

/.



DISTRIBUTION DATE: May 13, 2021


MEMORANDUM

TO: HONORABLE MAYOR &
CITY COUNCIL

FROM: Erin Roseman
Director of Finance

SUBJECT: Cash Management Informational
Memorandum

DATE: April 26, 2021

City Administrator 
Approval

Date: May 13, 2021

INFORMATION

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department will publish a quarterly informational cash management report for the City Council. For the quarter ended March 31, 2021, the City's Investment Portfolio had a balance of \$1.43 billion and yielded 0.21 percent, while the Successor Agency's Investment Portfolio had a balance of \$54.49 million and yielded 0.06 percent.

As of March 31, 2021, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2020-21. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

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

Respectfully submitted,

Erin Roseman

Erin Roseman (Apr 28, 2021 09:55 PDT)

ERIN ROSEMAN

Director of Finance, Finance Department

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

Attachments

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

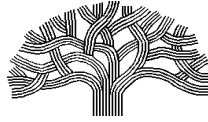
City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

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

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager

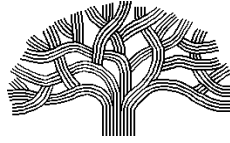


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2021**

TABLE OF CONTENTS

Cash Management Report

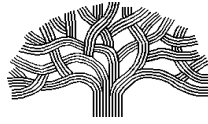
I.	Portfolio Summary	1
II.	Economic Review	2
III.	City of Oakland	4
	Portfolio Review	
	Portfolio Composition	
	Preservation of Capital/Safety	
	Liquidity	6
	Diversity	8
	Derivatives	
	Yield	
	Benchmark Comparison	9
	Valuation and Leverage	10
IV.	City of Oakland Successor Portfolio	11
	Portfolio Review	
	Portfolio Composition	
	Preservation of Capital/Safety	
	Liquidity	13
	Diversity	14
	Derivatives	
	Yield	15
	Valuation and Leverage	16



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

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

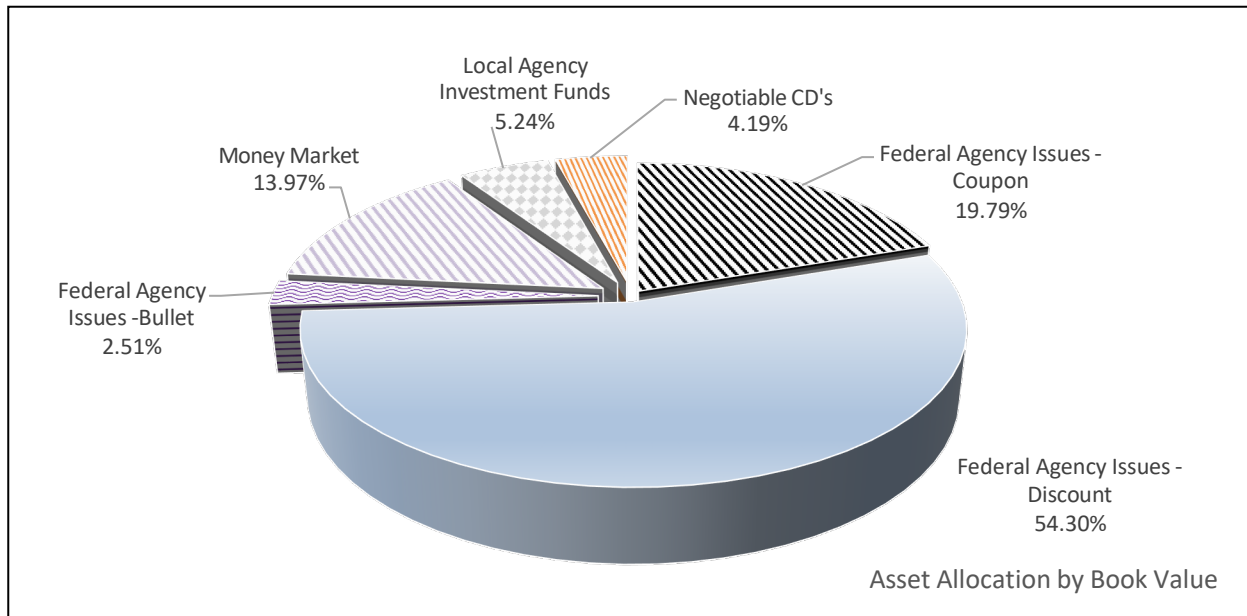
APRIL 30, 2021



Pooled Fund Portfolio Statistics
For the month ended March 31, 2021

Average Daily Balance	\$1,420,526,434
Net Earning Quarter	\$783,571
Month End Yield	0.21%
Average Maturity	286 days
Daily Liquidly	20.25%
180 Day Liquidity	66.99%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	283,445,000.00	282,477,764.82	283,393,512.52
Federal Agency Issues - Discount	778,000,000.00	777,901,123.42	777,562,842.17
Federal Agency Issues – Bullet	36,000,000.00	35,980,759.25	35,981,265.15
Money Market	200,000,000.00	200,000,000.00	200,000,000.00
Local Agency Investment Funds	75,000,000.00	75,095,238.97	75,000,000.00
Negotiable CD's	60,000,000.00	60,004,101.00	60,000,000.00
Total	\$1,432,445,000.00	\$1,431,458,987.46	\$1,431,937,619.84



**CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2021**

I. ECONOMIC REVIEW

MARKET OVERVIEW

COVID-19 virus pandemic had disrupted economic activity in many countries, including the United States. The longest expansion in the U.S history had come to an end in the first quarter of 2020 after almost 11 years. Most economists, including the Federal Reserve indicated that the economic recovery will be slow and gradual. However, the U.S economic is showing signs of quicker recovery, as the vaccine rollouts continues faster than anticipated, and the passing of “American Rescue Plan Act of 2021”, a \$1.9 trillion stimulus bill. The bill signed into law by President Joe Biden on March 11th, 2021, in hopes to further support U.S economy from economic and health effects of the COVID-19 pandemic.

The U.S economy is expected to gain momentum in the second quarter of 2021, as the COVID-19 cases decline in most states and most business are reopening, and surging U.S manufacturing activity. According to the U.S. Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to increase at an annual rate of 8.3 percent in the first quarter of 2021. The Real GDP had increased 4.3 percent in the second quarter of 2021.

The U.S economy created more than expected jobs in March 2021, as jobs growth surged at a faster pace since last year, as more business reopen. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 916,000 jobs in March 2021, after increasing by 468,000 jobs in February 2021. The unemployment rate fell to 6.0%. Economists were only expecting addition of 675,000 jobs. The biggest jobs gains were in the hospitality and leisure industry, as restrictions are easing and business are opening such as hotels, restaurants, and travel. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years. The pandemic induced economic shutdown saw about 22 million layoffs since March 2020. There are still about 8.4 million fewer jobs than in February 2020.

U.S. consumer spending is expected to increase slightly in March 2021, after decreasing in February 2021 due to harsh weather in most parts of the country. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, decreased 1.0 % percent in February 2021 after increasing 3.4 percent in January 2021. The personal consumption expenditure (PCE) price index excluding food and energy increased to 0.1% in February 2021. In 12 months through February, core PCE index has increased 1.4%. The core PCE is the Federal Reserve’s preferred inflation measure and has a 2 percent target.

U.S. consumer prices surged in March 2021, as cost of gasoline increases as demand increases, also prices boosted by federal stimulus. Gasoline prices have surged 9.1% in March, up 22.5% since last March. As inflation appears to be slowing increasing as the economy gradually recovers from COVID-19 recession. The Labor Department reported that its Consumer Price Index increased 0.6% in March 2021. The CPI had increased 0.4 percent in February 2021. Core inflation, which excludes volatile food and energy costs increased 0.3% in March 2021. The Consumer Price Index has increased 1.6 percent over the past year, which is now close to the Federal Open Market Committee (FOMC) inflation threshold of 2 percent.

U.S. consumer confidence increased as consumers were more optimistic about the future expectations, as faster vaccine rollout amid coronavirus pandemic. The Conference Board reported that its index of consumer confidence increased to 109.7 in March 2021 after 90.4 reading in February 2021.

U.S. retail sales surged more than expected in March 2021, as business reopen and consumers are spending amid stimulus check boost, mainly in bars and restaurants. The Commerce Department reported that retail sales increased by 9.8 percent in March 2021, after decreasing 2.7 percent in February 2021. Economists were expecting retail sales to increase by only 6.1%. Sporting goods, clothing and food and beverage led the gains in spending and contributed to the best month for retail since May 2020.

U.S. manufacturing activity surged to the highest level in 37 years in March 2021, driven by strong growth in new orders, as manufacturing sector rebounds from lockout and signaling manufacturing entering expected expansion cycle, and as factories reconfigured to bring back workers safely. The Institute of Supply Management (ISM) said its manufacturing index increased to a reading of 64.7 in March 2021, from 60.8 in February 2021. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.9% of the U.S economy.

U.S. producer prices increased more than expected in March 2021 as the demand of cost of goods such as gasoline and services increased as pandemic lockdown eased. The Labor Department reported that its producer price index for final demand increased by 1.0% in March 2021 after increasing 0.5 percent in February 2021. This was largest annual gain in 9 ½ years, with the pandemic easing. In the 12 months through March 2021, the PPI increased 4.2 percent.

U.S. import prices increased in March 2021 for the fourth straight month, with products such as lumber, petroleum, computer chips, and cars posting gains. According to U.S. Bureau of Labor Statistics, import prices increased 1.2 percent in March 2021, after import prices had increased 1.3 % in February 2021. Economists had forecasted import prices to increase 0.9 percent. In the 12 months through March 2021, import prices increased by 6.9 %, suggested imported inflation could be a concern soon.

U.S. homebuilding urged to a 15-year high in March 2021, as housing sector continues to show positive signs in economic recovery, amid low interest rates and migration to suburbs and low density areas, however shortage of homes is threatening to slow the housing market momentum. The Commerce Department reported that Housing Starts increased 19.4 percent to a seasonally adjusted annual rate of 1.739 million units in March 2021. Housing Starts are up 37% from March 2020. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased 15.3 percent in March 2021.

Sales of new U.S. single family homes rebounded more than expected in March 2021, as housing is still strong and is leading economic recovery, the fastest pace since 2006. The Commerce Department reported that new home sales increased by 20.7 percent to a seasonally adjusted annual rate of 1.021 million units in March 2021, after decreasing 16.2% in February 2021. The housing market is showing positive signs of recovery, and is leading recovery efforts fueled by low interest rates.

The U.S. existing home sales decreased for the second straight month in March 2021, as low home inventories are pushing prices higher. The National Association of Realtors reported that its index of existing home sales decreased 3.7 percent to a seasonally adjusted annual rate of 6.01 million homes. Existing home sales makes up about 90 percent of U.S. home sales, up 12.3 % since last year.

INTEREST RATES

During the first quarter, the Federal Open Market Committee ("FOMC"), met on January 27th and March 17th, and on both meetings FOMC kept the funds rate at 0.00-0.25%. The FOMC has stated that the effects of the COVID19 virus will weigh in on the economic activity in the near term and pose risks to the economic outlook, despite moderation increase in the pace of the economy, as noting that

there has been some increase in economy activity and unemployment during the quarter, however sectors most adversely affected by the pandemic remains weak.

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

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Portfolio balances increased from \$1.38 billion as of December 31, 2020 to \$1.43 billion as of March 31, 2021. This net balance increase was mainly due to the following: receipt of \$78.55 million in property taxes, approximately \$77.93 million in business tax revenues, offset by debt service payments of approximately \$115.81 million. The remaining balance increase of approximately \$6.53 million, is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll.

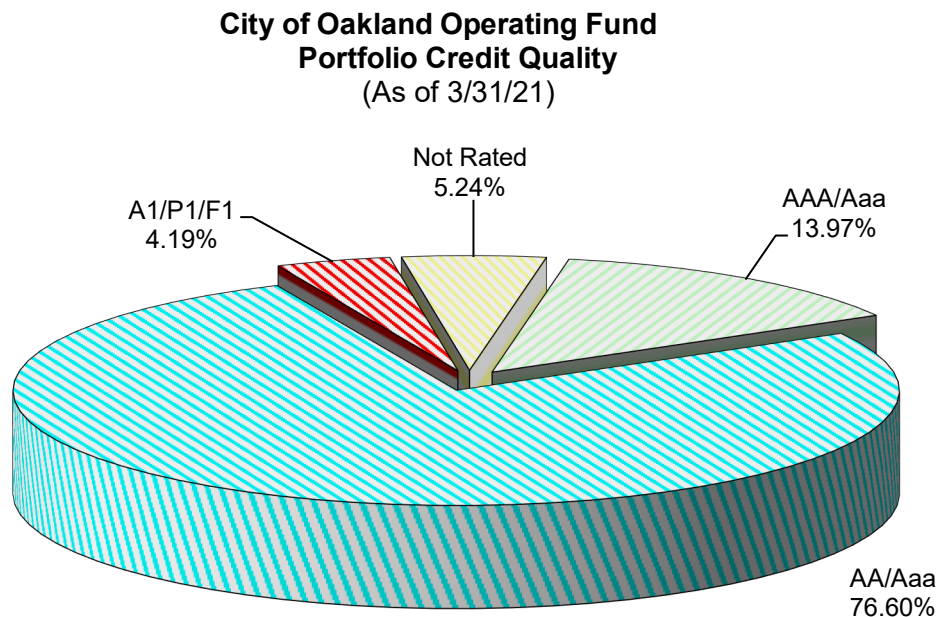
PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of March 31, 2021. Approximately 76.60% of Operating Fund investments were rated in the AA/Aaa category while 13.97% in AAA/Aaa, 5.42% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 4.19% in the A1/P1 category. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

The City's Investment Policy for FY 2020-2021 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, 2021 is approximately \$171.56 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	\$ 409,000,000	28.56%
31-180	\$ 350,500,000	38.43%
Total	\$ 759,500,000	66.99%

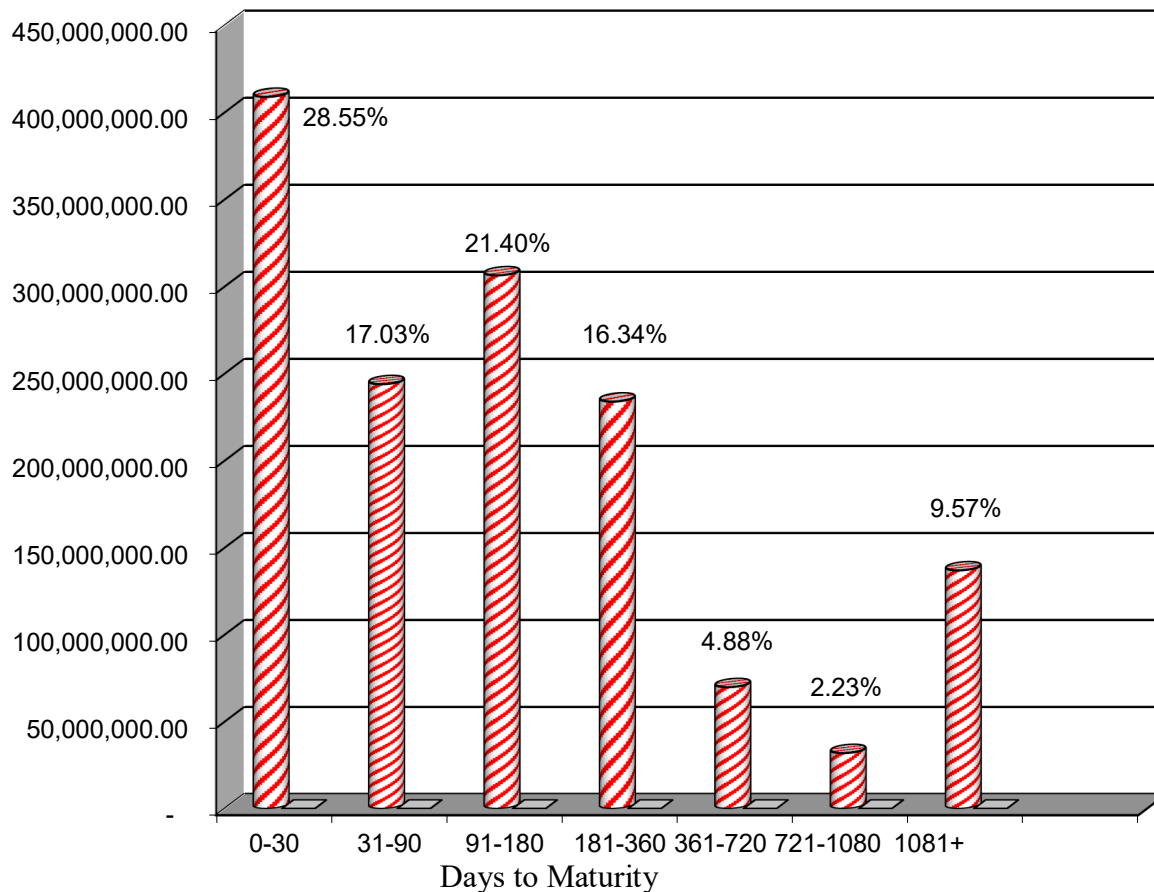
Investments maturing within 180 days include \$75.00 million in LAIF and \$200.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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 2021	\$1,431,937,620	8.22%
March 2020	\$1,323,141,245	15.09%
March 2019	\$1,149,636,064	16.06%
March 2018	\$990,554,823	17.99%
March 2017	\$839,500,519	

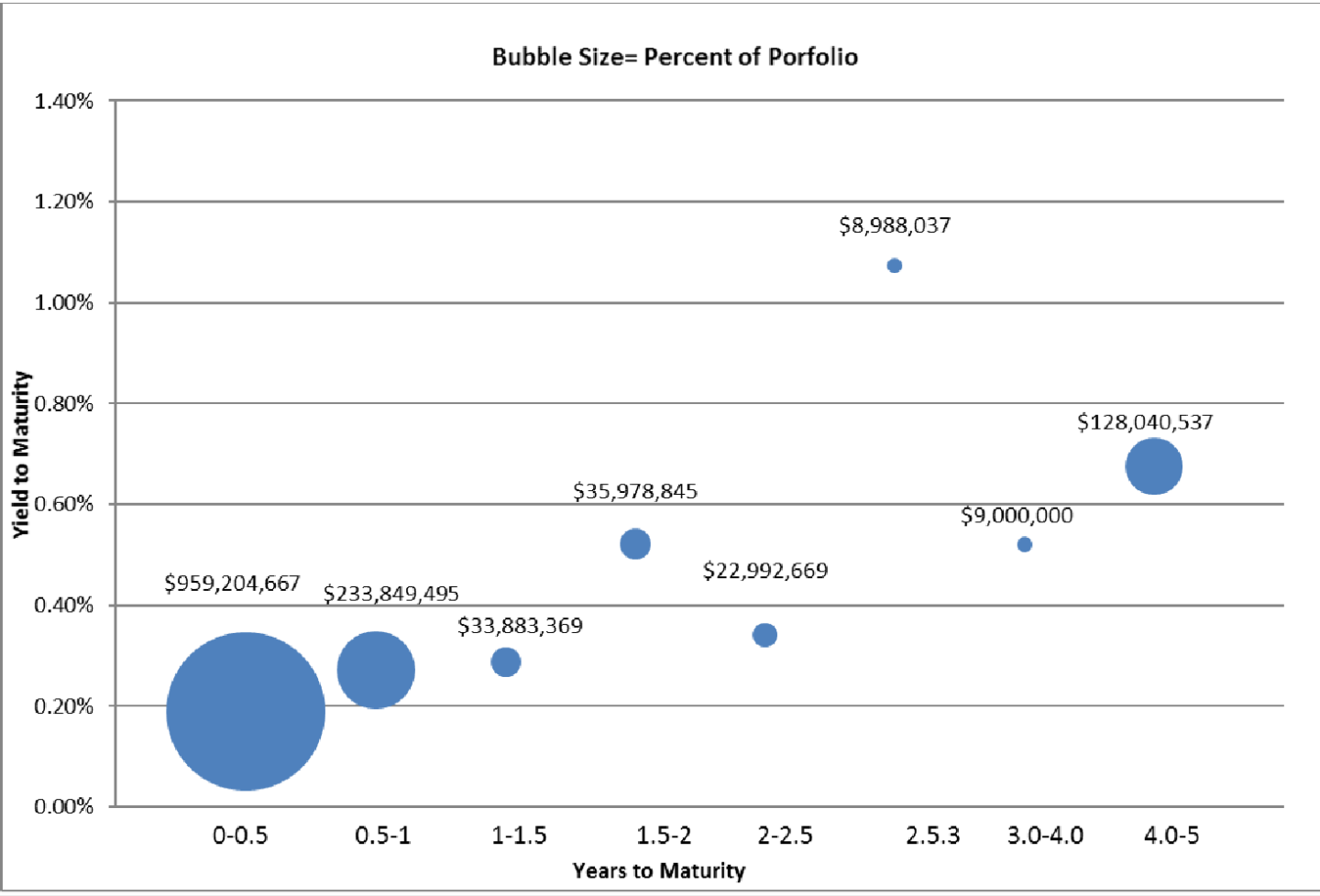
The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2021.

**City of Oakland Operating Fund
Portfolio Maturity
(As of 3/31/21)**

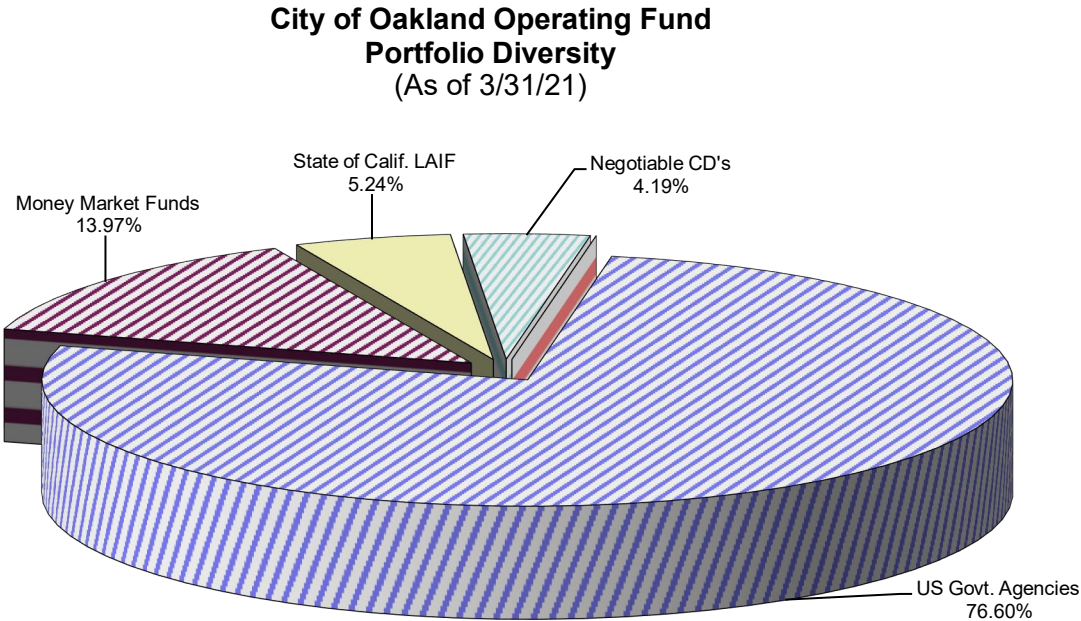


The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

City of Oakland Operating Fund
Yield to Maturity
(As of 3/31/21)



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



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, 2021 was approximately \$783,571. The effective rate of return on total assets in the Operating Fund Portfolio for month-end March 31, 2021 was 0.21% as compared to 0.28% for December 31, 2021. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund
Comparative Annualized Yields**
(As of 3/31/21)

As of Month-end	1-year Govt. Agency	LAIF¹	Operating Fund	Alameda County Pool²
January 2021	0.07%	0.46%	0.24%	0.74%
February 2021	0.09%	0.41%	0.28%	0.99%
March 2021	0.07%	0.36%	0.21%	1.32%

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, 2021 was 0.21 percent. The City's Operating Fund Portfolio had out-performed the 1 year government agency which yielded a rate of 0.07 percent. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.36 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for March 2021 of 1.32 percent. The Alameda County Pool had a Portfolio of \$7.33 billion with 578 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 0.21 percent for March 2021. The City had a portfolio of \$1.43 billion with 286 days to maturity.

As of March 31, 2021, the City's Portfolio Fund's average days-to-maturity (ADM) was 286 days versus LAIF's average days-to-maturity (ADM) was 220 days.

The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The City does not actively sell securities in the portfolio to take advantage of cyclical swings in the market, which could result in the loss of principal. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and yield in that respective order.

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

<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>				
<u>Accrual Basis</u>				
Total Portfolio		<u>March 31, 2021</u>	<u>December 31, 2020</u>	<u>March 31, 2020</u>
<u>Quarter-End</u>				
Total Interest Earnings	\$	783,571	\$ 1,046,737	\$ 5,584,919
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	783,571	\$ 1,046,737	\$ 5,584,919
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	3,785,027	\$ 3,008,234	\$ 17,861,642
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	3,785,027	\$ 3,008,234	\$ 17,861,642

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$1.43 billion, which was below book value by \$478,632. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

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

<u>UNREALIZED GAINS & LOSSES</u>				
	<u>Cash Basis</u>			<u>Accrual Basis</u>
Market Value	\$ 1,431,458,987	Market Value		\$ 1,431,458,987
Original Cost	(1,431,881,397)	Original Cost		(1,431,937,620)
Net Unrealized Gain (Loss)	\$ (422,410)	Net Unrealized Gain (Loss)		\$ (478,632)

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.

(Remainder of this Page Intentionally Left Blank)

III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$18.50 million as of December 31, 2020 to a balance of \$54.49 million as of March 31, 2021. The portfolio increased due to receipt of \$41.76 million for Recognized Obligation Payment Schedule ("ROPS"), offset by debt service payments of approximately \$6.24 million, and other vendor payments.

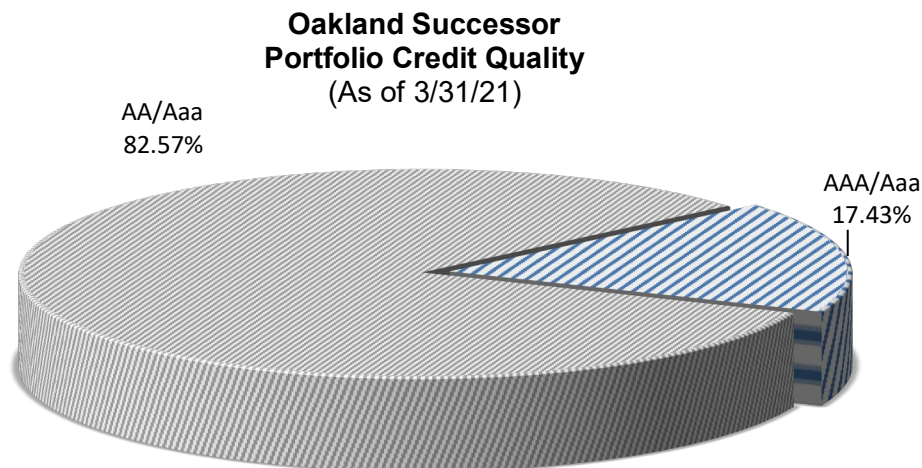
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2020-2021, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 17.43% of Operating Fund investments were rated in the AAA/Aaa, while 82.57% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

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



Liquidity. Liquidity within the Successor's Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$34.69 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
March-Sept 2021*	
Beg: Available Balance	\$ 54,489,160
ROPS Receipt**	11,711,433
Debt Service	(34,691,154)
Other expenses	(5,000,000)
Bal: Sept 2021**	\$ 26,509,439
*Successor Pool Only	
**Estimated	

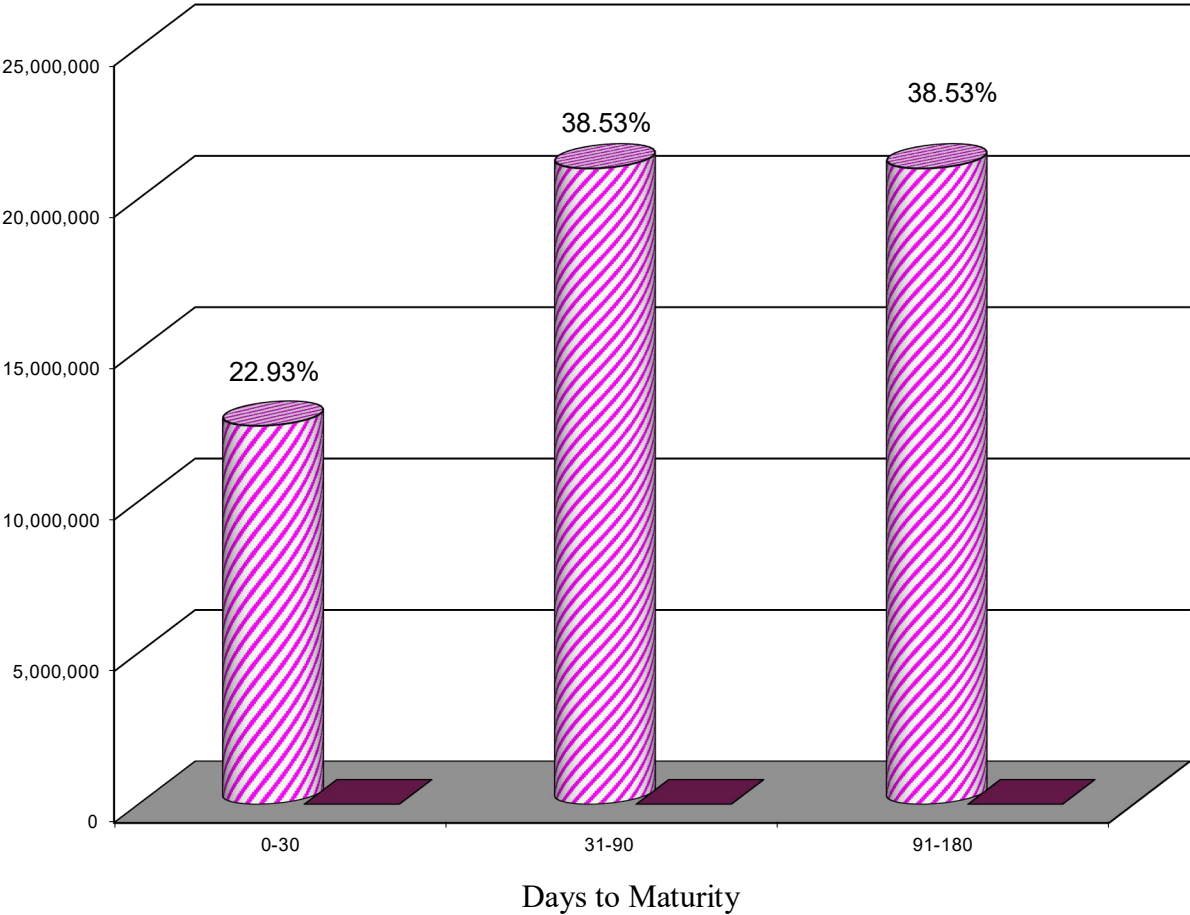
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
March 2021	\$54,489,190	(7.98%)
March 2020	\$ 59,215,362	20.36%
March 2019	\$49,198,690	13.54%
March 2018	\$43,333,000	20.55%
March 2017	\$35,946,523	

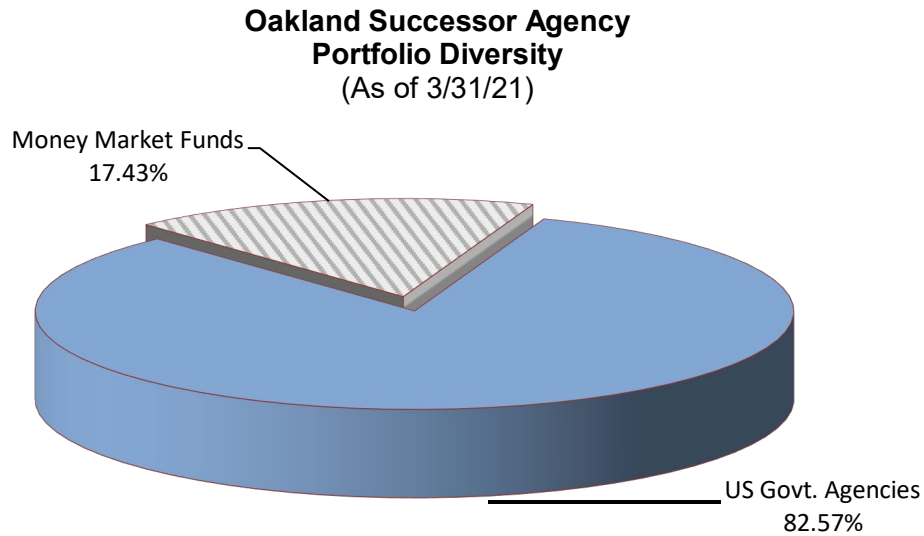
(Remainder of this Page Intentionally Left Blank)

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

**Oakland Successor Agency
Portfolio Maturity
(As of 3/31/21)**



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



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

Yield. Total interest earned for the quarter ended March 31, 2021, was approximately \$7,496. The effective rate of return on total assets in the Successor's Portfolio was 0.06 percent for month ending March 31, 2021. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 0.07 percent as of March 31, 2021. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.36 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns/needs, thus was able to only generate short term returns in comparison to LAIF and 1-year government agency.

As of March 31, 2021, Successor's Portfolio Fund's average days-to-maturity (ADM) was 73 days versus LAIF's average days-to-maturity (ADM) was 220 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 3/31/21)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor
January 2021	0.07%	0.46%	0.05%
February 2021	0.09%	0.41%	0.06%
March 2021	0.07%	0.36%	0.06%

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.

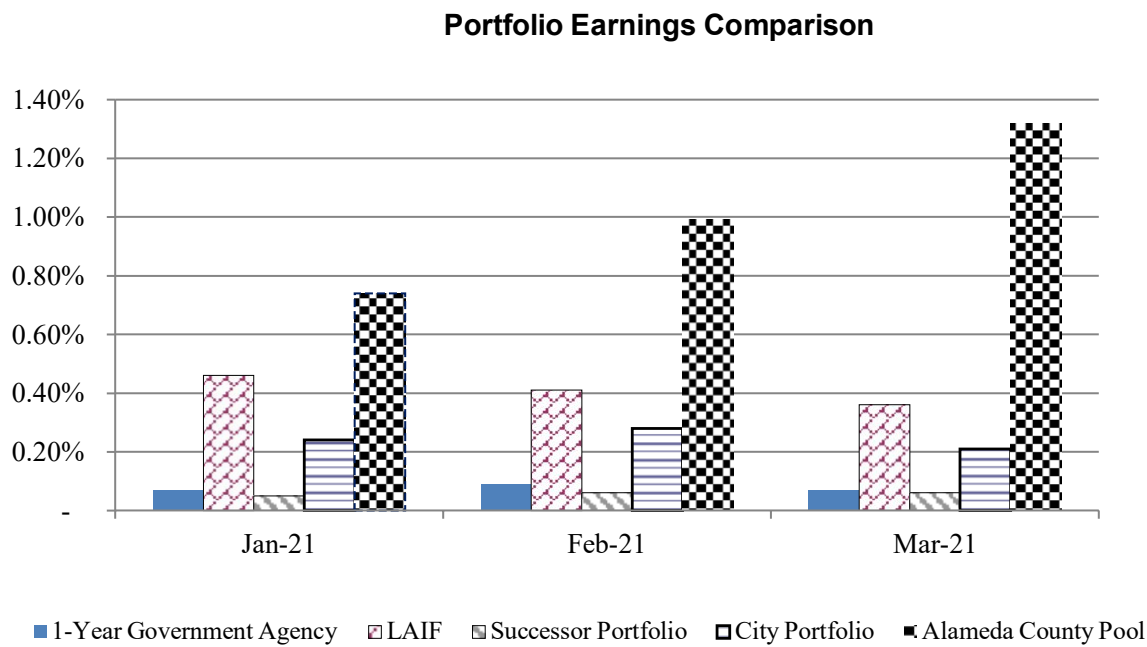
TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio	March 31, 2021	December 31, 2020	March 31, 2020	
<u>Quarter-End</u>				
Total Interest Earnings	\$ 7,496	\$ 3,040	\$ 240,135	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 7,496	\$ 3,040	\$ 240,135	
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$ 28,523	\$ 21,026	\$ 611,613	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 28,523	\$ 21,026	\$ 611,613	

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended March 31, 2021 was \$54.50 million, which was above book value by \$7,718. 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	\$ 54,496,878	Market Value	\$ 54,496,878	
Original Cost	(54,489,157)	Original Cost	(54,489,160)	
Net Unrealized Gain (Loss)	\$ 7,720	Net Unrealized Gain (Loss)	\$ 7,718	

The following chart shows yield comparisons for the quarter.





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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	283,445,000.00	282,477,764.82	283,393,512.52	19.79	1,238	1,025	0.680	0.690
Federal Agency Issues - Discount	778,000,000.00	777,901,123.42	777,562,842.17	54.30	221	123	0.088	0.090
Money Market	200,000,000.00	200,000,000.00	200,000,000.00	13.97	1	1	0.021	0.022
Local Agency Investment Funds	75,000,000.00	75,095,238.97	75,000,000.00	5.24	1	1	0.352	0.357
Negotiable CD's	60,000,000.00	60,004,101.00	60,000,000.00	4.19	181	88	0.153	0.155
Federal Agency Issues-Coupon/Bullet	36,000,000.00	35,980,759.25	35,981,265.15	2.51	557	489	0.140	0.142
	1,432,445,000.00	1,431,458,987.46	1,431,937,619.84	100.00%	387	286	0.214	0.217

Investments								
<hr/>								
Cash and Accrued Interest								
Accrued Interest at Purchase		231.11	231.11					
Subtotal		231.11	231.11					
Total Cash and Investments	1,432,445,000.00	1,431,459,218.57	1,431,937,850.95		387	286	0.214	0.217

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	254,812.12	3,785,026.91
Average Daily Balance	1,420,526,434.41	1,295,402,939.30
Effective Rate of Return	0.21%	0.39%

Treasury Bureau, Finance Department

Reporting period 03/01/2021-03/31/2021

Run Date: 04/16/2021 - 08:47

Portfolio POOL
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2021

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,093,301.86	2,999,373.51	1.850	AA	1.836	671	02/01/2023
3133EKTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,000,581.73	2,999,963.05	1.770	AA	1.849	4	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,042,847.26	2,999,167.70	1.875	AA	1.885	292	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,016,293.24	2,999,550.00	1.875	AA	1.900	109	07/19/2021
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,518,150.73	2,497,923.52	1.625	AA	1.784	169	09/17/2021
3133ELA95	54843	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	2,999,608.77	2,999,543.06	0.190	AA	0.210	239	11/26/2021
3133ELA95	54844	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	2,999,608.77	2,999,477.78	0.190	AA	0.214	239	11/26/2021
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	3,002,708.07	3,000,000.00	0.780	AA	0.769	1,537	06/16/2025
3133ELL85	54884	FEDERAL FARM CREDIT BANK		06/17/2020	3,000,000.00	3,002,954.73	3,000,000.00	0.680	AA	0.671	1,173	06/17/2024
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,004,957.26	2,999,265.00		AA	0.276	447	06/22/2022
3133ELW67	54931	FEDERAL FARM CREDIT BANK		07/21/2020	3,000,000.00	3,000,387.06	2,999,020.83	0.220	AA	0.242	476	07/21/2022
3133EMAT9	55009	FEDERAL FARM CREDIT BANK		09/24/2020	3,000,000.00	2,998,047.69	2,997,781.34	0.170	AA	0.217	539	09/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,995,930.05	4,997,865.09	0.160	AA	0.183	623	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,992,792.20	4,999,115.81	0.200	AA	0.205	805	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,994,233.16	2,997,044.44	0.370	AA	0.398	1,079	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,990,381.61	3,000,000.00	0.700	AA	0.690	1,446	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,990,381.61	3,000,000.00	0.700	AA	0.690	1,446	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,987,559.39	3,000,000.00	1.050	AA	1.036	1,819	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,987,559.39	3,000,000.00	1.050	AA	1.036	1,819	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,987,559.39	3,000,000.00	1.050	AA	1.036	1,819	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,987,559.39	3,000,000.00	1.050	AA	1.036	1,819	03/25/2026
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,031,204.00	1,999,770.09	3.000	AA	2.981	194	10/12/2021
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,014,549.79	2,999,658.24	1.875	AA	1.893	97	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,014,549.79	2,999,658.24	1.875	AA	1.893	97	07/07/2021
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,033,118.29	2,998,834.50	1.625	AA	1.657	263	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,022,078.86	1,999,223.00	1.625	AA	1.657	263	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,033,118.29	2,998,834.50	1.625	AA	1.657	263	12/20/2021
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,044,884.06	1,997,688.03	1.375	AA	1.418	687	02/17/2023
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	3,000,264.48	3,000,000.00	0.800	AA	0.789	372	04/08/2022
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	3,000,000.00	2,949,208.83	3,000,000.00	0.760	AA	0.750	1,537	06/16/2025
3130AJS91	54903	FEDERAL HOME LOAN BANK		06/24/2020	5,000,000.00	5,000,417.60	5,000,000.00	0.190	AA	0.187	25	04/26/2021
3130AJU64	54924	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,051.10	4,999,993.04	0.160	AA	0.170	4	04/05/2021
3130AJU64	54925	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,051.10	4,999,993.04	0.160	AA	0.170	4	04/05/2021
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,746.70	1,997,360.36	0.125	AA	0.219	498	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,746.70	1,997,360.36	0.125	AA	0.219	498	08/12/2022

Portfolio POOL

AP

Run Date: 04/16/2021 - 08:47

PM (PRF_PM2) 7.3.0

Report Ver. 7.3.6.1

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2021

Page 2

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												
3130AKAH9	55006	FEDERAL HOME LOAN BANK		09/23/2020	5,000,000.00	5,000,533.45	5,000,000.00	0.120	AA	0.118	83	06/23/2021
3130AKBD7	55014	FEDERAL HOME LOAN BANK		09/29/2020	3,000,000.00	3,000,266.61	2,999,954.16	0.110	AA	0.115	89	06/29/2021
3130AKBC9	55017	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,000,887.64	3,000,000.00	0.125	AA	0.123	182	09/30/2021
3130AKBC9	55018	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,000,887.64	3,000,000.00	0.125	AA	0.123	182	09/30/2021
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,936,387.13	3,000,000.00	0.500	AA	0.493	1,761	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,973,496.47	3,000,000.00	0.300	AAA	0.296	1,762	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,936,423.13	3,000,000.00	0.500	AA	0.493	1,763	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,933,251.05	3,000,000.00	0.520	AA	0.513	1,763	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,939,489.73	3,000,000.00	0.580	AA	0.572	1,763	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,950,606.35	3,000,000.00	0.300	AA	0.296	1,764	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,981,702.49	3,000,000.00	0.520	AA	0.513	1,764	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,937,182.88	3,000,000.00	0.600	AA	0.592	1,778	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,943,024.39	2,999,707.33	0.625	AA	0.618	1,783	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,934,527.70	3,000,000.00	0.500	AA	0.493	1,784	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,950,149.09	3,000,000.00	0.600	AA	0.592	1,789	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,962,956.39	3,000,000.00	0.750	AA	0.740	1,790	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,962,956.39	3,000,000.00	0.750	AA	0.740	1,790	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,951,962.29	3,000,000.00	0.650	AA	0.641	1,790	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,951,962.29	3,000,000.00	0.650	AA	0.641	1,790	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,950,286.58	3,000,000.00	0.625	AA	0.616	1,790	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,950,286.58	3,000,000.00	0.625	AA	0.616	1,790	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,934,817.68	3,000,000.00	0.500	AA	0.493	1,791	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,945,960.19	3,000,000.00	0.650	AA	0.641	1,792	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,990,879.61	3,000,000.00	0.300	AA	0.296	1,803	03/09/2026
3130ALK29	55219	FEDERAL HOME LOAN BANK		03/17/2021	3,000,000.00	2,984,018.70	3,000,000.00	1.000	AA	0.986	1,811	03/17/2026
3130ALJP0	55222	FEDERAL HOME LOAN BANK		03/23/2021	2,045,000.00	2,037,848.41	2,043,473.07	1.000	AA	1.002	1,817	03/23/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,977,794.03	3,000,000.00	0.920	AA	0.907	1,817	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,983,109.85	3,000,000.00	1.000	AA	0.986	1,817	03/23/2026
3130ALVN1	55241	FEDERAL HOME LOAN BANK		03/30/2021	5,000,000.00	4,999,133.70	4,999,830.81	0.040	AA	0.045	211	10/29/2021
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,996,305.86	3,000,000.00	0.350	AA	0.345	1,092	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,996,969.34	3,000,000.00	0.550	AA	0.544	1,278	09/30/2024
3130ALNX8	55244	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,980,613.76	3,000,000.00	1.000	AA	0.986	1,824	03/30/2026
3134GVUU0	54831	FEDERAL HOME LOAN MTG CORP		05/14/2020	3,000,000.00	3,000,547.80	3,000,000.00	0.350	AA	0.345	592	11/14/2022
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,995,474.62	3,000,000.00	0.750	AA	0.740	1,518	05/28/2025
3134GVZV3	54849	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,001,016.58	3,000,000.00	0.420	AA	0.414	785	05/26/2023

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2021

Page 3

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												
3134GV2M9	54912	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,001,055.64	3,000,000.00	0.300	AA	0.296	455	06/30/2022
3134GV2M9	54913	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,001,055.64	3,000,000.00	0.300	AA	0.296	455	06/30/2022
3134GVX52	54914	FEDERAL HOME LOAN MTG CORP		06/30/2020	1,900,000.00	1,900,640.19	1,900,000.00	0.300	AA	0.296	455	06/30/2022
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,999,408.95	4,992,581.44		AA	0.235	480	07/25/2022
3134GWL20	54992	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	2,997,971.91	3,000,000.00	0.300	AA	0.296	897	09/15/2023
3134GWL20	54993	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	2,997,971.91	3,000,000.00	0.300	AA	0.296	897	09/15/2023
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,955,301.08	3,000,000.00	0.600	AA	0.592	1,663	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,967,431.76	3,000,000.00	0.640	AA	0.631	1,698	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,997,559.00	5,000,000.00	0.200	AA	0.197	601	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,964,937.86	3,000,000.00	0.650	AA	0.641	1,700	11/26/2025
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,002,457.42	2,999,950.33	2.500	AA	2.517	12	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,186,433.17	2,993,640.60	2.500	AA	2.544	1,040	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,003,648.51	2,993,553.58	0.250	AA	0.346	781	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,981,543.34	3,000,000.00	0.700	AA	0.690	1,572	07/21/2025
3136G4B51	54938	FEDERAL NATIONAL MORTGAGE		07/27/2020	3,000,000.00	3,000,757.62	3,000,000.00	0.420	AA	0.414	847	07/27/2023
3136G4B51	54943	FEDERAL NATIONAL MORTGAGE		07/29/2020	3,000,000.00	3,000,757.62	3,000,000.00	0.420	AA	0.414	847	07/27/2023
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,963,523.36	3,000,000.00		AA	0.592	1,580	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,958,287.79	3,000,000.00	0.570	AA	0.562	1,600	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,955,638.52	3,000,000.00	0.550	AAA	0.542	1,601	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,964,722.40	2,997,356.67	0.625	AA	0.637	1,609	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,968,551.78	3,000,000.00	0.650	AA	0.641	1,607	08/25/2025
Subtotal and Average			269,813,984.99		283,445,000.00	282,477,764.82	283,393,512.52			0.680	1,025	
Federal Agency Issues - Discount												
313313GA0	54874	Federal Farm Credit Discount		06/12/2020	3,000,000.00	2,999,955.00	2,994,216.67	0.200	AA	0.203	54	05/25/2021
313313JB5	54926	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,999,742.51	2,994,843.33		AA	0.173	103	07/13/2021
313313JB5	54927	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,999,742.51	2,994,843.33	0.170	AA	0.173	103	07/13/2021
313313DY1	54991	Federal Farm Credit Discount		09/14/2020	5,000,000.00	5,000,000.00	4,996,616.67	0.120	AA	0.121	4	04/05/2021
313313DZ8	54997	Federal Farm Credit Discount		09/16/2020	2,000,000.00	2,000,000.00	1,998,541.11	0.130	AA	0.131	5	04/06/2021
313313EC8	55012	Federal Farm Credit Discount		09/25/2020	3,000,000.00	3,000,000.00	2,998,366.67	0.100	AA	0.101	8	04/09/2021
313313FD5	55019	Federal Farm Credit Discount		10/01/2020	5,000,000.00	4,999,954.15	4,996,715.28	0.110	AA	0.111	33	05/04/2021
313313FD5	55020	Federal Farm Credit Discount		10/01/2020	5,000,000.00	4,999,954.15	4,996,715.28	0.110	AA	0.111	33	05/04/2021
313313EH7	55025	Federal Farm Credit Discount		10/07/2020	5,000,000.00	5,000,000.00	4,997,112.50	0.110	AA	0.111	13	04/14/2021
313313EH7	55026	Federal Farm Credit Discount		10/07/2020	5,000,000.00	5,000,000.00	4,997,112.50	0.110	AA	0.111	13	04/14/2021
313313JD1	55027	Federal Farm Credit Discount		10/08/2020	5,000,000.00	4,999,562.50	4,995,333.33	0.120	AA	0.122	105	07/15/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2021

Page 4

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												
313313JD1	55028	Federal Farm Credit Discount		10/08/2020	5,000,000.00	4,999,562.50	4,995,333.33	0.120	AA	0.122	105	07/15/2021
313313EK0	55030	Federal Farm Credit Discount		10/14/2020	5,000,000.00	5,000,000.00	4,997,188.89	0.110	AA	0.111	15	04/16/2021
313313EK0	55031	Federal Farm Credit Discount		10/14/2020	5,000,000.00	5,000,000.00	4,997,188.89	0.110	AA	0.111	15	04/16/2021
313313EK0	55032	Federal Farm Credit Discount		10/14/2020	5,000,000.00	5,000,000.00	4,997,188.89	0.110	AA	0.111	15	04/16/2021
313313MF2	55033	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,005.55	4,993,233.33	0.140	AA	0.142	179	09/27/2021
313313KG2	55034	Federal Farm Credit Discount		10/16/2020	5,000,000.00	4,999,450.00	4,994,601.39	0.130	AA	0.132	132	08/11/2021
313313NL8	55046	Federal Farm Credit Discount		10/27/2020	3,000,000.00	2,999,306.67	2,996,056.67	0.130	AA	0.132	208	10/26/2021
313313EV6	55048	Federal Farm Credit Discount		10/28/2020	5,000,000.00	5,000,000.00	4,997,250.00	0.110	AA	0.110	25	04/26/2021
313313EV6	55049	Federal Farm Credit Discount		10/28/2020	5,000,000.00	5,000,000.00	4,997,250.00	0.110	AA	0.110	25	04/26/2021
313313NL8	55051	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,998,844.45	4,993,536.11	0.130	AA	0.132	208	10/26/2021
313313NL8	55052	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,998,844.45	4,993,536.11	0.130	AA	0.132	208	10/26/2021
313313NK0	55065	Federal Farm Credit Discount		11/23/2020	5,000,000.00	4,998,850.00	4,994,866.67	0.110	AA	0.112	207	10/25/2021
313313FP8	55066	Federal Farm Credit Discount		11/23/2020	10,000,000.00	9,999,880.60	9,996,177.78	0.080	AA	0.080	43	05/14/2021
313313NM6	55079	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,998,838.90	4,995,444.44	0.100	AA	0.101	209	10/27/2021
313313NM6	55080	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,998,838.90	4,995,444.44	0.100	AA	0.101	209	10/27/2021
313313NM6	55081	Federal Farm Credit Discount		12/03/2020	3,000,000.00	2,999,303.34	2,997,266.67	0.100	AA	0.101	209	10/27/2021
313313GH5	55086	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,830.55	4,997,812.50	0.090	AA	0.090	61	06/01/2021
313313GH5	55087	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,830.55	4,997,812.50	0.090	AA	0.090	61	06/01/2021
313313GH5	55088	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,830.55	4,997,812.50	0.090	AA	0.090	61	06/01/2021
313313PL6	55089	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,998,388.90	4,994,713.89	0.110	AA	0.112	232	11/19/2021
313313GQ5	55099	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,999,811.10	4,998,055.56	0.080	AA	0.080	68	06/08/2021
313313GQ5	55100	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,999,811.10	4,998,055.56	0.080	AA	0.080	68	06/08/2021
313313GX0	55101	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,999,791.65	4,997,977.78	0.080	AA	0.080	75	06/15/2021
313313GX0	55102	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,999,791.65	4,997,977.78	0.080	AA	0.080	75	06/15/2021
313313HX9	55103	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,999,587.50	4,997,437.50	0.090	AA	0.091	99	07/09/2021
313313HX9	55104	Federal Farm Credit Discount		12/16/2020	2,000,000.00	1,999,835.00	1,998,975.00	0.090	AA	0.091	99	07/09/2021
313313MQ8	55105	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,998,955.55	4,995,916.67	0.100	AA	0.101	188	10/06/2021
313313JY5	55119	Federal Farm Credit Discount		12/18/2020	5,000,000.00	4,999,483.35	4,996,833.33	0.100	AA	0.101	124	08/03/2021
313313JY5	55120	Federal Farm Credit Discount		12/18/2020	5,000,000.00	4,999,483.35	4,996,833.33	0.100	AA	0.101	124	08/03/2021
313313LV8	55121	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,999,061.10	4,996,250.00	0.100	AA	0.101	169	09/17/2021
313313MJ4	55122	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,998,988.90	4,996,069.44	0.100	AA	0.101	182	09/30/2021
313313NF1	55123	Federal Farm Credit Discount		12/21/2020	2,000,000.00	1,999,548.88	1,998,311.12	0.100	AA	0.101	203	10/21/2021
313313NV6	55124	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,998,493.05	4,995,583.35	0.100	AA	0.101	217	11/04/2021
313313HD3	55125	Federal Farm Credit Discount		12/22/2020	3,000,000.00	2,999,865.00	2,998,642.50	0.090	AA	0.090	81	06/21/2021
313313HD3	55126	Federal Farm Credit Discount		12/22/2020	3,000,000.00	2,999,865.00	2,998,642.50	0.090	AA	0.090	81	06/21/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2021

Page 5

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												
313313HU5	55129	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,600.00	4,997,637.50	0.090	AA	0.091	96	07/06/2021
313313HU5	55130	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,600.00	4,997,637.50	0.090	AA	0.091	96	07/06/2021
313313NN4	55131	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,998,833.35	4,995,370.83	0.110	AA	0.112	210	10/28/2021
313313NN4	55132	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,998,833.35	4,995,370.83	0.110	AA	0.112	210	10/28/2021
313313JL3	55133	Federal Farm Credit Discount		12/30/2020	5,000,000.00	4,999,533.35	4,997,450.00	0.090	AA	0.091	112	07/22/2021
313313KQ0	55134	Federal Farm Credit Discount		12/30/2020	3,000,000.00	2,999,649.99	2,998,066.67	0.100	AA	0.101	140	08/19/2021
313313NP9	55135	Federal Farm Credit Discount		01/06/2021	5,000,000.00	4,998,827.80	4,995,888.89	0.100	AA	0.101	211	10/29/2021
313313PW2	55136	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,998,319.45	4,995,472.22	0.100	AA	0.101	242	11/29/2021
313313PW2	55137	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,998,319.45	4,995,472.22	0.100	AA	0.101	242	11/29/2021
313313MA3	55138	Federal Farm Credit Discount		01/12/2021	10,000,000.00	9,998,066.70	9,993,675.00	0.090	AA	0.091	174	09/22/2021
313313MA3	55139	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,999,033.35	4,996,837.50	0.090	AA	0.091	174	09/22/2021
313313MA3	55140	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,999,033.35	4,996,837.50	0.090	AA	0.091	174	09/22/2021
313313LC0	55141	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,999,366.65	4,997,125.00	0.090	AA	0.091	152	08/31/2021
313313LC0	55142	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,999,366.65	4,997,125.00	0.090	AA	0.091	152	08/31/2021
313313PJ1	55143	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,998,402.80	4,996,150.00	0.090	AA	0.091	230	11/17/2021
313313MY1	55145	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,998,911.10	4,996,222.22	0.100	AA	0.101	196	10/14/2021
313313MY1	55146	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,998,911.10	4,996,222.22	0.100	AA	0.101	196	10/14/2021
313313MY1	55147	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,998,911.10	4,996,222.22	0.100	AA	0.101	196	10/14/2021
313313LK2	55148	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,116.65	4,996,791.67	0.100	AA	0.101	159	09/07/2021
313313LK2	55149	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,116.65	4,996,791.67	0.100	AA	0.101	159	09/07/2021
313313MB1	55150	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,999,027.80	4,996,569.44	0.100	AA	0.101	175	09/23/2021
313313PH5	55161	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,045.82	2,998,053.33	0.080	AA	0.081	229	11/16/2021
313313PH5	55162	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,999,045.82	2,998,053.33	0.080	AA	0.081	229	11/16/2021
313313QW1	55169	Federal Farm Credit Discount		02/03/2021	5,000,000.00	4,998,152.80	4,996,411.11	0.080	AA	0.081	266	12/23/2021
313313PA0	55171	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,998,458.35	4,997,725.00	0.060	AA	0.061	222	11/09/2021
313313PA0	55172	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,998,458.35	4,997,725.00	0.060	AA	0.061	222	11/09/2021
313313PA0	55173	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,998,458.35	4,997,725.00	0.060	AA	0.061	222	11/09/2021
313313JU3	55175	Federal Farm Credit Discount		02/10/2021	5,000,000.00	4,999,500.00	4,998,819.44	0.050	AA	0.050	120	07/30/2021
313313JU3	55176	Federal Farm Credit Discount		02/10/2021	5,000,000.00	4,999,500.00	4,998,819.44	0.050	AA	0.050	120	07/30/2021
313313PY8	55177	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,998,305.55	4,997,151.39	0.070	AA	0.071	244	12/01/2021
313313PY8	55178	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,998,305.55	4,997,151.39	0.070	AA	0.071	244	12/01/2021
313313PY8	55179	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,998,305.55	4,997,151.39	0.070	AA	0.071	244	12/01/2021
313313RM2	55180	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,998,048.60	4,996,333.33	0.080	AA	0.081	281	01/07/2022
313313RM2	55181	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,998,048.60	4,996,333.33	0.080	AA	0.081	281	01/07/2022
313313RB6	55184	Federal Farm Credit Discount		02/17/2021	5,000,000.00	4,998,118.05	4,996,511.11	0.080	AA	0.081	271	12/28/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2021

Page 6

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												
313313KB3	55185	Federal Farm Credit Discount		02/17/2021	3,000,000.00	2,999,682.51	2,999,150.00	0.060	AA	0.060	127	08/06/2021
313313KB3	55186	Federal Farm Credit Discount		02/17/2021	3,000,000.00	2,999,682.51	2,999,150.00	0.060	AA	0.060	127	08/06/2021
313313KJ6	55191	Federal Farm Credit Discount		02/23/2021	5,000,000.00	4,999,441.65	4,999,050.00	0.040	AA	0.040	134	08/13/2021
313313KJ6	55192	Federal Farm Credit Discount		02/23/2021	5,000,000.00	4,999,441.65	4,999,050.00	0.040	AA	0.040	134	08/13/2021
313313RE0	55202	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,998,097.20	4,996,995.83	0.070	AA	0.071	274	12/31/2021
313313RE0	55203	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,998,097.20	4,996,995.83	0.070	AA	0.071	274	12/31/2021
313313RE0	55204	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,998,097.20	4,996,995.83	0.070	AA	0.071	274	12/31/2021
313313MW5	55205	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,998,922.20	4,997,783.33	0.070	AA	0.071	194	10/12/2021
313313NG9	55206	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,998,866.65	4,997,686.11	0.070	AA	0.071	204	10/22/2021
313313LB2	55226	Federal Farm Credit Discount		03/24/2021	5,000,000.00	4,999,370.85	4,999,337.50	0.030	AA	0.030	151	08/30/2021
313313LB2	55227	Federal Farm Credit Discount		03/24/2021	5,000,000.00	4,999,370.85	4,999,337.50	0.030	AA	0.030	151	08/30/2021
313313SF6	55228	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,997,923.60	4,997,450.00	0.060	AA	0.061	299	01/25/2022
313313SF6	55229	Federal Farm Credit Discount		03/25/2021	5,000,000.00	4,997,923.60	4,997,450.00	0.060	AA	0.061	299	01/25/2022
313385FU5	54836	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,999,960.01	2,994,995.00	0.165	AA	0.168	48	05/19/2021
313385FC5	54841	Federal Home Loan Discount		05/27/2020	3,000,000.00	2,999,973.33	2,994,742.92	0.185	AA	0.188	32	05/03/2021
313385GB6	54842	Federal Home Loan Discount		05/26/2020	3,000,000.00	2,999,954.16	2,994,372.92	0.185	AA	0.188	55	05/26/2021
313385GT7	54875	Federal Home Loan Discount		06/12/2020	3,000,000.00	2,999,881.68	2,994,236.67	0.190	AA	0.193	71	06/11/2021
313385DY9	55022	Federal Home Loan Discount		10/05/2020	5,000,000.00	5,000,000.00	4,997,472.22	0.100	AA	0.100	4	04/05/2021
313385EA0	55024	Federal Home Loan Discount		10/07/2020	5,000,000.00	5,000,000.00	4,997,219.44	0.110	AA	0.110	6	04/07/2021
313385EH5	55029	Federal Home Loan Discount		10/14/2020	3,000,000.00	3,000,000.00	2,998,316.50	0.111	AA	0.111	13	04/14/2021
313385EK8	55035	Federal Home Loan Discount		10/16/2020	10,000,000.00	10,000,000.00	9,994,236.67	0.114	AA	0.114	15	04/16/2021
313385GB6	55040	Federal Home Loan Discount		10/21/2020	5,000,000.00	4,999,923.60	4,996,986.11	0.100	AA	0.101	55	05/26/2021
313385EQ5	55041	Federal Home Loan Discount		10/21/2020	5,000,000.00	5,000,000.00	4,997,194.17	0.111	AA	0.111	20	04/21/2021
313385GD2	55042	Federal Home Loan Discount		10/21/2020	5,000,000.00	4,999,920.85	4,996,806.25	0.105	AA	0.106	57	05/28/2021
313385GB6	55056	Federal Home Loan Discount		11/09/2020	5,000,000.00	4,999,923.60	4,997,250.00	0.100	AA	0.101	55	05/26/2021
313385FZ4	55057	Federal Home Loan Discount		11/09/2020	3,000,000.00	2,999,955.84	2,998,366.67	0.100	AA	0.101	53	05/24/2021
313385FU5	55061	Federal Home Loan Discount		11/18/2020	10,000,000.00	9,999,866.70	9,994,995.00	0.099	AA	0.099	48	05/19/2021
313385FU5	55063	Federal Home Loan Discount		11/23/2020	5,000,000.00	4,999,933.35	4,998,033.33	0.080	AA	0.080	48	05/19/2021
313385FW1	55064	Federal Home Loan Discount		11/23/2020	10,000,000.00	9,999,861.10	9,996,022.22	0.080	AA	0.080	50	05/21/2021
313385FW1	55067	Federal Home Loan Discount		11/23/2020	5,000,000.00	4,999,930.55	4,997,837.08	0.087	AA	0.087	50	05/21/2021
313385GB6	55071	Federal Home Loan Discount		11/25/2020	3,000,000.00	2,999,954.16	2,998,635.00	0.090	AA	0.090	55	05/26/2021
313385GB6	55072	Federal Home Loan Discount		11/25/2020	3,000,000.00	2,999,954.16	2,998,635.00	0.090	AA	0.090	55	05/26/2021
313385GJ9	55082	Federal Home Loan Discount		12/02/2020	6,000,000.00	5,999,793.36	5,997,270.00	0.090	AA	0.090	62	06/02/2021
313385GL4	55084	Federal Home Loan Discount		12/07/2020	5,000,000.00	4,999,822.20	4,997,886.81	0.085	AA	0.085	64	06/04/2021
313385GL4	55085	Federal Home Loan Discount		12/07/2020	5,000,000.00	4,999,822.20	4,997,886.81	0.085	AA	0.085	64	06/04/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2021

Page 7

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												
313385GR1	55090	Federal Home Loan Discount		12/09/2020	10,000,000.00	9,999,616.70	9,995,450.00	0.090	AA	0.090	69	06/09/2021
313385GR1	55091	Federal Home Loan Discount		12/09/2020	10,000,000.00	9,999,616.70	9,995,450.00	0.090	AA	0.090	69	06/09/2021
313385HP4	55092	Federal Home Loan Discount		12/10/2020	10,000,000.00	9,999,241.70	9,994,925.00	0.090	AA	0.091	91	07/01/2021
313385HP4	55093	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,999,620.85	4,997,462.50	0.090	AA	0.091	91	07/01/2021
313385HP4	55094	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,999,620.85	4,997,462.50	0.090	AA	0.091	91	07/01/2021
313385HP4	55095	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,999,620.85	4,997,462.50	0.090	AA	0.091	91	07/01/2021
313385GY6	55108	Federal Home Loan Discount		12/16/2020	10,000,000.00	9,999,577.80	9,995,702.78	0.085	AA	0.085	76	06/16/2021
313385DU7	55113	Federal Home Loan Discount		12/18/2020	10,000,000.00	10,000,000.00	9,997,688.89	0.080	AA	0.080	0	04/01/2021
313385DU7	55114	Federal Home Loan Discount		12/18/2020	5,000,000.00	5,000,000.00	4,998,844.44	0.080	AA	0.080	0	04/01/2021
313385HA7	55117	Federal Home Loan Discount		12/18/2020	10,000,000.00	9,999,566.70	9,995,450.00	0.090	AA	0.090	78	06/18/2021
313385HA7	55118	Federal Home Loan Discount		12/18/2020	10,000,000.00	9,999,566.70	9,995,450.00	0.090	AA	0.090	78	06/18/2021
313385EH5	55144	Federal Home Loan Discount		01/13/2021	10,000,000.00	10,000,000.00	9,997,851.30	0.085	AA	0.085	13	04/14/2021
313385JM9	55153	Federal Home Loan Discount		01/22/2021	5,000,000.00	4,999,529.15	4,997,977.78	0.080	AA	0.080	113	07/23/2021
313385JM9	55154	Federal Home Loan Discount		01/22/2021	5,000,000.00	4,999,529.15	4,997,977.78	0.080	AA	0.080	113	07/23/2021
313385EX0	55157	Federal Home Loan Discount		01/27/2021	10,000,000.00	10,000,000.00	9,998,104.17	0.075	AA	0.075	27	04/28/2021
313385JS6	55158	Federal Home Loan Discount		01/27/2021	10,000,000.00	9,999,016.70	9,995,803.89	0.083	AA	0.083	118	07/28/2021
313385FS0	55182	Federal Home Loan Discount		02/12/2021	5,000,000.00	4,999,936.10	4,999,477.78	0.040	AA	0.040	46	05/17/2021
313385KP0	55188	Federal Home Loan Discount		02/17/2021	3,000,000.00	2,999,652.51	2,999,120.33	0.058	AA	0.058	139	08/18/2021
313385KW5	55194	Federal Home Loan Discount		02/24/2021	10,000,000.00	9,998,783.30	9,997,573.33	0.048	AA	0.048	146	08/25/2021
313385LD6	55208	Federal Home Loan Discount		03/03/2021	10,000,000.00	9,998,300.00	9,996,966.67	0.060	AA	0.060	153	09/01/2021
313385LL8	55211	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,998,222.20	9,997,067.78	0.058	AA	0.058	160	09/08/2021
313385LL8	55212	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,998,222.20	9,997,067.78	0.058	AA	0.058	160	09/08/2021
313385LL8	55213	Federal Home Loan Discount		03/10/2021	10,000,000.00	9,998,222.20	9,997,067.78	0.058	AA	0.058	160	09/08/2021
313385GR1	55214	Federal Home Loan Discount		03/10/2021	5,000,000.00	4,999,808.35	4,999,507.08	0.039	AA	0.039	69	06/09/2021
313385LT1	55216	Federal Home Loan Discount		03/17/2021	5,000,000.00	4,999,072.20	4,998,837.22	0.046	AA	0.046	167	09/15/2021
313385LT1	55217	Federal Home Loan Discount		03/17/2021	10,000,000.00	9,998,144.40	9,997,522.78	0.049	AA	0.049	167	09/15/2021
313385LT1	55230	Federal Home Loan Discount		03/25/2021	5,000,000.00	4,999,072.20	4,999,154.17	0.035	AA	0.035	167	09/15/2021
313385MN3	55236	Federal Home Loan Discount		03/26/2021	5,000,000.00	4,998,966.65	4,999,200.00	0.030	AA	0.031	186	10/04/2021
313385NP7	55237	Federal Home Loan Discount		03/26/2021	5,000,000.00	4,998,827.80	4,998,794.44	0.040	AA	0.041	211	10/29/2021
Subtotal and Average			787,308,413.55		778,000,000.00	777,901,123.42	777,562,842.17			0.088	123	
Money Market												
SYS52411	52411	Fidelity Inst Government			85,000,000.00	85,000,000.00	85,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			115,000,000.00	115,000,000.00	115,000,000.00	0.030	AAA	0.030	1	

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2021

Page 8

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			207,903,225.81		200,000,000.00	200,000,000.00	200,000,000.00			0.021	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,095,238.97	75,000,000.00	0.357		0.352	1	
Subtotal and Average			75,000,000.00		75,000,000.00	75,095,238.97	75,000,000.00			0.352	1	
Negotiable CD's												
62478U7J9	55058	MUFG Union Bank NA		11/17/2020	5,000,000.00	5,000,565.00	5,000,000.00	0.170	A-1	0.170	46	05/17/2021
62478U7H3	55060	MUFG Union Bank NA		11/17/2020	5,000,000.00	5,000,390.00	5,000,000.00	0.160	A-1	0.158	27	04/28/2021
62478UA63	55096	MUFG Union Bank NA		12/11/2020	10,000,000.00	10,000,830.00	10,000,000.00		A-1	0.150	63	06/03/2021
62478UAA4	55098	MUFG Union Bank NA		12/15/2020	7,000,000.00	7,000,553.00	7,000,000.00	0.160	A-1	0.160	110	07/20/2021
62478UAF3	55127	MUFG Union Bank NA		12/23/2020	5,000,000.00	5,000,410.00	5,000,000.00	0.160	A-1	0.160	109	07/19/2021
62478UAG1	55128	MUFG Union Bank NA		12/28/2020	3,000,000.00	3,000,213.00	3,000,000.00	0.160	A-1	0.160	116	07/26/2021
62478UAR7	55151	MUFG Union Bank NA		01/21/2021	5,000,000.00	5,000,395.00	5,000,000.00	0.150	A-1	0.150	81	06/21/2021
62478UAS5	55152	MUFG Union Bank NA		01/21/2021	5,000,000.00	5,000,240.00	5,000,000.00	0.160	A-1	0.160	144	08/23/2021
62478UAV8	55155	MUFG Union Bank NA		01/26/2021	5,000,000.00	5,000,205.00	5,000,000.00	0.120	A-1	0.120	53	05/24/2021
62478UB54	55170	MUFG Union Bank NA		02/05/2021	10,000,000.00	10,000,300.00	10,000,000.00	0.150	A-1	0.150	123	08/02/2021
Subtotal and Average			60,000,000.00		60,000,000.00	60,004,101.00	60,000,000.00			0.153	88	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,999,725.50	2,995,288.67	0.125	AA	0.218	601	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,998,723.60	5,000,000.00	0.070	AA	0.069	362	03/29/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,995,885.90	4,999,170.82	0.120	AA	0.128	607	11/29/2022
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,996,786.75	4,994,859.53	0.125	AA	0.189	568	10/21/2022
3130AKDW3	55044	FEDERAL HOME LOAN BANK		10/26/2020	5,000,000.00	5,000,661.25	5,000,000.00	0.130	AA	0.128	239	11/26/2021
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,994,010.85	4,994,599.44	0.125	AA	0.178	715	03/17/2023
3130ALT95	55225	FEDERAL HOME LOAN BANK		03/24/2021	5,000,000.00	4,999,599.35	4,999,994.94	0.020	AA	0.020	82	06/22/2021
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,995,366.05	2,997,351.75	0.250	AA	0.279	977	12/04/2023
Subtotal and Average			20,500,810.06		36,000,000.00	35,980,759.25	35,981,265.15			0.140	489	
Total and Average			1,420,526,434.41		1,432,445,000.00	1,431,458,987.46	1,431,937,619.84			0.214	286	

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

Page 9

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		231.11	231.11	0			
				Subtotal		231.11	231.11				
Total Cash and Investments			1,420,526,434.41	1,432,445,000.00		1,431,459,218.57	1,431,937,850.95	0.214 286			



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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(04/01/2021 - 04/01/2021)	5 Maturities	0 Payments	290,000,000.00	20.25%	289,996,533.33	290,095,238.97
Aging Interval:	1 - 30 days	(04/02/2021 - 05/01/2021)	23 Maturities	0 Payments	119,000,000.00	8.31%	118,954,110.05	119,003,948.95
Aging Interval:	31 - 90 days	(05/02/2021 - 06/30/2021)	44 Maturities	0 Payments	244,000,000.00	17.03%	243,888,008.72	243,996,685.36
Aging Interval:	91 - 180 days	(07/01/2021 - 09/28/2021)	56 Maturities	0 Payments	306,500,000.00	21.40%	306,366,015.32	306,530,147.04
Aging Interval:	181 - 360 days	(09/29/2021 - 03/27/2022)	53 Maturities	0 Payments	234,000,000.00	16.34%	233,849,494.75	234,105,099.45
Aging Interval:	361 - 1080 days	(03/28/2022 - 03/16/2024)	30 Maturities	0 Payments	101,900,000.00	7.11%	101,842,920.60	102,191,614.41
Aging Interval:	1081 days and after	(03/17/2024 -)	46 Maturities	0 Payments	137,045,000.00	9.57%	137,040,537.07	135,536,253.28
Total for			257 Investments	0 Payments		100.00	1,431,937,619.84	1,431,458,987.46



**City Pool Portfolio
Portfolio Management
Portfolio Summary
February 28, 2021**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	273,400,000.00	273,201,613.25	273,348,512.60	19.63	1,101	879	0.659	0.669
Federal Agency Issues - Discount	804,000,000.00	803,820,759.48	803,499,027.14	57.69	221	127	0.098	0.100
Money Market	165,000,000.00	165,000,000.00	165,000,000.00	11.85	1	1	0.021	0.021
Local Agency Investment Funds	75,000,000.00	75,170,348.85	75,000,000.00	5.38	1	1	0.401	0.407
Negotiable CD's	60,000,000.00	60,003,677.00	60,000,000.00	4.31	181	119	0.153	0.155
Federal Agency Issues-Coupon/Bullet	16,000,000.00	15,992,457.12	15,986,903.31	1.15	694	579	0.192	0.195
	1,393,400,000.00	1,393,188,855.70	1,392,834,443.05	100.00%	360	258	0.219	0.222

Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		201.11	201.11					
Subtotal		201.11	201.11					
Total Cash and Investments	1,393,400,000.00	1,393,189,056.81	1,392,834,644.16		360	258	0.219	0.222

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	246,883.09	3,536,957.46
Average Daily Balance	1,380,578,660.30	1,279,434,239.73
Effective Rate of Return	0.23%	0.42%

Treasury Bureau, Finance Department

Reporting period 02/01/2021-02/28/2021

Run Date: 03/29/2021 - 10:31

Portfolio POOL

AP

PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,097,386.93	2,999,345.03	1.850	AA	1.836	702	02/01/2023
3133EKTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,004,883.94	2,999,685.90	1.770	AA	1.849	35	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,047,159.85	2,999,080.70	1.875	AA	1.885	323	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,020,970.72	2,999,425.00	1.875	AA	1.900	140	07/19/2021
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,521,368.40	2,497,548.26	1.625	AA	1.784	200	09/17/2021
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,000,253.74	2,998,997.22	1.460	AA	1.457	732	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,000,734.91	3,000,000.00	1.240	AA	1.223	739	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,000,734.91	3,000,000.00	1.240	AA	1.223	739	03/10/2023
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,000,734.91	3,000,000.00	1.240	AA	1.223	739	03/10/2023
3133ELA95	54843	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	3,000,012.33	2,999,484.72	0.190	AA	0.210	270	11/26/2021
3133ELA95	54844	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	3,000,012.33	2,999,411.11	0.190	AA	0.214	270	11/26/2021
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	3,004,954.20	3,000,000.00	0.780	AA	0.769	1,568	06/16/2025
3133ELL85	54884	FEDERAL FARM CREDIT BANK		06/17/2020	3,000,000.00	3,004,222.56	3,000,000.00	0.680	AA	0.671	1,204	06/17/2024
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,003,998.61	2,999,215.00		AA	0.276	478	06/22/2022
3133ELW67	54931	FEDERAL FARM CREDIT BANK		07/21/2020	3,000,000.00	2,999,963.34	2,998,958.33	0.220	AA	0.242	507	07/21/2022
3133EL6P4	54988	FEDERAL FARM CREDIT BANK		09/09/2020	3,000,000.00	2,999,551.74	3,000,000.00	0.140	AA	0.138	283	12/09/2021
3133EL6P4	54989	FEDERAL FARM CREDIT BANK		09/09/2020	3,000,000.00	2,999,551.74	3,000,000.00	0.140	AA	0.138	283	12/09/2021
3133EMAT9	55009	FEDERAL FARM CREDIT BANK		09/24/2020	3,000,000.00	3,000,056.01	2,997,655.99	0.170	AA	0.217	570	09/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,997,199.30	4,997,760.78	0.160	AA	0.183	654	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,994,619.55	4,999,082.41	0.200	AA	0.205	836	06/15/2023
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,035,669.82	1,999,733.98	3.000	AA	2.981	225	10/12/2021
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,018,866.73	2,999,551.44	1.875	AA	1.893	128	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,018,866.73	2,999,551.44	1.875	AA	1.893	128	07/07/2021
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,037,597.77	2,998,699.50	1.625	AA	1.657	294	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,025,065.18	1,999,133.00	1.625	AA	1.657	294	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,037,597.77	2,998,699.50	1.625	AA	1.657	294	12/20/2021
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,048,413.74	1,997,585.43	1.375	AA	1.418	718	02/17/2023
3130AJAX7	54762	FEDERAL HOME LOAN BANK		03/25/2020	3,000,000.00	3,001,722.09	3,000,000.00	1.550	AA	1.529	1,120	03/25/2024
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	3,001,166.61	3,000,000.00	0.800	AA	0.789	403	04/08/2022
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	3,000,000.00	2,965,560.63	3,000,000.00	0.760	AA	0.750	1,568	06/16/2025
3130AJS91	54903	FEDERAL HOME LOAN BANK		06/24/2020	5,000,000.00	5,001,208.00	5,000,000.00	0.190	AA	0.187	56	04/26/2021
3130AJSH3	54908	FEDERAL HOME LOAN BANK		06/26/2020	3,000,000.00	3,000,313.89	2,999,985.44	0.180	AA	0.184	25	03/26/2021
3130AJU64	54924	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,613.25	4,999,940.80	0.160	AA	0.170	35	04/05/2021
3130AJU64	54925	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,613.25	4,999,940.80	0.160	AA	0.170	35	04/05/2021
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,999,172.62	1,997,199.08	0.125	AA	0.219	529	08/12/2022

Portfolio POOL

AP

Run Date: 03/29/2021 - 10:31

PM (PRF_PM2) 7.3.0

Report Ver. 7.3.6.1

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021

Page 2

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												
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,999,172.62	1,997,199.08	0.125	AA	0.219	529	08/12/2022
3130AKAH9	55006	FEDERAL HOME LOAN BANK		09/23/2020	5,000,000.00	5,001,317.55	5,000,000.00	0.120	AA	0.118	114	06/23/2021
3130AKBD7	55014	FEDERAL HOME LOAN BANK		09/29/2020	3,000,000.00	3,000,729.75	2,999,938.54	0.110	AA	0.115	120	06/29/2021
3130AKBC9	55017	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,001,443.93	3,000,000.00	0.125	AA	0.123	213	09/30/2021
3130AKBC9	55018	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,001,443.93	3,000,000.00	0.125	AA	0.123	213	09/30/2021
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,955,123.45	3,000,000.00	0.500	AA	0.493	1,792	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,985,204.45	3,000,000.00	0.300	AAA	0.296	1,793	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,955,183.84	3,000,000.00	0.500	AA	0.493	1,794	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,951,926.41	3,000,000.00	0.520	AA	0.513	1,794	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,961,330.12	3,000,000.00	0.580	AA	0.572	1,794	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,965,026.45	3,000,000.00	0.300	AA	0.296	1,795	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,951,668.14	3,000,000.00	0.520	AA	0.513	1,795	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,956,309.20	3,000,000.00	0.600	AA	0.592	1,809	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,962,334.94	2,999,702.33	0.625	AA	0.618	1,814	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,953,714.47	3,000,000.00	0.500	AA	0.493	1,815	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,955,265.05	3,000,000.00	0.600	AA	0.592	1,820	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,988,653.52	3,000,000.00	0.750	AA	0.740	1,821	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,988,653.52	3,000,000.00	0.750	AA	0.740	1,821	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,968,974.06	3,000,000.00	0.650	AA	0.641	1,821	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,968,974.06	3,000,000.00	0.650	AA	0.641	1,821	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,965,839.00	3,000,000.00	0.625	AA	0.616	1,821	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,965,839.00	3,000,000.00	0.625	AA	0.616	1,821	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,954,094.45	3,000,000.00	0.500	AA	0.493	1,822	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,965,432.80	3,000,000.00	0.650	AA	0.641	1,823	02/26/2026
3134GVUU0	54831	FEDERAL HOME LOAN MTG CORP		05/14/2020	3,000,000.00	3,000,997.26	3,000,000.00	0.350	AA	0.345	623	11/14/2022
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,000,723.21	3,000,000.00	0.750	AA	0.740	1,549	05/28/2025
3134GVZV3	54849	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,001,659.81	3,000,000.00	0.420	AA	0.414	816	05/26/2023
3134GV2M9	54912	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,001,557.24	3,000,000.00	0.300	AA	0.296	486	06/30/2022
3134GV2M9	54913	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,001,557.24	3,000,000.00	0.300	AA	0.296	486	06/30/2022
3134GVX52	54914	FEDERAL HOME LOAN MTG CORP		06/30/2020	1,900,000.00	1,900,948.71	1,900,000.00	0.300	AA	0.296	486	06/30/2022
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	5,000,626.05	4,992,111.91		AA	0.235	511	07/25/2022
3134GWL20	54992	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	2,998,993.98	3,000,000.00	0.300	AA	0.296	928	09/15/2023
3134GWL20	54993	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	2,998,993.98	3,000,000.00	0.300	AA	0.296	928	09/15/2023
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,988,459.48	3,000,000.00	0.600	AA	0.592	1,694	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,994,051.93	3,000,000.00	0.640	AA	0.631	1,729	11/24/2025

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021

Page 3

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												
3134GXE8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,999,019.10	5,000,000.00	0.200	AA	0.197	632	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,995,449.69	3,000,000.00	0.650	AA	0.641	1,731	11/26/2025
3134GXJP0	55115	FEDERAL HOME LOAN MTG CORP		12/18/2020	10,000,000.00	10,000,009.10	10,000,000.00	0.086	AA	0.085	78	05/18/2021
3134GXJP0	55116	FEDERAL HOME LOAN MTG CORP		12/18/2020	5,000,000.00	5,000,004.55	5,000,000.00	0.086	AA	0.085	78	05/18/2021
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,008,609.31	2,999,826.17	2.500	AA	2.517	43	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,189,054.93	2,993,454.29	2.500	AA	2.544	1,071	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,003,816.39	2,993,302.75	0.250	AA	0.346	812	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,999,141.10	3,000,000.00	0.700	AA	0.690	1,603	07/21/2025
3136G4B51	54938	FEDERAL NATIONAL MORTGAGE		07/27/2020	3,000,000.00	3,002,819.61	3,000,000.00	0.420	AA	0.414	878	07/27/2023
3136G4B51	54943	FEDERAL NATIONAL MORTGAGE		07/29/2020	3,000,000.00	3,002,819.61	3,000,000.00	0.420	AA	0.414	878	07/27/2023
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,980,803.60	3,000,000.00		AA	0.592	1,611	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,975,672.13	3,000,000.00	0.570	AA	0.562	1,631	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,972,977.32	3,000,000.00	0.550	AAA	0.542	1,632	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,982,347.79	2,997,306.67	0.625	AA	0.637	1,640	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,986,027.32	3,000,000.00	0.650	AA	0.641	1,638	08/25/2025
Subtotal and Average			258,022,821.59		273,400,000.00	273,201,613.25	273,348,512.60			0.659	879	
Federal Agency Issues - Discount												
313313CX4	54856	Federal Farm Credit Discount		06/05/2020	3,000,000.00	2,999,975.01	2,995,582.50		AA	0.193	10	03/11/2021
313313CX4	54857	Federal Farm Credit Discount		06/05/2020	5,000,000.00	4,999,958.35	4,992,637.50		AA	0.193	10	03/11/2021
313313DL9	54868	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,999,942.49	2,995,680.00	0.180	AA	0.183	23	03/24/2021
313313DL9	54869	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,999,942.49	2,995,680.00		AA	0.183	23	03/24/2021
313313GA0	54874	Federal Farm Credit Discount		06/12/2020	3,000,000.00	2,999,716.68	2,994,216.67	0.200	AA	0.203	85	05/25/2021
313313DC9	54879	Federal Farm Credit Discount		06/16/2020	3,000,000.00	2,999,962.50	2,995,677.50	0.190	AA	0.193	15	03/16/2021
313313CX4	54909	Federal Farm Credit Discount		06/29/2020	5,000,000.00	4,999,958.35	4,993,979.17		AA	0.173	10	03/11/2021
313313JB5	54926	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,999,441.67	2,994,843.33		AA	0.173	134	07/13/2021
313313JB5	54927	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,999,441.67	2,994,843.33	0.170	AA	0.173	134	07/13/2021
313313CN6	54948	Federal Farm Credit Discount		08/10/2020	3,000,000.00	2,999,997.51	2,997,960.00	0.120	AA	0.123	1	03/02/2021
313313CN6	54950	Federal Farm Credit Discount		08/10/2020	5,000,000.00	4,999,995.85	4,996,600.00	0.120	AA	0.123	1	03/02/2021
313313CN6	54951	Federal Farm Credit Discount		08/10/2020	3,000,000.00	2,999,997.51	2,997,960.00		AA	0.123	1	03/02/2021
313313CW6	54955	Federal Farm Credit Discount		08/11/2020	5,000,000.00	4,999,962.50	4,996,483.33	0.120	AA	0.122	9	03/10/2021
313313CW6	54956	Federal Farm Credit Discount		08/11/2020	5,000,000.00	4,999,962.50	4,996,483.33	0.120	AA	0.122	9	03/10/2021
313313DC9	54963	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,999,937.50	4,996,500.00		AA	0.122	15	03/16/2021
313313DR6	54966	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,999,883.35	4,996,283.33	0.120	AA	0.122	28	03/29/2021
313313DJ4	54972	Federal Farm Credit Discount		08/27/2020	3,000,000.00	2,999,947.50	2,997,930.00	0.120	AA	0.123	21	03/22/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021

Page 4

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												
313313CP1	54984	Federal Farm Credit Discount		09/02/2020	5,000,000.00	4,999,991.65	4,997,219.44	0.110	AA	0.110	2	03/03/2021
313313CP1	54985	Federal Farm Credit Discount		09/02/2020	5,000,000.00	4,999,991.65	4,997,219.45	0.110	AA	0.110	2	03/03/2021
313313DY1	54991	Federal Farm Credit Discount		09/14/2020	5,000,000.00	4,999,805.55	4,996,616.67	0.120	AA	0.121	35	04/05/2021
313313DZ8	54997	Federal Farm Credit Discount		09/16/2020	2,000,000.00	1,999,920.00	1,998,541.11	0.130	AA	0.131	36	04/06/2021
313313DJ4	55004	Federal Farm Credit Discount		09/22/2020	4,000,000.00	3,999,930.00	3,997,787.78	0.110	AA	0.110	21	03/22/2021
313313DJ4	55005	Federal Farm Credit Discount		09/22/2020	3,000,000.00	2,999,947.50	2,998,340.83	0.110	AA	0.110	21	03/22/2021
313313EC8	55012	Federal Farm Credit Discount		09/25/2020	3,000,000.00	2,999,870.01	2,998,366.67	0.100	AA	0.101	39	04/09/2021
313313DF2	55015	Federal Farm Credit Discount		09/30/2020	3,000,000.00	2,999,955.00	2,998,583.33	0.100	AA	0.100	18	03/19/2021
313313DN5	55016	Federal Farm Credit Discount		09/30/2020	3,000,000.00	2,999,937.51	2,998,525.00	0.100	AA	0.100	25	03/26/2021
313313FD5	55019	Federal Farm Credit Discount		10/01/2020	5,000,000.00	4,999,644.45	4,996,715.28	0.110	AA	0.111	64	05/04/2021
313313FD5	55020	Federal Farm Credit Discount		10/01/2020	5,000,000.00	4,999,644.45	4,996,715.28	0.110	AA	0.111	64	05/04/2021
313313EH7	55025	Federal Farm Credit Discount		10/07/2020	5,000,000.00	4,999,755.55	4,997,112.50	0.110	AA	0.111	44	04/14/2021
313313EH7	55026	Federal Farm Credit Discount		10/07/2020	5,000,000.00	4,999,755.55	4,997,112.50	0.110	AA	0.111	44	04/14/2021
313313JD1	55027	Federal Farm Credit Discount		10/08/2020	5,000,000.00	4,999,055.55	4,995,333.33	0.120	AA	0.122	136	07/15/2021
313313JD1	55028	Federal Farm Credit Discount		10/08/2020	5,000,000.00	4,999,055.55	4,995,333.33	0.120	AA	0.122	136	07/15/2021
313313EK0	55030	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,744.45	4,997,188.89	0.110	AA	0.111	46	04/16/2021
313313EK0	55031	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,744.45	4,997,188.89	0.110	AA	0.111	46	04/16/2021
313313EK0	55032	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,744.45	4,997,188.89	0.110	AA	0.111	46	04/16/2021
313313MF2	55033	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,997,958.35	4,993,233.33	0.140	AA	0.142	210	09/27/2021
313313KG2	55034	Federal Farm Credit Discount		10/16/2020	5,000,000.00	4,998,641.65	4,994,601.39	0.130	AA	0.132	163	08/11/2021
313313NL8	55046	Federal Farm Credit Discount		10/27/2020	3,000,000.00	2,998,605.84	2,996,056.67	0.130	AA	0.132	239	10/26/2021
313313EV6	55048	Federal Farm Credit Discount		10/28/2020	5,000,000.00	4,999,688.90	4,997,250.00	0.110	AA	0.110	56	04/26/2021
313313EV6	55049	Federal Farm Credit Discount		10/28/2020	5,000,000.00	4,999,688.90	4,997,250.00	0.110	AA	0.110	56	04/26/2021
313313NL8	55051	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,997,676.40	4,993,536.11	0.130	AA	0.132	239	10/26/2021
313313NL8	55052	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,997,676.40	4,993,536.11	0.130	AA	0.132	239	10/26/2021
313313NK0	55065	Federal Farm Credit Discount		11/23/2020	5,000,000.00	4,997,686.10	4,994,866.67	0.110	AA	0.112	238	10/25/2021
313313FP8	55066	Federal Farm Credit Discount		11/23/2020	10,000,000.00	9,999,177.80	9,996,177.78	0.080	AA	0.080	74	05/14/2021
313313NM6	55079	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,997,666.65	4,995,444.44	0.100	AA	0.101	240	10/27/2021
313313NM6	55080	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,997,666.65	4,995,444.44	0.100	AA	0.101	240	10/27/2021
313313NM6	55081	Federal Farm Credit Discount		12/03/2020	3,000,000.00	2,998,599.99	2,997,266.67	0.100	AA	0.101	240	10/27/2021
313313GH5	55086	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,361.10	4,997,812.50	0.090	AA	0.090	92	06/01/2021
313313GH5	55087	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,361.10	4,997,812.50	0.090	AA	0.090	92	06/01/2021
313313GH5	55088	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,999,361.10	4,997,812.50	0.090	AA	0.090	92	06/01/2021
313313PL6	55089	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,997,077.80	4,994,713.89	0.110	AA	0.112	263	11/19/2021
313313GQ5	55099	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,999,312.50	4,998,055.56	0.080	AA	0.080	99	06/08/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021

Page 5

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												
313313GQ5	55100	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,999,312.50	4,998,055.56	0.080	AA	0.080	99	06/08/2021
313313GX0	55101	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,999,263.90	4,997,977.78	0.080	AA	0.080	106	06/15/2021
313313GX0	55102	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,999,263.90	4,997,977.78	0.080	AA	0.080	106	06/15/2021
313313HX9	55103	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,999,097.20	4,997,437.50	0.090	AA	0.091	130	07/09/2021
313313HX9	55104	Federal Farm Credit Discount		12/16/2020	2,000,000.00	1,999,638.88	1,998,975.00	0.090	AA	0.091	130	07/09/2021
313313MQ8	55105	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,997,870.85	4,995,916.67	0.100	AA	0.101	219	10/06/2021
313313JY5	55119	Federal Farm Credit Discount		12/18/2020	5,000,000.00	4,998,708.35	4,996,833.33	0.100	AA	0.101	155	08/03/2021
313313JY5	55120	Federal Farm Credit Discount		12/18/2020	5,000,000.00	4,998,708.35	4,996,833.33	0.100	AA	0.101	155	08/03/2021
313313LV8	55121	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,998,055.55	4,996,250.00	0.100	AA	0.101	200	09/17/2021
313313MJ4	55122	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,997,929.15	4,996,069.44	0.100	AA	0.101	213	09/30/2021
313313NF1	55123	Federal Farm Credit Discount		12/21/2020	2,000,000.00	1,999,090.00	1,998,311.12	0.100	AA	0.101	234	10/21/2021
313313NV6	55124	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,997,244.45	4,995,583.35	0.100	AA	0.101	248	11/04/2021
313313HD3	55125	Federal Farm Credit Discount		12/22/2020	3,000,000.00	2,999,533.32	2,998,642.50	0.090	AA	0.090	112	06/21/2021
313313HD3	55126	Federal Farm Credit Discount		12/22/2020	3,000,000.00	2,999,533.32	2,998,642.50	0.090	AA	0.090	112	06/21/2021
313313HU5	55129	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,118.05	4,997,637.50	0.090	AA	0.091	127	07/06/2021
313313HU5	55130	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,999,118.05	4,997,637.50	0.090	AA	0.091	127	07/06/2021
313313NN4	55131	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,997,656.95	4,995,370.83	0.110	AA	0.112	241	10/28/2021
313313NN4	55132	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,997,656.95	4,995,370.83	0.110	AA	0.112	241	10/28/2021
313313JL3	55133	Federal Farm Credit Discount		12/30/2020	5,000,000.00	4,999,006.95	4,997,450.00	0.090	AA	0.091	143	07/22/2021
313313KQ0	55134	Federal Farm Credit Discount		12/30/2020	3,000,000.00	2,999,145.00	2,998,066.67	0.100	AA	0.101	171	08/19/2021
313313NP9	55135	Federal Farm Credit Discount		01/06/2021	5,000,000.00	4,997,647.20	4,995,888.89	0.100	AA	0.101	242	10/29/2021
313313PW2	55136	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,996,966.65	4,995,472.22	0.100	AA	0.101	273	11/29/2021
313313PW2	55137	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,996,966.65	4,995,472.22	0.100	AA	0.101	273	11/29/2021
313313MA3	55138	Federal Farm Credit Discount		01/12/2021	10,000,000.00	9,996,013.90	9,993,675.00	0.090	AA	0.091	205	09/22/2021
313313MA3	55139	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,998,006.95	4,996,837.50	0.090	AA	0.091	205	09/22/2021
313313MA3	55140	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,998,006.95	4,996,837.50	0.090	AA	0.091	205	09/22/2021
313313LC0	55141	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,998,475.00	4,997,125.00	0.090	AA	0.091	183	08/31/2021
313313LC0	55142	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,998,475.00	4,997,125.00	0.090	AA	0.091	183	08/31/2021
313313PJ1	55143	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,997,100.00	4,996,150.00	0.090	AA	0.091	261	11/17/2021
313313MY1	55145	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,997,793.05	4,996,222.22	0.100	AA	0.101	227	10/14/2021
313313MY1	55146	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,997,793.05	4,996,222.22	0.100	AA	0.101	227	10/14/2021
313313MY1	55147	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,997,793.05	4,996,222.22	0.100	AA	0.101	227	10/14/2021
313313LK2	55148	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,998,152.80	4,996,791.67	0.100	AA	0.101	190	09/07/2021
313313LK2	55149	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,998,152.80	4,996,791.67	0.100	AA	0.101	190	09/07/2021
313313MB1	55150	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,997,997.20	4,996,569.44	0.100	AA	0.101	206	09/23/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021

Page 6

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												
313313PH5	55161	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,998,266.66	2,998,053.33	0.080	AA	0.081	260	11/16/2021
313313PH5	55162	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,998,266.66	2,998,053.33	0.080	AA	0.081	260	11/16/2021
313313QW1	55169	Federal Farm Credit Discount		02/03/2021	5,000,000.00	4,996,700.00	4,996,411.11	0.080	AA	0.081	297	12/23/2021
313313PA0	55171	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,997,188.90	4,997,725.00	0.060	AA	0.061	253	11/09/2021
313313PA0	55172	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,997,188.90	4,997,725.00	0.060	AA	0.061	253	11/09/2021
313313PA0	55173	Federal Farm Credit Discount		02/09/2021	5,000,000.00	4,997,188.90	4,997,725.00	0.060	AA	0.061	253	11/09/2021
313313DD7	55174	Federal Farm Credit Discount		02/10/2021	5,000,000.00	4,999,933.35	4,999,805.56	0.040	AA	0.040	16	03/17/2021
313313JU3	55175	Federal Farm Credit Discount		02/10/2021	5,000,000.00	4,998,951.40	4,998,819.44	0.050	AA	0.050	151	07/30/2021
313313JU3	55176	Federal Farm Credit Discount		02/10/2021	5,000,000.00	4,998,951.40	4,998,819.44	0.050	AA	0.050	151	07/30/2021
313313PY8	55177	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,996,944.45	4,997,151.39	0.070	AA	0.071	275	12/01/2021
313313PY8	55178	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,996,944.45	4,997,151.39	0.070	AA	0.071	275	12/01/2021
313313PY8	55179	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,996,944.45	4,997,151.39	0.070	AA	0.071	275	12/01/2021
313313RM2	55180	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,996,100.00	4,996,333.33	0.080	AA	0.081	312	01/07/2022
313313RM2	55181	Federal Farm Credit Discount		02/11/2021	5,000,000.00	4,996,100.00	4,996,333.33	0.080	AA	0.081	312	01/07/2022
313313RB6	55184	Federal Farm Credit Discount		02/17/2021	5,000,000.00	4,996,644.45	4,996,511.11	0.080	AA	0.081	302	12/28/2021
313313KB3	55185	Federal Farm Credit Discount		02/17/2021	3,000,000.00	2,999,210.01	2,999,150.00	0.060	AA	0.060	158	08/06/2021
313313KB3	55186	Federal Farm Credit Discount		02/17/2021	3,000,000.00	2,999,210.01	2,999,150.00	0.060	AA	0.060	158	08/06/2021
313313KJ6	55191	Federal Farm Credit Discount		02/23/2021	5,000,000.00	4,998,625.00	4,999,050.00	0.040	AA	0.040	165	08/13/2021
313313KJ6	55192	Federal Farm Credit Discount		02/23/2021	5,000,000.00	4,998,625.00	4,999,050.00	0.040	AA	0.040	165	08/13/2021
313313RE0	55202	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,996,611.10	4,996,995.83	0.070	AA	0.071	305	12/31/2021
313313RE0	55203	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,996,611.10	4,996,995.83	0.070	AA	0.071	305	12/31/2021
313313RE0	55204	Federal Farm Credit Discount		02/25/2021	5,000,000.00	4,996,611.10	4,996,995.83	0.070	AA	0.071	305	12/31/2021
313313MW5	55205	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,997,812.50	4,997,783.33	0.070	AA	0.071	225	10/12/2021
313313NG9	55206	Federal Farm Credit Discount		02/26/2021	5,000,000.00	4,997,715.30	4,997,686.11	0.070	AA	0.071	235	10/22/2021
313385FU5	54836	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,999,736.66	2,994,995.00	0.165	AA	0.168	79	05/19/2021
313385FC5	54841	Federal Home Loan Discount		05/27/2020	3,000,000.00	2,999,790.00	2,994,742.92	0.185	AA	0.188	63	05/03/2021
313385GB6	54842	Federal Home Loan Discount		05/26/2020	3,000,000.00	2,999,713.32	2,994,372.92	0.185	AA	0.188	86	05/26/2021
313385GT7	54875	Federal Home Loan Discount		06/12/2020	3,000,000.00	2,999,574.99	2,994,236.67	0.190	AA	0.193	102	06/11/2021
313385DC7	54882	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,999,962.50	2,995,693.33	0.190	AA	0.193	15	03/16/2021
313385DK9	54920	Federal Home Loan Discount		07/09/2020	5,000,000.00	4,999,908.35	4,994,645.83	0.150	AA	0.153	22	03/23/2021
313385CW4	54970	Federal Home Loan Discount		08/26/2020	5,000,000.00	4,999,962.50	4,997,005.56	0.110	AA	0.112	9	03/10/2021
313385CR5	54990	Federal Home Loan Discount		09/11/2020	5,000,000.00	4,999,983.35	4,997,204.86	0.115	AA	0.115	4	03/05/2021
313385DT0	55021	Federal Home Loan Discount		10/01/2020	9,000,000.00	8,999,775.00	8,995,474.98	0.100	AA	0.100	30	03/31/2021
313385DY9	55022	Federal Home Loan Discount		10/05/2020	5,000,000.00	4,999,805.55	4,997,472.22	0.100	AA	0.100	35	04/05/2021
313385EA0	55024	Federal Home Loan Discount		10/07/2020	5,000,000.00	4,999,794.45	4,997,219.44	0.110	AA	0.110	37	04/07/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021

Page 7

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												
313385EH5	55029	Federal Home Loan Discount		10/14/2020	3,000,000.00	2,999,853.33	2,998,316.50	0.111	AA	0.111	44	04/14/2021
313385EK8	55035	Federal Home Loan Discount		10/16/2020	10,000,000.00	9,999,488.90	9,994,236.67	0.114	AA	0.114	46	04/16/2021
313385GB6	55040	Federal Home Loan Discount		10/21/2020	5,000,000.00	4,999,522.20	4,996,986.11	0.100	AA	0.101	86	05/26/2021
313385EQ5	55041	Federal Home Loan Discount		10/21/2020	5,000,000.00	4,999,716.65	4,997,194.17	0.111	AA	0.111	51	04/21/2021
313385GD2	55042	Federal Home Loan Discount		10/21/2020	5,000,000.00	4,999,511.10	4,996,806.25	0.105	AA	0.106	88	05/28/2021
313385GB6	55056	Federal Home Loan Discount		11/09/2020	5,000,000.00	4,999,522.20	4,997,250.00	0.100	AA	0.101	86	05/26/2021
313385FZ4	55057	Federal Home Loan Discount		11/09/2020	3,000,000.00	2,999,720.01	2,998,366.67	0.100	AA	0.101	84	05/24/2021
313385FU5	55061	Federal Home Loan Discount		11/18/2020	10,000,000.00	9,999,122.20	9,994,995.00	0.099	AA	0.099	79	05/19/2021
313385FU5	55063	Federal Home Loan Discount		11/23/2020	5,000,000.00	4,999,561.10	4,998,033.33	0.080	AA	0.080	79	05/19/2021
313385FW1	55064	Federal Home Loan Discount		11/23/2020	10,000,000.00	9,999,100.00	9,996,022.22	0.080	AA	0.080	81	05/21/2021
313385FW1	55067	Federal Home Loan Discount		11/23/2020	5,000,000.00	4,999,550.00	4,997,837.08	0.087	AA	0.087	81	05/21/2021
313385GB6	55071	Federal Home Loan Discount		11/25/2020	3,000,000.00	2,999,713.32	2,998,635.00	0.090	AA	0.090	86	05/26/2021
313385GB6	55072	Federal Home Loan Discount		11/25/2020	3,000,000.00	2,999,713.32	2,998,635.00	0.090	AA	0.090	86	05/26/2021
313385GJ9	55082	Federal Home Loan Discount		12/02/2020	6,000,000.00	5,999,224.98	5,997,270.00	0.090	AA	0.090	93	06/02/2021
313385GL4	55084	Federal Home Loan Discount		12/07/2020	5,000,000.00	4,999,340.30	4,997,886.81	0.085	AA	0.085	95	06/04/2021
313385GL4	55085	Federal Home Loan Discount		12/07/2020	5,000,000.00	4,999,340.30	4,997,886.81	0.085	AA	0.085	95	06/04/2021
313385GR1	55090	Federal Home Loan Discount		12/09/2020	10,000,000.00	9,998,611.10	9,995,450.00	0.090	AA	0.090	100	06/09/2021
313385GR1	55091	Federal Home Loan Discount		12/09/2020	10,000,000.00	9,998,611.10	9,995,450.00	0.090	AA	0.090	100	06/09/2021
313385HP4	55092	Federal Home Loan Discount		12/10/2020	10,000,000.00	9,998,305.60	9,994,925.00	0.090	AA	0.091	122	07/01/2021
313385HP4	55093	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,999,152.80	4,997,462.50	0.090	AA	0.091	122	07/01/2021
313385HP4	55094	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,999,152.80	4,997,462.50	0.090	AA	0.091	122	07/01/2021
313385HP4	55095	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,999,152.80	4,997,462.50	0.090	AA	0.091	122	07/01/2021
313385DD5	55107	Federal Home Loan Discount		12/16/2020	10,000,000.00	9,999,866.70	9,998,003.06	0.079	AA	0.079	16	03/17/2021
313385GY6	55108	Federal Home Loan Discount		12/16/2020	10,000,000.00	9,998,513.90	9,995,702.78	0.085	AA	0.085	107	06/16/2021
313385DU7	55113	Federal Home Loan Discount		12/18/2020	10,000,000.00	9,999,655.60	9,997,688.89	0.080	AA	0.080	31	04/01/2021
313385DU7	55114	Federal Home Loan Discount		12/18/2020	5,000,000.00	4,999,827.80	4,998,844.44	0.080	AA	0.080	31	04/01/2021
313385HA7	55117	Federal Home Loan Discount		12/18/2020	10,000,000.00	9,998,486.10	9,995,450.00	0.090	AA	0.090	109	06/18/2021
313385HA7	55118	Federal Home Loan Discount		12/18/2020	10,000,000.00	9,998,486.10	9,995,450.00	0.090	AA	0.090	109	06/18/2021
313385EH5	55144	Federal Home Loan Discount		01/13/2021	10,000,000.00	9,999,511.10	9,997,851.30	0.085	AA	0.085	44	04/14/2021
313385JM9	55153	Federal Home Loan Discount		01/22/2021	5,000,000.00	4,999,000.00	4,997,977.78	0.080	AA	0.080	144	07/23/2021
313385JM9	55154	Federal Home Loan Discount		01/22/2021	5,000,000.00	4,999,000.00	4,997,977.78	0.080	AA	0.080	144	07/23/2021
313385EX0	55157	Federal Home Loan Discount		01/27/2021	10,000,000.00	9,999,355.60	9,998,104.17	0.075	AA	0.075	58	04/28/2021
313385JS6	55158	Federal Home Loan Discount		01/27/2021	10,000,000.00	9,997,930.60	9,995,803.89	0.083	AA	0.083	149	07/28/2021
313385FS0	55182	Federal Home Loan Discount		02/12/2021	5,000,000.00	4,999,572.20	4,999,477.78	0.040	AA	0.040	77	05/17/2021
313385KP0	55188	Federal Home Loan Discount		02/17/2021	3,000,000.00	2,999,150.01	2,999,120.33	0.058	AA	0.058	170	08/18/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021

Page 8

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												
313385KW5	55194	Federal Home Loan Discount		02/24/2021	10,000,000.00	9,997,050.00	9,997,573.33	0.048	AA	0.048	177	08/25/2021
Subtotal and Average			774,497,813.67		804,000,000.00	803,820,759.48	803,499,027.14			0.098	127	
Money Market												
SYS52411	52411	Fidelity Inst Government			75,000,000.00	75,000,000.00	75,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			90,000,000.00	90,000,000.00	90,000,000.00	0.030	AAA	0.030	1	
Subtotal and Average			195,714,285.71		165,000,000.00	165,000,000.00	165,000,000.00			0.021	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,170,348.85	75,000,000.00	0.407		0.401	1	
Subtotal and Average			75,178,571.43		75,000,000.00	75,170,348.85	75,000,000.00			0.401	1	
Negotiable CD's												
62478U7J9	55058	MUFG Union Bank NA		11/17/2020	5,000,000.00	5,000,695.00	5,000,000.00	0.170	A-1	0.170	77	05/17/2021
62478U7H3	55060	MUFG Union Bank NA		11/17/2020	5,000,000.00	5,000,505.00	5,000,000.00	0.160	A-1	0.158	58	04/28/2021
62478UA63	55096	MUFG Union Bank NA		12/11/2020	10,000,000.00	10,000,880.00	10,000,000.00		A-1	0.150	94	06/03/2021
62478UAA4	55098	MUFG Union Bank NA		12/15/2020	7,000,000.00	7,000,329.00	7,000,000.00	0.160	A-1	0.160	141	07/20/2021
62478UAF3	55127	MUFG Union Bank NA		12/23/2020	5,000,000.00	5,000,235.00	5,000,000.00	0.160	A-1	0.160	140	07/19/2021
62478UAG1	55128	MUFG Union Bank NA		12/28/2020	3,000,000.00	3,000,123.00	3,000,000.00	0.160	A-1	0.160	147	07/26/2021
62478UAR7	55151	MUFG Union Bank NA		01/21/2021	5,000,000.00	5,000,235.00	5,000,000.00	0.150	A-1	0.150	112	06/21/2021
62478UAS5	55152	MUFG Union Bank NA		01/21/2021	5,000,000.00	5,000,465.00	5,000,000.00	0.160	A-1	0.160	175	08/23/2021
62478UAV8	55155	MUFG Union Bank NA		01/26/2021	5,000,000.00	5,000,130.00	5,000,000.00	0.120	A-1	0.120	84	05/24/2021
62478UB54	55170	MUFG Union Bank NA		02/05/2021	10,000,000.00	10,000,080.00	10,000,000.00	0.150	A-1	0.150	154	08/02/2021
Subtotal and Average			60,821,428.57		60,000,000.00	60,003,677.00	60,000,000.00			0.153	119	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,999,384.79	2,995,049.92	0.125	AA	0.218	632	11/23/2022
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,998,144.85	4,994,584.14	0.125	AA	0.189	599	10/21/2022
3130AKDW3	55044	FEDERAL HOME LOAN BANK		10/26/2020	5,000,000.00	5,000,729.90	5,000,000.00	0.130	AA	0.128	270	11/26/2021
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,994,197.58	2,997,269.25	0.250	AA	0.279	1,008	12/04/2023
Subtotal and Average			16,343,739.32		16,000,000.00	15,992,457.12	15,986,903.31			0.192	579	

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2021**

Page 9

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Total and Average			1,380,578,660.30		1,393,400,000.00	1,393,188,855.70	1,392,834,443.05			0.219	258

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
February 28, 2021**

Page 10

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		201.11	201.11	0			
				Subtotal		201.11	201.11				
Total Cash and Investments			1,380,578,660.30	1,393,400,000.00		1,393,189,056.81	1,392,834,644.16	0.219 258			



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

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(03/01/2021 - 03/01/2021)	3 Maturities	0 Payments	240,000,000.00	17.22%	240,000,000.00	240,170,348.85
Aging Interval:	1 - 30 days	(03/02/2021 - 03/31/2021)	28 Maturities	0 Payments	124,000,000.00	8.90%	123,910,931.11	123,998,882.36
Aging Interval:	31 - 90 days	(04/01/2021 - 05/30/2021)	47 Maturities	0 Payments	250,000,000.00	17.94%	249,891,117.88	250,004,029.20
Aging Interval:	91 - 180 days	(05/31/2021 - 08/28/2021)	58 Maturities	0 Payments	312,000,000.00	22.39%	311,871,668.70	312,017,234.44
Aging Interval:	181 - 360 days	(08/29/2021 - 02/24/2022)	61 Maturities	0 Payments	272,500,000.00	19.56%	272,314,945.75	272,588,501.94
Aging Interval:	361 - 1080 days	(02/25/2022 - 02/14/2024)	30 Maturities	0 Payments	95,900,000.00	6.88%	95,848,770.61	96,238,198.93
Aging Interval:	1081 days and after	(02/15/2024 -)	33 Maturities	0 Payments	99,000,000.00	7.10%	98,997,009.00	98,171,659.98
Total for			260 Investments	0 Payments		100.00	1,392,834,443.05	1,393,188,855.70



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	273,400,000.00	274,088,042.97	273,340,628.54	19.81	928	700	0.620	0.629
Federal Agency Issues - Discount	783,000,000.00	782,792,554.71	782,427,727.54	56.71	208	121	0.115	0.116
Money Market	170,000,000.00	170,000,000.00	170,000,000.00	12.32	1	1	0.019	0.019
Local Agency Investment Funds	75,000,000.00	75,170,348.85	75,000,000.00	5.44	1	1	0.452	0.458
Negotiable CD's	58,000,000.00	58,001,921.00	58,000,000.00	4.20	177	122	0.155	0.157
Federal Agency Issues-Coupon/Bullet	21,000,000.00	21,004,384.27	20,986,306.01	1.52	550	463	0.170	0.173
	1,380,400,000.00	1,381,057,251.80	1,379,754,662.09	100.00%	318	219	0.224	0.227
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		309.44	309.44					
Subtotal		309.44	309.44					
Total Cash and Investments	1,380,400,000.00	1,381,057,561.24	1,379,754,971.53		318	219	0.224	0.227
Total Earnings								
	January 31 Month Ending	Fiscal Year To Date						
Current Year	281,876.23	3,290,074.37						
Average Daily Balance	1,393,471,686.56	1,266,269,225.18						
Effective Rate of Return	0.24%	0.44%						

Treasury Bureau, Finance Department

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

Run Date: 04/05/2021 - 10:08

Portfolio POOL

AP

PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2021

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,102,014.07	2,999,316.55	1.850	AA	1.836	730	02/01/2023
3133EKTP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,009,330.57	2,999,408.76	1.770	AA	1.849	63	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,051,012.09	2,998,993.70	1.875	AA	1.885	351	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,025,518.15	2,999,300.00	1.875	AA	1.900	168	07/19/2021
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,524,303.92	2,497,172.99	1.625	AA	1.784	228	09/17/2021
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,001,141.17	2,997,560.97	1.600	AA	1.619	739	02/10/2023
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,003,344.73	2,998,955.56	1.460	AA	1.457	760	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,003,998.94	3,000,000.00	1.240	AA	1.223	767	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,003,998.94	3,000,000.00	1.240	AA	1.223	767	03/10/2023
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,003,998.94	3,000,000.00	1.240	AA	1.223	767	03/10/2023
3133ELA95	54843	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	3,000,000.75	2,999,426.39	0.190	AA	0.210	298	11/26/2021
3133ELA95	54844	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	3,000,000.75	2,999,344.44	0.190	AA	0.214	298	11/26/2021
3133ELG57	54860	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,026.19	3,000,000.00	0.200	AA	0.197	219	09/08/2021
3133ELG57	54861	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,026.19	3,000,000.00	0.200	AA	0.197	219	09/08/2021
3133ELG57	54862	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,026.19	3,000,000.00	0.200	AA	0.197	219	09/08/2021
3133ELG57	54863	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,026.19	3,000,000.00	0.200	AA	0.197	219	09/08/2021
3133ELG65	54864	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	2,999,326.98	3,000,000.00		AA	0.197	310	12/08/2021
3133ELG65	54871	FEDERAL FARM CREDIT BANK		06/10/2020	3,000,000.00	2,999,326.98	2,997,945.72	0.200	AA	0.277	310	12/08/2021
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	3,001,409.22	3,000,000.00	0.780	AA	0.769	1,596	06/16/2025
3133ELL85	54884	FEDERAL FARM CREDIT BANK		06/17/2020	3,000,000.00	3,005,456.25	3,000,000.00	0.680	AA	0.671	1,232	06/17/2024
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,005,517.69	2,999,165.00		AA	0.276	506	06/22/2021
3133ELN75	54895	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,017.10	3,000,000.00	0.230	AA	0.227	325	12/23/2021
3133ELN75	54896	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	3,000,017.10	3,000,000.00	0.230	AA	0.227	325	12/23/2021
3133ELT46	54921	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,000.00	3,000,000.00	0.180	AA	0.178	162	07/13/2021
3133ELT46	54922	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,000.00	3,000,000.00	0.180	AA	0.178	162	07/13/2021
3133ELT46	54923	FEDERAL FARM CREDIT BANK		07/13/2020	3,000,000.00	3,000,000.00	3,000,000.00	0.180	AA	0.178	162	07/13/2021
3133ELW67	54931	FEDERAL FARM CREDIT BANK		07/21/2020	3,000,000.00	2,997,830.31	2,998,895.83	0.220	AA	0.242	535	07/21/2022
3133EL6P4	54988	FEDERAL FARM CREDIT BANK		09/09/2020	3,000,000.00	2,999,408.64	3,000,000.00	0.140	AA	0.138	311	12/09/2021
3133EL6P4	54989	FEDERAL FARM CREDIT BANK		09/09/2020	3,000,000.00	2,999,408.64	3,000,000.00	0.140	AA	0.138	311	12/09/2021
3133EMAT9	55009	FEDERAL FARM CREDIT BANK		09/24/2020	3,000,000.00	3,000,649.86	2,997,530.64	0.170	AA	0.217	598	09/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,999,972.80	4,997,656.47	0.160	AA	0.183	682	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,998,100.20	4,999,049.00	0.200	AA	0.205	864	06/15/2023
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,040,595.86	1,999,697.87	3.000	AA	2.981	253	10/12/2021
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,023,011.59	2,999,444.64	1.875	AA	1.893	156	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,023,011.59	2,999,444.64	1.875	AA	1.893	156	07/07/2021

Portfolio POOL

AP

Run Date: 04/05/2021 - 10:08

PM (PRF_PM2) 7.3.0

Report Ver. 7.3.6.1

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2021

Page 2

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												
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,040,500.00	2,998,564.50	1.625	AA	1.657	322	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,027,000.00	1,999,043.00	1.625	AA	1.657	322	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,040,500.00	2,998,564.50	1.625	AA	1.657	322	12/20/2021
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,052,308.96	1,997,482.83	1.375	AA	1.418	746	02/17/2023
3130AJAX7	54762	FEDERAL HOME LOAN BANK		03/25/2020	3,000,000.00	3,004,302.84	3,000,000.00	1.550	AA	1.529	1,148	03/25/2024
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	3,002,235.36	3,000,000.00	0.800	AA	0.789	431	04/08/2022
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	3,000,000.00	3,000,576.63	3,000,000.00	0.760	AA	0.750	1,596	06/16/2025
3130AJS91	54903	FEDERAL HOME LOAN BANK		06/24/2020	5,000,000.00	5,000,741.15	5,000,000.00	0.190	AA	0.187	84	04/26/2021
3130AJSH3	54908	FEDERAL HOME LOAN BANK		06/26/2020	3,000,000.00	3,000,234.03	2,999,967.96	0.180	AA	0.184	53	03/26/2021
3130AJU64	54924	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,260.55	4,999,888.56	0.160	AA	0.170	63	04/05/2021
3130AJU64	54925	FEDERAL HOME LOAN BANK		07/13/2020	5,000,000.00	5,000,260.55	4,999,888.56	0.160	AA	0.170	63	04/05/2021
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,002,016.06	1,997,037.80	0.125	AA	0.219	557	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	2,002,016.06	1,997,037.80	0.125	AA	0.219	557	08/12/2022
3130AKAH9	55006	FEDERAL HOME LOAN BANK		09/23/2020	5,000,000.00	5,000,551.15	5,000,000.00	0.120	AA	0.118	142	06/23/2021
3130AKBD7	55014	FEDERAL HOME LOAN BANK		09/29/2020	3,000,000.00	3,000,221.40	2,999,922.91	0.110	AA	0.115	148	06/29/2021
3130AKBC9	55017	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,000,416.67	3,000,000.00	0.125	AA	0.123	241	09/30/2021
3130AKBC9	55018	FEDERAL HOME LOAN BANK		09/30/2020	3,000,000.00	3,000,416.67	3,000,000.00	0.125	AA	0.123	241	09/30/2021
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,993,438.79	3,000,000.00	0.500	AA	0.493	1,820	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,998,842.99	3,000,000.00	0.300	AAA	0.296	1,821	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,993,290.68	3,000,000.00	0.500	AA	0.493	1,822	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,993,533.32	3,000,000.00	0.520	AA	0.513	1,822	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,994,252.15	3,000,000.00	0.580	AA	0.572	1,822	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,998,443.12	3,000,000.00	0.300	AA	0.296	1,823	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,996,345.70	3,000,000.00	0.520	AA	0.513	1,823	01/29/2026
3134GVUU0	54831	FEDERAL HOME LOAN MTG CORP		05/14/2020	3,000,000.00	3,000,594.66	3,000,000.00	0.350	AA	0.345	651	11/14/2022
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,000,518.01	3,000,000.00	0.750	AA	0.740	1,577	05/28/2025
3134GVZV3	54849	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,001,397.94	3,000,000.00	0.420	AA	0.414	844	05/26/2023
3134GV2M9	54912	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,002,317.62	3,000,000.00	0.300	AA	0.296	514	06/30/2022
3134GV2M9	54913	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,002,317.62	3,000,000.00	0.300	AA	0.296	514	06/30/2022
3134GVX52	54914	FEDERAL HOME LOAN MTG CORP		06/30/2020	1,900,000.00	1,901,421.20	1,900,000.00	0.300	AA	0.296	514	06/30/2022
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	5,001,321.40	4,991,642.38		AA	0.235	539	07/25/2022
3134GWL20	54992	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	3,000,329.88	3,000,000.00	0.300	AA	0.296	956	09/15/2023
3134GWL20	54993	FEDERAL HOME LOAN MTG CORP		09/15/2020	3,000,000.00	3,000,329.88	3,000,000.00	0.300	AA	0.296	956	09/15/2023
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	3,005,128.50	3,000,000.00	0.600	AA	0.592	1,722	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	3,006,854.58	3,000,000.00	0.640	AA	0.631	1,757	11/24/2025

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2021

Page 3

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												
3134GXE8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	5,000,795.10	5,000,000.00	0.200	AA	0.197	660	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	3,007,147.47	3,000,000.00	0.650	AA	0.641	1,759	11/26/2025
3134GXJP0	55115	FEDERAL HOME LOAN MTG CORP		12/18/2020	10,000,000.00	9,999,268.80	10,000,000.00	0.086	AA	0.085	106	05/18/2021
3134GXJP0	55116	FEDERAL HOME LOAN MTG CORP		12/18/2020	5,000,000.00	4,999,634.40	5,000,000.00	0.086	AA	0.085	106	05/18/2021
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,014,085.39	2,999,702.00	2.500	AA	2.517	71	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,204,615.09	2,993,267.98	2.500	AA	2.544	1,099	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	3,006,550.32	2,993,051.92	0.250	AA	0.346	840	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	3,001,405.29	3,000,000.00	0.700	AA	0.690	1,631	07/21/2025
3136G4B51	54938	FEDERAL NATIONAL MORTGAGE		07/27/2020	3,000,000.00	3,002,735.91	3,000,000.00	0.420	AA	0.414	906	07/27/2023
3136G4B51	54943	FEDERAL NATIONAL MORTGAGE		07/29/2020	3,000,000.00	3,002,735.91	3,000,000.00	0.420	AA	0.414	906	07/27/2023
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,999,859.81	3,000,000.00		AA	0.592	1,639	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,984,023.71	3,000,000.00	0.570	AA	0.562	1,659	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,982,953.79	3,000,000.00	0.550	AAA	0.542	1,660	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,995,125.15	2,997,256.67	0.625	AA	0.637	1,668	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	3,000,042.12	3,000,000.00	0.650	AA	0.641	1,666	08/25/2025
Subtotal and Average			270,596,808.76		273,400,000.00	274,088,042.97	273,340,628.54			0.620	700	
Federal Agency Issues - Discount												
313313CX4	54856	Federal Farm Credit Discount		06/05/2020	3,000,000.00	2,999,841.66	2,995,582.50		AA	0.193	38	03/11/2021
313313CX4	54857	Federal Farm Credit Discount		06/05/2020	5,000,000.00	4,999,736.10	4,992,637.50		AA	0.193	38	03/11/2021
313313DL9	54868	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,999,787.51	2,995,680.00	0.180	AA	0.183	51	03/24/2021
313313DL9	54869	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,999,787.51	2,995,680.00		AA	0.183	51	03/24/2021
313313GA0	54874	Federal Farm Credit Discount		06/12/2020	3,000,000.00	2,999,340.84	2,994,216.67	0.200	AA	0.203	113	05/25/2021
313313DC9	54879	Federal Farm Credit Discount		06/16/2020	3,000,000.00	2,999,820.84	2,995,677.50	0.190	AA	0.193	43	03/16/2021
313313CX4	54909	Federal Farm Credit Discount		06/29/2020	5,000,000.00	4,999,736.10	4,993,979.17		AA	0.173	38	03/11/2021
313313JB5	54926	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,998,920.00	2,994,843.33		AA	0.173	162	07/13/2021
313313JB5	54927	Federal Farm Credit Discount		07/14/2020	3,000,000.00	2,998,920.00	2,994,843.33	0.170	AA	0.173	162	07/13/2021
313313BM9	54942	Federal Farm Credit Discount		07/29/2020	3,000,000.00	2,999,986.68	2,998,090.00	0.120	AA	0.123	4	02/05/2021
313313BH0	54945	Federal Farm Credit Discount		08/05/2020	5,000,000.00	5,000,000.00	4,997,500.00	0.100	AA	0.100	0	02/01/2021
313313CN6	54948	Federal Farm Credit Discount		08/10/2020	3,000,000.00	2,999,879.16	2,997,960.00	0.120	AA	0.123	29	03/02/2021
313313CN6	54950	Federal Farm Credit Discount		08/10/2020	5,000,000.00	4,999,798.60	4,996,600.00	0.120	AA	0.123	29	03/02/2021
313313CN6	54951	Federal Farm Credit Discount		08/10/2020	3,000,000.00	2,999,879.16	2,997,960.00		AA	0.123	29	03/02/2021
313313CW6	54955	Federal Farm Credit Discount		08/11/2020	5,000,000.00	4,999,743.05	4,996,483.33	0.120	AA	0.122	37	03/10/2021
313313CW6	54956	Federal Farm Credit Discount		08/11/2020	5,000,000.00	4,999,743.05	4,996,483.33	0.120	AA	0.122	37	03/10/2021
313313DC9	54963	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,999,701.40	4,996,500.00		AA	0.122	43	03/16/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2021

Page 4

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												
313313DR6	54966	Federal Farm Credit Discount		08/18/2020	5,000,000.00	4,999,611.10	4,996,283.33	0.120	AA	0.122	56	03/29/2021
313313DJ4	54972	Federal Farm Credit Discount		08/27/2020	3,000,000.00	2,999,795.82	2,997,930.00	0.120	AA	0.123	49	03/22/2021
313313CP1	54984	Federal Farm Credit Discount		09/02/2020	5,000,000.00	4,999,791.65	4,997,219.44	0.110	AA	0.110	30	03/03/2021
313313CP1	54985	Federal Farm Credit Discount		09/02/2020	5,000,000.00	4,999,791.65	4,997,219.45	0.110	AA	0.110	30	03/03/2021
313313DY1	54991	Federal Farm Credit Discount		09/14/2020	5,000,000.00	4,999,387.50	4,996,616.67	0.120	AA	0.121	63	04/05/2021
313313BU1	54995	Federal Farm Credit Discount		09/16/2020	3,000,000.00	2,999,963.34	2,998,510.00	0.120	AA	0.120	11	02/12/2021
313313BU1	54996	Federal Farm Credit Discount		09/16/2020	2,000,000.00	1,999,975.56	1,999,006.67	0.120	AA	0.120	11	02/12/2021
313313DZ8	54997	Federal Farm Credit Discount		09/16/2020	2,000,000.00	1,999,751.12	1,998,541.11	0.130	AA	0.131	64	04/06/2021
313313DJ4	55004	Federal Farm Credit Discount		09/22/2020	4,000,000.00	3,999,727.76	3,997,787.78	0.110	AA	0.110	49	03/22/2021
313313DJ4	55005	Federal Farm Credit Discount		09/22/2020	3,000,000.00	2,999,795.82	2,998,340.83	0.110	AA	0.110	49	03/22/2021
313313EC8	55012	Federal Farm Credit Discount		09/25/2020	3,000,000.00	2,999,609.16	2,998,366.67	0.100	AA	0.101	67	04/09/2021
313313DF2	55015	Federal Farm Credit Discount		09/30/2020	3,000,000.00	2,999,808.33	2,998,583.33	0.100	AA	0.100	46	03/19/2021
313313DN5	55016	Federal Farm Credit Discount		09/30/2020	3,000,000.00	2,999,779.17	2,998,525.00	0.100	AA	0.100	53	03/26/2021
313313FD5	55019	Federal Farm Credit Discount		10/01/2020	5,000,000.00	4,999,105.55	4,996,715.28	0.110	AA	0.111	92	05/04/2021
313313FD5	55020	Federal Farm Credit Discount		10/01/2020	5,000,000.00	4,999,105.55	4,996,715.28	0.110	AA	0.111	92	05/04/2021
313313EH7	55025	Federal Farm Credit Discount		10/07/2020	5,000,000.00	4,999,300.00	4,997,112.50	0.110	AA	0.111	72	04/14/2021
313313EH7	55026	Federal Farm Credit Discount		10/07/2020	5,000,000.00	4,999,300.00	4,997,112.50	0.110	AA	0.111	72	04/14/2021
313313JD1	55027	Federal Farm Credit Discount		10/08/2020	5,000,000.00	4,998,177.80	4,995,333.33	0.120	AA	0.122	164	07/15/2021
313313JD1	55028	Federal Farm Credit Discount		10/08/2020	5,000,000.00	4,998,177.80	4,995,333.33	0.120	AA	0.122	164	07/15/2021
313313EK0	55030	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,280.55	4,997,188.89	0.110	AA	0.111	74	04/16/2021
313313EK0	55031	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,280.55	4,997,188.89	0.110	AA	0.111	74	04/16/2021
313313EK0	55032	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,999,280.55	4,997,188.89	0.110	AA	0.111	74	04/16/2021
313313MF2	55033	Federal Farm Credit Discount		10/14/2020	5,000,000.00	4,997,355.55	4,993,233.33	0.140	AA	0.142	238	09/27/2021
313313KG2	55034	Federal Farm Credit Discount		10/16/2020	5,000,000.00	4,997,877.80	4,994,601.39	0.130	AA	0.132	191	08/11/2021
313313NL8	55046	Federal Farm Credit Discount		10/27/2020	3,000,000.00	2,997,997.50	2,996,056.67	0.130	AA	0.132	267	10/26/2021
313313EV6	55048	Federal Farm Credit Discount		10/28/2020	5,000,000.00	4,999,183.35	4,997,250.00	0.110	AA	0.110	84	04/26/2021
313313EV6	55049	Federal Farm Credit Discount		10/28/2020	5,000,000.00	4,999,183.35	4,997,250.00	0.110	AA	0.110	84	04/26/2021
313313NL8	55051	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,996,662.50	4,993,536.11	0.130	AA	0.132	267	10/26/2021
313313NL8	55052	Federal Farm Credit Discount		11/02/2020	5,000,000.00	4,996,662.50	4,993,536.11	0.130	AA	0.132	267	10/26/2021
313313NK0	55065	Federal Farm Credit Discount		11/23/2020	5,000,000.00	4,996,675.00	4,994,866.67	0.110	AA	0.112	266	10/25/2021
313313FP8	55066	Federal Farm Credit Discount		11/23/2020	10,000,000.00	9,998,016.70	9,996,177.78	0.080	AA	0.080	102	05/14/2021
313313NM6	55079	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,996,650.00	4,995,444.44	0.100	AA	0.101	268	10/27/2021
313313NM6	55080	Federal Farm Credit Discount		12/03/2020	5,000,000.00	4,996,650.00	4,995,444.44	0.100	AA	0.101	268	10/27/2021
313313NM6	55081	Federal Farm Credit Discount		12/03/2020	3,000,000.00	2,997,990.00	2,997,266.67	0.100	AA	0.101	268	10/27/2021
313313GH5	55086	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,998,666.65	4,997,812.50	0.090	AA	0.090	120	06/01/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2021

Page 5

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												
313313GH5	55087	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,998,666.65	4,997,812.50	0.090	AA	0.090	120	06/01/2021
313313GH5	55088	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,998,666.65	4,997,812.50	0.090	AA	0.090	120	06/01/2021
313313PL6	55089	Federal Farm Credit Discount		12/08/2020	5,000,000.00	4,996,362.50	4,994,713.89	0.110	AA	0.112	291	11/19/2021
313313GQ5	55099	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,998,588.90	4,998,055.56	0.080	AA	0.080	127	06/08/2021
313313GQ5	55100	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,998,588.90	4,998,055.56	0.080	AA	0.080	127	06/08/2021
313313GX0	55101	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,998,511.10	4,997,977.78	0.080	AA	0.080	134	06/15/2021
313313GX0	55102	Federal Farm Credit Discount		12/15/2020	5,000,000.00	4,998,511.10	4,997,977.78	0.080	AA	0.080	134	06/15/2021
313313HX9	55103	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,998,244.45	4,997,437.50	0.090	AA	0.091	158	07/09/2021
313313HX9	55104	Federal Farm Credit Discount		12/16/2020	2,000,000.00	1,999,297.78	1,998,975.00	0.090	AA	0.091	158	07/09/2021
313313MQ8	55105	Federal Farm Credit Discount		12/16/2020	5,000,000.00	4,996,912.50	4,995,916.67	0.100	AA	0.101	247	10/06/2021
313313CH9	55110	Federal Farm Credit Discount		12/17/2020	2,000,000.00	1,999,946.66	1,999,688.89	0.080	AA	0.080	24	02/25/2021
313313JY5	55119	Federal Farm Credit Discount		12/18/2020	5,000,000.00	4,997,966.65	4,996,833.33	0.100	AA	0.101	183	08/03/2021
313313JY5	55120	Federal Farm Credit Discount		12/18/2020	5,000,000.00	4,997,966.65	4,996,833.33	0.100	AA	0.101	183	08/03/2021
313313LV8	55121	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,997,466.65	4,996,250.00	0.100	AA	0.101	228	09/17/2021
313313MJ4	55122	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,997,322.20	4,996,069.44	0.100	AA	0.101	241	09/30/2021
313313NF1	55123	Federal Farm Credit Discount		12/21/2020	2,000,000.00	1,998,690.00	1,998,311.12	0.100	AA	0.101	262	10/21/2021
313313NV6	55124	Federal Farm Credit Discount		12/21/2020	5,000,000.00	4,996,550.00	4,995,583.35	0.100	AA	0.101	276	11/04/2021
313313HD3	55125	Federal Farm Credit Discount		12/22/2020	3,000,000.00	2,999,066.67	2,998,642.50	0.090	AA	0.090	140	06/21/2021
313313HD3	55126	Federal Farm Credit Discount		12/22/2020	3,000,000.00	2,999,066.67	2,998,642.50	0.090	AA	0.090	140	06/21/2021
313313HU5	55129	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,998,277.80	4,997,637.50	0.090	AA	0.091	155	07/06/2021
313313HU5	55130	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,998,277.80	4,997,637.50	0.090	AA	0.091	155	07/06/2021
313313NN4	55131	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,996,637.50	4,995,370.83	0.110	AA	0.112	269	10/28/2021
313313NN4	55132	Federal Farm Credit Discount		12/29/2020	5,000,000.00	4,996,637.50	4,995,370.83	0.110	AA	0.112	269	10/28/2021
313313JL3	55133	Federal Farm Credit Discount		12/30/2020	5,000,000.00	4,998,100.00	4,997,450.00	0.090	AA	0.091	171	07/22/2021
313313KQ0	55134	Federal Farm Credit Discount		12/30/2020	3,000,000.00	2,998,673.34	2,998,066.67	0.100	AA	0.101	199	08/19/2021
313313NP9	55135	Federal Farm Credit Discount		01/06/2021	5,000,000.00	4,996,625.00	4,995,888.89	0.100	AA	0.101	270	10/29/2021
313313PW2	55136	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,996,237.50	4,995,472.22	0.100	AA	0.101	301	11/29/2021
313313PW2	55137	Federal Farm Credit Discount		01/07/2021	5,000,000.00	4,996,237.50	4,995,472.22	0.100	AA	0.101	301	11/29/2021
313313MA3	55138	Federal Farm Credit Discount		01/12/2021	10,000,000.00	9,994,822.20	9,993,675.00	0.090	AA	0.091	233	09/22/2021
313313MA3	55139	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,997,411.10	4,996,837.50	0.090	AA	0.091	233	09/22/2021
313313MA3	55140	Federal Farm Credit Discount		01/12/2021	5,000,000.00	4,997,411.10	4,996,837.50	0.090	AA	0.091	233	09/22/2021
313313LC0	55141	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,997,655.55	4,997,125.00	0.090	AA	0.091	211	08/31/2021
313313LC0	55142	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,997,655.55	4,997,125.00	0.090	AA	0.091	211	08/31/2021
313313PJ1	55143	Federal Farm Credit Discount		01/13/2021	5,000,000.00	4,996,387.50	4,996,150.00	0.090	AA	0.091	289	11/17/2021
313313MY1	55145	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,996,812.50	4,996,222.22	0.100	AA	0.101	255	10/14/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

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

Page 6

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												
313313MY1	55146	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,996,812.50	4,996,222.22	0.100	AA	0.101	255	10/14/2021
313313MY1	55147	Federal Farm Credit Discount		01/15/2021	5,000,000.00	4,996,812.50	4,996,222.22	0.100	AA	0.101	255	10/14/2021
313313LK2	55148	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,997,577.80	4,996,791.67	0.100	AA	0.101	218	09/07/2021
313313LK2	55149	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,997,577.80	4,996,791.67	0.100	AA	0.101	218	09/07/2021
313313MB1	55150	Federal Farm Credit Discount		01/19/2021	5,000,000.00	4,997,400.00	4,996,569.44	0.100	AA	0.101	234	09/23/2021
313313PH5	55161	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,997,840.00	2,998,053.33	0.080	AA	0.081	288	11/16/2021
313313PH5	55162	Federal Farm Credit Discount		01/28/2021	3,000,000.00	2,997,840.00	2,998,053.33	0.080	AA	0.081	288	11/16/2021
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,999,986.68	2,955,300.00	1.490	AA	1.532	4	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,999,986.68	2,955,300.00	1.490	AA	1.532	4	02/05/2021
313385FU5	54836	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,999,375.82	2,994,995.00	0.165	AA	0.168	107	05/19/2021
313385FC5	54841	Federal Home Loan Discount		05/27/2020	3,000,000.00	2,999,469.18	2,994,742.92	0.185	AA	0.188	91	05/03/2021
313385GB6	54842	Federal Home Loan Discount		05/26/2020	3,000,000.00	2,999,334.99	2,994,372.92	0.185	AA	0.188	114	05/26/2021
313385GT7	54875	Federal Home Loan Discount		06/12/2020	3,000,000.00	2,999,133.33	2,994,236.67	0.190	AA	0.193	130	06/11/2021
313385DC7	54882	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,999,820.84	2,995,693.33	0.190	AA	0.193	43	03/16/2021
313385DK9	54920	Federal Home Loan Discount		07/09/2020	5,000,000.00	4,999,652.80	4,994,645.83	0.150	AA	0.153	50	03/23/2021
313385BM7	54947	Federal Home Loan Discount		08/07/2020	3,000,000.00	2,999,986.68	2,998,331.67	0.110	AA	0.110	4	02/05/2021
313385BU9	54961	Federal Home Loan Discount		08/17/2020	5,000,000.00	4,999,938.90	4,997,265.28	0.110	AA	0.110	11	02/12/2021
313385CG9	54969	Federal Home Loan Discount		08/26/2020	10,000,000.00	9,999,744.40	9,993,983.89	0.119	AA	0.119	23	02/24/2021
313385CW4	54970	Federal Home Loan Discount		08/26/2020	5,000,000.00	4,999,743.05	4,997,005.56	0.110	AA	0.112	37	03/10/2021
313385BQ8	54980	Federal Home Loan Discount		08/20/2020	3,000,000.00	2,999,976.66	2,998,423.33	0.110	AA	0.110	7	02/08/2021
313385BQ8	54981	Federal Home Loan Discount		08/20/2020	3,000,000.00	2,999,976.66	2,998,423.33	0.110	AA	0.110	7	02/08/2021
313385CJ3	54982	Federal Home Loan Discount		08/20/2020	10,000,000.00	9,999,722.20	9,994,194.44	0.110	AA	0.112	25	02/26/2021
313385CR5	54990	Federal Home Loan Discount		09/11/2020	5,000,000.00	4,999,777.80	4,997,204.86	0.115	AA	0.115	32	03/05/2021
313385DT0	55021	Federal Home Loan Discount		10/01/2020	9,000,000.00	8,999,274.96	8,995,474.98	0.100	AA	0.100	58	03/31/2021
313385DY9	55022	Federal Home Loan Discount		10/05/2020	5,000,000.00	4,999,387.50	4,997,472.22	0.100	AA	0.100	63	04/05/2021
313385EA0	55024	Federal Home Loan Discount		10/07/2020	5,000,000.00	4,999,368.05	4,997,219.44	0.110	AA	0.110	65	04/07/2021
313385EH5	55029	Federal Home Loan Discount		10/14/2020	3,000,000.00	2,999,580.00	2,998,316.50	0.111	AA	0.111	72	04/14/2021
313385EK8	55035	Federal Home Loan Discount		10/16/2020	10,000,000.00	9,998,561.10	9,994,236.67	0.114	AA	0.114	74	04/16/2021
313385GB6	55040	Federal Home Loan Discount		10/21/2020	5,000,000.00	4,998,891.65	4,996,986.11	0.100	AA	0.101	114	05/26/2021
313385EQ5	55041	Federal Home Loan Discount		10/21/2020	5,000,000.00	4,999,231.95	4,997,194.17	0.111	AA	0.111	79	04/21/2021
313385GD2	55042	Federal Home Loan Discount		10/21/2020	5,000,000.00	4,998,872.20	4,996,806.25	0.105	AA	0.106	116	05/28/2021
313385BM7	55047	Federal Home Loan Discount		10/28/2020	5,000,000.00	4,999,977.80	4,998,750.00	0.090	AA	0.090	4	02/05/2021
313385BK1	55055	Federal Home Loan Discount		11/04/2020	10,000,000.00	9,999,977.80	9,997,725.00	0.090	AA	0.090	2	02/03/2021
313385GB6	55056	Federal Home Loan Discount		11/09/2020	5,000,000.00	4,998,891.65	4,997,250.00	0.100	AA	0.101	114	05/26/2021
313385FZ4	55057	Federal Home Loan Discount		11/09/2020	3,000,000.00	2,999,346.66	2,998,366.67	0.100	AA	0.101	112	05/24/2021

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2021

Page 7

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												
313385FU5	55061	Federal Home Loan Discount		11/18/2020	10,000,000.00	9,997,919.40	9,994,995.00	0.099	AA	0.099	107	05/19/2021
313385BZ8	55062	Federal Home Loan Discount		11/18/2020	10,000,000.00	9,999,822.20	9,997,876.67	0.084	AA	0.084	16	02/17/2021
313385FU5	55063	Federal Home Loan Discount		11/23/2020	5,000,000.00	4,998,959.70	4,998,033.33	0.080	AA	0.080	107	05/19/2021
313385FW1	55064	Federal Home Loan Discount		11/23/2020	10,000,000.00	9,997,880.60	9,996,022.22	0.080	AA	0.080	109	05/21/2021
313385FW1	55067	Federal Home Loan Discount		11/23/2020	5,000,000.00	4,998,940.30	4,997,837.08	0.087	AA	0.087	109	05/21/2021
313385CG9	55070	Federal Home Loan Discount		11/25/2020	3,000,000.00	2,999,923.32	2,999,355.42	0.085	AA	0.085	23	02/24/2021
313385GB6	55071	Federal Home Loan Discount		11/25/2020	3,000,000.00	2,999,334.99	2,998,635.00	0.090	AA	0.090	114	05/26/2021
313385GB6	55072	Federal Home Loan Discount		11/25/2020	3,000,000.00	2,999,334.99	2,998,635.00	0.090	AA	0.090	114	05/26/2021
313385BH8	55075	Federal Home Loan Discount		11/25/2020	10,000,000.00	10,000,000.00	9,998,677.78	0.070	AA	0.070	0	02/01/2021
313385GJ9	55082	Federal Home Loan Discount		12/02/2020	6,000,000.00	5,998,386.66	5,997,270.00	0.090	AA	0.090	121	06/02/2021
313385GL4	55084	Federal Home Loan Discount		12/07/2020	5,000,000.00	4,998,633.35	4,997,886.81	0.085	AA	0.085	123	06/04/2021
313385GL4	55085	Federal Home Loan Discount		12/07/2020	5,000,000.00	4,998,633.35	4,997,886.81	0.085	AA	0.085	123	06/04/2021
313385GR1	55090	Federal Home Loan Discount		12/09/2020	10,000,000.00	9,997,155.60	9,995,450.00	0.090	AA	0.090	128	06/09/2021
313385GR1	55091	Federal Home Loan Discount		12/09/2020	10,000,000.00	9,997,155.60	9,995,450.00	0.090	AA	0.090	128	06/09/2021
313385HP4	55092	Federal Home Loan Discount		12/10/2020	10,000,000.00	9,996,666.70	9,994,925.00	0.090	AA	0.091	150	07/01/2021
313385HP4	55093	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,998,333.35	4,997,462.50	0.090	AA	0.091	150	07/01/2021
313385HP4	55094	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,998,333.35	4,997,462.50	0.090	AA	0.091	150	07/01/2021
313385HP4	55095	Federal Home Loan Discount		12/10/2020	5,000,000.00	4,998,333.35	4,997,462.50	0.090	AA	0.091	150	07/01/2021
313385BL9	55097	Federal Home Loan Discount		12/14/2020	10,000,000.00	9,999,966.70	9,998,988.89	0.070	AA	0.070	3	02/04/2021
313385DD5	55107	Federal Home Loan Discount		12/16/2020	10,000,000.00	9,999,388.90	9,998,003.06	0.079	AA	0.079	44	03/17/2021
313385GY6	55108	Federal Home Loan Discount		12/16/2020	10,000,000.00	9,997,000.00	9,995,702.78	0.085	AA	0.085	135	06/16/2021
313385DU7	55113	Federal Home Loan Discount		12/18/2020	10,000,000.00	9,998,852.80	9,997,688.89	0.080	AA	0.080	59	04/01/2021
313385DU7	55114	Federal Home Loan Discount		12/18/2020	5,000,000.00	4,999,426.40	4,998,844.44	0.080	AA	0.080	59	04/01/2021
313385HA7	55117	Federal Home Loan Discount		12/18/2020	10,000,000.00	9,996,955.60	9,995,450.00	0.090	AA	0.090	137	06/18/2021
313385HA7	55118	Federal Home Loan Discount		12/18/2020	10,000,000.00	9,996,955.60	9,995,450.00	0.090	AA	0.090	137	06/18/2021
313385EH5	55144	Federal Home Loan Discount		01/13/2021	10,000,000.00	9,998,600.00	9,997,851.30	0.085	AA	0.085	72	04/14/2021
313385JM9	55153	Federal Home Loan Discount		01/22/2021	5,000,000.00	4,998,088.90	4,997,977.78	0.080	AA	0.080	172	07/23/2021
313385JM9	55154	Federal Home Loan Discount		01/22/2021	5,000,000.00	4,998,088.90	4,997,977.78	0.080	AA	0.080	172	07/23/2021
313385EX0	55157	Federal Home Loan Discount		01/27/2021	10,000,000.00	9,998,327.80	9,998,104.17	0.075	AA	0.075	86	04/28/2021
313385JS6	55158	Federal Home Loan Discount		01/27/2021	10,000,000.00	9,996,066.70	9,995,803.89	0.083	AA	0.083	177	07/28/2021
Subtotal and Average			777,082,403.93		783,000,000.00	782,792,554.71	782,427,727.54			0.115	121	
Money Market												
SYS52411	52411	Fidelity Inst Government			90,000,000.00	90,000,000.00	90,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			80,000,000.00	80,000,000.00	80,000,000.00	0.030	AAA	0.030	1	

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2021

Page 8

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			194,064,516.13		170,000,000.00	170,000,000.00	170,000,000.00			0.019	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,170,348.85	75,000,000.00	0.458		0.452	1	
Subtotal and Average			75,000,000.00		75,000,000.00	75,170,348.85	75,000,000.00			0.452	1	
Negotiable CD's												
62478U6A9	54986	MUFG Union Bank NA		09/02/2020	5,000,000.00	5,000,040.00	5,000,000.00	0.170	A-1	0.170	0	02/01/2021
62478U6M3	55011	MUFG Union Bank NA		09/25/2020	3,000,000.00	3,000,138.00	3,000,000.00	0.150	A-1	0.148	21	02/22/2021
62478U7J9	55058	MUFG Union Bank NA		11/17/2020	5,000,000.00	5,000,535.00	5,000,000.00	0.170	A-1	0.170	105	05/17/2021
62478U7H3	55060	MUFG Union Bank NA		11/17/2020	5,000,000.00	5,000,255.00	5,000,000.00	0.160	A-1	0.158	86	04/28/2021
62478UA63	55096	MUFG Union Bank NA		12/11/2020	10,000,000.00	10,000,650.00	10,000,000.00		A-1	0.150	122	06/03/2021
62478UAA4	55098	MUFG Union Bank NA		12/15/2020	7,000,000.00	7,000,231.00	7,000,000.00	0.160	A-1	0.160	169	07/20/2021
62478UAF3	55127	MUFG Union Bank NA		12/23/2020	5,000,000.00	5,000,185.00	5,000,000.00	0.160	A-1	0.160	168	07/19/2021
62478UAG1	55128	MUFG Union Bank NA		12/28/2020	3,000,000.00	3,000,027.00	3,000,000.00	0.160	A-1	0.160	175	07/26/2021
62478UAR7	55151	MUFG Union Bank NA		01/21/2021	5,000,000.00	5,000,315.00	5,000,000.00	0.150	A-1	0.150	140	06/21/2021
62478UAS5	55152	MUFG Union Bank NA		01/21/2021	5,000,000.00	4,999,740.00	5,000,000.00	0.160	A-1	0.160	203	08/23/2021
62478UAV8	55155	MUFG Union Bank NA		01/26/2021	5,000,000.00	4,999,805.00	5,000,000.00	0.120	A-1	0.120	112	05/24/2021
Subtotal and Average			55,741,935.48		58,000,000.00	58,001,921.00	58,000,000.00			0.155	122	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,999,500.38	2,994,811.17	0.125	AA	0.218	660	11/23/2022
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	5,000,634.45	4,994,308.76	0.125	AA	0.189	627	10/21/2022
3130AKDW3	55044	FEDERAL HOME LOAN BANK		10/26/2020	5,000,000.00	5,000,599.90	5,000,000.00	0.130	AA	0.128	298	11/26/2021
3130AKEE2	55054	FEDERAL HOME LOAN BANK		11/03/2020	5,000,000.00	5,000,017.95	4,999,999.33	0.100	AA	0.101	2	02/03/2021
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	3,003,631.59	2,997,186.75	0.250	AA	0.279	1,036	12/04/2023
Subtotal and Average			20,986,022.27		21,000,000.00	21,004,384.27	20,986,306.01			0.170	463	
Total and Average			1,393,471,686.56		1,380,400,000.00	1,381,057,251.80	1,379,754,662.09			0.224	219	

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

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

Page 9

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		309.44	309.44	0			
				Subtotal		309.44	309.44				
Total Cash and Investments			1,393,471,686.56	1,380,400,000.00		1,381,057,561.24	1,379,754,971.53	0.224 219			



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

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(02/01/2021 - 02/01/2021)	6 Maturities	0 Payments	265,000,000.00	19.20%	264,996,177.78	265,170,388.85
Aging Interval:	1 - 30 days	(02/02/2021 - 03/03/2021)	24 Maturities	0 Payments	117,000,000.00	8.48%	116,866,171.70	116,998,155.09
Aging Interval:	31 - 90 days	(03/04/2021 - 05/02/2021)	47 Maturities	0 Payments	232,000,000.00	16.81%	231,873,780.98	232,004,132.54
Aging Interval:	91 - 180 days	(05/03/2021 - 07/31/2021)	68 Maturities	0 Payments	360,000,000.00	26.08%	359,835,749.72	359,993,732.91
Aging Interval:	181 - 360 days	(08/01/2021 - 01/27/2022)	59 Maturities	0 Payments	244,500,000.00	17.71%	244,341,567.83	244,617,519.25
Aging Interval:	361 - 1080 days	(01/28/2022 - 01/17/2024)	30 Maturities	0 Payments	95,900,000.00	6.95%	95,850,689.43	96,105,757.95
Aging Interval:	1081 days and after	(01/18/2024 -)	22 Maturities	0 Payments	66,000,000.00	4.78%	65,990,524.65	66,167,565.21
Total for			256 Investments	0 Payments		100.00	1,379,754,662.09	1,381,057,251.80



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	8,000,000.00	7,999,396.28	7,999,989.73	14.68	93	76	0.030	0.030
Federal Agency Issues - Discount	37,000,000.00	36,997,481.39	36,989,170.40	67.88	152	91	0.068	0.069
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	17.43	1	1	0.010	0.010
	54,500,000.00	54,496,877.67	54,489,160.13	100.00%	117	73	0.053	0.053

Investments

Total Earnings	March 31	Month Ending	Fiscal Year To Date
Current Year		2,554.40	28,522.55
Average Daily Balance		53,004,985.80	36,532,428.45
Effective Rate of Return		0.06%	0.10%

Treasury Bureau, Finance Department

Reporting period 03/01/2021-03/31/2021

Portfolio SRAP

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

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ALKP8	51234	FEDERAL HOME LOAN BANK		03/02/2021	3,000,000.00	2,999,796.93	2,999,994.79	0.045	AA	0.046	67	06/07/2021
3130ALT95	51236	FEDERAL HOME LOAN BANK		03/24/2021	5,000,000.00	4,999,599.35	4,999,994.94	0.020	AA	0.020	82	06/22/2021
Subtotal and Average			4,193,540.96		8,000,000.00	7,999,396.28	7,999,989.73			0.030	76	
Federal Agency Issues - Discount												
313313FE3	51223	Federal Farm Credit Bank Disco		01/11/2021	3,000,000.00	2,999,971.68	2,999,240.00	0.080	AA	0.081	34	05/05/2021
313313HE1	51226	Federal Farm Credit Bank Disco		01/19/2021	5,000,000.00	4,999,772.20	4,998,075.00	0.090	AA	0.091	82	06/22/2021
313313KM9	51230	Federal Farm Credit Bank Disco		02/08/2021	5,000,000.00	4,999,429.15	4,998,687.50	0.050	AA	0.051	137	08/16/2021
313313KG2	51232	Federal Farm Credit Bank Disco		02/22/2021	3,000,000.00	2,999,670.00	2,999,433.33	0.040	AA	0.041	132	08/11/2021
313385EA0	51221	Federal Home Loan Bank Discoun		01/06/2021	3,000,000.00	3,000,000.00	2,999,393.33	0.080	AA	0.081	6	04/07/2021
313385JE7	51225	Federal Home Loan Bank Discoun		01/15/2021	5,000,000.00	4,999,558.35	4,997,927.22	0.082	AA	0.083	106	07/16/2021
313385JC1	51227	Federal Home Loan Bank Discoun		01/19/2021	5,000,000.00	4,999,566.65	4,998,044.44	0.080	AA	0.081	104	07/14/2021
313385JS6	51229	Federal Home Loan Bank Discoun		01/27/2021	3,000,000.00	2,999,705.01	2,998,862.50	0.075	AA	0.076	118	07/28/2021
313385GR1	51235	Federal Home Loan Bank Discoun		03/10/2021	5,000,000.00	4,999,808.35	4,999,507.08	0.039	AA	0.040	69	06/09/2021
Subtotal and Average			39,311,444.84		37,000,000.00	36,997,481.39	36,989,170.40			0.069	91	
Money Market												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			9,500,000.00		9,500,000.00	9,500,000.00	9,500,000.00			0.010	1	
Total and Average			53,004,985.80		54,500,000.00	54,496,877.67	54,489,160.13			0.053	73	

Portfolio SRAP
AP
PM (PRF_PM2) 7.3.0

Run Date: 04/07/2021 - 10:02

Report Ver. 7.3.6.1



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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(04/01/2021 - 04/01/2021)	2 Maturities	0 Payments	9,500,000.00	17.43%	9,500,000.00	9,500,000.00
Aging Interval:	1 - 30 days	(04/02/2021 - 05/01/2021)	1 Maturities	0 Payments	3,000,000.00	5.50%	2,999,393.33	3,000,000.00
Aging Interval:	31 - 90 days	(05/02/2021 - 06/30/2021)	5 Maturities	0 Payments	21,000,000.00	38.53%	20,996,811.81	20,998,948.51
Aging Interval:	91 - 180 days	(07/01/2021 - 09/28/2021)	5 Maturities	0 Payments	21,000,000.00	38.53%	20,992,954.99	20,997,929.16
Aging Interval:	181 days and after	(09/29/2021 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			13 Investments	0 Payments		100.00	54,489,160.13	54,496,877.67



**Successor Agency Pool
Portfolio Management
Portfolio Summary
February 28, 2021**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	43,000,000.00	42,994,055.57	42,988,622.07	81.90	133	96	0.071	0.071
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	18.10	1	1	0.010	0.010
	52,500,000.00	52,494,055.57	52,488,622.07	100.00%	109	79	0.060	0.060
Investments								

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	2,474.16	25,968.15
Average Daily Balance	56,596,311.40	34,430,991.09
Effective Rate of Return	0.06%	0.11%

Treasury Bureau, Finance Department

Reporting period 02/01/2021-02/28/2021

Portfolio SRAP

Run Date: 04/06/2021 - 10:50

AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
February 28, 2021**

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313FE3	51223	Federal Farm Credit Bank Disco		01/11/2021	3,000,000.00	2,999,783.34	2,999,240.00	0.080	AA	0.081	65	05/05/2021
313313HE1	51226	Federal Farm Credit Bank Disco		01/19/2021	5,000,000.00	4,999,215.30	4,998,075.00	0.090	AA	0.091	113	06/22/2021
313313KM9	51230	Federal Farm Credit Bank Disco		02/08/2021	5,000,000.00	4,998,600.00	4,998,687.50	0.050	AA	0.051	168	08/16/2021
313313CW6	51231	Federal Farm Credit Bank Disco		02/11/2021	5,000,000.00	4,999,962.50	4,999,850.00	0.040	AA	0.041	9	03/10/2021
313313KG2	51232	Federal Farm Credit Bank Disco		02/22/2021	3,000,000.00	2,999,184.99	2,999,433.33	0.040	AA	0.041	163	08/11/2021
313385CM6	51220	Federal Home Loan Bank Discoun		01/06/2021	3,000,000.00	3,000,000.00	2,999,640.00	0.080	AA	0.081	0	03/01/2021
313385EA0	51221	Federal Home Loan Bank Discoun		01/06/2021	3,000,000.00	2,999,876.67	2,999,393.33	0.080	AA	0.081	37	04/07/2021
313385DL7	51222	Federal Home Loan Bank Discoun		01/08/2021	3,000,000.00	2,999,942.49	2,999,468.75	0.085	AA	0.086	23	03/24/2021
313385JE7	51225	Federal Home Loan Bank Discoun		01/15/2021	5,000,000.00	4,999,048.60	4,997,927.22	0.082	AA	0.083	137	07/16/2021
313385JC1	51227	Federal Home Loan Bank Discoun		01/19/2021	5,000,000.00	4,999,062.50	4,998,044.44	0.080	AA	0.081	135	07/14/2021
313385JS6	51229	Federal Home Loan Bank Discoun		01/27/2021	3,000,000.00	2,999,379.18	2,998,862.50	0.075	AA	0.076	149	07/28/2021
Subtotal and Average			40,667,739.97		43,000,000.00	42,994,055.57	42,988,622.07			0.071	96	
Money Market												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			15,928,571.43		9,500,000.00	9,500,000.00	9,500,000.00			0.010	1	
Total and Average			56,596,311.40		52,500,000.00	52,494,055.57	52,488,622.07			0.060	79	

Portfolio SRAP
AP
PM (PRF_PM2) 7.3.0

Run Date: 04/06/2021 - 10:50

Report Ver. 7.3.6.1



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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(03/01/2021 - 03/01/2021)	3 Maturities	0 Payments	12,500,000.00	23.81%	12,499,640.00	12,500,000.00
Aging Interval:	1 - 30 days	(03/02/2021 - 03/31/2021)	2 Maturities	0 Payments	8,000,000.00	15.24%	7,999,318.75	7,999,904.99
Aging Interval:	31 - 90 days	(04/01/2021 - 05/30/2021)	2 Maturities	0 Payments	6,000,000.00	11.43%	5,998,633.33	5,999,660.01
Aging Interval:	91 - 180 days	(05/31/2021 - 08/28/2021)	6 Maturities	0 Payments	26,000,000.00	49.52%	25,991,029.99	25,994,490.57
Aging Interval:	181 days and after	(08/29/2021 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			13 Investments	0 Payments		100.00	52,488,622.07	52,494,055.57



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	48,000,000.00	47,992,269.24	47,989,184.30	83.48	101	76	0.079	0.080
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	16.52	1	1	0.010	0.010
	57,500,000.00	57,492,269.24	57,489,184.30	100.00%	84	64	0.067	0.068
Investments								

Total Earnings	January 31	Month Ending	Fiscal Year To Date
Current Year		2,467.86	23,493.99
Average Daily Balance		52,913,160.94	31,544,344.73
Effective Rate of Return		0.05%	0.13%

Treasury Bureau, Finance Department

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

Portfolio SRAP

Run Date: 04/06/2021 - 10:41

AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

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

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313FE3	51223	Federal Farm Credit Bank Disco		01/11/2021	3,000,000.00	2,999,457.51	2,999,240.00	0.080	AA	0.081	93	05/05/2021
313313BL1	51224	Federal Farm Credit Bank Disco		01/12/2021	5,000,000.00	4,999,983.35	4,999,776.39	0.070	AA	0.071	3	02/04/2021
313313HE1	51226	Federal Farm Credit Bank Disco		01/19/2021	5,000,000.00	4,998,433.35	4,998,075.00	0.090	AA	0.091	141	06/22/2021
313385BL9	51217	Federal Home Loan Bank Discoun		12/16/2020	5,000,000.00	4,999,983.35	4,999,513.89	0.070	AA	0.071	3	02/04/2021
313385BH8	51218	Federal Home Loan Bank Discoun		12/17/2020	3,000,000.00	3,000,000.00	2,999,731.67	0.070	AA	0.071	0	02/01/2021
313385BT2	51219	Federal Home Loan Bank Discoun		12/29/2020	5,000,000.00	4,999,944.45	4,999,511.11	0.080	AA	0.081	10	02/11/2021
313385CM6	51220	Federal Home Loan Bank Discoun		01/06/2021	3,000,000.00	2,999,883.33	2,999,640.00	0.080	AA	0.081	28	03/01/2021
313385EA0	51221	Federal Home Loan Bank Discoun		01/06/2021	3,000,000.00	2,999,620.83	2,999,393.33	0.080	AA	0.081	65	04/07/2021
313385DL7	51222	Federal Home Loan Bank Discoun		01/08/2021	3,000,000.00	2,999,787.51	2,999,468.75	0.085	AA	0.086	51	03/24/2021
313385JE7	51225	Federal Home Loan Bank Discoun		01/15/2021	5,000,000.00	4,998,166.65	4,997,927.22	0.082	AA	0.083	165	07/16/2021
313385JC1	51227	Federal Home Loan Bank Discoun		01/19/2021	5,000,000.00	4,998,188.90	4,998,044.44	0.080	AA	0.081	163	07/14/2021
313385JS6	51229	Federal Home Loan Bank Discoun		01/27/2021	3,000,000.00	2,998,820.01	2,998,862.50	0.075	AA	0.076	177	07/28/2021
Subtotal and Average			34,767,999.65		48,000,000.00	47,992,269.24	47,989,184.30			0.080	76	
Money Market												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			18,145,161.29		9,500,000.00	9,500,000.00	9,500,000.00			0.010	1	
Total and Average			52,913,160.94		57,500,000.00	57,492,269.24	57,489,184.30			0.068	64	

Portfolio SRAP
AP
PM (PRF_PM2) 7.3.0

Run Date: 04/06/2021 - 10:41

Report Ver. 7.3.6.1



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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(02/01/2021 - 02/01/2021)	3 Maturities	0 Payments	12,500,000.00	21.74%	12,499,731.67	12,500,000.00
Aging Interval:	1 - 30 days	(02/02/2021 - 03/03/2021)	4 Maturities	0 Payments	18,000,000.00	31.30%	17,998,441.39	17,999,794.48
Aging Interval:	31 - 90 days	(03/04/2021 - 05/02/2021)	2 Maturities	0 Payments	6,000,000.00	10.43%	5,998,862.08	5,999,408.34
Aging Interval:	91 - 180 days	(05/03/2021 - 07/31/2021)	5 Maturities	0 Payments	21,000,000.00	36.52%	20,992,149.16	20,993,066.42
Aging Interval:	181 days and after	(08/01/2021 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			14 Investments	0 Payments		100.00	57,489,184.30	57,492,269.24