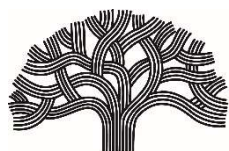


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CITY OF OAKLAND

DISTRIBUTION DATE: \_\_\_\_\_

## ***MEMORANDUM***

**TO:** HONORABLE MAYOR &  
CITY COUNCIL

**FROM:** Adam Benson  
Director of Finance

**SUBJECT:** Cash Management Informational  
Memorandum

**DATE:** July 31, 2020

City Administrator  
Approval

Date:

Aug 18, 2020

### **INFORMATION**

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department will publish a quarterly informational cash management report for the City Council. For the quarter ended June 30, 2020, the City's Investment Portfolio had a balance of \$1.37 billion and yielded 0.96 percent, while the Successor Agency's Investment Portfolio had a balance of \$52.42 million and yielded 0.54 percent.

As of June 30, 2020, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2019-20. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in ***Attachment A*** are each portfolio's current market value and yield as of June 30, 2020, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period.

Respectfully submitted,

ADAM BENSON

Director of Finance, Finance Department

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

Attachments

--A: Cash Management Report for the Quarter Ended June 30, 2020

# City of Oakland and Oakland Redevelopment Successor Agency

## City of Oakland, California

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

DAVID JONES  
Treasury Administrator

**Investment Staff**  
Max Kumar, Investment Officer

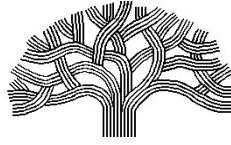


**CITY OF OAKLAND  
CASH MANAGEMENT REPORT FOR  
THE QUARTER ENDED JUNE 30, 2020**

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Cash Management Report

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

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

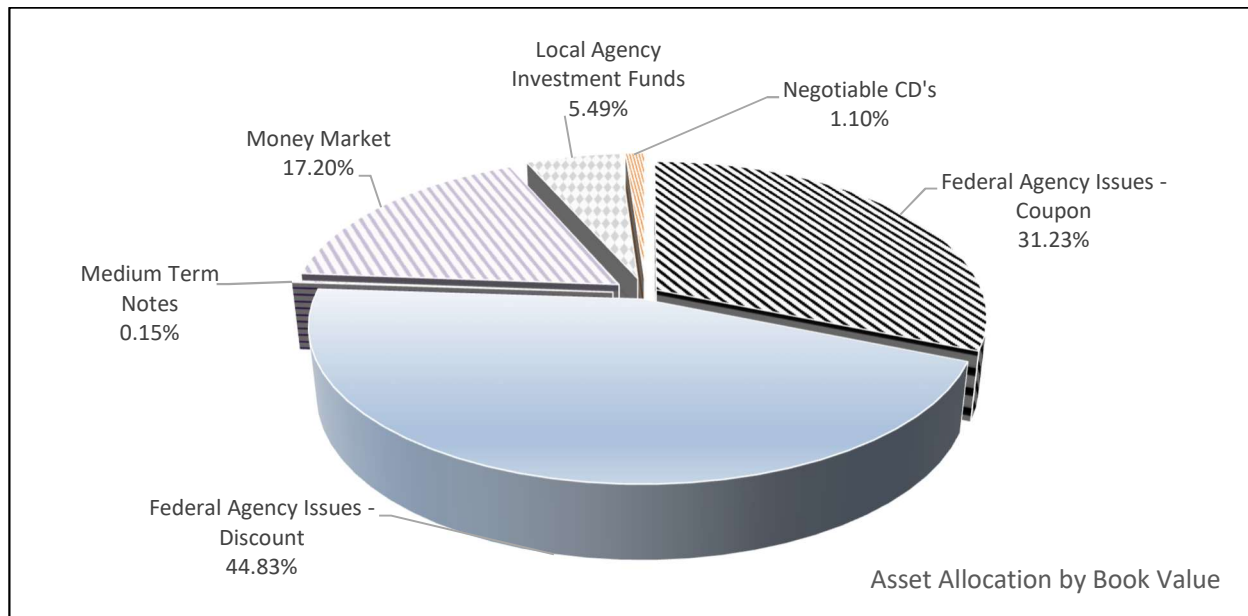
**JULY 31, 2020**



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

Average Daily Balance	\$1,346,035,478
Net Earning Quarter	\$4,045,557
Month End Yield	0.96%
Average Maturity	243 days
Daily Liquidly	17.20%
180 Day Liquidity	72.49%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	426,845,000.00	426,588,484.19	426,753,749.22
Federal Agency Issues - Discount	615,654,000.00	615,387,409.98	612,566,807.62
Medium Term Notes	2,000,000.00	2,019,794.78	1,999,658.70
Money Market	235,000,000.00	235,000,000.00	235,000,000.00
Local Agency Investment Funds	75,000,000.00	75,368,459.63	75,000,000.00
Negotiable CD's	15,000,000.00	15,001,075.00	15,000,000.00
<b>Total</b>	<b>\$1,369,499,000.00</b>	<b>\$1,371,365,223.58</b>	<b>\$1,366,320,215.54</b>



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

**I. ECONOMIC REVIEW**

MARKET OVERVIEW

COVID-19 virus outbreak has disrupted economic activity in many countries, including the United States. The longest expansion in the U.S history has come to an end in the first quarter of 2020 after almost 11 years, and U.S economy is in a recession. US Gross Domestic Product (GDP) has now decreased for two consecutive quarters in 2020. Most economists, including the Federal Reserve indicate that the economic recovery will be slow and gradual, not a quick “V” shaped recovery. The U.S economy is being threatened by resurgence in new virus cases and high unemployment rate.

The U.S economy suffered its sharpest downturn since at least 1940s in the second quarter of 2020. According to the U.S. Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – decreased at an annual rate of 32.9 percent in the second quarter of 2020. The Real GDP had decreased 5.0 percent in the first quarter of 2020. The Real GDP is expected to dramatically hit in the second quarter, as U.S economic was halted during business lockdown amid the coronavirus pandemic.

The U.S. unemployment rate surged during the second quarter amid virus pandemic lockdowns. The unemployment rate had increased to 14.7 % in April, 13.3% in May and 11.1% in June 2020. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 4.8 million jobs in June 2020, after 20.8 million jobs lost in April 2020, and increasing 2.7 million jobs in May 2020. The hospitality industry, particularly bars and restaurants lost the most jobs as they were forced to close during the shutdown, as employers began to shed payroll. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years.

U.S. consumer spending increased for the second straight month in June 2020, as consumers spent more as business reopened after lockdown. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased .6% percent in June 2020 after increasing 8.5 percent in May 2020. The personal consumption expenditure (PCE) price index excluding food and energy increased 0.2% in June. PCE index has increased 0.9% in the since June 2019. The core PCE is the Federal Reserve’s preferred inflation measure and has a 2 percent target.

U.S. consumer prices increased by the most in eight years in June 2020, after three straight months of decline. The Labor Department reported that its Consumer Price Index increased 0.6% in June 2020. The CPI had decreased 0.1 percent in May 2020. Core inflation, which excludes volatile food and energy costs decreased 0.1% in March 2020. The Consumer Price Index has increased 0.2 percent over the past year, which is now close to the Federal Open Market Committee (FOMC) inflation threshold of 2 percent.

U.S. consumer confidence rose more than expected in June 2020, as consumers were more optimistic about the future expectations as lockout eases, amid global economic slowdowns and continued volatility in financial markets amid coronavirus pandemic. The Conference Board reported that its index of consumer confidence increased 98.0 in June 2020 after 85.9 reading in May 2020.

U.S. retail sales increased more than expected in June 2020, as businesses resumed operations after coronavirus lockdown since mid-March. The Commerce Department reported that retail sales increased 7.5 percent in June 2020, after surging 18.2% in May 2020. Economists were expecting a increase of 5.0 percent.

U.S. manufacturing activity increased in June 2020 as manufacturing sector rebounds from lockout and signaling manufacturing entering expected expansion cycle. The Institute for Supply Management (ISM) said its manufacturing index increased to a reading of 52.6 in June 2020, up 9.5 percentage points from 43.1 in May 2020. Activity was up due to increase in new orders and productions, as any number below 50% signals contraction in the economy.

U.S. producer prices unexpected fell in June 2020 as the demand of cost of goods such as gasoline and services dropped amid lockdown. The Labor Department reported that its producer price index for final demand decreased by 0.2% in June 2020 after increasing 0.4 percent in May 2020. In the 12 months through June 2020, the PPI decreased 0.80 percent.

U.S. import prices increased in June 2020, as cost of petroleum and other goods increased globally. According to U.S. Bureau of Labor Statistics, import prices increased 1.4 percent in June 2020. Economists had forecasted import prices to increase 1.0 percent. The US imports prices had increased by 0.8% in May 2020. In the 12 months through June 2020, import prices fell 3.8%, suggested imported inflation to remain deflated.

U.S. homebuilding increased in June 2020 as some states reopened after coronavirus pandemic. The Commerce Department reported that Housing Starts increased 17.3 percent to a seasonally adjusted annual rate of 1.19 million units in June, after increasing 4.3% in May 2020. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased 19.9 percent in June 2020.

Sales of new U.S. single family homes surged to its highest level in 13 years in June 2020. The Commerce Department reported that new home sales increased 13.8 percent to a seasonally adjusted annual rate of 776,000 units in June 2020. Home sales had increased 19.4 % in May 2020. 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 surged in June 2020 after 3 straight months of sales decline, amid record low interest rates. The National Association of Realtors reported that its index of existing home sales increased 21 percent to a seasonally adjusted annual rate of 4.72 million homes. February sales pace was 3.91 million units. Existing home sales makes up about 90 percent of U.S. home sales, down 11.3% since last year.

### INTEREST RATES

During the second quarter, the FOMC met on April 29<sup>th</sup> and June 10<sup>th</sup>, and on both meetings FOMC kept the funds rate at 0.00-0.25%. FOMC stated that the effects of the COVID19 virus will weigh in on the economic activity in the near term and pose risks to the economic outlook, and FOMC is posed to keep federal funds rate at zero in the near term. The Federal Reserve is committed to using its full range of tools to support the U.S economy.

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, as virus poses serious threat to economic activity. The FOMC committee expects to maintain this target range until it is confident that the economy has weathered recent events and is on track for its maximum employment and price stability goals.

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

## II. CITY OF OAKLAND

### PORTFOLIO REVIEW

The City's Portfolio balances increased from \$1.32 billion as of March 31, 2020 to \$1.37 billion as of June 30, 2020. This net balance increase was mainly due to the following: receipt of \$173.5 million in property taxes, offset by debt service payments of approximately \$96.51 million, and other vendor payments. The remaining balance decrease of approximately \$33.79 million, is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll.

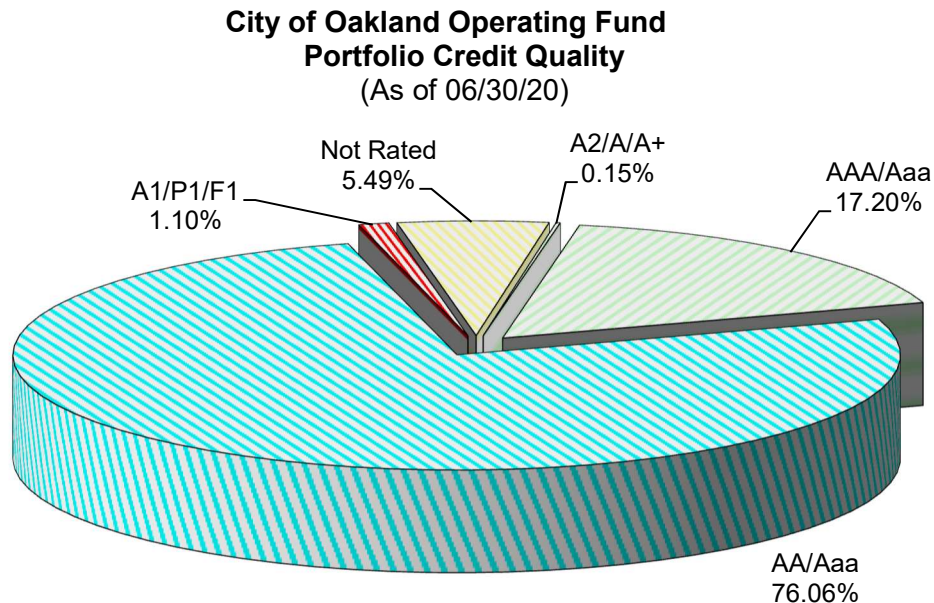
### PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of June 30, 2020. Approximately 76.06% of Operating Fund investments were rated in the AA/Aaa category while 17.20% in AAA/Aaa, 5.49% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 1.10% in the A1/P1 category, and the remaining 0.15% in A2/A/A+. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

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



Liquidity. Liquidity continues to be a primary objective when making investment decisions for the Operating Pool portfolio. With ongoing capital projects at the Port and within the City, and to ensure



that sufficient liquidity is available to meet day-to-day expenditures, the City maintains a sufficient “cushion” in money market funds to meet unanticipated project expenditures.

Debt service payable from the City’s Operating Pool for the Port and the City for the six months following June 30, 2020 is approximately \$184.10 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

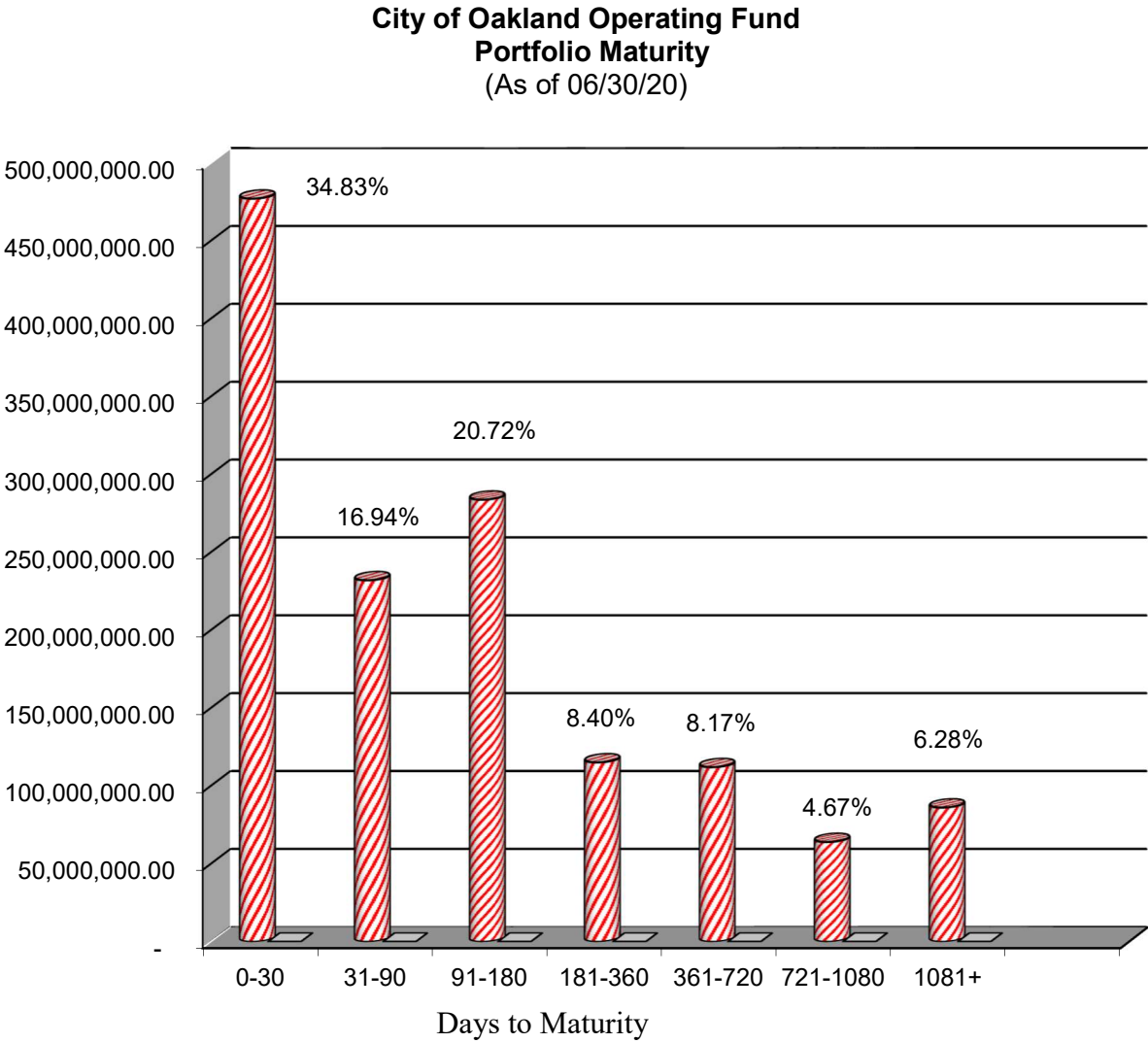
<b>Days</b>	<b>Amount(s)</b>	<b>Percent</b>
0-30	\$ 477,000,000	34.83%
31-180	\$ 515,654,000	37.66%
<b>Total</b>	<b>\$ 992,654,000</b>	<b>61.14%</b>

Investments maturing within 180 days include \$75.00 million in LAIF and \$235.00 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.

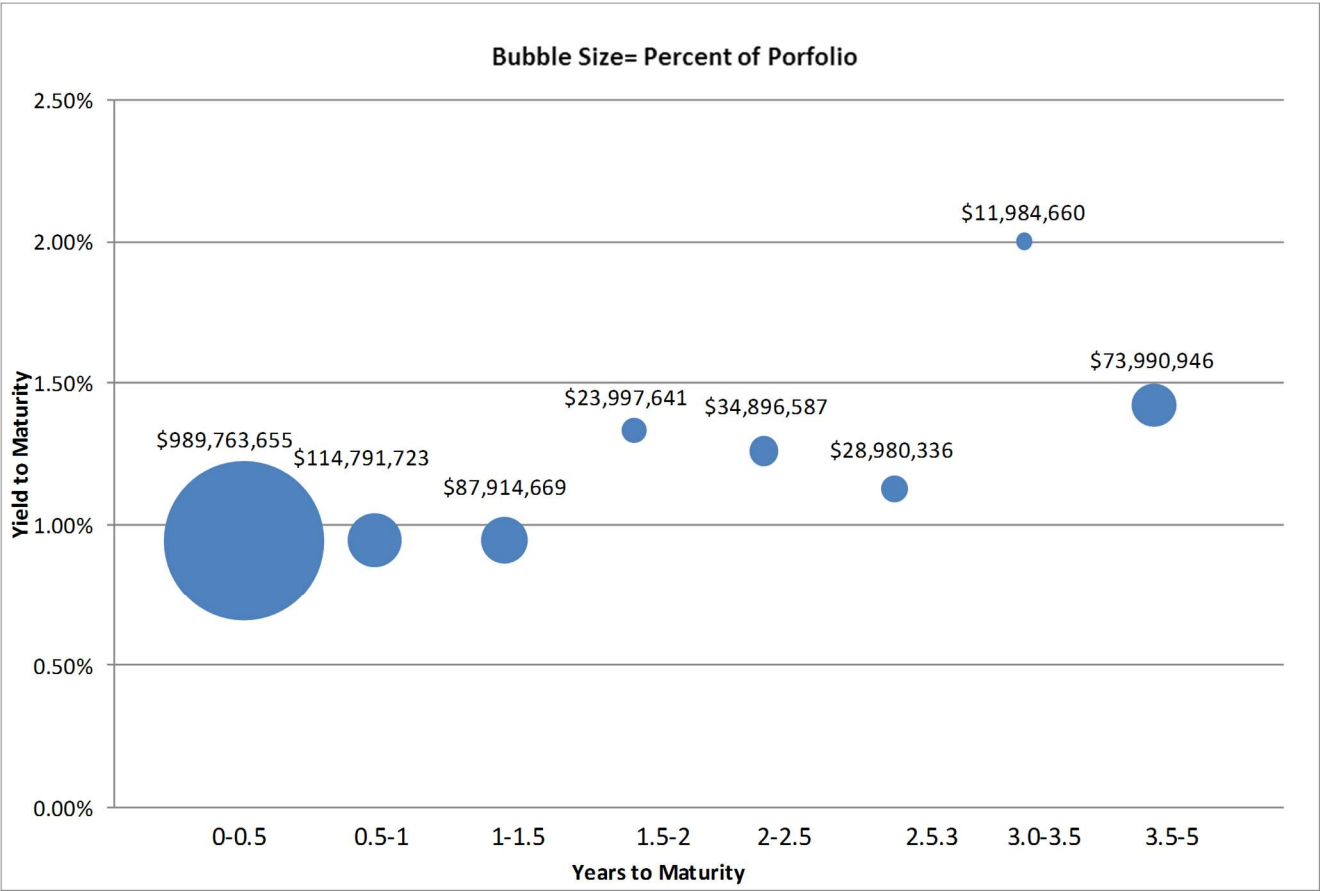
<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
June 2020	\$1,366,320,216	7.59%
June 2019	\$1,269,974,493	21.11%
June 2018	\$1,048,612,266	9.71%
June 2017	\$ 955,786,438	30.43%
June 2016	\$ 732,799,610	

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

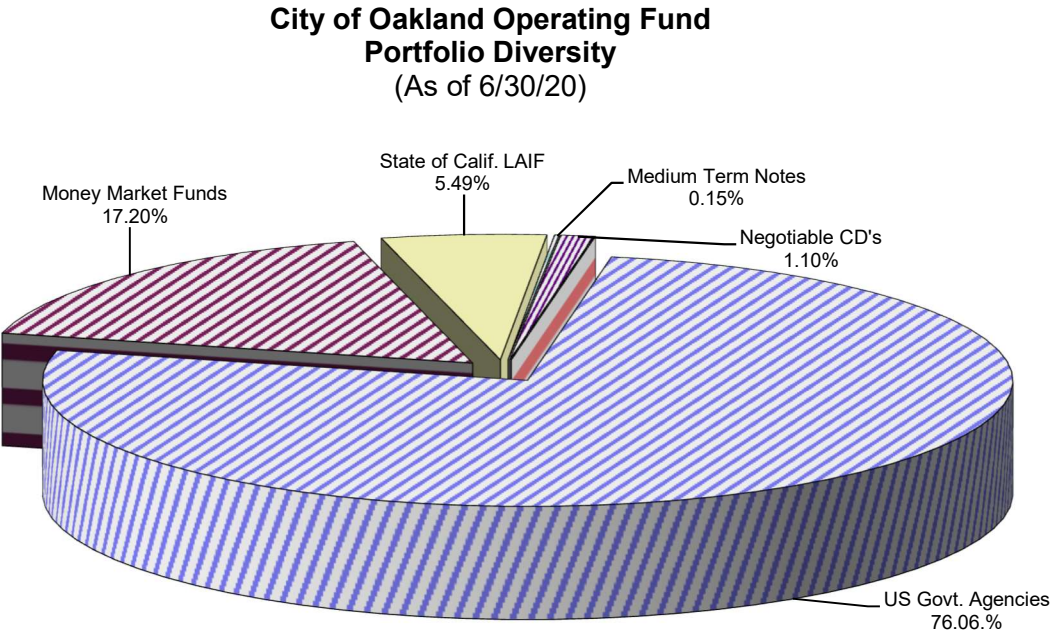


The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

City of Oakland Operating Fund  
Yield to Maturity  
(As of 06/30/20)



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



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 June 30, 2020 was approximately \$4,045,557. The effective rate of return on total assets in the Operating Fund Portfolio for month-end June 30, 2020 was 0.96% as compared to 1.64% for March 31, 2020. It continues to be the City’s practice to hold investments to maturity rather than to sell at a loss and adjust to the market’s yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund  
Comparative Annualized Yields**  
(As of 6/30/20)

As of Month-end	1-year Govt. Agency	LAIF <sup>1</sup>	Operating Fund	Alameda County Pool <sup>2</sup>
April 2020	0.29%	1.65%	1.42%	1.86%
May 2020	0.10%	1.36%	1.20%	1.47%
June 2020	0.08%	1.22%	0.96%	2.05%

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

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

**Benchmark Comparison:**

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending June 30, 2019 was 0.96 percent. The City's Operating Fund Portfolio had out-performed the 1 year government agency which yielded a rate of 0.08 percent. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 1.22 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for June 2020 of 2.05 percent. The Alameda County Pool had a Portfolio of \$6.84 billion with 674 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 0.96 percent for June 2020. The City had a portfolio of \$1.37 billion with 243 days to maturity.

As of June 30, 2020, the City's Portfolio Fund's average days-to-maturity (ADM) was 243 days versus LAIF's average days-to-maturity (ADM) was 191 days.

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

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

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<b>Accrual Basis</b>				
<b>Total Portfolio</b>		<b>June 30, 2020</b>	<b>March 31, 2020</b>	<b>June 30, 2019</b>
<b><u>Quarter-End</u></b>				
Total Interest Earnings	\$	4,045,557	\$ 5,584,919	\$ 7,412,386
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	4,045,557	\$ 5,584,919	\$ 7,412,386
<b><u>Fiscal Year-to-Date</u></b>				
Total Interest Earnings	\$	21,874,987	\$ 17,861,642	\$ 23,352,114
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	21,874,987	\$ 17,861,642	\$ 23,352,114

**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$1.37 billion, which was above book value by \$5,045,008. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

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

<b>UNREALIZED GAINS &amp; LOSSES</b>			
	<b>Cash Basis</b>		<b>Accrual Basis</b>
<b>Market Value</b>	\$ 1,371,365,224	<b>Market Value</b>	\$ 1,371,365,224
<b>Original Cost</b>	(1,366,250,555)	<b>Original Cost</b>	(1,366,320,216)
<b>Net Unrealized Gain (Loss)</b>	\$ 5,114,669	<b>Net Unrealized Gain (Loss)</b>	\$ 5,045,008

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

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### III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

#### PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$59.22 million as of March 31, 2020 to a balance of \$52.42 million as of June 30, 2020. The portfolio slightly decrease due to receipt of \$11.40 million for Recognized Obligation Payment Schedule ("ROPS"), offset by bond excess transfers of approximately \$14.77 million, and other vendor payments.

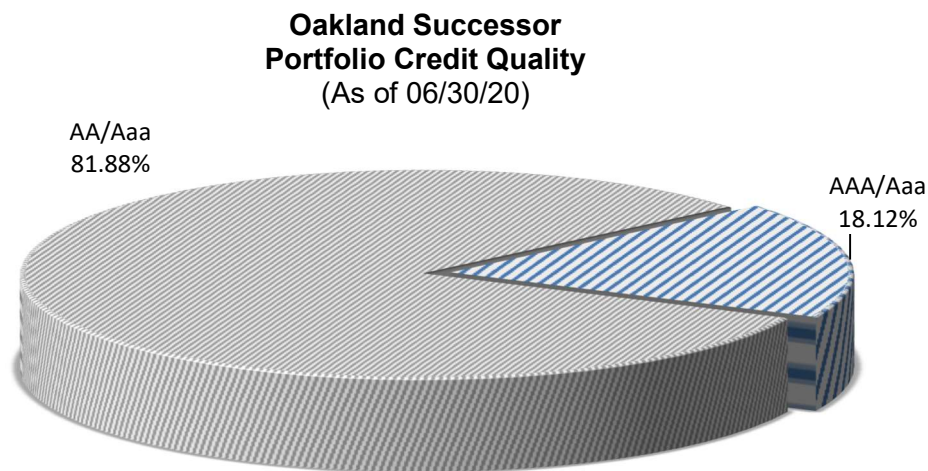
#### PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 18.12% of Operating Fund investments were rated in the AAA/Aaa, while 81.88% were rated AA/Aaa . On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

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



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

<b>Successor Portfolio Estimated Cash Flow</b>	
<b>June-December 2020*</b>	
Beg: Available Balance	\$ 52,417,329
ROPS Receipt	-
Debt Service	(39,310,481)
Other expenses	(5,000,000)
Bal: Sept 2020	\$ 8,106,848
*Successor Pool Only	

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

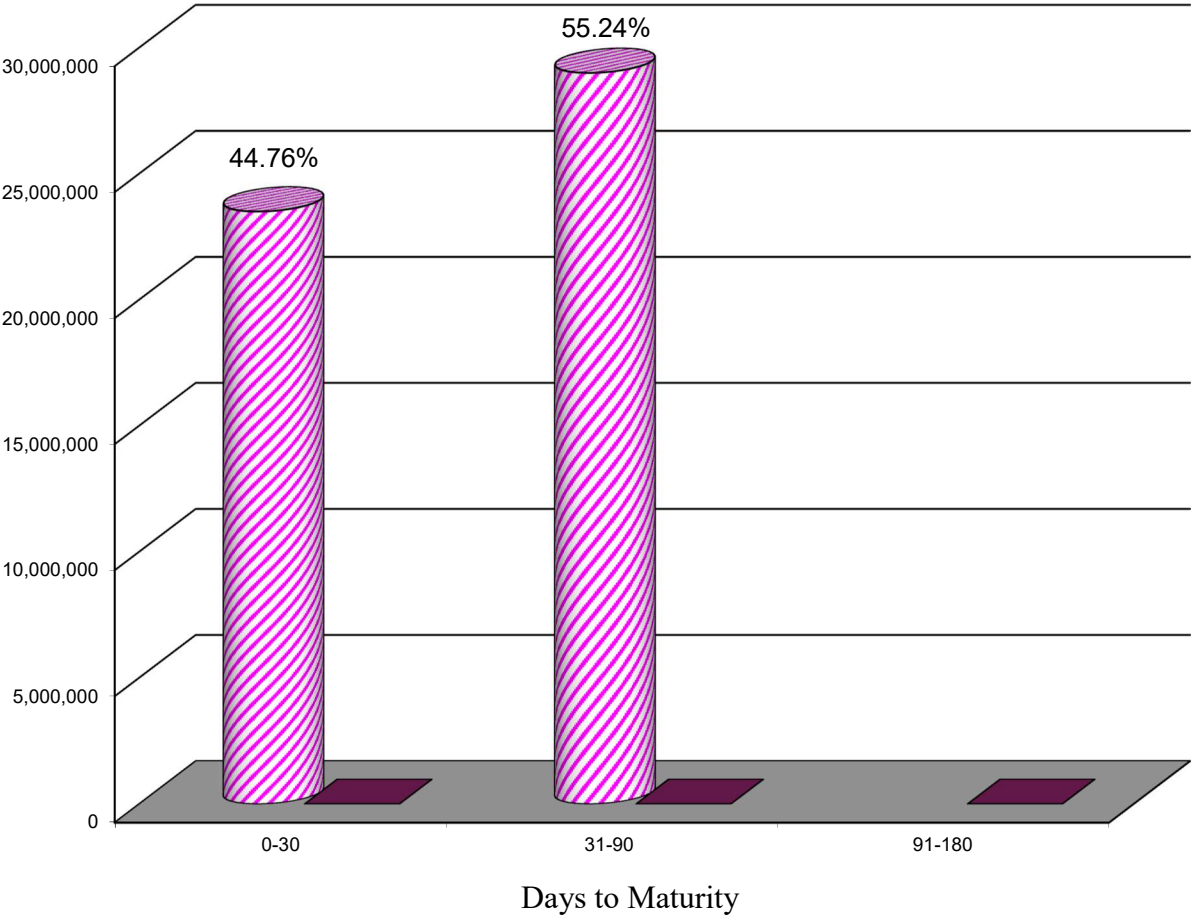
<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
June 2020	\$52,417,329	20.36%
June 2019	\$63,147,562	18.47%
June 2018	\$53,302,922	2.72%
June 2017	\$51,892,344	2.48%
June 2016	\$50,637,795	

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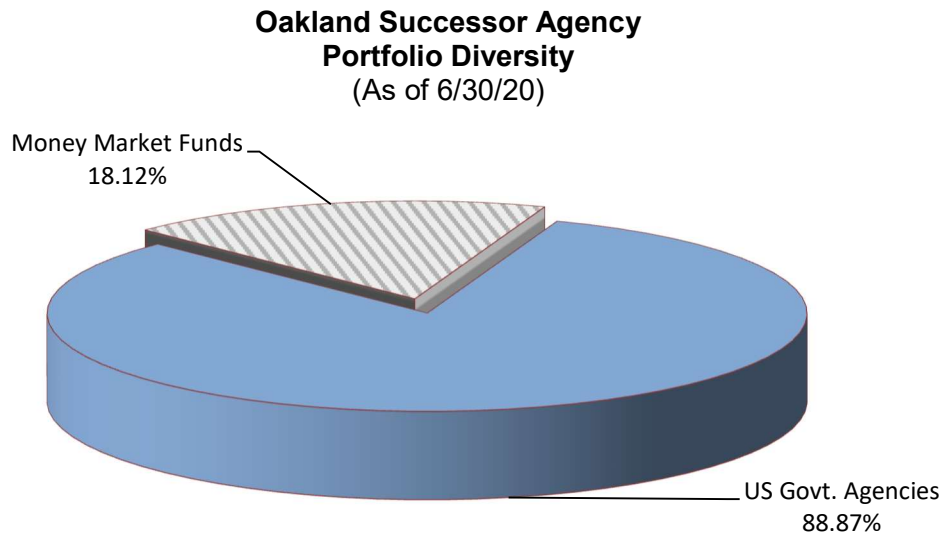


The following chart depicts the Successor’s Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency  
Portfolio Maturity  
(As of 06/30/20)**



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



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

Yield. Total interest earned for the quarter ended June 30, 2020, was approximately \$240,135. The effective rate of return on total assets in the Successor's Portfolio was 1.41 percent for month ending March 31, 2020. The Successor's Portfolio outperformed the 1-year government agency which yielded a rate of 0.71 percent as of March 31, 2020. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 1.79 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns, thus was able to generate higher short term returns in comparison to LAIF and 1-year government agency.

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

Comparative yields for the quarter are shown below.

**Oakland Successor Agency  
Comparative Annualized Yields  
(As of 6/30/20)**

As of Month-end	1-Year Govt. Agency	LAIF <sup>1</sup>	Successor
April 2020	0.29%	1.65%	1.29%
May 2020	0.10%	1.36%	0.96%
June 2020	0.08%	1.22%	0.54%

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

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

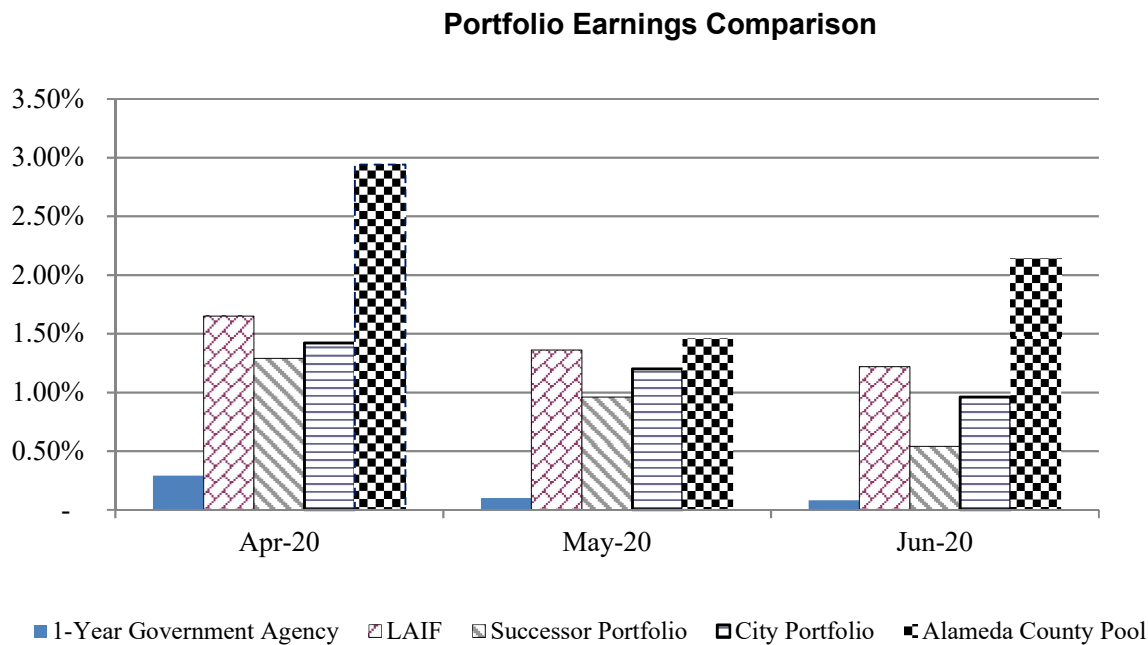
<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<b>Accrual Basis</b>				
<b>Total Portfolio</b>		<b>June 30, 2020</b>	<b>March 31, 2020</b>	<b>June 30, 2019</b>
<b><u>Quarter-End</u></b>				
Total Interest Earnings	\$	138,152	240,135	333,977
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	138,152	240,135	333,977
<b><u>Fiscal Year-to-Date</u></b>				
Total Interest Earnings	\$	749,765	611,613	863,277
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	749,765	611,613	863,277

**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended June 30, 2020 was \$52.49 million, which was above book value by \$76,785. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

<b>UNREALIZED GAINS &amp; LOSSES</b>			
	<b>Cash Basis</b>		<b>Accrual Basis</b>
<b>Market Value</b>	\$ 52,494,114	<b>Market Value</b>	\$ 52,494,114
<b>Original Cost</b>	(52,417,329)	<b>Original Cost</b>	(52,417,329)
<b>Net Unrealized Gain (Loss)</b>	\$ 76,785	<b>Net Unrealized Gain (Loss)</b>	\$ 76,785

The following chart shows yield comparisons for the quarter.





**City Pool FY20  
Portfolio Management  
Portfolio Summary  
June 30, 2020**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	426,845,000.00	428,588,484.19	426,753,749.22	31.23	843	638	1.280	1.297
Federal Agency Issues - Discount	615,654,000.00	615,387,409.98	612,566,807.62	44.83	205	96	0.781	0.791
Medium Term Notes	2,000,000.00	2,019,794.78	1,999,658.70	0.15	1,096	194	2.647	2.684
Money Market	235,000,000.00	235,000,000.00	235,000,000.00	17.20	1	1	0.083	0.084
Local Agency Investment Funds	75,000,000.00	75,368,459.63	75,000,000.00	5.49	1	1	1.200	1.217
Negotiable CD's	15,000,000.00	15,001,075.00	15,000,000.00	1.10	66	29	0.243	0.246
	<b>1,369,499,000.00</b>	<b>1,371,365,223.58</b>	<b>1,366,320,215.54</b>	<b>100.00%</b>	<b>358</b>	<b>243</b>	<b>0.836</b>	<b>0.848</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		5,353.48	5,353.48					
Subtotal		5,353.48	5,353.48					
<b>Total Cash and Investments</b>	<b>1,369,499,000.00</b>	<b>1,371,370,577.06</b>	<b>1,366,325,569.02</b>		<b>358</b>	<b>243</b>	<b>0.836</b>	<b>0.848</b>

<b>Total Earnings</b>	<b>June 30 Month Ending</b>	<b>Fiscal Year To Date</b>	<b>Fiscal Year Ending</b>
Current Year	1,067,476.42	21,874,986.64	21,874,986.64
<b>Average Daily Balance</b>	<b>1,346,035,477.97</b>	<b>1,224,199,111.78</b>	
<b>Effective Rate of Return</b>	<b>0.96%</b>	<b>1.78%</b>	

Treasury Bureau, Finance Department

Reporting period 06/01/2020-06/30/2020

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<b>Federal Agency Issues - Coupon</b>												
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,041,599.56	2,999,676.60	2.700	AA	2.683	202	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,041,599.56	2,999,676.60	2.700	AA	2.683	202	01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,027,545.97	2,999,850.67	2.900	AA	2.877	114	10/23/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,019,146.99	2,999,889.52	2.770	AA	2.737	82	09/21/2020
3133EJ3N7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,019,146.99	2,999,859.05	2.770	AA	2.741	82	09/21/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,014,301.90	2,999,924.00	2.520	AA	2.502	58	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,014,301.90	2,999,924.00	2.520	AA	2.502	58	08/28/2020
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,031,097.25	2,999,959.48	2.400	AA	2.371	168	12/16/2020
3133EKTA4	54311	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,000,000.00	3,000,000.00	2.090	AA	2.061	730	07/01/2022
3133EKTA4	54312	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,000,000.00	3,000,000.00	2.090	AA	2.061	730	07/01/2022
3133EKTA4	54313	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,000,000.00	3,000,000.00	2.090	AA	2.061	730	07/01/2022
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,120,253.14	2,999,117.21	1.850	AA	1.836	945	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,013,005.54	2,999,429.73	1.850	AA	1.901	93	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,013,005.54	2,999,520.73	1.850	AA	1.889	93	10/02/2020
3133EKP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,035,426.40	2,997,468.76	1.770	AA	1.849	278	04/05/2021
3133EKVD5	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,077,095.20	2,998,384.70	1.875	AA	1.885	566	01/18/2022
3133EKVC7	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,051,721.08	2,998,425.00	1.875	AA	1.900	383	07/19/2021
3133EKVP8	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	3,002,761.50	3,000,000.00	2.110	AA	2.081	751	07/22/2022
3133EKWZ5	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	3,002,438.40	3,000,000.00	2.200	AA	2.170	1,118	07/24/2023
3133EKE85	54355	FEDERAL FARM CREDIT BANK		08/26/2019	3,000,000.00	3,010,130.19	2,999,903.75	1.750	AA	1.747	56	08/26/2020
3133EKH66	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	3,005,526.18	3,000,000.00	1.850	AA	1.825	610	03/03/2022
3133EKH66	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	3,005,526.18	2,999,255.88	1.850	AA	1.840	610	03/03/2022
3133EKG42	54381	FEDERAL FARM CREDIT BANK		09/09/2019	3,000,000.00	3,008,186.97	2,996,658.22	1.920	AA	1.930	1,153	08/28/2023
3133EKM94	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	3,005,021.04	2,998,203.13	1.900	AA	1.893	1,167	09/11/2023
3133EKP67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,543,387.00	2,494,546.12	1.625	AA	1.784	443	09/17/2021
3133EKG42	54404	FEDERAL FARM CREDIT BANK		09/17/2019	3,000,000.00	3,008,186.97	2,989,798.21	1.920	AA	2.005	1,153	08/28/2023
3133EKQ90	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,011,467.92	2,997,772.22	2.000	AA	2.007	814	09/23/2022
3133EKR65	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,012,734.22	2,999,521.67	1.800	AA	1.845	84	09/23/2020
3133EK2J4	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,012,940.53	2,995,593.75	1.690	AA	1.780	477	10/21/2021
3133EK2J4	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,012,940.53	3,000,000.00	1.690	AA	1.667	477	10/21/2021
3133EK6Z4	54484	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	3,017,085.27	3,000,000.00	1.625	AA	1.603	135	11/13/2020
3133ELBT0	54536	FEDERAL FARM CREDIT BANK		12/05/2019	3,000,000.00	3,014,680.56	2,998,396.44	1.620	AA	1.636	519	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,017,222.97	2,998,378.13	1.590	AA	1.606	527	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,017,222.97	3,000,000.00	1.590	AA	1.568	527	12/10/2021
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,021,083.22	3,000,000.00	1.625	AA	1.598	182	12/30/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133ELGK4	54626	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,000,817.53	3,000,000.00	1.640	AA	1.618	282	04/09/2021
3133ELGK4	54627	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,000,817.53	3,000,000.00	1.640	AA	1.618	282	04/09/2021
3133ELGK4	54630	FEDERAL FARM CREDIT BANK		01/15/2020	3,000,000.00	3,000,817.53	2,999,812.16	1.640	AA	1.626	282	04/09/2021
3133ELJD7	54647	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,002,459.70	3,000,000.00	1.620	AA	1.598	295	04/22/2021
3133ELJD7	54648	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,002,459.70	3,000,000.00	1.620	AA	1.598	295	04/22/2021
3133ELJD7	54649	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,002,459.70	3,000,000.00	1.620	AA	1.598	295	04/22/2021
3133ELJD7	54650	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,002,459.70	3,000,000.00	1.620	AA	1.598	295	04/22/2021
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,017,369.37	2,996,858.36	1.600	AA	1.619	954	02/10/2023
3133ELNQ3	54706	FEDERAL FARM CREDIT BANK		02/26/2020	3,000,000.00	3,003,202.29	3,000,000.00	1.540	AA	1.519	603	02/24/2022
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,018,143.91	2,998,663.89	1.460	AA	1.457	975	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,045.24	3,000,000.00	1.240	AA	1.223	982	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,045.24	3,000,000.00	1.240	AA	1.223	982	03/10/2023
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,045.24	3,000,000.00	1.240	AA	1.223	982	03/10/2023
3133ELVY7	54775	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,098.40	3,000,000.00	0.450	AA	0.444	281	04/08/2021
3133ELVY7	54776	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,098.40	3,000,000.00	0.450	AA	0.444	281	04/08/2021
3133ELVV3	54777	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,005,688.90	3,000,000.00	0.950	AA	0.937	646	04/08/2022
3133ELVV3	54778	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,005,688.90	3,000,000.00	0.950	AA	0.937	646	04/08/2022
3133ELVV3	54779	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,005,688.90	3,000,000.00	0.950	AA	0.937	646	04/08/2022
3133ELWK6	54799	FEDERAL FARM CREDIT BANK		04/20/2020	3,445,000.00	3,444,973.65	3,444,401.59	0.550	AA	0.556	476	10/20/2021
3133ELYG3	54810	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,199.17	3,000,000.00	0.400	AA	0.395	491	11/04/2021
3133ELYG3	54811	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,199.17	3,000,000.00	0.400	AA	0.395	491	11/04/2021
3133ELYG3	54812	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,199.17	3,000,000.00	0.400	AA	0.395	491	11/04/2021
3133ELYG3	54813	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,199.17	3,000,000.00	0.400	AA	0.395	491	11/04/2021
3133ELZD9	54826	FEDERAL FARM CREDIT BANK		05/12/2020	3,000,000.00	2,999,561.70	3,000,000.00	0.230	AA	0.227	407	08/12/2021
3133ELZD9	54827	FEDERAL FARM CREDIT BANK		05/12/2020	3,000,000.00	2,999,561.70	3,000,000.00	0.230	AA	0.227	407	08/12/2021
3133ELA95	54843	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	2,999,249.67	2,999,018.06	0.190	AA	0.210	513	11/26/2021
3133ELA95	54844	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	2,999,249.67	2,998,877.78	0.190	AA	0.214	513	11/26/2021
3133ELE59	54855	FEDERAL FARM CREDIT BANK		06/03/2020	3,000,000.00	3,000,143.58	3,000,000.00	0.670	AA	0.661	1,433	06/03/2024
3133ELG57	54860	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,195.45	3,000,000.00	0.200	AA	0.197	434	09/08/2021
3133ELG57	54861	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,195.45	3,000,000.00	0.200	AA	0.197	434	09/08/2021
3133ELG57	54862	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,195.45	3,000,000.00	0.200	AA	0.197	434	09/08/2021
3133ELG57	54863	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	3,000,195.45	3,000,000.00	0.200	AA	0.197	434	09/08/2021
3133ELG65	54864	FEDERAL FARM CREDIT BANK		06/08/2020	3,000,000.00	2,997,046.56	3,000,000.00	0.200	AA	0.197	525	12/08/2021
3133ELG65	54871	FEDERAL FARM CREDIT BANK		06/10/2020	3,000,000.00	2,997,046.56	2,996,540.52	0.200	AA	0.277	525	12/08/2021
3133ELJ21	54878	FEDERAL FARM CREDIT BANK		06/15/2020	3,000,000.00	2,999,998.89	2,997,635.56	0.480	AA	0.500	1,079	06/15/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	3,000,882.45	3,000,000.00	0.780	AA	0.769	1,811	06/16/2025
3133ELL85	54884	FEDERAL FARM CREDIT BANK		06/17/2020	3,000,000.00	3,001,175.52	3,000,000.00	0.680	AA	0.671	1,447	06/17/2024
3133ELE83	54889	FEDERAL FARM CREDIT BANK		06/19/2020	3,000,000.00	2,996,984.22	2,999,255.61	0.730	AA	0.726	1,616	12/03/2024
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	3,000,125.07	2,998,815.00	0.260	AA	0.276	721	06/22/2022
3133ELN75	54895	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	2,998,056.27	3,000,000.00	0.230	AA	0.227	540	12/23/2021
3133ELN75	54896	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	2,998,056.27	3,000,000.00	0.230	AA	0.227	540	12/23/2021
3133ELN67	54897	FEDERAL FARM CREDIT BANK		06/23/2020	3,000,000.00	2,999,860.92	3,000,000.00	0.210	AA	0.207	357	06/23/2021
3133ELN67	54898	FEDERAL FARM CREDIT BANK		06/23/2020	5,000,000.00	4,999,768.20	5,000,000.00	0.210	AA	0.207	357	06/23/2021
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,018,359.28	2,999,219.76	2.625	AA	2.673	92	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,018,359.28	2,999,219.76	2.625	AA	2.673	92	10/01/2020
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,071,998.78	1,999,445.09	3.000	AA	2.981	468	10/12/2021
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,050,614.50	2,998,697.04	1.875	AA	1.893	371	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,050,614.50	2,998,697.04	1.875	AA	1.893	371	07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,000,000.00	3,000,000.00	1.875	AA	1.945	0	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,001,425.09	3,000,000.00	2.000	AA	1.973	9	07/10/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,004,614.21	3,000,000.00	2.000	AA	1.973	29	07/30/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,006,945.21	3,000,000.00	1.750	AA	1.726	56	08/26/2020
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,019,430.80	4,999,250.00	1.750	AA	1.786	92	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,011,658.48	2,999,482.50	1.750	AA	1.795	92	10/01/2020
3130AHB85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,011,439.57	3,000,000.00	1.625	AA	1.603	98	10/07/2020
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,060,781.23	2,997,619.50	1.625	AA	1.657	537	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,040,520.82	1,998,413.00	1.625	AA	1.657	537	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,060,781.23	2,997,619.50	1.625	AA	1.657	537	12/20/2021
3130AHVZ3	54629	FEDERAL HOME LOAN BANK		01/13/2020	3,000,000.00	3,001,437.03	3,000,000.00	2.000	AA	1.973	1,657	01/13/2025
3130AHXJ7	54641	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,021,707.61	3,000,000.00	1.920	AA	1.894	1,665	01/21/2025
3130AHWB5	54642	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,003,009.06	3,000,000.00	2.000	AA	1.973	1,665	01/21/2025
3130AHXD0	54643	FEDERAL HOME LOAN BANK		01/22/2020	3,000,000.00	3,022,548.54	3,000,000.00	1.920	AA	1.894	1,666	01/22/2025
3130AHYY3	54659	FEDERAL HOME LOAN BANK		01/29/2020	3,000,000.00	3,002,503.44	3,000,000.00	1.700	AA	1.677	1,673	01/29/2025
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,058,838.34	1,996,764.61	1.375	AA	1.418	961	02/17/2023
3130AJAX7	54762	FEDERAL HOME LOAN BANK		03/25/2020	3,000,000.00	3,014,961.51	3,000,000.00	1.550	AA	1.529	1,363	03/25/2024
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	3,001,467.06	3,000,000.00	0.800	AA	0.789	646	04/08/2022
3130AJMG1	54833	FEDERAL HOME LOAN BANK		05/19/2020	5,000,000.00	4,999,556.20	5,000,000.00	0.145	AA	0.143	83	09/22/2020
3130AJMG1	54834	FEDERAL HOME LOAN BANK		05/19/2020	5,000,000.00	4,999,556.20	5,000,000.00	0.145	AA	0.143	83	09/22/2020
3130AJMP1	54837	FEDERAL HOME LOAN BANK		05/22/2020	5,000,000.00	4,999,303.95	5,000,000.00	0.145	AA	0.143	106	10/15/2020
3130AJNY1	54853	FEDERAL HOME LOAN BANK		06/02/2020	10,000,000.00	9,999,242.00	10,000,000.00	0.150	AA	0.148	63	09/02/2020

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<b>Federal Agency Issues - Coupon</b>												
3130AJMP1	54858	FEDERAL HOME LOAN BANK		06/05/2020	5,000,000.00	4,999,303.95	4,999,747.80	0.145	AA	0.160	106	10/15/2020
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	3,000,000.00	3,000,820.62	3,000,000.00	0.760	AA	0.750	1,811	06/16/2025
3130AJMP1	54885	FEDERAL HOME LOAN BANK		06/18/2020	3,000,000.00	2,999,582.37	2,999,669.33	0.145	AA	0.181	106	10/15/2020
3130AJMP1	54886	FEDERAL HOME LOAN BANK		06/18/2020	3,000,000.00	2,999,582.37	2,999,670.03	0.145	AA	0.181	106	10/15/2020
3130AJS91	54903	FEDERAL HOME LOAN BANK		06/24/2020	5,000,000.00	4,997,245.15	5,000,000.00	0.190	AA	0.187	299	04/26/2021
3130AJSH3	54908	FEDERAL HOME LOAN BANK		06/26/2020	3,000,000.00	2,998,391.73	2,999,845.62	0.180	AA	0.184	268	03/26/2021
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,003,166.56	3,000,000.00	1.700	AA	1.677	26	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,003,166.56	3,000,000.00	1.700	AA	1.677	26	07/27/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,010,671.57	2,999,557.56	1.625	AA	1.664	90	09/29/2020
3134GURZ5	54487	FEDERAL HOME LOAN MTG CORP		11/18/2019	3,000,000.00	3,017,077.65	3,000,000.00	2.030	AA	2.002	1,601	11/18/2024
3134GUQT0	54488	FEDERAL HOME LOAN MTG CORP		11/18/2019	5,000,000.00	5,009,822.95	5,000,000.00	2.000	AA	1.973	1,601	11/18/2024
3134GUW63	54628	FEDERAL HOME LOAN MTG CORP		01/13/2020	3,000,000.00	3,001,490.67	3,000,000.00	2.020	AA	1.992	1,657	01/13/2025
3134GUS27	54637	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,001,449.36	3,000,000.00	1.750	AA	1.726	838	10/17/2022
3134GU4M9	54640	FEDERAL HOME LOAN MTG CORP		01/21/2020	3,000,000.00	3,002,121.36	3,000,000.00	2.000	AA	1.973	1,665	01/21/2025
3134GVAV0	54674	FEDERAL HOME LOAN MTG CORP		02/10/2020	3,000,000.00	3,004,162.77	3,000,000.00	1.650	AA	1.627	770	08/10/2022
3134GVCD8	54705	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,002,561.58	2,999,726.26	1.750	AA	1.729	1,323	02/14/2024
3134GVEN4	54721	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,003,970.68	3,000,000.00	1.700	AA	1.677	1,703	02/28/2025
3134GVES3	54723	FEDERAL HOME LOAN MTG CORP		03/02/2020	3,000,000.00	3,005,083.05	3,000,000.00	1.625	AA	1.603	1,703	02/28/2025
3134GVRM2	54821	FEDERAL HOME LOAN MTG CORP		05/11/2020	3,000,000.00	3,001,109.28	3,000,000.00	0.900	AA	0.888	1,770	05/06/2025
3134GVUU0	54831	FEDERAL HOME LOAN MTG CORP		05/14/2020	3,000,000.00	2,999,799.39	3,000,000.00	0.350	AA	0.345	866	11/14/2022
3134GVXM5	54847	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,000,156.15	3,000,000.00	0.850	AA	0.838	1,792	05/28/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,002,601.09	3,000,000.00	0.750	AA	0.740	1,792	05/28/2025
3134GVZV3	54849	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,001,748.07	3,000,000.00	0.420	AA	0.414	1,059	05/26/2023
3134GVK23	54872	FEDERAL HOME LOAN MTG CORP		06/10/2020	3,000,000.00	3,000,955.17	3,000,000.00	0.950	AA	0.937	1,805	06/10/2025
3134GVX60	54911	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	3,000,561.12	3,000,000.00	0.800	AA	0.791	1,825	06/30/2025
3134GV2M9	54912	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	2,998,572.54	3,000,000.00	0.300	AA	0.296	729	06/30/2022
3134GV2M9	54913	FEDERAL HOME LOAN MTG CORP		06/30/2020	3,000,000.00	2,998,572.54	3,000,000.00	0.300	AA	0.296	729	06/30/2022
3134GVX52	54914	FEDERAL HOME LOAN MTG CORP		06/30/2020	1,900,000.00	1,900,243.81	1,900,000.00	0.300	AA	0.297	729	06/30/2022
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,054,811.71	2,998,832.83	2.500	AA	2.517	286	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,235,643.73	2,991,963.81	2.500	AA	2.544	1,314	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,996,849.52	2,991,296.08	0.250	AA	0.346	1,055	05/22/2023
<b>Subtotal and Average</b>			<b>419,784,722.87</b>		<b>426,845,000.00</b>	<b>428,588,484.19</b>	<b>426,753,749.22</b>			<b>1.280</b>	<b>638</b>	

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<b>Federal Agency Issues - Discount</b>												
313312ZZ6	54376	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,999,720.01	2,951,893.32	1.760	AA	1.811	28	07/29/2020
313312ZZ6	54377	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,999,720.01	2,951,893.33	1.760	AA	1.811	28	07/29/2020
313312ZS2	54411	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,999,790.00	2,952,060.00	1.880	AA	1.934	21	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,999,790.00	2,952,060.00	1.880	AA	1.934	21	07/22/2020
313312A34	54427	Federal Farm Credit Discount		09/27/2019	3,000,000.00	2,999,700.00	2,953,286.67	1.820	AA	1.872	30	07/31/2020
313312ZK9	54509	Federal Farm Credit Discount		11/22/2019	3,000,000.00	2,999,859.99	2,968,926.67	1.580	AA	1.616	14	07/15/2020
313312YV6	54511	Federal Farm Credit Discount		11/26/2019	3,000,000.00	3,000,000.00	2,971,115.00	1.590	AA	1.625	0	07/01/2020
313312YV6	54512	Federal Farm Credit Discount		11/26/2019	5,000,000.00	5,000,000.00	4,951,858.33	1.590	AA	1.625	0	07/01/2020
313312ZJ2	54528	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,999,870.01	2,970,452.50	1.590	AA	1.631	13	07/14/2020
313312ZJ2	54529	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,999,870.01	2,970,452.50	1.590	AA	1.631	13	07/14/2020
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,998,787.49	2,960,368.33	1.580	AA	1.624	97	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,998,787.49	2,960,368.33	1.580	AA	1.624	97	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,997,979.15	4,933,947.22	1.580	AA	1.624	97	10/06/2020
313312ZD5	54569	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,999,866.65	4,954,508.33	1.590	AA	1.631	8	07/09/2020
313312ZD5	54570	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,999,866.65	4,954,508.33	1.590	AA	1.631	8	07/09/2020
313312ZD5	54571	Federal Farm Credit Discount		12/16/2019	3,000,000.00	2,999,919.99	2,972,705.00	1.590	AA	1.631	8	07/09/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,998,229.16	2,957,066.67	1.600	AA	1.645	125	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,997,048.60	4,928,444.44	1.600	AA	1.645	125	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,997,048.60	4,928,444.44	1.600	AA	1.645	125	11/03/2020
313312ZT0	54586	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,999,633.35	4,952,161.11	1.580	AA	1.621	22	07/23/2020
313312ZQ6	54587	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,999,683.35	4,952,819.44	1.580	AA	1.620	19	07/20/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,998,500.00	2,957,866.67	1.600	AA	1.645	120	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,997,500.00	4,929,777.78	1.600	AA	1.645	120	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,997,500.00	4,929,777.78	1.600	AA	1.645	120	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,998,215.00	2,957,066.67	1.600	AA	1.645	126	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,998,215.00	2,957,066.67	1.600	AA	1.645	126	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,998,130.01	2,956,127.50	1.610	AA	1.656	132	11/10/2020
313312B58	54602	Federal Farm Credit Discount		12/20/2019	5,000,000.00	4,999,166.65	4,948,650.00	1.580	AA	1.621	40	08/10/2020
313312E55	54618	Federal Farm Credit Discount		12/30/2019	3,000,000.00	2,999,253.33	2,966,933.33	1.600	AA	1.642	64	09/03/2020
313312H29	54631	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,008.32	2,966,899.17	1.570	AA	1.608	85	09/24/2020
313312H29	54632	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,008.32	2,966,899.17	1.570	AA	1.608	85	09/24/2020
313312H29	54633	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,999,008.32	2,966,899.17	1.570	AA	1.608	85	09/24/2020
313312D56	54634	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,999,300.01	2,970,824.17	1.570	AA	1.605	56	08/26/2020
313312D56	54635	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,999,300.01	2,970,824.17	1.570	AA	1.605	56	08/26/2020
313312G87	54636	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,999,031.66	2,967,291.67	1.570	AA	1.607	83	09/22/2020

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<b>Federal Agency Issues - Discount</b>												
313313BC1	54675	Federal Farm Credit Discount		02/10/2020	3,000,000.00	2,996,850.00	2,955,413.33	1.520	AA	1.563	210	01/27/2021
313312C40	54683	Federal Farm Credit Discount		02/11/2020	3,000,000.00	2,999,412.51	2,975,873.33	1.540	AA	1.570	47	08/17/2020
313312E30	54687	Federal Farm Credit Discount		02/13/2020	5,949,000.00	5,947,565.64	5,897,848.52	1.540	AA	1.572	62	09/01/2020
313312Q86	54688	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,917.49	2,963,662.50	1.530	AA	1.569	147	11/25/2020
313312Q86	54689	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,917.49	2,963,662.50	1.530	AA	1.569	147	11/25/2020
313312Q86	54690	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,917.49	2,963,662.50	1.530	AA	1.569	147	11/25/2020
313312F21	54724	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,999,195.01	2,983,462.50	1.050	AA	1.079	69	09/08/2020
313312F21	54725	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,999,195.01	2,983,462.50	1.050	AA	1.079	69	09/08/2020
313312A67	54747	Federal Farm Credit Discount		03/12/2020	3,000,000.00	2,999,587.50	2,994,720.00	0.440	AA	0.441	33	08/03/2020
313312N30	54763	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,998,215.00	2,996,383.33	0.200	AA	0.203	126	11/04/2020
313312N30	54764	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,998,215.00	2,996,383.33	0.200	AA	0.203	126	11/04/2020
313312N30	54765	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,998,215.00	2,996,383.33	0.200	AA	0.203	126	11/04/2020
313312A91	54766	Federal Farm Credit Discount		04/02/2020	3,000,000.00	2,999,550.00	2,998,635.00	0.130	AA	0.130	36	08/06/2020
313312A91	54767	Federal Farm Credit Discount		04/02/2020	3,000,000.00	2,999,550.00	2,998,635.00	0.130	AA	0.130	36	08/06/2020
313312J27	54768	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,998,837.50	2,997,118.33	0.190	AA	0.190	93	10/02/2020
313312J27	54769	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,998,837.50	2,997,118.33	0.190	AA	0.190	93	10/02/2020
313312N55	54770	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,998,186.68	2,996,383.33	0.200	AA	0.203	128	11/06/2020
313312J27	54785	Federal Farm Credit Discount		04/09/2020	3,000,000.00	2,998,837.50	2,997,066.67	0.200	AA	0.200	93	10/02/2020
313312A91	54791	Federal Farm Credit Discount		04/16/2020	3,000,000.00	2,999,550.00	2,998,413.33	0.170	AA	0.170	36	08/06/2020
313312M56	54793	Federal Farm Credit Discount		04/14/2020	3,000,000.00	2,998,500.00	2,995,380.00	0.280	AA	0.285	120	10/29/2020
313312H29	54801	Federal Farm Credit Discount		04/23/2020	3,000,000.00	2,999,008.32	2,998,331.67	0.130	AA	0.130	85	09/24/2020
313312A67	54815	Federal Farm Credit Discount		05/05/2020	3,000,000.00	2,999,587.50	2,999,175.00	0.110	AA	0.110	33	08/03/2020
313312Q60	54819	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,997,945.84	2,997,678.33	0.140	AA	0.143	145	11/23/2020
313312Q60	54820	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,997,945.84	2,997,678.33	0.140	AA	0.143	145	11/23/2020
313312Q29	54822	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,998,002.51	2,997,453.33	0.160	AA	0.164	141	11/19/2020
313312N89	54823	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,998,144.17	2,997,737.50	0.150	AA	0.150	131	11/09/2020
313312N89	54824	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,998,144.17	2,997,737.50	0.150	AA	0.150	131	11/09/2020
313312N89	54825	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,998,144.17	2,997,737.50	0.150	AA	0.150	131	11/09/2020
313312Q86	54828	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,997,917.49	2,997,400.00	0.160	AA	0.164	147	11/25/2020
313312L65	54830	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,998,587.51	2,997,987.50	0.150	AA	0.150	113	10/22/2020
313312CX4	54856	Federal Farm Credit Discount		06/05/2020	3,000,000.00	2,995,582.50	2,995,582.50	0.190	AA	0.193	253	03/11/2021
313312CX4	54857	Federal Farm Credit Discount		06/05/2020	5,000,000.00	4,992,637.50	4,992,637.50	0.190	AA	0.193	253	03/11/2021
313313DL9	54868	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,996,231.67	2,995,680.00	0.180	AA	0.183	266	03/24/2021
313312DL9	54869	Federal Farm Credit Discount		06/09/2020	3,000,000.00	2,995,680.00	2,995,680.00	0.180	AA	0.183	266	03/24/2021
313313GA0	54874	Federal Farm Credit Discount		06/12/2020	3,000,000.00	2,995,626.66	2,994,216.67	0.200	AA	0.203	328	05/25/2021

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<b>Federal Agency Issues - Discount</b>												
313313DC9	54879	Federal Farm Credit Discount		06/16/2020	3,000,000.00	2,996,345.01	2,995,677.50	0.190	AA	0.193	258	03/16/2021
313312ZY9	54904	Federal Farm Credit Discount		06/26/2020	3,000,000.00	2,999,730.00	2,999,706.67	0.110	AA	0.110	27	07/28/2020
313313CX4	54909	Federal Farm Credit Discount		06/29/2020	5,000,000.00	4,994,026.40	4,993,979.17	0.170	AA	0.173	253	03/11/2021
313312N30	54915	Federal Farm Credit Discount		06/30/2020	3,000,000.00	2,998,215.00	2,998,412.50	0.150	AA	0.150	126	11/04/2020
313312Q60	54916	Federal Farm Credit Discount		06/30/2020	3,000,000.00	2,997,945.84	2,998,053.33	0.160	AA	0.160	145	11/23/2020
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	2,999,587.50	2,950,120.00	1.720	AA	1.772	33	08/03/2020
313384ZL6	54498	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,850.00	2,968,730.83	1.570	AA	1.606	15	07/16/2020
313384ZK8	54500	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,859.99	2,968,861.67	1.570	AA	1.606	14	07/15/2020
313384ZA0	54501	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,949.99	2,970,039.17	1.570	AA	1.605	5	07/06/2020
313384ZA0	54502	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,949.99	2,970,039.17	1.570	AA	1.605	5	07/06/2020
313384ZA0	54503	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,949.99	2,970,039.17	1.570	AA	1.605	5	07/06/2020
313384ZA0	54504	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,949.99	2,970,230.00	1.560	AA	1.595	5	07/06/2020
313384YV5	54518	Federal Home Loan Discount		11/27/2019	3,000,000.00	3,000,000.00	2,971,247.50	1.590	AA	1.625	0	07/01/2020
313384ZA0	54530	Federal Home Loan Discount		12/04/2019	5,000,000.00	4,999,916.65	4,952,670.14	1.585	AA	1.626	5	07/06/2020
313384ZD4	54532	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,919.99	2,971,296.66	1.580	AA	1.621	8	07/09/2020
313384ZC6	54533	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,930.01	2,971,428.30	1.580	AA	1.621	7	07/08/2020
313384ZD4	54535	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,919.99	2,971,205.83	1.585	AA	1.626	8	07/09/2020
313384C49	54619	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,999,412.51	2,970,100.00	1.560	AA	1.595	47	08/17/2020
313384C49	54620	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,999,412.51	2,970,100.00	1.560	AA	1.595	47	08/17/2020
313384A90	54652	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,550.00	2,974,846.67	1.540	AA	1.571	36	08/06/2020
313384A74	54653	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,574.99	2,975,103.33	1.540	AA	1.571	34	08/04/2020
313384B24	54676	Federal Home Loan Discount		02/07/2020	3,000,000.00	2,999,537.49	2,976,446.17	1.553	AA	1.565	37	08/07/2020
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,996,897.49	2,955,300.00	1.490	AA	1.532	219	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,996,897.49	2,955,300.00	1.490	AA	1.532	219	02/05/2021
313384A33	54684	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,700.00	2,978,241.25	1.545	AA	1.556	30	07/31/2020
313384A33	54685	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,700.00	2,978,241.25	1.545	AA	1.556	30	07/31/2020
313384A33	54686	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,700.00	2,978,241.25	1.545	AA	1.556	30	07/31/2020
313384C64	54698	Federal Home Loan Discount		02/19/2020	5,000,000.00	4,998,979.15	4,961,325.00	1.530	AA	1.542	49	08/19/2020
313384YV5	54713	Federal Home Loan Discount		02/26/2020	3,000,000.00	3,000,000.00	2,984,250.00	1.500	AA	1.508	0	07/01/2020
313384ZA0	54716	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,949.99	2,985,158.33	1.370	AA	1.377	5	07/06/2020
313384ZD4	54717	Federal Home Loan Discount		02/28/2020	5,000,000.00	4,999,866.65	4,974,608.33	1.385	AA	1.392	8	07/09/2020
313384YV3	54718	Federal Home Loan Discount		02/28/2020	3,000,000.00	2,999,990.01	2,985,416.67	1.400	AA	1.407	1	07/02/2020
313384C49	54733	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,999,412.51	2,984,852.50	1.095	AA	1.101	47	08/17/2020
313384C49	54734	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,999,412.51	2,984,852.50	1.095	AA	1.101	47	08/17/2020
313384T33	54740	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,997,510.00	2,990,340.00	0.420	AA	0.428	166	12/14/2020

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<b>Federal Agency Issues - Discount</b>												
313384F38	54741	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,183.34	2,993,400.00	0.440	AA	0.441	70	09/09/2020
313384F38	54742	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,183.34	2,993,400.00	0.440	AA	0.441	70	09/09/2020
313384F38	54743	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,183.34	2,993,400.00	0.440	AA	0.441	70	09/09/2020
313384F38	54744	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,999,183.34	2,993,400.00	0.440	AA	0.441	70	09/09/2020
313384K73	54745	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,674.99	2,992,800.00	0.400	AA	0.409	106	10/15/2020
313384B99	54748	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,450.01	2,994,316.67	0.440	AA	0.441	44	08/14/2020
313384E62	54749	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,241.66	2,993,546.67	0.440	AA	0.441	65	09/04/2020
313384F53	54750	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,160.00	2,993,290.00	0.440	AA	0.451	72	09/11/2020
313384T33	54751	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,997,510.00	2,990,340.00	0.420	AA	0.428	166	12/14/2020
313384M22	54758	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,997,562.50	4,990,958.33	0.300	AA	0.306	117	10/26/2020
313384M22	54759	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,997,562.50	4,990,958.33	0.300	AA	0.306	117	10/26/2020
313384Q85	54760	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,996,529.15	4,989,022.22	0.320	AA	0.326	147	11/25/2020
313384E47	54761	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,998,775.00	4,993,434.72	0.290	AA	0.290	63	09/02/2020
313384A66	54771	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,999,587.50	2,998,576.67	0.140	AA	0.140	33	08/03/2020
313384J26	54772	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,998,837.50	2,997,118.32	0.190	AA	0.190	93	10/02/2020
313384H36	54773	Federal Home Loan Discount		04/06/2020	3,000,000.00	2,998,996.68	2,997,563.33	0.170	AA	0.170	86	09/25/2020
313384L31	54774	Federal Home Loan Discount		04/07/2020	3,000,000.00	2,998,625.01	2,997,075.00	0.180	AA	0.183	110	10/19/2020
313384ZK8	54781	Federal Home Loan Discount		04/09/2020	5,000,000.00	4,999,766.65	4,997,305.56	0.200	AA	0.200	14	07/15/2020
313384ZQ5	54782	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,810.01	2,998,300.00	0.200	AA	0.200	19	07/20/2020
313384F87	54783	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,124.99	2,997,103.33	0.220	AA	0.220	75	09/14/2020
313384G37	54784	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,090.01	2,997,048.33	0.220	AA	0.220	78	09/17/2020
313384F95	54786	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,113.32	2,997,482.50	0.190	AA	0.190	76	09/15/2020
313384C56	54787	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,400.00	2,997,460.00	0.240	AA	0.240	48	08/18/2020
313384C72	54788	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,375.01	2,997,420.00	0.240	AA	0.240	50	08/20/2020
313384F87	54789	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,124.99	2,997,176.67	0.220	AA	0.220	75	09/14/2020
313384M48	54790	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,998,512.51	2,996,205.00	0.230	AA	0.234	119	10/28/2020
313384G78	54792	Federal Home Loan Discount		04/16/2020	3,000,000.00	2,999,043.33	2,997,630.00	0.180	AA	0.180	82	09/21/2020
313385AL0	54800	Federal Home Loan Discount		04/21/2020	3,000,000.00	2,997,090.00	2,995,804.17	0.190	AA	0.193	194	01/11/2021
313384L72	54802	Federal Home Loan Discount		04/24/2020	3,000,000.00	2,998,575.00	2,997,800.83	0.145	AA	0.145	114	10/23/2020
313384H69	54804	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,961.67	2,998,342.50	0.130	AA	0.130	89	09/28/2020
313384M22	54805	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,537.50	2,997,888.33	0.140	AA	0.140	117	10/26/2020
313384M22	54806	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,537.50	2,997,888.33	0.140	AA	0.140	117	10/26/2020
313384M22	54807	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,537.50	2,997,888.33	0.140	AA	0.140	117	10/26/2020
313384R84	54808	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,997,675.00	2,997,262.50	0.150	AA	0.152	155	12/03/2020
313384ZY8	54809	Federal Home Loan Discount		05/01/2020	3,000,000.00	2,999,730.00	2,999,266.67	0.100	AA	0.100	27	07/28/2020

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<b>Federal Agency Issues - Discount</b>												
313384A66	54814	Federal Home Loan Discount		05/05/2020	3,000,000.00	2,999,587.50	2,999,175.00	0.110	AA	0.110	33	08/03/2020
313384ZQ5	54816	Federal Home Loan Discount		05/07/2020	3,000,000.00	2,999,810.01	2,999,352.50	0.105	AA	0.105	19	07/20/2020
313384ZQ5	54817	Federal Home Loan Discount		05/07/2020	3,000,000.00	2,999,810.01	2,999,352.50	0.105	AA	0.105	19	07/20/2020
313384ZQ5	54818	Federal Home Loan Discount		05/07/2020	3,000,000.00	2,999,810.01	2,999,352.50	0.105	AA	0.105	19	07/20/2020
313384D55	54832	Federal Home Loan Discount		05/18/2020	3,000,000.00	2,999,300.01	2,999,000.00	0.120	AA	0.120	56	08/26/2020
313384P94	54835	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,998,016.67	2,997,694.67	0.152	AA	0.152	140	11/18/2020
313385FU5	54836	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,995,706.67	2,994,995.00	0.165	AA	0.168	322	05/19/2021
313384Q85	54839	Federal Home Loan Discount		05/27/2020	10,000,000.00	9,993,058.30	9,992,214.44	0.154	AA	0.154	147	11/25/2020
313385FC5	54841	Federal Home Loan Discount		05/27/2020	3,000,000.00	2,995,920.00	2,994,742.92	0.185	AA	0.188	306	05/03/2021
313385GB6	54842	Federal Home Loan Discount		05/26/2020	3,000,000.00	2,995,613.34	2,994,372.92	0.185	AA	0.188	329	05/26/2021
313384R27	54850	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,997,889.17	2,997,421.67	0.170	AA	0.170	149	11/27/2020
313384R27	54851	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,997,889.17	2,997,391.33	0.172	AA	0.172	149	11/27/2020
313384R76	54854	Federal Home Loan Discount		06/03/2020	10,000,000.00	9,992,300.00	9,991,405.56	0.170	AA	0.170	154	12/02/2020
313384S42	54865	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,996,025.00	4,995,475.00	0.180	AA	0.180	159	12/07/2020
313384S59	54866	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,996,000.00	4,995,450.00	0.180	AA	0.180	160	12/08/2020
313384J59	54867	Federal Home Loan Discount		06/09/2020	5,000,000.00	4,998,000.00	4,997,295.83	0.165	AA	0.165	96	10/05/2020
313384HB5	54870	Federal Home Loan Discount		06/10/2020	3,000,000.00	2,998,413.33	2,998,413.33	0.170	AA	0.170	91	09/30/2020
313384H69	54873	Federal Home Loan Discount		06/11/2020	3,000,000.00	2,998,961.67	2,998,455.83	0.170	AA	0.170	89	09/28/2020
313385GT7	54875	Federal Home Loan Discount		06/12/2020	3,000,000.00	2,995,400.01	2,994,236.67	0.190	AA	0.193	345	06/11/2021
313384F95	54876	Federal Home Loan Discount		06/15/2020	3,000,000.00	2,999,113.32	2,998,735.00	0.165	AA	0.165	76	09/15/2020
313385DC7	54882	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,996,345.01	2,995,693.33	0.190	AA	0.193	258	03/16/2021
313384H69	54883	Federal Home Loan Discount		06/17/2020	3,000,000.00	2,998,961.67	2,998,540.83	0.170	AA	0.170	89	09/28/2020
313384T74	54887	Federal Home Loan Discount		06/19/2020	5,000,000.00	4,995,750.00	4,995,601.67	0.174	AA	0.174	170	12/18/2020
313384V48	54890	Federal Home Loan Discount		06/22/2020	3,000,000.00	2,997,255.00	2,997,440.00	0.160	AA	0.163	183	12/31/2020
313384G86	54892	Federal Home Loan Discount		06/22/2020	3,000,000.00	2,999,031.66	2,998,850.00	0.150	AA	0.150	83	09/22/2020
313384T74	54893	Federal Home Loan Discount		06/22/2020	3,705,000.00	3,701,850.75	3,701,868.25	0.170	AA	0.170	170	12/18/2020
313384T74	54894	Federal Home Loan Discount		06/23/2020	3,000,000.00	2,997,450.00	2,997,626.67	0.160	AA	0.160	170	12/18/2020
313384Q69	54899	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,997,945.84	2,997,973.33	0.160	AA	0.160	145	11/23/2020
313384Q69	54900	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,997,945.84	2,997,973.33	0.160	AA	0.160	145	11/23/2020
313384Q69	54901	Federal Home Loan Discount		06/24/2020	3,000,000.00	2,997,945.84	2,997,973.33	0.160	AA	0.160	145	11/23/2020
313384U49	54902	Federal Home Loan Discount		06/24/2020	8,000,000.00	7,993,000.00	7,992,962.67	0.174	AA	0.174	175	12/23/2020
313384U98	54906	Federal Home Loan Discount		06/26/2020	3,000,000.00	2,997,300.00	2,997,456.25	0.165	AA	0.168	180	12/28/2020
313396ZQ9	54585	FREDDIE DISCOUNT		12/18/2019	3,000,000.00	2,999,810.01	2,972,587.50	1.530	AA	1.569	19	07/20/2020
313396G31	54596	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,999,090.01	2,965,420.00	1.520	AA	1.560	78	09/17/2020
313396A60	54703	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,999,587.50	2,980,466.67	1.465	AA	1.475	33	08/03/2020

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<b>Federal Agency Issues - Discount</b>												
313396ZM8	54704	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,999,840.01	2,982,363.33	1.480	AA	1.489	16	07/17/2020
313396C76	54803	FREDDIE DISCOUNT		04/28/2020	3,000,000.00	2,999,375.01	2,998,812.50	0.125	AA	0.125	50	08/20/2020
313396G31	54845	FREDDIE DISCOUNT		05/28/2020	3,000,000.00	2,999,090.01	2,998,646.67	0.145	AA	0.145	78	09/17/2020
313396G49	54846	FREDDIE DISCOUNT		05/28/2020	3,000,000.00	2,999,078.34	2,998,634.58	0.145	AA	0.145	79	09/18/2020
313396D67	54852	FREDDIE DISCOUNT		05/29/2020	3,000,000.00	2,999,287.50	2,998,950.00	0.140	AA	0.140	57	08/27/2020
313396B51	54905	FREDDIE DISCOUNT		06/26/2020	3,000,000.00	2,999,499.99	2,999,475.00	0.140	AA	0.140	40	08/10/2020
<b>Subtotal and Average</b>			<b>593,317,789.10</b>		<b>615,654,000.00</b>	<b>615,387,409.98</b>	<b>612,566,807.62</b>			<b>0.781</b>	<b>96</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,019,794.78	1,999,658.70	2.650	A	2.647	194	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,632.66</b>		<b>2,000,000.00</b>	<b>2,019,794.78</b>	<b>1,999,658.70</b>			<b>2.647</b>	<b>194</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			160,000,000.00	160,000,000.00	160,000,000.00	0.100	AAA	0.099	1	
SYS52471	52471	Morgan Stanley Inst Government			75,000,000.00	75,000,000.00	75,000,000.00	0.050	AAA	0.049	1	
<b>Subtotal and Average</b>			<b>237,166,666.67</b>		<b>235,000,000.00</b>	<b>235,000,000.00</b>	<b>235,000,000.00</b>			<b>0.083</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,368,459.63	75,000,000.00	1.217		1.200	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>75,368,459.63</b>	<b>75,000,000.00</b>			<b>1.200</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478U4G8	54797	MUFG Union Bank NA		04/17/2020	5,000,000.00	5,000,810.00	5,000,000.00	0.460	A-1	0.460	14	07/15/2020
62478U3F1	54840	MUFG Union Bank NA		05/27/2020	5,000,000.00	5,000,265.00	5,000,000.00	0.160	A-1	0.160	47	08/17/2020
62478U5A0	54910	MUFG Union Bank NA		06/30/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.110	A-1	0.108	26	07/27/2020
<b>Subtotal and Average</b>			<b>18,766,666.67</b>		<b>15,000,000.00</b>	<b>15,001,075.00</b>	<b>15,000,000.00</b>			<b>0.243</b>	<b>29</b>	
<b>Total and Average</b>			<b>1,346,035,477.97</b>		<b>1,369,499,000.00</b>	<b>1,371,365,223.58</b>	<b>1,366,320,215.54</b>			<b>0.836</b>	<b>243</b>	

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**City Pool FY20  
Portfolio Management  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	
Average Balance			0.00	Accrued Interest at Purchase		5,353.48	5,353.48					0
				Subtotal		5,353.48	5,353.48					
Total Cash and Investments			1,346,035,477.97	1,369,499,000.00		1,371,370,577.06	1,366,325,569.02	0.836				243





**City Pool FY20  
Aging Report  
By Maturity Date  
As of July 1, 2020**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 07/01/2020 - 07/01/2020 )	8 Maturities	0 Payments	327,000,000.00	23.88%	326,878,470.83	327,368,459.63
Aging Interval:	1 - 30 days	( 07/02/2020 - 07/31/2020 )	44 Maturities	0 Payments	150,000,000.00	10.95%	148,969,762.45	150,006,692.39
Aging Interval:	31 - 90 days	( 08/01/2020 - 09/29/2020 )	70 Maturities	0 Payments	231,949,000.00	16.94%	231,157,256.89	232,011,297.37
Aging Interval:	91 - 180 days	( 09/30/2020 - 12/28/2020 )	78 Maturities	0 Payments	283,705,000.00	20.72%	282,758,165.11	283,737,255.88
Aging Interval:	181 - 360 days	( 12/29/2020 - 06/26/2021 )	36 Maturities	0 Payments	115,000,000.00	8.40%	114,791,722.95	115,152,174.17
Aging Interval:	361 - 1080 days	( 06/27/2021 - 06/16/2023 )	60 Maturities	0 Payments	175,845,000.00	12.84%	175,789,232.07	176,716,182.70
Aging Interval:	1081 days and after	( 06/17/2023 - )	28 Maturities	0 Payments	86,000,000.00	6.28%	85,975,605.24	86,373,161.44
Total for			324 Investments	0 Payments		100.00	1,366,320,215.54	1,371,365,223.58



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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	413,945,000.00	416,695,606.17	413,853,568.53	30.80	841	629	1.552	1.573
Federal Agency Issues - Discount	624,899,000.00	624,648,673.82	621,046,123.62	46.21	199	88	1.055	1.069
Medium Term Notes	2,000,000.00	2,018,328.34	1,999,604.81	0.15	1,096	224	2.647	2.684
Money Market	209,000,000.00	209,000,000.00	209,000,000.00	15.55	1	1	0.107	0.109
Local Agency Investment Funds	75,000,000.00	75,561,076.13	75,000,000.00	5.58	1	1	1.344	1.363
Negotiable CD's	23,000,000.00	23,009,651.00	23,000,000.00	1.71	110	38	0.824	0.835
	<b>1,347,844,000.00</b>	<b>1,350,933,335.46</b>	<b>1,343,899,296.96</b>	<b>100.00%</b>	<b>354</b>	<b>235</b>	<b>1.075</b>	<b>1.090</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		3,997.09	3,997.09					
Subtotal		3,997.09	3,997.09					
<b>Total Cash and Investments</b>	<b>1,347,844,000.00</b>	<b>1,350,937,332.55</b>	<b>1,343,903,294.05</b>		<b>354</b>	<b>235</b>	<b>1.075</b>	<b>1.090</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	1,378,371.28	20,838,178.02
<b>Average Daily Balance</b>	<b>1,350,176,672.31</b>	<b>1,213,320,864.80</b>
<b>Effective Rate of Return</b>	<b>1.20%</b>	<b>1.87%</b>

Treasury Bureau, Finance Department

Reporting period 05/01/2020-05/31/2020

Run Date: 07/09/2020 - 14:01

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,020,327.97	3,000,000.00	1.590	AA	1.568	557	12/10/2021
3133ELEY6	54609	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,002,552.22	3,000,000.00	1.650	AA	1.627	205	12/23/2020
3133ELEY6	54610	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,002,552.22	3,000,000.00	1.650	AA	1.627	205	12/23/2020
3133ELEY6	54611	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,002,552.22	3,000,000.00	1.650	AA	1.627	205	12/23/2020
3133ELEY6	54612	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,002,552.22	3,000,000.00	1.650	AA	1.627	205	12/23/2020
3133ELEY6	54613	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,002,552.22	3,000,000.00	1.650	AA	1.627	205	12/23/2020
3133ELEY6	54614	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,002,552.22	3,000,000.00	1.650	AA	1.627	205	12/23/2020
3133ELEY6	54615	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,002,552.22	3,000,000.00	1.650	AA	1.627	205	12/23/2020
3133ELEY6	54616	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,002,552.22	3,000,000.00	1.650	AA	1.627	205	12/23/2020
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,023,908.71	3,000,000.00	1.625	AA	1.598	212	12/30/2020
3133ELGK4	54626	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,003,606.99	3,000,000.00	1.640	AA	1.618	312	04/09/2021
3133ELGK4	54627	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,003,606.99	3,000,000.00	1.640	AA	1.618	312	04/09/2021
3133ELGK4	54630	FEDERAL FARM CREDIT BANK		01/15/2020	3,000,000.00	3,003,606.99	2,999,791.89	1.640	AA	1.626	312	04/09/2021
3133ELJD7	54647	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,004,434.39	3,000,000.00	1.620	AA	1.598	325	04/22/2021
3133ELJD7	54648	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,004,434.39	3,000,000.00	1.620	AA	1.598	325	04/22/2021
3133ELJD7	54649	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,004,434.39	3,000,000.00	1.620	AA	1.598	325	04/22/2021
3133ELJD7	54650	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,004,434.39	3,000,000.00	1.620	AA	1.598	325	04/22/2021
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,019,291.05	2,996,757.99	1.600	AA	1.619	984	02/10/2023
3133ELNQ3	54706	FEDERAL FARM CREDIT BANK		02/26/2020	3,000,000.00	3,004,929.15	3,000,000.00	1.540	AA	1.519	633	02/24/2022
3133ELQQ0	54727	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,000,170.16	3,000,000.00	1.480	AA	1.460	275	03/03/2021
3133ELQQ0	54728	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,000,170.16	3,000,000.00	1.480	AA	1.460	275	03/03/2021
3133ELQQ0	54729	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,000,170.16	3,000,000.00	1.480	AA	1.460	275	03/03/2021
3133ELQQ0	54730	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,000,170.16	3,000,000.00	1.480	AA	1.460	275	03/03/2021
3133ELQQ0	54731	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,000,170.16	3,000,000.00	1.480	AA	1.460	275	03/03/2021
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,019,877.82	2,998,622.22	1.460	AA	1.457	1,005	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,013,030.14	3,000,000.00	1.240	AA	1.223	1,012	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,013,030.14	3,000,000.00	1.240	AA	1.223	1,012	03/10/2023
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,013,030.14	3,000,000.00	1.240	AA	1.223	1,012	03/10/2023
3133ELTK0	54752	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,317.88	3,000,000.00	0.800	AA	0.789	380	06/16/2021
3133ELSQ8	54753	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,272.40	3,000,000.00	0.920	AA	0.908	472	09/16/2021
3133ELSQ8	54754	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,272.40	3,000,000.00	0.920	AA	1.363	472	09/16/2021
3133ELSQ8	54755	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,272.40	3,000,000.00	0.920	AA	0.908	472	09/16/2021
3133ELSQ8	54756	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,272.40	3,000,000.00	0.920	AA	0.908	472	09/16/2021
3133ELVY7	54775	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,112.32	3,000,000.00	0.450	AA	0.444	311	04/08/2021
3133ELVY7	54776	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,112.32	3,000,000.00	0.450	AA	0.444	311	04/08/2021

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**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133ELVV3	54777	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,006,936.57	3,000,000.00	0.950	AA	0.937	676	04/08/2022
3133ELVV3	54778	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,006,936.57	3,000,000.00	0.950	AA	0.937	676	04/08/2022
3133ELVV3	54779	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,006,936.57	3,000,000.00	0.950	AA	0.937	676	04/08/2022
3133ELWK6	54799	FEDERAL FARM CREDIT BANK		04/20/2020	3,445,000.00	3,444,904.16	3,444,363.31	0.550	AA	0.556	506	10/20/2021
3133ELYG3	54810	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,230.28	3,000,000.00	0.400	AA	0.395	521	11/04/2021
3133ELYG3	54811	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,230.28	3,000,000.00	0.400	AA	0.395	521	11/04/2021
3133ELYG3	54812	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,230.28	3,000,000.00	0.400	AA	0.395	521	11/04/2021
3133ELYG3	54813	FEDERAL FARM CREDIT BANK		05/04/2020	3,000,000.00	3,000,230.28	3,000,000.00	0.400	AA	0.395	521	11/04/2021
3133ELZD9	54826	FEDERAL FARM CREDIT BANK		05/12/2020	3,000,000.00	2,999,877.15	3,000,000.00		AA	0.227	437	08/12/2021
3133ELZD9	54827	FEDERAL FARM CREDIT BANK		05/12/2020	3,000,000.00	2,999,877.15	3,000,000.00	0.230	AA	0.227	437	08/12/2021
3133ELA95	54843	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	2,999,546.28	2,998,959.72	0.190	AA	0.210	543	11/26/2021
3133ELA95	54844	FEDERAL FARM CREDIT BANK		05/26/2020	3,000,000.00	2,999,546.28	2,998,811.11	0.190	AA	0.214	543	11/26/2021
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,024,448.50	2,998,959.68	2.625	AA	2.673	122	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,024,448.50	2,998,959.68	2.625	AA	2.673	122	10/01/2020
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,076,884.84	1,999,408.98	3.000	AA	2.981	498	10/12/2021
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,055,718.01	2,998,590.24	1.875	AA	1.893	401	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,055,718.01	2,998,590.24	1.875	AA	1.893	401	07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,004,471.23	2,999,760.00	1.875	AA	1.945	30	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,006,235.80	3,000,000.00	2.000	AA	1.973	39	07/10/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,009,478.86	3,000,000.00	2.000	AA	1.973	59	07/30/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,010,865.07	3,000,000.00	1.750	AA	1.726	86	08/26/2020
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,026,213.85	4,999,000.00	1.750	AA	1.786	122	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,015,728.31	2,999,310.00	1.750	AA	1.795	122	10/01/2020
3130AHB85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,015,213.39	3,000,000.00	1.625	AA	1.603	128	10/07/2020
3130AHQU0	54573	FEDERAL HOME LOAN BANK		12/17/2019	5,000,000.00	5,003,289.35	4,999,975.20	1.590	AA	1.579	16	06/17/2020
3130AHRR6	54600	FEDERAL HOME LOAN BANK		12/19/2019	3,000,000.00	3,002,467.14	3,000,000.00	2.100	AA	2.071	1,662	12/19/2024
3130AHRR6	54601	FEDERAL HOME LOAN BANK		12/19/2019	3,000,000.00	3,002,467.14	3,000,000.00	2.100	AA	2.071	1,662	12/19/2024
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,066,567.78	2,997,484.50	1.625	AA	1.657	567	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,044,378.52	1,998,323.00	1.625	AA	1.657	567	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,066,567.78	2,997,484.50	1.625	AA	1.657	567	12/20/2021
3130AHVZ3	54629	FEDERAL HOME LOAN BANK		01/13/2020	3,000,000.00	3,004,674.72	3,000,000.00	2.000	AA	1.973	1,687	01/13/2025
3130AHXJ7	54641	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,024,381.51	3,000,000.00	1.920	AA	1.894	1,695	01/21/2025
3130AHWB5	54642	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,006,403.41	3,000,000.00	2.000	AA	1.973	1,695	01/21/2025
3130AHXD0	54643	FEDERAL HOME LOAN BANK		01/22/2020	3,000,000.00	3,025,326.09	3,000,000.00	1.920	AA	1.894	1,696	01/22/2025
3130AHYY3	54659	FEDERAL HOME LOAN BANK		01/29/2020	3,000,000.00	3,004,924.98	3,000,000.00	1.700	AA	1.677	1,703	01/29/2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,059,964.10	1,996,662.01	1.375	AA	1.418	991	02/17/2023
3130AJDH9	54736	FEDERAL HOME LOAN BANK		03/09/2020	3,000,000.00	3,000,129.96	3,000,000.00	0.830	AA	0.819	281	03/09/2021
3130AJAX7	54762	FEDERAL HOME LOAN BANK		03/25/2020	3,000,000.00	3,016,021.74	3,000,000.00	1.550	AA	1.529	1,393	03/25/2024
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	3,001,585.77	3,000,000.00	0.800	AA	0.789	676	04/08/2022
3130AJMG1	54833	FEDERAL HOME LOAN BANK		05/19/2020	5,000,000.00	4,999,711.25	5,000,000.00	0.145	AA	0.143	113	09/22/2020
3130AJMG1	54834	FEDERAL HOME LOAN BANK		05/19/2020	5,000,000.00	4,999,711.25	5,000,000.00	0.145	AA	0.143	113	09/22/2020
3130AJMP1	54837	FEDERAL HOME LOAN BANK		05/22/2020	5,000,000.00	4,999,469.10	5,000,000.00	0.145	AA	0.143	136	10/15/2020
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,006,994.62	3,000,000.00	1.700	AA	1.677	56	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,006,994.62	3,000,000.00	1.700	AA	1.677	56	07/27/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,014,265.00	2,999,406.72	1.625	AA	1.664	120	09/29/2020
3134GURZ5	54487	FEDERAL HOME LOAN MTG CORP		11/18/2019	3,000,000.00	3,020,348.19	3,000,000.00	2.030	AA	2.002	1,631	11/18/2024
3134GUQT0	54488	FEDERAL HOME LOAN MTG CORP		11/18/2019	5,000,000.00	5,015,545.45	5,000,000.00	2.000	AA	1.973	1,631	11/18/2024
3134GADT8	54539	FEDERAL HOME LOAN MTG CORP		12/09/2019	3,000,000.00	3,000,151.26	2,996,742.38	1.620	AA	1.684	458	09/02/2021
3134GUZX1	54617	FEDERAL HOME LOAN MTG CORP		12/23/2019	3,000,000.00	3,002,816.01	3,000,000.00	2.070	AA	2.042	1,666	12/23/2024
3134GUW63	54628	FEDERAL HOME LOAN MTG CORP		01/13/2020	3,000,000.00	3,004,851.96	3,000,000.00	2.020	AA	1.992	1,687	01/13/2025
3134GUS27	54637	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,003,972.57	3,000,000.00	1.750	AA	1.726	868	10/17/2022
3134GU4M9	54640	FEDERAL HOME LOAN MTG CORP		01/21/2020	3,000,000.00	3,005,007.87	3,000,000.00	2.000	AA	1.973	1,695	01/21/2025
3134GVAV0	54674	FEDERAL HOME LOAN MTG CORP		02/10/2020	3,000,000.00	3,007,178.31	3,000,000.00	1.650	AA	1.627	800	08/10/2022
3134GVCD8	54705	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,004,125.39	2,999,719.96	1.750	AA	1.729	1,353	02/14/2024
3134GVEN4	54721	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,005,800.86	3,000,000.00	1.700	AA	1.677	1,733	02/28/2025
3134GVES3	54723	FEDERAL HOME LOAN MTG CORP		03/02/2020	3,000,000.00	3,007,469.01	3,000,000.00	1.625	AA	1.603	1,733	02/28/2025
3134GVEH7	54735	FEDERAL HOME LOAN MTG CORP		03/05/2020	3,000,000.00	3,000,575.10	3,000,000.00	1.875	AA	1.849	1,758	03/25/2025
3134GVRM2	54821	FEDERAL HOME LOAN MTG CORP		05/11/2020	3,000,000.00	3,000,038.28	3,000,000.00	0.900	AA	0.888	1,800	05/06/2025
3134GVUU0	54831	FEDERAL HOME LOAN MTG CORP		05/14/2020	3,000,000.00	2,999,684.22	3,000,000.00	0.350	AA	0.345	896	11/14/2022
3134GVXM5	54847	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	3,000,071.58	3,000,000.00	0.850	AA	0.838	1,822	05/28/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,998,354.56	3,000,000.00	0.750	AA	0.740	1,822	05/28/2025
3134GVZV3	54849	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,998,597.20	3,000,000.00	0.420	AA	0.414	1,089	05/26/2023
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,059,842.74	2,998,708.67	2.500	AA	2.517	316	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,241,865.76	2,991,777.50	2.500	AA	2.544	1,344	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,993,775.54	2,991,045.25	0.250	AA	0.346	1,085	05/22/2023
<b>Subtotal and Average</b>			<b>436,060,642.89</b>		<b>413,945,000.00</b>	<b>416,695,606.17</b>	<b>413,853,568.53</b>			<b>1.552</b>	<b>629</b>	
<b>Federal Agency Issues - Discount</b>												
313312ZZ6	54376	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,999,371.68	2,951,893.32	1.760	AA	1.811	58	07/29/2020
313312ZZ6	54377	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,999,371.68	2,951,893.33	1.760	AA	1.811	58	07/29/2020

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<b>Federal Agency Issues - Discount</b>												
313312YU8	54386	Federal Farm Credit Discount		09/12/2019	3,000,000.00	2,999,734.17	2,955,956.67	1.810	AA	1.860	29	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,999,447.49	2,952,060.00	1.880	AA	1.934	51	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,999,447.49	2,952,060.00	1.880	AA	1.934	51	07/22/2020
313312A34	54427	Federal Farm Credit Discount		09/27/2019	3,000,000.00	2,999,349.99	2,953,286.67	1.820	AA	1.872	60	07/31/2020
313312YL8	54489	Federal Farm Credit Discount		11/19/2019	5,000,000.00	4,999,679.15	4,952,900.00	1.570	AA	1.604	21	06/22/2020
313312YL8	54490	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,999,807.49	2,971,740.00	1.570	AA	1.604	21	06/22/2020
313312YL8	54491	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,999,807.49	2,971,740.00	1.570	AA	1.604	21	06/22/2020
313312YD6	54508	Federal Farm Credit Discount		11/21/2019	3,000,000.00	2,999,871.66	2,972,917.50	1.570	AA	1.603	14	06/15/2020
313312ZK9	54509	Federal Farm Credit Discount		11/22/2019	3,000,000.00	2,999,523.33	2,968,926.67	1.580	AA	1.616	44	07/15/2020
313312YV6	54511	Federal Farm Credit Discount		11/26/2019	3,000,000.00	2,999,675.01	2,971,115.00	1.590	AA	1.625	30	07/01/2020
313312YV6	54512	Federal Farm Credit Discount		11/26/2019	5,000,000.00	4,999,458.35	4,951,858.33	1.590	AA	1.625	30	07/01/2020
313312YE4	54525	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,999,770.85	4,956,716.67	1.590	AA	1.630	15	06/16/2020
313312YE4	54526	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,999,770.85	4,956,716.67	1.590	AA	1.630	15	06/16/2020
313312YE4	54527	Federal Farm Credit Discount		12/03/2019	3,000,000.00	2,999,862.51	2,974,030.00	1.590	AA	1.630	15	06/16/2020
313312ZJ2	54528	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,999,534.16	2,970,452.50	1.590	AA	1.631	43	07/14/2020
313312ZJ2	54529	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,999,534.16	2,970,452.50	1.590	AA	1.631	43	07/14/2020
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,998,200.84	2,960,368.33	1.580	AA	1.624	127	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,998,200.84	2,960,368.33	1.580	AA	1.624	127	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,997,001.40	4,933,947.22	1.580	AA	1.624	127	10/06/2020
313312XY1	54561	Federal Farm Credit Discount		12/12/2019	3,000,000.00	2,999,917.50	2,976,620.83	1.550	AA	1.562	9	06/10/2020
313312ZD5	54569	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,999,313.90	4,954,508.33	1.590	AA	1.631	38	07/09/2020
313312ZD5	54570	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,999,313.90	4,954,508.33	1.590	AA	1.631	38	07/09/2020
313312ZD5	54571	Federal Farm Credit Discount		12/16/2019	3,000,000.00	2,999,588.34	2,972,705.00	1.590	AA	1.631	38	07/09/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,997,675.00	2,957,066.67	1.600	AA	1.645	155	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,996,125.00	4,928,444.44	1.600	AA	1.645	155	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,996,125.00	4,928,444.44	1.600	AA	1.645	155	11/03/2020
313312ZT0	54586	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,999,061.10	4,952,161.11	1.580	AA	1.621	52	07/23/2020
313312ZQ6	54587	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,999,115.30	4,952,819.44	1.580	AA	1.620	49	07/20/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,997,875.01	2,957,866.67	1.600	AA	1.645	150	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,996,458.35	4,929,777.78	1.600	AA	1.645	150	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,996,458.35	4,929,777.78	1.600	AA	1.645	150	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,997,660.00	2,957,066.67	1.600	AA	1.645	156	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,997,660.00	2,957,066.67	1.600	AA	1.645	156	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,997,570.00	2,956,127.50	1.610	AA	1.656	162	11/10/2020
313312B58	54602	Federal Farm Credit Discount		12/20/2019	5,000,000.00	4,998,541.65	4,948,650.00	1.580	AA	1.621	70	08/10/2020

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<b>Federal Agency Issues - Discount</b>												
313312E55	54618	Federal Farm Credit Discount		12/30/2019	3,000,000.00	2,998,746.66	2,966,933.33	1.600	AA	1.642	94	09/03/2020
313312H29	54631	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,466.67	2,966,899.17	1.570	AA	1.608	115	09/24/2020
313312H29	54632	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,466.67	2,966,899.17	1.570	AA	1.608	115	09/24/2020
313312H29	54633	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,466.67	2,966,899.17	1.570	AA	1.608	115	09/24/2020
313312D56	54634	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,925.01	2,970,824.17	1.570	AA	1.605	86	08/26/2020
313312D56	54635	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,925.01	2,970,824.17	1.570	AA	1.605	86	08/26/2020
313312G87	54636	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,493.34	2,967,291.67	1.570	AA	1.607	113	09/22/2020
313312XP0	54671	Federal Farm Credit Discount		02/06/2020	3,000,000.00	3,000,000.00	2,984,920.00	1.560	AA	1.568	0	06/01/2020
313312XP0	54672	Federal Farm Credit Discount		02/06/2020	5,000,000.00	5,000,000.00	4,974,866.67	1.560	AA	1.568	0	06/01/2020
313312XP0	54673	Federal Farm Credit Discount		02/06/2020	3,000,000.00	3,000,000.00	2,984,920.00	1.560	AA	1.568	0	06/01/2020
313313BC1	54675	Federal Farm Credit Discount		02/10/2020	3,000,000.00	2,996,400.00	2,955,413.33	1.520	AA	1.563	240	01/27/2021
313312C40	54683	Federal Farm Credit Discount		02/11/2020	3,000,000.00	2,999,037.51	2,975,873.33	1.540	AA	1.570	77	08/17/2020
313312E30	54687	Federal Farm Credit Discount		02/13/2020	5,949,000.00	5,946,567.51	5,897,848.52	1.540	AA	1.572	92	09/01/2020
313312Q86	54688	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,345.00	2,963,662.50	1.530	AA	1.569	177	11/25/2020
313312Q86	54689	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,345.00	2,963,662.50	1.530	AA	1.569	177	11/25/2020
313312Q86	54690	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,345.00	2,963,662.50	1.530	AA	1.569	177	11/25/2020
313312F21	54724	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,998,680.00	2,983,462.50	1.050	AA	1.079	99	09/08/2020
313312F21	54725	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,998,680.00	2,983,462.50	1.050	AA	1.079	99	09/08/2020
313312XS4	54746	Federal Farm Credit Discount		03/12/2020	3,000,000.00	2,999,972.49	2,996,710.00	0.470	AA	0.471	3	06/04/2020
313312A67	54747	Federal Farm Credit Discount		03/12/2020	3,000,000.00	2,999,212.50	2,994,720.00	0.440	AA	0.441	63	08/03/2020
313312N30	54763	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,997,660.00	2,996,383.33	0.200	AA	0.203	156	11/04/2020
313312N30	54764	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,997,660.00	2,996,383.33	0.200	AA	0.203	156	11/04/2020
313312N30	54765	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,997,660.00	2,996,383.33	0.200	AA	0.203	156	11/04/2020
313312A91	54766	Federal Farm Credit Discount		04/02/2020	3,000,000.00	2,999,175.00	2,998,635.00	0.130	AA	0.130	66	08/06/2020
313312A91	54767	Federal Farm Credit Discount		04/02/2020	3,000,000.00	2,999,175.00	2,998,635.00	0.130	AA	0.130	66	08/06/2020
313312J27	54768	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,998,257.51	2,997,118.33	0.190	AA	0.190	123	10/02/2020
313312J27	54769	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,998,257.51	2,997,118.33	0.190	AA	0.190	123	10/02/2020
313312N55	54770	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,997,630.00	2,996,383.33	0.200	AA	0.203	158	11/06/2020
313312J27	54785	Federal Farm Credit Discount		04/09/2020	3,000,000.00	2,998,257.51	2,997,066.67	0.200	AA	0.200	123	10/02/2020
313312A91	54791	Federal Farm Credit Discount		04/16/2020	3,000,000.00	2,999,175.00	2,998,413.33	0.170	AA	0.170	66	08/06/2020
313312M56	54793	Federal Farm Credit Discount		04/14/2020	3,000,000.00	2,997,875.01	2,995,380.00	0.280	AA	0.285	150	10/29/2020
313312H29	54801	Federal Farm Credit Discount		04/23/2020	3,000,000.00	2,998,466.67	2,998,331.67	0.130	AA	0.130	115	09/24/2020
313312A67	54815	Federal Farm Credit Discount		05/05/2020	3,000,000.00	2,999,212.50	2,999,175.00	0.110	AA	0.110	63	08/03/2020
313312Q60	54819	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,997,375.00	2,997,678.33	0.140	AA	0.143	175	11/23/2020
313312Q60	54820	Federal Farm Credit Discount		05/08/2020	3,000,000.00	2,997,375.00	2,997,678.33	0.140	AA	0.143	175	11/23/2020

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<b>Federal Agency Issues - Discount</b>												
313312Q29	54822	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,997,435.00	2,997,453.33	0.160	AA	0.164	171	11/19/2020
313312N89	54823	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,997,585.00	2,997,737.50	0.150	AA	0.150	161	11/09/2020
313312N89	54824	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,997,585.00	2,997,737.50	0.150	AA	0.150	161	11/09/2020
313312N89	54825	Federal Farm Credit Discount		05/12/2020	3,000,000.00	2,997,585.00	2,997,737.50	0.150	AA	0.150	161	11/09/2020
313312Q86	54828	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,997,345.00	2,997,400.00	0.160	AA	0.164	177	11/25/2020
313312L65	54830	Federal Farm Credit Discount		05/14/2020	3,000,000.00	2,997,974.16	2,997,987.50	0.150	AA	0.150	143	10/22/2020
313312XQ8	54480	FEDERAL FARM CREDIT BANK		10/31/2019	3,000,000.00	2,999,990.82	2,971,333.33	1.600	AA	1.635	1	06/02/2020
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	2,999,212.50	2,950,120.00	1.720	AA	1.772	63	08/03/2020
313384ZL6	54498	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,512.50	2,968,730.83	1.570	AA	1.606	45	07/16/2020
313384YU7	54499	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,734.17	2,970,824.17	1.570	AA	1.605	29	06/30/2020
313384ZK8	54500	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,523.33	2,968,861.67	1.570	AA	1.606	44	07/15/2020
313384ZA0	54501	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,620.83	2,970,039.17	1.570	AA	1.605	35	07/06/2020
313384ZA0	54502	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,620.83	2,970,039.17	1.570	AA	1.605	35	07/06/2020
313384ZA0	54503	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,620.83	2,970,039.17	1.570	AA	1.605	35	07/06/2020
313384ZA0	54504	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,620.83	2,970,230.00	1.560	AA	1.595	35	07/06/2020
313384YV5	54518	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,999,675.01	2,971,247.50	1.590	AA	1.625	30	07/01/2020
313384ZA0	54530	Federal Home Loan Discount		12/04/2019	5,000,000.00	4,999,368.05	4,952,670.14	1.585	AA	1.626	35	07/06/2020
313384ZD4	54532	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,588.34	2,971,296.66	1.580	AA	1.621	38	07/09/2020
313384ZC6	54533	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,599.17	2,971,428.30	1.580	AA	1.621	37	07/08/2020
313384ZD4	54535	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,588.34	2,971,205.83	1.585	AA	1.626	38	07/09/2020
313384YA1	54562	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,999,899.17	2,976,036.67	1.580	AA	1.593	11	06/12/2020
313384YA1	54563	Federal Home Loan Discount		12/13/2019	5,000,000.00	4,999,831.95	4,960,111.67	1.578	AA	1.591	11	06/12/2020
313384XP9	54564	Federal Home Loan Discount		12/13/2019	3,000,000.00	3,000,000.00	2,977,912.50	1.550	AA	1.561	0	06/01/2020
313384YA1	54597	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,999,899.17	2,977,119.99	1.560	AA	1.572	11	06/12/2020
313384YA1	54598	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,999,899.17	2,977,120.00	1.560	AA	1.572	11	06/12/2020
313384C49	54619	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,999,037.51	2,970,100.00	1.560	AA	1.595	77	08/17/2020
313384C49	54620	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,999,037.51	2,970,100.00	1.560	AA	1.595	77	08/17/2020
313384A90	54652	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,175.00	2,974,846.67	1.540	AA	1.571	66	08/06/2020
313384A74	54653	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,199.99	2,975,103.33	1.540	AA	1.571	64	08/04/2020
313384XP9	54661	Federal Home Loan Discount		02/03/2020	3,000,000.00	3,000,000.00	2,984,430.83	1.570	AA	1.578	0	06/01/2020
313384XP9	54662	Federal Home Loan Discount		02/03/2020	5,000,000.00	5,000,000.00	4,974,051.39	1.570	AA	1.578	0	06/01/2020
313384YF0	54664	Federal Home Loan Discount		02/03/2020	5,000,000.00	4,999,755.55	4,970,750.00	1.560	AA	1.569	16	06/17/2020
313384YF0	54667	Federal Home Loan Discount		02/04/2020	2,950,000.00	2,949,855.77	2,932,925.24	1.555	AA	1.564	16	06/17/2020
313384B24	54676	Federal Home Loan Discount		02/07/2020	3,000,000.00	2,999,162.49	2,976,446.17	1.553	AA	1.565	67	08/07/2020
313384XP9	54677	Federal Home Loan Discount		02/11/2020	3,000,000.00	3,000,000.00	2,985,523.75	1.565	AA	1.573	0	06/01/2020

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<b>Federal Agency Issues - Discount</b>												
313384XP9	54678	Federal Home Loan Discount		02/11/2020	3,000,000.00	3,000,000.00	2,985,523.75	1.565	AA	1.573	0	06/01/2020
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,996,265.00	2,955,300.00	1.490	AA	1.532	249	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,996,265.00	2,955,300.00	1.490	AA	1.532	249	02/05/2021
313384A33	54684	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,349.99	2,978,241.25	1.545	AA	1.556	60	07/31/2020
313384A33	54685	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,349.99	2,978,241.25	1.545	AA	1.556	60	07/31/2020
313384A33	54686	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,349.99	2,978,241.25	1.545	AA	1.556	60	07/31/2020
313384XQ7	54693	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,990.82	2,986,350.00	1.560	AA	1.567	1	06/02/2020
313384XQ7	54695	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,990.82	2,986,350.00	1.560	AA	1.567	1	06/02/2020
313384XQ7	54696	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,990.82	2,986,350.00	1.560	AA	1.567	1	06/02/2020
313384XQ7	54697	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,990.82	2,986,350.00	1.560	AA	1.567	1	06/02/2020
313384C64	54698	Federal Home Loan Discount		02/19/2020	5,000,000.00	4,998,354.15	4,961,325.00	1.530	AA	1.542	79	08/19/2020
313384YV5	54713	Federal Home Loan Discount		02/26/2020	3,000,000.00	2,999,675.01	2,984,250.00	1.500	AA	1.508	30	07/01/2020
313384XT1	54714	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,963.34	2,987,625.00	1.500	AA	1.506	4	06/05/2020
313384XP9	54715	Federal Home Loan Discount		02/27/2020	3,000,000.00	3,000,000.00	2,988,045.83	1.510	AA	1.516	0	06/01/2020
313384ZA0	54716	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,620.83	2,985,158.33	1.370	AA	1.377	35	07/06/2020
313384ZD4	54717	Federal Home Loan Discount		02/28/2020	5,000,000.00	4,999,313.90	4,974,608.33	1.385	AA	1.392	38	07/09/2020
313384YW3	54718	Federal Home Loan Discount		02/28/2020	3,000,000.00	2,999,664.18	2,985,416.67	1.400	AA	1.407	31	07/02/2020
313384C49	54733	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,999,037.51	2,984,852.50	1.095	AA	1.101	77	08/17/2020
313384C49	54734	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,999,037.51	2,984,852.50	1.095	AA	1.101	77	08/17/2020
313384T33	54740	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,997,060.00	2,990,340.00	0.420	AA	0.428	196	12/14/2020
313384F38	54741	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,666.68	2,993,400.00	0.440	AA	0.441	100	09/09/2020
313384F38	54742	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,666.68	2,993,400.00	0.440	AA	0.441	100	09/09/2020
313384F38	54743	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,666.68	2,993,400.00	0.440	AA	0.441	100	09/09/2020
313384F38	54744	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,666.68	2,993,400.00	0.440	AA	0.441	100	09/09/2020
313384K73	54745	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,073.34	2,992,800.00	0.400	AA	0.409	136	10/15/2020
313384B99	54748	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,999,075.01	2,994,316.67	0.440	AA	0.441	74	08/14/2020
313384E62	54749	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,998,733.34	2,993,546.67	0.440	AA	0.441	95	09/04/2020
313384F53	54750	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,998,640.01	2,993,290.00	0.440	AA	0.451	102	09/11/2020
313384T33	54751	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,997,060.00	2,990,340.00	0.420	AA	0.428	196	12/14/2020
313384M22	54758	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,996,529.15	4,990,958.33	0.300	AA	0.306	147	10/26/2020
313384M22	54759	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,996,529.15	4,990,958.33	0.300	AA	0.306	147	10/26/2020
313384Q85	54760	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,995,575.00	4,989,022.22	0.320	AA	0.326	177	11/25/2020
313384E47	54761	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,997,933.35	4,993,434.72	0.290	AA	0.290	93	09/02/2020
313384A66	54771	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,999,212.50	2,998,576.67	0.140	AA	0.140	63	08/03/2020
313384J26	54772	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,998,257.51	2,997,118.32	0.190	AA	0.190	123	10/02/2020

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<b>Federal Agency Issues - Discount</b>												
313384H36	54773	Federal Home Loan Discount		04/06/2020	3,000,000.00	2,998,453.32	2,997,563.33	0.170	AA	0.170	116	09/25/2020
313384L31	54774	Federal Home Loan Discount		04/07/2020	3,000,000.00	2,998,016.67	2,997,075.00	0.180	AA	0.183	140	10/19/2020
313384ZK8	54781	Federal Home Loan Discount		04/09/2020	5,000,000.00	4,999,205.55	4,997,305.56	0.200	AA	0.200	44	07/15/2020
313384ZQ5	54782	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,469.18	2,998,300.00	0.200	AA	0.200	49	07/20/2020
313384F87	54783	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,998,599.99	2,997,103.33	0.220	AA	0.220	105	09/14/2020
313384G37	54784	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,998,560.00	2,997,048.33	0.220	AA	0.220	108	09/17/2020
313384F95	54786	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,998,586.67	2,997,482.50	0.190	AA	0.190	106	09/15/2020
313384C56	54787	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,025.00	2,997,460.00	0.240	AA	0.240	78	08/18/2020
313384C72	54788	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,999,000.01	2,997,420.00	0.240	AA	0.240	80	08/20/2020
313384F87	54789	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,998,599.99	2,997,176.67	0.220	AA	0.220	105	09/14/2020
313384M48	54790	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,997,889.17	2,996,205.00	0.230	AA	0.234	149	10/28/2020
313384G78	54792	Federal Home Loan Discount		04/16/2020	3,000,000.00	2,998,506.66	2,997,630.00	0.180	AA	0.180	112	09/21/2020
313385AL0	54800	Federal Home Loan Discount		04/21/2020	3,000,000.00	2,996,640.00	2,995,804.17	0.190	AA	0.193	224	01/11/2021
313384L72	54802	Federal Home Loan Discount		04/24/2020	3,000,000.00	2,997,960.00	2,997,800.83	0.145	AA	0.145	144	10/23/2020
313384H69	54804	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,413.33	2,998,342.50	0.130	AA	0.130	119	09/28/2020
313384M22	54805	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,997,917.49	2,997,888.33	0.140	AA	0.140	147	10/26/2020
313384M22	54806	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,997,917.49	2,997,888.33	0.140	AA	0.140	147	10/26/2020
313384M22	54807	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,997,917.49	2,997,888.33	0.140	AA	0.140	147	10/26/2020
313384R84	54808	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,997,225.00	2,997,262.50	0.150	AA	0.152	185	12/03/2020
313384ZY8	54809	Federal Home Loan Discount		05/01/2020	3,000,000.00	2,999,382.51	2,999,266.67	0.100	AA	0.100	57	07/28/2020
313384A66	54814	Federal Home Loan Discount		05/05/2020	3,000,000.00	2,999,212.50	2,999,175.00	0.110	AA	0.110	63	08/03/2020
313384ZQ5	54816	Federal Home Loan Discount		05/07/2020	3,000,000.00	2,999,469.18	2,999,352.50	0.105	AA	0.105	49	07/20/2020
313384ZQ5	54817	Federal Home Loan Discount		05/07/2020	3,000,000.00	2,999,469.18	2,999,352.50	0.105	AA	0.105	49	07/20/2020
313384ZQ5	54818	Federal Home Loan Discount		05/07/2020	3,000,000.00	2,999,469.18	2,999,352.50	0.105	AA	0.105	49	07/20/2020
313384D55	54832	Federal Home Loan Discount		05/18/2020	3,000,000.00	2,998,925.01	2,999,000.00	0.120	AA	0.120	86	08/26/2020
313384P94	54835	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,997,450.00	2,997,694.67	0.152	AA	0.152	170	11/18/2020
313385FU5	54836	Federal Home Loan Discount		05/20/2020	3,000,000.00	2,994,720.00	2,994,995.00	0.165	AA	0.168	352	05/19/2021
313384Q85	54839	Federal Home Loan Discount		05/27/2020	10,000,000.00	9,991,150.00	9,992,214.44	0.154	AA	0.154	177	11/25/2020
313385FC5	54841	Federal Home Loan Discount		05/27/2020	3,000,000.00	2,994,960.00	2,994,742.92	0.185	AA	0.188	336	05/03/2021
313385GB6	54842	Federal Home Loan Discount		05/26/2020	3,000,000.00	2,994,615.00	2,994,372.92	0.185	AA	0.188	359	05/26/2021
313384R27	54850	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,997,315.00	2,997,421.67	0.170	AA	0.170	179	11/27/2020
313384R27	54851	Federal Home Loan Discount		05/29/2020	3,000,000.00	2,997,315.00	2,997,391.33	0.172	AA	0.172	179	11/27/2020
313396XW8	54524	FREDDIE DISCOUNT		12/02/2019	5,000,000.00	4,999,893.05	4,958,787.50	1.570	AA	1.609	7	06/08/2020
313396ZQ9	54585	FREDDIE DISCOUNT		12/18/2019	3,000,000.00	2,999,469.18	2,972,587.50	1.530	AA	1.569	49	07/20/2020
313396G31	54596	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,998,560.00	2,965,420.00	1.520	AA	1.560	108	09/17/2020

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<b>Federal Agency Issues - Discount</b>												
313396YF4	54599	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,999,853.33	2,976,771.67	1.540	AA	1.552	16	06/17/2020
313396YG2	54651	FREDDIE DISCOUNT		01/23/2020	3,000,000.00	2,999,844.18	2,981,135.00	1.540	AA	1.550	17	06/18/2020
313396YF4	54666	FREDDIE DISCOUNT		02/05/2020	3,000,000.00	2,999,853.33	2,982,765.42	1.555	AA	1.564	16	06/17/2020
313396YF4	54670	FREDDIE DISCOUNT		02/06/2020	3,000,000.00	2,999,853.33	2,982,895.00	1.555	AA	1.564	16	06/17/2020
313396A60	54703	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,999,212.50	2,980,466.67	1.465	AA	1.475	63	08/03/2020
313396ZM8	54704	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,999,501.67	2,982,363.33	1.480	AA	1.489	46	07/17/2020
313396C76	54803	FREDDIE DISCOUNT		04/28/2020	3,000,000.00	2,999,000.01	2,998,812.50	0.125	AA	0.125	80	08/20/2020
313396G31	54845	FREDDIE DISCOUNT		05/28/2020	3,000,000.00	2,998,560.00	2,998,646.67	0.145	AA	0.145	108	09/17/2020
313396G49	54846	FREDDIE DISCOUNT		05/28/2020	3,000,000.00	2,998,546.68	2,998,634.58	0.145	AA	0.145	109	09/18/2020
313396D67	54852	FREDDIE DISCOUNT		05/29/2020	3,000,000.00	2,998,912.50	2,998,950.00	0.140	AA	0.140	87	08/27/2020
<b>Subtotal and Average</b>			<b>597,793,869.17</b>		<b>624,899,000.00</b>	<b>624,648,673.82</b>	<b>621,046,123.62</b>			<b>1.055</b>	<b>88</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,018,328.34	1,999,604.81	2.650	A	2.647	224	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,579.61</b>		<b>2,000,000.00</b>	<b>2,018,328.34</b>	<b>1,999,604.81</b>			<b>2.647</b>	<b>224</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			131,000,000.00	131,000,000.00	131,000,000.00	0.120	AAA	0.118	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			78,000,000.00	78,000,000.00	78,000,000.00	0.090	AAA	0.089	1	
<b>Subtotal and Average</b>			<b>220,354,838.71</b>		<b>209,000,000.00</b>	<b>209,000,000.00</b>	<b>209,000,000.00</b>			<b>0.107</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,561,076.13	75,000,000.00	1.363		1.344	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>75,561,076.13</b>	<b>75,000,000.00</b>			<b>1.344</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478T7J2	54595	MUFG Union Bank NA		12/19/2019	5,000,000.00	5,003,635.00	5,000,000.00	1.720	A-1	1.720	14	06/15/2020
62478U2X3	54657	MUFG Union Bank NA		01/28/2020	3,000,000.00	3,003,021.00	3,000,000.00	1.650	A-1	1.650	21	06/22/2020
62478U4G8	54797	MUFG Union Bank NA		04/17/2020	5,000,000.00	5,001,885.00	5,000,000.00	0.460	A-1	0.460	44	07/15/2020
62478U4J2	54798	MUFG Union Bank NA		04/20/2020	5,000,000.00	5,001,190.00	5,000,000.00	0.460	A-1	0.460	25	06/26/2020
62478U3F1	54840	MUFG Union Bank NA		05/27/2020	5,000,000.00	4,999,920.00	5,000,000.00	0.160	A-1	0.160	77	08/17/2020
<b>Subtotal and Average</b>			<b>18,967,741.94</b>		<b>23,000,000.00</b>	<b>23,009,651.00</b>	<b>23,000,000.00</b>			<b>0.824</b>	<b>38</b>	

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Total and Average			1,350,176,672.31		1,347,844,000.00	1,350,933,335.46	1,343,899,296.96			1.075	235

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	
Average Balance			0.00	Accrued Interest at Purchase		3,997.09	3,997.09					0
				Subtotal		3,997.09	3,997.09					
Total Cash and Investments			1,350,176,672.31	1,347,844,000.00		1,350,937,332.55	1,343,903,294.05					1.075 235



**City Pool FY20  
Aging Report  
By Maturity Date  
As of June 1, 2020**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 06/01/2020 - 06/01/2020 )	12 Maturities	0 Payments	315,000,000.00	23.37%	314,840,194.72	315,561,076.13
Aging Interval:	1 - 30 days	( 06/02/2020 - 07/01/2020 )	37 Maturities	0 Payments	130,950,000.00	9.72%	130,115,855.03	130,960,373.73
Aging Interval:	31 - 90 days	( 07/02/2020 - 08/30/2020 )	74 Maturities	0 Payments	244,000,000.00	18.10%	242,537,348.71	244,050,338.02
Aging Interval:	91 - 180 days	( 08/31/2020 - 11/28/2020 )	88 Maturities	0 Payments	299,949,000.00	22.25%	298,721,260.94	300,062,696.20
Aging Interval:	181 - 360 days	( 11/29/2020 - 05/27/2021 )	40 Maturities	0 Payments	119,000,000.00	8.83%	118,818,375.15	119,281,015.39
Aging Interval:	361 - 1080 days	( 05/28/2021 - 05/17/2023 )	52 Maturities	0 Payments	152,945,000.00	11.35%	152,899,464.37	153,939,692.85
Aging Interval:	1081 days and after	( 05/18/2023 - )	28 Maturities	0 Payments	86,000,000.00	6.38%	85,966,798.04	86,421,638.71
Total for			331 Investments	0 Payments		100.00	1,343,899,296.96	1,350,276,831.03



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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	436,945,000.00	440,038,555.55	436,823,992.26	31.87	851	638	1.775	1.800
Federal Agency Issues - Discount	618,899,000.00	618,688,547.39	614,632,334.13	44.85	196	96	1.241	1.258
Medium Term Notes	2,000,000.00	2,014,408.44	1,999,550.93	0.15	1,096	255	2.647	2.684
Money Market	219,000,000.00	219,000,000.00	219,000,000.00	15.98	1	1	0.180	0.183
Local Agency Investment Funds	75,000,000.00	75,561,076.13	75,000,000.00	5.47	1	1	1.625	1.648
Negotiable CD's	23,000,000.00	23,018,338.00	23,000,000.00	1.68	117	45	1.152	1.168
	<b>1,374,844,000.00</b>	<b>1,378,320,925.51</b>	<b>1,370,455,877.32</b>	<b>100.00%</b>	<b>363</b>	<b>248</b>	<b>1.263</b>	<b>1.281</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		6,295.70	6,295.70					
Subtotal		6,295.70	6,295.70					
<b>Total Cash and Investments</b>	<b>1,374,844,000.00</b>	<b>1,378,327,221.21</b>	<b>1,370,462,173.02</b>		<b>363</b>	<b>248</b>	<b>1.263</b>	<b>1.281</b>

<b>Total Earnings</b>	<b>April 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	1,599,709.53	19,459,806.74
<b>Average Daily Balance</b>	<b>1,368,894,963.56</b>	<b>1,199,410,930.27</b>
<b>Effective Rate of Return</b>	<b>1.42%</b>	<b>1.94%</b>

Treasury Bureau, Finance Department

Reporting period 04/01/2020-04/30/2020

Run Date: 07/09/2020 - 13:53

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EK7L4	54494	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,002,334.87	3,000,000.00	1.660	AA	1.637	202	11/19/2020
3133EK7L4	54495	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,002,334.87	3,000,000.00	1.660	AA	1.637	202	11/19/2020
3133EK7L4	54496	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	3,002,334.87	3,000,000.00	1.660	AA	1.637	202	11/19/2020
3133ELBT0	54536	FEDERAL FARM CREDIT BANK		12/05/2019	3,000,000.00	3,024,036.87	2,998,208.16	1.620	AA	1.636	580	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,022,953.24	2,998,190.63	1.590	AA	1.606	588	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK		12/10/2019	3,000,000.00	3,022,953.24	3,000,000.00	1.590	AA	1.568	588	12/10/2021
3133ELEY6	54609	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,006,132.96	3,000,000.00	1.650	AA	1.627	236	12/23/2020
3133ELEY6	54610	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,006,132.96	3,000,000.00	1.650	AA	1.627	236	12/23/2020
3133ELEY6	54611	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,006,132.96	3,000,000.00	1.650	AA	1.627	236	12/23/2020
3133ELEY6	54612	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,006,132.96	3,000,000.00	1.650	AA	1.627	236	12/23/2020
3133ELEY6	54613	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,006,132.96	3,000,000.00	1.650	AA	1.627	236	12/23/2020
3133ELEY6	54614	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,006,132.96	3,000,000.00	1.650	AA	1.627	236	12/23/2020
3133ELEY6	54615	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,006,132.96	3,000,000.00	1.650	AA	1.627	236	12/23/2020
3133ELEY6	54616	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	3,006,132.96	3,000,000.00	1.650	AA	1.627	236	12/23/2020
3133ELFJ8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	3,027,897.93	3,000,000.00	1.625	AA	1.598	243	12/30/2020
3133ELGK4	54626	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,006,515.61	3,000,000.00	1.640	AA	1.618	343	04/09/2021
3133ELGK4	54627	FEDERAL FARM CREDIT BANK		01/09/2020	3,000,000.00	3,006,515.61	3,000,000.00	1.640	AA	1.618	343	04/09/2021
3133ELGK4	54630	FEDERAL FARM CREDIT BANK		01/15/2020	3,000,000.00	3,006,515.61	2,999,771.62	1.640	AA	1.626	343	04/09/2021
3133ELJD7	54647	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,007,159.89	3,000,000.00	1.620	AA	1.598	356	04/22/2021
3133ELJD7	54648	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,007,159.89	3,000,000.00	1.620	AA	1.598	356	04/22/2021
3133ELJD7	54649	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,007,159.89	3,000,000.00	1.620	AA	1.598	356	04/22/2021
3133ELJD7	54650	FEDERAL FARM CREDIT BANK		01/22/2020	3,000,000.00	3,007,159.89	3,000,000.00	1.620	AA	1.598	356	04/22/2021
3133ELLX0	54668	FEDERAL FARM CREDIT BANK		02/05/2020	3,000,000.00	3,000,336.42	3,000,000.00	1.630	AA	1.608	826	08/05/2022
3133ELMD3	54691	FEDERAL FARM CREDIT BANK		02/14/2020	3,000,000.00	3,020,358.84	2,996,657.62	1.600	AA	1.619	1,015	02/10/2023
3133ELMW1	54692	FEDERAL FARM CREDIT BANK		02/12/2020	3,000,000.00	3,000,003.72	2,998,719.44	1.520	AA	1.533	468	08/12/2021
3133ELNQ3	54706	FEDERAL FARM CREDIT BANK		02/26/2020	3,000,000.00	3,006,395.22	3,000,000.00	1.540	AA	1.519	664	02/24/2022
3133ELQQ0	54727	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,002,599.56	3,000,000.00	1.480	AA	1.460	306	03/03/2021
3133ELQQ0	54728	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,002,599.56	3,000,000.00	1.480	AA	1.460	306	03/03/2021
3133ELQQ0	54729	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,002,599.56	3,000,000.00	1.480	AA	1.460	306	03/03/2021
3133ELQQ0	54730	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,002,599.56	3,000,000.00	1.480	AA	1.460	306	03/03/2021
3133ELQQ0	54731	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,002,599.56	3,000,000.00	1.480	AA	1.460	306	03/03/2021
3133ELQX5	54732	FEDERAL FARM CREDIT BANK		03/03/2020	3,000,000.00	3,020,525.94	2,998,580.56	1.460	AA	1.457	1,036	03/03/2023
3133ELRZ9	54737	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,919.77	3,000,000.00	1.240	AA	1.223	1,043	03/10/2023
3133ELRZ9	54738	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,919.77	3,000,000.00	1.240	AA	1.223	1,043	03/10/2023
3133ELRZ9	54739	FEDERAL FARM CREDIT BANK		03/10/2020	3,000,000.00	3,012,919.77	3,000,000.00	1.240	AA	1.223	1,043	03/10/2023

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**City Pool Portfolio**  
**Portfolio Management**  
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**April 30, 2020**

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133ELTK0	54752	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,783.72	3,000,000.00	0.800	AA	0.789	411	06/16/2021
3133ELSQ8	54753	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,679.77	3,000,000.00	0.920	AA	0.908	503	09/16/2021
3133ELSQ8	54754	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,679.77	3,000,000.00	0.920	AA	1.363	503	09/16/2021
3133ELSQ8	54755	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,679.77	3,000,000.00	0.920	AA	0.908	503	09/16/2021
3133ELSQ8	54756	FEDERAL FARM CREDIT BANK		03/16/2020	3,000,000.00	3,000,679.77	3,000,000.00	0.920	AA	0.908	503	09/16/2021
3133ELVY7	54775	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,388.05	3,000,000.00	0.450	AA	0.444	342	04/08/2021
3133ELVY7	54776	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,000,388.05	3,000,000.00	0.450	AA	0.444	342	04/08/2021
3133ELVV3	54777	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,006,668.61	3,000,000.00	0.950	AA	0.937	707	04/08/2022
3133ELVV3	54778	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,006,668.61	3,000,000.00	0.950	AA	0.937	707	04/08/2022
3133ELVV3	54779	FEDERAL FARM CREDIT BANK		04/08/2020	3,000,000.00	3,006,668.61	3,000,000.00	0.950	AA	0.937	707	04/08/2022
3133ELWK6	54799	FEDERAL FARM CREDIT BANK		04/20/2020	3,445,000.00	3,443,598.13	3,444,325.04	0.550	AA	0.556	537	10/20/2021
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,001,583.52	3,000,000.00	1.700	AA	1.962	14	05/15/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,005,066.22	2,999,959.89	2.625	AA	3.452	27	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,005,066.22	2,999,959.89	2.625	AA	3.452	27	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,005,066.22	2,999,959.89	2.625	AA	3.452	27	05/28/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,025,697.13	2,998,699.60	2.625	AA	2.673	153	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,025,697.13	2,998,699.60	2.625	AA	2.673	153	10/01/2020
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,079,824.00	1,999,372.87	3.000	AA	2.981	529	10/12/2021
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	3,001,890.93	2,966,246.88	1.500	AA	2.158	571	11/23/2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,001,107.63	3,000,000.00	2.550	AA	2.515	735	05/06/2022
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,059,580.69	2,998,483.44	1.875	AA	1.893	432	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,059,580.69	2,998,483.44	1.875	AA	1.893	432	07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,007,434.69	2,999,520.00	1.875	AA	1.945	61	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,009,178.95	3,000,000.00	2.000	AA	1.973	70	07/10/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,011,568.84	3,000,000.00	2.000	AA	1.973	90	07/30/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,012,075.84	3,000,000.00	1.750	AA	1.726	117	08/26/2020
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,024,534.45	4,998,750.00	1.750	AA	1.786	153	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,014,720.67	2,999,137.50	1.750	AA	1.795	153	10/01/2020
3130AHB85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	3,013,863.03	3,000,000.00	1.625	AA	1.603	159	10/07/2020
3130AHQU0	54573	FEDERAL HOME LOAN BANK		12/17/2019	5,000,000.00	5,007,762.55	4,999,928.70	1.590	AA	1.579	47	06/17/2020
3130AHRR6	54600	FEDERAL HOME LOAN BANK		12/19/2019	3,000,000.00	3,006,131.76	3,000,000.00	2.100	AA	2.071	1,693	12/19/2024
3130AHRR6	54601	FEDERAL HOME LOAN BANK		12/19/2019	3,000,000.00	3,006,131.76	3,000,000.00	2.100	AA	2.071	1,693	12/19/2024
3130AHSR5	54606	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,066,868.32	2,997,349.50	1.625	AA	1.657	598	12/20/2021
3130AHSR5	54607	FEDERAL HOME LOAN BANK		12/20/2019	2,000,000.00	2,044,578.88	1,998,233.00	1.625	AA	1.657	598	12/20/2021
3130AHSR5	54608	FEDERAL HOME LOAN BANK		12/20/2019	3,000,000.00	3,066,868.32	2,997,349.50	1.625	AA	1.657	598	12/20/2021

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**City Pool Portfolio**  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AHVZ3	54629	FEDERAL HOME LOAN BANK		01/13/2020	3,000,000.00	3,007,630.44	3,000,000.00	2.000	AA	1.973	1,718	01/13/2025
3130AHXJ7	54641	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,026,656.35	3,000,000.00	1.920	AA	1.894	1,726	01/21/2025
3130AHWB5	54642	FEDERAL HOME LOAN BANK		01/21/2020	3,000,000.00	3,009,821.82	3,000,000.00	2.000	AA	1.973	1,726	01/21/2025
3130AHXD0	54643	FEDERAL HOME LOAN BANK		01/22/2020	3,000,000.00	3,027,719.97	3,000,000.00	1.920	AA	1.894	1,727	01/22/2025
3130AHYY3	54659	FEDERAL HOME LOAN BANK		01/29/2020	3,000,000.00	3,007,097.97	3,000,000.00	1.700	AA	1.677	1,734	01/29/2025
3130AJ6U8	54699	FEDERAL HOME LOAN BANK		02/19/2020	3,000,000.00	3,000,689.82	3,000,000.00	1.650	AA	1.627	658	02/18/2022
3130AJ5X3	54700	FEDERAL HOME LOAN BANK		02/20/2020	3,000,000.00	3,002,391.63	3,000,000.00	2.000	AA	1.973	1,756	02/20/2025
3130AJ5X3	54701	FEDERAL HOME LOAN BANK		02/20/2020	3,000,000.00	3,002,391.63	3,000,000.00	2.000	AA	1.973	1,756	02/20/2025
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,058,345.16	1,996,559.41	1.375	AA	1.418	1,022	02/17/2023
3130AJA33	54719	FEDERAL HOME LOAN BANK		02/28/2020	3,000,000.00	3,001,723.17	3,000,000.00	1.800	AA	1.776	1,033	02/28/2023
3130AJA33	54720	FEDERAL HOME LOAN BANK		02/28/2020	3,000,000.00	3,001,723.17	3,000,000.00	1.800	AA	1.776	1,033	02/28/2023
3130AJDH9	54736	FEDERAL HOME LOAN BANK		03/09/2020	3,000,000.00	3,000,689.88	3,000,000.00	0.830	AA	0.819	312	03/09/2021
3130AJAX7	54762	FEDERAL HOME LOAN BANK		03/25/2020	3,000,000.00	3,016,629.63	3,000,000.00	1.550	AA	1.529	1,424	03/25/2024
3130AJGR4	54780	FEDERAL HOME LOAN BANK		04/08/2020	3,000,000.00	3,001,014.39	3,000,000.00	0.800	AA	0.789	707	04/08/2022
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,010,788.00	3,000,000.00	1.700	AA	1.677	87	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,010,788.00	3,000,000.00	1.700	AA	1.677	87	07/27/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,017,955.66	2,999,255.89	1.625	AA	1.664	151	09/29/2020
3134GURZ5	54487	FEDERAL HOME LOAN MTG CORP		11/18/2019	3,000,000.00	3,023,280.54	3,000,000.00	2.030	AA	2.002	1,662	11/18/2024
3134GUQT0	54488	FEDERAL HOME LOAN MTG CORP		11/18/2019	5,000,000.00	5,020,810.95	5,000,000.00	2.000	AA	1.973	1,662	11/18/2024
3137EADR7	54537	FEDERAL HOME LOAN MTG CORP		12/06/2019	2,000,000.00	2,000,000.00	2,000,000.00	1.375	AA	1.622	0	05/01/2020
3134GADT8	54539	FEDERAL HOME LOAN MTG CORP		12/09/2019	3,000,000.00	3,003,654.36	2,996,525.68	1.620	AA	1.684	489	09/02/2021
3134GUZX1	54617	FEDERAL HOME LOAN MTG CORP		12/23/2019	3,000,000.00	3,006,243.72	3,000,000.00	2.070	AA	2.042	1,697	12/23/2024
3134GUW63	54628	FEDERAL HOME LOAN MTG CORP		01/13/2020	3,000,000.00	3,007,927.29	3,000,000.00	2.020	AA	1.992	1,718	01/13/2025
3134GUS27	54637	FEDERAL HOME LOAN MTG CORP		01/17/2020	3,000,000.00	3,006,172.83	3,000,000.00	1.750	AA	1.726	899	10/17/2022
3134GU4M9	54640	FEDERAL HOME LOAN MTG CORP		01/21/2020	3,000,000.00	3,007,633.68	3,000,000.00	2.000	AA	1.973	1,726	01/21/2025
3134GVAV0	54674	FEDERAL HOME LOAN MTG CORP		02/10/2020	3,000,000.00	3,009,945.27	3,000,000.00	1.650	AA	1.627	831	08/10/2022
3134GVDE5	54694	FEDERAL HOME LOAN MTG CORP		02/18/2020	3,000,000.00	3,001,584.42	3,000,000.00	1.750	AA	1.726	1,754	02/18/2025
3134GVCD8	54705	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,005,446.98	2,999,713.66	1.750	AA	1.729	1,384	02/14/2024
3134GVDW5	54707	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,001,253.46	3,000,000.00	1.550	AA	1.529	482	08/26/2021
3134GVDW5	54708	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,001,253.46	3,000,000.00	1.550	AA	1.529	482	08/26/2021
3134GVDW5	54709	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,001,253.46	3,000,000.00	1.550	AA	1.529	482	08/26/2021
3134GVDW5	54710	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,001,253.46	3,000,000.00	1.550	AA	1.529	482	08/26/2021
3134GVDW5	54711	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,001,253.46	3,000,000.00	1.550	AA	1.529	482	08/26/2021
3134GVDW5	54712	FEDERAL HOME LOAN MTG CORP		02/26/2020	3,000,000.00	3,001,253.46	3,000,000.00	1.550	AA	1.529	482	08/26/2021
3134GVEN4	54721	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,007,381.11	3,000,000.00	1.700	AA	1.677	1,764	02/28/2025

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<b>Federal Agency Issues - Coupon</b>												
3134GVDZ8	54722	FEDERAL HOME LOAN MTG CORP		02/28/2020	3,000,000.00	3,002,873.61	3,000,000.00	1.725	AA	1.702	1,033	02/28/2023
3134GVES3	54723	FEDERAL HOME LOAN MTG CORP		03/02/2020	3,000,000.00	3,009,595.47	3,000,000.00	1.625	AA	1.603	1,764	02/28/2025
3134GVEH7	54735	FEDERAL HOME LOAN MTG CORP		03/05/2020	3,000,000.00	3,001,678.98	3,000,000.00	1.875	AA	1.849	1,789	03/25/2025
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,066,276.78	2,998,584.50	2.500	AA	2.517	347	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,230,916.90	2,991,591.19	2.500	AA	2.544	1,375	02/05/2024
<b>Subtotal and Average</b>			<b>464,617,477.41</b>		<b>436,945,000.00</b>	<b>440,038,555.55</b>	<b>436,823,992.26</b>			<b>1.775</b>	<b>638</b>	
<b>Federal Agency Issues - Discount</b>												
313312ZZ6	54376	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,999,109.99	2,951,893.32	1.760	AA	1.811	89	07/29/2020
313312ZZ6	54377	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,999,109.99	2,951,893.33	1.760	AA	1.811	89	07/29/2020
313312YU8	54386	Federal Farm Credit Discount		09/12/2019	3,000,000.00	2,999,499.99	2,955,956.67	1.810	AA	1.860	60	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,999,180.01	2,952,060.00	1.880	AA	1.934	82	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,999,180.01	2,952,060.00	1.880	AA	1.934	82	07/22/2020
313312WL0	54418	Federal Farm Credit Discount		09/23/2019	3,000,000.00	2,999,970.00	2,964,937.50	1.870	AA	1.915	4	05/05/2020
313312A34	54427	Federal Farm Credit Discount		09/27/2019	3,000,000.00	2,999,090.01	2,953,286.67	1.820	AA	1.872	91	07/31/2020
313312WZ9	54467	Federal Farm Credit Discount		10/22/2019	3,000,000.00	2,999,872.50	2,972,133.33	1.600	AA	1.641	17	05/18/2020
313312XA3	54476	Federal Farm Credit Discount		10/29/2019	3,000,000.00	2,999,865.00	2,972,595.00	1.620	AA	1.661	18	05/19/2020
313312WU0	54485	Federal Farm Credit Discount		11/13/2019	3,000,000.00	2,999,910.00	2,976,340.00	1.560	AA	1.572	12	05/13/2020
313312YL8	54489	Federal Farm Credit Discount		11/19/2019	5,000,000.00	4,999,277.80	4,952,900.00	1.570	AA	1.604	52	06/22/2020
313312YL8	54490	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,999,566.68	2,971,740.00	1.570	AA	1.604	52	06/22/2020
313312YL8	54491	Federal Farm Credit Discount		11/19/2019	3,000,000.00	2,999,566.68	2,971,740.00	1.570	AA	1.604	52	06/22/2020
313312YD6	54508	Federal Farm Credit Discount		11/21/2019	3,000,000.00	2,999,625.00	2,972,917.50	1.570	AA	1.603	45	06/15/2020
313312ZK9	54509	Federal Farm Credit Discount		11/22/2019	3,000,000.00	2,999,250.00	2,968,926.67	1.580	AA	1.616	75	07/15/2020
313312YV6	54511	Federal Farm Credit Discount		11/26/2019	3,000,000.00	2,999,390.01	2,971,115.00	1.590	AA	1.625	61	07/01/2020
313312YV6	54512	Federal Farm Credit Discount		11/26/2019	5,000,000.00	4,998,983.35	4,951,858.33	1.590	AA	1.625	61	07/01/2020
313312YE4	54525	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,999,361.10	4,956,716.67	1.590	AA	1.630	46	06/16/2020
313312YE4	54526	Federal Farm Credit Discount		12/03/2019	5,000,000.00	4,999,361.10	4,956,716.67	1.590	AA	1.630	46	06/16/2020
313312YE4	54527	Federal Farm Credit Discount		12/03/2019	3,000,000.00	2,999,616.66	2,974,030.00	1.590	AA	1.630	46	06/16/2020
313312ZJ2	54528	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,999,259.99	2,970,452.50	1.590	AA	1.631	74	07/14/2020
313312ZJ2	54529	Federal Farm Credit Discount		12/04/2019	3,000,000.00	2,999,259.99	2,970,452.50	1.590	AA	1.631	74	07/14/2020
313312J68	54542	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,998,288.32	2,960,368.33	1.580	AA	1.624	158	10/06/2020
313312J68	54543	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,998,288.32	2,960,368.33	1.580	AA	1.624	158	10/06/2020
313312J68	54544	Federal Farm Credit Discount		12/10/2019	5,000,000.00	4,997,147.20	4,933,947.22	1.580	AA	1.624	158	10/06/2020
313312XY1	54561	Federal Farm Credit Discount		12/12/2019	3,000,000.00	2,999,666.67	2,976,620.83	1.550	AA	1.562	40	06/10/2020
313312ZD5	54569	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,998,850.00	4,954,508.33	1.590	AA	1.631	69	07/09/2020

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<b>Federal Agency Issues - Discount</b>												
313312ZD5	54570	Federal Farm Credit Discount		12/16/2019	5,000,000.00	4,998,850.00	4,954,508.33	1.590	AA	1.631	69	07/09/2020
313312ZD5	54571	Federal Farm Credit Discount		12/16/2019	3,000,000.00	2,999,310.00	2,972,705.00	1.590	AA	1.631	69	07/09/2020
313312N22	54579	Federal Farm Credit Discount		12/17/2019	3,000,000.00	2,997,830.01	2,957,066.67	1.600	AA	1.645	186	11/03/2020
313312N22	54580	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,996,383.35	4,928,444.44	1.600	AA	1.645	186	11/03/2020
313312N22	54581	Federal Farm Credit Discount		12/17/2019	5,000,000.00	4,996,383.35	4,928,444.44	1.600	AA	1.645	186	11/03/2020
313312ZT0	54586	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,998,616.65	4,952,161.11	1.580	AA	1.621	83	07/23/2020
313312ZQ6	54587	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,998,666.65	4,952,819.44	1.580	AA	1.620	80	07/20/2020
313312M56	54588	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,998,039.17	2,957,866.67	1.600	AA	1.645	181	10/29/2020
313312M56	54589	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,996,731.95	4,929,777.78	1.600	AA	1.645	181	10/29/2020
313312M56	54590	Federal Farm Credit Discount		12/18/2019	5,000,000.00	4,996,731.95	4,929,777.78	1.600	AA	1.645	181	10/29/2020
313312N30	54591	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,997,818.34	2,957,066.67	1.600	AA	1.645	187	11/04/2020
313312N30	54592	Federal Farm Credit Discount		12/18/2019	3,000,000.00	2,997,818.34	2,957,066.67	1.600	AA	1.645	187	11/04/2020
313312N97	54594	Federal Farm Credit Discount		12/19/2019	3,000,000.00	2,997,748.32	2,956,127.50	1.610	AA	1.656	193	11/10/2020
313312B58	54602	Federal Farm Credit Discount		12/20/2019	5,000,000.00	4,998,316.65	4,948,650.00	1.580	AA	1.621	101	08/10/2020
313312E55	54618	Federal Farm Credit Discount		12/30/2019	3,000,000.00	2,998,645.83	2,966,933.33	1.600	AA	1.642	125	09/03/2020
313312H29	54631	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,418.34	2,966,899.17	1.570	AA	1.608	146	09/24/2020
313312H29	54632	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,418.34	2,966,899.17	1.570	AA	1.608	146	09/24/2020
313312H29	54633	Federal Farm Credit Discount		01/15/2020	3,000,000.00	2,998,418.34	2,966,899.17	1.570	AA	1.608	146	09/24/2020
313312D56	54634	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,830.00	2,970,824.17	1.570	AA	1.605	117	08/26/2020
313312D56	54635	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,830.00	2,970,824.17	1.570	AA	1.605	117	08/26/2020
313312G87	54636	Federal Farm Credit Discount		01/16/2020	3,000,000.00	2,998,440.00	2,967,291.67	1.570	AA	1.607	144	09/22/2020
313312XP0	54671	Federal Farm Credit Discount		02/06/2020	3,000,000.00	2,999,741.67	2,984,920.00	1.560	AA	1.568	31	06/01/2020
313312XP0	54672	Federal Farm Credit Discount		02/06/2020	5,000,000.00	4,999,569.45	4,974,866.67	1.560	AA	1.568	31	06/01/2020
313312XP0	54673	Federal Farm Credit Discount		02/06/2020	3,000,000.00	2,999,741.67	2,984,920.00	1.560	AA	1.568	31	06/01/2020
313313BC1	54675	Federal Farm Credit Discount		02/10/2020	3,000,000.00	2,996,612.49	2,955,413.33	1.520	AA	1.563	271	01/27/2021
313312C40	54683	Federal Farm Credit Discount		02/11/2020	3,000,000.00	2,998,920.00	2,975,873.33	1.540	AA	1.570	108	08/17/2020
313312E30	54687	Federal Farm Credit Discount		02/13/2020	5,949,000.00	5,946,357.63	5,897,848.52	1.540	AA	1.572	123	09/01/2020
313312Q86	54688	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,573.33	2,963,662.50	1.530	AA	1.569	208	11/25/2020
313312Q86	54689	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,573.33	2,963,662.50	1.530	AA	1.569	208	11/25/2020
313312Q86	54690	Federal Farm Credit Discount		02/14/2020	3,000,000.00	2,997,573.33	2,963,662.50	1.530	AA	1.569	208	11/25/2020
313312F21	54724	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,998,591.68	2,983,462.50	1.050	AA	1.079	130	09/08/2020
313312F21	54725	Federal Farm Credit Discount		03/03/2020	3,000,000.00	2,998,591.68	2,983,462.50	1.050	AA	1.079	130	09/08/2020
313312XS4	54746	Federal Farm Credit Discount		03/12/2020	3,000,000.00	2,999,716.68	2,996,710.00	0.470	AA	0.471	34	06/04/2020
313312A67	54747	Federal Farm Credit Discount		03/12/2020	3,000,000.00	2,999,060.01	2,994,720.00	0.440	AA	0.441	94	08/03/2020
313312N30	54763	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,997,818.34	2,996,383.33	0.200	AA	0.203	187	11/04/2020

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<b>Federal Agency Issues - Discount</b>												
313312N30	54764	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,997,818.34	2,996,383.33	0.200	AA	0.203	187	11/04/2020
313312N30	54765	Federal Farm Credit Discount		04/01/2020	3,000,000.00	2,997,818.34	2,996,383.33	0.200	AA	0.203	187	11/04/2020
313312A91	54766	Federal Farm Credit Discount		04/02/2020	3,000,000.00	2,999,030.01	2,998,635.00	0.130	AA	0.130	97	08/06/2020
313312A91	54767	Federal Farm Credit Discount		04/02/2020	3,000,000.00	2,999,030.01	2,998,635.00	0.130	AA	0.130	97	08/06/2020
313312J27	54768	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,998,331.67	2,997,118.33	0.190	AA	0.190	154	10/02/2020
313312J27	54769	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,998,331.67	2,997,118.33	0.190	AA	0.190	154	10/02/2020
313312N55	54770	Federal Farm Credit Discount		04/03/2020	3,000,000.00	2,997,795.00	2,996,383.33	0.200	AA	0.203	189	11/06/2020
313312J27	54785	Federal Farm Credit Discount		04/09/2020	3,000,000.00	2,998,331.67	2,997,066.67	0.200	AA	0.200	154	10/02/2020
313312A91	54791	Federal Farm Credit Discount		04/16/2020	3,000,000.00	2,999,030.01	2,998,413.33	0.170	AA	0.170	97	08/06/2020
313312M56	54793	Federal Farm Credit Discount		04/14/2020	3,000,000.00	2,998,039.17	2,995,380.00	0.280	AA	0.285	181	10/29/2020
313312H29	54801	Federal Farm Credit Discount		04/23/2020	3,000,000.00	2,998,418.34	2,998,331.67	0.130	AA	0.130	146	09/24/2020
313312XQ8	54480	FEDERAL FARM CREDIT BANK		10/31/2019	3,000,000.00	2,999,733.33	2,971,333.33	1.600	AA	1.635	32	06/02/2020
313384A66	54349	Federal Home Loan Discount		08/21/2019	3,000,000.00	2,999,060.01	2,950,120.00	1.720	AA	1.772	94	08/03/2020
313384ZL6	54498	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,240.01	2,968,730.83	1.570	AA	1.606	76	07/16/2020
313384YU7	54499	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,499.99	2,970,824.17	1.570	AA	1.605	60	06/30/2020
313384ZK8	54500	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,250.00	2,968,861.67	1.570	AA	1.606	75	07/15/2020
313384ZA0	54501	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,340.00	2,970,039.17	1.570	AA	1.605	66	07/06/2020
313384ZA0	54502	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,340.00	2,970,039.17	1.570	AA	1.605	66	07/06/2020
313384ZA0	54503	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,340.00	2,970,039.17	1.570	AA	1.605	66	07/06/2020
313384ZA0	54504	Federal Home Loan Discount		11/20/2019	3,000,000.00	2,999,340.00	2,970,230.00	1.560	AA	1.595	66	07/06/2020
313384YV5	54518	Federal Home Loan Discount		11/27/2019	3,000,000.00	2,999,390.01	2,971,247.50	1.590	AA	1.625	61	07/01/2020
313384ZA0	54530	Federal Home Loan Discount		12/04/2019	5,000,000.00	4,998,900.00	4,952,670.14	1.585	AA	1.626	66	07/06/2020
313384ZD4	54532	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,310.00	2,971,296.66	1.580	AA	1.621	69	07/09/2020
313384ZC6	54533	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,319.99	2,971,428.30	1.580	AA	1.621	68	07/08/2020
313384ZD4	54535	Federal Home Loan Discount		12/04/2019	3,000,000.00	2,999,310.00	2,971,205.83	1.585	AA	1.626	69	07/09/2020
313384WK1	54547	Federal Home Loan Discount		12/11/2019	3,000,000.00	2,999,977.50	2,981,210.42	1.555	AA	1.565	3	05/04/2020
313384WK1	54548	Federal Home Loan Discount		12/11/2019	5,000,000.00	4,999,962.50	4,968,684.03	1.555	AA	1.565	3	05/04/2020
313384WN5	54550	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,955.00	2,980,951.25	1.555	AA	1.565	6	05/07/2020
313384WN5	54551	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,955.00	2,980,828.75	1.565	AA	1.575	6	05/07/2020
313384WN5	54552	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,955.00	2,980,767.50	1.570	AA	1.580	6	05/07/2020
313384WK1	54556	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,977.50	2,981,340.00	1.555	AA	1.565	3	05/04/2020
313384WK1	54557	Federal Home Loan Discount		12/12/2019	3,000,000.00	2,999,977.50	2,981,220.00	1.565	AA	1.575	3	05/04/2020
313384YA1	54562	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,999,649.99	2,976,036.67	1.580	AA	1.593	42	06/12/2020
313384YA1	54563	Federal Home Loan Discount		12/13/2019	5,000,000.00	4,999,416.65	4,960,111.67	1.578	AA	1.591	42	06/12/2020
313384XP9	54564	Federal Home Loan Discount		12/13/2019	3,000,000.00	2,999,741.67	2,977,912.50	1.550	AA	1.561	31	06/01/2020

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<b>Federal Agency Issues - Discount</b>												
313384WN5	54578	Federal Home Loan Discount		12/17/2019	5,000,000.00	4,999,925.00	4,969,233.33	1.560	AA	1.570	6	05/07/2020
313384WW5	54582	Federal Home Loan Discount		12/18/2019	5,000,000.00	4,999,825.00	4,967,716.67	1.560	AA	1.570	14	05/15/2020
313384WM7	54584	Federal Home Loan Discount		12/18/2019	5,000,000.00	4,999,937.50	4,969,666.65	1.560	AA	1.570	5	05/06/2020
313384YA1	54597	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,999,649.99	2,977,119.99	1.560	AA	1.572	42	06/12/2020
313384YA1	54598	Federal Home Loan Discount		12/19/2019	3,000,000.00	2,999,649.99	2,977,120.00	1.560	AA	1.572	42	06/12/2020
313384C49	54619	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,998,920.00	2,970,100.00	1.560	AA	1.595	108	08/17/2020
313384C49	54620	Federal Home Loan Discount		12/31/2019	3,000,000.00	2,998,920.00	2,970,100.00	1.560	AA	1.595	108	08/17/2020
313384WS4	54644	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,999,925.00	2,985,791.67	1.550	AA	1.557	10	05/11/2020
313384WS4	54645	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,999,925.00	2,985,791.67	1.550	AA	1.557	10	05/11/2020
313384WS4	54646	Federal Home Loan Discount		01/22/2020	3,000,000.00	2,999,925.00	2,985,791.67	1.550	AA	1.557	10	05/11/2020
313384A90	54652	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,030.01	2,974,846.67	1.540	AA	1.571	97	08/06/2020
313384A74	54653	Federal Home Loan Discount		01/23/2020	3,000,000.00	2,999,049.99	2,975,103.33	1.540	AA	1.571	95	08/04/2020
313384XP9	54661	Federal Home Loan Discount		02/03/2020	3,000,000.00	2,999,741.67	2,984,430.83	1.570	AA	1.578	31	06/01/2020
313384XP9	54662	Federal Home Loan Discount		02/03/2020	5,000,000.00	4,999,569.45	4,974,051.39	1.570	AA	1.578	31	06/01/2020
313384WL9	54663	Federal Home Loan Discount		02/03/2020	3,000,000.00	2,999,970.00	2,987,963.33	1.570	AA	1.576	4	05/05/2020
313384YF0	54664	Federal Home Loan Discount		02/03/2020	5,000,000.00	4,999,347.20	4,970,750.00	1.560	AA	1.569	47	06/17/2020
313384YF0	54667	Federal Home Loan Discount		02/04/2020	2,950,000.00	2,949,614.85	2,932,925.24	1.555	AA	1.564	47	06/17/2020
313384WM7	54669	Federal Home Loan Discount		02/06/2020	3,000,000.00	2,999,962.50	2,988,225.00	1.570	AA	1.576	5	05/06/2020
313384B24	54676	Federal Home Loan Discount		02/07/2020	3,000,000.00	2,999,019.99	2,976,446.17	1.553	AA	1.565	98	08/07/2020
313384XP9	54677	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,999,741.67	2,985,523.75	1.565	AA	1.573	31	06/01/2020
313384XP9	54678	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,999,741.67	2,985,523.75	1.565	AA	1.573	31	06/01/2020
313384WK1	54679	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,999,977.50	2,989,210.00	1.560	AA	1.566	3	05/04/2020
313385BM7	54681	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,996,499.99	2,955,300.00	1.490	AA	1.532	280	02/05/2021
313385BM7	54682	Federal Home Loan Discount		02/11/2020	3,000,000.00	2,996,499.99	2,955,300.00	1.490	AA	1.532	280	02/05/2021
313384A33	54684	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,090.01	2,978,241.25	1.545	AA	1.556	91	07/31/2020
313384A33	54685	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,090.01	2,978,241.25	1.545	AA	1.556	91	07/31/2020
313384A33	54686	Federal Home Loan Discount		02/13/2020	3,000,000.00	2,999,090.01	2,978,241.25	1.545	AA	1.556	91	07/31/2020
313384XQ7	54693	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,733.33	2,986,350.00	1.560	AA	1.567	32	06/02/2020
313384XQ7	54695	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,733.33	2,986,350.00	1.560	AA	1.567	32	06/02/2020
313384XQ7	54696	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,733.33	2,986,350.00	1.560	AA	1.567	32	06/02/2020
313384XQ7	54697	Federal Home Loan Discount		02/18/2020	3,000,000.00	2,999,733.33	2,986,350.00	1.560	AA	1.567	32	06/02/2020
313384C64	54698	Federal Home Loan Discount		02/19/2020	5,000,000.00	4,998,166.65	4,961,325.00	1.530	AA	1.542	110	08/19/2020
313384YV5	54713	Federal Home Loan Discount		02/26/2020	3,000,000.00	2,999,390.01	2,984,250.00	1.500	AA	1.508	61	07/01/2020
313384XT1	54714	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,708.34	2,987,625.00	1.500	AA	1.506	35	06/05/2020
313384XP9	54715	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,741.67	2,988,045.83	1.510	AA	1.516	31	06/01/2020

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<b>Federal Agency Issues - Discount</b>												
313384ZA0	54716	Federal Home Loan Discount		02/27/2020	3,000,000.00	2,999,340.00	2,985,158.33	1.370	AA	1.377	66	07/06/2020
313384ZD4	54717	Federal Home Loan Discount		02/28/2020	5,000,000.00	4,998,850.00	4,974,608.33	1.385	AA	1.392	69	07/09/2020
313384YW3	54718	Federal Home Loan Discount		02/28/2020	3,000,000.00	2,999,379.99	2,985,416.67	1.400	AA	1.407	62	07/02/2020
313384C49	54733	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,998,920.00	2,984,852.50	1.095	AA	1.101	108	08/17/2020
313384C49	54734	Federal Home Loan Discount		03/04/2020	3,000,000.00	2,998,920.00	2,984,852.50	1.095	AA	1.101	108	08/17/2020
313384T33	54740	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,997,351.66	2,990,340.00	0.420	AA	0.428	227	12/14/2020
313384F38	54741	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,580.82	2,993,400.00	0.440	AA	0.441	131	09/09/2020
313384F38	54742	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,580.82	2,993,400.00	0.440	AA	0.441	131	09/09/2020
313384F38	54743	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,580.82	2,993,400.00	0.440	AA	0.441	131	09/09/2020
313384F38	54744	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,580.82	2,993,400.00	0.440	AA	0.441	131	09/09/2020
313384K73	54745	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,998,190.82	2,992,800.00	0.400	AA	0.409	167	10/15/2020
313384B99	54748	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,998,950.00	2,994,316.67	0.440	AA	0.441	105	08/14/2020
313384E62	54749	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,998,635.00	2,993,546.67	0.440	AA	0.441	126	09/04/2020
313384F53	54750	Federal Home Loan Discount		03/12/2020	3,000,000.00	2,998,559.16	2,993,290.00	0.440	AA	0.451	133	09/11/2020
313384T33	54751	Federal Home Loan Discount		03/13/2020	3,000,000.00	2,997,351.66	2,990,340.00	0.420	AA	0.428	227	12/14/2020
313384M22	54758	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,996,786.10	4,990,958.33	0.300	AA	0.306	178	10/26/2020
313384M22	54759	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,996,786.10	4,990,958.33	0.300	AA	0.306	178	10/26/2020
313384Q85	54760	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,995,955.55	4,989,022.22	0.320	AA	0.326	208	11/25/2020
313384E47	54761	Federal Home Loan Discount		03/23/2020	5,000,000.00	4,997,761.10	4,993,434.72	0.290	AA	0.290	124	09/02/2020
313384A66	54771	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,999,060.01	2,998,576.67	0.140	AA	0.140	94	08/03/2020
313384J26	54772	Federal Home Loan Discount		04/03/2020	3,000,000.00	2,998,331.67	2,997,118.32	0.190	AA	0.190	154	10/02/2020
313384H36	54773	Federal Home Loan Discount		04/06/2020	3,000,000.00	2,998,407.51	2,997,563.33	0.170	AA	0.170	147	09/25/2020
313384L31	54774	Federal Home Loan Discount		04/07/2020	3,000,000.00	2,998,147.50	2,997,075.00	0.180	AA	0.183	171	10/19/2020
313384ZK8	54781	Federal Home Loan Discount		04/09/2020	5,000,000.00	4,998,750.00	4,997,305.56	0.200	AA	0.200	75	07/15/2020
313384ZQ5	54782	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,999,199.99	2,998,300.00	0.200	AA	0.200	80	07/20/2020
313384F87	54783	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,998,526.67	2,997,103.33	0.220	AA	0.220	136	09/14/2020
313384G37	54784	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,998,494.18	2,997,048.33	0.220	AA	0.220	139	09/17/2020
313384F95	54786	Federal Home Loan Discount		04/09/2020	3,000,000.00	2,998,515.84	2,997,482.50	0.190	AA	0.190	137	09/15/2020
313384C56	54787	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,998,910.01	2,997,460.00	0.240	AA	0.240	109	08/18/2020
313384C72	54788	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,998,890.00	2,997,420.00	0.240	AA	0.240	111	08/20/2020
313384F87	54789	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,998,526.67	2,997,176.67	0.220	AA	0.220	136	09/14/2020
313384M48	54790	Federal Home Loan Discount		04/13/2020	3,000,000.00	2,998,050.00	2,996,205.00	0.230	AA	0.234	180	10/28/2020
313384G78	54792	Federal Home Loan Discount		04/16/2020	3,000,000.00	2,998,450.83	2,997,630.00	0.180	AA	0.180	143	09/21/2020
313385AL0	54800	Federal Home Loan Discount		04/21/2020	3,000,000.00	2,996,812.50	2,995,804.17	0.190	AA	0.193	255	01/11/2021
313384L72	54802	Federal Home Loan Discount		04/24/2020	3,000,000.00	2,998,104.18	2,997,800.83	0.145	AA	0.145	175	10/23/2020

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<b>Federal Agency Issues - Discount</b>												
313384H69	54804	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,374.99	2,998,342.50	0.130	AA	0.130	150	09/28/2020
313384M22	54805	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,071.66	2,997,888.33	0.140	AA	0.140	178	10/26/2020
313384M22	54806	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,071.66	2,997,888.33	0.140	AA	0.140	178	10/26/2020
313384M22	54807	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,998,071.66	2,997,888.33	0.140	AA	0.140	178	10/26/2020
313384R84	54808	Federal Home Loan Discount		04/28/2020	3,000,000.00	2,997,480.00	2,997,262.50	0.150	AA	0.152	216	12/03/2020
313396XW8	54524	FREDDIE DISCOUNT		12/02/2019	5,000,000.00	4,999,472.20	4,958,787.50	1.570	AA	1.609	38	06/08/2020
313396ZQ9	54585	FREDDIE DISCOUNT		12/18/2019	3,000,000.00	2,999,199.99	2,972,587.50	1.530	AA	1.569	80	07/20/2020
313396G31	54596	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,998,494.18	2,965,420.00	1.520	AA	1.560	139	09/17/2020
313396YF4	54599	FREDDIE DISCOUNT		12/19/2019	3,000,000.00	2,999,608.32	2,976,771.67	1.540	AA	1.552	47	06/17/2020
313396XA6	54623	FREDDIE DISCOUNT		01/08/2020	3,000,000.00	2,999,865.00	2,983,225.00	1.525	AA	1.534	18	05/19/2020
313396WS8	54624	FREDDIE DISCOUNT		01/08/2020	5,000,000.00	4,999,875.00	4,973,736.10	1.525	AA	1.533	10	05/11/2020
313396YG2	54651	FREDDIE DISCOUNT		01/23/2020	3,000,000.00	2,999,600.01	2,981,135.00	1.540	AA	1.550	48	06/18/2020
313396YF4	54666	FREDDIE DISCOUNT		02/05/2020	3,000,000.00	2,999,608.32	2,982,765.42	1.555	AA	1.564	47	06/17/2020
313396YF4	54670	FREDDIE DISCOUNT		02/06/2020	3,000,000.00	2,999,608.32	2,982,895.00	1.555	AA	1.564	47	06/17/2020
313396A60	54703	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,999,060.01	2,980,466.67	1.465	AA	1.475	94	08/03/2020
313396ZM8	54704	FREDDIE DISCOUNT		02/25/2020	3,000,000.00	2,999,229.99	2,982,363.33	1.480	AA	1.489	77	07/17/2020
313396C76	54803	FREDDIE DISCOUNT		04/28/2020	3,000,000.00	2,998,890.00	2,998,812.50	0.125	AA	0.125	111	08/20/2020
<b>Subtotal and Average</b>			<b>602,511,294.60</b>		<b>618,899,000.00</b>	<b>618,688,547.39</b>	<b>614,632,334.13</b>			<b>1.241</b>	<b>96</b>	
<b>Medium Term Notes</b>												
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,014,408.44	1,999,550.93	2.650	A	2.647	255	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,524.88</b>		<b>2,000,000.00</b>	<b>2,014,408.44</b>	<b>1,999,550.93</b>			<b>2.647</b>	<b>255</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			144,000,000.00	144,000,000.00	144,000,000.00	0.200	AAA	0.197	1	
SYS50863	50863	Invesco			0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			75,000,000.00	75,000,000.00	75,000,000.00	0.150	AAA	0.148	1	
<b>Subtotal and Average</b>			<b>198,433,333.33</b>		<b>219,000,000.00</b>	<b>219,000,000.00</b>	<b>219,000,000.00</b>			<b>0.180</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			75,000,000.00	75,561,076.13	75,000,000.00	1.648		1.625	1	
<b>Subtotal and Average</b>			<b>75,000,000.00</b>		<b>75,000,000.00</b>	<b>75,561,076.13</b>	<b>75,000,000.00</b>			<b>1.625</b>	<b>1</b>	

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<b>Negotiable CD's</b>												
62478T7J2	54595	MUFG Union Bank NA		12/19/2019	5,000,000.00	5,008,285.00	5,000,000.00	1.720	A-1	1.720	45	06/15/2020
62478U2J4	54622	MUFG Union Bank NA		01/07/2020	5,000,000.00	5,000,215.00	5,000,000.00	1.670	A-1	1.670	0	05/01/2020
62478U2X3	54657	MUFG Union Bank NA		01/28/2020	3,000,000.00	3,005,838.00	3,000,000.00	1.650	A-1	1.650	52	06/22/2020
62478U4G8	54797	MUFG Union Bank NA		04/17/2020	5,000,000.00	5,003,005.00	5,000,000.00	0.460	A-1	0.460	75	07/15/2020
62478U4J2	54798	MUFG Union Bank NA		04/20/2020	5,000,000.00	5,000,995.00	5,000,000.00	0.460	A-1	0.460	56	06/26/2020
<b>Subtotal and Average</b>			<b>26,333,333.33</b>		<b>23,000,000.00</b>	<b>23,018,338.00</b>	<b>23,000,000.00</b>			<b>1.152</b>	<b>45</b>	
<b>Total and Average</b>			<b>1,368,894,963.56</b>		<b>1,374,844,000.00</b>	<b>1,378,320,925.51</b>	<b>1,370,455,877.32</b>			<b>1.263</b>	<b>248</b>	

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	
Average Balance			0.00	Accrued Interest at Purchase		6,295.70	6,295.70					0
				Subtotal		6,295.70	6,295.70					
Total Cash and Investments			1,368,894,963.56	1,374,844,000.00		1,378,327,221.21	1,370,462,173.02					1.263 248



**City Pool FY20  
Aging Report  
By Maturity Date  
As of May 1, 2020**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 05/01/2020 - 05/01/2020 )	5 Maturities	0 Payments	301,000,000.00	21.89%	301,000,000.00	301,561,291.13
Aging Interval:	1 - 30 days	( 05/02/2020 - 05/31/2020 )	26 Maturities	0 Payments	88,000,000.00	6.40%	87,527,238.54	88,015,272.18
Aging Interval:	31 - 90 days	( 06/01/2020 - 07/30/2020 )	80 Maturities	0 Payments	279,950,000.00	20.36%	278,040,484.44	279,983,770.42
Aging Interval:	91 - 180 days	( 07/31/2020 - 10/28/2020 )	83 Maturities	0 Payments	265,949,000.00	19.34%	264,852,408.00	266,221,042.20
Aging Interval:	181 - 360 days	( 10/29/2020 - 04/26/2021 )	61 Maturities	0 Payments	192,000,000.00	13.97%	191,196,245.14	192,378,554.92
Aging Interval:	361 - 1080 days	( 04/27/2021 - 04/16/2023 )	57 Maturities	0 Payments	167,945,000.00	12.22%	167,864,345.24	169,017,428.79
Aging Interval:	1081 days and after	( 04/17/2023 - )	26 Maturities	0 Payments	80,000,000.00	5.82%	79,975,155.96	80,483,969.88
Total for			338 Investments	0 Payments		100.00	1,370,455,877.32	1,377,661,329.52



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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	43,000,000.00	42,994,114.15	42,917,329.16	81.88	106	34	0.437	0.443
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	18.12	1	1	0.099	0.100
	<b>52,500,000.00</b>	<b>52,494,114.15</b>	<b>52,417,329.16</b>	<b>100.00%</b>	<b>87</b>	<b>28</b>	<b>0.375</b>	<b>0.381</b>
<b>Investments</b>								

<b>Total Earnings</b>	<b>June 30 Month Ending</b>	<b>Fiscal Year To Date</b>	<b>Fiscal Year Ending</b>
Current Year	29,026.55	749,764.75	749,764.75
<b>Average Daily Balance</b>	<b>65,388,822.47</b>	<b>49,049,835.75</b>	
<b>Effective Rate of Return</b>	<b>0.54%</b>	<b>1.52%</b>	

Treasury Bureau, Finance Department

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

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
<b>Federal Agency Issues - Discount</b>												
313396C68	51183	Freddie Mac Discount		04/27/2020	3,000,000.00	2,999,387.49	2,998,860.00	0.120	AA	0.122	49	08/19/2020
313312A67	51182	Federal Farm Credit Bank Disco		03/12/2020	3,000,000.00	2,999,587.50	2,994,720.00	0.440	AA	0.447	33	08/03/2020
313312A67	51189	Federal Farm Credit Bank Disco		06/02/2020	5,000,000.00	4,999,312.50	4,998,880.56	0.130	AA	0.132	33	08/03/2020
313384ZK8	51168	Federal Home Loan Bank Discoun		01/15/2020	5,000,000.00	4,999,766.65	4,960,693.06	1.555	AA	1.589	14	07/15/2020
313384A74	51172	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,999,574.99	2,975,137.50	1.530	AA	1.582	34	08/04/2020
313384B99	51181	Federal Home Loan Bank Discoun		03/12/2020	3,000,000.00	2,999,450.01	2,994,316.80	0.440	AA	0.447	44	08/14/2020
313384ZQ5	51185	Federal Home Loan Bank Discoun		05/07/2020	3,000,000.00	2,999,810.01	2,999,352.50	0.105	AA	0.106	19	07/20/2020
313384ZS1	51187	Federal Home Loan Bank Discoun		05/11/2020	3,000,000.00	2,999,790.00	2,999,370.00	0.105	AA	0.106	21	07/22/2020
313384B57	51190	Federal Home Loan Bank Discoun		06/15/2020	3,000,000.00	2,999,499.99	2,999,323.33	0.145	AA	0.147	40	08/10/2020
313384C56	51191	Federal Home Loan Bank Discoun		06/17/2020	3,000,000.00	2,999,400.00	2,999,225.00	0.150	AA	0.152	48	08/18/2020
313384B99	51192	Federal Home Loan Bank Discoun		06/08/2020	3,000,000.00	2,999,450.01	2,999,218.33	0.140	AA	0.142	44	08/14/2020
313396C76	51184	Freddie Disco		04/27/2020	3,000,000.00	2,999,375.01	2,998,802.08	0.125	AA	0.127	50	08/20/2020
313396A29	51188	Freddie Disco		06/03/2020	3,000,000.00	2,999,709.99	2,999,430.00	0.120	AA	0.122	29	07/30/2020
<b>Subtotal and Average</b>			<b>48,555,489.14</b>		<b>43,000,000.00</b>	<b>42,994,114.15</b>	<b>42,917,329.16</b>			<b>0.443</b>	<b>34</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	0.100	AAA	0.100	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>16,833,333.33</b>		<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>			<b>0.100</b>	<b>1</b>	
<b>Total and Average</b>			<b>65,388,822.47</b>		<b>52,500,000.00</b>	<b>52,494,114.15</b>	<b>52,417,329.16</b>			<b>0.381</b>	<b>28</b>	

Portfolio SRAP  
AP  
PM (PRF\_PM2) 7.3.0

Report Ver. 7.3.6.1



**Successor Pool FY20**  
**Aging Report**  
**By Maturity Date**  
**As of July 1, 2020**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 07/01/2020 - 07/01/2020 )	2 Maturities	0 Payments	9,500,000.00	18.10%	9,500,000.00	9,500,000.00
Aging Interval:	1 - 30 days	( 07/02/2020 - 07/31/2020 )	4 Maturities	0 Payments	14,000,000.00	26.67%	13,958,845.56	13,999,076.65
Aging Interval:	31 - 90 days	( 08/01/2020 - 09/29/2020 )	9 Maturities	0 Payments	29,000,000.00	55.24%	28,958,483.60	28,995,037.50
Aging Interval:	91 days and after	( 09/30/2020 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			15 Investments	0 Payments		100.00	52,417,329.16	52,494,114.15





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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	48,000,000.00	47,992,736.10	47,789,746.94	83.42	137	39	1.052	1.066
Money Market	9,500,000.00	9,500,000.00	9,500,000.00	16.58	1	1	0.118	0.120
	<b>57,500,000.00</b>	<b>57,492,736.10</b>	<b>57,289,746.94</b>	<b>100.00%</b>	<b>115</b>	<b>33</b>	<b>0.897</b>	<b>0.909</b>
<b>Investments</b>								

<b>Total Earnings</b>	<b>May 31</b>	<b>Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year		46,690.50	720,738.20
<b>Average Daily Balance</b>		<b>57,281,006.03</b>	<b>47,761,502.84</b>
<b>Effective Rate of Return</b>		<b>0.96%</b>	<b>1.64%</b>

Treasury Bureau, Finance Department

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

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313396YU1	51166	Freddie Mac Discount		01/14/2020	5,000,000.00	4,999,556.95	4,964,533.33	1.520	AA	1.552	29	06/30/2020
313396XR9	51169	Freddie Mac Discount		01/15/2020	3,000,000.00	2,999,981.67	2,982,266.67	1.520	AA	1.550	2	06/03/2020
313396C68	51183	Freddie Mac Discount		04/27/2020	3,000,000.00	2,999,012.49	2,998,860.00	0.120	AA	0.122	79	08/19/2020
313312A67	51182	Federal Farm Credit Bank Disco		03/12/2020	3,000,000.00	2,999,212.50	2,994,720.00	0.440	AA	0.447	63	08/03/2020
313384ZK8	51168	Federal Home Loan Bank Discoun		01/15/2020	5,000,000.00	4,999,205.55	4,960,693.06	1.555	AA	1.589	44	07/15/2020
313384A74	51172	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,999,199.99	2,975,137.50	1.530	AA	1.582	64	08/04/2020
313384YD5	51174	Federal Home Loan Bank Discoun		01/23/2020	5,000,000.00	4,999,786.10	4,969,200.00	1.540	AA	1.571	14	06/15/2020
313384XP9	51176	Federal Home Loan Bank Discoun		01/28/2020	3,000,000.00	3,000,000.00	2,983,854.17	1.550	AA	1.580	0	06/01/2020
313384XW4	51180	Federal Home Loan Bank Discoun		02/19/2020	3,000,000.00	2,999,935.83	2,985,745.83	1.555	AA	1.584	7	06/08/2020
313384B99	51181	Federal Home Loan Bank Discoun		03/12/2020	3,000,000.00	2,999,075.01	2,994,316.80	0.440	AA	0.447	74	08/14/2020
313384ZQ5	51185	Federal Home Loan Bank Discoun		05/07/2020	3,000,000.00	2,999,469.18	2,999,352.50	0.105	AA	0.106	49	07/20/2020
313384ZS1	51187	Federal Home Loan Bank Discoun		05/11/2020	3,000,000.00	2,999,447.49	2,999,370.00	0.105	AA	0.106	51	07/22/2020
313396YF4	51177	Freddie Disco		02/06/2020	3,000,000.00	2,999,853.33	2,982,895.00	1.555	AA	1.586	16	06/17/2020
313396C76	51184	Freddie Disco		04/27/2020	3,000,000.00	2,999,000.01	2,998,802.08	0.125	AA	0.127	80	08/20/2020
<b>Subtotal and Average</b>			<b>48,071,328.61</b>		<b>48,000,000.00</b>	<b>47,992,736.10</b>	<b>47,789,746.94</b>			<b>1.066</b>	<b>39</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			9,500,000.00	9,500,000.00	9,500,000.00	0.120	AAA	0.120	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>9,209,677.42</b>		<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>			<b>0.120</b>	<b>1</b>	
<b>Total and Average</b>			<b>57,281,006.03</b>		<b>57,500,000.00</b>	<b>57,492,736.10</b>	<b>57,289,746.94</b>			<b>0.909</b>	<b>33</b>	

Portfolio SRAP  
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PM (PRF\_PM2) 7.3.0

Run Date: 07/09/2020 - 15:11

Report Ver. 7.3.6.1



**Successor Pool FY20**  
**Aging Report**  
**By Maturity Date**  
**As of June 1, 2020**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 06/01/2020 - 06/01/2020 )	3 Maturities	0 Payments	12,500,000.00	21.74%	12,483,854.17	12,500,000.00
Aging Interval:	1 - 30 days	( 06/02/2020 - 07/01/2020 )	5 Maturities	0 Payments	19,000,000.00	33.04%	18,884,640.83	18,999,113.88
Aging Interval:	31 - 90 days	( 07/02/2020 - 08/30/2020 )	8 Maturities	0 Payments	26,000,000.00	45.22%	25,921,251.94	25,993,622.22
Aging Interval:	91 days and after	( 08/31/2020 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			16 Investments	0 Payments		100.00	57,289,746.94	57,492,736.10



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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	51,000,000.00	50,990,757.44	50,749,276.11	88.65	140	58	1.250	1.268
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	11.35	1	1	0.197	0.200
	<b>57,500,000.00</b>	<b>57,490,757.44</b>	<b>57,249,276.11</b>	<b>100.00%</b>	<b>124</b>	<b>51</b>	<b>1.131</b>	<b>1.146</b>
<b>Investments</b>								

<b>Total Earnings</b>	<b>April 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	62,434.45	674,047.70
<b>Average Daily Balance</b>	<b>58,953,216.81</b>	<b>46,793,946.78</b>
<b>Effective Rate of Return</b>	<b>1.29%</b>	<b>1.72%</b>

Treasury Bureau, Finance Department

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

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
<b>Federal Agency Issues - Discount</b>												
313396WN9	51163	Freddie Mac Discount		01/08/2020	3,000,000.00	2,999,955.00	2,984,800.00	1.520	AA	1.549	6	05/07/2020
313396WS8	51164	Freddie Mac Discount		01/08/2020	3,000,000.00	2,999,925.00	2,984,241.67	1.525	AA	1.554	10	05/11/2020
313396YU1	51166	Freddie Mac Discount		01/14/2020	5,000,000.00	4,999,166.65	4,964,533.33	1.520	AA	1.552	60	06/30/2020
313396XR9	51169	Freddie Mac Discount		01/15/2020	3,000,000.00	2,999,724.99	2,982,266.67	1.520	AA	1.550	33	06/03/2020
313396C68	51183	Freddie Mac Discount		04/27/2020	3,000,000.00	2,998,899.99	2,998,860.00	0.120	AA	0.122	110	08/19/2020
313312A67	51182	Federal Farm Credit Bank Disco		03/12/2020	3,000,000.00	2,999,060.01	2,994,720.00	0.440	AA	0.447	94	08/03/2020
313384ZK8	51168	Federal Home Loan Bank Discoun		01/15/2020	5,000,000.00	4,998,750.00	4,960,693.06	1.555	AA	1.589	75	07/15/2020
313384A74	51172	Federal Home Loan Bank Discoun		01/22/2020	3,000,000.00	2,999,049.99	2,975,137.50	1.530	AA	1.582	95	08/04/2020
313384YD5	51174	Federal Home Loan Bank Discoun		01/23/2020	5,000,000.00	4,999,375.00	4,969,200.00	1.540	AA	1.571	45	06/15/2020
313384XP9	51176	Federal Home Loan Bank Discoun		01/28/2020	3,000,000.00	2,999,741.67	2,983,854.17	1.550	AA	1.580	31	06/01/2020
313384WK1	51178	Federal Home Loan Bank Discoun		02/11/2020	3,000,000.00	2,999,977.50	2,989,210.00	1.560	AA	1.587	3	05/04/2020
313384XW4	51180	Federal Home Loan Bank Discoun		02/19/2020	3,000,000.00	2,999,683.32	2,985,745.83	1.555	AA	1.584	38	06/08/2020
313384B99	51181	Federal Home Loan Bank Discoun		03/12/2020	3,000,000.00	2,998,950.00	2,994,316.80	0.440	AA	0.447	105	08/14/2020
313396YF4	51177	Freddie Disco		02/06/2020	3,000,000.00	2,999,608.32	2,982,895.00	1.555	AA	1.586	47	06/17/2020
313396C76	51184	Freddie Disco		04/27/2020	3,000,000.00	2,998,890.00	2,998,802.08	0.125	AA	0.127	111	08/20/2020
<b>Subtotal and Average</b>			<b>52,453,216.81</b>		<b>51,000,000.00</b>	<b>50,990,757.44</b>	<b>50,749,276.11</b>			<b>1.268</b>	<b>58</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			6,500,000.00	6,500,000.00	6,500,000.00	0.200	AAA	0.200	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>6,500,000.00</b>		<b>6,500,000.00</b>	<b>6,500,000.00</b>	<b>6,500,000.00</b>			<b>0.200</b>	<b>1</b>	
<b>Total and Average</b>			<b>58,953,216.81</b>		<b>57,500,000.00</b>	<b>57,490,757.44</b>	<b>57,249,276.11</b>			<b>1.146</b>	<b>51</b>	

Portfolio SRAP  
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PM (PRF\_PM2) 7.3.0

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**Successor Pool FY20  
Aging Report  
By Maturity Date  
As of May 1, 2020**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 05/01/2020 - 05/01/2020 )	2 Maturities	0 Payments	6,500,000.00	11.30%	6,500,000.00	6,500,000.00
Aging Interval:	1 - 30 days	( 05/02/2020 - 05/31/2020 )	3 Maturities	0 Payments	9,000,000.00	15.65%	8,958,251.67	8,999,857.50
Aging Interval:	31 - 90 days	( 06/01/2020 - 07/30/2020 )	7 Maturities	0 Payments	27,000,000.00	46.96%	26,829,188.06	26,996,049.95
Aging Interval:	91 - 180 days	( 07/31/2020 - 10/28/2020 )	5 Maturities	0 Payments	15,000,000.00	26.09%	14,961,836.38	14,994,849.99
Aging Interval:	181 days and after	( 10/29/2020 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			17 Investments	0 Payments		100.00	57,249,276.11	57,490,757.44