999,915.32	2.625	AA	3.452	57	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,010,686.00	2,999,915.32	2.625	AA	3.452	57	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,010,686.00	2,999,915.32	2.625	AA	3.452	57	05/28/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,034,487.43	2,998,439.52	2.625	AA	2.673	183	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,034,487.43	2,998,439.52	2.625	AA	2.673	183	10/01/2020
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,080,174.64	1,999,336.76	3.000	AA	2.981	559	10/12/2021
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	3,004,127.01	2,964,445.11	1.500	AA	2.158	601	11/23/2021
3130A9S85	54047	FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	5,004,222.35	4,946,045.41	1.500	AA	2.113	575	10/28/2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,005,915.97	3,000,000.00	2.550	AA	2.515	765	05/06/2022
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,055,982.73	2,998,376.64	1.875	AA	1.893	462	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,055,982.73	2,998,376.64	1.875	AA	1.893	462	07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,011,930.10	2,999,280.00	1.875	AA	1.945	91	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,014,239.47	3,000,000.00	2.000	AA	1.973	100	07/10/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,017,321.25	3,000,000.00	2.000	AA	1.973	120	07/30/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,018,075.69	3,000,000.00	1.750	AA	1.726	147	08/26/2020
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,035,475.40	4,998,500.00	1.750	AA	1.786	183	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,021,285.24	2,998,965.00	1.750	AA	1.795	183	10/01/2020
3130AHB85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,020,131.32	3,000,000.00	1.625	AA	1.603	189	10/07/2020
3130AH5Z2	54442	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,000,194.58	3,000,000.00	2.125	AA	2.096	1,644	10/01/2024
3130AHCZ4	54456	FEDERAL HOME LOAN BANK		10/17/2019	3,000,000.00	3,001,766.58	3,000,000.00	2.000	AA	1.973	929	10/17/2022
3130AHCZ4	54457	FEDERAL HOME LOAN BANK		10/17/2019	3,000,000.00	3,001,766.58	3,000,000.00	2.000	AA	1.973	929	10/17/2022

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Federal Agency Issues - Coupon												
3134GUS27	54637	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,011,325.27	3,000,000.00	1.750	AA	1.726	929	10/17/2022
3134GUY79	54638	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,001,592.70	3,000,000.00	2.100	AA	2.071	1,752	01/17/2025
3134GUY79	54639	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,001,592.70	3,000,000.00	2.100	AA	2.071	1,752	01/17/2025
3134GU4M9	54640	FEDERAL HOME LOAN MTG CORP		01/21/2020	3,000,000.00	3,010,883.49	3,000,000.00	2.000	AA	1.973	1,756	01/21/2025
3134GVAV0	54674	FEDERAL HOME LOAN MTG CORP		02/10/2020	3,000,000.00	3,012,437.25	3,000,000.00	1.650	AA	1.627	861	08/10/2022
3134GVDE5	54694	FEDERAL HOME LOAN MTG CORP		02/18/2020	3,000,000.00	3,004,049.16	3,000,000.00	1.750	AA	1.726	1,784	02/18/2025
3134GVCD8	54705	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,006,616.29	2,999,707.35	1.750	AA	1.729	1,414	02/14/2024
3134GVDW5	54707	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,002,480.13	3,000,000.00	1.550	AA	1.529	512	08/26/2021
3134GVDW5	54708	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,002,480.13	3,000,000.00	1.550	AA	1.529	512	08/26/2021
3134GVDW5	54709	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,002,480.13	3,000,000.00	1.550	AA	1.529	512	08/26/2021
3134GVDW5	54710	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,002,480.13	3,000,000.00	1.550	AA	1.529	512	08/26/2021
3134GVDW5	54711	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,002,480.13	3,000,000.00	1.550	AA	1.529	512	08/26/2021
3134GVDW5	54712	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,002,480.13	3,000,000.00	1.550	AA	1.529	512	08/26/2021
3134GVEN4	54721	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,008,823.57	3,000,000.00	1.700	AA	1.677	1,794	02/28/2025
3134GVDZ8	54722	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,003,044.79	3,000,000.00	1.725	AA	1.702	1,063	02/28/2023
3134GVES3	54723	FEDERAL HOME LOAN MTG CORP		03/02/2020	3,000,000.00	3,011,577.06	3,000,000.00	1.625	AA	1.603	1,794	02/28/2025
3134GVEH7	54735	FEDERAL HOME LOAN MTG CORP		03/05/2020	3,000,000.00	3,004,375.29	3,000,000.00	1.875	AA	1.849	1,819	03/25/2025
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,066,848.34	2,998,460.33	2.500	AA	2.517	377	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,227,014.41	2,991,404.87	2.500	AA	2.544	1,405	02/05/2024
3135G0Q97	54470	FEDERAL NATIONAL MORTGAGE		10/24/2019	5,940,000.00	5,941,892.78	5,932,906.27	1.500	AA	1.687	210	10/28/2020
Subtotal and Average			507,259,680.13		489,040,000.00	492,526,662.16	488,849,078.84			1.865	679	
Federal Agency Issues - Discount												
313312ZZ6	54376	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,999,107.50	2,951,893.32	1.760	AA	1.811	119	07/29/2020
313312ZZ6	54377	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,999,107.50	2,951,893.33	1.760	AA	1.811	119	07/29/2020
313312YU8	54386	Federal Farm Credit Discount		09/12/2019	3,000,000.00	2,999,475.00	2,955,956.67	1.810	AA	1.860	90	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,999,160.00	2,952,060.00	1.880	AA	1.934	112	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,999,160.00	2,952,060.00	1.880	AA	1.934	112	07/22/2020
313312WL0	54418	Federal Farm Credit Discount		09/23/2019	3,000,000.00	2,999,801.67	2,964,937.50	1.870	AA	1.915	34	05/05/2020
313312A34	54427	Federal Farm Credit Discount		09/27/2019	3,000,000.00	2,999,092.50	2,953,286.67	1.820	AA	1.872	121	07/31/2020
313312WZ9	54467	Federal Farm Credit Discount		10/22/2019	3,000,000.00	2,999,725.83	2,972,133.33	1.600	AA	1.641	47	05/18/2020
313312XA3	54476	Federal Farm Credit Discount		10/29/2019	3,000,000.00	2,999,720.01	2,972,595.00	1.620	AA	1.661	48	05/19/2020
313312WU0	54485	Federal Farm Credit Discount		11/13/2019	3,000,000.00	2,999,754.99	2,976,340.00	1.560	AA	1.572	42	05/13/2020
313312YL8	54489	Federal Farm Credit Discount		11/19/2019	5,000,000.00	4,999,202.80	4,952,900.00	1.570	AA	1.604	82	06/22/2020
313312YL8	54490	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,999,521.68	2,971,740.00	1.570	AA	1.604	82	06/22/2020

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Federal Agency Issues - Discount												
313312YL8	54491	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,999,521.68	2,971,740.00	1.570	AA	1.604	82	06/22/2020
313312YD6	54508	Federal Farm Credit Discount		11/21/2019	3,000,000.00	2,999,562.51	2,972,917.50	1.570	AA	1.603	75	06/15/2020
313312ZK9	54509	Federal Farm Credit Discount		11/22/2019	3,000,000.00	2,999,212.50	2,968,926.67	1.580	AA	1.616	105	07/15/2020
313312YV6	54511	Federal Farm Credit Discount		11/26/2019	3,000,000.00	2,999,317.50	2,971,115.00	1.590	AA	1.625	91	07/01/2020
313312YV6	54512	Federal Farm Credit Discount		11/26/2019	5,000,000.00	4,998,862.50	4,951,858.33	1.590	AA	1.625	91	07/01/2020
313312YE4	54525	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,999,261.10	4,956,716.67	1.590	AA	1.630	76	06/16/2020
313312YE4	54526	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,999,261.10	4,956,716.67	1.590	AA	1.630	76	06/16/2020
313312YE4	54527	Federal Farm Credit Discount		12/03/2019	3,000,000.00	2,999,556.66	2,974,030.00	1.590	AA	1.630	76	06/16/2020
313312ZJ2	54528	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,999,220.00	2,970,452.50	1.590	AA	1.631	104	07/14/2020
313312ZJ2	54529	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,999,220.00	2,970,452.50	1.590	AA	1.631	104	07/14/2020
313312VJ6	54538	Federal Farm Credit Discount		12/06/2019	3,000,000.00	2,999,953.32	2,983,645.83	1.570	AA	1.579	8	04/09/2020
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,997,806.67	2,960,368.33	1.580	AA	1.624	188	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,997,806.67	2,960,368.33	1.580	AA	1.624	188	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,996,344.45	4,933,947.22	1.580	AA	1.624	188	10/06/2020
313312XY1	54561	Federal Farm Credit Discount		12/12/2019	3,000,000.00	2,999,591.67	2,976,620.83	1.550	AA	1.562	70	06/10/2020
313312ZD5	54569	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,998,762.50	4,954,508.33	1.590	AA	1.631	99	07/09/2020
313312ZD5	54570	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,998,762.50	4,954,508.33	1.590	AA	1.631	99	07/09/2020
313312ZD5	54571	Federal Farm Credit Discount		12/16/2019	3,000,000.00	2,999,257.50	2,972,705.00	1.590	AA	1.631	99	07/09/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,997,480.00	2,957,066.67	1.600	AA	1.645	216	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,995,800.00	4,928,444.44	1.600	AA	1.645	216	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,995,800.00	4,928,444.44	1.600	AA	1.645	216	11/03/2020
313312ZT0	54586	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,998,587.50	4,952,161.11	1.580	AA	1.621	113	07/23/2020
313312ZQ6	54587	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,998,625.00	4,952,819.44	1.580	AA	1.620	110	07/20/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,997,538.32	2,957,866.67	1.600	AA	1.645	211	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,995,897.20	4,929,777.78	1.600	AA	1.645	211	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,995,897.20	4,929,777.78	1.600	AA	1.645	211	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,997,468.33	2,957,066.67	1.600	AA	1.645	217	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,997,468.33	2,957,066.67	1.600	AA	1.645	217	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,997,398.34	2,956,127.50	1.610	AA	1.656	223	11/10/2020
313312B58	54602	Federal Farm Credit Discount		12/20/2019	5,000,000.00	4,997,998.60	4,948,650.00	1.580	AA	1.621	131	08/10/2020
313312E55	54618	Federal Farm Credit Discount		12/30/2019	3,000,000.00	2,998,320.84	2,966,933.33	1.600	AA	1.642	155	09/03/2020
313312H29	54631	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,093.32	2,966,899.17	1.570	AA	1.608	176	09/24/2020
313312H29	54632	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,093.32	2,966,899.17	1.570	AA	1.608	176	09/24/2020
313312H29	54633	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,093.32	2,966,899.17	1.570	AA	1.608	176	09/24/2020
313312D56	54634	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,652.49	2,970,824.17	1.570	AA	1.605	147	08/26/2020

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Federal Agency Issues - Discount												
313312D56	54635	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,652.49	2,970,824.17	1.570	AA	1.605	147	08/26/2020
313312G87	54636	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,115.01	2,967,291.67	1.570	AA	1.607	174	09/22/2020
313312XP0	54671	Federal Farm Credit Discount		02/06/2020	3,000,000.00	2,999,644.17	2,984,920.00	1.560	AA	1.568	61	06/01/2020
313312XP0	54672	Federal Farm Credit Discount		02/06/2020	5,000,000.00	4,999,406.95	4,974,866.67	1.560	AA	1.568	61	06/01/2020
313312XP0	54673	Federal Farm Credit Discount		02/06/2020	3,000,000.00	2,999,644.17	2,984,920.00	1.560	AA	1.568	61	06/01/2020
313313BC1	54675	Federal Farm Credit Discount		02/10/2020	3,000,000.00	2,995,986.66	2,955,413.33	1.520	AA	1.563	301	01/27/2021
313312C40	54683	Federal Farm Credit Discount		02/11/2020	3,000,000.00	2,998,734.99	2,975,873.33	1.540	AA	1.570	138	08/17/2020
313312E30	54687	Federal Farm Credit Discount		02/13/2020	5,949,000.00	5,945,713.18	5,897,848.52	1.540	AA	1.572	153	09/01/2020
313312Q86	54688	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,223.32	2,963,662.50	1.530	AA	1.569	238	11/25/2020
313312Q86	54689	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,223.32	2,963,662.50	1.530	AA	1.569	238	11/25/2020
313312Q86	54690	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,223.32	2,963,662.50	1.530	AA	1.569	238	11/25/2020
313312F21	54724	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,998,266.66	2,983,462.50	1.050	AA	1.079	160	09/08/2020
313312F21	54725	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,998,266.66	2,983,462.50	1.050	AA	1.079	160	09/08/2020
313312XS4	54746	Federal Farm Credit Discount		03/12/2020	3,000,000.00	2,999,626.68	2,996,710.00	0.470	AA	0.471	64	06/04/2020
313312A67	54747	Federal Farm Credit Discount		03/12/2020	3,000,000.00	2,998,863.33	2,994,720.00	0.440	AA	0.441	124	08/03/2020
313312XQ8	54480	FEDERAL FARM CREDIT BANK		10/31/2019	3,000,000.00	2,999,638.32	2,971,333.33	1.600	AA	1.635	62	06/02/2020
313384WF2	54207	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,999,830.83	2,928,520.83	2.350	AA	2.433	29	04/30/2020
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	2,998,863.33	2,950,120.00	1.720	AA	1.772	124	08/03/2020
313384VC0	54440	Federal Home Loan Discount		10/04/2019	3,000,000.00	2,999,988.33	2,974,747.50	1.665	AA	1.679	2	04/03/2020
313384ZL6	54498	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,205.00	2,968,730.83	1.570	AA	1.606	106	07/16/2020
313384YU7	54499	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,475.00	2,970,824.17	1.570	AA	1.605	90	06/30/2020
313384ZK8	54500	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,212.50	2,968,861.67	1.570	AA	1.606	105	07/15/2020
313384ZA0	54501	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,280.00	2,970,039.17	1.570	AA	1.605	96	07/06/2020
313384ZA0	54502	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,280.00	2,970,039.17	1.570	AA	1.605	96	07/06/2020
313384ZA0	54503	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,280.00	2,970,039.17	1.570	AA	1.605	96	07/06/2020
313384ZA0	54504	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,280.00	2,970,230.00	1.560	AA	1.595	96	07/06/2020
313384VA4	54515	Federal Home Loan Discount		11/26/2019	3,000,000.00	3,000,000.00	2,983,278.33	1.580	AA	1.589	0	04/01/2020
313384YV5	54518	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,999,317.50	2,971,247.50	1.590	AA	1.625	91	07/01/2020
313384VF3	54520	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,999,970.84	2,982,642.50	1.590	AA	1.599	5	04/06/2020
313384ZA0	54530	Federal Home Loan Discount		12/04/2019	5,000,000.00	4,998,800.00	4,952,670.14	1.585	AA	1.626	96	07/06/2020
313384ZD4	54532	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,257.50	2,971,296.66	1.580	AA	1.621	99	07/09/2020
313384ZC6	54533	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,265.00	2,971,428.30	1.580	AA	1.621	98	07/08/2020
313384ZD4	54535	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,257.50	2,971,205.83	1.585	AA	1.626	99	07/09/2020
313384VG1	54545	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,999,964.99	2,984,610.83	1.565	AA	1.573	6	04/07/2020
313384WK1	54547	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,999,807.49	2,981,210.42	1.555	AA	1.565	33	05/04/2020

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Federal Agency Issues - Discount												
313384WK1	54548	Federal Home Loan Discount		12/11/2019	5,000,000.00	4,999,679.15	4,968,684.03	1.555	AA	1.565	33	05/04/2020
313384VG1	54549	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,999,964.99	2,984,709.17	1.555	AA	1.563	6	04/07/2020
313384WN5	54550	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,790.00	2,980,951.25	1.555	AA	1.565	36	05/07/2020
313384WN5	54551	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,790.00	2,980,828.75	1.565	AA	1.575	36	05/07/2020
313384WN5	54552	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,790.00	2,980,767.50	1.570	AA	1.580	36	05/07/2020
313384VQ9	54553	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,918.34	2,983,697.92	1.565	AA	1.574	14	04/15/2020
313384VQ9	54554	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,918.34	2,983,802.08	1.555	AA	1.563	14	04/15/2020
313384VG1	54555	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,964.99	2,984,838.75	1.555	AA	1.563	6	04/07/2020
313384WK1	54556	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,807.49	2,981,340.00	1.555	AA	1.565	33	05/04/2020
313384WK1	54557	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,807.49	2,981,220.00	1.565	AA	1.575	33	05/04/2020
313384VJ5	54558	Federal Home Loan Discount		12/12/2019	5,000,000.00	4,999,922.20	4,974,299.31	1.555	AA	1.563	8	04/09/2020
313384VJ5	54559	Federal Home Loan Discount		12/12/2019	5,000,000.00	4,999,922.20	4,974,134.03	1.565	AA	1.573	8	04/09/2020
313384VJ5	54560	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,953.32	2,984,430.83	1.570	AA	1.578	8	04/09/2020
313384YA1	54562	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,999,580.00	2,976,036.67	1.580	AA	1.593	72	06/12/2020
313384YA1	54563	Federal Home Loan Discount		12/13/2019	5,000,000.00	4,999,300.00	4,960,111.67	1.578	AA	1.591	72	06/12/2020
313384XP9	54564	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,999,644.17	2,977,912.50	1.550	AA	1.561	61	06/01/2020
313384VB2	54574	Federal Home Loan Discount		12/17/2019	5,000,000.00	4,999,990.30	4,976,593.75	1.575	AA	1.582	1	04/02/2020
313384VC0	54575	Federal Home Loan Discount		12/17/2019	3,000,000.00	2,999,988.33	2,985,825.00	1.575	AA	1.582	2	04/03/2020
313384WN5	54578	Federal Home Loan Discount		12/17/2019	5,000,000.00	4,999,650.00	4,969,233.33	1.560	AA	1.570	36	05/07/2020
313384WW5	54582	Federal Home Loan Discount		12/18/2019	5,000,000.00	4,999,572.20	4,967,716.67	1.560	AA	1.570	44	05/15/2020
313384WM7	54584	Federal Home Loan Discount		12/18/2019	5,000,000.00	4,999,659.70	4,969,666.65	1.560	AA	1.570	35	05/06/2020
313384YA1	54597	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,999,580.00	2,977,119.99	1.560	AA	1.572	72	06/12/2020
313384YA1	54598	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,999,580.00	2,977,120.00	1.560	AA	1.572	72	06/12/2020
313384C49	54619	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,998,734.99	2,970,100.00	1.560	AA	1.595	138	08/17/2020
313384C49	54620	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,998,734.99	2,970,100.00	1.560	AA	1.595	138	08/17/2020
313384WS4	54644	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,999,766.66	2,985,791.67	1.550	AA	1.557	40	05/11/2020
313384WS4	54645	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,999,766.66	2,985,791.67	1.550	AA	1.557	40	05/11/2020
313384WS4	54646	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,999,766.66	2,985,791.67	1.550	AA	1.557	40	05/11/2020
313384A90	54652	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,998,835.82	2,974,846.67	1.540	AA	1.571	127	08/06/2020
313384A74	54653	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,998,854.18	2,975,103.33	1.540	AA	1.571	125	08/04/2020
313384WD7	54654	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,842.50	2,987,600.00	1.550	AA	1.556	27	04/28/2020
313384VV8	54655	Federal Home Loan Discount		01/27/2020	3,000,000.00	2,999,889.18	2,989,080.00	1.560	AA	1.566	19	04/20/2020
313384VV8	54656	Federal Home Loan Discount		01/27/2020	3,000,000.00	2,999,889.18	2,989,080.00	1.560	AA	1.566	19	04/20/2020
313384XP9	54661	Federal Home Loan Discount		02/03/2020	3,000,000.00	2,999,644.17	2,984,430.83	1.570	AA	1.578	61	06/01/2020
313384XP9	54662	Federal Home Loan Discount		02/03/2020	5,000,000.00	4,999,406.95	4,974,051.39	1.570	AA	1.578	61	06/01/2020

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Federal Agency Issues - Discount												
313384WL9	54663	Federal Home Loan Discount		02/03/2020	3,000,000.00	2,999,801.67	2,987,963.33	1.570	AA	1.576	34	05/05/2020
313384YF0	54664	Federal Home Loan Discount		02/03/2020	5,000,000.00	4,999,251.40	4,970,750.00	1.560	AA	1.569	77	06/17/2020
313384WD7	54665	Federal Home Loan Discount		02/03/2020	3,000,000.00	2,999,842.50	2,988,879.17	1.570	AA	1.576	27	04/28/2020
313384YF0	54667	Federal Home Loan Discount		02/04/2020	2,950,000.00	2,949,558.33	2,932,925.24	1.555	AA	1.564	77	06/17/2020
313384WM7	54669	Federal Home Loan Discount		02/06/2020	3,000,000.00	2,999,795.82	2,988,225.00	1.570	AA	1.576	35	05/06/2020
313384B24	54676	Federal Home Loan Discount		02/07/2020	3,000,000.00	2,998,826.67	2,976,446.17	1.553	AA	1.565	128	08/07/2020
313384XP9	54677	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,999,644.17	2,985,523.75	1.565	AA	1.573	61	06/01/2020
313384XP9	54678	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,999,644.17	2,985,523.75	1.565	AA	1.573	61	06/01/2020
313384WK1	54679	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,999,807.49	2,989,210.00	1.560	AA	1.566	33	05/04/2020
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,995,866.66	2,955,300.00	1.490	AA	1.532	310	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,995,866.66	2,955,300.00	1.490	AA	1.532	310	02/05/2021
313384A33	54684	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,092.50	2,978,241.25	1.545	AA	1.556	121	07/31/2020
313384A33	54685	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,092.50	2,978,241.25	1.545	AA	1.556	121	07/31/2020
313384A33	54686	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,092.50	2,978,241.25	1.545	AA	1.556	121	07/31/2020
313384XQ7	54693	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,638.32	2,986,350.00	1.560	AA	1.567	62	06/02/2020
313384XQ7	54695	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,638.32	2,986,350.00	1.560	AA	1.567	62	06/02/2020
313384XQ7	54696	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,638.32	2,986,350.00	1.560	AA	1.567	62	06/02/2020
313384XQ7	54697	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,638.32	2,986,350.00	1.560	AA	1.567	62	06/02/2020
313384C64	54698	Federal Home Loan Discount		02/19/2020	5,000,000.00	4,997,861.10	4,961,325.00	1.530	AA	1.542	140	08/19/2020
313384YV5	54713	Federal Home Loan Discount		02/26/2020	3,000,000.00	2,999,317.50	2,984,250.00	1.500	AA	1.508	91	07/01/2020
313384XT1	54714	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,620.83	2,987,625.00	1.500	AA	1.506	65	06/05/2020
313384XP9	54715	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,644.17	2,988,045.83	1.510	AA	1.516	61	06/01/2020
313384ZA0	54716	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,280.00	2,985,158.33	1.370	AA	1.377	96	07/06/2020
313384ZD4	54717	Federal Home Loan Discount		02/28/2020	5,000,000.00	4,998,762.50	4,974,608.33	1.385	AA	1.392	99	07/09/2020
313384YW3	54718	Federal Home Loan Discount		02/28/2020	3,000,000.00	2,999,310.00	2,985,416.67	1.400	AA	1.407	92	07/02/2020
313384C49	54733	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,998,734.99	2,984,852.50	1.095	AA	1.101	138	08/17/2020
313384C49	54734	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,998,734.99	2,984,852.50	1.095	AA	1.101	138	08/17/2020
313384F33	54740	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,996,787.51	2,990,340.00	0.420	AA	0.428	257	12/14/2020
313384F38	54741	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,255.83	2,993,400.00	0.440	AA	0.441	161	09/09/2020
313384F38	54742	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,255.83	2,993,400.00	0.440	AA	0.441	161	09/09/2020
313384F38	54743	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,255.83	2,993,400.00	0.440	AA	0.441	161	09/09/2020
313384F38	54744	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,255.83	2,993,400.00	0.440	AA	0.441	161	09/09/2020
313384K73	54745	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,997,701.67	2,992,800.00	0.400	AA	0.409	197	10/15/2020
313384B99	54748	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,998,762.50	2,994,316.67	0.440	AA	0.441	135	08/14/2020
313384E62	54749	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,998,310.01	2,993,546.67	0.440	AA	0.441	156	09/04/2020

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Federal Agency Issues - Discount												
313384F53	54750	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,998,234.17	2,993,290.00	0.440	AA	0.451	163	09/11/2020
313384T33	54751	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,996,787.51	2,990,340.00	0.420	AA	0.428	257	12/14/2020
313384M22	54758	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,995,955.55	4,990,958.33	0.300	AA	0.306	208	10/26/2020
313384M22	54759	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,995,955.55	4,990,958.33	0.300	AA	0.306	208	10/26/2020
313384Q85	54760	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,995,372.20	4,989,022.22	0.320	AA	0.326	238	11/25/2020
313384E47	54761	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,997,219.45	4,993,434.72	0.290	AA	0.290	154	09/02/2020
313396XW8	54524	FREDDIE DISCOUNT		12/02/2019	5,000,000.00	4,999,338.90	4,958,787.50	1.570	AA	1.609	68	06/08/2020
313396VS9	54576	FREDDIE DISCOUNT		12/17/2019	5,000,000.00	4,999,844.45	4,973,651.39	1.555	AA	1.563	16	04/17/2020
313396VS9	54577	FREDDIE DISCOUNT		12/17/2019	5,000,000.00	4,999,844.45	4,973,651.39	1.555	AA	1.563	16	04/17/2020
313396ZQ9	54585	FREDDIE DISCOUNT		12/18/2019	3,000,000.00	2,999,175.00	2,972,587.50	1.530	AA	1.569	110	07/20/2020
313396G31	54596	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,998,169.16	2,965,420.00	1.520	AA	1.560	169	09/17/2020
313396YF4	54599	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,999,550.84	2,976,771.67	1.540	AA	1.552	77	06/17/2020
313396XA6	54623	FREDDIE DISCOUNT		01/08/2020	3,000,000.00	2,999,720.01	2,983,225.00	1.525	AA	1.534	48	05/19/2020
313396WS8	54624	FREDDIE DISCOUNT		01/08/2020	5,000,000.00	4,999,611.10	4,973,736.10	1.525	AA	1.533	40	05/11/2020
313396YG2	54651	FREDDIE DISCOUNT		01/23/2020	3,000,000.00	2,999,544.99	2,981,135.00	1.540	AA	1.550	78	06/18/2020
313396YF4	54666	FREDDIE DISCOUNT		02/05/2020	3,000,000.00	2,999,550.84	2,982,765.42	1.555	AA	1.564	77	06/17/2020
313396YF4	54670	FREDDIE DISCOUNT		02/06/2020	3,000,000.00	2,999,550.84	2,982,895.00	1.555	AA	1.564	77	06/17/2020
313396A60	54703	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,998,863.33	2,980,466.67	1.465	AA	1.475	124	08/03/2020
313396ZM8	54704	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,999,197.50	2,982,363.33	1.480	AA	1.489	107	07/17/2020
Subtotal and Average			592,506,354.43		587,899,000.00	587,711,865.86	583,292,668.89			1.475	103	
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,998,765.08	1,999,497.04	2.650	A	2.647	285	01/11/2021
Subtotal and Average			1,999,471.83		2,000,000.00	1,998,765.08	1,999,497.04			2.647	285	
Money Market												
SYS52411	52411	Fidelity Inst Government			102,000,000.00	102,000,000.00	102,000,000.00	0.350	AAA	0.345	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			49,000,000.00	49,000,000.00	49,000,000.00	0.250	AAA	0.247	1	
Subtotal and Average			118,870,967.74		151,000,000.00	151,000,000.00	151,000,000.00			0.313	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,561,076.13	75,000,000.00	1.787		1.763	1	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Subtotal and Average			75,000,000.00		75,000,000.00	75,561,076.13	75,000,000.00			1.763	1	
Negotiable CD's												
62478T7J2	54595	MUFG Union Bank NA		12/19/2019	5,000,000.00	5,007,040.00	5,000,000.00	1.720	A-1	1.696	75	06/15/2020
62478U2J4	54622	MUFG Union Bank NA		01/07/2020	5,000,000.00	5,002,420.00	5,000,000.00	1.670	A-1	1.670	30	05/01/2020
62478U2X3	54657	MUFG Union Bank NA		01/28/2020	3,000,000.00	3,003,273.00	3,000,000.00	1.650	A-1	1.650	82	06/22/2020
62478U2W5	54658	MUFG Union Bank NA		01/28/2020	5,000,000.00	5,002,385.00	5,000,000.00	1.640	A-1	1.618	26	04/27/2020
62478U4A1	54757	MUFG Union Bank NA		03/23/2020	5,000,000.00	4,998,330.00	5,000,000.00	0.700	A-1	0.700	29	04/30/2020
Subtotal and Average			19,548,387.10		23,000,000.00	23,013,448.00	23,000,000.00			1.451	45	
Total and Average			1,315,184,861.23		1,327,939,000.00	1,331,811,817.23	1,323,141,244.77			1.504	298	

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	
Average Balance			0.00	Accrued Interest at Purchase		8,178.20	8,178.20					0
				Subtotal		8,178.20	8,178.20					
Total Cash and Investments			1,315,184,861.23	1,327,939,000.00		1,331,819,995.43	1,323,149,422.97					1.504 298



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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(04/01/2020 - 04/01/2020)	6 Maturities	0 Payments	229,000,000.00	17.24%	228,983,278.33	229,561,076.13
Aging Interval:	1 - 30 days	(04/02/2020 - 05/01/2020)	26 Maturities	0 Payments	95,000,000.00	7.15%	94,587,776.56	95,011,299.35
Aging Interval:	31 - 90 days	(05/02/2020 - 06/30/2020)	66 Maturities	0 Payments	227,950,000.00	17.17%	226,604,830.75	227,987,735.77
Aging Interval:	91 - 180 days	(07/01/2020 - 09/28/2020)	79 Maturities	0 Payments	259,949,000.00	19.58%	258,055,102.12	260,890,450.46
Aging Interval:	181 - 360 days	(09/29/2020 - 03/27/2021)	65 Maturities	0 Payments	215,540,000.00	16.23%	214,580,234.33	216,049,436.46
Aging Interval:	361 - 1080 days	(03/28/2021 - 03/17/2023)	68 Maturities	0 Payments	202,500,000.00	15.25%	202,355,463.58	203,763,958.02
Aging Interval:	1081 days and after	(03/18/2023 -)	32 Maturities	0 Payments	98,000,000.00	7.38%	97,974,559.10	98,547,861.04
Total for			342 Investments	0 Payments		100.00	1,323,141,244.77	1,331,811,817.23



**City Pool Portfolio
Portfolio Management
Portfolio Summary
February 29, 2020**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	490,040,000.00	492,380,974.28	489,830,316.34	38.10	902	662	1.953	1.980
Federal Agency Issues - Discount	598,899,000.00	596,455,061.58	593,964,204.16	46.19	184	110	1.614	1.637
Medium Term Notes	2,000,000.00	2,016,521.74	1,999,443.15	0.16	1,096	316	2.647	2.684
Money Market	104,000,000.00	104,000,000.00	104,000,000.00	8.09	1	1	1.472	1.493
Local Agency Investment Funds	75,000,000.00	75,132,772.35	75,000,000.00	5.83	1	1	1.886	1.912
Negotiable CD's	21,000,000.00	21,007,709.00	21,000,000.00	1.63	126	70	1.665	1.688
	1,290,939,000.00	1,290,993,038.95	1,285,793,963.65	100.00%	433	305	1.750	1.774
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		21,039.86	21,039.86					
Subtotal		21,039.86	21,039.86					
Total Cash and Investments	1,290,939,000.00	1,291,014,078.81	1,285,815,003.51		433	305	1.750	1.774

Total Earnings	February 29 Month Ending	Fiscal Year To Date
Current Year	1,824,087.94	16,026,763.42
Average Daily Balance	1,262,979,443.02	1,163,863,746.42
Effective Rate of Return	1.82%	2.06%

Treasury Bureau, Finance Department

Reporting period 02/01/2020-02/29/2020

Run Date: 04/14/2020 - 16:53

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	3,000,045.06	2,998,520.01	1.800	AA	1.818	376	03/12/2021
3133EHL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	3,000,057.78	2,999,994.66	1.500	AA	1.496	4	03/05/2020
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	3,000,081.51	3,000,000.00	1.590	AA	1.568	197	09/14/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,999,115.18	2,996,953.13	1.300	AA	2.024	51	04/21/2020
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	3,002,241.09	2,999,826.67	2.375	AA	2.424	26	03/27/2020
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,042,746.88	2,999,480.60	2.700	AA	2.683	324	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,042,746.88	2,999,480.60	2.700	AA	2.683	324	01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,034,456.44	2,999,690.67	2.900	AA	2.877	236	10/23/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,027,657.66	2,999,723.81	2.770	AA	2.737	204	09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,628,998.54	2,999,647.62	2.770	AA	2.755	204	09/21/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,020,880.09	2,999,764.00	2.520	AA	2.502	180	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,020,880.09	2,999,764.00	2.520	AA	2.502	180	08/28/2020
3133EKEN2	54120	FEDERAL FARM CREDIT BANK		03/26/2019	3,600,000.00	3,603,378.31	3,600,000.00	2.520	AA	2.485	390	03/26/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK		03/26/2019	3,000,000.00	3,002,815.26	3,000,000.00	2.520	AA	2.485	390	03/26/2021
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,030,307.98	2,999,930.02	2.400	AA	2.371	290	12/16/2020
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,010,656.09	3,000,000.00	2.400	AA	2.367	1,205	06/19/2023
3133EKRW8	54286	FEDERAL FARM CREDIT BANK		06/24/2019	3,000,000.00	3,007,648.74	3,000,000.00	2.100	AA	2.071	480	06/24/2021
3133EKTA4	54311	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,009,729.96	3,000,000.00	2.090	AA	2.061	852	07/01/2022
3133EKTA4	54312	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,009,729.96	3,000,000.00	2.090	AA	2.061	852	07/01/2022
3133EKTA4	54313	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,009,729.96	3,000,000.00	2.090	AA	2.061	852	07/01/2022
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,078,138.00	2,999,003.31	1.850	AA	1.836	1,067	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,012,338.04	2,998,677.73	1.850	AA	1.901	215	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,012,338.04	2,998,888.73	1.850	AA	1.889	215	10/02/2020
3133EKTTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,027,920.55	2,996,360.19	1.770	AA	1.849	400	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,052,277.97	2,998,036.70	1.875	AA	1.885	688	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,039,273.12	2,997,925.00	1.875	AA	1.900	505	07/19/2021
3133EKVP8	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	3,009,567.39	3,000,000.00	2.110	AA	2.081	873	07/22/2022
3133EKWZ5	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	3,013,538.07	3,000,000.00	2.200	AA	2.170	1,240	07/24/2023
3133EKE85	54355	FEDERAL FARM CREDIT BANK		08/26/2019	3,000,000.00	3,009,869.76	2,999,693.75	1.750	AA	1.747	178	08/26/2020
3133EKH66	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	3,007,600.68	3,000,000.00	1.850	AA	1.825	732	03/03/2022
3133EKH66	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	3,007,600.68	2,999,107.55	1.850	AA	1.840	732	03/03/2022
3133EKG42	54381	FEDERAL FARM CREDIT BANK		09/09/2019	3,000,000.00	3,010,504.65	2,996,305.53	1.920	AA	1.930	1,275	08/28/2023
3133EKM94	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	3,009,517.83	2,998,015.63	1.900	AA	1.893	1,289	09/11/2023
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,526,845.35	2,493,045.06	1.625	AA	1.784	565	09/17/2021
3133EKG42	54404	FEDERAL FARM CREDIT BANK		09/17/2019	3,000,000.00	3,010,504.65	2,988,721.50	1.920	AA	2.005	1,275	08/28/2023

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Federal Agency Issues - Coupon												
3133EKQ90	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,010,745.67	2,997,438.89	2.000	AA	2.007	936	09/23/2022
3133EKR65	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,011,708.88	2,998,821.67	1.800	AA	1.845	206	09/23/2020
3133EKU38	54430	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,001,760.97	3,000,000.00	1.960	AA	1.934	304	12/30/2020
3133EKU38	54431	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,001,760.97	3,000,000.00	1.960	AA	1.934	304	12/30/2020
3133EKU38	54432	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,001,760.97	3,000,000.00	1.960	AA	1.934	304	12/30/2020
3133EKU38	54433	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,001,760.97	3,000,000.00	1.960	AA	1.934	304	12/30/2020
3133EK2F2	54455	FEDERAL FARM CREDIT BANK		10/15/2019	3,000,000.00	3,002,291.88	3,000,000.00	1.820	AA	1.795	593	10/15/2021
3133EK2J4	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,012,917.64	2,994,468.75	1.690	AA	1.780	599	10/21/2021
3133EK2J4	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,012,917.64	3,000,000.00	1.690	AA	1.667	599	10/21/2021
3133EK6Y7	54483	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,000,105.45	2,998,440.00	1.670	AA	1.691	438	05/13/2021
3133EK6Z4	54484	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,011,443.65	3,000,000.00	1.625	AA	1.603	257	11/13/2020
3133EK7L4	54492	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,003,770.67	3,000,000.00	1.660	AA	1.637	263	11/19/2020
3133EK7L4	54493	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,003,770.67	3,000,000.00	1.660	AA	1.637	263	11/19/2020
3133EK7L4	54494	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,003,770.67	3,000,000.00	1.660	AA	1.637	263	11/19/2020
3133EK7L4	54495	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,003,770.67	3,000,000.00	1.660	AA	1.637	263	11/19/2020
3133EK7L4	54496	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,003,770.67	3,000,000.00	1.660	AA	1.637	263	11/19/2020
3133ELBT0	54536	FEDERAL FARM CREDIT BANK		12/05/2019	3,000,000.00	3,015,434.22	2,998,019.87	1.620	AA	1.636	641	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,013,295.61	2,998,003.13	1.590	AA	1.606	649	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,013,295.61	3,000,000.00	1.590	AA	1.568	649	12/10/2021
3133ELES9	54603	FEDERAL FARM CREDIT BANK		12/20/2019	3,000,000.00	3,001,021.20	2,998,647.92	1.700	AA	1.702	659	12/20/2021
3133ELEY6	54609	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,004,561.14	3,000,000.00	1.650	AA	1.627	297	12/23/2020
3133ELEY6	54610	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,004,561.14	3,000,000.00	1.650	AA	1.627	297	12/23/2020
3133ELEY6	54611	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,004,561.14	3,000,000.00	1.650	AA	1.627	297	12/23/2020
3133ELEY6	54612	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,004,561.14	3,000,000.00	1.650	AA	1.627	297	12/23/2020
3133ELEY6	54613	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,004,561.14	3,000,000.00	1.650	AA	1.627	297	12/23/2020
3133ELEY6	54614	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,004,561.14	3,000,000.00	1.650	AA	1.627	297	12/23/2020
3133ELEY6	54615	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,004,561.14	3,000,000.00	1.650	AA	1.627	297	12/23/2020
3133ELEY6	54616	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,004,561.14	3,000,000.00	1.650	AA	1.627	297	12/23/2020
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,012,580.95	3,000,000.00	1.625	AA	1.598	304	12/30/2020
3133ELGK4	54626	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,006,938.22	3,000,000.00	1.640	AA	1.618	404	04/09/2021
3133ELGK4	54627	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,006,938.22	3,000,000.00	1.640	AA	1.618	404	04/09/2021
3133ELGK4	54630	FEDERAL FARM CREDIT BANK		01/15/2020	3,000,000.00	3,006,938.22	2,999,731.08	1.640	AA	1.626	404	04/09/2021
3133ELJD7	54647	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,005,831.91	3,000,000.00	1.620	AA	1.598	417	04/22/2021
3133ELJD7	54648	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,005,831.91	3,000,000.00	1.620	AA	1.598	417	04/22/2021
3133ELJD7	54649	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,005,831.91	3,000,000.00	1.620	AA	1.598	417	04/22/2021

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3133ELJD7	54650	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,005,831.91	3,000,000.00	1.620	AA	1.598	417	04/22/2021
3133ELLX0	54668	FEDERAL FARM CREDIT BANK		02/05/2020	3,000,000.00	3,001,455.69	3,000,000.00	1.630	AA	1.608	887	08/05/2022
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,011,405.25	2,996,456.88	1.600	AA	1.619	1,076	02/10/2023
3133ELMW1	54692	FEDERAL FARM CREDIT BANK		02/12/2020	3,000,000.00	3,000,061.20	2,998,552.78	1.520	AA	1.533	529	08/12/2021
3133ELNQ3	54706	FEDERAL FARM CREDIT BANK		02/26/2020	3,000,000.00	3,002,810.97	3,000,000.00	1.540	AA	1.519	725	02/24/2022
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	3,000,083.40	2,998,355.29	1.600	AA	1.680	201	09/18/2020
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,002,312.55	3,000,000.00	1.700	AA	1.962	75	05/15/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,002,112.69	2,999,978.66	2.375	AA	3.105	29	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,002,112.69	2,999,978.66	2.375	AA	3.105	29	03/30/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,009,082.11	2,999,870.76	2.625	AA	3.452	88	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,009,082.11	2,999,870.76	2.625	AA	3.452	88	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,009,082.11	2,999,870.76	2.625	AA	3.452	88	05/28/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,025,018.26	2,998,179.44	2.625	AA	2.673	214	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,025,018.26	2,998,179.44	2.625	AA	2.673	214	10/01/2020
3130AEXG0	53864	FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	3,003,546.48	3,000,000.00	3.000	AA	2.959	754	03/25/2022
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,065,508.34	1,999,300.65	3.000	AA	2.981	590	10/12/2021
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	3,002,044.92	2,962,643.34	1.500	AA	2.158	632	11/23/2021
3130A9S85	54047	FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	5,003,573.00	4,943,190.67	1.500	AA	2.113	606	10/28/2021
3130AG3R4	54124	FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,002,675.82	3,000,000.00	2.550	AA	2.515	575	09/27/2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,007,172.85	3,000,000.00	2.550	AA	2.515	796	05/06/2022
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,034,570.95	2,998,269.84	1.875	AA	1.893	493	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,034,570.95	2,998,269.84	1.875	AA	1.893	493	07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,005,643.63	2,999,040.00	1.875	AA	1.945	122	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,007,545.15	3,000,000.00	2.000	AA	1.973	131	07/10/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,008,071.14	3,000,000.00	2.000	AA	1.973	151	07/30/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,008,380.14	3,000,000.00	1.750	AA	1.726	178	08/26/2020
3130AH2F9	54385	FEDERAL HOME LOAN BANK		09/11/2019	3,000,000.00	3,000,598.83	3,000,000.00	1.875	AA	1.849	375	03/11/2021
3130AH5D1	54413	FEDERAL HOME LOAN BANK		09/23/2019	5,000,000.00	5,002,486.05	5,000,000.00	2.050	AA	2.022	571	09/23/2021
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,016,234.65	4,998,250.00	1.750	AA	1.786	214	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,009,740.79	2,998,792.50	1.750	AA	1.795	214	10/01/2020
3130AHB85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,007,909.14	3,000,000.00	1.625	AA	1.603	220	10/07/2020
3130AH522	54442	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,000,945.90	3,000,000.00	2.125	AA	2.096	1,675	10/01/2024
3130AHCZ4	54456	FEDERAL HOME LOAN BANK		10/17/2019	3,000,000.00	3,002,495.31	3,000,000.00	2.000	AA	1.973	960	10/17/2022
3130AHCZ4	54457	FEDERAL HOME LOAN BANK		10/17/2019	3,000,000.00	3,002,495.31	3,000,000.00	2.000	AA	1.973	960	10/17/2022
3130AHFC2	54473	FEDERAL HOME LOAN BANK		10/28/2019	3,000,000.00	3,002,889.66	3,000,000.00	1.800	AA	1.775	606	10/28/2021

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Federal Agency Issues - Coupon												
3134GUU81	54625	FEDERAL HOME LOAN MTG CORP		01/09/2020	3,000,000.00	3,002,141.70	3,000,000.00	2.000	AA	1.973	1,683	10/09/2024
3134GUW63	54628	FEDERAL HOME LOAN MTG CORP		01/13/2020	3,000,000.00	3,007,662.60	3,000,000.00	2.020	AA	1.992	1,779	01/13/2025
3134GUS27	54637	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,007,165.59	3,000,000.00	1.750	AA	1.726	960	10/17/2022
3134GUY79	54638	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,001,685.94	3,000,000.00	2.100	AA	2.071	1,783	01/17/2025
3134GUY79	54639	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,001,685.94	3,000,000.00	2.100	AA	2.071	1,783	01/17/2025
3134GU4M9	54640	FEDERAL HOME LOAN MTG CORP		01/21/2020	3,000,000.00	3,007,163.25	3,000,000.00	2.000	AA	1.973	1,787	01/21/2025
3134GVAV0	54674	FEDERAL HOME LOAN MTG CORP		02/10/2020	3,000,000.00	3,006,788.19	3,000,000.00	1.650	AA	1.627	892	08/10/2022
3134GVDE5	54694	FEDERAL HOME LOAN MTG CORP		02/18/2020	3,000,000.00	3,000,170.28	3,000,000.00	1.750	AA	1.726	1,815	02/18/2025
3134GVCD8	54705	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,000,472.71	2,999,701.05	1.750	AA	1.729	1,445	02/14/2024
3134GVDW5	54707	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,000,839.88	3,000,000.00	1.550	AA	1.529	543	08/26/2021
3134GVDW5	54708	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,000,839.88	3,000,000.00	1.550	AA	1.529	543	08/26/2021
3134GVDW5	54709	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,000,839.88	3,000,000.00	1.550	AA	1.529	543	08/26/2021
3134GVDW5	54710	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,000,839.88	3,000,000.00	1.550	AA	1.529	543	08/26/2021
3134GVDW5	54711	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,000,839.88	3,000,000.00	1.550	AA	1.529	543	08/26/2021
3134GVDW5	54712	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,000,839.88	3,000,000.00	1.550	AA	1.529	543	08/26/2021
3134GVEN4	54721	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,002,345.28	3,000,000.00	1.700	AA	1.677	1,825	02/28/2025
3134GVDZ8	54722	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,001,061.49	3,000,000.00	1.725	AA	1.702	1,094	02/28/2023
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,047,704.05	2,998,336.17	2.500	AA	2.517	408	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,175,399.65	2,991,218.56	2.500	AA	2.544	1,436	02/05/2024
3135G0Q97	54470	FEDERAL NATIONAL MORTGAGE		10/24/2019	5,940,000.00	5,944,339.23	5,931,878.19	1.500	AA	1.687	241	10/28/2020
Subtotal and Average			466,445,663.45		490,040,000.00	492,380,974.28	489,830,316.34			1.953	662	
Federal Agency Issues - Discount												
313312US7	54241	Federal Farm Credit Discount		05/29/2019	3,000,000.00	2,997,176.67	2,942,000.00	2.320	AA	2.399	23	03/24/2020
313312UK4	54308	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,998,074.99	2,956,166.67	2.000	AA	2.059	16	03/17/2020
313312UC2	54362	Federal Farm Credit Discount		08/27/2019	3,000,000.00	2,998,973.34	2,969,946.67	1.840	AA	1.898	9	03/10/2020
313312UC2	54363	Federal Farm Credit Discount		08/27/2019	2,000,000.00	1,999,315.56	1,979,964.44	1.840	AA	1.898	9	03/10/2020
313312ZZ6	54376	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,983,113.33	2,951,893.32	1.760	AA	1.811	150	07/29/2020
313312ZZ6	54377	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,983,113.33	2,951,893.33	1.760	AA	1.811	150	07/29/2020
313312YU8	54386	Federal Farm Credit Discount		09/12/2019	3,000,000.00	2,985,999.99	2,955,956.67	1.810	AA	1.860	121	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,983,906.68	2,952,060.00	1.880	AA	1.934	143	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,983,906.68	2,952,060.00	1.880	AA	1.934	143	07/22/2020
313312WL0	54418	Federal Farm Credit Discount		09/23/2019	3,000,000.00	2,992,320.00	2,964,937.50	1.870	AA	1.915	65	05/05/2020
313312A34	54427	Federal Farm Credit Discount		09/27/2019	3,000,000.00	2,982,886.68	2,953,286.67	1.820	AA	1.872	152	07/31/2020
313312WZ9	54467	Federal Farm Credit Discount		10/22/2019	3,000,000.00	2,990,760.00	2,972,133.33	1.600	AA	1.641	78	05/18/2020

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Federal Agency Issues - Discount												
313312XA3	54476	Federal Farm Credit Discount		10/29/2019	3,000,000.00	2,990,640.00	2,972,595.00	1.620	AA	1.661	79	05/19/2020
313312WU0	54485	Federal Farm Credit Discount		11/13/2019	3,000,000.00	2,991,360.00	2,976,340.00	1.560	AA	1.572	73	05/13/2020
313312YL8	54489	Federal Farm Credit Discount		11/19/2019	5,000,000.00	4,978,222.20	4,952,900.00	1.570	AA	1.604	113	06/22/2020
313312YL8	54490	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,986,933.32	2,971,740.00	1.570	AA	1.604	113	06/22/2020
313312YL8	54491	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,986,933.32	2,971,740.00	1.570	AA	1.604	113	06/22/2020
313312YD6	54508	Federal Farm Credit Discount		11/21/2019	3,000,000.00	2,987,750.01	2,972,917.50	1.570	AA	1.603	106	06/15/2020
313312ZK9	54509	Federal Farm Credit Discount		11/22/2019	3,000,000.00	2,984,700.00	2,968,926.67	1.580	AA	1.616	136	07/15/2020
313312YV6	54511	Federal Farm Credit Discount		11/26/2019	3,000,000.00	2,986,286.67	2,971,115.00	1.590	AA	1.625	122	07/01/2020
313312YV6	54512	Federal Farm Credit Discount		11/26/2019	5,000,000.00	4,977,144.45	4,951,858.33	1.590	AA	1.625	122	07/01/2020
313312YE4	54525	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,979,388.90	4,956,716.67	1.590	AA	1.630	107	06/16/2020
313312YE4	54526	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,979,388.90	4,956,716.67	1.590	AA	1.630	107	06/16/2020
313312YE4	54527	Federal Farm Credit Discount		12/03/2019	3,000,000.00	2,987,633.34	2,974,030.00	1.590	AA	1.630	107	06/16/2020
313312ZJ2	54528	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,984,813.34	2,970,452.50	1.590	AA	1.631	135	07/14/2020
313312ZJ2	54529	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,984,813.34	2,970,452.50	1.590	AA	1.631	135	07/14/2020
313312VJ6	54538	Federal Farm Credit Discount		12/06/2019	3,000,000.00	2,995,218.33	2,983,645.83	1.570	AA	1.579	39	04/09/2020
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,976,928.32	2,960,368.33	1.580	AA	1.624	219	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,976,928.32	2,960,368.33	1.580	AA	1.624	219	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,961,547.20	4,933,947.22	1.580	AA	1.624	219	10/06/2020
313312XY1	54561	Federal Farm Credit Discount		12/12/2019	3,000,000.00	2,988,333.33	2,976,620.83	1.550	AA	1.562	101	06/10/2020
313312ZD5	54569	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,975,633.35	4,954,508.33	1.590	AA	1.631	130	07/09/2020
313312ZD5	54570	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,975,633.35	4,954,508.33	1.590	AA	1.631	130	07/09/2020
313312ZD5	54571	Federal Farm Credit Discount		12/16/2019	3,000,000.00	2,985,380.01	2,972,705.00	1.590	AA	1.631	130	07/09/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,974,374.99	2,957,066.67	1.600	AA	1.645	247	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,957,291.65	4,928,444.44	1.600	AA	1.645	247	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,957,291.65	4,928,444.44	1.600	AA	1.645	247	11/03/2020
313312ZT0	54586	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,972,988.90	4,952,161.11	1.580	AA	1.621	144	07/23/2020
313312ZQ6	54587	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,973,555.55	4,952,819.44	1.580	AA	1.620	141	07/20/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,974,494.18	2,957,866.67	1.600	AA	1.645	242	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,957,490.30	4,929,777.78	1.600	AA	1.645	242	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,957,490.30	4,929,777.78	1.600	AA	1.645	242	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,974,270.83	2,957,066.67	1.600	AA	1.645	248	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,974,270.83	2,957,066.67	1.600	AA	1.645	248	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,973,645.84	2,956,127.50	1.610	AA	1.656	254	11/10/2020
313312B58	54602	Federal Farm Credit Discount		12/20/2019	5,000,000.00	4,970,483.35	4,948,650.00	1.580	AA	1.621	162	08/10/2020
313312E55	54618	Federal Farm Credit Discount		12/30/2019	3,000,000.00	2,979,958.32	2,966,933.33	1.600	AA	1.642	186	09/03/2020

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Federal Agency Issues - Discount												
313312H29	54631	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,977,683.33	2,966,899.17	1.570	AA	1.608	207	09/24/2020
313312H29	54632	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,977,683.33	2,966,899.17	1.570	AA	1.608	207	09/24/2020
313312H29	54633	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,977,683.33	2,966,899.17	1.570	AA	1.608	207	09/24/2020
313312D56	54634	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,980,530.00	2,970,824.17	1.570	AA	1.605	178	08/26/2020
313312D56	54635	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,980,530.00	2,970,824.17	1.570	AA	1.605	178	08/26/2020
313312G87	54636	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,977,899.99	2,967,291.67	1.570	AA	1.607	205	09/22/2020
313312XP0	54671	Federal Farm Credit Discount		02/06/2020	3,000,000.00	2,989,383.33	2,984,920.00	1.560	AA	1.568	92	06/01/2020
313312XP0	54672	Federal Farm Credit Discount		02/06/2020	5,000,000.00	4,982,305.55	4,974,866.67	1.560	AA	1.568	92	06/01/2020
313312XP0	54673	Federal Farm Credit Discount		02/06/2020	3,000,000.00	2,989,383.33	2,984,920.00	1.560	AA	1.568	92	06/01/2020
313313BC1	54675	Federal Farm Credit Discount		02/10/2020	3,000,000.00	2,966,900.01	2,955,413.33	1.520	AA	1.563	332	01/27/2021
313312C40	54683	Federal Farm Credit Discount		02/11/2020	3,000,000.00	2,981,520.00	2,975,873.33	1.540	AA	1.570	169	08/17/2020
313312E30	54687	Federal Farm Credit Discount		02/13/2020	5,949,000.00	5,909,687.04	5,897,848.52	1.540	AA	1.572	184	09/01/2020
313312Q86	54688	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,972,083.32	2,963,662.50	1.530	AA	1.569	269	11/25/2020
313312Q86	54689	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,972,083.32	2,963,662.50	1.530	AA	1.569	269	11/25/2020
313312Q86	54690	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,972,083.32	2,963,662.50	1.530	AA	1.569	269	11/25/2020
313312XQ8	54480	FEDERAL FARM CREDIT BANK		10/31/2019	3,000,000.00	2,989,266.66	2,971,333.33	1.600	AA	1.635	93	06/02/2020
313384WF2	54207	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,992,575.84	2,928,520.83	2.350	AA	2.433	60	04/30/2020
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	2,983,059.99	2,950,120.00	1.720	AA	1.772	155	08/03/2020
313384UN7	54409	Federal Home Loan Discount		09/20/2019	3,000,000.00	2,997,690.00	2,971,410.83	1.885	AA	1.903	19	03/20/2020
313384UN7	54410	Federal Home Loan Discount		09/20/2019	8,000,000.00	7,993,840.00	7,923,560.00	1.890	AA	1.908	19	03/20/2020
313384VC0	54440	Federal Home Loan Discount		10/04/2019	3,000,000.00	2,995,973.34	2,974,747.50	1.665	AA	1.679	33	04/03/2020
313384TU3	54497	Federal Home Loan Discount		11/20/2019	3,000,000.00	3,000,000.00	2,986,567.08	1.565	AA	1.572	1	03/02/2020
313384ZL6	54498	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,984,586.66	2,968,730.83	1.570	AA	1.606	137	07/16/2020
313384YU7	54499	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,985,999.99	2,970,824.17	1.570	AA	1.605	121	06/30/2020
313384ZK8	54500	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,984,700.00	2,968,861.67	1.570	AA	1.606	136	07/15/2020
313384ZA0	54501	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,985,720.00	2,970,039.17	1.570	AA	1.605	127	07/06/2020
313384ZA0	54502	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,985,720.00	2,970,039.17	1.570	AA	1.605	127	07/06/2020
313384ZA0	54503	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,985,720.00	2,970,039.17	1.570	AA	1.605	127	07/06/2020
313384ZA0	54504	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,985,720.00	2,970,230.00	1.560	AA	1.595	127	07/06/2020
313384TU3	54505	Federal Home Loan Discount		11/21/2019	3,000,000.00	3,000,000.00	2,986,697.50	1.565	AA	1.572	1	03/02/2020
313384TU3	54513	Federal Home Loan Discount		11/26/2019	5,000,000.00	5,000,000.00	4,978,713.89	1.580	AA	1.587	1	03/02/2020
313384VA4	54515	Federal Home Loan Discount		11/26/2019	3,000,000.00	2,996,225.01	2,983,278.33	1.580	AA	1.589	31	04/01/2020
313384UM9	54516	Federal Home Loan Discount		11/26/2019	3,000,000.00	2,997,818.34	2,985,085.00	1.570	AA	1.578	18	03/19/2020
313384YV5	54518	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,986,286.67	2,971,247.50	1.590	AA	1.625	122	07/01/2020
313384VF3	54520	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,995,595.82	2,982,642.50	1.590	AA	1.599	36	04/06/2020

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Federal Agency Issues - Discount												
313384UR8	54521	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,997,305.01	2,984,497.50	1.590	AA	1.598	22	03/23/2020
313384UV9	54522	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,996,791.68	2,983,967.50	1.590	AA	1.599	26	03/27/2020
313384UV9	54523	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,996,791.68	2,983,967.50	1.590	AA	1.599	26	03/27/2020
313384ZA0	54530	Federal Home Loan Discount		12/04/2019	5,000,000.00	4,976,200.00	4,952,670.14	1.585	AA	1.626	127	07/06/2020
313384UR8	54531	Federal Home Loan Discount		12/04/2019	5,000,000.00	4,995,508.35	4,975,784.72	1.585	AA	1.593	22	03/23/2020
313384ZD4	54532	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,985,380.01	2,971,296.66	1.580	AA	1.621	130	07/09/2020
313384ZC6	54533	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,985,493.32	2,971,428.30	1.580	AA	1.621	129	07/08/2020
313384UR8	54534	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,997,305.01	2,985,470.83	1.585	AA	1.593	22	03/23/2020
313384ZD4	54535	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,985,380.01	2,971,205.83	1.585	AA	1.626	130	07/09/2020
313384VG1	54545	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,995,470.00	2,984,610.83	1.565	AA	1.573	37	04/07/2020
313384UD9	54546	Federal Home Loan Discount		12/11/2019	5,000,000.00	4,998,075.00	4,980,283.33	1.560	AA	1.566	10	03/11/2020
313384WK1	54547	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,992,440.00	2,981,210.42	1.555	AA	1.565	64	05/04/2020
313384WK1	54548	Federal Home Loan Discount		12/11/2019	5,000,000.00	4,987,400.00	4,968,684.03	1.555	AA	1.565	64	05/04/2020
313384VG1	54549	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,995,470.00	2,984,709.17	1.555	AA	1.563	37	04/07/2020
313384WN5	54550	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,992,080.00	2,980,951.25	1.555	AA	1.565	67	05/07/2020
313384WN5	54551	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,992,080.00	2,980,828.75	1.565	AA	1.575	67	05/07/2020
313384WN5	54552	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,992,080.00	2,980,767.50	1.570	AA	1.580	67	05/07/2020
313384VQ9	54553	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,994,463.32	2,983,697.92	1.565	AA	1.574	45	04/15/2020
313384VQ9	54554	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,994,463.32	2,983,802.08	1.555	AA	1.563	45	04/15/2020
313384VG1	54555	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,995,470.00	2,984,838.75	1.555	AA	1.563	37	04/07/2020
313384WK1	54556	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,992,440.00	2,981,340.00	1.555	AA	1.565	64	05/04/2020
313384WK1	54557	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,992,440.00	2,981,220.00	1.565	AA	1.575	64	05/04/2020
313384VJ5	54558	Federal Home Loan Discount		12/12/2019	5,000,000.00	4,992,030.55	4,974,299.31	1.555	AA	1.563	39	04/09/2020
313384VJ5	54559	Federal Home Loan Discount		12/12/2019	5,000,000.00	4,992,030.55	4,974,134.03	1.565	AA	1.573	39	04/09/2020
313384VJ5	54560	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,995,218.33	2,984,430.83	1.570	AA	1.578	39	04/09/2020
313384YA1	54562	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,988,099.99	2,976,036.67	1.580	AA	1.593	103	06/12/2020
313384YA1	54563	Federal Home Loan Discount		12/13/2019	5,000,000.00	4,980,166.65	4,960,111.67	1.578	AA	1.591	103	06/12/2020
313384XP9	54564	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,989,383.33	2,977,912.50	1.550	AA	1.561	92	06/01/2020
313384UT4	54565	Federal Home Loan Discount		12/16/2019	5,000,000.00	4,995,080.55	4,978,125.00	1.575	AA	1.582	24	03/25/2020
313384UR8	54566	Federal Home Loan Discount		12/16/2019	5,000,000.00	4,995,508.35	4,978,562.50	1.575	AA	1.582	22	03/23/2020
313384TU3	54568	Federal Home Loan Discount		12/16/2019	5,000,000.00	5,000,000.00	4,983,156.25	1.575	AA	1.580	1	03/02/2020
313384VB2	54574	Federal Home Loan Discount		12/17/2019	5,000,000.00	4,993,498.60	4,976,593.75	1.575	AA	1.582	32	04/02/2020
313384VC0	54575	Federal Home Loan Discount		12/17/2019	3,000,000.00	2,995,973.34	2,985,825.00	1.575	AA	1.582	33	04/03/2020
313384WN5	54578	Federal Home Loan Discount		12/17/2019	5,000,000.00	4,986,800.00	4,969,233.33	1.560	AA	1.570	67	05/07/2020
313384WW5	54582	Federal Home Loan Discount		12/18/2019	5,000,000.00	4,985,200.00	4,967,716.67	1.560	AA	1.570	75	05/15/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384WM7	54584	Federal Home Loan Discount		12/18/2019	5,000,000.00	4,987,000.00	4,969,666.65	1.560	AA	1.570	66	05/06/2020
313384UD9	54593	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,998,845.00	2,989,071.67	1.580	AA	1.586	10	03/11/2020
313384YA1	54597	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,988,099.99	2,977,119.99	1.560	AA	1.572	103	06/12/2020
313384YA1	54598	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,988,099.99	2,977,120.00	1.560	AA	1.572	103	06/12/2020
313384UD9	54604	Federal Home Loan Discount		12/20/2019	3,000,000.00	2,998,845.00	2,989,203.33	1.580	AA	1.586	10	03/11/2020
313384C49	54619	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,981,520.00	2,970,100.00	1.560	AA	1.595	169	08/17/2020
313384C49	54620	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,981,520.00	2,970,100.00	1.560	AA	1.595	169	08/17/2020
313384WS4	54644	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,991,600.00	2,985,791.67	1.550	AA	1.557	71	05/11/2020
313384WS4	54645	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,991,600.00	2,985,791.67	1.550	AA	1.557	71	05/11/2020
313384WS4	54646	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,991,600.00	2,985,791.67	1.550	AA	1.557	71	05/11/2020
313384A90	54652	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,982,729.99	2,974,846.67	1.540	AA	1.571	158	08/06/2020
313384A74	54653	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,982,950.01	2,975,103.33	1.540	AA	1.571	156	08/04/2020
313384WD7	54654	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,992,827.51	2,987,600.00	1.550	AA	1.556	58	04/28/2020
313384VV8	54655	Federal Home Loan Discount		01/27/2020	3,000,000.00	2,993,834.16	2,989,080.00	1.560	AA	1.566	50	04/20/2020
313384VV8	54656	Federal Home Loan Discount		01/27/2020	3,000,000.00	2,993,834.16	2,989,080.00	1.560	AA	1.566	50	04/20/2020
313384XP9	54661	Federal Home Loan Discount		02/03/2020	3,000,000.00	2,989,383.33	2,984,430.83	1.570	AA	1.578	92	06/01/2020
313384XP9	54662	Federal Home Loan Discount		02/03/2020	5,000,000.00	4,982,305.55	4,974,051.39	1.570	AA	1.578	92	06/01/2020
313384WL9	54663	Federal Home Loan Discount		02/03/2020	3,000,000.00	2,992,320.00	2,987,963.33	1.570	AA	1.576	65	05/05/2020
313384YF0	54664	Federal Home Loan Discount		02/03/2020	5,000,000.00	4,979,194.45	4,970,750.00	1.560	AA	1.569	108	06/17/2020
313384WD7	54665	Federal Home Loan Discount		02/03/2020	3,000,000.00	2,992,827.51	2,988,879.17	1.570	AA	1.576	58	04/28/2020
313384YF0	54667	Federal Home Loan Discount		02/04/2020	2,950,000.00	2,937,724.73	2,932,925.24	1.555	AA	1.564	108	06/17/2020
313384WM7	54669	Federal Home Loan Discount		02/06/2020	3,000,000.00	2,992,200.00	2,988,225.00	1.570	AA	1.576	66	05/06/2020
313384B24	54676	Federal Home Loan Discount		02/07/2020	3,000,000.00	2,982,620.01	2,976,446.17	1.553	AA	1.565	159	08/07/2020
313384XP9	54677	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,989,383.33	2,985,523.75	1.565	AA	1.573	92	06/01/2020
313384XP9	54678	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,989,383.33	2,985,523.75	1.565	AA	1.573	92	06/01/2020
313384WK1	54679	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,992,440.00	2,989,210.00	1.560	AA	1.566	64	05/04/2020
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,966,566.68	2,955,300.00	1.490	AA	1.532	341	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,966,566.68	2,955,300.00	1.490	AA	1.532	341	02/05/2021
313384A33	54684	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,982,886.68	2,978,241.25	1.545	AA	1.556	152	07/31/2020
313384A33	54685	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,982,886.68	2,978,241.25	1.545	AA	1.556	152	07/31/2020
313384A33	54686	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,982,886.68	2,978,241.25	1.545	AA	1.556	152	07/31/2020
313384XQ7	54693	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,989,266.66	2,986,350.00	1.560	AA	1.567	93	06/02/2020
313384XQ7	54695	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,989,266.66	2,986,350.00	1.560	AA	1.567	93	06/02/2020
313384XQ7	54696	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,989,266.66	2,986,350.00	1.560	AA	1.567	93	06/02/2020
313384XQ7	54697	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,989,266.66	2,986,350.00	1.560	AA	1.567	93	06/02/2020

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Federal Agency Issues - Discount												
313384C64	54698	Federal Home Loan Discount		02/19/2020	5,000,000.00	4,968,833.35	4,961,325.00	1.530	AA	1.542	171	08/19/2020
313384YV5	54713	Federal Home Loan Discount		02/26/2020	3,000,000.00	2,986,286.67	2,984,250.00	1.500	AA	1.508	122	07/01/2020
313384XT1	54714	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,988,916.68	2,987,625.00	1.500	AA	1.506	96	06/05/2020
313384XP9	54715	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,989,383.33	2,988,045.83	1.510	AA	1.516	92	06/01/2020
313384ZA0	54716	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,985,720.00	2,985,158.33	1.370	AA	1.377	127	07/06/2020
313384ZD4	54717	Federal Home Loan Discount		02/28/2020	5,000,000.00	4,975,633.35	4,974,608.33	1.385	AA	1.392	130	07/09/2020
313384YW3	54718	Federal Home Loan Discount		02/28/2020	3,000,000.00	2,986,173.33	2,985,416.67	1.400	AA	1.407	123	07/02/2020
313396XW8	54524	FREDDIE DISCOUNT		12/02/2019	5,000,000.00	4,980,944.45	4,958,787.50	1.570	AA	1.609	99	06/08/2020
313396VS9	54576	FREDDIE DISCOUNT		12/17/2019	5,000,000.00	4,990,352.80	4,973,651.39	1.555	AA	1.563	47	04/17/2020
313396VS9	54577	FREDDIE DISCOUNT		12/17/2019	5,000,000.00	4,990,352.80	4,973,651.39	1.555	AA	1.563	47	04/17/2020
313396ZQ9	54585	FREDDIE DISCOUNT		12/18/2019	3,000,000.00	2,984,133.33	2,972,587.50	1.530	AA	1.569	141	07/20/2020
313396G31	54596	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,978,441.67	2,965,420.00	1.520	AA	1.560	200	09/17/2020
313396YF4	54599	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,987,516.67	2,976,771.67	1.540	AA	1.552	108	06/17/2020
313396XA6	54623	FREDDIE DISCOUNT		01/08/2020	3,000,000.00	2,990,640.00	2,983,225.00	1.525	AA	1.534	79	05/19/2020
313396WS8	54624	FREDDIE DISCOUNT		01/08/2020	5,000,000.00	4,986,000.00	4,973,736.10	1.525	AA	1.533	71	05/11/2020
313396YG2	54651	FREDDIE DISCOUNT		01/23/2020	3,000,000.00	2,987,400.00	2,981,135.00	1.540	AA	1.550	109	06/18/2020
313396YF4	54666	FREDDIE DISCOUNT		02/05/2020	3,000,000.00	2,987,516.67	2,982,765.42	1.555	AA	1.564	108	06/17/2020
313396YF4	54670	FREDDIE DISCOUNT		02/06/2020	3,000,000.00	2,987,516.67	2,982,895.00	1.555	AA	1.564	108	06/17/2020
313396A60	54703	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,983,059.99	2,980,466.67	1.465	AA	1.475	155	08/03/2020
313396ZM8	54704	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,984,473.32	2,982,363.33	1.480	AA	1.489	138	07/17/2020
Subtotal and Average			564,603,328.83		598,899,000.00	596,455,061.58	593,964,204.16			1.614	110	
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,016,521.74	1,999,443.15	2.650	A	2.647	316	01/11/2021
Subtotal and Average			1,999,416.27		2,000,000.00	2,016,521.74	1,999,443.15			2.647	316	
Money Market												
SYS52411	52411	Fidelity Inst Government			66,000,000.00	66,000,000.00	66,000,000.00	1.500	AAA	1.479	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			38,000,000.00	38,000,000.00	38,000,000.00	1.480	AAA	1.460	1	
Subtotal and Average			129,965,517.24		104,000,000.00	104,000,000.00	104,000,000.00			1.472	1	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,132,772.35	75,000,000.00	1.912		1.886	1	
		Subtotal and Average	75,000,000.00		75,000,000.00	75,132,772.35	75,000,000.00			1.886	1	
Negotiable CD's												
62478T6W4	54517	MUFG Union Bank NA		11/27/2019	3,000,000.00	3,000,027.00	3,000,000.00	1.700	A-1	1.700	1	03/02/2020
62478T7J2	54595	MUFG Union Bank NA		12/19/2019	5,000,000.00	5,002,160.00	5,000,000.00	1.720	A-1	1.696	106	06/15/2020
62478U2J4	54622	MUFG Union Bank NA		01/07/2020	5,000,000.00	5,001,755.00	5,000,000.00	1.670	A-1	1.670	61	05/01/2020
62478U2X3	54657	MUFG Union Bank NA		01/28/2020	3,000,000.00	3,002,412.00	3,000,000.00	1.650	A-1	1.650	113	06/22/2020
62478U2W5	54658	MUFG Union Bank NA		01/28/2020	5,000,000.00	5,001,355.00	5,000,000.00	1.640	A-1	1.618	57	04/27/2020
		Subtotal and Average	24,965,517.24		21,000,000.00	21,007,709.00	21,000,000.00			1.665	70	
		Total and Average	1,262,979,443.02		1,290,939,000.00	1,290,993,038.95	1,285,793,963.65			1.750	305	

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		21,039.86	21,039.86	0			
				Subtotal		21,039.86	21,039.86				
Total Cash and Investments			1,262,979,443.02	1,290,939,000.00		1,291,014,078.81	1,285,815,003.51	1.750		305	



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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(03/01/2020 - 03/01/2020)	5 Maturities	0 Payments	179,000,000.00	13.87%	179,000,000.00	179,132,772.35
Aging Interval:	1 - 30 days	(03/02/2020 - 03/31/2020)	26 Maturities	0 Payments	94,000,000.00	7.28%	93,491,980.86	93,959,495.78
Aging Interval:	31 - 90 days	(04/01/2020 - 05/30/2020)	53 Maturities	0 Payments	184,000,000.00	14.25%	183,094,198.79	183,705,237.13
Aging Interval:	91 - 180 days	(05/31/2020 - 08/28/2020)	95 Maturities	0 Payments	322,950,000.00	25.02%	320,559,507.56	321,721,582.32
Aging Interval:	181 - 360 days	(08/29/2020 - 02/24/2021)	66 Maturities	0 Payments	213,889,000.00	16.57%	212,727,888.04	214,197,367.05
Aging Interval:	361 - 1080 days	(02/25/2021 - 02/14/2023)	64 Maturities	0 Payments	194,100,000.00	15.04%	193,950,071.93	194,869,928.40
Aging Interval:	1081 days and after	(02/15/2023 -)	34 Maturities	0 Payments	103,000,000.00	7.98%	102,970,316.47	103,406,655.92
Total for			343 Investments	0 Payments		100.00	1,285,793,963.65	1,290,993,038.95



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	466,040,000.00	467,492,272.92	465,820,953.31	37.65	893	630	2.012	2.040
Federal Agency Issues - Discount	525,000,000.00	522,382,419.53	520,502,481.05	42.07	186	117	1.653	1.676
Medium Term Notes	2,000,000.00	2,014,871.78	1,999,389.26	0.16	1,096	345	2.647	2.684
Money Market	148,000,000.00	148,000,000.00	148,000,000.00	11.96	1	1	1.474	1.494
Local Agency Investment Funds	75,000,000.00	75,132,772.35	75,000,000.00	6.06	1	1	1.940	1.967
Negotiable CD's	26,000,000.00	26,001,402.00	26,000,000.00	2.10	119	84	1.670	1.693
	1,242,040,000.00	1,241,023,738.58	1,237,322,823.62	100.00%	419	289	1.786	1.811
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		23,299.86	23,299.86					
Subtotal		23,299.86	23,299.86					
Total Cash and Investments	1,242,040,000.00	1,241,047,038.44	1,237,346,123.48		419	289	1.786	1.811

Total Earnings	January 31	Month Ending	Fiscal Year To Date
Current Year		1,928,129.51	14,202,675.48
Average Daily Balance		1,244,525,277.53	1,150,494,652.46
Effective Rate of Return		1.82%	2.10%

Treasury Bureau, Finance Department

Reporting period 01/01/2020-01/31/2020

Run Date: 04/14/2020 - 16:51

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,997,799.44	2,999,429.13	1.740	AA	1.740	298	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	3,000,044.76	2,998,400.33	1.800	AA	1.818	405	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,997,799.44	2,998,928.74	1.740	AA	1.761	298	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	3,000,011.85	2,999,954.62	1.500	AA	1.496	33	03/05/2020
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	3,000,091.02	3,000,000.00	2.000	AA	1.973	954	09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	3,000,010.92	3,000,000.00	1.590	AA	1.568	226	09/14/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,996,888.31	2,995,125.00	1.300	AA	2.024	80	04/21/2020
3133EJHL6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	3,003,820.32	2,999,626.67	2.375	AA	2.424	55	03/27/2020
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,034,345.50	2,999,431.60	2.700	AA	2.683	353	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,034,345.50	2,999,431.60	2.700	AA	2.683	353	01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,029,586.99	2,999,650.67	2.900	AA	2.877	265	10/23/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,023,625.45	2,999,682.38	2.770	AA	2.737	233	09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,484,184.91	2,999,594.76	2.770	AA	2.755	233	09/21/2020
3133EKAf3	54051	FEDERAL FARM CREDIT BANK		02/12/2019	5,000,000.00	5,001,469.95	4,999,972.01	2.540	AA	2.524	11	02/12/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,017,085.90	2,999,724.00	2.520	AA	2.502	209	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,017,085.90	2,999,724.00	2.520	AA	2.502	209	08/28/2020
3133EKEN2	54120	FEDERAL FARM CREDIT BANK		03/26/2019	3,600,000.00	3,604,947.88	3,600,000.00	2.520	AA	2.485	419	03/26/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK		03/26/2019	3,000,000.00	3,004,123.23	3,000,000.00	2.520	AA	2.485	419	03/26/2021
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,022,392.21	2,999,922.65	2.400	AA	2.371	319	12/16/2020
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,006,739.35	3,000,000.00	2.400	AA	2.367	1,234	06/19/2023
3133EKRW8	54286	FEDERAL FARM CREDIT BANK		06/24/2019	3,000,000.00	3,007,383.54	3,000,000.00	2.100	AA	2.071	509	06/24/2021
3133EKTA4	54311	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,003,676.86	3,000,000.00	2.090	AA	2.061	881	07/01/2022
3133EKTA4	54312	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,003,676.86	3,000,000.00	2.090	AA	2.061	881	07/01/2022
3133EKTA4	54313	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,003,676.86	3,000,000.00	2.090	AA	2.061	881	07/01/2022
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,036,502.62	2,998,974.83	1.850	AA	1.836	1,096	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,005,655.12	2,998,489.73	1.850	AA	1.901	244	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,005,655.12	2,998,730.73	1.850	AA	1.889	244	10/02/2020
3133EKTp1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,014,591.04	2,996,083.05	1.770	AA	1.849	429	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,028,773.45	2,997,949.70	1.875	AA	1.885	717	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,022,312.86	2,997,800.00	1.875	AA	1.900	534	07/19/2021
3133EKVP8	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	3,005,409.33	3,000,000.00	2.110	AA	2.081	902	07/22/2022
3133EKWZ5	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	3,010,156.59	3,000,000.00	2.200	AA	2.170	1,269	07/24/2023
3133EKE85	54355	FEDERAL FARM CREDIT BANK		08/26/2019	3,000,000.00	3,003,948.30	2,999,641.25	1.750	AA	1.747	207	08/26/2020
3133EKH66	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	3,001,214.01	3,000,000.00	1.850	AA	1.825	761	03/03/2022
3133EKH66	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	3,001,214.01	2,999,070.47	1.850	AA	1.840	761	03/03/2022

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3133EKG42	54381	FEDERAL FARM CREDIT BANK		09/09/2019	3,000,000.00	3,004,913.61	2,996,217.35	1.920	AA	1.930	1,304	08/28/2023
3133EKM94	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	3,004,621.17	2,997,968.75	1.900	AA	1.893	1,318	09/11/2023
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,510,422.92	2,492,669.79	1.625	AA	1.784	594	09/17/2021
3133EKG42	54404	FEDERAL FARM CREDIT BANK		09/17/2019	3,000,000.00	3,004,913.61	2,988,452.32	1.920	AA	2.005	1,304	08/28/2023
3133EKQ90	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,003,992.52	2,997,355.56	2.000	AA	2.007	965	09/23/2022
3133EKR65	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,005,324.13	2,998,646.67	1.800	AA	1.845	235	09/23/2020
3133EKU38	54430	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,001,522.92	3,000,000.00	1.960	AA	1.934	333	12/30/2020
3133EKU38	54431	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,001,522.92	3,000,000.00	1.960	AA	1.934	333	12/30/2020
3133EKU38	54432	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,001,522.92	3,000,000.00	1.960	AA	1.934	333	12/30/2020
3133EKU38	54433	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,001,522.92	3,000,000.00	1.960	AA	1.934	333	12/30/2020
3133EK2C9	54454	FEDERAL FARM CREDIT BANK		10/15/2019	3,000,000.00	3,000,031.38	3,000,000.00	1.890	AA	1.864	622	10/15/2021
3133EK2F2	54455	FEDERAL FARM CREDIT BANK		10/15/2019	3,000,000.00	3,001,159.65	3,000,000.00	1.820	AA	1.795	622	10/15/2021
3133EKX68	54459	FEDERAL FARM CREDIT BANK		10/17/2019	3,000,000.00	3,000,070.65	3,000,000.00	1.990	AA	1.963	989	10/17/2022
3133EK2J4	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,005,144.73	2,994,187.50	1.690	AA	1.780	628	10/21/2021
3133EK2J4	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,005,144.73	3,000,000.00	1.690	AA	1.667	628	10/21/2021
3133EK6Y7	54483	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,000,162.45	2,998,331.67	1.670	AA	1.691	467	05/13/2021
3133EK6Z4	54484	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,002,212.98	3,000,000.00	1.625	AA	1.603	286	11/13/2020
3133EK7L4	54492	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,001,465.86	3,000,000.00	1.660	AA	1.637	292	11/19/2020
3133EK7L4	54493	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,001,465.86	3,000,000.00	1.660	AA	1.637	292	11/19/2020
3133EK7L4	54494	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,001,465.86	3,000,000.00	1.660	AA	1.637	292	11/19/2020
3133EK7L4	54495	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,001,465.86	3,000,000.00	1.660	AA	1.637	292	11/19/2020
3133EK7L4	54496	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,001,465.86	3,000,000.00	1.660	AA	1.637	292	11/19/2020
3133ELBT0	54536	FEDERAL FARM CREDIT BANK		12/05/2019	3,000,000.00	3,006,148.83	2,997,925.73	1.620	AA	1.636	670	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,003,475.20	2,997,909.38	1.590	AA	1.606	678	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,003,475.20	3,000,000.00	1.590	AA	1.568	678	12/10/2021
3133ELES9	54603	FEDERAL FARM CREDIT BANK		12/20/2019	3,000,000.00	3,000,896.37	2,998,585.42	1.700	AA	1.702	688	12/20/2021
3133ELEY6	54609	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,000,832.29	3,000,000.00	1.650	AA	1.627	326	12/23/2020
3133ELEY6	54610	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,000,832.29	3,000,000.00	1.650	AA	1.627	326	12/23/2020
3133ELEY6	54611	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,000,832.29	3,000,000.00	1.650	AA	1.627	326	12/23/2020
3133ELEY6	54612	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,000,832.29	3,000,000.00	1.650	AA	1.627	326	12/23/2020
3133ELEY6	54613	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,000,832.29	3,000,000.00	1.650	AA	1.627	326	12/23/2020
3133ELEY6	54614	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,000,832.29	3,000,000.00	1.650	AA	1.627	326	12/23/2020
3133ELEY6	54615	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,000,832.29	3,000,000.00	1.650	AA	1.627	326	12/23/2020
3133ELEY6	54616	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,000,832.29	3,000,000.00	1.650	AA	1.627	326	12/23/2020
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,002,377.14	3,000,000.00	1.625	AA	1.598	333	12/30/2020

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3133ELGK4	54626	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,002,805.75	3,000,000.00	1.640	AA	1.618	433	04/09/2021
3133ELGK4	54627	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,002,805.75	3,000,000.00	1.640	AA	1.618	433	04/09/2021
3133ELGK4	54630	FEDERAL FARM CREDIT BANK		01/15/2020	3,000,000.00	3,002,805.75	2,999,710.81	1.640	AA	1.626	433	04/09/2021
3133ELJD7	54647	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,000,063.15	3,000,000.00	1.620	AA	1.598	446	04/22/2021
3133ELJD7	54648	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,000,063.15	3,000,000.00	1.620	AA	1.598	446	04/22/2021
3133ELJD7	54649	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,000,063.15	3,000,000.00	1.620	AA	1.598	446	04/22/2021
3133ELJD7	54650	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,000,063.15	3,000,000.00	1.620	AA	1.598	446	04/22/2021
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	3,000,100.56	3,000,000.00	1.875	AA	1.849	513	06/28/2021
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	3,000,012.87	2,998,104.82	1.600	AA	1.680	230	09/18/2020
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,001,261.20	3,000,000.00	1.700	AA	1.962	104	05/15/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,003,782.64	2,999,956.59	2.375	AA	3.105	58	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,003,782.64	2,999,956.59	2.375	AA	3.105	58	03/30/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,010,100.55	2,999,826.19	2.625	AA	3.452	117	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,010,100.55	2,999,826.19	2.625	AA	3.452	117	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,010,100.55	2,999,826.19	2.625	AA	3.452	117	05/28/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,020,822.76	2,997,919.35	2.625	AA	2.673	243	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,020,822.76	2,997,919.35	2.625	AA	2.673	243	10/01/2020
3130AEXG0	53864	FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	3,005,896.80	3,000,000.00	3.000	AA	2.959	783	03/25/2022
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,053,751.86	1,999,264.54	3.000	AA	2.981	619	10/12/2021
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	2,998,802.88	2,960,841.57	1.500	AA	2.158	661	11/23/2021
3130A9S85	54047	FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	5,000,259.85	4,940,335.93	1.500	AA	2.113	635	10/28/2021
3130AFX77	54066	FEDERAL HOME LOAN BANK		02/25/2019	3,000,000.00	3,001,460.19	2,999,944.00	2.500	AA	2.494	24	02/25/2020
3130AFY27	54078	FEDERAL HOME LOAN BANK		02/28/2019	3,000,000.00	3,001,906.71	2,999,959.50	2.500	AA	2.484	27	02/28/2020
3130AG3R4	54124	FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,003,680.22	3,000,000.00	2.550	AA	2.515	604	09/27/2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,006,926.82	3,000,000.00	2.550	AA	2.515	825	05/06/2022
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,021,711.24	2,998,163.04	1.875	AA	1.893	522	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,021,711.24	2,998,163.04	1.875	AA	1.893	522	07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,003,582.66	2,998,800.00	1.875	AA	1.945	151	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,005,421.78	3,000,000.00	2.000	AA	1.973	160	07/10/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,004,874.94	3,000,000.00	2.000	AA	1.973	180	07/30/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,003,722.37	3,000,000.00	1.750	AA	1.726	207	08/26/2020
3130AGYU3	54364	FEDERAL HOME LOAN BANK		08/29/2019	3,000,000.00	3,000,125.73	3,000,000.00	1.905	AA	1.875	391	02/26/2021
3130AH2F9	54385	FEDERAL HOME LOAN BANK		09/11/2019	3,000,000.00	3,001,208.94	3,000,000.00	1.875	AA	1.849	404	03/11/2021
3130AH5D1	54413	FEDERAL HOME LOAN BANK		09/23/2019	5,000,000.00	5,002,837.75	5,000,000.00	2.050	AA	2.022	600	09/23/2021
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,005,697.55	4,998,000.00	1.750	AA	1.786	243	10/01/2020

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3134GADT8	54539	FEDERAL HOME LOAN MTG CORP		12/09/2019	3,000,000.00	3,000,451.26	2,995,875.60	1.620	AA	1.684	579	09/02/2021
3134GUZX1	54617	FEDERAL HOME LOAN MTG CORP		12/23/2019	3,000,000.00	3,001,584.39	3,000,000.00	2.070	AA	2.042	1,787	12/23/2024
3134GUU81	54625	FEDERAL HOME LOAN MTG CORP		01/09/2020	3,000,000.00	3,001,510.83	3,000,000.00	2.000	AA	1.973	1,712	10/09/2024
3134GUW63	54628	FEDERAL HOME LOAN MTG CORP		01/13/2020	3,000,000.00	3,003,881.13	3,000,000.00	2.020	AA	1.992	1,808	01/13/2025
3134GUS27	54637	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,002,757.03	3,000,000.00	1.750	AA	1.726	989	10/17/2022
3134GUY79	54638	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,001,684.71	3,000,000.00	2.100	AA	2.071	1,812	01/17/2025
3134GUY79	54639	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,001,684.71	3,000,000.00	2.100	AA	2.071	1,812	01/17/2025
3134GU4M9	54640	FEDERAL HOME LOAN MTG CORP		01/21/2020	3,000,000.00	3,002,799.69	3,000,000.00	2.000	AA	1.973	1,816	01/21/2025
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,038,763.00	2,998,212.00	2.500	AA	2.517	437	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,128,993.91	2,991,032.25	2.500	AA	2.544	1,465	02/05/2024
3135G0Q97	54470	FEDERAL NATIONAL MORTGAGE		10/24/2019	5,940,000.00	5,940,636.59	5,930,850.12	1.500	AA	1.687	270	10/28/2020
Subtotal and Average			486,480,003.03		466,040,000.00	467,492,272.92	465,820,953.31			2.012	630	
Federal Agency Issues - Discount												
313312US7	54241	Federal Farm Credit Discount		05/29/2019	3,000,000.00	2,993,499.99	2,942,000.00	2.320	AA	2.399	52	03/24/2020
313312ST8	54297	Federal Farm Credit Discount		06/26/2019	3,000,000.00	2,999,612.49	2,962,312.50	2.010	AA	2.067	5	02/06/2020
313312UK4	54308	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,994,410.01	2,956,166.67	2.000	AA	2.059	45	03/17/2020
313312TF7	54331	Federal Farm Credit Discount		07/15/2019	3,000,000.00	2,998,062.51	2,963,303.33	2.020	AA	2.085	17	02/18/2020
313312UC2	54362	Federal Farm Credit Discount		08/27/2019	3,000,000.00	2,995,320.00	2,969,946.67	1.840	AA	1.898	38	03/10/2020
313312UC2	54363	Federal Farm Credit Discount		08/27/2019	2,000,000.00	1,996,880.00	1,979,964.44	1.840	AA	1.898	38	03/10/2020
313312ZZ6	54376	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,976,842.49	2,951,893.32	1.760	AA	1.811	179	07/29/2020
313312ZZ6	54377	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,976,842.49	2,951,893.33	1.760	AA	1.811	179	07/29/2020
313312TM2	54380	Federal Farm Credit Discount		09/06/2019	3,000,000.00	2,997,287.49	2,973,780.00	1.840	AA	1.856	23	02/24/2020
313312YU8	54386	Federal Farm Credit Discount		09/12/2019	3,000,000.00	2,980,636.68	2,955,956.67	1.810	AA	1.860	150	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,977,758.33	2,952,060.00	1.880	AA	1.934	172	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,977,758.33	2,952,060.00	1.880	AA	1.934	172	07/22/2020
313312WL0	54418	Federal Farm Credit Discount		09/23/2019	3,000,000.00	2,987,963.34	2,964,937.50	1.870	AA	1.915	94	05/05/2020
313312A34	54427	Federal Farm Credit Discount		09/27/2019	3,000,000.00	2,976,580.83	2,953,286.67	1.820	AA	1.872	181	07/31/2020
313312TH3	54450	Federal Farm Credit Discount		10/10/2019	3,000,000.00	2,997,804.18	2,981,712.50	1.650	AA	1.660	19	02/20/2020
313312TH3	54451	Federal Farm Credit Discount		10/10/2019	3,000,000.00	2,997,804.18	2,981,712.50	1.650	AA	1.660	19	02/20/2020
313312WZ9	54467	Federal Farm Credit Discount		10/22/2019	3,000,000.00	2,986,262.49	2,972,133.33	1.600	AA	1.641	107	05/18/2020
313312XA3	54476	Federal Farm Credit Discount		10/29/2019	3,000,000.00	2,986,131.66	2,972,595.00	1.620	AA	1.661	108	05/19/2020
313312WU0	54485	Federal Farm Credit Discount		11/13/2019	3,000,000.00	2,986,916.67	2,976,340.00	1.560	AA	1.572	102	05/13/2020
313312YL8	54489	Federal Farm Credit Discount		11/19/2019	5,000,000.00	4,969,472.20	4,952,900.00	1.570	AA	1.604	142	06/22/2020
313312YL8	54490	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,981,683.32	2,971,740.00	1.570	AA	1.604	142	06/22/2020

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Federal Agency Issues - Discount												
313312YL8	54491	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,981,683.32	2,971,740.00	1.570	AA	1.604	142	06/22/2020
313312YD6	54508	Federal Farm Credit Discount		11/21/2019	3,000,000.00	2,982,599.16	2,972,917.50	1.570	AA	1.603	135	06/15/2020
313312ZK9	54509	Federal Farm Credit Discount		11/22/2019	3,000,000.00	2,978,674.17	2,968,926.67	1.580	AA	1.616	165	07/15/2020
313312YV6	54511	Federal Farm Credit Discount		11/26/2019	3,000,000.00	2,980,505.82	2,971,115.00	1.590	AA	1.625	151	07/01/2020
313312YV6	54512	Federal Farm Credit Discount		11/26/2019	5,000,000.00	4,967,509.70	4,951,858.33	1.590	AA	1.625	151	07/01/2020
313312YE4	54525	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,970,780.55	4,956,716.67	1.590	AA	1.630	136	06/16/2020
313312YE4	54526	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,970,780.55	4,956,716.67	1.590	AA	1.630	136	06/16/2020
313312YE4	54527	Federal Farm Credit Discount		12/03/2019	3,000,000.00	2,982,468.33	2,974,030.00	1.590	AA	1.630	136	06/16/2020
313312ZJ2	54528	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,978,805.00	2,970,452.50	1.590	AA	1.631	164	07/14/2020
313312ZJ2	54529	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,978,805.00	2,970,452.50	1.590	AA	1.631	164	07/14/2020
313312VJ6	54538	Federal Farm Credit Discount		12/06/2019	3,000,000.00	2,991,365.01	2,983,645.83	1.570	AA	1.579	68	04/09/2020
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,968,635.00	2,960,368.33	1.580	AA	1.624	248	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,968,635.00	2,960,368.33	1.580	AA	1.624	248	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,947,725.00	4,933,947.22	1.580	AA	1.624	248	10/06/2020
313312XY1	54561	Federal Farm Credit Discount		12/12/2019	3,000,000.00	2,983,253.34	2,976,620.83	1.550	AA	1.562	130	06/10/2020
313312ZD5	54569	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,965,765.30	4,954,508.33	1.590	AA	1.631	159	07/09/2020
313312ZD5	54570	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,965,765.30	4,954,508.33	1.590	AA	1.631	159	07/09/2020
313312ZD5	54571	Federal Farm Credit Discount		12/16/2019	3,000,000.00	2,979,459.18	2,972,705.00	1.590	AA	1.631	159	07/09/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,965,293.33	2,957,066.67	1.600	AA	1.645	276	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,942,155.55	4,928,444.44	1.600	AA	1.645	276	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,942,155.55	4,928,444.44	1.600	AA	1.645	276	11/03/2020
313312ZT0	54586	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,962,712.50	4,952,161.11	1.580	AA	1.621	173	07/23/2020
313312ZQ6	54587	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,963,366.65	4,952,819.44	1.580	AA	1.620	170	07/20/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,965,702.50	2,957,866.67	1.600	AA	1.645	271	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,942,837.50	4,929,777.78	1.600	AA	1.645	271	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,942,837.50	4,929,777.78	1.600	AA	1.645	271	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,965,166.67	2,957,066.67	1.600	AA	1.645	277	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,965,166.67	2,957,066.67	1.600	AA	1.645	277	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,964,406.68	2,956,127.50	1.610	AA	1.656	283	11/10/2020
313312B58	54602	Federal Farm Credit Discount		12/20/2019	5,000,000.00	4,959,050.00	4,948,650.00	1.580	AA	1.621	191	08/10/2020
313312E55	54618	Federal Farm Credit Discount		12/30/2019	3,000,000.00	2,972,664.99	2,966,933.33	1.600	AA	1.642	215	09/03/2020
313312H29	54631	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,969,970.00	2,966,899.17	1.570	AA	1.608	236	09/24/2020
313312H29	54632	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,969,970.00	2,966,899.17	1.570	AA	1.608	236	09/24/2020
313312H29	54633	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,969,970.00	2,966,899.17	1.570	AA	1.608	236	09/24/2020
313312D56	54634	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,973,350.01	2,970,824.17	1.570	AA	1.605	207	08/26/2020

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313312D56	54635	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,973,350.01	2,970,824.17	1.570	AA	1.605	207	08/26/2020
313312G87	54636	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,970,226.68	2,967,291.67	1.570	AA	1.607	234	09/22/2020
313312XQ8	54480	FEDERAL FARM CREDIT BANK		10/31/2019	3,000,000.00	2,984,300.01	2,971,333.33	1.600	AA	1.635	122	06/02/2020
313384TB5	54055	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,998,579.17	2,924,566.67	2.480	AA	2.563	13	02/14/2020
313384TB5	54057	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,998,579.17	2,924,566.67	2.480	AA	2.563	13	02/14/2020
313384WF2	54207	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,988,617.49	2,928,520.83	2.350	AA	2.433	89	04/30/2020
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	2,976,339.99	2,950,120.00	1.720	AA	1.772	184	08/03/2020
313384UN7	54409	Federal Home Loan Discount		09/20/2019	3,000,000.00	2,994,020.01	2,971,410.83	1.885	AA	1.903	48	03/20/2020
313384UN7	54410	Federal Home Loan Discount		09/20/2019	8,000,000.00	7,984,053.36	7,923,560.00	1.890	AA	1.908	48	03/20/2020
313384SQ3	54416	Federal Home Loan Discount		09/23/2019	3,000,000.00	3,000,000.00	2,978,941.67	1.900	AA	1.913	2	02/03/2020
313384SQ3	54417	Federal Home Loan Discount		09/23/2019	3,000,000.00	3,000,000.00	2,978,941.67	1.900	AA	1.913	2	02/03/2020
313384SR1	54428	Federal Home Loan Discount		09/27/2019	3,000,000.00	2,999,870.82	2,980,066.67	1.840	AA	1.852	3	02/04/2020
313384VC0	54440	Federal Home Loan Discount		10/04/2019	3,000,000.00	2,992,149.99	2,974,747.50	1.665	AA	1.679	62	04/03/2020
313384TP4	54486	Federal Home Loan Discount		11/18/2019	5,000,000.00	4,995,048.60	4,978,333.33	1.560	AA	1.567	25	02/26/2020
313384TU3	54497	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,996,361.00	2,986,567.08	1.565	AA	1.572	30	03/02/2020
313384ZL6	54498	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,978,543.34	2,968,730.83	1.570	AA	1.606	166	07/16/2020
313384YU7	54499	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,980,636.68	2,970,824.17	1.570	AA	1.605	150	06/30/2020
313384ZK8	54500	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,978,674.17	2,968,861.67	1.570	AA	1.606	165	07/15/2020
313384ZA0	54501	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,979,851.67	2,970,039.17	1.570	AA	1.605	156	07/06/2020
313384ZA0	54502	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,979,851.67	2,970,039.17	1.570	AA	1.605	156	07/06/2020
313384ZA0	54503	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,979,851.67	2,970,039.17	1.570	AA	1.605	156	07/06/2020
313384ZA0	54504	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,979,851.67	2,970,230.00	1.560	AA	1.595	156	07/06/2020
313384TU3	54505	Federal Home Loan Discount		11/21/2019	3,000,000.00	2,996,361.00	2,986,697.50	1.565	AA	1.572	30	03/02/2020
313384ST7	54506	Federal Home Loan Discount		11/21/2019	3,000,000.00	2,999,612.49	2,989,957.92	1.565	AA	1.570	5	02/06/2020
313384TM1	54507	Federal Home Loan Discount		11/21/2019	3,000,000.00	2,997,287.49	2,987,570.83	1.570	AA	1.577	23	02/24/2020
313384TU3	54513	Federal Home Loan Discount		11/26/2019	5,000,000.00	4,993,935.00	4,978,713.89	1.580	AA	1.587	30	03/02/2020
313384TQ2	54514	Federal Home Loan Discount		11/26/2019	5,000,000.00	4,994,833.35	4,979,591.67	1.580	AA	1.586	26	02/27/2020
313384VA4	54515	Federal Home Loan Discount		11/26/2019	3,000,000.00	2,992,411.68	2,983,278.33	1.580	AA	1.589	60	04/01/2020
313384UM9	54516	Federal Home Loan Discount		11/26/2019	3,000,000.00	2,994,150.00	2,985,085.00	1.570	AA	1.578	47	03/19/2020
313384YV5	54518	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,980,505.82	2,971,247.50	1.590	AA	1.625	151	07/01/2020
313384SY6	54519	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,998,966.68	2,989,930.00	1.590	AA	1.595	10	02/11/2020
313384VF3	54520	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,991,757.50	2,982,642.50	1.590	AA	1.599	65	04/06/2020
313384UR8	54521	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,993,630.01	2,984,497.50	1.590	AA	1.598	51	03/23/2020
313384UV9	54522	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,993,109.99	2,983,967.50	1.590	AA	1.599	55	03/27/2020
313384UV9	54523	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,993,109.99	2,983,967.50	1.590	AA	1.599	55	03/27/2020

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313384ZA0	54530	Federal Home Loan Discount		12/04/2019	5,000,000.00	4,966,419.45	4,952,670.14	1.585	AA	1.626	156	07/06/2020
313384UR8	54531	Federal Home Loan Discount		12/04/2019	5,000,000.00	4,989,383.35	4,975,784.72	1.585	AA	1.593	51	03/23/2020
313384ZD4	54532	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,979,459.18	2,971,296.66	1.580	AA	1.621	159	07/09/2020
313384ZC6	54533	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,979,590.01	2,971,428.30	1.580	AA	1.621	158	07/08/2020
313384UR8	54534	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,993,630.01	2,985,470.83	1.585	AA	1.593	51	03/23/2020
313384ZD4	54535	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,979,459.18	2,971,205.83	1.585	AA	1.626	159	07/09/2020
313384VG1	54545	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,991,626.67	2,984,610.83	1.565	AA	1.573	66	04/07/2020
313384UD9	54546	Federal Home Loan Discount		12/11/2019	5,000,000.00	4,991,983.35	4,980,283.33	1.560	AA	1.566	39	03/11/2020
313384WK1	54547	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,988,094.17	2,981,210.42	1.555	AA	1.565	93	05/04/2020
313384WK1	54548	Federal Home Loan Discount		12/11/2019	5,000,000.00	4,980,156.95	4,968,684.03	1.555	AA	1.565	93	05/04/2020
313384VG1	54549	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,991,626.67	2,984,709.17	1.555	AA	1.563	66	04/07/2020
313384WN5	54550	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,987,701.68	2,980,951.25	1.555	AA	1.565	96	05/07/2020
313384WN5	54551	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,987,701.68	2,980,828.75	1.565	AA	1.575	96	05/07/2020
313384WN5	54552	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,987,701.68	2,980,767.50	1.570	AA	1.580	96	05/07/2020
313384VQ9	54553	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,990,580.00	2,983,697.92	1.565	AA	1.574	74	04/15/2020
313384VQ9	54554	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,990,580.00	2,983,802.08	1.555	AA	1.563	74	04/15/2020
313384VG1	54555	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,991,626.67	2,984,838.75	1.555	AA	1.563	66	04/07/2020
313384WK1	54556	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,988,094.17	2,981,340.00	1.555	AA	1.565	93	05/04/2020
313384WK1	54557	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,988,094.17	2,981,220.00	1.565	AA	1.575	93	05/04/2020
313384VJ5	54558	Federal Home Loan Discount		12/12/2019	5,000,000.00	4,985,608.35	4,974,299.31	1.555	AA	1.563	68	04/09/2020
313384VJ5	54559	Federal Home Loan Discount		12/12/2019	5,000,000.00	4,985,608.35	4,974,134.03	1.565	AA	1.573	68	04/09/2020
313384VJ5	54560	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,991,365.01	2,984,430.83	1.570	AA	1.578	68	04/09/2020
313384YA1	54562	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,982,991.68	2,976,036.67	1.580	AA	1.593	132	06/12/2020
313384YA1	54563	Federal Home Loan Discount		12/13/2019	5,000,000.00	4,971,652.80	4,960,111.67	1.578	AA	1.591	132	06/12/2020
313384XP9	54564	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,984,430.84	2,977,912.50	1.550	AA	1.561	121	06/01/2020
313384UT4	54565	Federal Home Loan Discount		12/16/2019	5,000,000.00	4,988,950.00	4,978,125.00	1.575	AA	1.582	53	03/25/2020
313384UR8	54566	Federal Home Loan Discount		12/16/2019	5,000,000.00	4,989,383.35	4,978,562.50	1.575	AA	1.582	51	03/23/2020
313384SO3	54567	Federal Home Loan Discount		12/16/2019	5,000,000.00	5,000,000.00	4,989,383.33	1.560	AA	1.563	2	02/03/2020
313384TU3	54568	Federal Home Loan Discount		12/16/2019	5,000,000.00	4,993,935.00	4,983,156.25	1.575	AA	1.580	30	03/02/2020
313384SX8	54572	Federal Home Loan Discount		12/17/2019	5,000,000.00	4,998,493.05	4,988,006.94	1.570	AA	1.574	9	02/10/2020
313384VB2	54574	Federal Home Loan Discount		12/17/2019	5,000,000.00	4,987,134.70	4,976,593.75	1.575	AA	1.582	61	04/02/2020
313384VC0	54575	Federal Home Loan Discount		12/17/2019	3,000,000.00	2,992,149.99	2,985,825.00	1.575	AA	1.582	62	04/03/2020
313384WN5	54578	Federal Home Loan Discount		12/17/2019	5,000,000.00	4,979,502.80	4,969,233.33	1.560	AA	1.570	96	05/07/2020
313384WW5	54582	Federal Home Loan Discount		12/18/2019	5,000,000.00	4,977,758.35	4,967,716.67	1.560	AA	1.570	104	05/15/2020
313384WM7	54584	Federal Home Loan Discount		12/18/2019	5,000,000.00	4,979,720.85	4,969,666.65	1.560	AA	1.570	95	05/06/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384UD9	54593	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,995,190.01	2,989,071.67	1.580	AA	1.586	39	03/11/2020
313384YA1	54597	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,982,991.68	2,977,119.99	1.560	AA	1.572	132	06/12/2020
313384YA1	54598	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,982,991.68	2,977,120.00	1.560	AA	1.572	132	06/12/2020
313384UD9	54604	Federal Home Loan Discount		12/20/2019	3,000,000.00	2,995,190.01	2,989,203.33	1.580	AA	1.586	39	03/11/2020
313384C49	54619	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,974,520.01	2,970,100.00	1.560	AA	1.595	198	08/17/2020
313384C49	54620	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,974,520.01	2,970,100.00	1.560	AA	1.595	198	08/17/2020
313384WS4	54644	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,987,178.33	2,985,791.67	1.550	AA	1.557	100	05/11/2020
313384WS4	54645	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,987,178.33	2,985,791.67	1.550	AA	1.557	100	05/11/2020
313384WS4	54646	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,987,178.33	2,985,791.67	1.550	AA	1.557	100	05/11/2020
313384A90	54652	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,975,949.99	2,974,846.67	1.540	AA	1.571	187	08/06/2020
313384A74	54653	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,976,210.00	2,975,103.33	1.540	AA	1.571	185	08/04/2020
313384WD7	54654	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,988,879.18	2,987,600.00	1.550	AA	1.556	87	04/28/2020
313384VV8	54655	Federal Home Loan Discount		01/27/2020	3,000,000.00	2,989,925.82	2,989,080.00	1.560	AA	1.566	79	04/20/2020
313384VV8	54656	Federal Home Loan Discount		01/27/2020	3,000,000.00	2,989,925.82	2,989,080.00	1.560	AA	1.566	79	04/20/2020
313396XW8	54524	FREDDIE DISCOUNT		12/02/2019	5,000,000.00	4,972,525.00	4,958,787.50	1.570	AA	1.609	128	06/08/2020
313396VS9	54576	FREDDIE DISCOUNT		12/17/2019	5,000,000.00	4,983,863.90	4,973,651.39	1.555	AA	1.563	76	04/17/2020
313396VS9	54577	FREDDIE DISCOUNT		12/17/2019	5,000,000.00	4,983,863.90	4,973,651.39	1.555	AA	1.563	76	04/17/2020
313396ZQ9	54585	FREDDIE DISCOUNT		12/18/2019	3,000,000.00	2,978,019.99	2,972,587.50	1.530	AA	1.569	170	07/20/2020
313396G31	54596	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,970,868.32	2,965,420.00	1.520	AA	1.560	229	09/17/2020
313396YF4	54599	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,982,337.50	2,976,771.67	1.540	AA	1.552	137	06/17/2020
313396XA6	54623	FREDDIE DISCOUNT		01/08/2020	3,000,000.00	2,986,131.66	2,983,225.00	1.525	AA	1.534	108	05/19/2020
313396WS8	54624	FREDDIE DISCOUNT		01/08/2020	5,000,000.00	4,978,630.55	4,973,736.10	1.525	AA	1.533	100	05/11/2020
313396YG2	54651	FREDDIE DISCOUNT		01/23/2020	3,000,000.00	2,982,206.67	2,981,135.00	1.540	AA	1.550	138	06/18/2020
Subtotal and Average			518,594,297.55		525,000,000.00	522,382,419.53	520,502,481.05			1.653	117	
Medium Term Notes												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,014,871.78	1,999,389.26	2.650	A	2.647	345	01/11/2021
Subtotal and Average			1,999,364.05		2,000,000.00	2,014,871.78	1,999,389.26			2.647	345	
Money Market												
SYS52411	52411	Fidelity Inst Government			104,000,000.00	104,000,000.00	104,000,000.00	1.500	AAA	1.479	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			44,000,000.00	44,000,000.00	44,000,000.00	1.480	AAA	1.460	1	

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**City Pool Portfolio
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Portfolio Details - Investments
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Subtotal and Average			150,516,129.03		148,000,000.00	148,000,000.00	148,000,000.00			1.474	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,132,772.35	75,000,000.00	1.967		1.940	1	
Subtotal and Average			66,612,903.23		75,000,000.00	75,132,772.35	75,000,000.00			1.940	1	
Negotiable CD's												
62478T6V6	54510	MUFG Union Bank NA		11/25/2019	5,000,000.00	5,000,205.00	5,000,000.00	1.690	A-1	1.690	23	02/24/2020
62478T6W4	54517	MUFG Union Bank NA		11/27/2019	3,000,000.00	3,000,168.00	3,000,000.00	1.700	A-1	1.700	30	03/02/2020
62478T7J2	54595	MUFG Union Bank NA		12/19/2019	5,000,000.00	5,001,085.00	5,000,000.00	1.720	A-1	1.696	135	06/15/2020
62478U2J4	54622	MUFG Union Bank NA		01/07/2020	5,000,000.00	5,000,225.00	5,000,000.00	1.670	A-1	1.670	90	05/01/2020
62478U2X3	54657	MUFG Union Bank NA		01/28/2020	3,000,000.00	2,999,784.00	3,000,000.00	1.650	A-1	1.650	142	06/22/2020
62478U2W5	54658	MUFG Union Bank NA		01/28/2020	5,000,000.00	4,999,935.00	5,000,000.00	1.640	A-1	1.618	86	04/27/2020
Subtotal and Average			20,322,580.65		26,000,000.00	26,001,402.00	26,000,000.00			1.670	84	
Total and Average			1,244,525,277.53		1,242,040,000.00	1,241,023,738.58	1,237,322,823.62			1.786	289	

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	
Average Balance			0.00	Accrued Interest at Purchase		23,299.86	23,299.86					0
				Subtotal		23,299.86	23,299.86					
Total Cash and Investments			1,244,525,277.53	1,242,040,000.00		1,241,047,038.44	1,237,346,123.48			1.786	289	



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

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(02/01/2020 - 02/01/2020)	5 Maturities	0 Payments	223,000,000.00	17.95%	223,000,000.00	223,132,772.35
Aging Interval:	1 - 30 days	(02/02/2020 - 03/02/2020)	26 Maturities	0 Payments	94,000,000.00	7.57%	93,487,688.43	93,957,643.52
Aging Interval:	31 - 90 days	(03/03/2020 - 05/01/2020)	47 Maturities	0 Payments	168,000,000.00	13.53%	167,132,301.93	167,683,905.35
Aging Interval:	91 - 180 days	(05/02/2020 - 07/30/2020)	76 Maturities	0 Payments	264,000,000.00	21.26%	262,032,308.95	262,750,419.72
Aging Interval:	181 - 360 days	(07/31/2020 - 01/26/2021)	74 Maturities	0 Payments	236,940,000.00	19.08%	235,751,154.22	236,781,915.24
Aging Interval:	361 - 1080 days	(01/27/2021 - 01/16/2023)	57 Maturities	0 Payments	173,100,000.00	13.94%	172,948,687.13	173,451,239.81
Aging Interval:	1081 days and after	(01/17/2023 -)	27 Maturities	0 Payments	83,000,000.00	6.68%	82,970,682.96	83,265,842.59
Total for			312 Investments	0 Payments		100.00	1,237,322,823.62	1,241,023,738.58



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	53,000,000.00	52,990,953.88	52,715,361.53	89.02	138	73	1.422	1.442
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	10.98	1	1	0.325	0.330
	59,500,000.00	59,490,953.88	59,215,361.53	100.00%	123	65	1.301	1.320
Investments								

Total Earnings	March 31	Month Ending	Fiscal Year To Date
Current Year		71,246.59	611,613.25
Average Daily Balance		59,410,000.03	45,467,480.96
Effective Rate of Return		1.41%	1.79%

Treasury Bureau, Finance Department

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313396WN9	51163	Freddie Mac Discount		01/08/2020	3,000,000.00	2,999,790.00	2,984,800.00	1.520	AA	1.549	36	05/07/2020
313396WS8	51164	Freddie Mac Discount		01/08/2020	3,000,000.00	2,999,766.66	2,984,241.67	1.525	AA	1.554	40	05/11/2020
313396YU1	51166	Freddie Mac Discount		01/14/2020	5,000,000.00	4,999,125.00	4,964,533.33	1.520	AA	1.552	90	06/30/2020
313396XR9	51169	Freddie Mac Discount		01/15/2020	3,000,000.00	2,999,632.50	2,982,266.67	1.520	AA	1.550	63	06/03/2020
313312A67	51182	Federal Farm Credit Bank Disco		03/12/2020	3,000,000.00	2,998,863.33	2,994,720.00	0.440	AA	0.447	124	08/03/2020
313384WC9	51162	Federal Home Loan Bank Discoun		01/07/2020	3,000,000.00	2,999,848.32	2,985,847.50	1.530	AA	1.559	26	04/27/2020
313384WC9	51165	Federal Home Loan Bank Discoun		01/14/2020	5,000,000.00	4,999,747.20	4,977,900.00	1.530	AA	1.558	26	04/27/2020
313384ZK8	51168	Federal Home Loan Bank Discoun		01/15/2020	5,000,000.00	4,998,687.50	4,960,693.06	1.555	AA	1.589	105	07/15/2020
313384A74	51172	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,998,854.18	2,975,137.50	1.530	AA	1.582	125	08/04/2020
313384YD5	51174	Federal Home Loan Bank Discoun		01/23/2020	5,000,000.00	4,999,270.85	4,969,200.00	1.540	AA	1.571	75	06/15/2020
313384XP9	51176	Federal Home Loan Bank Discoun		01/28/2020	3,000,000.00	2,999,644.17	2,983,854.17	1.550	AA	1.580	61	06/01/2020
313384WK1	51178	Federal Home Loan Bank Discoun		02/11/2020	3,000,000.00	2,999,807.49	2,989,210.00	1.560	AA	1.587	33	05/04/2020
313384XW4	51180	Federal Home Loan Bank Discoun		02/19/2020	3,000,000.00	2,999,603.34	2,985,745.83	1.555	AA	1.584	68	06/08/2020
313384B99	51181	Federal Home Loan Bank Discoun		03/12/2020	3,000,000.00	2,998,762.50	2,994,316.80	0.440	AA	0.447	135	08/14/2020
313396YF4	51177	Freddie Disco		02/06/2020	3,000,000.00	2,999,550.84	2,982,895.00	1.555	AA	1.586	77	06/17/2020
Subtotal and Average			51,942,258.10		53,000,000.00	52,990,953.88	52,715,361.53			1.442	73	
Money Market												
SYS50914	50914	Fidelity Inst Government			6,500,000.00	6,500,000.00	6,500,000.00	0.330	AAA	0.330	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			7,467,741.94		6,500,000.00	6,500,000.00	6,500,000.00			0.330	1	
Total and Average			59,410,000.03		59,500,000.00	59,490,953.88	59,215,361.53			1.320	65	

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Run Date: 04/15/2020 - 10:38

Report Ver. 7.3.6.1



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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(04/01/2020 - 04/01/2020)	2 Maturities	0 Payments	6,500,000.00	10.92%	6,500,000.00	6,500,000.00
Aging Interval:	1 - 30 days	(04/02/2020 - 05/01/2020)	2 Maturities	0 Payments	8,000,000.00	13.45%	7,963,747.50	7,999,595.52
Aging Interval:	31 - 90 days	(05/02/2020 - 06/30/2020)	9 Maturities	0 Payments	31,000,000.00	52.10%	30,826,746.67	30,996,190.85
Aging Interval:	91 - 180 days	(07/01/2020 - 09/28/2020)	4 Maturities	0 Payments	14,000,000.00	23.53%	13,924,867.36	13,995,167.51
Aging Interval:	181 days and after	(09/29/2020 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			17 Investments	0 Payments		100.00	59,215,361.53	59,490,953.88



**Successor Agency Pool
Portfolio Management
Portfolio Summary
February 29, 2020**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	53,000,000.00	52,824,105.53	52,714,446.40	84.73	126	86	1.546	1.568
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	15.27	1	1	1.479	1.500
	62,500,000.00	62,324,105.53	62,214,446.40	100.00%	107	73	1.536	1.557
Investments								

Total Earnings	February 29 Month Ending	Fiscal Year To Date
Current Year	84,189.02	540,366.66
Average Daily Balance	68,147,592.64	43,696,095.34
Effective Rate of Return	1.55%	1.85%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
February 29, 2020**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313396WN9	51163	Freddie Mac Discount		01/08/2020	3,000,000.00	2,992,080.00	2,984,800.00	1.520	AA	1.549	67	05/07/2020
313396WS8	51164	Freddie Mac Discount		01/08/2020	3,000,000.00	2,991,600.00	2,984,241.67	1.525	AA	1.554	71	05/11/2020
313396YU1	51166	Freddie Mac Discount		01/14/2020	5,000,000.00	4,976,666.65	4,964,533.33	1.520	AA	1.552	121	06/30/2020
313396XR9	51169	Freddie Mac Discount		01/15/2020	3,000,000.00	2,989,149.99	2,982,266.67	1.520	AA	1.550	94	06/03/2020
313384WC9	51162	Federal Home Loan Bank Discoun		01/07/2020	3,000,000.00	2,992,953.33	2,985,847.50	1.530	AA	1.559	57	04/27/2020
313384WC9	51165	Federal Home Loan Bank Discoun		01/14/2020	5,000,000.00	4,988,255.55	4,977,900.00	1.530	AA	1.558	57	04/27/2020
313384ZK8	51168	Federal Home Loan Bank Discoun		01/15/2020	5,000,000.00	4,974,500.00	4,960,693.06	1.555	AA	1.589	136	07/15/2020
313384TW9	51170	Federal Home Loan Bank Discoun		01/21/2020	3,000,000.00	2,999,743.32	2,994,517.50	1.530	AA	1.554	3	03/04/2020
313384UE7	51171	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,998,716.66	2,993,604.17	1.535	AA	1.560	11	03/12/2020
313384A74	51172	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,982,950.01	2,975,137.50	1.530	AA	1.582	156	08/04/2020
313384YD5	51174	Federal Home Loan Bank Discoun		01/23/2020	5,000,000.00	4,979,583.35	4,969,200.00	1.540	AA	1.571	106	06/15/2020
313384XP9	51176	Federal Home Loan Bank Discoun		01/28/2020	3,000,000.00	2,989,383.33	2,983,854.17	1.550	AA	1.580	92	06/01/2020
313384WK1	51178	Federal Home Loan Bank Discoun		02/11/2020	3,000,000.00	2,992,440.00	2,989,210.00	1.560	AA	1.587	64	05/04/2020
313384XW4	51180	Federal Home Loan Bank Discoun		02/19/2020	3,000,000.00	2,988,566.67	2,985,745.83	1.555	AA	1.584	99	06/08/2020
313396YF4	51177	Freddie Disco		02/06/2020	3,000,000.00	2,987,516.67	2,982,895.00	1.555	AA	1.586	108	06/17/2020
Subtotal and Average			55,406,213.33		53,000,000.00	52,824,105.53	52,714,446.40			1.568	86	
Money Market												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	1.500	AAA	1.500	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			12,741,379.31		9,500,000.00	9,500,000.00	9,500,000.00			1.500	1	
Total and Average			68,147,592.64		62,500,000.00	62,324,105.53	62,214,446.40			1.557	73	

Portfolio SRAP
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Successor Agency Pool
Aging Report
By Maturity Date
As of March 1, 2020

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(03/01/2020 - 03/01/2020)	2 Maturities	0 Payments	9,500,000.00	15.20%	9,500,000.00	9,500,000.00
Aging Interval:	1 - 30 days	(03/02/2020 - 03/31/2020)	2 Maturities	0 Payments	6,000,000.00	9.60%	5,988,121.67	5,998,459.98
Aging Interval:	31 - 90 days	(04/01/2020 - 05/30/2020)	5 Maturities	0 Payments	17,000,000.00	27.20%	16,921,999.17	16,957,328.88
Aging Interval:	91 - 180 days	(05/31/2020 - 08/28/2020)	8 Maturities	0 Payments	30,000,000.00	48.00%	29,804,325.56	29,868,316.67
Aging Interval:	181 days and after	(08/29/2020 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			17 Investments	0 Payments		100.00	62,214,446.40	62,324,105.53



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	59,000,000.00	58,778,397.57	58,724,261.40	84.83	109	88	1.545	1.567
Money Market	10,500,000.00	10,500,000.00	10,500,000.00	15.17	1	1	1.479	1.500
	69,500,000.00	69,278,397.57	69,224,261.40	100.00%	93	75	1.535	1.557
Investments								

Total Earnings	January 31	Month Ending	Fiscal Year To Date
Current Year		84,699.32	456,177.64
Average Daily Balance		64,237,001.28	40,397,986.41
Effective Rate of Return		1.55%	1.92%

Treasury Bureau, Finance Department

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313396WN9	51163	Freddie Mac Discount		01/08/2020	3,000,000.00	2,987,701.68	2,984,800.00	1.520	AA	1.549	96	05/07/2020
313396WS8	51164	Freddie Mac Discount		01/08/2020	3,000,000.00	2,987,178.33	2,984,241.67	1.525	AA	1.554	100	05/11/2020
313396YU1	51166	Freddie Mac Discount		01/14/2020	5,000,000.00	4,967,727.80	4,964,533.33	1.520	AA	1.552	150	06/30/2020
313396XR9	51169	Freddie Mac Discount		01/15/2020	3,000,000.00	2,984,169.18	2,982,266.67	1.520	AA	1.550	123	06/03/2020
313384SQ3	51157	Federal Home Loan Bank Discoun		12/16/2019	3,000,000.00	3,000,000.00	2,993,630.00	1.560	AA	1.585	2	02/03/2020
313384SQ3	51158	Federal Home Loan Bank Discoun		12/17/2019	3,000,000.00	3,000,000.00	2,993,760.00	1.560	AA	1.585	2	02/03/2020
313384TH2	51159	Federal Home Loan Bank Discoun		12/17/2019	3,000,000.00	2,997,804.18	2,991,495.83	1.570	AA	1.596	19	02/20/2020
313384TG4	51160	Federal Home Loan Bank Discoun		01/06/2020	3,000,000.00	2,997,933.33	2,994,390.00	1.530	AA	1.554	18	02/19/2020
313384TG4	51161	Federal Home Loan Bank Discoun		01/06/2020	3,000,000.00	2,997,933.33	2,994,390.00	1.530	AA	1.554	18	02/19/2020
313384WC9	51162	Federal Home Loan Bank Discoun		01/07/2020	3,000,000.00	2,989,010.01	2,985,847.50	1.530	AA	1.559	86	04/27/2020
313384WC9	51165	Federal Home Loan Bank Discoun		01/14/2020	5,000,000.00	4,981,683.35	4,977,900.00	1.530	AA	1.558	86	04/27/2020
313384ZK8	51168	Federal Home Loan Bank Discoun		01/15/2020	5,000,000.00	4,964,456.95	4,960,693.06	1.555	AA	1.589	165	07/15/2020
313384TW9	51170	Federal Home Loan Bank Discoun		01/21/2020	3,000,000.00	2,996,100.00	2,994,517.50	1.530	AA	1.554	32	03/04/2020
313384UE7	51171	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,995,059.99	2,993,604.17	1.535	AA	1.560	40	03/12/2020
313384A74	51172	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,976,210.00	2,975,137.50	1.530	AA	1.582	185	08/04/2020
313384YD5	51174	Federal Home Loan Bank Discoun		01/23/2020	5,000,000.00	4,970,998.60	4,969,200.00	1.540	AA	1.571	135	06/15/2020
313384XP9	51176	Federal Home Loan Bank Discoun		01/28/2020	3,000,000.00	2,984,430.84	2,983,854.17	1.550	AA	1.580	121	06/01/2020
Subtotal and Average			41,349,904.51		59,000,000.00	58,778,397.57	58,724,261.40			1.567	88	
Money Market												
SYS50914	50914	Fidelity Inst Government			10,500,000.00	10,500,000.00	10,500,000.00	1.500	AAA	1.500	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			22,887,096.77		10,500,000.00	10,500,000.00	10,500,000.00			1.500	1	
Total and Average			64,237,001.28		69,500,000.00	69,278,397.57	69,224,261.40			1.557	75	

Portfolio SRAP
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Successor Agency Pool
Aging Report
By Maturity Date
As of February 1, 2020

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(02/01/2020 - 02/01/2020)	2 Maturities	0 Payments	10,500,000.00	15.11%	10,500,000.00	10,500,000.00
Aging Interval:	1 - 30 days	(02/02/2020 - 03/02/2020)	5 Maturities	0 Payments	15,000,000.00	21.58%	14,967,665.83	14,993,670.84
Aging Interval:	31 - 90 days	(03/03/2020 - 05/01/2020)	4 Maturities	0 Payments	14,000,000.00	20.14%	13,951,869.17	13,961,853.35
Aging Interval:	91 - 180 days	(05/02/2020 - 07/30/2020)	7 Maturities	0 Payments	27,000,000.00	38.85%	26,829,588.90	26,846,663.38
Aging Interval:	181 - 360 days	(07/31/2020 - 01/26/2021)	1 Maturities	0 Payments	3,000,000.00	4.32%	2,975,137.50	2,976,210.00
Aging Interval:	361 days and after	(01/27/2021 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			19 Investments	0 Payments		100.00	69,224,261.40	69,278,397.57