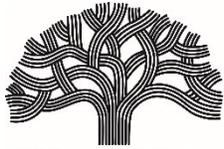


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DISTRIBUTION DATE: September 14, 2022



CITY OF OAKLAND

MEMORANDUM

TO: HONORABLE MAYOR &
CITY COUNCIL

FROM: Erin Roseman
Director of Finance

SUBJECT: Cash Management Informational
Memorandum

DATE: September 13, 2022

City Administrator 
Approval

Date: Sep 14, 2022

INFORMATION

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department will publish a quarterly informational cash management report for the City Council. For the quarter ended June 30, 2022, the City's Operating Pool Portfolio had a balance of \$1.93 billion and yielded 0.93 percent, while the Successor Agency's Investment Portfolio had a balance of \$39.43 million and yielded 0.89 percent.

As of June 30, 2022, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2021-22. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in *Attachment A* are each portfolio's current market value and yield as of June 30, 2022, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period.

Respectfully submitted,



ERIN ROSEMAN
Director of Finance, Finance Department

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

Attachments

--A: Cash Management Report for the Quarter Ended June 30, 2022

**City of Oakland and Oakland
Redevelopment Successor Agency**

City of Oakland, California

**Cash Management Report For
The Quarter Ended
June 30, 2022
Finance Department
Bureau of Treasury**

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager

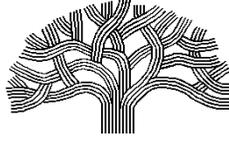


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED JUNE 30, 2022**

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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED JUNE 30, 2022**

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

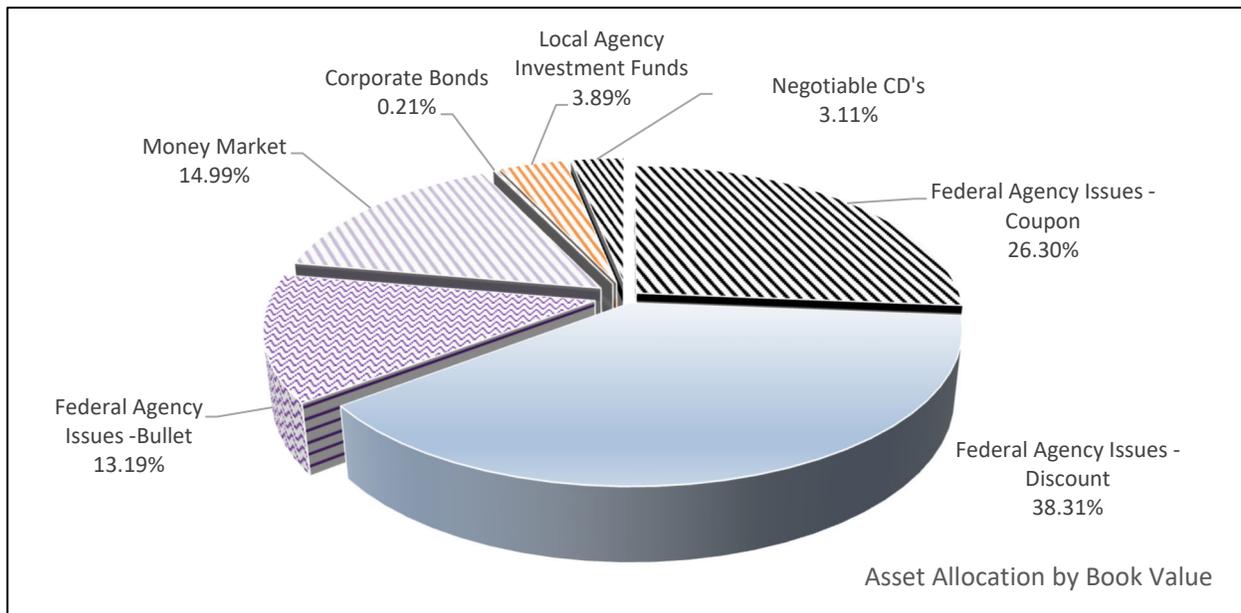
JULY 31, 2022



City Operating Pooled Portfolio Statistics
For the month ended June 30, 2022

Average Daily Balance	\$1,968,735,686
Net Earning Quarter	\$3,295,808
Month End Yield	0.93%
Average Maturity	314 days
Daily Liquidly	19.09%
180 Day Liquidity	60.34%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	507,358,333.33	486,515,331.04	506,979,069.31	26.30	100%- Yes
Federal Agency Issues - Discount	742,500,000.00	737,589,530.19	738,444,918.83	38.31	100%-Yes
Federal Agency Issues –Bullet	255,374,000.00	249,687,134.26	254,321,667.48	13.19	100%-Yes
Local Agency Investment Funds	75,000,000.00	74,034,406.05	75,000,000.00	3.89	\$75M Max-Yes
Money Market	289,000,000.00	289,000,000.00	289,000,000.00	14.99	20%-Yes
Negotiable CD’s	60,000,000.00	59,889,335.00	59,975,788.34	3.11	30%-Yes
Corporate Bonds	4,000,000.00	3,778,959.16	3,996,881.68	0.21	40%-Yes
Total \$	1,933,232,333.33	1,900,494,695.70	1,927,718,325.64	100	



As of June 30th, 2022, the unaudited City total dollars managed is \$2.30 billion, with \$1.93 billion in City’s Operating Pool, \$349.68 million in City Restricted Trust Funds, and \$21.83 million cash held at bank.

**CITY OF OAKLAND AND OAKLAND SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED JUNE 30, 2022**

I. ECONOMIC REVIEW

MARKET OVERVIEW

The path of U.S. economy remains uncertain, due to prolonged War in Ukraine and the highest inflation in the last 40 years. Prices have soared at gas pumps, grocery stores and basically in all aspects of daily life. On June 22nd, 2022, Fed Chairman Jerome Powell stated to Congress that “the central bank is strongly committed to bringing down inflation and can do so with its monetary policy tools.” Powell said that he believes that the economy is strong now to withstand aggressive tightening, and he stated that “achieving a soft landing in which policy tightens without severe economic circumstances such as a recession, will be difficult.”

The Federal Open Market Committee (“FOMC”) approved a 0.75% interest rate hike, the highest interest rate hike since 1994 on June 15th, 2022, bringing the federal funds rate to a range of 1.50%-1.75%. FOMC members indicated that they approved the rate hike to combat rising inflation and create price stability. The FOMC is strongly committed to returning inflation to its 2 percent objective. FOMC is expected to increase interest rates in every meeting this year. The policy is also likely in response in the highest inflation levels in 40 years for consumer prices.

The U.S. economy slowed down for the second straight quarter from April to June 2022, as war in Ukraine has created additional supply chain bottlenecks which has contributed to highest inflation in decades, as FOMC continues to increase interest rates to tame inflation. According to the U.S. Department of Commerce, Real Gross Domestic Product (GDP) – the output of goods and services produced by labor – decreased at an annual rate of 0.9 percent in the second quarter of 2022. The Real GDP had decreased 1.6 percent in the first quarter of 2022. FOMC members have significantly cut their outlook for 2022 economic growth, now anticipating just a 1.7% gain in GDP, down from 2.8% from March 2022.

The U.S. economy created more than expected jobs in June 2022, as jobs market remains strong despite pockets of weakness amid high inflation. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 372,000 jobs in June 2022, after increasing by 384,000 jobs in May 2022. Economists surveyed by Dow Jones were expecting an addition of 250,000 jobs. The unemployment rate in June remained at 3.6%, unchanged from May 2022. The biggest jobs gains were in the education and health services sector where 96,000 jobs were created, followed by professional and business services creating 74,000 jobs, and leisure and hospitality sector added 67,000 jobs. Job growth has averaged 375,000 per month in the second quarter. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years. Average hourly wages increased 0.3% in June 2022, up 5.1% year over year.

U.S. consumer spending slightly increased in June 2022, as inflation impacted consumer spending, as consumers continue to pay for high prices on groceries, gasoline and other essentials. The Bureau of Economic Analysis reported that real consumer spending, which accounts for almost 70 percent of the economy, increased 0.1% in June 2022, after decreasing 0.3% in May 2022. Without adjustment for prices, consumer spending increased 1.1% in June 2021. Economists polled by Reuters forecasted a spending increase of 1.0% in June 2022. The personal consumption expenditure (PCE) price index excluding food and energy increased by 0.6% in June 2022. Including food and energy, the PCE index increase 1.0% in June and was 6.8% higher than June 2021, while in 12 months through June 2022, core PCE index has increased 4.8%, the largest inflation pressures in more than a decade. The core PCE is the Federal Reserve’s preferred inflation measure and has a 2 percent target.

U.S. consumer price index rose 9.1% in June 2022 from a year ago, above the 8.8% Dow Jones estimate, marking the fastest pace for inflation since November 1981. The Labor Department reported that its Consumer Price Index increased 1.3% in June 2022. The CPI had increased 1.1% in June 2022. Core inflation, which excludes volatile food and energy costs, increased 0.7% in June 2022. Gasoline and electricity costs have been major components of inflation, as gasoline prices increased 11.2% and electricity costs increased 13.7%. The Consumer Price Index increased 9.1 percent over the past year, which is now above to the FOMC inflation threshold of 2 percent, the highest since 1981.

U.S. consumer confidence fell in June 2022, with consumers concerned about increased inflation, especially with gas and food prices. The Conference Board, a non-profit business and research group organization, reported that its index of consumer confidence fell below 80 in June 2022. Consumer spending and economic growth will likely continue facing strong opposition from inflation and rate hikes

U.S. retail sales increased in June 2022, as consumers continue to spend even as inflation is at the highest levels in decades. The U.S. Commerce Department reported retail sales increased by 1% in June 2022, after decreasing 0.1 percent in May 2022. Economists surveyed by Dow Jones, were expecting retail sales to increase by 0.9%. The biggest gain was sales at gas stations, up 3.6%, with online sales rising 2.2% while general merchandise stores saw a gain of 0.2%.

U.S. manufacturing activity slowed more than expected in June 2022, with a measure of new orders contracting for the first time in two years. The Institute of Supply Management (ISM) said its manufacturing index decreased to a reading of 53.0 in June 2022, from 56.1 in May 2022. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.8% of the U.S economy. Economists polled by Reuters had forecasted the index to decrease to 54.9.

U.S. producer prices increased more than expected in June, as costs for energy products rise, but underlying producer inflation seems to have peaked. The Labor Department reported that its producer price index for final demand increased by 1.1% in June 2022 after increasing 0.9 percent in May 2022. In the 12 months through June 2022, the PPI increased 11.3 percent, after increasing 10.9% in May 2022.

U.S. import prices increased less than expected in June, as a strong dollar helped curb gains in the costs of goods excluding petroleum. According to U.S. Bureau of Labor Statistics, import prices increased by 0.2 percent in June 2022, after import prices had increased 0.5% in May 2022. Economists surveyed by Reuters forecasted import prices to increase by 0.7% percent. In the 12 months through June 2022, import prices increased by 10.7%, suggesting imported high inflation is a persistent concern.

U.S. homebuilding decreased in June 2022, being at the lowest level since September 2021. The Commerce Department reported Housing Starts decreased 2 percent to a seasonally adjusted annual rate of 1.56 million units in June 2022. Economists polled by the *Wall Street Journal* forecasted starts rise to a rate of 1.59 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased 8.1 percent in June 2022. Permits for future homebuilding fell 0.6% to a rate of 1.69 million units.

U.S. pending home sales fell in June 2022, According to National Association of Realtors, pending home sales decreased by 8.6% in June 2022. A Dow Jones survey of economists predicted only a 1.00% decrease. Signed contracts for pending home sales have dropped 20% since June 2021. The sharp decrease can be contributed to soaring mortgage rates.

The U.S. existing home sales slowed in June 2022, as home buyers struggle with higher home prices nationwide, higher interest rates and low inventory. The National Association of Realtors reported its

index of existing home sales decreased 5.4% to a seasonally adjusted annual rate of 5.12 million homes. Existing home sales count is down 14.2% compared to last June.

INTEREST RATES

During the second quarter, the “FOMC”, met on May 4th and June 15th and increased the funds rate by 0.50 basis points in May and 0.75 basis points in June, to leave the federal funds rate range to 1.50-1.75%. In addition, FOMC will continue reducing its holding of Treasury securities and agency debt and agency mortgage-backed securities as part of reducing the size of Federal Reserve’s balance sheet.

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

The FOMC has reflected that some financial conditions have improved by policy measures implicated by Federal Government and Federal Reserve, however U.S economic uncertainty remains, amid elevated inflation and supply and demand imbalances. The FOMC committee expects to change this target range until it is confident that the economy has weathered recent events and is on track for its maximum employment and price stability goals.

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City’s Operating Pool Portfolio balances increased from \$1.76 billion as of March 31, 2022, to \$1.93 billion as of June 30, 2022. This net balance increase was mainly due to the following: receipt of \$228.45 million in property taxes, approximately \$94.04 million in American Rescue Plan Act of 2021 second tranche, offset by debt service payments of approximately \$196.88 million. The remaining balance increase of approximately \$42.91 million, is due to receipt of other revenues, such as sales tax, offset by operational expenses, such as payroll.

PORTFOLIO COMPOSITION

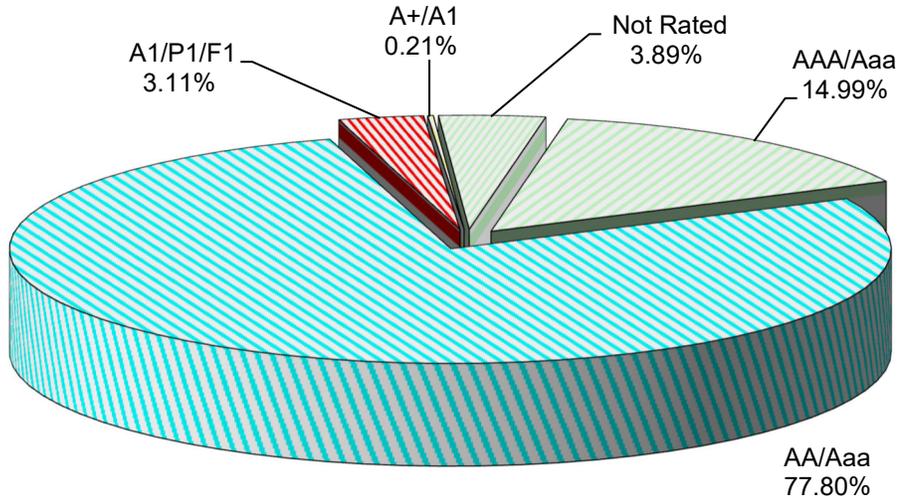
The Portfolio continues to comply with all provisions of the City’s adopted Investment Policy for Fiscal Year 2021-22, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City’s holdings are depicted by credit rating category as of June 30, 2022. Approximately 77.80% of Operating Pool investment were rated in the AA/Aaa category while 14.99% in AAA/Aaa, 3.89% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”), 3.11% in the A1/P1 category and 0.21% in A1/A category. On August 6, 2011, the government agencies were downgraded by Standard and Poor’s Rating Agency to AA+ from AAA. Moody’s Investors’ Service and Fitch Ratings continue to maintain AAA rating for government agencies.

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

**City of Oakland Operating Pool
Portfolio Credit Quality
(As of 6/30/22)**



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, 2022 is approximately \$200.24 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

Days	Amount(s)	Percent
0-30	\$ 571,500,000	29.56%
31-180	\$ 595,015,000	30.78%
Total	\$1,166,515,000	60.34%

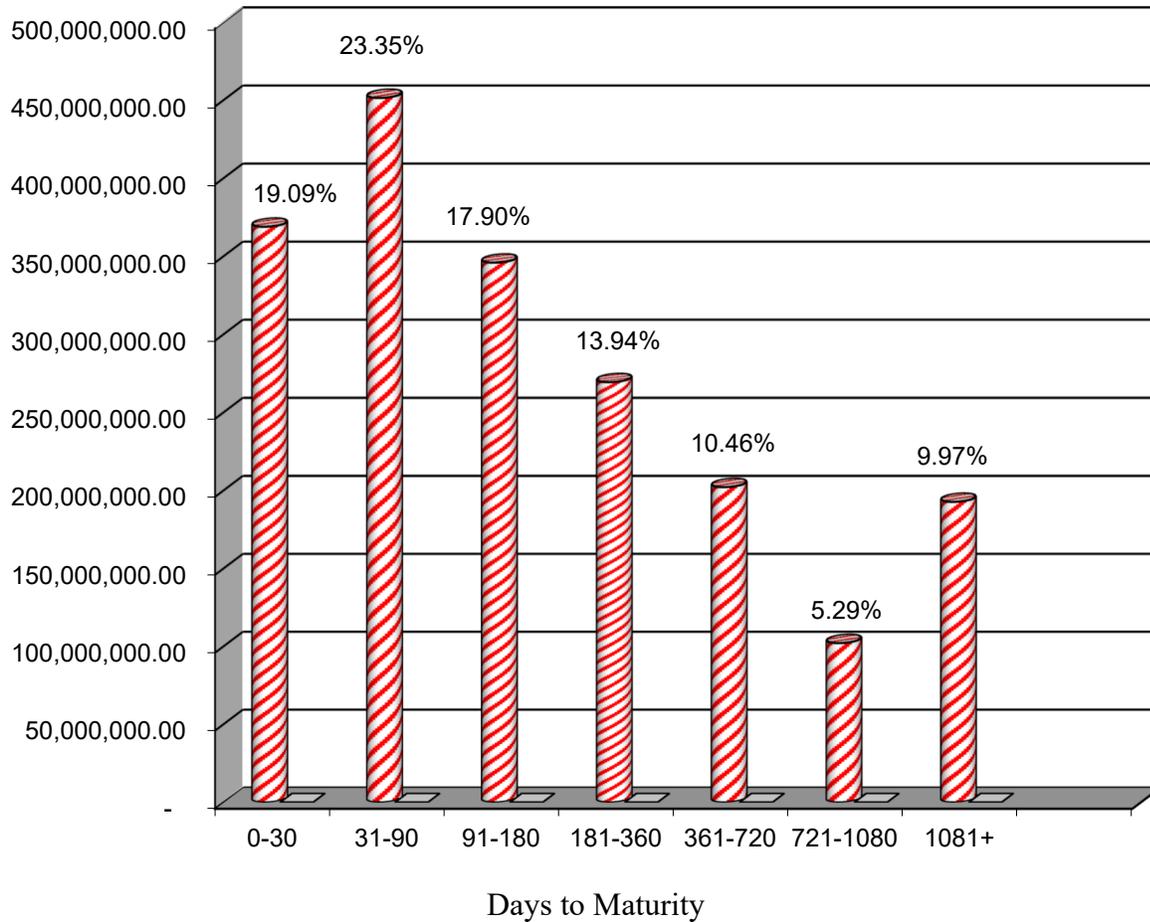
Investments maturing within 180 days include \$75 million in LAIF and \$289.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

Year	Amount	Percent Increase/Decrease From Prior Year
June 2022	\$1,927,718,326	16.70%
June 2021	\$1,651,928,728	20.90%
June 2020	\$1,366,320,216	7.59%
June 2019	\$1,269,974,493	21.11%
June 2018	\$1,048,612,266	-

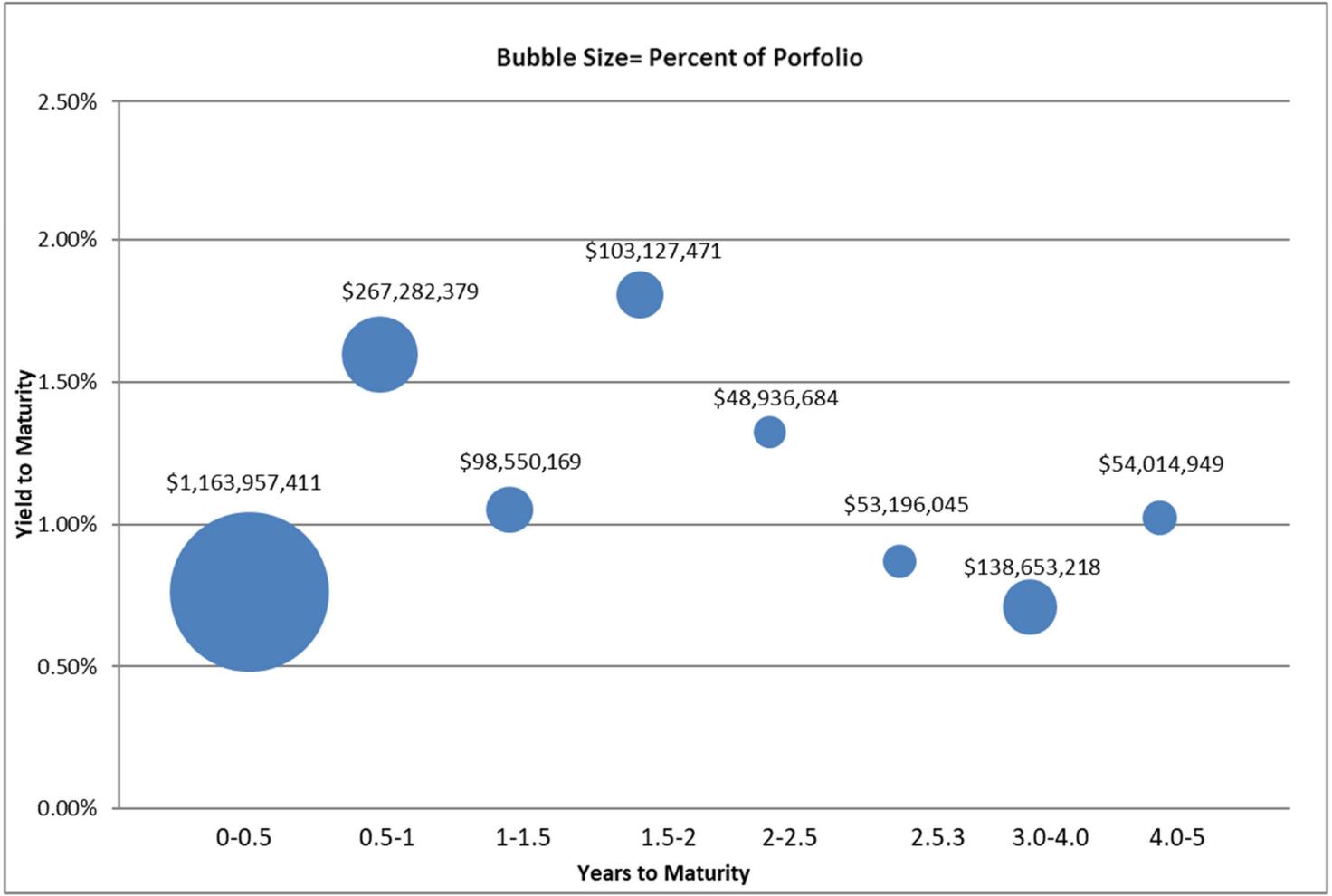
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of June 30, 2022.

City of Oakland Operating Pool Portfolio Maturity
(As of 6/30/22)



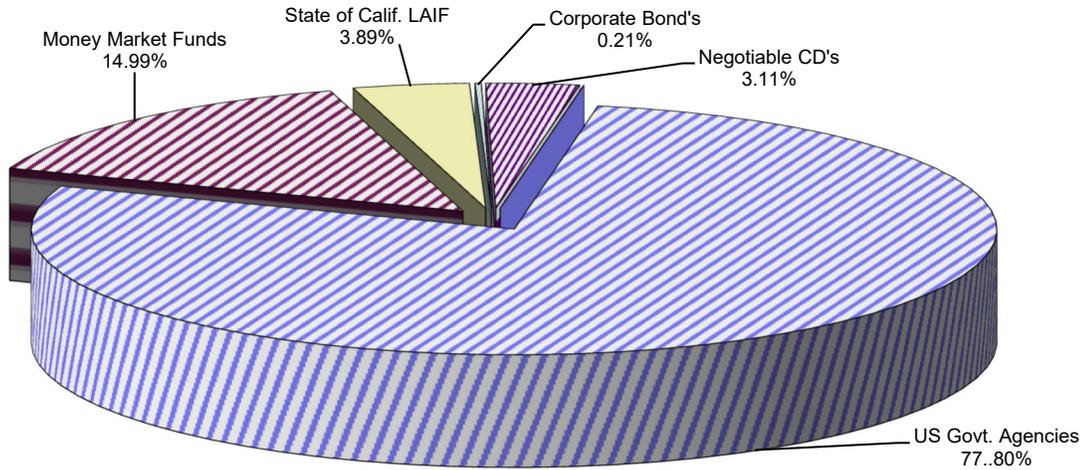
The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Pool
Yield to Maturity
(As of 6/30/22)**



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

**City of Oakland Operating Pool
Portfolio Diversity
(As of 6/30/22)**



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

Yield. Total interest earned for the quarter ended June 30, 2022, was approximately \$3,295,808. The effective rate of return on total assets in the Operating Pool Portfolio for month-end June 30, 2022, was 0.93% as compared to 0.37% for March 31, 2022. It continues to be the City's practice to hold investments to maturity rather than to sell. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Pool
Comparative Annualized Yields**
(As of 06/30/22)

As of Month-end	1-year Govt. Agency	LAIF¹	City of Oakland Operating Pool	Alameda County Pool²
April 2022	1.97%	0.52%	0.48%	1.05%
May 2022	1.98%	0.68%	0.67%	0.35%
June 2022	2.77%	0.86%	0.93%	0.76%

¹Effective monthly average return.

²Annualized monthly accrual-based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Pool Portfolio for the month ending June 30, 2022, was 0.93 percent. The City’s Operating Pool Portfolio had under-performed the 1-year government agency which yielded a rate of 2.77 percent. The City’s Operating Pool Portfolio outperformed the Local Agency Investment Fund (“LAIF”), which ended the month at 0.86 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for June 2022 of 0.76 percent. The Alameda County Pool had a Portfolio of \$8.41 billion with 548 days to maturity, meanwhile the City’s Operating Pool had an accrual rate of return of 0.93 percent for June 2022. The City Operating Pool had a Portfolio of \$1.93 billion with 314 days to maturity.

As of June 30, 2022, the City Operating Pool’s average days-to-maturity (ADM) was 314 days versus LAIF’s average days-to-maturity (ADM) was 311 days.

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

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		June 30, 2022	March 31, 2022	June 30, 2021
<u>Quarter-End</u>				
Total Interest Earnings	\$	3,295,808	\$ 1,256,772	\$ 787,618
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	3,295,808	\$ 1,256,772	\$ 787,618
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	6,146,109	\$ 2,812,451	\$ 4,566,635
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	6,146,109	\$ 2,812,451	\$ 4,566,635

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.90 billion, which was below book value by \$27,223,630. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 1,900,494,696	Market Value	\$ 1,900,494,696
Original Cost	(1,927,414,601)	Original Cost	(1,927,718,326)
Net Unrealized Gain (Loss)	\$ (26,919,906)	Net Unrealized Gain (Loss)	\$ (27,223,630)

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

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**City Pool FY21-22
Portfolio Management
Portfolio Summary
June 30, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	507,358,333.33	486,515,331.04	506,979,069.31	26.30	1,121	800	1.032	1.047
Federal Agency Issues - Discount	742,500,000.00	737,589,530.19	738,444,918.83	38.31	210	100	0.954	0.967
Money Market	289,000,000.00	289,000,000.00	289,000,000.00	14.99	1	1	1.317	1.335
Local Agency Investment Funds	75,000,000.00	74,034,406.05	75,000,000.00	3.89	1	1	0.849	0.861
Corporate Bonds	4,000,000.00	3,778,959.16	3,996,881.68	0.21	1,096	718	0.533	0.540
Negotiable CD's	60,000,000.00	59,889,335.00	59,975,788.34	3.11	168	123	1.755	1.779
Federal Agency Issues-Coupon/Bullet	255,374,000.00	249,687,134.26	254,321,667.48	13.19	667	452	1.123	1.138
Investments	1,933,232,333.33	1,900,494,695.70	1,927,718,325.64	100.00%	471	314	1.071	1.086

Cash and Accrued Interest								
Accrued Interest at Purchase		38,199.96	38,199.96					
Subtotal		38,199.96	38,199.96					
Total Cash and Investments	1,933,232,333.33	1,900,532,895.66	1,927,756,525.60		471	314	1.071	1.086

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	1,504,914.18	6,146,179.81	6,146,179.81
Average Daily Balance	1,968,735,686.47	1,654,735,317.83	
Effective Rate of Return	0.93%	0.37%	

Treasury Bureau, Finance Department

**City Pool FY21-22
Portfolio Management
Portfolio Details - Investments
June 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,987,025.03	2,999,800.66	1.850	AA	1.836	215	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,803,581.06	3,000,000.00	0.780	AA	0.769	1,081	06/16/2025
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,951,860.45	4,999,429.76	0.160	AA	0.183	167	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,874,369.50	4,999,616.93	0.200	AA	0.205	349	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,868,295.41	2,998,294.44	0.370	AA	0.398	623	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,809,613.49	3,000,000.00	0.700	AA	0.690	990	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,809,613.49	3,000,000.00	0.700	AA	0.690	990	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,803,149.27	3,000,000.00	1.050	AA	1.036	1,363	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,803,149.27	3,000,000.00	1.050	AA	1.036	1,363	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,803,149.27	3,000,000.00	1.050	AA	1.036	1,363	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,803,149.27	3,000,000.00	1.050	AA	1.036	1,363	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,803,366.95	3,000,000.00	0.710	AA	0.700	1,025	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,888,834.79	3,000,000.00	0.230	AA	0.227	500	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,975,173.44	2,999,505.28	0.090	AA	0.132	140	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,958,622.40	4,999,365.74	0.090	AA	0.122	140	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,924,850.30	2,998,877.29	0.140	AA	0.180	321	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,924,850.30	2,998,877.29	0.140	AA	0.180	321	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,924,850.30	2,998,943.33	0.140	AA	0.178	321	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,812,960.92	3,000,000.00	0.730	AA	0.720	1,053	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,550,861.45	4,995,797.55	0.870	AA	0.878	1,530	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,722,175.64	3,000,000.00	0.940	AA	0.927	1,550	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,776,004.82	3,000,000.00	1.430	AA	1.410	1,606	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,795,822.49	3,000,000.00	1.540	AA	1.519	1,613	11/30/2026
3133ENQA3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,950,535.80	9,995,141.22	0.070	AA	0.238	104	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,979,779.15	5,000,000.00	0.370	AA	0.365	105	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,979,779.15	5,000,000.00	0.370	AA	0.365	105	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,944,317.60	5,000,000.00	0.460	AA	0.454	201	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,944,317.60	4,998,500.94	0.460	AA	0.508	201	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,938,076.52	3,000,000.00	1.670	AA	1.647	616	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,991,399.81	3,000,000.00	2.920	AA	2.880	685	05/16/2024
3133EMPH9	55796	FEDERAL FARM CREDIT BANK		06/28/2022	4,860,000.00	4,789,048.23	4,790,715.92	0.125	AA	2.545	217	02/03/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,983,555.94	1,999,227.06	1.375	AA	1.418	231	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,249,444.98	1,333,333.33	0.760	AA	0.750	1,081	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,996,774.52	1,999,779.58	0.125	AA	0.219	42	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,996,774.52	1,999,779.58	0.125	AA	0.219	42	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,720,165.16	3,000,000.00	0.500	AA	0.493	1,305	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,780,822.49	3,000,000.00	0.500	AA	0.454	1,306	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,758,814.76	3,000,000.00	0.500	AA	0.493	1,307	01/28/2026

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Federal Agency Issues - Coupon												
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,760,441.45	3,000,000.00	0.520	AA	0.513	1,307	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,766,344.22	3,000,000.00	0.580	AA	0.572	1,307	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,775,335.97	3,000,000.00	0.400	AA	0.375	1,308	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,760,252.63	3,000,000.00	0.520	AA	0.513	1,308	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,733,600.27	3,000,000.00	0.600	AA	0.592	1,322	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,763,222.93	2,999,782.33	0.625	AA	0.618	1,327	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,743,476.51	3,000,000.00	0.500	AA	0.493	1,328	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,745,519.57	3,000,000.00	0.600	AA	0.592	1,333	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,740,074.78	3,000,000.00	0.750	AA	0.740	1,334	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,740,074.78	3,000,000.00	0.750	AA	0.740	1,334	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,732,302.44	3,000,000.00	0.650	AA	0.641	1,334	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,732,302.44	3,000,000.00	0.650	AA	0.641	1,334	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,765,961.09	3,000,000.00	0.625	AA	0.616	1,334	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,765,961.09	3,000,000.00	0.625	AA	0.616	1,334	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,734,295.13	3,000,000.00	0.500	AA	0.493	1,335	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,738,221.14	3,000,000.00	0.650	AA	0.641	1,336	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,783,416.17	3,000,000.00	1.000	AA	0.848	1,347	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,790,692.61	3,000,000.00	0.920	AA	0.907	1,361	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,641,943.95	2,925,000.00	1.000	AA	0.986	1,361	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,878,311.03	3,000,000.00	0.350	AA	0.345	636	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,844,347.52	3,000,000.00	0.550	AA	0.542	822	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,804,004.93	3,000,000.00	1.100	AA	1.085	1,391	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,338,624.92	2,499,043.75	0.550	AA	0.552	1,397	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,817,034.41	3,000,000.00	0.500	AA	0.493	1,397	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,798,177.22	3,000,000.00	1.050	AA	1.036	1,397	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,833,748.88	3,000,000.00	0.625	AA	0.616	850	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,826,561.36	3,000,000.00	0.700	AA	0.690	1,033	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,823,940.80	3,000,000.00	1.250	AA	1.085	1,398	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,863,291.32	3,000,000.00	0.400	AA	0.395	668	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,824,352.07	3,000,000.00	0.550	AA	0.542	879	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,807,562.36	3,000,000.00	0.500	AA	0.493	1,425	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,798,364.78	3,000,000.00	1.050	AA	0.927	1,426	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,793,489.75	3,000,000.00	1.050	AA	0.952	1,460	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,840,541.00	2,998,929.76	0.600	AA	0.606	913	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,814,774.66	3,000,000.00	0.500	AA	0.493	913	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,779,521.51	3,000,000.00	1.000	AA	0.986	1,487	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,004,620.96	3,200,000.00	0.520	AA	0.513	942	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,859,089.40	3,000,000.00	0.400	AA	0.395	693	05/24/2024

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Federal Agency Issues - Coupon												
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,791,351.20	3,000,000.00	1.050	AA	1.036	1,517	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,399,975.62	3,646,210.59	0.650	AA	0.666	1,517	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,807,549.94	3,000,000.00	0.570	AA	0.562	1,000	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,805,008.85	3,000,000.00	0.550	AA	0.542	1,001	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,746,698.15	3,000,000.00	1.125	AA	1.110	1,551	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,746,698.15	3,000,000.00	1.125	AA	1.110	1,551	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,808,636.48	3,000,000.00	0.800	AA	0.789	1,095	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,833,463.82	3,000,000.00	0.500	AA	0.493	913	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,763,865.14	3,000,000.00	0.950	AA	0.937	1,552	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,769,364.71	3,000,000.00	1.000	AA	0.986	1,552	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,774,832.18	3,000,000.00	1.050	AA	1.036	1,552	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,841,091.41	3,000,000.00	0.650	AA	0.641	829	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,827,412.34	2,997,405.00	0.350	AA	0.365	1,580	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,796,058.68	3,000,000.00	1.250	AA	1.233	1,580	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,168,866.50	3,400,000.00	1.250	AA	1.233	1,580	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,823,787.80	3,000,000.00	0.820	AA	0.809	1,032	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,858,870.28	3,000,000.00	0.790	AA	0.779	850	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,888,094.36	3,000,000.00	1.000	AA	0.986	777	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,903,634.69	3,000,000.00	0.500	AA	0.493	504	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,905,540.02	3,000,000.00	0.750	AA	0.740	509	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,911,028.43	3,000,000.00	0.800	AA	0.789	514	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,855,032.41	3,000,000.00	1.000	AA	0.986	878	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,885,617.74	3,000,000.00	1.000	AA	0.986	789	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,955,986.80	4,998,024.10	0.125	AA	0.217	153	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,896,860.54	3,000,000.00	1.000	AA	0.986	728	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,891,294.80	5,000,000.00	0.500	AA	0.494	364	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,967,235.74	2,000,000.00	0.800	AA	1.523	601	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,950,853.61	3,000,000.00	0.800	AA	0.748	601	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,929,493.58	3,000,000.00	2.000	AA	1.973	972	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,923,060.80	3,000,000.00	1.450	AA	1.430	697	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,945,449.55	3,025,000.00	1.250	AA	1.233	607	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,921,106.99	3,000,000.00	1.250	AA	1.233	607	02/28/2024
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,959,866.90	5,000,000.00	1.300	AA	1.282	263	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,968,737.85	5,000,000.00	1.000	AA	0.987	173	12/21/2022
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,979,230.35	5,000,000.00	1.375	AA	1.356	287	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,979,198.35	5,000,000.00	1.500	AA	1.479	483	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,987,519.01	3,000,000.00	1.500	AA	2.460	483	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,973,862.32	3,000,000.00	3.000	AA	2.959	1,032	04/28/2025

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Federal Agency Issues - Coupon												
3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,985,282.45	5,000,000.00	1.000	AA	1.724	301	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,476,178.41	3,500,000.00	2.625	AA	2.589	665	04/26/2024
3130AJ7E3	55729	FEDERAL HOME LOAN BANK		05/10/2022	5,000,000.00	4,958,889.85	4,986,624.48	1.375	AA	1.780	231	02/17/2023
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,946,342.47	2,965,000.00	2.650	AA	2.615	595	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,972,210.45	5,000,000.00	3.000	AA	2.960	602	02/23/2024
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	2,985,511.56	3,000,000.00	2.125	AA	2.096	328	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,983,382.30	5,000,000.00	1.800	AA	2.409	350	06/16/2023
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,964,945.00	5,000,000.00	2.250	AA	2.220	364	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,973,785.95	5,000,000.00	2.300	AA	2.269	367	07/03/2023
3130ASC72	55763	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,984,205.05	5,000,000.00	1.820	AA	1.796	189	01/06/2023
3130ASC72	55764	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,984,205.05	5,000,000.00	1.820	AA	1.796	189	01/06/2023
3130ASC72	55765	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,984,205.05	5,000,000.00	1.820	AA	1.796	189	01/06/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,971,482.15	5,000,000.00	2.050	AA	2.022	525	12/08/2023
3130AS4V8	55771	FEDERAL HOME LOAN BANK		06/09/2022	5,000,000.00	4,975,202.10	5,000,000.00	2.000	AA	1.974	251	03/09/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,980,349.20	5,000,000.00	2.000	AA	1.973	357	06/23/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	3,000,329.88	3,000,000.00	3.350	AA	3.304	546	12/29/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,792,479.14	3,000,000.00	0.750	AA	0.740	1,062	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,995,570.60	4,999,624.38		AA	0.235	24	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,759,533.62	3,000,000.00	0.600	AA	0.592	1,207	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,765,779.20	3,000,000.00	0.640	AA	0.631	1,242	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,961,296.60	5,000,000.00	0.200	AA	0.197	145	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,759,689.17	3,000,000.00	0.650	AA	0.641	1,244	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,825,966.40	4,879,082.76	0.250	AA	2.056	493	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,825,966.40	4,862,498.25	0.250	AA	2.309	493	11/06/2023
3134GXVF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,993,135.65	5,000,000.00	3.000	AA	2.960	636	03/28/2024
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,980,684.14	2,996,435.26	2.500	AA	2.544	584	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,931,747.45	2,997,316.08	0.250	AA	0.346	325	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,796,604.95	3,000,000.00	0.700	AA	0.690	1,116	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,786,732.55	3,000,000.00		AA	0.592	1,124	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,780,734.35	3,000,000.00	0.570	AA	0.562	1,144	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,778,670.80	3,000,000.00	0.550	AA	0.542	1,145	08/19/2025
3136G4ZF9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,783,641.47	2,998,106.67	0.625	AA	0.637	1,153	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,785,621.95	3,000,000.00	0.650	AA	0.641	1,151	08/25/2025
Subtotal and Average			487,623,281.04		507,358,333.33	486,515,331.04	506,979,069.31			1.032	800	
Federal Agency Issues - Discount												
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,995,367.85	4,997,466.67	0.060	AA	0.061	24	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,997,220.71	2,998,480.00	0.060	AA	0.061	24	07/25/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,980,228.75	4,995,687.50	0.090	AA	0.091	75	09/14/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,978,124.45	4,995,712.50	0.090	AA	0.091	83	09/22/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,999,227.70	4,996,902.78	0.100	AA	0.101	4	07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,956,837.00	4,988,125.00	0.250	AA	0.254	130	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,964,824.20	4,988,576.39	0.250	AA	0.254	117	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,964,824.20	4,988,576.39	0.250	AA	0.254	117	10/26/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,999,227.70	4,996,616.67	0.120	AA	0.121	4	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,998,841.55	4,996,334.72	0.130	AA	0.132	6	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,965,375.60	4,989,600.00	0.240	AA	0.244	116	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,499,304.93	4,496,750.00	0.130	AA	0.132	4	07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,986,044.90	4,993,979.17	0.170	AA	0.172	59	08/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,997,490.40	4,994,775.00	0.190	AA	0.192	13	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,987,226.05	4,992,397.22	0.230	AA	0.233	54	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,970,802.05	4,989,462.50	0.270	AA	0.274	97	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,988,407.45	4,992,911.11	0.220	AA	0.223	49	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,988,797.40	4,992,972.22	0.220	AA	0.223	47	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,988,797.40	4,992,972.22	0.220	AA	0.223	47	08/17/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,997,876.40	4,993,391.67	0.260	AA	0.262	11	07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,997,876.40	4,993,391.67	0.260	AA	0.262	11	07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,959,151.65	4,983,722.22	0.400	AA	0.406	123	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,996,696.65	4,990,500.00	0.380	AA	0.381	17	07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,942,023.20	4,976,518.06	0.530	AA	0.539	157	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,942,023.20	4,976,518.06	0.530	AA	0.539	157	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,982,333.95	4,986,372.22	0.440	AA	0.445	67	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,985,470.10	4,985,666.67	0.480	AA	0.485	61	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,985,470.10	4,985,666.67	0.480	AA	0.485	61	08/31/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,936,624.40	4,966,011.11	0.760	AA	0.774	173	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,979,702.60	4,979,741.67	0.660	AA	0.668	77	09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,938,444.75	4,955,938.89	1.030	AA	1.050	168	12/16/2022
313313ZU5	55611	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,995,367.85	4,982,916.67	0.750	AA	0.753	24	07/25/2022
313313ZU5	55612	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,995,367.85	4,982,916.67	0.750	AA	0.753	24	07/25/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,924,315.25	4,946,644.44	1.120	AA	1.144	208	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,924,315.25	4,946,644.44		AA	1.144	208	01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,977,072.65	4,975,444.44	0.800	AA	0.810	87	09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,977,072.65	4,975,444.44	0.800	AA	0.810	87	09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,977,072.65	4,976,708.33	0.780	AA	0.790	87	09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,953,862.60	4,965,430.56	0.950	AA	0.972	139	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,953,862.60	4,965,430.56	0.950	AA	0.972	139	11/17/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,934,440.90	4,955,958.33	1.050	AA	1.074	179	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,930,180.90	4,955,229.17	1.050	AA	1.074	192	01/09/2023
313313A40	55650	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,992,426.30	4,986,600.00	0.670	AA	0.672	32	08/02/2022
313313A40	55651	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,992,426.30	4,986,600.00	0.670	AA	0.672	32	08/02/2022
313313J41	55652	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,971,328.15	4,974,288.89	0.890	AA	0.912	96	10/05/2022
313313J41	55653	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,971,328.15	4,974,288.89	0.890	AA	0.912	96	10/05/2022
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,900,745.20	4,921,423.61	1.550	AA	1.590	264	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,900,745.20	4,921,423.61	1.550	AA	1.590	264	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,905,265.10	4,917,847.22	1.750	AA	1.797	252	03/10/2023
313313L71	55689	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,965,673.05	4,967,100.00	1.260	AA	1.289	115	10/24/2022
313313L71	55690	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,965,673.05	4,967,100.00	1.260	AA	1.289	115	10/24/2022
313313L71	55691	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,965,673.05	4,967,100.00	1.260	AA	1.289	115	10/24/2022
313313YY8	55725	Federal Farm Credit Discount		05/06/2022	5,000,000.00	4,999,227.70	4,993,166.67	0.820	AA	0.821	4	07/05/2022
313313ZW1	55728	Federal Farm Credit Discount		05/09/2022	5,000,000.00	4,994,982.05	4,990,673.61	0.850	AA	0.852	26	07/27/2022
313313R91	55743	Federal Farm Credit Discount		05/18/2022	5,000,000.00	4,942,023.20	4,955,891.67	1.580	AA	1.627	157	12/05/2022
313313ZQ4	55754	Federal Farm Credit Discount		06/01/2022	5,000,000.00	4,996,139.55	4,993,194.44	0.980	AA	0.981	20	07/21/2022
313313S82	55769	Federal Farm Credit Discount		06/09/2022	5,000,000.00	4,939,901.50	4,955,308.33	1.730	AA	1.774	164	12/12/2022
313313T73	55781	Federal Farm Credit Discount		06/16/2022	5,000,000.00	4,937,352.45	4,938,000.00	2.400	AA	2.470	171	12/19/2022
313313T99	55789	Federal Farm Credit Discount		06/22/2022	5,000,000.00	4,936,624.40	4,938,069.44	2.450	AA	2.481	173	12/21/2022
313312CK4	55791	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,910,982.25	4,906,625.00	2.700	AA	2.786	241	02/27/2023
313313U71	55792	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,934,440.90	4,936,368.06	2.450	AA	2.522	179	12/27/2022
313313U71	55793	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,934,440.90	4,936,368.06	2.450	AA	2.522	179	12/27/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,952,541.25	4,990,950.00	0.180	AA	0.183	143	11/21/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,995,920.00	4,995,955.56	0.130	AA	0.132	21	07/22/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,959,151.65	4,991,306.25	0.195	AA	0.198	123	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,918,303.30	9,982,277.78	0.200	AA	0.203	123	11/01/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,971,700.00	4,991,668.75	0.215	AA	0.218	94	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,983,650.15	4,993,481.94	0.190	AA	0.193	62	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,959,151.65	4,989,340.28	0.250	AA	0.254	123	11/01/2022
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,976,546.80	4,990,798.61	0.250	AA	0.253	89	09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,953,532.25	4,987,711.11	0.280	AA	0.284	140	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,981,807.60	4,990,850.00	0.270	AA	0.273	69	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,956,837.00	4,985,809.03	0.335	AA	0.340	130	11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,991,007.50	4,992,900.00	0.240	AA	0.242	38	08/08/2022
313385ZJ8	55581	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,997,279.25	4,992,922.22	0.280	AA	0.280	14	07/15/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,992,426.30	4,992,361.11	0.275	AA	0.277	32	08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,971,700.00	4,985,300.00	0.420	AA	0.425	94	10/03/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,943,909.80	4,974,539.58	0.605	AA	0.615	153	12/01/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,965,673.05	4,972,916.67	0.780	AA	0.792	115	10/24/2022
313385B96	55625	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,989,352.75	4,984,833.33	0.650	AA	0.652	45	08/15/2022
313385ZU3	55634	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,995,367.85	4,989,930.56	0.500	AA	0.501	24	07/25/2022
313385ZU3	55636	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,995,367.85	4,989,930.56	0.500	AA	0.501	24	07/25/2022
313385F84	55637	Federal Home Loan Discount		03/04/2022	5,000,000.00	4,979,965.70	4,982,125.00	0.660	AA	0.676	76	09/15/2022
313385L46	55642	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,966,565.50	4,978,245.83	0.690	AA	0.706	112	10/21/2022
313385ZM1	55646	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,996,718.45	4,990,538.89	0.520	AA	0.521	17	07/18/2022
313385ZU3	55647	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,995,367.85	4,989,650.00	0.540	AA	0.541	24	07/25/2022
313385ZU3	55648	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,995,367.85	4,989,650.00	0.540	AA	0.541	24	07/25/2022
313385F76	55654	Federal Home Loan Discount		03/14/2022	5,000,000.00	4,980,228.75	4,980,833.33	0.750	AA	0.770	75	09/14/2022
313385F76	55655	Federal Home Loan Discount		03/16/2022	10,000,000.00	9,960,457.50	9,957,027.78		AA	0.854	75	09/14/2022
313385YU4	55657	Federal Home Loan Discount		03/21/2022	5,000,000.00	5,000,000.00	4,992,633.33	0.520	AA	0.521	0	07/01/2022
313385N51	55667	Federal Home Loan Discount		03/23/2022	5,000,000.00	4,957,167.60	4,966,922.22	1.040	AA	1.066	129	11/07/2022
313385YZ3	55671	Federal Home Loan Discount		04/06/2022	10,000,000.00	9,998,069.20	9,982,482.50	0.693	AA	0.694	5	07/06/2022
313385YZ3	55672	Federal Home Loan Discount		04/06/2022	10,000,000.00	9,998,069.20	9,982,482.50	0.693	AA	0.694	5	07/06/2022
313385ZB5	55676	Federal Home Loan Discount		04/08/2022	10,000,000.00	9,997,297.00	9,982,356.11	0.698	AA	0.699	7	07/08/2022
313385G67	55677	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,978,387.45	4,976,681.94	1.030	AA	1.035	82	09/21/2022
313385G67	55678	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,978,387.45	4,976,681.94	1.030	AA	1.035	82	09/21/2022
313385M78	55680	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,959,151.65	4,965,070.83	1.245	AA	1.274	123	11/01/2022
313385C87	55681	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,987,698.55	4,983,261.11	0.920	AA	0.923	52	08/22/2022
313385Q74	55683	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,951,220.20	4,960,781.25	1.255	AA	1.284	147	11/25/2022
313385M29	55684	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,964,780.70	4,967,197.22	1.205	AA	1.232	118	10/27/2022
313385D78	55686	Federal Home Loan Discount		04/18/2022	5,000,000.00	4,985,945.15	4,982,266.67	0.960	AA	0.963	59	08/29/2022
313385D78	55692	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,985,945.15	4,981,805.56	1.000	AA	1.004	59	08/29/2022
313385G67	55694	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,978,387.45	4,977,327.78	1.060	AA	1.065	82	09/21/2022
313385H33	55695	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,977,072.65	4,976,150.00	1.080	AA	1.085	87	09/26/2022
313385M94	55696	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,958,490.20	4,964,066.67	1.320	AA	1.351	125	11/03/2022
313385H33	55697	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,977,072.65	4,975,093.06	1.135	AA	1.141	87	09/26/2022
313385ZX7	55698	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,994,789.15	4,988,158.33	0.870	AA	0.872	27	07/28/2022
313385ZX7	55699	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,994,789.15	4,988,158.33	0.870	AA	0.872	27	07/28/2022
313385R57	55700	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,943,909.80	4,955,090.28	1.450	AA	1.485	153	12/01/2022
313385R57	55701	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,943,909.80	4,955,090.28	1.450	AA	1.485	153	12/01/2022
313385ZJ8	55702	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,997,279.25	4,991,000.00	0.800	AA	0.801	14	07/15/2022
313385L95	55703	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,965,078.15	4,964,222.22	1.400	AA	1.434	117	10/26/2022
313385D29	55704	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,987,133.20	4,981,513.89	1.100	AA	1.104	54	08/24/2022
313385F68	55709	Federal Home Loan Discount		04/27/2022	5,000,000.00	4,980,491.85	4,978,763.89	1.100	AA	1.105	74	09/13/2022
313385G42	55713	Federal Home Loan Discount		04/29/2022	5,000,000.00	4,978,913.45	4,976,166.67	1.200	AA	1.206	80	09/19/2022
313385B39	55715	Federal Home Loan Discount		05/02/2022	5,000,000.00	4,990,771.10	4,986,250.00	1.000	AA	1.003	39	08/09/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384BJ7	55717	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,920,257.90	4,931,250.00	1.800	AA	1.851	216	02/02/2023
313384BJ7	55718	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,920,257.90	4,931,250.00	1.800	AA	1.851	216	02/02/2023
313385U95	55719	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,933,713.25	4,944,333.33	1.670	AA	1.717	181	12/29/2022
313385D78	55723	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,985,945.15	4,981,552.78	1.145	AA	1.149	59	08/29/2022
313384CN7	55724	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,908,280.70	4,918,479.17	1.950	AA	2.007	244	03/02/2023
313385T71	55727	Federal Home Loan Discount		05/09/2022	5,000,000.00	4,937,352.45	4,951,777.78	1.550	AA	1.594	171	12/19/2022
313385B96	55730	Federal Home Loan Discount		05/10/2022	5,000,000.00	4,989,352.75	4,986,393.06		AA	1.013	45	08/15/2022
313384BB4	55733	Federal Home Loan Discount		05/11/2022	5,000,000.00	4,923,948.90	4,940,416.67	1.650	AA	1.696	209	01/26/2023
313385T89	55734	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,936,988.40	4,950,975.00	1.590	AA	1.635	172	12/20/2022
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,878,696.00	4,894,844.44	2.080	AA	2.143	314	05/11/2023
313385ZY5	55739	Federal Home Loan Discount		05/17/2022	5,000,000.00	4,994,561.50	4,990,925.69	0.895	AA	0.897	28	07/29/2022
313385ZF6	55740	Federal Home Loan Discount		05/17/2022	5,000,000.00	4,997,876.40	4,993,233.33	0.870	AA	0.871	11	07/12/2022
313385H66	55741	Federal Home Loan Discount		05/18/2022	5,000,000.00	4,976,283.90	4,976,456.94	1.265	AA	1.271	90	09/29/2022
313384AT6	55745	Federal Home Loan Discount		05/19/2022	5,000,000.00	4,926,880.65	4,940,694.44	1.750	AA	1.800	201	01/18/2023
313385ZJ8	55746	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,997,279.25	4,993,209.38	0.923	AA	0.924	14	07/15/2022
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,874,074.90	4,890,500.00	2.160	AA	2.227	326	05/23/2023
313385ZY5	55749	Federal Home Loan Discount		05/24/2022	5,000,000.00	4,994,561.50	4,990,833.33	1.000	AA	1.002	28	07/29/2022
313385ZY5	55750	Federal Home Loan Discount		05/24/2022	5,000,000.00	4,994,561.50	4,991,016.67	0.980	AA	0.982	28	07/29/2022
313385H58	55753	Federal Home Loan Discount		05/31/2022	5,000,000.00	4,976,546.80	4,978,333.33	1.300	AA	1.306	89	09/28/2022
313385U87	55759	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,934,077.05	4,950,022.22	1.730	AA	1.774	180	12/28/2022
313385U87	55760	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,934,077.05	4,950,022.22	1.730	AA	1.774	180	12/28/2022
313385H66	55775	Federal Home Loan Discount		06/13/2022	5,000,000.00	4,976,283.90	4,977,500.00	1.500	AA	1.507	90	09/29/2022
313385U95	55778	Federal Home Loan Discount		06/14/2022	5,000,000.00	4,933,713.25	4,945,000.00	2.000	AA	2.054	181	12/29/2022
313385U79	55780	Federal Home Loan Discount		06/15/2022	5,000,000.00	4,934,440.90	4,938,250.00	2.280	AA	2.345	179	12/27/2022
313384DQ9	55782	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,898,486.80	4,894,288.89	2.680	AA	2.767	270	03/28/2023
313384BB4	55783	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,923,948.90	4,923,188.89	2.480	AA	2.555	209	01/26/2023
313384DLO	55794	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,899,992.25	4,895,350.00	2.760	AA	2.851	266	03/24/2023
313384DLO	55795	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,899,992.25	4,895,350.00	2.760	AA	2.851	266	03/24/2023
Subtotal and Average			779,121,732.52		742,500,000.00	737,589,530.19	738,444,918.83			0.954	100	
Money Market												
SYS52411	52411	Fidelity Inst Government			99,000,000.00	99,000,000.00	99,000,000.00	1.250	AAA	1.233	1	
SYS52471	52471	Morgan Stanley Inst Government			190,000,000.00	190,000,000.00	190,000,000.00	1.380	AAA	1.361	1	
Subtotal and Average			317,300,000.00		289,000,000.00	289,000,000.00	289,000,000.00			1.317	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,034,406.05	75,000,000.00	0.861		0.849	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,034,406.05	75,000,000.00			0.849	1	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,778,959.16	3,996,881.68	0.500	A	0.533	718	06/18/2024
Subtotal and Average			3,996,818.70		4,000,000.00	3,778,959.16	3,996,881.68			0.533	718	
Negotiable CD's												
62478UEM4	55679	MUFG Union Bank NA		04/13/2022	5,000,000.00	4,998,310.00	5,000,000.00	0.770	A-1	0.770	13	07/14/2022
62478UEQ5	55687	MUFG Union Bank NA		04/18/2022	10,000,000.00	9,994,900.00	10,000,000.00	0.900	A-1	0.900	25	07/26/2022
62478UEV4	55722	MUFG Union Bank NA		05/04/2022	5,000,000.00	4,997,620.00	5,000,000.00	1.080	A-1	1.080	31	08/01/2022
62478UEX0	55726	MUFG Union Bank NA		05/09/2022	5,000,000.00	4,993,220.00	5,000,000.00	1.420	A-1	1.401	80	09/19/2022
62478UF43	55755	MUFG Union Bank NA		06/02/2022	5,000,000.00	4,993,065.00	5,000,000.00	1.450	A-1	1.450	83	09/22/2022
62478UF68	55766	MUFG Union Bank NA		06/07/2022	5,000,000.00	4,989,325.00	5,000,000.00	1.790	A-1	1.790	172	12/20/2022
62478UFA9	55787	MUFG Union Bank NA		06/21/2022	5,000,000.00	4,999,170.00	5,000,000.00	2.520	A-1	2.520	164	12/12/2022
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,974,925.00	5,000,000.00	2.260	A-1	2.260	209	01/26/2023
78012UW43	55744	Royal Bank CN		05/19/2022	5,000,000.00	4,966,810.00	4,975,788.34	0.270	A-1	1.850	111	10/20/2022
78012U6E0	55758	Royal Bank CN		06/03/2022	5,000,000.00	4,979,100.00	5,000,000.00	2.430	A-1	2.430	214	01/31/2023
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	5,002,890.00	5,000,000.00	3.710	A-1	3.710	349	06/15/2023
Subtotal and Average			59,305,958.89		60,000,000.00	59,889,335.00	59,975,788.34			1.755	123	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,973,733.41	2,998,869.92	0.125	AA	0.218	145	11/23/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,951,715.80	4,999,794.79	0.120	AA	0.128	151	11/29/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,897,459.20	4,997,415.00	0.125	AA	0.189	286	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,672,749.45	4,999,228.47	0.600	AA	0.597	1,025	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,859,390.75	3,947,830.13	0.125	AA	0.187	313	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,931,182.85	2,998,352.00	0.125	AA	0.187	313	05/10/2023
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,990,654.40	5,000,000.00	0.070	AA	0.069	40	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,990,654.40	4,999,994.81	0.070	AA	0.070	40	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,959,122.85	4,999,901.53	0.100	AA	0.104	145	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,959,122.85	4,999,900.60	0.100	AA	0.104	145	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,943,441.63	2,998,916.67	0.090	AA	0.138	263	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,984,007.70	4,999,904.93	0.070	AA	0.077	82	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,840,849.22	2,997,928.17	0.430	AA	0.455	815	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,734,039.26	2,975,535.91	0.800	AA	0.986	1,532	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,833,353.10	4,996,213.90	0.290	AA	0.345	468	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,900,011.86	2,995,794.83	0.290	AA	0.395	468	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,918,964.81	2,993,403.76	0.200	AA	0.418	360	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK		11/09/2021	5,000,000.00	4,994,447.10	4,999,958.00	0.080	AA	0.090	28	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,902,481.67	2,994,543.46	0.400	AA	0.528	496	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,900,819.85	2,996,910.17	0.500	AA	0.565	518	12/01/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,834,699.75	4,983,847.61	0.500	AA	0.720	518	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,971,091.02	5,011,542.86	0.125	AA	0.296	145	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,856,641.82	2,999,134.19	0.920	AA	0.919	892	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,856,641.82	2,999,487.83	0.920	AA	0.914	892	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,913,154.71	2,998,491.46	0.900	AA	0.920	566	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,913,154.71	2,987,450.65	0.900	AA	1.158	566	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,923,240.62	2,993,642.00	1.180	AA	1.296	588	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,923,240.62	2,993,642.00	1.180	AA	1.296	588	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,636,702.12	5,738,974.20	1.800	AA	1.875	717	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,833,353.10	4,896,480.80	0.290	AA	1.913	468	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,973,382.29	2,991,643.64	2.440	AA	2.564	657	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,973,382.29	2,984,091.93	2.440	AA	2.707	657	04/18/2024
3133ENVS6	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,967,573.75	4,998,954.86	2.030	AA	2.027	305	05/02/2023
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,936,460.15	2,951,590.60	0.375	AA	2.180	326	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,976,632.80	3,994,937.50	2.625	AA	2.658	685	05/16/2024
3133EMVP4	55770	FEDERAL FARM CREDIT BANK		06/09/2022	5,000,000.00	4,897,459.20	4,918,739.47	0.125	AA	2.200	286	04/13/2023
3133EMYX4	55774	FEDERAL FARM CREDIT BANK		06/13/2022	4,659,000.00	4,552,126.97	4,568,761.28	0.125	AA	2.387	313	05/10/2023
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	3,013,870.74	2,985,913.31	3.250	AA	3.452	717	06/17/2024
3133EMVP4	55797	FEDERAL FARM CREDIT BANK		06/29/2022	5,000,000.00	4,897,459.20	4,894,507.42	0.125	AA	2.829	286	04/13/2023
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,971,985.15	4,998,990.26	0.125	AA	0.189	112	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,910,667.55	4,998,041.72	0.125	AA	0.178	259	03/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,872,337.95	4,997,879.39	0.125	AA	0.169	336	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,897,870.36	3,998,303.51	0.125	AA	0.169	336	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,911,172.58	2,996,254.07	0.125	AA	0.230	423	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,899,763.43	2,998,836.18	0.500	AA	0.520	525	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,839,005.30	4,998,434.59	0.500	AA	0.516	496	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,970,069.85	4,998,378.26	0.100	AA	0.200	116	10/25/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,900,280.27	2,992,575.00	0.625	AA	0.784	539	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,851,945.59	2,997,886.43	1.000	AA	1.015	903	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,833,800.45	4,977,546.29	0.625	AA	0.920	539	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,900,280.27	2,982,562.05	0.625	AA	1.010	539	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,935,499.10	4,995,089.61	2.125	AA	2.156	607	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,948,399.28	3,996,071.69	2.125	AA	2.156	607	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,935,499.10	4,985,911.14	2.125	AA	2.268	607	02/28/2024
3130AS3E7	55732	FEDERAL HOME LOAN BANK		05/11/2022	5,000,000.00	4,989,000.00	4,999,601.58	1.460	AA	1.462	132	11/10/2022
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,984,333.88	2,993,238.05	2.750	AA	2.828	728	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,979,111.84	3,990,984.07	2.750	AA	2.828	728	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,984,333.88	2,970,193.29	2.750	AA	3.225	728	06/28/2024

**City Pool FY21-22
Portfolio Management
Portfolio Details - Investments
June 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,984,333.88	2,985,718.53	2.750	AA	2.957	728	06/28/2024
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,888,867.04	2,998,589.25	0.250	AA	0.279	521	12/04/2023
3137EAEO8	55767	FEDERAL HOME LOAN MTG CORP		06/07/2022	5,000,000.00	4,900,737.65	4,928,411.88	0.375	AA	2.155	293	04/20/2023
3137EAES4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,866,531.05	4,861,988.10	0.250	AA	3.073	360	06/26/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,785,529.13	2,967,975.20	0.500	AA	0.855	1,082	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,757,309.84	2,929,976.68	0.500	AA	1.199	1,225	11/07/2025
Subtotal and Average			246,387,895.31		255,374,000.00	249,687,134.26	254,321,667.48			1.123	452	
Total and Average			1,968,735,686.47		1,933,232,333.33	1,900,494,695.70	1,927,718,325.64			1.071	314	

**City Pool FY21-22
Portfolio Management
Portfolio Details - Cash
June 30, 2022**

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		38,199.96	38,199.96				0
				Subtotal		38,199.96	38,199.96				
		Total Cash and Investments	1,968,735,686.47		1,933,232,333.33	1,900,532,895.66	1,927,756,525.60			1.071	314



**City Pool FY21-22
Aging Report
By Maturity Date
As of July 1, 2022**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(07/01/2022 - 07/01/2022)	4 Maturities	0 Payments	369,000,000.00	19.09%	368,992,633.33	368,034,406.05
Aging Interval:	1 - 30 days	(07/02/2022 - 07/31/2022)	37 Maturities	0 Payments	202,500,000.00	10.47%	202,209,493.58	202,373,965.19
Aging Interval:	31 - 90 days	(08/01/2022 - 09/29/2022)	50 Maturities	0 Payments	249,000,000.00	12.88%	248,311,745.00	248,215,505.89
Aging Interval:	91 - 180 days	(09/30/2022 - 12/28/2022)	68 Maturities	0 Payments	346,015,000.00	17.90%	344,443,539.12	343,070,182.12
Aging Interval:	181 - 360 days	(12/29/2022 - 06/26/2023)	59 Maturities	0 Payments	269,469,000.00	13.94%	267,282,379.09	265,434,632.98
Aging Interval:	361 - 1080 days	(06/27/2023 - 06/15/2025)	88 Maturities	0 Payments	304,440,000.00	15.75%	303,810,368.51	295,153,908.25
Aging Interval:	1081 days and after	(06/16/2025 -)	64 Maturities	0 Payments	192,808,333.33	9.97%	192,668,167.01	178,212,095.22
Total for			370 Investments	0 Payments		100.00	1,927,718,325.64	1,900,494,695.70

Portfolio CP22

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Report Ver. 7.3.6.1



**City Pool Portfolio
Portfolio Management
Portfolio Summary
April 30, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	438,533,333.33	418,977,708.05	438,195,644.86	23.35	1,236	921	0.792	0.803
Federal Agency Issues - Discount	845,500,000.00	842,492,827.71	843,177,727.08	44.93	214	105	0.495	0.502
Money Market	240,000,000.00	240,000,000.00	240,000,000.00	12.79	1	1	0.260	0.264
Local Agency Investment Funds	75,000,000.00	74,156,515.35	75,000,000.00	4.00	1	1	0.516	0.523
Corporate Bonds	4,000,000.00	3,786,895.76	3,996,616.75	0.21	1,096	779	0.533	0.540
Negotiable CD's	40,000,000.00	39,980,015.00	40,000,000.00	2.13	124	86	0.835	0.846
Federal Agency Issues-Coupon/Bullet	236,915,000.00	232,271,072.08	236,431,622.46	12.60	666	438	0.608	0.617
Investments	1,879,948,333.33	1,851,665,033.95	1,876,801,611.15	100.00%	474	321	0.557	0.565

Cash and Accrued Interest								
Accrued Interest at Purchase		23,499.10	23,499.10					
Subtotal		23,499.10	23,499.10					
Total Cash and Investments	1,879,948,333.33	1,851,688,533.05	1,876,825,110.25		474	321	0.557	0.565

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	728,811.36	3,541,262.28
Average Daily Balance	1,853,498,534.17	1,601,144,536.26
Effective Rate of Return	0.48%	0.27%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,003,364.83	2,999,743.71	1.850	AA	1.836	276	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,805,120.39	3,000,000.00	0.780	AA	0.769	1,142	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	2,998,043.82	2,999,915.00		AA	0.276	52	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,945,560.65	4,999,221.14	0.160	AA	0.183	228	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,886,796.45	4,999,550.11	0.200	AA	0.205	410	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,872,599.81	2,998,127.78	0.370	AA	0.398	684	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,824,268.01	3,000,000.00	0.700	AA	0.690	1,051	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,824,268.01	3,000,000.00	0.700	AA	0.690	1,051	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,807,719.95	3,000,000.00	1.050	AA	1.036	1,424	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,807,719.95	3,000,000.00	1.050	AA	1.036	1,424	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,807,719.95	3,000,000.00	1.050	AA	1.036	1,424	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,807,719.95	3,000,000.00	1.050	AA	1.036	1,424	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,818,925.49	3,000,000.00	0.710	AA	0.700	1,086	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,895,422.55	3,000,000.00	0.230	AAA	0.227	561	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,973,623.58	2,999,288.61	0.090	AA	0.132	201	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,956,039.30	4,999,087.96	0.090	AA	0.122	201	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,936,368.32	2,998,664.79	0.140	AA	0.180	382	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,936,368.32	2,998,664.79	0.140	AA	0.180	382	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,936,368.32	2,998,743.33	0.140	AA	0.178	382	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,814,062.91	3,000,000.00	0.730	AA	0.720	1,114	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,575,788.90	4,995,630.23	0.870	AA	0.878	1,591	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,750,268.21	3,000,000.00	0.940	AA	0.927	1,611	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,822,250.87	3,000,000.00	1.430	AA	1.410	1,667	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,801,168.94	3,000,000.00	1.540	AA	1.519	1,674	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,942,824.20	9,992,283.11	0.070	AA	0.238	165	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,978,975.15	5,000,000.00	0.370	AA	0.365	166	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,978,975.15	5,000,000.00	0.370	AA	0.365	166	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,954,068.70	5,000,000.00	0.460	AA	0.454	262	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,954,068.70	4,998,044.37	0.460	AA	0.508	262	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,948,746.62	3,000,000.00	1.670	AA	1.647	677	03/08/2024
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,992,252.32	1,999,021.86	1.375	AA	1.418	292	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,252,668.28	1,333,333.33	0.760	AA	0.750	1,142	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,786.90	1,999,457.02	0.125	AA	0.219	103	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,786.90	1,999,457.02	0.125	AA	0.219	103	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,735,769.24	3,000,000.00	0.500	AA	0.493	1,366	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,783,775.78	3,000,000.00	0.500	AA	0.454	1,367	01/27/2026

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,761,367.25	3,000,000.00	0.500	AA	0.493	1,368	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,762,963.40	3,000,000.00	0.520	AA	0.513	1,368	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,769,103.02	3,000,000.00	0.580	AA	0.572	1,368	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,776,773.06	3,000,000.00	0.400	AA	0.375	1,369	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,762,791.26	3,000,000.00	0.520	AA	0.513	1,369	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,763,847.41	3,000,000.00	0.600	AA	0.592	1,383	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,765,892.09	2,999,772.33	0.625	AA	0.618	1,388	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,745,335.85	3,000,000.00	0.500	AA	0.493	1,389	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,747,712.75	3,000,000.00	0.600	AA	0.592	1,394	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,749,689.39	3,000,000.00	0.750	AA	0.740	1,395	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,749,689.39	3,000,000.00	0.750	AA	0.740	1,395	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,734,024.86	3,000,000.00	0.650	AA	0.641	1,395	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,734,024.86	3,000,000.00	0.650	AA	0.641	1,395	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,768,929.80	3,000,000.00	0.625	AA	0.616	1,395	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,768,929.80	3,000,000.00	0.625	AA	0.616	1,395	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,736,401.73	3,000,000.00	0.500	AA	0.493	1,396	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,750,202.93	3,000,000.00	0.650	AA	0.641	1,397	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,809,928.64	3,000,000.00	1.000	AA	0.848	1,408	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,794,814.46	3,000,000.00	0.920	AA	0.907	1,422	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,705,438.33	2,925,000.00	1.000	AA	0.986	1,422	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,882,117.55	3,000,000.00	0.350	AA	0.345	697	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,846,177.16	3,000,000.00	0.550	AA	0.542	883	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,808,787.53	3,000,000.00	1.100	AA	1.085	1,452	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,340,975.92	2,499,002.08	0.550	AA	0.552	1,458	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,820,278.07	3,000,000.00	0.500	AA	0.493	1,458	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,802,890.37	3,000,000.00	1.050	AA	1.036	1,458	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,848,168.47	3,000,000.00	0.625	AA	0.616	911	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,827,985.79	3,000,000.00	0.700	AA	0.690	1,094	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,830,976.01	3,000,000.00	1.250	AA	1.085	1,459	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,865,174.63	3,000,000.00	0.400	AA	0.395	729	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,999,719.90	5,000,000.00	0.060	AA	0.059	9	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,822,629.26	3,000,000.00	0.550	AA	0.542	940	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,810,303.31	3,000,000.00	0.500	AA	0.493	1,486	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,803,965.09	3,000,000.00	0.500	AA	0.493	1,487	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,798,459.97	3,000,000.00	0.625	AA	0.616	1,521	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,842,796.34	2,998,858.33	0.600	AA	0.606	974	12/30/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,806,444.02	3,000,000.00	0.500	AA	0.493	974	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,784,489.12	3,000,000.00	1.000	AA	0.986	1,548	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,005,443.20	3,200,000.00	0.520	AA	0.513	1,003	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,860,632.60	3,000,000.00	0.400	AA	0.395	754	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,797,319.85	3,000,000.00	1.050	AA	1.036	1,578	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,403,047.13	3,646,058.51	0.650	AA	0.666	1,578	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,807,807.70	3,000,000.00	0.570	AA	0.562	1,061	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,805,214.44	3,000,000.00	0.550	AA	0.542	1,062	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,759,997.57	3,000,000.00	1.125	AA	1.110	1,612	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,759,997.57	3,000,000.00	1.125	AA	1.110	1,612	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,810,658.66	3,000,000.00	0.800	AA	0.789	1,156	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,835,240.93	3,000,000.00	0.500	AA	0.493	974	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,769,184.74	3,000,000.00	0.950	AA	0.937	1,613	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,774,850.48	3,000,000.00	1.000	AA	0.986	1,613	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,780,432.25	3,000,000.00	1.050	AA	1.036	1,613	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,856,298.62	3,000,000.00	0.650	AA	0.641	890	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,830,494.00	2,997,305.00	0.350	AA	0.365	1,641	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,802,350.40	3,000,000.00	1.250	AA	1.233	1,641	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,175,997.12	3,400,000.00	1.250	AA	1.233	1,641	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,824,810.71	3,000,000.00	0.820	AA	0.809	1,093	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,862,121.41	3,000,000.00	0.790	AA	0.779	911	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,892,924.15	3,000,000.00	1.000	AA	0.986	838	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,912,141.37	3,000,000.00	0.500	AA	0.493	565	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,913,857.31	3,000,000.00	0.750	AA	0.740	570	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,917,689.18	3,000,000.00	0.800	AA	0.789	575	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,858,211.69	3,000,000.00	1.000	AA	0.986	939	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,890,534.53	3,000,000.00	1.000	AA	0.986	850	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,958,496.05	4,997,233.75	0.125	AA	0.217	214	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,902,063.62	3,000,000.00	1.000	AA	0.986	789	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,908,283.15	5,000,000.00	0.500	AA	0.494	425	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,972,248.64	2,000,000.00	0.600	AA	1.523	662	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,958,372.96	3,000,000.00	0.600	AA	0.579	662	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,937,801.36	3,000,000.00	2.000	AA	1.973	1,033	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,930,296.05	3,000,000.00	1.450	AA	1.430	758	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,954,572.68	3,025,000.00	1.250	AA	1.233	668	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,930,154.72	3,000,000.00	1.250	AA	1.233	668	02/28/2024

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Federal Agency Issues - Coupon												
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,981,044.60	5,000,000.00	1.300	AA	1.282	324	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,988,168.00	5,000,000.00	1.000	AA	0.987	234	12/21/2022
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,995,335.90	5,000,000.00	1.375	AA	1.356	348	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,993,239.95	5,000,000.00	1.500	AA	1.479	544	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,995,943.97	3,000,000.00	1.500	AA	2.460	544	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,986,758.27	3,000,000.00	3.000	AA	2.959	1,093	04/28/2025
3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,996,054.85	5,000,000.00	1.000	AA	1.724	362	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,491,872.72	3,500,000.00	2.625	AA	2.589	726	04/26/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,806,186.38	3,000,000.00	0.750	AA	0.740	1,123	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,990,806.80	4,998,685.32		AA	0.235	85	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,763,587.34	3,000,000.00	0.600	AA	0.592	1,268	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,767,757.37	3,000,000.00	0.640	AA	0.631	1,303	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,964,502.40	5,000,000.00	0.200	AA	0.197	206	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,761,435.47	3,000,000.00	0.650	AA	0.641	1,305	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,831,422.55	4,864,123.93	0.250	AA	2.056	554	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,831,422.55	4,845,487.72	0.250	AA	2.309	554	11/06/2023
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,993,788.41	2,996,062.64	2.500	AA	2.544	645	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,938,307.91	2,996,814.42	0.250	AA	0.346	386	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,798,366.31	3,000,000.00	0.700	AA	0.690	1,177	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,788,213.89	3,000,000.00		AA	0.592	1,185	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,781,983.13	3,000,000.00	0.570	AA	0.562	1,205	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,779,974.90	3,000,000.00	0.550	AA	0.542	1,206	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,785,246.50	2,998,006.67	0.625	AA	0.637	1,214	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,787,286.83	3,000,000.00	0.650	AA	0.641	1,212	08/25/2025
Subtotal and Average			417,812,740.42		438,533,333.33	418,977,708.05	438,195,644.86			0.792	921	

Federal Agency Issues - Discount

313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,773.90	999,601.11	0.040	AA	0.041	18	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,547.80	1,999,202.22	0.040	AA	0.041	18	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,999,547.80	1,999,202.22	0.040	AA	0.041	18	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,998,869.50	4,998,005.56	0.040	AA	0.041	18	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,998,869.50	4,998,005.56	0.040	AA	0.041	18	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,999,334.95	4,998,050.00	0.040	AA	0.041	11	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,999,334.95	4,998,050.00	0.040	AA	0.041	11	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,999,334.95	4,998,050.00	0.040	AA	0.041	11	05/12/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,995,518.15	4,996,947.22	0.070	AA	0.071	46	06/16/2022

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Federal Agency Issues - Discount												
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,995,518.15	4,996,947.22	0.070	AA	0.071	46	06/16/2022
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,999,534.45	4,997,423.61	0.070	AA	0.071	8	05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,999,534.45	4,997,423.61	0.070	AA	0.071	8	05/09/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,994,821.30	4,997,658.33	0.060	AA	0.061	53	06/23/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,989,557.90	4,997,466.67	0.060	AA	0.061	85	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,993,734.74	2,998,480.00	0.060	AA	0.061	85	07/25/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,994,323.65	4,997,775.00	0.060	AA	0.061	58	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,994,323.65	4,997,775.00	0.060	AA	0.061	58	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,977,499.45	4,995,687.50	0.090	AA	0.091	136	09/14/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,996,513.75	4,998,025.00	0.060	AA	0.061	36	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,976,169.25	4,995,712.50	0.090	AA	0.091	144	09/22/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,996,802.05	4,997,588.89	0.080	AA	0.081	33	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,995,518.15	4,997,444.44	0.080	AA	0.081	46	06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,999,441.40	2,998,868.33	0.070	AA	0.070	15	05/16/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,802.05	4,998,350.00	0.060	AA	0.060	33	06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,802.05	4,998,350.00	0.060	AA	0.060	33	06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,996,802.05	4,998,350.00	0.060	AA	0.060	33	06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,996,115.50	4,998,308.33	0.060	AA	0.060	40	06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,995,816.80	4,998,026.39	0.070	AA	0.071	43	06/13/2022
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,995,816.80	4,998,026.39	0.070	AA	0.071	43	06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,992,042.10	4,996,902.78	0.100	AA	0.101	65	07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,962,449.85	4,988,125.00	0.250	AA	0.254	191	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,966,902.00	4,988,576.39	0.250	AA	0.254	178	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,966,902.00	4,988,576.39	0.250	AA	0.254	178	10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,996,513.75	4,996,983.33	0.120	AA	0.120	36	06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,996,513.75	4,996,983.33	0.120	AA	0.120	36	06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,996,513.75	4,996,983.33	0.120	AA	0.120	36	06/06/2022
313313XY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,992,042.10	4,996,616.67	0.120	AA	0.121	65	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,991,793.65	4,996,334.72	0.130	AA	0.132	67	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,967,088.40	4,989,600.00	0.240	AA	0.244	177	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,492,837.89	4,496,750.00	0.130	AA	0.132	65	07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,982,766.10	4,993,979.17	0.170	AA	0.172	120	08/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,990,924.05	4,994,775.00	0.190	AA	0.192	74	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,983,489.00	4,992,397.22	0.230	AA	0.233	115	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,970,630.90	4,989,462.50	0.270	AA	0.274	158	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,212.00	4,992,911.11	0.220	AA	0.223	110	08/19/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,501.25	4,992,972.22	0.220	AA	0.223	108	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,501.25	4,992,972.22	0.220	AA	0.223	108	08/17/2022
313313WZ7	55574	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,998,869.50	4,997,312.50	0.150	AA	0.150	18	05/19/2022
313313WZ7	55575	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,998,869.50	4,997,312.50	0.150	AA	0.150	18	05/19/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,991,172.50	4,993,391.67	0.260	AA	0.262	72	07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,991,172.50	4,993,391.67	0.260	AA	0.262	72	07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,963,046.70	4,983,722.22	0.400	AA	0.406	184	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,990,427.25	4,990,500.00	0.380	AA	0.381	78	07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,954,165.80	4,976,518.06	0.530	AA	0.539	218	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,954,165.80	4,976,518.06	0.530	AA	0.539	218	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,978,830.00	4,986,372.22	0.440	AA	0.445	128	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,982,416.20	4,985,666.67	0.480	AA	0.485	122	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,982,416.20	4,985,666.67	0.480	AA	0.485	122	08/31/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,950,755.90	4,966,011.11	0.760	AA	0.774	234	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,977,166.85	4,979,741.67	0.660	AA	0.668	138	09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,951,821.25	4,955,938.89	1.030	AA	1.050	229	12/16/2022
313313ZU5	55611	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,989,557.90	4,982,916.67	0.750	AA	0.753	85	07/25/2022
313313ZU5	55612	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,989,557.90	4,982,916.67	0.750	AA	0.753	85	07/25/2022
313313YQ5	55613	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,994,423.20	4,988,477.78	0.610	AA	0.611	57	06/27/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,939,389.45	4,946,644.44	1.120	AA	1.144	269	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,939,389.45	4,946,644.44		AA	1.144	269	01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,975,504.30	4,975,444.44	0.800	AA	0.810	148	09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,975,504.30	4,975,444.44	0.800	AA	0.810	148	09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,975,504.30	4,976,708.33	0.780	AA	0.790	148	09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,960,649.75	4,965,430.56	0.950	AA	0.972	200	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,960,649.75	4,965,430.56	0.950	AA	0.972	200	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,949,477.75	4,955,958.33	1.050	AA	1.074	240	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,943,028.05	4,955,229.17	1.050	AA	1.074	253	01/09/2023
313313A40	55650	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,986,671.10	4,986,600.00	0.670	AA	0.672	93	08/02/2022
313313A40	55651	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,986,671.10	4,986,600.00	0.670	AA	0.672	93	08/02/2022
313313J41	55652	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,970,817.40	4,974,288.89	0.890	AA	0.912	157	10/05/2022
313313J41	55653	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,970,817.40	4,974,288.89	0.890	AA	0.912	157	10/05/2022
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,923,240.90	4,921,423.61	1.550	AA	1.590	325	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,923,240.90	4,921,423.61	1.550	AA	1.590	325	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,926,089.05	4,917,847.22	1.750	AA	1.797	313	03/10/2023
313313L71	55689	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,967,274.75	4,967,100.00	1.260	AA	1.289	176	10/24/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313L71	55690	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,967,274.75	4,967,100.00	1.260	AA	1.289	176	10/24/2022
313313L71	55691	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,967,274.75	4,967,100.00	1.260	AA	1.289	176	10/24/2022
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,999,069.00	4,997,219.44	0.055	AA	0.056	15	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,999,069.00	4,997,219.44	0.055	AA	0.056	15	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,999,002.50	4,997,211.81	0.055	AA	0.056	16	05/17/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,995,717.25	4,997,472.22	0.050	AA	0.051	44	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,995,617.70	4,997,465.28	0.050	AA	0.051	45	06/15/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,959,849.90	4,990,950.00	0.180	AA	0.183	204	11/21/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,992,629.20	9,993,528.89	0.128	AA	0.128	38	06/08/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,996,115.50	4,996,764.44	0.128	AA	0.128	40	06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,989,930.45	4,995,955.56	0.130	AA	0.132	82	07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,991,235.40	9,993,528.89	0.128	AA	0.128	45	06/15/2022
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,991,235.40	9,993,528.89	0.128	AA	0.128	45	06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,963,046.70	4,991,306.25	0.195	AA	0.198	184	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,926,093.40	9,982,277.78	0.200	AA	0.203	184	11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,990,837.20	9,993,326.67	0.132	AA	0.132	47	06/17/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,971,190.45	4,991,668.75	0.215	AA	0.218	155	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,979,661.75	4,993,481.94	0.190	AA	0.193	123	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,963,046.70	4,989,340.28	0.250	AA	0.254	184	11/01/2022
313385WX0	55567	Federal Home Loan Discount		01/05/2022	5,000,000.00	4,999,002.50	4,997,800.00	0.120	AA	0.120	16	05/17/2022
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,975,171.85	4,990,798.61	0.250	AA	0.253	150	09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,960,449.75	4,987,711.11	0.280	AA	0.284	201	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,978,497.30	4,990,850.00	0.270	AA	0.273	130	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,962,449.85	4,985,809.03	0.335	AA	0.340	191	11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,985,803.05	4,992,900.00	0.240	AA	0.242	99	08/08/2022
313385WP7	55579	Federal Home Loan Discount		01/12/2022	5,000,000.00	4,999,534.45	4,997,562.50	0.150	AA	0.150	8	05/09/2022
313385ZJ8	55581	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,990,799.85	4,992,922.22	0.280	AA	0.280	75	07/15/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,986,671.10	4,992,361.11	0.275	AA	0.277	93	08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,971,190.45	4,985,300.00	0.420	AA	0.425	155	10/03/2022
313385XH4	55594	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,998,333.90	4,996,441.67	0.210	AA	0.210	26	05/27/2022
313385XH4	55595	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,998,333.90	4,996,441.67	0.210	AA	0.210	26	05/27/2022
313385YJ9	55597	Federal Home Loan Discount		01/26/2022	5,000,000.00	4,995,020.40	4,995,437.50	0.225	AA	0.225	51	06/21/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,955,018.65	4,974,539.58	0.605	AA	0.615	214	12/01/2022
313385WT9	55609	Federal Home Loan Discount		02/11/2022	5,000,000.00	4,999,268.45	4,995,639.58	0.345	AA	0.345	12	05/13/2022
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,967,274.75	4,972,916.67	0.780	AA	0.792	176	10/24/2022
313385YA8	55623	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,995,816.80	4,993,550.00	0.430	AA	0.431	43	06/13/2022

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313385YA8	55624	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,995,816.80	4,993,550.00	0.430	AA	0.431	43	06/13/2022
SYS55625	55625	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,984,833.33	4,984,833.33	0.650	AA	0.652	106	08/15/2022
313385XN1	55626	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,997,011.65	4,994,704.17	0.410	AA	0.410	31	06/01/2022
313385ZU3	55634	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,989,557.90	4,989,930.56	0.500	AA	0.501	85	07/25/2022
313385ZU3	55636	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,989,557.90	4,989,930.56	0.500	AA	0.501	85	07/25/2022
313385F84	55637	Federal Home Loan Discount		03/04/2022	5,000,000.00	4,977,333.15	4,982,125.00	0.660	AA	0.676	137	09/15/2022
313385L46	55642	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,967,833.95	4,978,245.83	0.690	AA	0.706	173	10/21/2022
313385XH4	55644	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,998,333.90	4,996,444.44	0.320	AA	0.320	26	05/27/2022
313385XH4	55645	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,998,333.90	4,996,444.44	0.320	AA	0.320	26	05/27/2022
313385ZM1	55646	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,990,427.25	4,990,538.89	0.520	AA	0.521	78	07/18/2022
313385ZU3	55647	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,989,557.90	4,989,650.00	0.540	AA	0.541	85	07/25/2022
313385ZU3	55648	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,989,557.90	4,989,650.00	0.540	AA	0.541	85	07/25/2022
313385YC4	55649	Federal Home Loan Discount		03/11/2022	5,000,000.00	4,995,617.70	4,994,666.67	0.400	AA	0.400	45	06/15/2022
313385F76	55654	Federal Home Loan Discount		03/14/2022	5,000,000.00	4,977,499.45	4,980,833.33	0.750	AA	0.770	136	09/14/2022
313385F76	55655	Federal Home Loan Discount		03/16/2022	10,000,000.00	9,954,998.90	9,957,027.78		AA	0.854	136	09/14/2022
313385YU4	55657	Federal Home Loan Discount		03/21/2022	5,000,000.00	4,992,511.25	4,992,633.33	0.520	AA	0.521	61	07/01/2022
313385YR1	55659	Federal Home Loan Discount		03/21/2022	5,000,000.00	4,994,323.65	4,992,850.00	0.520	AA	0.521	58	06/28/2022
313385XF8	55662	Federal Home Loan Discount		03/22/2022	5,000,000.00	4,998,470.55	4,997,155.56	0.320	AA	0.320	24	05/25/2022
313385N51	55667	Federal Home Loan Discount		03/23/2022	5,000,000.00	4,962,649.90	4,966,922.22	1.040	AA	1.066	190	11/07/2022
313385YZ3	55671	Federal Home Loan Discount		04/06/2022	10,000,000.00	9,983,835.80	9,982,482.50	0.693	AA	0.694	66	07/06/2022
313385YZ3	55672	Federal Home Loan Discount		04/06/2022	10,000,000.00	9,983,835.80	9,982,482.50	0.693	AA	0.694	66	07/06/2022
313385XE1	55674	Federal Home Loan Discount		04/06/2022	5,000,000.00	4,998,537.05	4,997,733.33	0.340	AA	0.340	23	05/24/2022
313385ZB5	55676	Federal Home Loan Discount		04/08/2022	10,000,000.00	9,983,338.80	9,982,356.11	0.698	AAA	0.699	68	07/08/2022
313385G67	55677	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,976,335.50	4,976,681.94	1.030	AA	1.035	143	09/21/2022
313385G67	55678	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,976,335.50	4,976,681.94	1.030	AA	1.035	143	09/21/2022
313385M78	55680	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,963,046.70	4,965,070.83	1.245	AA	1.274	184	11/01/2022
313385C87	55681	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,983,778.20	4,983,261.11	0.920	AA	0.923	113	08/22/2022
313385YA8	55682	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,995,816.80	4,995,583.33	0.530	AA	0.530	43	06/13/2022
313385Q74	55683	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,959,050.20	4,960,781.25	1.255	AA	1.284	208	11/25/2022
313385M29	55684	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,966,715.65	4,967,197.22	1.205	AA	1.232	179	10/27/2022
313385D78	55686	Federal Home Loan Discount		04/18/2022	5,000,000.00	4,982,766.10	4,982,266.67	0.960	AA	0.963	120	08/29/2022
313385YS9	55688	Federal Home Loan Discount		04/19/2022	5,000,000.00	4,994,224.10	4,993,393.06	0.670	AA	0.671	59	06/29/2022
313385D78	55692	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,982,766.10	4,981,805.56	1.000	AA	1.004	120	08/29/2022
313385G67	55694	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,976,335.50	4,977,327.78	1.060	AA	1.065	143	09/21/2022
313385H33	55695	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,975,504.30	4,976,150.00	1.080	AA	1.085	148	09/26/2022
313385M94	55696	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,963,450.20	4,964,066.67	1.320	AA	1.351	186	11/03/2022

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313385H33	55697	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,975,504.30	4,975,093.06	1.135	AA	1.141	148	09/26/2022
313385ZX7	55698	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,989,185.35	4,988,158.33	0.870	AA	0.872	88	07/28/2022
313385ZX7	55699	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,989,185.35	4,988,158.33	0.870	AA	0.872	88	07/28/2022
313385R57	55700	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,955,018.65	4,955,090.28	1.450	AA	1.485	214	12/01/2022
313385R57	55701	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,955,018.65	4,955,090.28	1.450	AA	1.485	214	12/01/2022
313385ZJ8	55702	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,990,799.85	4,991,000.00	0.800	AA	0.801	75	07/15/2022
313385L95	55703	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,966,902.00	4,964,222.22	1.400	AA	1.434	178	10/26/2022
313385D29	55704	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,983,489.00	4,981,513.89	1.100	AA	1.104	115	08/24/2022
313385F68	55709	Federal Home Loan Discount		04/27/2022	5,000,000.00	4,977,665.75	4,978,763.89	1.100	AA	1.105	135	09/13/2022
313385G42	55713	Federal Home Loan Discount		04/29/2022	5,000,000.00	4,976,668.05	4,976,166.67	1.200	AA	1.206	141	09/19/2022
Subtotal and Average			805,382,016.64		845,500,000.00	842,492,827.71	843,177,727.08			0.495	105	
Money Market												
SYS52411	52411	Fidelity Inst Government			79,000,000.00	79,000,000.00	79,000,000.00	0.190	AAA	0.187	1	
SYS52471	52471	Morgan Stanley Inst Government			161,000,000.00	161,000,000.00	161,000,000.00	0.300	AAA	0.296	1	
Subtotal and Average			273,333,333.33		240,000,000.00	240,000,000.00	240,000,000.00			0.260	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,156,515.35	75,000,000.00	0.523		0.516	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,156,515.35	75,000,000.00			0.516	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,786,895.76	3,996,616.75	0.500	A	0.533	779	06/18/2024
Subtotal and Average			3,996,553.78		4,000,000.00	3,786,895.76	3,996,616.75			0.533	779	
Negotiable CD's												
62478UE93	55614	MUFG Union Bank NA		02/16/2022	10,000,000.00	9,998,090.00	10,000,000.00	0.480	A-1	0.473	32	06/02/2022
62478UEB8	55638	MUFG Union Bank NA		03/07/2022	10,000,000.00	9,993,150.00	10,000,000.00	0.450	A-1	0.450	53	06/23/2022
62478UEM4	55679	MUFG Union Bank NA		04/13/2022	5,000,000.00	4,997,085.00	5,000,000.00	0.770	A-1	0.770	74	07/14/2022
62478UEQ5	55687	MUFG Union Bank NA		04/18/2022	10,000,000.00	9,994,670.00	10,000,000.00	0.900	A-1	0.900	86	07/26/2022
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,997,020.00	5,000,000.00	2.260	A-1	2.260	270	01/26/2023
Subtotal and Average			44,833,333.33		40,000,000.00	39,980,015.00	40,000,000.00			0.835	86	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,976,515.76	2,998,392.42	0.125	AA	0.218	206	11/23/2022

**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	Days to 360 Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133EMUJ4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,957,559.85	4,999,711.59	0.120	AA	0.128	212	11/29/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,906,854.50	4,996,865.00	0.125	AA	0.189	347	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,672,882.00	4,999,182.64	0.600	AA	0.597	1,086	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,867,584.83	3,947,408.80	0.125	AA	0.187	374	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,937,406.20	2,998,032.00	0.125	AA	0.187	374	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,993,355.70	9,999,989.44	0.060	AA	0.060	39	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,996,677.85	4,999,994.72	0.060	AA	0.060	39	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,996,677.85	5,000,000.00	0.060	AA	0.059	39	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,996,677.85	5,000,000.00	0.060	AA	0.059	39	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,996,677.85	5,000,000.00	0.060	AA	0.059	39	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,197,209.39	4,199,845.01	0.060	AA	0.094	39	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,987,077.15	5,000,000.00	0.070	AA	0.069	101	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,987,077.15	4,999,986.81	0.070	AA	0.070	101	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,961,122.85	4,999,859.92	0.100	AA	0.104	206	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,961,122.85	4,999,858.60	0.100	AA	0.104	206	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,948,785.29	2,998,666.67	0.090	AA	0.138	324	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,980,272.85	4,999,833.63	0.070	AAA	0.077	143	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,842,464.18	2,997,773.17	0.430	AA	0.455	876	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,739,388.98	2,974,563.18	0.800	AA	0.986	1,593	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,852,664.25	4,995,721.13	0.290	AA	0.345	529	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,911,598.55	2,995,247.52	0.290	AA	0.395	529	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,928,912.12	2,992,288.90	0.200	AA	0.418	421	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK		11/09/2021	5,000,000.00	4,992,724.00	4,999,868.00	0.080	AA	0.090	89	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,910,762.36	2,993,872.57	0.400	AA	0.528	557	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,909,271.18	2,996,546.66	0.500	AA	0.565	579	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,848,785.30	4,981,947.33	0.500	AA	0.720	579	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,975,742.18	5,010,082.09	0.125	AA	0.296	206	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,859,999.75	2,999,075.03	0.920	AA	0.919	953	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,859,999.75	2,999,452.83	0.920	AA	0.914	953	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,922,270.90	2,998,328.96	0.900	AA	0.920	627	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,922,270.90	2,986,098.83	0.900	AA	1.158	627	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,933,025.12	2,992,982.00	1.180	AA	1.296	649	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,933,025.12	2,992,982.00	1.180	AA	1.296	649	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,653,924.00	5,738,037.16	1.800	AA	1.875	778	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,852,664.25	4,883,007.59	0.290	AA	1.913	529	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,985,692.76	2,990,868.71	2.440	AA	2.564	718	04/18/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,985,692.76	2,982,616.68	2.440	AA	2.707	718	04/18/2024
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,971,166.60	4,998,439.50	0.125	AA	0.189	173	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,916,676.95	4,997,582.75	0.125	AA	0.178	320	03/17/2023
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,999,200.30	5,000,000.00	0.060	AA	0.059	12	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,883,850.35	4,997,494.99	0.125	AA	0.169	397	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,907,080.28	3,997,995.99	0.125	AA	0.169	397	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,909,529.30	2,995,715.08	0.125	AA	0.230	484	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,902,017.87	2,998,701.11	0.500	AA	0.520	586	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,849,801.15	4,998,242.12	0.500	AA	0.516	557	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,970,759.30	4,997,524.71	0.100	AA	0.200	177	10/25/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,905,942.83	2,991,736.02	0.625	AA	0.784	600	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,861,312.88	2,997,743.79	1.000	AA	1.015	964	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,843,238.05	4,975,009.14	0.625	AA	0.920	600	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,905,942.83	2,980,591.66	0.625	AA	1.010	600	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,953,206.90	4,994,596.10	2.125	AA	2.156	668	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,962,565.52	3,995,676.88	2.125	AA	2.156	668	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,953,206.90	4,984,495.17	2.125	AA	2.268	668	02/28/2024
3137EAF62	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,890,837.86	2,998,424.25	0.250	AA	0.279	582	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,785,401.63	2,966,172.68	0.500	AA	0.855	1,143	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,756,918.40	2,926,492.93	0.500	AA	1.199	1,286	11/07/2025
Subtotal and Average			233,140,556.67		236,915,000.00	232,271,072.08	236,431,622.46			0.608	438	
Total and Average			1,853,498,534.17		1,879,948,333.33	1,851,665,033.95	1,876,801,611.15			0.557	321	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
April 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		23,499.10	23,499.10				0
				Subtotal		23,499.10	23,499.10				
		Total Cash and Investments	1,853,498,534.17		1,879,948,333.33	1,851,688,533.05	1,876,825,110.25			0.557	321



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(05/01/2022 - 05/01/2022)	3 Maturities	0 Payments	315,000,000.00	16.76%	315,000,000.00	314,156,515.35
Aging Interval:	1 - 30 days	(05/02/2022 - 05/31/2022)	27 Maturities	0 Payments	123,000,000.00	6.54%	122,939,821.10	122,975,071.95
Aging Interval:	31 - 90 days	(06/01/2022 - 07/30/2022)	72 Maturities	0 Payments	409,700,000.00	21.79%	409,332,938.89	409,221,242.04
Aging Interval:	91 - 180 days	(07/31/2022 - 10/28/2022)	61 Maturities	0 Payments	309,000,000.00	16.44%	308,078,425.54	307,574,231.78
Aging Interval:	181 - 360 days	(10/29/2022 - 04/26/2023)	49 Maturities	0 Payments	239,015,000.00	12.71%	238,004,481.28	236,917,674.86
Aging Interval:	361 - 1080 days	(04/27/2023 - 04/15/2025)	78 Maturities	0 Payments	268,425,000.00	14.28%	267,785,424.76	260,392,119.82
Aging Interval:	1081 days and after	(04/16/2025 -)	71 Maturities	0 Payments	215,808,333.33	11.48%	215,660,519.58	200,428,178.15
Total for			361 Investments	0 Payments		100.00	1,876,801,611.15	1,851,665,033.95



**City Pool Portfolio
Portfolio Management
Portfolio Summary
May 31, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	457,498,333.33	439,586,756.37	457,166,043.35	24.40	1,206	878	0.890	0.902
Federal Agency Issues - Discount	847,500,000.00	844,244,301.67	844,340,363.27	45.06	207	97	0.664	0.674
Money Market	190,000,000.00	190,000,000.00	190,000,000.00	10.14	1	1	0.679	0.688
Local Agency Investment Funds	75,000,000.00	74,156,515.35	75,000,000.00	4.00	1	1	0.675	0.684
Corporate Bonds	4,000,000.00	3,810,739.40	3,996,751.39	0.21	1,096	748	0.533	0.540
Negotiable CD's	55,000,000.00	54,951,800.00	54,969,244.65	2.93	124	68	1.000	1.014
Federal Agency Issues-Coupon/Bullet	248,915,000.00	244,840,945.72	248,395,077.00	13.26	654	413	0.717	0.727
Investments	1,877,913,333.33	1,851,591,058.51	1,873,867,479.66	100.00%	480	316	0.738	0.748

Cash and Accrued Interest								
Accrued Interest at Purchase		33,519.24	33,519.24					
Subtotal		33,519.24	33,519.24					
Total Cash and Investments	1,877,913,333.33	1,851,624,577.75	1,873,900,998.90		480	316	0.738	0.748

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	1,062,035.21	4,603,297.49
Average Daily Balance	1,876,399,399.62	1,626,615,881.83
Effective Rate of Return	0.67%	0.31%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,999,158.14	2,999,772.18	1.850	AA	1.836	245	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,821,701.96	3,000,000.00	0.780	AA	0.769	1,111	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	2,999,263.95	2,999,965.00		AA	0.276	21	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,962,249.85	4,999,325.45	0.160	AA	0.183	197	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,900,961.25	4,999,583.52	0.200	AA	0.205	379	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,887,428.96	2,998,211.11	0.370	AA	0.398	653	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,827,569.63	3,000,000.00	0.700	AA	0.690	1,020	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,827,569.63	3,000,000.00	0.700	AA	0.690	1,020	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,825,065.44	3,000,000.00	1.050	AA	1.036	1,393	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,825,065.44	3,000,000.00	1.050	AA	1.036	1,393	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,825,065.44	3,000,000.00	1.050	AA	1.036	1,393	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,825,065.44	3,000,000.00	1.050	AA	1.036	1,393	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,817,331.53	3,000,000.00	0.710	AA	0.700	1,055	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,907,653.67	3,000,000.00	0.230	AAA	0.227	530	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,978,663.28	2,999,396.94	0.090	AA	0.132	170	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,964,438.80	4,999,226.85	0.090	AA	0.122	170	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,944,696.41	2,998,771.04	0.140	AA	0.180	351	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,944,696.41	2,998,771.04	0.140	AA	0.180	351	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,944,696.41	2,998,843.33	0.140	AA	0.178	351	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,831,092.47	3,000,000.00	0.730	AA	0.720	1,083	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,562,933.00	4,995,713.89	0.870	AA	0.878	1,560	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,743,466.67	3,000,000.00	0.940	AA	0.927	1,580	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,807,333.55	3,000,000.00	1.430	AA	1.410	1,636	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,819,275.68	3,000,000.00	1.540	AA	1.519	1,643	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,952,374.60	9,993,712.16	0.070	AA	0.238	134	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,982,223.80	5,000,000.00	0.370	AA	0.365	135	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,982,223.80	5,000,000.00	0.370	AA	0.365	135	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,959,721.85	5,000,000.00	0.460	AA	0.454	231	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,959,721.85	4,998,272.66	0.460	AA	0.508	231	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,960,273.10	3,000,000.00	1.670	AA	1.647	646	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	3,008,068.86	3,000,000.00	2.920	AA	2.880	715	05/16/2024
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,992,778.04	1,999,124.46	1.375	AA	1.418	261	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,259,994.68	1,333,333.33	0.760	AA	0.750	1,111	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,996,130.02	1,999,618.30	0.125	AA	0.219	72	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,996,130.02	1,999,618.30	0.125	AA	0.219	72	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,752,972.44	3,000,000.00	0.500	AA	0.493	1,335	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,800,168.35	3,000,000.00	0.500	AA	0.454	1,336	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,778,264.00	3,000,000.00	0.500	AA	0.493	1,337	01/28/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,780,056.62	3,000,000.00	0.520	AA	0.513	1,337	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,786,173.95	3,000,000.00	0.580	AA	0.572	1,337	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,795,105.34	3,000,000.00	0.400	AA	0.375	1,338	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,779,870.47	3,000,000.00	0.520	AA	0.513	1,338	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,780,986.35	3,000,000.00	0.600	AA	0.592	1,352	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,783,018.07	2,999,777.33	0.625	AA	0.618	1,357	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,762,514.00	3,000,000.00	0.500	AA	0.493	1,358	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,764,776.81	3,000,000.00	0.600	AA	0.592	1,363	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,768,469.48	3,000,000.00	0.750	AA	0.740	1,364	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,768,469.48	3,000,000.00	0.750	AA	0.740	1,364	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,751,180.75	3,000,000.00	0.650	AA	0.641	1,364	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,751,180.75	3,000,000.00	0.650	AA	0.641	1,364	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,786,064.00	3,000,000.00	0.625	AA	0.616	1,364	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,786,064.00	3,000,000.00	0.625	AA	0.616	1,364	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,752,978.74	3,000,000.00	0.500	AA	0.493	1,365	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,753,109.36	3,000,000.00	0.650	AA	0.641	1,366	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,825,226.51	3,000,000.00	1.000	AA	0.848	1,377	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,812,075.95	3,000,000.00	0.920	AA	0.907	1,391	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,713,136.58	2,925,000.00	1.000	AA	0.986	1,391	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,897,021.73	3,000,000.00	0.350	AA	0.345	666	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,862,498.00	3,000,000.00	0.550	AA	0.542	852	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,826,220.41	3,000,000.00	1.100	AA	1.085	1,421	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,355,268.70	2,499,022.92	0.550	AA	0.552	1,427	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,836,825.68	3,000,000.00	0.500	AA	0.493	1,427	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,820,198.33	3,000,000.00	1.050	AA	1.036	1,427	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,864,469.27	3,000,000.00	0.625	AA	0.616	880	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,844,969.90	3,000,000.00	0.700	AA	0.690	1,063	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,845,656.45	3,000,000.00	1.250	AA	1.085	1,428	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,881,068.48	3,000,000.00	0.400	AA	0.395	698	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,839,567.53	3,000,000.00	0.550	AA	0.542	909	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,827,639.20	3,000,000.00	0.500	AA	0.493	1,455	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,819,483.52	3,000,000.00	1.050	AA	0.927	1,456	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,814,116.61	3,000,000.00	0.625	AA	0.616	1,490	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,859,483.72	2,998,894.05	0.600	AA	0.606	943	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,832,588.51	3,000,000.00	0.500	AA	0.493	943	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,801,697.72	3,000,000.00	1.000	AA	0.986	1,517	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,023,868.90	3,200,000.00	0.520	AA	0.513	972	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,876,409.09	3,000,000.00	0.400	AA	0.395	723	05/24/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,814,759.42	3,000,000.00	1.050	AA	1.036	1,547	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,427,647.15	3,646,134.55	0.650	AA	0.666	1,547	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,825,583.21	3,000,000.00	0.570	AA	0.562	1,030	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,822,845.23	3,000,000.00	0.550	AA	0.542	1,031	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,766,371.37	3,000,000.00	1.125	AA	1.110	1,581	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,766,371.37	3,000,000.00	1.125	AA	1.110	1,581	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,827,460.97	3,000,000.00	0.800	AA	0.789	1,125	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,852,088.24	3,000,000.00	0.500	AA	0.493	943	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,786,776.35	3,000,000.00	0.950	AA	0.937	1,582	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,792,482.32	3,000,000.00	1.000	AA	0.986	1,582	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,798,172.87	3,000,000.00	1.050	AA	1.036	1,582	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,856,613.86	3,000,000.00	0.650	AA	0.641	859	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,847,719.25	2,997,355.00	0.350	AA	0.365	1,610	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,820,280.17	3,000,000.00	1.250	AA	1.233	1,610	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,196,317.53	3,400,000.00	1.250	AA	1.233	1,610	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,842,157.79	3,000,000.00	0.820	AA	0.809	1,062	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,878,068.60	3,000,000.00	0.790	AA	0.779	880	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,907,768.18	3,000,000.00	1.000	AA	0.986	807	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,923,286.43	3,000,000.00	0.500	AA	0.493	534	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,926,295.91	3,000,000.00	0.750	AA	0.740	539	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,928,603.12	3,000,000.00	0.800	AA	0.789	544	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,874,247.95	3,000,000.00	1.000	AA	0.986	908	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,905,490.19	3,000,000.00	1.000	AA	0.986	819	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,964,067.45	4,997,628.93	0.125	AA	0.217	183	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,916,306.66	3,000,000.00	1.000	AA	0.986	758	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,920,984.30	5,000,000.00	0.500	AA	0.494	394	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,980,615.90	2,000,000.00	0.700	AA	1.523	631	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,970,923.85	3,000,000.00	0.700	AA	0.666	631	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,952,905.34	3,000,000.00	2.000	AA	1.973	1,002	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,943,415.95	3,000,000.00	1.450	AA	1.430	727	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,966,997.56	3,025,000.00	1.250	AA	1.233	637	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,942,476.92	3,000,000.00	1.250	AA	1.233	637	02/28/2024
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,985,446.35	5,000,000.00	1.300	AA	1.282	293	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,989,420.30	5,000,000.00	1.000	AA	0.987	203	12/21/2022
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,998,689.15	5,000,000.00	1.375	AA	1.356	317	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,998,844.55	5,000,000.00	1.500	AA	1.479	513	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,999,306.73	3,000,000.00	1.500	AA	2.460	513	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,999,463.48	3,000,000.00	3.000	AA	2.959	1,062	04/28/2025

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,999,084.05	5,000,000.00	1.000	AA	1.724	331	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,502,886.66	3,500,000.00	2.625	AA	2.589	695	04/26/2024
3130AJ7E3	55729	FEDERAL HOME LOAN BANK		05/10/2022	5,000,000.00	4,981,945.10	4,984,848.97	1.375	AA	1.780	261	02/17/2023
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,968,435.13	2,965,000.00	2.650	AA	2.615	625	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	5,016,274.00	5,000,000.00	3.000	AA	2.960	632	02/23/2024
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	3,003,753.39	3,000,000.00	2.125	AA	2.096	358	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	5,005,120.20	5,000,000.00	1.800	AA	2.409	380	06/16/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,809,782.96	3,000,000.00	0.750	AA	0.740	1,092	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,993,329.65	4,999,154.85		AA	0.235	54	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,781,235.71	3,000,000.00	0.600	AA	0.592	1,237	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,784,903.33	3,000,000.00	0.640	AA	0.631	1,272	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,968,275.30	5,000,000.00	0.200	AA	0.197	175	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,778,644.67	3,000,000.00	0.650	AA	0.641	1,274	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,853,572.95	4,871,603.34	0.250	AA	2.056	523	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,853,572.95	4,853,992.98	0.250	AA	2.309	523	11/06/2023
3135GOV34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,998,049.73	2,996,248.95	2.500	AA	2.544	614	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,944,654.59	2,997,065.25	0.250	AA	0.346	355	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,815,218.12	3,000,000.00	0.700	AA	0.690	1,146	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,805,069.75	3,000,000.00		AA	0.592	1,154	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,799,059.19	3,000,000.00	0.570	AA	0.562	1,174	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,796,858.63	3,000,000.00	0.550	AA	0.542	1,175	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,802,385.53	2,998,056.67	0.625	AA	0.637	1,183	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,804,375.43	3,000,000.00	0.650	AA	0.641	1,181	08/25/2025
Subtotal and Average			444,370,913.11		457,498,333.33	439,586,756.37	457,166,043.35			0.890	878	
Federal Agency Issues - Discount												
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,998,298.90	4,996,947.22	0.070	AA	0.071	15	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,998,298.90	4,996,947.22	0.070	AA	0.071	15	06/16/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,997,505.30	4,997,658.33	0.060	AA	0.061	22	06/23/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,992,839.45	4,997,466.67	0.060	AA	0.061	54	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,995,703.67	2,998,480.00	0.060	AA	0.061	54	07/25/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,996,938.50	4,997,775.00	0.060	AA	0.061	27	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,996,938.50	4,997,775.00	0.060	AA	0.061	27	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,981,342.70	4,995,687.50	0.090	AA	0.091	105	09/14/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,999,432.90	4,998,025.00	0.060	AA	0.061	5	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,979,924.05	4,995,712.50	0.090	AA	0.091	113	09/22/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,999,772.25	4,997,588.89	0.080	AA	0.081	2	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,998,298.90	4,997,444.44	0.080	AA	0.081	15	06/16/2022

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,999,772.25	4,998,350.00	0.060	AA	0.060	2	06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,999,772.25	4,998,350.00	0.060	AA	0.060	2	06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,999,772.25	4,998,350.00	0.060	AA	0.060	2	06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,998,979.30	4,998,308.33	0.060	AA	0.060	9	06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,998,639.10	4,998,026.39	0.070	AA	0.071	12	06/13/2022
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,998,639.10	4,998,026.39	0.070	AA	0.071	12	06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,995,490.30	4,996,902.78	0.100	AA	0.101	34	07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,965,501.70	4,988,125.00	0.250	AA	0.254	160	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,972,095.80	4,988,576.39	0.250	AA	0.254	147	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,972,095.80	4,988,576.39	0.250	AA	0.254	147	10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,999,432.90	4,996,983.33	0.120	AA	0.120	5	06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,999,432.90	4,996,983.33	0.120	AA	0.120	5	06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,999,432.90	4,996,983.33	0.120	AA	0.120	5	06/06/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,995,490.30	4,996,616.67	0.120	AA	0.121	34	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,995,225.15	4,996,334.72	0.130	AA	0.132	36	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,972,285.10	4,989,600.00	0.240	AA	0.244	146	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,495,941.27	4,496,750.00	0.130	AA	0.132	34	07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,985,398.45	4,993,979.17	0.170	AA	0.172	89	08/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,994,297.25	4,994,775.00	0.190	AA	0.192	43	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,986,217.65	4,992,397.22	0.230	AA	0.233	84	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,975,883.10	4,989,462.50	0.270	AA	0.274	127	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,987,036.95	4,992,911.11	0.220	AA	0.223	79	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,987,364.75	4,992,972.22	0.220	AA	0.223	77	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,987,364.75	4,992,972.22	0.220	AA	0.223	77	08/17/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,994,562.35	4,993,391.67	0.260	AA	0.262	41	07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,994,562.35	4,993,391.67	0.260	AA	0.262	41	07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,967,006.05	4,983,722.22	0.400	AA	0.406	153	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,993,767.10	4,990,500.00	0.380	AA	0.381	47	07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,958,611.05	4,976,518.06	0.530	AA	0.539	187	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,958,611.05	4,976,518.06	0.530	AA	0.539	187	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,982,761.75	4,986,372.22	0.440	AA	0.445	97	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,985,004.85	4,985,666.67	0.480	AA	0.485	91	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,985,004.85	4,985,666.67	0.480	AA	0.485	91	08/31/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,955,066.75	4,966,011.11	0.760	AA	0.774	203	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,980,988.00	4,979,741.67	0.660	AA	0.668	107	09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,956,174.05	4,955,938.89	1.030	AA	1.050	198	12/16/2022
313313ZU5	55611	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,992,839.45	4,982,916.67	0.750	AA	0.753	54	07/25/2022
313313ZU5	55612	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,992,839.45	4,982,916.67	0.750	AA	0.753	54	07/25/2022

**City Pool Portfolio
Portfolio Management
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May 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313YQ5	55613	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,997,051.85	4,988,477.78	0.610	AA	0.611	26	06/27/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,945,105.20	4,946,644.44	1.120	AA	1.144	238	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,945,105.20	4,946,644.44		AA	1.144	238	01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,979,214.90	4,975,444.44	0.800	AA	0.810	117	09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,979,214.90	4,975,444.44	0.800	AA	0.810	117	09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,979,214.90	4,976,708.33	0.780	AA	0.790	117	09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,963,568.30	4,965,430.56	0.950	AA	0.972	169	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,963,568.30	4,965,430.56	0.950	AA	0.972	169	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,953,738.30	4,955,958.33	1.050	AA	1.074	209	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,948,792.15	4,955,229.17	1.050	AA	1.074	222	01/09/2023
313313A40	55650	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,989,823.65	4,986,600.00	0.670	AA	0.672	62	08/02/2022
313313A40	55651	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,989,823.65	4,986,600.00	0.670	AA	0.672	62	08/02/2022
313313J41	55652	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,976,072.55	4,974,288.89	0.890	AA	0.912	126	10/05/2022
313313J41	55653	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,976,072.55	4,974,288.89	0.890	AA	0.912	126	10/05/2022
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,926,764.55	4,921,423.61	1.550	AA	1.590	294	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,926,764.55	4,921,423.61	1.550	AA	1.590	294	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,929,742.80	4,917,847.22	1.750	AA	1.797	282	03/10/2023
313313L71	55689	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,972,474.40	4,967,100.00	1.260	AA	1.289	145	10/24/2022
313313L71	55690	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,972,474.40	4,967,100.00	1.260	AA	1.289	145	10/24/2022
313313L71	55691	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,972,474.40	4,967,100.00	1.260	AA	1.289	145	10/24/2022
313313YY8	55725	Federal Farm Credit Discount		05/06/2022	5,000,000.00	4,995,490.30	4,993,166.67	0.820	AA	0.821	34	07/05/2022
313313ZW1	55728	Federal Farm Credit Discount		05/09/2022	5,000,000.00	4,992,574.45	4,990,673.61	0.850	AA	0.852	56	07/27/2022
313313R91	55743	Federal Farm Credit Discount		05/18/2022	5,000,000.00	4,958,611.05	4,955,891.67	1.580	AA	1.627	187	12/05/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,998,525.70	4,997,472.22	0.050	AA	0.051	13	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,998,412.30	4,997,465.28	0.050	AA	0.051	14	06/15/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,962,709.20	4,990,950.00	0.180	AA	0.183	173	11/21/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,998,412.20	9,993,528.89	0.128	AA	0.128	7	06/08/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,998,979.30	4,996,764.44	0.128	AA	0.128	9	06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,993,237.00	4,995,955.56	0.130	AA	0.132	51	07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,996,824.60	9,993,528.89	0.128	AA	0.128	14	06/15/2022
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,996,824.60	9,993,528.89	0.128	AA	0.128	14	06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,967,006.05	4,991,306.25	0.195	AA	0.198	153	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,934,012.10	9,982,277.78	0.200	AA	0.203	153	11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,996,371.10	9,993,326.67	0.132	AA	0.132	16	06/17/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,976,451.45	4,991,668.75	0.215	AA	0.218	124	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,983,648.85	4,993,481.94	0.190	AA	0.193	92	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,967,006.05	4,989,340.28	0.250	AA	0.254	153	11/01/2022
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,978,860.35	4,990,798.61	0.250	AA	0.253	119	09/28/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,963,353.50	4,987,711.11	0.280	AA	0.284	170	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,982,406.95	4,990,850.00	0.270	AA	0.273	99	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,965,501.70	4,985,809.03	0.335	AA	0.340	160	11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,988,839.95	4,992,900.00	0.240	AA	0.242	68	08/08/2022
313385ZJ8	55581	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,994,140.20	4,992,922.22	0.280	AA	0.280	44	07/15/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,989,823.65	4,992,361.11	0.275	AA	0.277	62	08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,976,451.45	4,985,300.00	0.420	AA	0.425	124	10/03/2022
313385YJ9	55597	Federal Home Loan Discount		01/26/2022	5,000,000.00	4,997,732.00	4,995,437.50	0.225	AA	0.225	20	06/21/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,959,497.50	4,974,539.58	0.605	AA	0.615	183	12/01/2022
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,972,474.40	4,972,916.67	0.780	AA	0.792	145	10/24/2022
313385YA8	55623	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,998,639.10	4,993,550.00	0.430	AA	0.431	12	06/13/2022
313385YA8	55624	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,998,639.10	4,993,550.00	0.430	AA	0.431	12	06/13/2022
SYS55625	55625	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,984,833.33	4,984,833.33	0.650	AA	0.652	75	08/15/2022
313385XN1	55626	Federal Home Loan Discount		02/28/2022	5,000,000.00	5,000,000.00	4,994,704.17	0.410	AA	0.410	0	06/01/2022
313385ZU3	55634	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,992,839.45	4,989,930.56	0.500	AA	0.501	54	07/25/2022
313385ZU3	55636	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,992,839.45	4,989,930.56	0.500	AA	0.501	54	07/25/2022
313385F84	55637	Federal Home Loan Discount		03/04/2022	5,000,000.00	4,981,165.35	4,982,125.00	0.660	AA	0.676	106	09/15/2022
313385L46	55642	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,973,042.35	4,978,245.83	0.690	AA	0.706	142	10/21/2022
313385ZM1	55646	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,993,767.10	4,990,538.89	0.520	AA	0.521	47	07/18/2022
313385ZU3	55647	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,992,839.45	4,989,650.00	0.540	AA	0.541	54	07/25/2022
313385ZU3	55648	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,992,839.45	4,989,650.00	0.540	AA	0.541	54	07/25/2022
313385YC4	55649	Federal Home Loan Discount		03/11/2022	5,000,000.00	4,998,412.30	4,994,666.67	0.400	AA	0.400	14	06/15/2022
313385F76	55654	Federal Home Loan Discount		03/14/2022	5,000,000.00	4,981,342.70	4,980,833.33	0.750	AA	0.770	105	09/14/2022
313385F76	55655	Federal Home Loan Discount		03/16/2022	10,000,000.00	9,962,685.40	9,957,027.78		AA	0.854	105	09/14/2022
313385YU4	55657	Federal Home Loan Discount		03/21/2022	5,000,000.00	4,996,003.20	4,992,633.33	0.520	AA	0.521	30	07/01/2022
313385YR1	55659	Federal Home Loan Discount		03/21/2022	5,000,000.00	4,996,938.50	4,992,850.00	0.520	AA	0.521	27	06/28/2022
313385N51	55667	Federal Home Loan Discount		03/23/2022	5,000,000.00	4,965,716.60	4,966,922.22	1.040	AA	1.066	159	11/07/2022
313385YZ3	55671	Federal Home Loan Discount		04/06/2022	10,000,000.00	9,990,715.50	9,982,482.50	0.693	AA	0.694	35	07/06/2022
313385YZ3	55672	Federal Home Loan Discount		04/06/2022	10,000,000.00	9,990,715.50	9,982,482.50	0.693	AA	0.694	35	07/06/2022
313385ZB5	55676	Federal Home Loan Discount		04/08/2022	10,000,000.00	9,990,185.20	9,982,356.11	0.698	AAA	0.699	37	07/08/2022
313385G67	55677	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,980,101.35	4,976,681.94	1.030	AA	1.035	112	09/21/2022
313385G67	55678	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,980,101.35	4,976,681.94	1.030	AA	1.035	112	09/21/2022
313385M78	55680	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,967,006.05	4,965,070.83	1.245	AA	1.274	153	11/01/2022
313385C87	55681	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,986,545.35	4,983,261.11	0.920	AA	0.923	82	08/22/2022
313385YA8	55682	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,998,639.10	4,995,583.33	0.530	AA	0.530	12	06/13/2022
313385Q74	55683	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,961,850.30	4,960,781.25	1.255	AA	1.284	177	11/25/2022
313385M29	55684	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,971,906.50	4,967,197.22	1.205	AA	1.232	148	10/27/2022
313385D78	55686	Federal Home Loan Discount		04/18/2022	5,000,000.00	4,985,398.45	4,982,266.67	0.960	AA	0.963	89	08/29/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385YS9	55688	Federal Home Loan Discount		04/19/2022	5,000,000.00	4,996,825.10	4,993,393.06	0.670	AA	0.671	28	06/29/2022
313385D78	55692	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,985,398.45	4,981,805.56	1.000	AA	1.004	89	08/29/2022
313385G67	55694	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,980,101.35	4,977,327.78	1.060	AA	1.065	112	09/21/2022
313385H33	55695	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,979,214.90	4,976,150.00	1.080	AA	1.085	117	09/26/2022
313385M94	55696	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,966,576.20	4,964,066.67	1.320	AA	1.351	155	11/03/2022
313385H33	55697	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,979,214.90	4,975,093.06	1.135	AA	1.141	117	09/26/2022
313385ZX7	55698	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,992,441.95	4,988,158.33	0.870	AA	0.872	57	07/28/2022
313385ZX7	55699	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,992,441.95	4,988,158.33	0.870	AA	0.872	57	07/28/2022
313385R57	55700	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,959,497.50	4,955,090.28	1.450	AA	1.485	183	12/01/2022
313385R57	55701	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,959,497.50	4,955,090.28	1.450	AA	1.485	183	12/01/2022
313385ZJ8	55702	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,994,140.20	4,991,000.00	0.800	AA	0.801	44	07/15/2022
313385L95	55703	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,972,095.80	4,964,222.22	1.400	AA	1.434	147	10/26/2022
313385D29	55704	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,986,217.65	4,981,513.89	1.100	AA	1.104	84	08/24/2022
313385F68	55709	Federal Home Loan Discount		04/27/2022	5,000,000.00	4,981,520.05	4,978,763.89	1.100	AA	1.105	104	09/13/2022
313385G42	55713	Federal Home Loan Discount		04/29/2022	5,000,000.00	4,980,456.00	4,976,166.67	1.200	AA	1.206	110	09/19/2022
313385B39	55715	Federal Home Loan Discount		05/02/2022	5,000,000.00	4,988,676.00	4,986,250.00	1.000	AA	1.003	69	08/09/2022
313384BJ7	55717	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,940,974.25	4,931,250.00	1.800	AA	1.851	246	02/02/2023
313384BJ7	55718	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,940,974.25	4,931,250.00	1.800	AA	1.851	246	02/02/2023
313385U95	55719	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,953,295.55	4,944,333.33	1.670	AA	1.717	211	12/29/2022
313385D78	55723	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,985,398.45	4,981,552.78	1.145	AA	1.149	89	08/29/2022
313384CN7	55724	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,931,729.30	4,918,479.17	1.950	AA	2.007	274	03/02/2023
313385T71	55727	Federal Home Loan Discount		05/09/2022	5,000,000.00	4,955,509.65	4,951,777.78	1.550	AA	1.594	201	12/19/2022
313385B96	55730	Federal Home Loan Discount		05/10/2022	5,000,000.00	4,987,692.50	4,986,393.06	1.010	AA	1.013	75	08/15/2022
313384BB4	55733	Federal Home Loan Discount		05/11/2022	5,000,000.00	4,944,874.90	4,940,416.67	1.650	AA	1.696	239	01/26/2023
313385T89	55734	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,955,288.20	4,950,975.00	1.590	AA	1.635	202	12/20/2022
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,908,017.70	4,894,844.44	2.080	AA	2.143	344	05/11/2023
313385ZY5	55739	Federal Home Loan Discount		05/17/2022	5,000,000.00	4,992,278.60	4,990,925.69	0.895	AA	0.897	58	07/29/2022
313385ZF6	55740	Federal Home Loan Discount		05/17/2022	5,000,000.00	4,994,562.35	4,993,233.33	0.870	AA	0.871	41	07/12/2022
313385H66	55741	Federal Home Loan Discount		05/18/2022	5,000,000.00	4,978,683.05	4,976,456.94	1.265	AA	1.271	120	09/29/2022
313384AT6	55745	Federal Home Loan Discount		05/19/2022	5,000,000.00	4,946,717.90	4,940,694.44	1.750	AA	1.800	231	01/18/2023
313385ZJ8	55746	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,994,140.20	4,993,209.38	0.923	AA	0.924	44	07/15/2022
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,904,830.45	4,890,500.00	2.160	AA	2.227	356	05/23/2023
313385ZY5	55749	Federal Home Loan Discount		05/24/2022	5,000,000.00	4,992,278.60	4,990,833.33	1.000	AA	1.002	58	07/29/2022
313385ZY5	55750	Federal Home Loan Discount		05/24/2022	5,000,000.00	4,992,278.60	4,991,016.67	0.980	AA	0.982	58	07/29/2022
313385H58	55753	Federal Home Loan Discount		05/31/2022	5,000,000.00	4,978,860.35	4,978,333.33	1.300	AA	1.306	119	09/28/2022
Subtotal and Average			860,751,759.84		847,500,000.00	844,244,301.67	844,340,363.27			0.664	97	

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Money Market												
SYS52411	52411	Fidelity Inst Government			59,000,000.00	59,000,000.00	59,000,000.00	0.640	AAA	0.631	1	
SYS52471	52471	Morgan Stanley Inst Government			131,000,000.00	131,000,000.00	131,000,000.00	0.710	AAA	0.700	1	
Subtotal and Average			195,645,161.29		190,000,000.00	190,000,000.00	190,000,000.00			0.679	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,156,515.35	75,000,000.00	0.684		0.675	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,156,515.35	75,000,000.00			0.675	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,810,739.40	3,996,751.39	0.500	A	0.533	748	06/18/2024
Subtotal and Average			3,996,686.24		4,000,000.00	3,810,739.40	3,996,751.39			0.533	748	
Negotiable CD's												
62478UE93	55614	MUFG Union Bank NA		02/16/2022	10,000,000.00	9,999,820.00	10,000,000.00	0.480	A-1	0.473	1	06/02/2022
62478UEB8	55638	MUFG Union Bank NA		03/07/2022	10,000,000.00	9,997,280.00	10,000,000.00	0.450	A-1	0.450	22	06/23/2022
62478UEM4	55679	MUFG Union Bank NA		04/13/2022	5,000,000.00	4,998,130.00	5,000,000.00	0.770	A-1	0.770	43	07/14/2022
62478UEQ5	55687	MUFG Union Bank NA		04/18/2022	10,000,000.00	9,994,400.00	10,000,000.00	0.900	A-1	0.900	55	07/26/2022
62478UEV4	55722	MUFG Union Bank NA		05/04/2022	5,000,000.00	4,997,850.00	5,000,000.00	1.080	A-1	1.080	61	08/01/2022
62478UEX0	55726	MUFG Union Bank NA		05/09/2022	5,000,000.00	4,998,445.00	5,000,000.00	1.420	A-1	1.401	110	09/19/2022
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,996,325.00	5,000,000.00	2.260	A-1	2.260	239	01/26/2023
78012UW43	55744	Royal Bank CN		05/19/2022	5,000,000.00	4,969,550.00	4,969,244.65	0.270	A-1	1.850	141	10/20/2022
Subtotal and Average			50,309,134.41		55,000,000.00	54,951,800.00	54,969,244.65			1.000	68	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,979,134.55	2,998,631.17	0.125	AA	0.218	175	11/23/2022
3133EMUJ4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,964,802.40	4,999,753.19	0.120	AA	0.128	181	11/29/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,915,758.30	4,997,140.00	0.125	AA	0.189	316	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,702,035.55	4,999,205.56	0.600	AA	0.597	1,055	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,875,150.15	3,947,619.47	0.125	AA	0.187	343	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,943,152.01	2,998,192.00	0.125	AA	0.187	343	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,998,819.50	9,999,997.78	0.060	AA	0.060	8	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,409.75	4,999,998.89	0.060	AA	0.060	8	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,409.75	5,000,000.00	0.060	AA	0.059	8	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,409.75	5,000,000.00	0.060	AA	0.059	8	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,999,409.75	5,000,000.00	0.060	AA	0.059	8	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,199,504.19	4,199,967.37	0.060	AA	0.094	8	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,989,763.80	5,000,000.00	0.070	AA	0.069	70	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,989,763.80	4,999,990.81	0.070	AA	0.070	70	08/10/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,966,246.30	4,999,880.73	0.100	AA	0.104	175	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,966,246.30	4,999,879.60	0.100	AA	0.104	175	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,955,353.13	2,998,791.67	0.090	AA	0.138	293	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,984,871.60	4,999,869.28	0.070	AAA	0.077	112	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,858,766.45	2,997,850.67	0.430	AA	0.455	845	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,754,626.40	2,975,049.55	0.800	AA	0.986	1,562	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,870,550.85	4,995,967.52	0.290	AA	0.345	498	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,922,330.51	2,995,521.17	0.290	AA	0.395	498	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,937,631.32	2,992,846.33	0.200	AA	0.418	390	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK		11/09/2021	5,000,000.00	4,993,580.50	4,999,913.00	0.080	AA	0.090	58	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,921,903.79	2,994,208.02	0.400	AA	0.528	526	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,915,820.30	2,996,728.41	0.500	AA	0.565	548	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,859,700.50	4,982,897.47	0.500	AA	0.720	548	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,980,119.92	5,010,812.47	0.125	AA	0.296	175	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,875,910.70	2,999,104.61	0.920	AA	0.919	922	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,875,910.70	2,999,470.33	0.920	AA	0.914	922	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,934,035.55	2,998,410.21	0.900	AA	0.920	596	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,934,035.55	2,986,774.74	0.900	AA	1.158	596	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,944,759.26	2,993,312.00	1.180	AA	1.296	618	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,944,759.26	2,993,312.00	1.180	AA	1.296	618	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,677,618.83	5,738,505.68	1.800	AA	1.875	747	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,870,550.85	4,889,744.20	0.290	AA	1.913	498	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,997,017.91	2,991,256.18	2.440	AA	2.564	687	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,997,017.91	2,983,354.31	2.440	AA	2.707	687	04/18/2024
3133ENVS6	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,998,739.05	4,998,850.69	2.030	AA	2.027	335	05/02/2023
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,948,061.21	2,947,080.41	0.375	AA	2.180	356	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	4,002,808.52	3,994,712.50	2.625	AA	2.658	715	05/16/2024
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,975,667.85	4,998,714.88	0.125	AA	0.189	142	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,927,617.30	4,997,812.24	0.125	AA	0.178	289	03/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,898,985.80	4,997,687.19	0.125	AA	0.169	366	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,919,188.64	3,998,149.75	0.125	AA	0.169	366	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,924,566.32	2,995,984.58	0.125	AA	0.230	453	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,915,133.18	2,998,768.64	0.500	AA	0.520	555	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,869,016.55	4,998,338.35	0.500	AA	0.516	526	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,974,813.95	4,997,951.48	0.100	AA	0.200	146	10/25/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,917,873.08	2,992,155.51	0.625	AA	0.784	569	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,876,147.61	2,997,815.11	1.000	AA	1.015	933	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,863,121.80	4,976,277.71	0.625	AA	0.920	569	12/22/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,917,873.08	2,981,576.86	0.625	AA	1.010	569	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,975,836.30	4,994,842.86	2.125	AA	2.156	637	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,980,669.04	3,995,874.29	2.125	AA	2.156	637	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,975,836.30	4,985,203.15	2.125	AA	2.268	637	02/28/2024
3130AS3E7	55732	FEDERAL HOME LOAN BANK		05/11/2022	5,000,000.00	4,998,429.40	4,999,508.92	1.460	AAA	1.462	162	11/10/2022
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,906,641.56	2,998,506.75	0.250	AA	0.279	551	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,802,230.55	2,967,073.94	0.500	AA	0.855	1,112	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,776,800.99	2,928,234.80	0.500	AA	1.199	1,255	11/07/2025
Subtotal and Average			246,325,744.72		248,915,000.00	244,840,945.72	248,395,077.00			0.717	413	
Total and Average			1,876,399,399.62		1,877,913,333.33	1,851,591,058.51	1,873,867,479.66			0.738	316	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
May 31, 2022**

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		33,519.24	33,519.24				0
				Subtotal		33,519.24	33,519.24				
		Total Cash and Investments	1,876,399,399.62		1,877,913,333.33	1,851,624,577.75	1,873,900,998.90			0.738	316



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(06/01/2022 - 06/01/2022)	4 Maturities	0 Payments	270,000,000.00	14.38%	269,994,704.17	269,156,515.35
Aging Interval:	1 - 30 days	(06/02/2022 - 07/01/2022)	42 Maturities	0 Payments	242,200,000.00	12.90%	242,066,208.19	242,134,913.79
Aging Interval:	31 - 90 days	(07/02/2022 - 08/30/2022)	58 Maturities	0 Payments	301,500,000.00	16.06%	301,006,581.47	301,021,235.01
Aging Interval:	91 - 180 days	(08/31/2022 - 11/28/2022)	69 Maturities	0 Payments	356,015,000.00	18.96%	354,862,633.29	354,227,490.40
Aging Interval:	181 - 360 days	(11/29/2022 - 05/27/2023)	50 Maturities	0 Payments	227,950,000.00	12.14%	226,432,952.56	225,723,529.24
Aging Interval:	361 - 1080 days	(05/28/2023 - 05/16/2025)	81 Maturities	0 Payments	281,440,000.00	14.99%	280,839,648.00	274,046,796.30
Aging Interval:	1081 days and after	(05/17/2025 -)	66 Maturities	0 Payments	198,808,333.33	10.59%	198,664,751.98	185,280,578.42
Total for			370 Investments	0 Payments		100.00	1,873,867,479.66	1,851,591,058.51

III. CITY OF OAKLAND SUCCESSOR AGENCY PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$36.47 million as of March 31, 2022 to a balance of \$39.43 million as of June 30, 2022. The portfolio increased due to receipt of \$2.01 million for Recognized Obligation Payment Schedule ("ROPS"), offset other vendor payments.

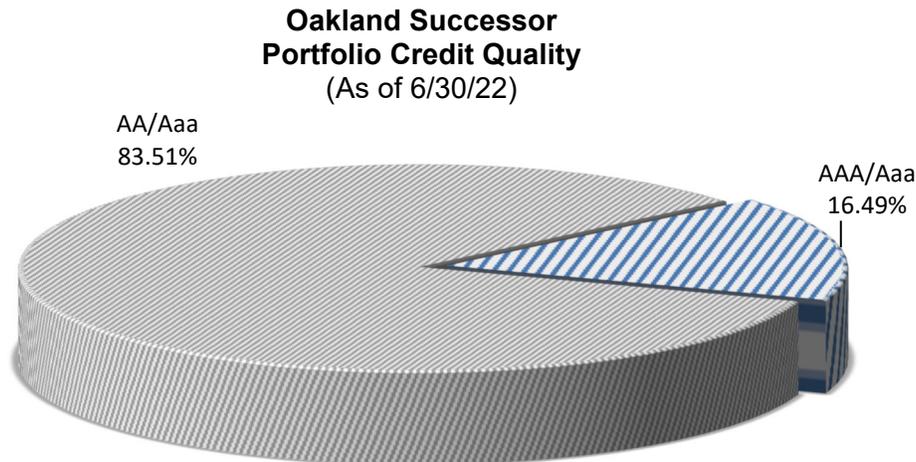
PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 16.49% of Operating Fund investments were rated in the AAA/Aaa, while 83.51% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

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



Liquidity. Liquidity within the Successor’s Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$18.82 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
July-Dec 2022*	
Beg: Available Balance	\$ 39,428,558
ROPS Receipt**	-
Debt Service	(18,818,578)
Other expenses	(10,000,000)
Bal: June 2022**	\$ 10,609,980
*Successor Pool Only	
**Estimated	

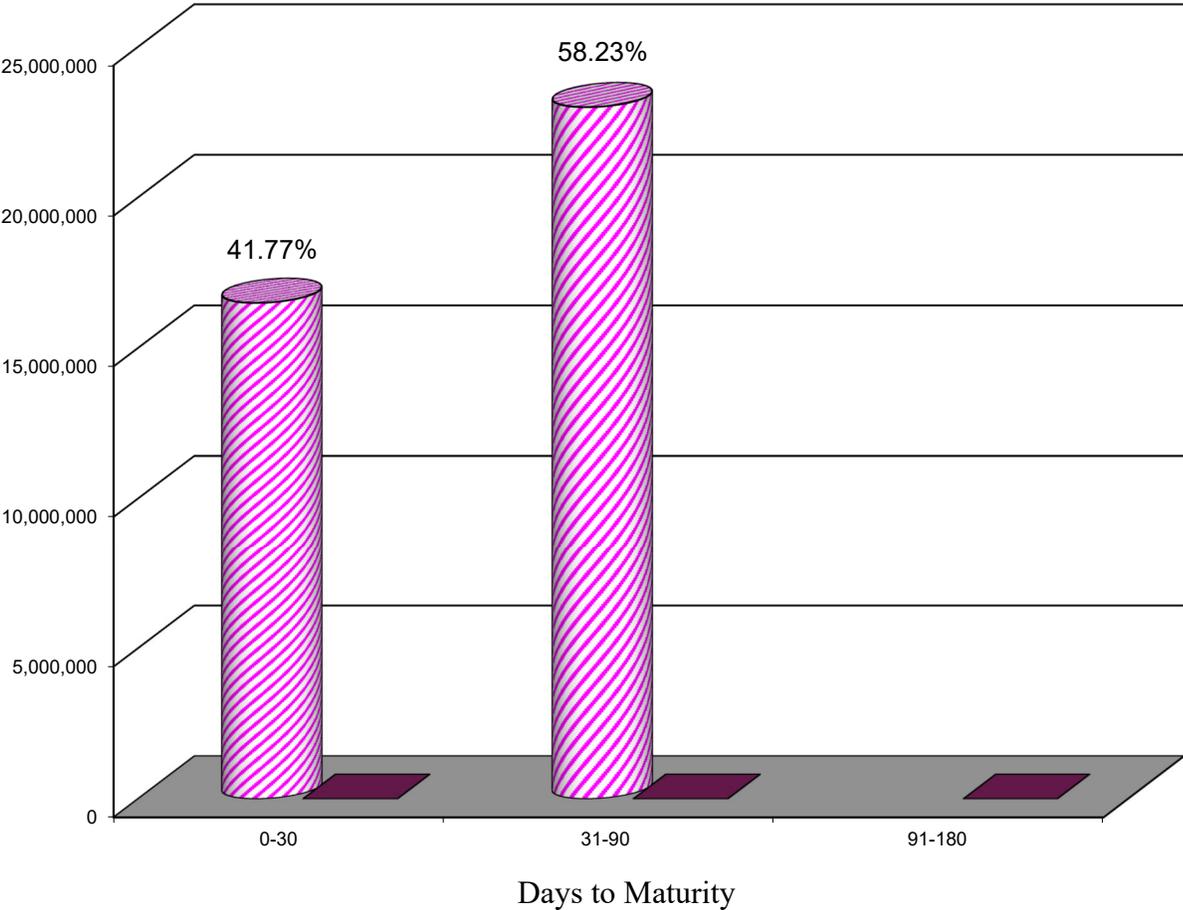
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
June 2022	\$39,428,558	(21.13%)
June 2021	\$49,992,314	(4.63%)
June 2020	\$52,417,329	(16.99%)
June 2019	\$63,147,562	18.47%
June 2018	\$53,302,922	2.72%

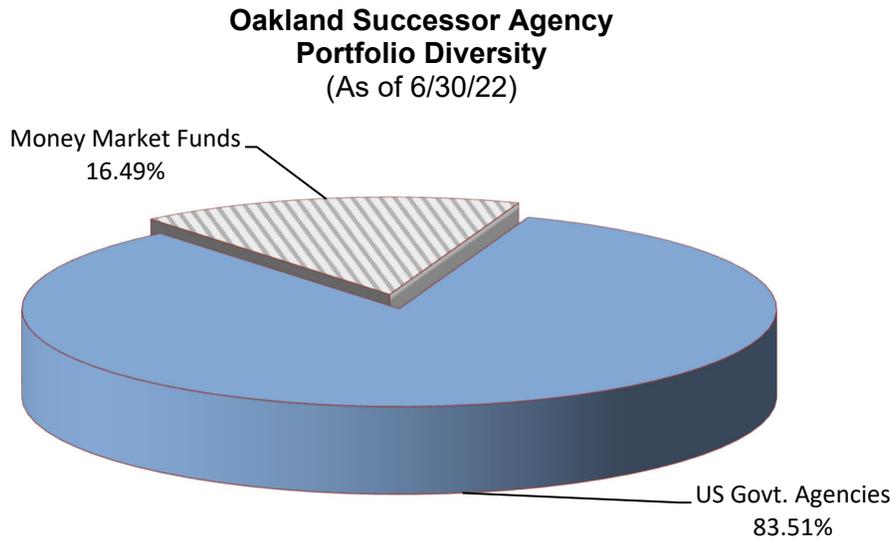
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 6/30/22)**



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, 2022, was approximately \$56,925. The effective rate of return on total assets in the Successor's Portfolio was 0.89 percent for month ending June 30, 2022. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 2.77 percent as of June 30, 2022. The Successor's Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.86 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns/needs, thus was able to only generate short term returns in comparison to LAIF and 1-year government agency.

As of June 30, 2022, Successor's Portfolio Fund's average days-to-maturity (ADM) was 31 days versus LAIF's average days-to-maturity (ADM) was 311 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 6/30/22)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor Agency
April 2022	1.97%	0.52%	0.34%
May 2022	1.98%	0.68%	0.55%
June 2022	2.77%	0.86%	0.89%

¹Effective monthly average return

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
<u>Accrual Basis</u>				
Total Portfolio		<u>June 30, 2022</u>	<u>March 31, 2022</u>	<u>June 30, 2021</u>
<i>Quarter-End</i>				
Total Interest Earnings	\$	56,925	\$ 12,013	\$ 6,059
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	56,925	\$ 12,013	\$ 6,059
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$	71,592	\$ 14,667	\$ 34,582
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	71,592	\$ 14,667	\$ 34,582

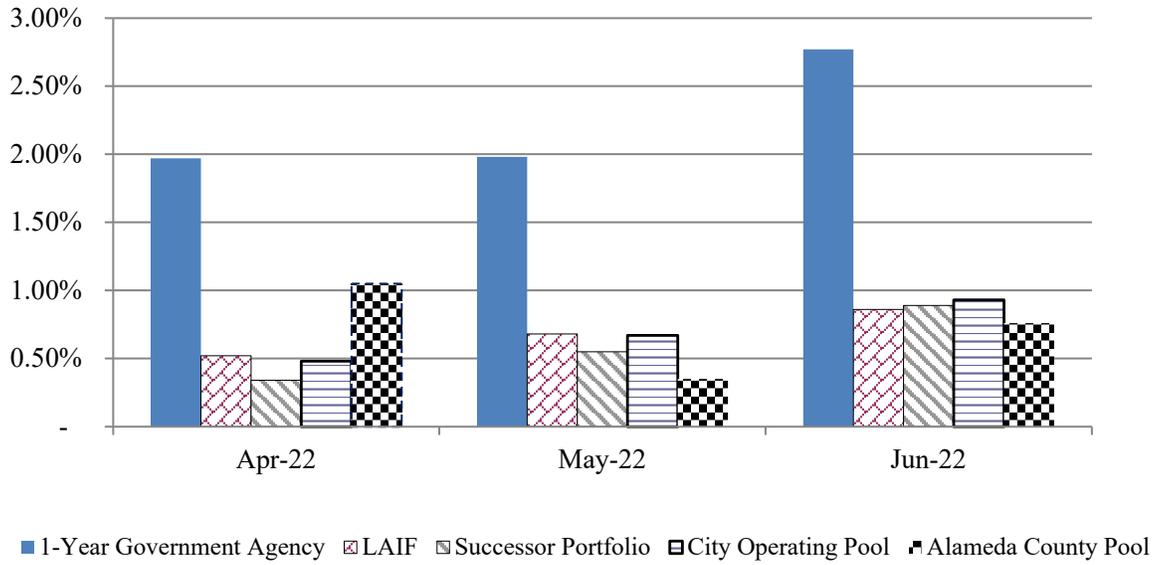
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended June 30, 2022 was \$39.44 million, which was above book value by \$14,985. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES					
	<u>Cash Basis</u>			<u>Accrual Basis</u>	
Market Value	\$	39,443,525	Market Value	\$	39,443,543
Original Cost		(39,428,558)	Original Cost		(39,428,558)
Net Unrealized Gain (Loss)	\$	14,967	Net Unrealized Gain (Loss)	\$	14,985

The following chart shows yield comparisons for the quarter.

Portfolio Earnings Comparison





**Successor Agency Pool
Portfolio Management
Portfolio Summary
June 30, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	33,000,000.00	32,943,542.82	32,928,557.64	83.51	77	37	1.129	1.144
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	16.49	1	1	1.233	1.250
Investments	39,500,000.00	39,443,542.82	39,428,557.64	100.00%	65	31	1.146	1.162

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	29,340.53	71,592.13	71,592.13
Average Daily Balance	40,332,579.05	28,203,917.98	
Effective Rate of Return	0.89%	0.25%	

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
June 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313ZA9	51275	Federal Farm Credit Bank Disco		06/21/2022	5,000,000.00	4,998,841.55	4,997,111.11	1.300	AA	1.319	6	07/07/2022
313385ZU3	51267	Federal Home Loan Bank Discoun		03/22/2022	5,000,000.00	4,995,367.85	4,989,930.56	0.580	AA	0.589	24	07/25/2022
313385C87	51270	Federal Home Loan Bank Discoun		04/18/2022	5,000,000.00	4,987,698.55	4,983,725.00	0.930	AA	0.946	52	08/22/2022
313385B39	51272	Federal Home Loan Bank Discoun		05/24/2022	5,000,000.00	4,990,771.10	4,988,717.36	1.055	AA	1.072	39	08/09/2022
313385C53	51273	Federal Home Loan Bank Discoun		06/06/2022	5,000,000.00	4,988,407.45	4,989,311.11	1.040	AA	1.057	49	08/19/2022
313385C20	51274	Federal Home Loan Bank Discoun		06/15/2022	5,000,000.00	4,989,035.20	4,986,179.17	1.605	AA	1.632	46	08/16/2022
313385C20	51276	Federal Home Loan Bank Discoun		06/27/2022	3,000,000.00	2,993,421.12	2,993,583.33	1.540	AA	1.565	46	08/16/2022
Subtotal and Average			33,832,579.05		33,000,000.00	32,943,542.82	32,928,557.64			1.144	37	
Money Market												
SYS50914	50914	Fidelity Inst Government			6,500,000.00	6,500,000.00	6,500,000.00	1.250	AAA	1.250	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			6,500,000.00		6,500,000.00	6,500,000.00	6,500,000.00			1.250	1	
Total and Average			40,332,579.05		39,500,000.00	39,443,542.82	39,428,557.64			1.162	31	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(07/01/2022 - 07/01/2022)	2 Maturities	0 Payments	6,500,000.00	16.46%	6,500,000.00	6,500,000.00
Aging Interval:	1 - 30 days	(07/02/2022 - 07/31/2022)	2 Maturities	0 Payments	10,000,000.00	25.32%	9,987,041.67	9,994,209.40
Aging Interval:	31 - 90 days	(08/01/2022 - 09/29/2022)	5 Maturities	0 Payments	23,000,000.00	58.23%	22,941,515.97	22,949,333.42
Aging Interval:	91 days and after	(09/30/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			9 Investments	0 Payments		100.00	39,428,557.64	39,443,542.82



**Successor Agency Pool
Portfolio Management
Portfolio Summary
May 31, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	30,000,000.00	29,961,256.95	29,944,660.59	82.16	106	44	0.655	0.664
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	17.84	1	1	0.197	0.200
Investments	36,500,000.00	36,461,256.95	36,444,660.59	100.00%	88	36	0.573	0.581

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	17,320.61	42,251.60
Average Daily Balance	36,933,918.14	27,117,769.23
Effective Rate of Return	0.55%	0.17%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385YJ9	51264	Federal Home Loan Bank Discoun		02/09/2022	5,000,000.00	4,997,732.00	4,993,858.50	0.335	AA	0.340	20	06/21/2022
313385YC4	51265	Federal Home Loan Bank Discoun		02/17/2022	5,000,000.00	4,998,412.30	4,993,936.11	0.370	AA	0.376	14	06/15/2022
313385ZU3	51267	Federal Home Loan Bank Discoun		03/22/2022	5,000,000.00	4,992,839.45	4,989,930.56	0.580	AA	0.589	54	07/25/2022
313385C87	51270	Federal Home Loan Bank Discoun		04/18/2022	5,000,000.00	4,986,545.35	4,983,725.00	0.930	AA	0.946	82	08/22/2022
313385YQ3	51271	Federal Home Loan Bank Discoun		04/27/2022	5,000,000.00	4,997,051.85	4,994,493.06	0.650	AA	0.660	26	06/27/2022
313385B39	51272	Federal Home Loan Bank Discoun		05/24/2022	5,000,000.00	4,988,676.00	4,988,717.36	1.055	AA	1.072	69	08/09/2022
Subtotal and Average			30,433,918.14		30,000,000.00	29,961,256.95	29,944,660.59			0.664	44	
Money Market												
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	
Subtotal and Average			6,500,000.00		6,500,000.00	6,500,000.00	6,500,000.00			0.200	1	
Total and Average			36,933,918.14		36,500,000.00	36,461,256.95	36,444,660.59			0.581	36	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(06/01/2022 - 06/01/2022)	2 Maturities	0 Payments	6,500,000.00	17.81%	6,500,000.00	6,500,000.00
Aging Interval:	1 - 30 days	(06/02/2022 - 07/01/2022)	3 Maturities	0 Payments	15,000,000.00	41.10%	14,982,287.67	14,993,196.15
Aging Interval:	31 - 90 days	(07/02/2022 - 08/30/2022)	3 Maturities	0 Payments	15,000,000.00	41.10%	14,962,372.92	14,968,060.80
Aging Interval:	91 days and after	(08/31/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			8 Investments	0 Payments		100.00	36,444,660.59	36,461,256.95



**Successor Agency Pool
Portfolio Management
Portfolio Summary
April 30, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	30,000,000.00	29,956,731.30	29,952,384.90	82.17	114	63	0.513	0.520
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	17.83	1	1	0.197	0.200
Investments	36,500,000.00	36,456,731.30	36,452,384.90	100.00%	94	52	0.457	0.463

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	10,263.99	24,930.99
Average Daily Balance	36,463,956.47	26,116,780.36
Effective Rate of Return	0.34%	0.11%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385XH4	51260	Federal Home Loan Bank Discoun		01/25/2022	5,000,000.00	4,998,333.90	4,996,441.67	0.210	AA	0.213	26	05/27/2022
313385YJ9	51264	Federal Home Loan Bank Discoun		02/09/2022	5,000,000.00	4,995,020.40	4,993,858.50	0.335	AA	0.340	51	06/21/2022
313385YC4	51265	Federal Home Loan Bank Discoun		02/17/2022	5,000,000.00	4,995,617.70	4,993,936.11	0.370	AA	0.376	45	06/15/2022
313385ZU3	51267	Federal Home Loan Bank Discoun		03/22/2022	5,000,000.00	4,989,557.90	4,989,930.56	0.580	AA	0.589	85	07/25/2022
313385C87	51270	Federal Home Loan Bank Discoun		04/18/2022	5,000,000.00	4,983,778.20	4,983,725.00	0.930	AA	0.946	113	08/22/2022
313385YQ3	51271	Federal Home Loan Bank Discoun		04/27/2022	5,000,000.00	4,994,423.20	4,994,493.06	0.650	AA	0.660	57	06/27/2022
Subtotal and Average			29,963,956.47		30,000,000.00	29,956,731.30	29,952,384.90			0.520	63	
Money Market												
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	
Subtotal and Average			6,500,000.00		6,500,000.00	6,500,000.00	6,500,000.00			0.200	1	
Total and Average			36,463,956.47		36,500,000.00	36,456,731.30	36,452,384.90			0.463	52	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(05/01/2022 - 05/01/2022)	2 Maturities	0 Payments	6,500,000.00	17.81%	6,500,000.00	6,500,000.00
Aging Interval:	1 - 30 days	(05/02/2022 - 05/31/2022)	1 Maturities	0 Payments	5,000,000.00	13.70%	4,996,441.67	4,998,333.90
Aging Interval:	31 - 90 days	(06/01/2022 - 07/30/2022)	4 Maturities	0 Payments	20,000,000.00	54.79%	19,972,218.23	19,974,619.20
Aging Interval:	91 - 180 days	(07/31/2022 - 10/28/2022)	1 Maturities	0 Payments	5,000,000.00	13.70%	4,983,725.00	4,983,778.20
Aging Interval:	181 days and after	(10/29/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
			Total for	8 Investments	0 Payments	100.00	36,452,384.90	36,456,731.30