

OFFICE OF THE CITY GLERA

2019 AUG 29 AM 4:21

AGENDA REPORT

TO:

Sabrina B. Landreth

City Administrator

FROM: Katano Kasaine

Director of Finance

SUBJECT:

Cash Management Report

DATE:

July 31, 2019

City Administrator Approval

Date:

RECOMMENDATION

Staff Recommends That The City Council Receive The Cash Management Report For The Quarter Ended June 30, 2019.

EXECUTIVE SUMMARY

As a continuing best practice and in accordance with the City's Investment Policy, the Finance Department continues to submit a quarterly informational cash management report to the City Council. For the quarter ended June 30, 2019, the City's Investment Portfolio had a balance of \$1.27 billion and yielded 2.42 percent, while the Successor Agency's Investment Portfolio had a balance of \$63.15 million and yielded 2.39 percent.

BACKGROUND / LEGISLATIVE HISTORY

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of June 30, 2019, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year (FY) 2018-2019. 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, 2019, 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. Also included are reviews of key economic factors which may affect the portfolio's potential investment results.

		Item:
Finance	and	Management Committee
		September 10, 2019

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Portfolio balances increased from \$1.15 billion as of March 31, 2019 to \$1.27 billion as of June 30, 2019. This net increase was mainly due to receipt of \$165.7 million in property taxes, offset by debt service payments of approximately \$85.9 million, and other vendor payments. The additional \$40.50 million increase is the net of other revenues offset by operational expenses.

The Successor Agency's portfolio increased from a balance of \$49.20 million as of March 31, 2019 to a balance of \$63.17 million as of June 30, 2019. The portfolio increased due to receipt of \$15.9 million for Recognized Obligation Payment Schedule ("ROPS"), offset by transfers of approximately \$8.35 million, and other vendor payments.

Yield Comparison

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending June 30, 2019 was 2.42 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending June 30, 2019 was 2.39 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a lower fund balance and a shorter investment horizon due to cash flow needs, while the City and the Port of Oakland Portfolio have a higher fund balance. The City and Port of Oakland Portfolios have a more stable long-term investment horizon, allowing for longer-term, high yielding securities, however with the yield curve inverted, short term securities are yielding higher returns than long term securities.

The City Portfolio outperformed the one (1) year government agencies benchmark, which had a yield of 2.02 percent and City Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which had yield of 2.43 percent.

The performance comparison to LAIF, should be considered in context of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. Moreover, 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. Rather, the primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

FISCAL IMPACT

This is an informational report, there are no budget implications associated with the report.

Date: July 31, 2019

PUBLIC OUTREACH / INTEREST

This item did not require any additional public outreach other than posting on the City's website.

COORDINATION

This report was prepared by the Finance Department, Treasury Bureau.

SUSTAINABLE OPPORTUNITIES

Economic: The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The portfolios' credit quality remains high and well within the parameters of the City's Investment Policy. Liquidity for both portfolios remains sufficient to meet the City's projected needs.

Environmental: To the extent that new investment opportunities are found in companies if or when financially prudent that are involved in environmentally positive activities, the City will consider investing in these companies (i.e. Commercial Paper, Medium Term Notes, etc.) if permitted by the City Investment Policy.

Social Equity: The City's policy is to invest, if or when financially prudent in companies that promote the use and production of renewable energy resources and any other types of socially responsible investments. Optimization of the portfolios, while observing those key areas, will not only produce interest earnings to the General Fund, but these monies may be available for services to disadvantaged areas, or enhanced recreational or social venues. Furthermore, the Treasury Bureau makes every effort to identify and purchase additional qualifying investments from renewable energy and other socially responsible companies.

ACTION REQUESTED OF THE CITY COUNCIL

Staff recommends that the City Council accept the Cash Management Report for the Quarter Ended June 30, 2019.

For questions regarding this report, please contact David Jones, Treasury Administrator, at (510) 238-6508.

Respectfully submitted,

Katano Kasaine

Director of Finance, Finance Department

Reviewed by:

David Jones, Treasury Administrator

Treasury Bureau

Prepared by:

Max Kumar, Investment Officer

Treasury Bureau

Attachments (1):

A: Cash Management Report for the Quarter Ended June 30, 2019

Item: _____ Finance and Management Committee September 10, 2019

City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

Cash Management Report For The Quarter Ended June 30, 2019 Finance Department Bureau of Treasury

> DAVID JONES Treasury Administrator

Investment Staff
Max Kumar, Investment Officer



CITY OF OAKLAND CASH MANAGEMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2019

TABLE OF CONTENTS

Cash Management Report

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



CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR CASH MANAGEMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2019

PREPARED BY THE FINANCE DEPARTMENT BUREAU OF TREASURY

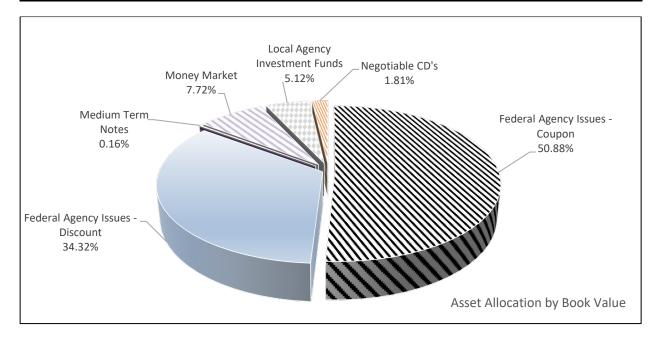
JULY 31, 2019



Pooled Fund Portfolio Statistics For the month ended June 30, 2019

Average Daily Balance	\$1,257,086,679
Net Earning Quarter	\$7,412,386
Month End Yield	2.42%
Average Maturity	287 days
Daily Liquidly	12.78%
180 Day Liquidity	57.15%

Investments	Par Value	Market Value	Book Value
Federal Agency Issues - Coupon	646,600,000.00	647,045,371.20	646,169,960.90
Federal Agency Issues - Discount	441,000,000.00	438,729,996.00	435,805,519.72
Medium Term Notes	2,000,000.00	2,005,594.00	1,999,012.04
Money Market	98,000,000.00	98,000,000.00	98,000,000.00
Local Agency Investment Funds	65,000,000.00	65,111,266.35	65,000,000.00
Negotiable CD's	23,000,000.00	23,011,444.00	23,000,000.00
Total	\$1,275,600,000.00	\$1,273,903,671.55	\$1,269,974,492.66



CITY OF OAKLAND AND OAKLAND SUCCESSOR CASH MANAGEMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2019

I. ECONOMIC REVIEW

MARKET OVERVIEW

According to the U.S. Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – increased at an annual rate of 2.1 percent in the second quarter of 2019. The Real GDP had increased 3.1 percent in the first quarter of 2019. The Real GDP slowed down sharply in the second quarter however was better than expected growth of 2.0 percent, as strong consumer spending and government spending were partly offset by negative contributions from private inventory, exports, and nonresidential and residential fixed investments.

The U.S. jobs rebounded sharply in June 2019 with solid hiring across many industries. According to the Bureau of Labor Statistics, Nonfarm payroll added 224,000 jobs in June 2019, after only increasing 72,000 jobs in May 2019. The unemployment rate decreased to 3.7 percent. Economists had expected a gain of only 165,000 in jobs. The strongest job gains occurred in professional and business services, in health care, and in transportation and warehousing sectors. The jobs market remains stronger despite concerns of global economic slowdown.

U.S. consumer spending rebounded more than expected in the second quarter of 2019. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 4.3 percent in second quarter after increasing only 1.1 percent in the first quarter of 2019. The personal consumption expenditure (PCE) price index excluding food and energy increased 2.3 percent during the second quarter, after a 0.4 percent gain in first quarter of 2019. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer prices increased by the most in nearly 18 months in June 2019, but the underlying inflation pressures remained firm as domestic and global economic growth slows. The Labor Department reported that its Consumer Price Index increased 0.3 percent in June 2019. This increase in CPI was boosted by strong increases in the prices for apparel, used cars and trucks, household furnishings, cost of health care, as rents. The CPI had increased 0.1 percent in May 2019. The index was above expectations as it was forecasted to rise by 0.1 percent. The Consumer Price Index has increased 1.6 percent over the past year, which is now close to the FOMC's inflation threshold of 2 percent.

U.S. consumer confidence weakened in June 2019, as consumers were less optimistic about the future expectations amid global economic slowdowns and continued volatility in financial markets amid US trade war with China. The Conference Board reported that its index of consumer confidence decreased to 121.5 in June 2019 after 131.3 reading in May 2019. The economists had expected an increase to 131.1.

U.S. retail sales increased more than expected in June 2019, as consumers had strong spending for the fourth straight month. The Commerce Department reported that retail sales increased 0.4 percent in June 2019, as households increased spending on purchases of motor vehicles and variety of other goods. Economists were expecting an increase of 0.1 percent. In May 2019, retail sales had increased 0.4 percent. Retail sales has increased 3.4 percent since June 2018.

U.S. manufacturing activity slowed in June 2019 amid U.S China trade war, the Institute for Supply Management (ISM) said its manufacturing index decreased to a reading of 51.7 in June 2019 from 52.1 in May 2019. Any number above 50% signals expansion.

U.S. producer prices increased slightly in June 2019 as the cost of energy and other good decreased, however the underlying wholesale inflation was soft. The Labor Department reported that its producer price index for final demand increased 0.1 percent in June 2019 after increasing 0.1 percent in May 2019. In the 12 months through June 2019, the PPI rose 1.7 percent.

However, Prices for U.S. import prices fell in June 2019, as cost of petroleum and other goods declined. According to U.S. Bureau of Labor Statistics, import prices decreased 0.9 percent in June 2019, the biggest decrease since December 2018. Economists has forecasted import prices falling by 0.7 percent. The US imports prices was unchanged in May 2019. In the 12 months through June 2019, import prices fell 2.0% after declining 1.1% in May 2019.

U.S. homebuilding fell for a second straight month in June 2019. The Commerce Department reported that Housing Starts decreased 0.9 percent to a seasonally adjusted annual rate of 1.253 million units, as rebound in the construction of single family housing units was offset by a plunge in multi-family home-building. Economists had forecasted housing starts to decrease to a pace of 1.261 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased 3.5 percent to a rate of 847,000 units in June 2019.

Sales of new U.S. single family homes rebound sharply in June 2019, however sales of the prior three months were revised down, indicating potential weakness in the housing market. The Commerce Department reported that new home sales rose 7.0 percent to a seasonally adjusted annual rate of 646,000 units in June 2019. Economists were expecting an increase of 6.0 percent to 660,000 units. The housing market continues to be violate despite lower mortgage rates and the lowest unemployment rate in nearly 50 years.

However, the U.S. existing home sales fell more than expected in June, as shortage of inventory pushed prices of homes higher. The National Association of Realtors reported that its index of existing home sales decreased 1.7 percent to a seasonally adjusted annual rate of 5.27 million homes. May's sales pace was 5.36 million units. Existing home sales makes up about 90 percent of U.S. home sales, decreased 2.2% from last year.

INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC held meetings on May 1st and June 19th 2019. On June 19th, the FOMC decided to maintain that target range at 2.25-2.50 percent, however expressed concerns about the increase in uncertainties in the economic outlook, which could subsequently lead to a rate cut.

The FOMC kept the target range indicating that even though the labor market remained strong, growth of economic activity has slowed. FOMC expects inflation on a 12-month basis is expected to remain somewhat near 2 percent in the near team but to stabilize around the 2 percent objective over the medium term. The FOMC changed it's 2019 outlook indicating they will act as appropriate to sustain the expansion. The FOMC will continue to monitor global economic and financial developments and assess their implications for the economic outlook.

Consistent with its statutory mandate, the FOMC seeks to foster maximum employment and price stability. Inflation had picked up in recent months, however it continues to run below the committee's two percent longer run objective. The FOMC anticipates inflation to rise gradually toward two percent over the medium term as the labor market improves further.

The FOMC currently expects that, with gradual adjustments in the stance of monetary policy, economic activity will continue to expand at a moderate pace and labor market indicators will

continue to strengthen. However, FOMC indicated that the actual path of federal funds rate will depend of future incoming economic data.

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Portfolio balances increased from \$1.15 billion as of March 31, 2019 to \$1.27 billion as of June 30, 2019. This net increase was mainly due to receipt of \$165.7 million in property taxes, offset by debt service payments of approximately \$85.9 million, and other vendor payments. The additional \$40.50 million increase is the net of other revenues offset by operational expenses.

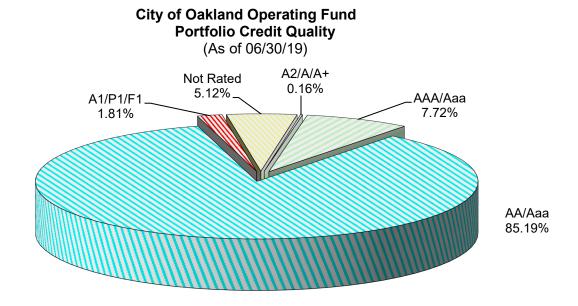
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2018-2019, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

<u>Preservation of Capital/Safety.</u> In the chart below, the City's holdings are depicted by credit rating category as of June 30, 2019. Approximately 85.19% of Operating Fund investments were rated in the AA/Aaa category while 7.72% in AAA/Aaa, 5.12 % primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 1.81 % in the A1/P1 category, and the remaining 0.16% in A2/A/A+. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

The City's Investment Policy for FY 2018-2019 does not have a rating criteria level for government agencies.



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following June 30, 2019 is approximately \$212.37 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:

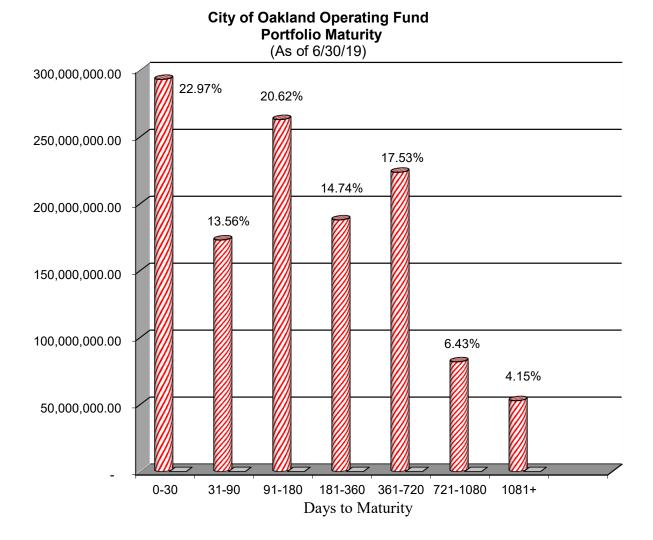
Days	Amount(s)	Percent
0-30	\$ 293,000,000.00	22.97%
31-180	\$ 436,000,000.00	34.18%
Total	\$ 729,000,000.00	57.15%

Investments maturing within 180 days include \$65.00 million in LAIF and \$98.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

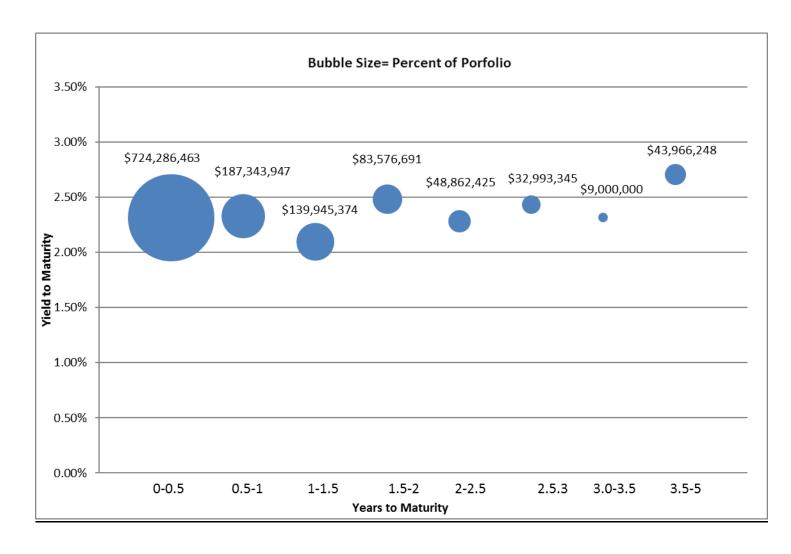
Year	Amount	Percent Increase/Decrease From Prior Year
June 2019	\$1,269,974,493	21.11%
June 2018	\$1,048,612,266	9.71%
June 2017	\$ 955,786,438	30.43%
June 2016	\$ 732,799,610	34.54%
June 2015	\$ 544,670,029	

The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of June 30, 2019.



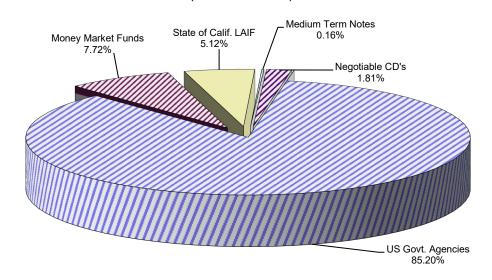
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

City of Oakland Operating Fund Yield to Maturity (As of 6/30/19)



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

City of Oakland Operating Fund Portfolio Diversity (As of 06/30/19)



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

<u>Yield.</u> Total interest earned for the quarter ended June 30, 2019 was approximately \$7,412,386. The effective rate of return on total assets in the Operating Fund Portfolio for month-end June 30, 2019 was 2.42% as compared to 2.41% for March 31, 2019. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

City of Oakland Operating Fund Comparative Annualized Yields

(As of 06/30/19)

As of Month-end	1-year Govt. Agency	LAIF ¹	Operating Fund	Alameda County Pool ²
April 2019	2.30%	2.46%	2.43%	2.64%
May 2019	2.24%	2.45%	2.40%	2.39%
June 2019	2.02%	2.43%	2.42%	2.27%

¹Effective monthly average return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending June 30, 2019 was 2.42%. The City's Operating Fund Portfolio had out-performed the 1 year government agency which yielded a rate of 2.02%. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 2.43%.

The Alameda County Pool had a preliminary accrual basis rate of return for June 2019 of 2.27%. The Alameda County Pool had a Portfolio of \$6.31 billion with 422 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 2.42% for June 2019. The City had a portfolio of \$1.27 billion with 287 days to maturity.

As of June 30, 2019, the City's Portfolio Fund's average days-to-maturity (ADM) was 287 days versus LAIF's average days-to-maturity (ADM) was 173 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.

²Annualized cash based return.

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

TOTAL PORTFOLIO INCOME RECOGNIZED							
	Accrual Basis						
Total Portfolio	Total Portfolio <u>June 30, 2019</u> <u>March 31, 2019</u> <u>June 30, 2018</u>						
Quarter-End							
Total Interest Earnings	\$	7,412,386	\$	4,944,245	\$	4,675,678	
Realized gains (losses) from sales		-		-		-	
Total income recognized	\$	7,412,386	\$	4,944,245	\$	4,675,678	
Fiscal Year-to-Date							
Total Interest Earnings	\$	23,352,114	\$	9,662,760	\$	12,667,036	
Realized gains (losses) from sales		-		-		-	
Total income recognized	\$	23,352,114	\$	9,662,760	\$	12,667,036	

<u>Valuation and Leverage</u>. Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$1.27 billion, which was above book value by \$3,929,179. 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					
	<u>Cash Basis</u>		Accrual Basis		
Market Value	\$ 1,273,903,672	Market Value	\$ 1,273,903,672		
Original Cost	(1,269,224,355)	Original Cost	(1,269,974,493)		
Net Unrealized Gain (Loss)	\$ 4,679,316	Net Unrealized Gain (Loss)	\$ 3,929,179		
		-+			

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

(Remainder of this Page Intentionally Left Blank)

III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$49.20 million as of March 31, 2019 to a balance of \$63.17 million as of June 30, 2019. The portfolio increased due to receipt of \$15.9 million for Recognized Obligation Payment Schedule ("ROPS"), offset by transfers of approximately \$8.35 million, and other vendor payments.

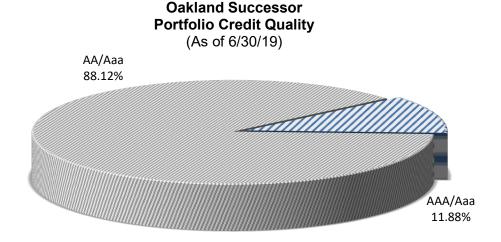
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2018-2019, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

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

<u>Preservation of Capital/Safety.</u> The Successor's holdings by credit rating category are depicted in the chart below. Approximately 11.88% of Operating Fund investments were rated in the AAA/Aaa, while 88.12% 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 2018-2019 does not have a rating criteria level for government agencies.



<u>Liquidity</u>. Liquidity within the Successor's Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$38.56 million. The estimated six-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow				
June-Dec	2019*			
Beg: Available Balance	\$	63,147,562		
ROPS Receipt		-		
Debt Service		(38,561,914)		
Other expenses		(5,000,000)		
Bal: Dec 2019	\$	19,585,649		
*Successor Pool Only				

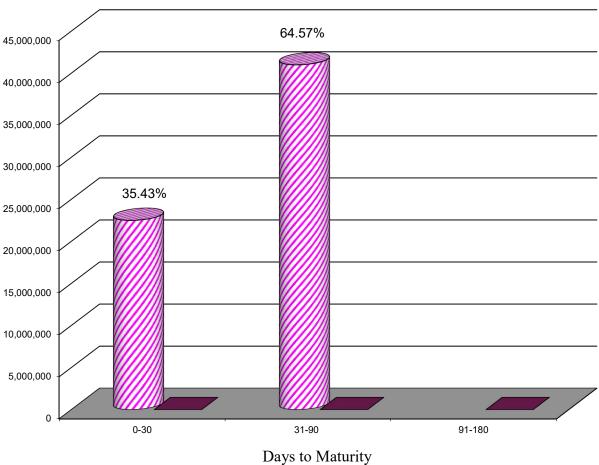
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
June 2019	\$63,147,562	18.47%
June 2018	\$53,302,922	2.72%
June 2017	\$ 51,892,344	2.48%
June 2016	\$ 50,637,795	2.35%
June 2015	\$ 49,476,849	

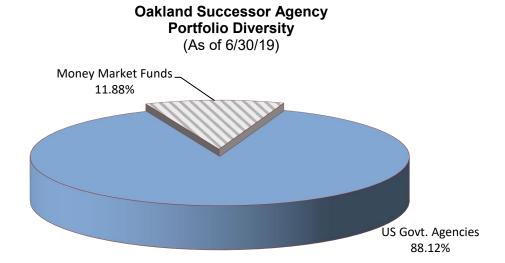
(Remainder of this Page Intentionally Left Blank)

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

Oakland Successor Agency Portfolio Maturity (As of 06/30/19)



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



<u>Derivatives.</u> The Agency Portfolio contained no derivative instruments during this reporting period.

<u>Yield.</u> Total interest earned for the quarter ended June 30, 2019, was approximately \$333,977. The effective rate of return on total assets in the Successor's Portfolio was 2.39% for month ending June 30, 2019. The Successor's Portfolio outperformed the 1-year government agency which yielded a rate of 2.02% as of June 30, 2019. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 2.43%. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns, thus was able to generated higher short term returns in comparison to LAIF and 1-year government agency.

As of June 30, 2019, Successor's Portfolio Fund's average days-to-maturity (ADM) was 85 days versus LAIF's average days-to-maturity (ADM) was 173 days.

Comparative yields for the quarter are shown below.

Oakland Successor Agency Comparative Annualized Yields

(As of 6/30/19)

As of Month-end	1-Year Govt. Agency	LAIF1	Successor
April 2019	2.30%	2.46%	2.49%
May 2019	2.24%	2.45%	2.44%
June 2019	2.02%	2.43%	2.39%

¹Effective mon average return

thly

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.

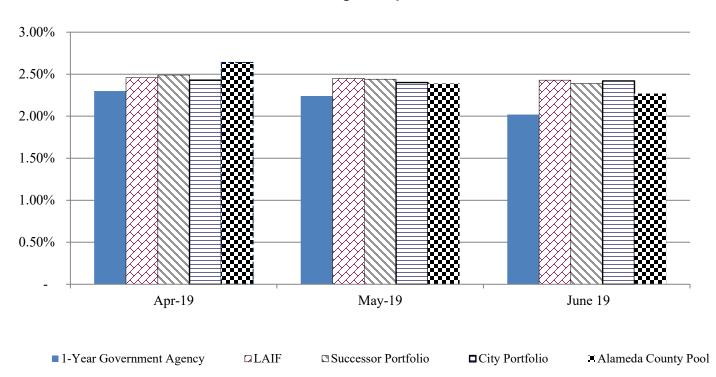
	Δ	Accrual Basis				
Total Portfolio		ne 30, 2019	Marc	ch 31, 2019	June	30, 2018
Quarter-End						
Total Interest Earnings	\$	333,977	\$	47,977	\$	205,761
Realized gains (losses) from sales		-		-		-
Total income recognized	\$	333,977	\$	47,977	\$	205,761
Fiscal Year-to-Date						
Total Interest Earnings	\$	863,277	\$	220,290	\$	491,340
Realized gains (losses) from sales		-		-		-
Total income recognized	\$	863,277	\$	220,290	\$	491,340

<u>Valuation and Leverage.</u> Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended June 30, 2019 was \$63.40 million, which was above book value by \$253,204. 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.

Cash Basis		
Cash Dasis		Accrual Basis
\$ 63,400,766	Market Value	\$ 63,400,766
(63,146,975)	Original Cost	(63,147,562)
\$ 253,791	Net Unrealized Gain (Loss)	\$ 253,204
	(63,146,975)	(63,146,975) Original Cost

Portfolio Earnings Comparison



世 事 事 事 事 事

Successor Agency Pool Portfolio Management Portfolio Summary June 30, 2019

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	3,000,000.00	2,997,408.00	2,997,398.45	4.75	39	32	2.227	2.258
Federal Agency Issues - Discount	63,000,000.00	52,903,358.00	52,650,164.04	83.38	100	30	2.363	2.396
Money Market	7,500,000.00	7,500,000.00	7,500,000.00	11.88	~	-	2.268	2.300
Investments	63,500,000.00	63,400,766.00	63,147,562.49	100.00%	82	26	2.346	2.378
Cash and Accrued Interest								
Accrued Interest at Purchase		14,910.00	14,910.00					
Subtotal		14,910.00	14,910.00					
Total Cash and Investments	63,500,000.00	63,415,676.00	63,162,472.49		85	26	2.346	2.378
Total Earnings	June 30 Month Ending	Fiscal Year To Date		Fiscal Year Ending	Đ.			
Current Year	130,733.94	863,277.17		863,2	863,277.17			
Average Daily Balance Effective Rate of Return	66,467,370.38	37,863,998.60 2,28%						
		2,04:4						

Katano Kasaine, Treasurer

Portfolio SRAP

Report Ver. 7.3.6.1

Successor Agency Pool Portfolio Management Portfolio Details - Investments June 30, 2019

gency Issu		Issuer	Balance	Date	Par Value	Market Value	Book Value	Rate	S&P	365 N	Maturity Date
	s - Coupon										l
3136G3K20 5	51130	FEDERAL NATIONAL MORTGAGE	NORTGAGE	06/24/2019	3,000,000.00	2,997,408.00	2,997,398.45	1.260	₹	2.258	32 08/02/2019
	Subto	Subtotal and Average	699,334.23		3,000,000.00	2,997,408.00	2,997,398.45	1	1	2.258	32
Federal Agency Issues - Discount	s - Discount										
313384HX0 5	51104	Federal Home Loan Bank Discoun	ık Discoun	01/23/2019	3,000,000.00	2.998.533.00	2 966 043 33	2 440	۵۵	2 5/12	8 07/00/2049
313384JW0 5	51108	Federal Home Loan Bank Discoun	nk Discoun	01/25/2019	3,000,000.00	2,994,291.00	2.961.538.33	2 455	₹ ¥	2,536	
	51109	Federal Home Loan Bank Discoun	ik Discoun	02/22/2019	3,000,000.00	2,997,432.00	2,971,042,50	2.430	{ ₹	2.488	14 07/15/2019
_	51111	Federal Home Loan Bank Discoun	ık Discoun	02/26/2019	3,000,000.00	2,994,291.00	2,968,540.00	2.420	{ ₹	2.480	
	51115	Federal Home Loan Bank Discoun	ak Discoun	03/13/2019	3,000,000.00	2,997,432.00	2,974,941.67	2.425	₹	2.479	
	51116	Federal Home Loan Bank Discoun	ık Discoun	03/22/2019	3,000,000.00	2,999,634.00	2,979,185.42	2.425	₹	2.476	-
	51117	Federal Home Loan Bank Discoun	ık Discoun	04/16/2019	3,000,000.00	2,994,291.00	2,978,689.17	2.390	₹	2.441	_
	51119	Federal Home Loan Bank Discoun	ık Discoun	04/23/2019	3,000,000.00	2,994,291.00	2,979,916.67	2.410	*	2.460	
_	51120	Federal Home Loan Bank Discoun	k Discoun	04/22/2019	3,000,000.00	2,994,291.00	2,979,800.00	2.400	¥	2.450	
	51121	Federal Home Loan Bank Discoun	k Discoun	04/23/2019	3,000,000.00	2,992,266.00	2,977,707.50	2.410	{ ₹	2.462	
	51122	Federal Home Loan Bank Discoun	k Discoun	05/28/2019	5,000,000.00	4,986,185.00	4,974,379.86	2.335	¥	2380	
	51124	Federal Home Loan Bank Discoun	k Discoun	05/29/2019	3,000,000.00	2,991,528.00	2,984,627.92	2.335	{ ₹	2.380	
	51125	Federal Home Loan Bank Discoun	k Discoun	06/12/2019	3,000,000,00	2,996,700.00	2.993.216.67	2.200	¥	2 236	
	51126	Federal Home Loan Bank Discoun	k Discoun	06/12/2019	3,000,000.00	2,994,291,00	2,990,833,33	2.200	₹	2 237	
	51127	Federal Home Loan Bank Discoun	k Discoun	06/12/2019	3,000,000.00	2,993,187.00	2,989,640,01	2.220	₹	2 259	_
313384KT5 5	51128	Federal Home Loan Bank Discoun	k Discoun	06/13/2019	3,000,000.00	2,990,424.00	2,986,933,33	2.240	Ą	2 284	_
313384JW0 5	51131	Federal Home Loan Bank Discoun	k Discoun	06/24/2019	3,000,000.00	2,994,291.00	2,993,128.33	2.170	{ ₹	2.205	_
	Subto	Subtotal and Average	51,534,702.82		53,000,000.00	52,903,358.00	52,650,164.04	1		2.396	98
Money Market											
	50914	Fidelity Inst Govemment			7,500,000.00	7,500,000.00	7,500,000,00	2 300	AAA	2300	•
SYS50800 50	50800	Invesco			0.00	0.00	00:00	0.380	AA	0.380	· •-
	Subto	Subtotal and Average	14,233,333.33		7,500,000.00	7,500,000.00	7,500,000.00	I]	2.300	-
:	℃	Total and Average	66,467,370.38		63,500,000.00	63,400,766.00	63.147.562.49			2.378	36

Successor Agency Pool Portfolio Management Portfolio Details - Cash June 30, 2019

YTM Days to 365 Maturity	0		2.378 26
S&P			2.3
Stated Rate			
Stated Book Value Rate	14,910.00	14,910.00	63,162,472.49
Market Value	14,910.00	14,910.00	63,415,676.00
se Ite Par Value	Accrued Interest at Purchase		63,500,000.00
Purchase Date	Accrued	Subtotal	
Average Balance	0.00		66,467,370.38
Issuer	Average Balance		Total Cash and Investments
Investment #			Total Cash
CUSIP			



Successor Agency Pool Aging Report By Maturity Date As of July 1, 2019

Current Market Value	7,500,000.00	14,989,731.00	40,911,035.00	0.00	63,400,766.00
Ma	7,5	14,9	40,9		63,4
Current Book Value	7,500,000.00	14,884,429.59	40,763,132.90	0.00	63,147,562.49
Maturity Percent Par Value of Portfolio	11.81%	23.62%	64.57%	0.00%	100.00
Maturity Par Value	7,500,000.00	15,000,000.00	41,000,000.00	0.00	
	0 Payments	0 Payments	0 Payments	0 Payments	0 Payments
	2 Maturities	5 Maturities	13 Maturities	0 Maturities	20 Investment
					Total for
	(07/01/2019 - 07/01/2019)	- 07/31/2019)	(08/01/2019 - 09/29/2019)		
	(07/01/2019	(07/02/2019 - 07/31/2019	(08/01/2019	(09/30/2019	
	0 days	1 - 30 days	31 - 90 days	Aging Interval: 91 days and after (09/30/2019	
	Aging Interval: 0 days	Aging Interval: 1 - 30 days	Aging Interval: 31 - 90 days	Aging Interval:	

Portfolio SRAP AP AG (PRF_AG) 7.2.0 Report Ver. 7.3.6.1



Successor Agency Pool Portfolio Management Portfolio Summary May 31, 2019

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	47,000,000.00	46,851,015.00	46,639,767.37	86.15	114	51	2.421	2.455
WOTEY MAINEL	on one to	7,500,000.00	7,500,000.00	13.85	-	-	2.278	2.310
Investments	54,500,000.00	54,351,015.00	54,139,767.37	100.00%	66	4	2.401	2.435
Total Earnings	May 31 Month Ending	Fiscal Year To Date						
Current Year	104,113.56	732,543.23						
Average Daily Balance	50,211,914.05	35,302,502.62						

2.26%

2.44%

Effective Rate of Return

Katano Kasaine, Treasurer

Portfolio SRAP

Portfolio SRAP

Page 1

ails - Investments	31, 2019
tails	/31
Del	Ma
0	

CUSIP	Investment #	ent# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 365 Maturity	Days to Maturity Maturity Date
Federal Agency Issues - Coupon	Issues - Col	uodr									
		Subtotal and Average	2,129,032.26								
Federal Agency Issues - Discount	Issues - Dis	count									
313384HX0	51104	Federal Home Loan Bank Discoun	Bank Discoun	01/23/2019	3,000,000.00	2,992,980.00	2,966,043.33	2.440	₹	2.502	38 07/09/2019
313384HG7	51105	Federal Home Loan Bank Discoun	Bank Discoun	01/23/2019	3,000,000.00	2,995,905.00	2,969,156.67	2.435	{	2.494	
313384JW0	51108	Federal Home Loan Bank Discoun	Bank Discoun	01/25/2019	3,000,000.00	2,988,447.00	2,961,538.33	2.455	₹	2.536	
313384JD2	51109	Federal Home Loan Bank Discoun	Bank Discoun	02/22/2019	3,000,000.00	2,991,810.00	2,971,042.50	2.430	₹	2.488	44 07/15/2019
313384JW0	51111	Federal Home Loan Bank Discoun	Bank Discoun	02/26/2019	3,000,000.00	2,988,447.00	2,968,540.00	2.420	₹	2.480	61 08/01/2019
313384GU7	51113	Federal Home Loan Bank Discoun	Bank Discoun	03/07/2019	3,000,000.00	2,998,245.00	2,980,438.33	2.420	₹	2.470	11 06/12/2019
313384JD2	51115	Federal Home Loan Bank Discoun	Bank Discoun	03/13/2019	3,000,000.00	2,991,810.00	2,974,941.67	2.425	₹	2.479	44 07/15/2019
313384HR3	51116	Federal Home Loan Bank Discoun	Bank Discoun	03/22/2019	3,000,000.00	2,994,150.00	2,979,185.42	2.425	₹	2.476	
313384JW0	51117	Federal Home Loan Bank Discoun	Bank Discoun	04/16/2019	3,000,000.00	2,988,447.00	2,978,689.17	2.390	₹	2.441	_
313384JW0	51119	Federal Home Loan Bank Discoun	Bank Discoun	04/23/2019	3,000,000.00	2,988,447.00	2,979,916.67	2.410	₹	2.460	_
313384JW0	51120	Federal Home Loan Bank Discoun	Bank Discoun	04/22/2019	3,000,000.00	2,988,447.00	2,979,800.00	2.400	₹	2.450	_
313384KH1	51121	Federal Home Loan Bank Discoun	Bank Discoun	04/23/2019	3,000,000.00	2,986,293.00	2,977,707.50	2.410	₹	2.462	_
313384KL2	51122	Federal Home Loan Bank Discoun	Bank Discoun	05/28/2019	5,000,000.00	4,976,175.00	4,974,379.86	2.335	₹	2.380	
313384HG7	51123	Federal Home Loan Bank Discoun	Bank Discoun	05/23/2019	3,000,000.00	2,995,905.00	2,993,760.00	2.340	₹	2.377	
313384KM0	51124	Federal Home Loan Bank Discoun	Bank Discoun	05/29/2019	3,000,000.00	2,985,507.00	2,984,627.92	2.335	₹	2.380	_
		Subtotal and Average	37,679,655.98		47,000,000.00	46,851,015.00	46,639,767.37	l		2.455	<u>ئ</u>
Money Market											
SYS50914	50914	Fidelity Inst Government	ent		7,500,000.00	7,500,000.00	7,500,000.00	2.310	¥	2.310	_
SYS50800	20800	- Invesco			0.00	0.00	0.00	0.380	¥	0.380	-
		Subtotal and Average	10,403,225.81		7,500,000.00	7,500,000.00	7,500,000.00			2.310	- ا
		Total and Average	50,211,914.05		54,500,000.00	54,351,015.00	54,139,767.37			2.435	4

Successor Agency Pool Aging Report By Maturity Date As of June 1, 2019

54,351,015.00	54,139,767.37	100.00		0 Payments	17 Investment	Total for			
0.00	0.00	0.00%	0.00	0 Payments	0 Maturities		(08/31/2019	Aging Interval: 91 days and after (08/31/2019	Aging Interval:
37,860,960.00	37,696,412.37	69.72%	38,000,000.00	0 Payments	12 Maturities	(07/02/2019 - 08/30/2019)	(07/02/2019	Aging Interval: 31 - 90 days	Aging Interval:
8,990,055.00	8,943,355.00	16.51%	9,000,000.00	0 Payments	3 Maturities	(06/02/2019 - 07/01/2019)	(06/02/2019	1 - 30 days	Aging Interval: 1 - 30 days
7,500,000.00	7,500,000.00	13.76%	7,500,000.00	0 Payments	2 Maturities	(06/01/2019 - 06/01/2019)	(06/01/2019	0 days	Aging Interval: 0 days
Current Market Value	Current Book Value	Percent of Portfolio	Maturity Par Value						

Successor Agency Pool Portfolio Management Portfolio Summary April 30, 2019

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	3,000,000.00	3,000,075.00	3,000,000.00	6.10	120	23	2.416	2.450
Federal Agency Issues - Discount	39,000,000,00	38,810,610.00	38,675,552.09	78.65	123	73	2.442	2.476
Money Market	7,500,000.00	7,500,000.00	7,500,000.00	15.25		_	2.318	2.350
Investments	49,500,000.00	49,310,685.00	49,175,552.09	100.00%	105	59	2.422	2.455
Total Earnings	April 30 Month Ending	Fiscal Year To Date						
Current Year	99,129.50	628,429.67		-				

2.23%

2.49%

Average Daily Balance Effective Rate of Return

48,501,018.86

33,782,135.00

Katano Kasaine, Treasurer

Portfolio SRAP

Successor Agency Pool Portfolio Management Portfolio Details - Investments April 30, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S. P.	YTM	/TM Days to N 365 Maturity	Maturity Dafe
Federal Agency	Federal Agency Issues - Coupon											
3130AFS57	51103	FEDERAL HOME LOAN BANK	ا ي	01/23/2019	3,000,000.00	3,000,075.00	3,000,000.00	2.450	₹	2.450	22 05/2	22 05/23/2019
İ	Sub	Subtotal and Average 3,	3,000,000.00		3,000,000.00	3,000,075.00	3,000,000.00	ſ		2.450	8	
Federal Agency	Federal Agency Issues - Discount	t										
313384HX0	51104	Federal Home Loan Bank Discoun	nuoc	01/23/2019	3,000,000.00	2,986,143.00	2.966.043.33	2.440	Ą	2 502	69 07	07/09/2019
313384HG7	51105	Federal Home Loan Bank Discoun	unoc	01/23/2019	3,000,000.00	2,989,155.00	2,969,156.67	2.435	{ ≸	2.494		06/24/2019
313384JW0	51108	Federal Home Loan Bank Discoun	coun	01/25/2019	3,000,000.00	2,981,523.00	2,961,538.33	2.455	₹	2.536	_	08/01/2019
313384JD2	51109	Federal Home Loan Bank Discoun	coun	02/22/2019	3,000,000.00	2,984,937.00	2,971,042.50	2.430	₹	2.488		07/15/2019
313384JW0	51111	Federal Home Loan Bank Discoun	unoc	02/26/2019	3,000,000.00	2,981,523.00	2,968,540.00	2.420	₹	2.480	_	08/01/2019
313384GU7	51113	Federal Home Loan Bank Discoun	unoc	03/07/2019	3,000,000.00	2,991,564.00	2,980,438.33	2.420	≨	2.470		06/12/2019
313384FC8	51114	Federal Home Loan Bank Discoun	unoc	03/07/2019	3,000,000.00	2,999,598.00	2,988,552.50	2.410	₹	2.453		05/03/2019
313384JD2	51115	Federal Home Loan Bank Discoun	unoc	03/13/2019	3,000,000.00	2,984,937.00	2,974,941.67	2.425	₹	2.479		07/15/2019
313384HR3	51116	Federal Home Loan Bank Discoun	noc	03/22/2019	3,000,000.00	2,987,346.00	2,979,185.42	2.425	₹	2.476		07/03/2019
313384JW0	51117	Federal Home Loan Bank Discoun	unoc	04/16/2019	3,000,000.00	2,981,523.00	2,978,689.17	2.390	₹	2.441	92 08/0	08/01/2019
313384JW0	51119	Federal Home Loan Bank Discoun	unoc	04/23/2019	3,000,000.00	2,981,523.00	2,979,916.67	2.410	₹	2.460	_	08/01/2019
313384JW0	51120	Federal Home Loan Bank Discoun	unoc	04/22/2019	3,000,000.00	2,981,523.00	2,979,800.00	2.400	₹	2.450	_	08/01/2019
313384KH1	51121	Federal Home Loan Bank Discoun	unoc	04/23/2019	3,000,000.00	2,979,315.00	2,977,707.50	2.410	¥	2.462	_	08/12/2019
	Sub	Subtotal and Average 36,	36,601,018.86		39,000,000.00	38,810,610.00	38,675,552.09	l	! 	2.476	£	
Money Market										;		
SYS50914	50914	Fidelity Inst Government			7,500,000.00	7,500,000.00	7.500.000.00	2 350	AAA	2.350	*	
SYS50800	50800	Invesco		ļ	0.00	00:00	0.00	0.380	₹	0.380		
	Subi	Subtotal and Average 8,	8,900,000.00		7,500,000.00	7,500,000.00	7,500,000.00	l	<u> </u> 	2.350	-	
		Total and Average 48,	48,501,018.86		49,500,000.00	49,310,685.00	49,175,552.09	Ŀ		2.455	69	



Successor Agency Pool Aging Report By Maturity Date As of May 1, 2019

Current Current Book Value Market Value	7,500,000.00 7,500,000.00	5,988,552.50 5,999,673.00	17,840,807.92 17,924,082.00	17,846,191.67 17,886,930.00	0.00	49,175,552.09 49,310,685.00
Percent of Portfolio	15.15% 7,	12.12% 5,	36.36% 17,	36.36% 17,	0.00%	100.00 49,
Maturity Par Value of F	7,500,000.00	6,000,000.00	18,000,000.00	18,000,000.00	0.00	
	0 Payments	0 Payments	0 Payments	0 Payments	0 Payments	0 Payments
	2 Maturities	2 Maturities	6 Maturities	6 Maturities	0 Maturities	Total for 16 Investment
	(05/01/2019 - 05/01/2019)	(05/02/2019 - 05/31/2019)	- 07/30/2019)	(07/31/2019 - 10/28/2019)	-	
	(05/01/2019	(05/02/2019	(06/01/2019 - 07/30/2019)	(07/31/2019	(10/29/2019	
	: 0 days	Aging Interval: 1 - 30 days	Aging Interval: 31 - 90 days	Aging Interval: 91 - 180 days	Aging Interval: 181 days and	
	Aging Interval: 0 days	Aging Interval:	Aging Interval:	Aging Interval:	Aging Interval:	

Portfolio SRAP AP AG (PRF_AG) 7.2.0 Report Ver. 7.3.6.1



City Operating Pool FY18-19 Portfolio Management Portfolio Summary June 30, 2019

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	646,600,000.00	647,045,371.20	646,169,960.90	50.88	807	499	2.308	2.340
Federal Agency Issues - Discount	441,000,000.00	438,729,996.00	435,805,519.72	34.32	176	88	2.425	2.458
Medium Term Notes	2,000,000.00	2,005,594.00	1,999,012.04	0.16	1,096	260	2.647	2 684
Money Market	98,000,000.00	98,000,000.00	98,000,000.00	7.72		•	2.256	2 287
Local Agency Investment Funds	65,000,000.00	65,111,266.35	65,000,000.00	5.12	-	•	2.395	2.428
Negotiable CD's	23,000,000.00	23,011,444.00	23,000,000.00	1.81	163	85	2.478	2.513
Investments	1,275,600,000.00	1,273,903,671.55	1,269,974,492.66	100.00%	476	287	2.352	2.385
Cash and Accrued Interest Accrued Interest at Purchase		14,101.66	14,101.66					
Subtotal		14,101.66	14,101.66					
Total Cash and Investments	1,275,600,000.00	1,273,917,773.21	1,269,988,594.32		476	287	2.352	2.385
Total Earnings	June 30 Month Ending	Fiscal Year To Date		Fiscal Year Ending	D.			
Current Year	2,496,252.17	23,352,114.05		23,352,114.05	14.05			
Average Daily Balance	1,257,086,677.59	1,037,452,158.79						
Effective Rate of Return	2.42%	2.25%	%!					

Katano Kasaine, Director of Finance/Treasurer

Portfolio CP19

Portfolio CP19

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments June 30, 2019

Page 1

YTM Days to Maturity 360 Maturity Date S&P Stated Rate Book Value Market Value Par Value Purchase Date Average Balance Issuer Investment # CUSIP

1000	IIIVESTINEIN #	Issuel	Date	Par Value	Market Value	Book Value	Rate	S&P	360	360 Maturity Date
Federal Agency Issues - Coupon	ssues - Coupon									ĺ
3133EGTT2	52873	FEDERAL FARM CREDIT BANK	09/12/2016	3.000.000.00	2.995.275.00	3 000 000 000	1 200	<	707	
3133EGN84	52977	FEDERAL FARM CREDIT BANK	12/06/2016	3 000 000 00	2 997 912 00	3 000 000 00	202.	{ ?	- ·	
3133EGN84	52978	FEDERAL FARM CREDIT BANK	12/06/2016	3.000,000.00	2 997 912 00	3,000,000,000	1.400	{ {	1.460	67 09/06/2019
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK	02/27/2017	3.000,000.00	2 994 702 00	3 000 000 00	740	{ {	1.400	
3133EG7D1	53200	FEDERAL FARM CREDIT BANK	04/19/2017	3,000,000.00	2,995,683.00	2,999,869,76	1.550	{ {	1.00/	137 11/15/2020
3133EGLD5	53243	FEDERAL FARM CREDIT BANK	05/10/2017	3,000,000.00	2,990,121.00	2,996,563,33	1 180	₹ ¥	1.553	•
3133EHKS1	53303	FEDERAL FARM CREDIT BANK	06/19/2017	3,000,000.00	2,995,932.00	2.999.021.36	1.740	{ A	1 740	•
3133EHMG5	53304	FEDERAL FARM CREDIT BANK	06/20/2017	3,000,000.00	2,998,791.00	2,997,562.60	1.800	*	1.818	_
3133EHKS1	53305	FEDERAL FARM CREDIT BANK	06/20/2017	3,000,000.00	2,995,932.00	2,998,163.56	1.740	{ ₹	1.761	
3133EHXL2	53357	FEDERAL FARM CREDIT BANK	09/06/2017	3,000,000.00	2,990,358.00	2,999,674.30	1.500	{ ₹	1.496	_
3133EHXT5	53361	FEDERAL FARM CREDIT BANK	09/11/2017	3,000,000.00	2,996,814.00	3,000,000.00	1.430	₹	1.410	
3133EHXT5	53362	FEDERAL FARM CREDIT BANK	09/11/2017	3,000,000.00	2,996,814.00	3,000,000.00	1.430	₹	1.410	72 09/11/2019
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK	09/12/2017	3,000,000.00	3,000,033.00	3,000,000.00	2.000	₹	1.973	1.169 09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK	09/14/2017	3,000,000.00	2,983,974.00	3,000,000.00	1.590	₹	1.568	_
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK	09/20/2017	3,000,000.00	3,000,024.00	2,993,344.54	1.950	₹	2.008	_
3133EHN90	53437	FEDERAL FARM CREDIT BANK	11/01/2017	3,000,000.00	2,996,112.00	3,000,000.00	1.830	₹	1.794	_
3133EGPD1	53449	FEDERAL FARM CREDIT BANK	11/08/2017	3,000,000.00	2,997,648.00	2,998,772.07	1.180	₹	1.657	_
3133EGKZ7	53497	FEDERAL FARM CREDIT BANK	12/15/2017	3,000,000.00	2,998,824.00	2,999,278.31	1.020	*	1.797	_
3133EH4B6	53535	FEDERAL FARM CREDIT BANK	12/22/2017	3,000,000.00	3,000,045.00	2,998,525.00	2.100	*	2.105	
3133EH4R1	53540	FEDERAL FARM CREDIT BANK	12/28/2017	3,000,000.00	3,000,045.00	3,000,000.00	2.120	¥	2.082	_
3133EH4R1	53542	FEDERAL FARM CREDIT BANK	12/28/2017	3,000,000.00	3,000,045.00	3,000,000.00	2.120	¥	2.082	_
3133EGNF8	53543	FEDERAL FARM CREDIT BANK	12/29/2017	3,000,000.00	2,984,565.00	2,982,328.13	1.300	*	2.024	_
3133EJCK3	53584	FEDERAL FARM CREDIT BANK	02/12/2018	3,000,000.00	3,000,096.00	3,000,000.00	2.470	₹	2.436	_
3133EJCF4	53585	FEDERAL FARM CREDIT BANK	02/12/2018	3,000,000.00	3,000,030.00	3,000,000.00	2.210	₹	2.180	_
3133EJHL6	53680	FEDERAL FARM CREDIT BANK	03/27/2018	3,000,000.00	3,008,586.00	2,998,226.67	2.375	₹	2.424	_
3133EJUL1	53821	FEDERAL FARM CREDIT BANK	07/19/2018	3,000,000.00	3,039,234.00	2,999,088.60	2.700	¥	2.683	-
3133EJUL1	53829	FEDERAL FARM CREDIT BANK	07/19/2018	3,000,000.00	3,039,234.00	2,999,088.60	2.700	₹	2.683	_
3133EJA25	53859	FEDERAL FARM CREDIT BANK	09/20/2018	3,000,000.00	3,004,140.00	2,999,687.13	2.550	₹	2.563	_
3133EJK32	53884	FEDERAL FARM CREDIT BANK	10/23/2018	3,000,000.00	3,009,585.00	3,000,000.00	2.960	¥	2.919	480 10/23/2020
3133EJK40	53885	FEDERAL FARM CREDIT BANK	10/23/2018	3,000,000.00	3,038,277.00	2,999,370.67	2.900	₹	2.877	480 10/23/2020
3133EJK32	53886	FEDERAL FARM CREDIT BANK	10/23/2018	3,000,000.00	3,009,585.00	2,998,387.33	2.960	₹	2.961	480 10/23/2020
3133EJQ69	53900	FEDERAL FARM CREDIT BANK	11/05/2018	3,000,000.00	3,007,488.00	2,999,808.83	2.700	Ą	2.682	127 11/05/2019
3133EJUZ3	53921	FEDERAL FARM CREDIT BANK	11/19/2018	3,000,000.00	3,010,617.00	3,000,000.00	3.010	₹	2.969	507 11/19/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK	12/21/2018	3,000,000.00	3,029,547.00	2,999,392.38	2.770	₹	2.737	448 09/21/2020
3133EJ3N7	54003	FEDERAL FARM CREDIT BANK	12/21/2018	3,000,000.00	3,029,547.00	2,999,224.76	2.770	₹	2.755	448 09/21/2020
3133೬J5೬5	54018	FEDERAL FARM CREDIT BANK	01/15/2019	3,000,000.00	3,000,804.00	2,998,268.75	2.680	₹	2.682	564 01/15/2021

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments June 30, 2019

CUSIP	Investment #	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 360 Maturity	s to Maturity rity Date
Federal Agency	Federal Agency Issues - Coupon			=						
3133EKAF3	54051	FEDERAL FARM CREDIT BANK	02/12/2019	5,000,000.00	5,016,765.00	4,999,437.71	2.540	₹	2.524 22	226 02/12/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK	02/28/2019	3,000,000.00	3,017,667.00	2,999,444.00	2.520	₹		
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK	02/28/2019	3,000,000.00	3,017,667.00	2,999,444.00	2.520	₹	-	
3133EKED4	54115	FEDERAL FARM CREDIT BANK	03/25/2019	3,000,000.00	3,000,045.00	3,000,000.00	2.530	₹		_
3133EKEN2	54120	FEDERAL FARM CREDIT BANK	03/26/2019	3,600,000.00	3,610,699.20	3,600,000.00	2.520	₹		_
3133EKEN2	54121	FEDERAL FARM CREDIT BANK	03/26/2019	3,000,000.00	3,008,916.00	3,000,000.00	2.520	₹		_
3133EKFL5	54138	FEDERAL FARM CREDIT BANK	04/03/2019	3,000,000.00	3,000,102.00	3,000,000.00	2.690	₹	*	_
3133EKHA7	54162	FEDERAL FARM CREDIT BANK	04/16/2019	3,000,000.00	3,022,905.00	2,999,871.09	2.400			
3133EKLG9	54221	FEDERAL FARM CREDIT BANK	05/16/2019	3,000,000.00	3,001,302.00	3,000,000.00	2.570		_	_
3133EKMG8	54228	FEDERAL FARM CREDIT BANK	05/21/2019	3,000,000.00	3,001,011.00	3,000,000.00	2.390	₹		_
3133EKMH6	54230	FEDERAL FARM CREDIT BANK	05/23/2019	3,000,000.00	3,001,332.00	3,000,000.00	2.440		2.407 511	-
3133EKMH6	54232	FEDERAL FARM CREDIT BANK	05/23/2019	3,000,000.00	3,001,332.00	3,000,000.00	2.440			•
3133EKMK9	54246	FEDERAL FARM CREDIT BANK	05/30/2019	3,000,000.00	3,000,432.00	2,997,801.97	2.590		τ-	_
3133EKPQ3	54252	FEDERAL FARM CREDIT BANK	06/05/2019	3,000,000.00	3,000,717.00	3,000,000.00	2.400			_
3133EKPQ3	54253	FEDERAL FARM CREDIT BANK	06/05/2019	3,000,000.00	3,000,717.00	3,000,000.00	2.400			_
3133EKQT6	54266	FEDERAL FARM CREDIT BANK	06/13/2019	3,000,000.00	2,995,800.00	3,000,000.00	2.490		7	_
3133EKQR0	54268	FEDERAL FARM CREDIT BANK	06/13/2019	3,000,000.00	2,999,895.00	3,000,000.00	2.340		•	_
3133EKQR0	54269	FEDERAL FARM CREDIT BANK	06/13/2019	3,000,000.00	2,999,895.00	3,000,000.00	2.340			_
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK	06/19/2019	3,000,000.00	3,007,980.00	3,000,000.00	2.400			_
3133EKRS7	54278	FEDERAL FARM CREDIT BANK	06/19/2019	3,000,000.00	3,000,318.00	3,000,000.00	2.300			_
3133EKRS7	54279	FEDERAL FARM CREDIT BANK	06/19/2019	3,000,000.00	3,000,318.00	3,000,000.00	2.300			_
3133EKRS7	54280	FEDERAL FARM CREDIT BANK	06/19/2019	3,000,000.00	3,000,318.00	3,000,000.00	2.300			354 06/19/2020
3133EKRW8	54286	FEDERAL FARM CREDIT BANK	06/24/2019	3,000,000.00	3,000,309.00	3,000,000.00	2.100	₹	2.071 72	724 06/24/2021
3130ABMV5	53323	FEDERAL HOME LOAN BANK	06/28/2017	3,000,000.00	2,999,850.00	3,000,000.00	1.875	₹		_
3130ABNV4	53334	FEDERAL HOME LOAN BANK	07/13/2017	3,000,000.00	2,991,426.00	2,999,328.33	1.750	₹	1.748 37	378 07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK	07/13/2017	3,000,000.00	2,991,426.00	2,999,070.00	1.750	₹	1.757 37	378 07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK	09/20/2017	3,000,000.00	2,984,577.00	2,996,351.58	1.600	₹		_
3130ACM92	53400	FEDERAL HOME LOAN BANK	10/13/2017	3,000,000.00	2,993,526.00	2,999,197.66	1.500	¥	2.078 11	112 10/21/2019
3130ACN83	53433	FEDERAL HOME LOAN BANK	10/30/2017	3,000,000.00	2,991,270.00	3,000,000.00	1.700	₹	1.962 37	319 05/15/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK	10/30/2017	3,000,000.00	2,991,528.00	2,999,003.33	1.750	¥	1.767 30	304 04/30/2020
3130AD4J8	53538	FEDERAL HOME LOAN BANK	12/27/2017	3,000,000.00	2,999,541.00	3,000,000.00	2.000			270 03/27/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK	12/27/2017	3,000,000.00	2,999,541.00	3,000,000.00	2.000	₹		270 03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK	01/29/2018	3,000,000.00	2,997,198.00	3,000,000.00	2.200			_
3130ADC26	53566	FEDERAL HOME LOAN BANK	01/29/2018	3,000,000.00	2,997,198.00	3,000,000.00	2.200	₹	2.170 57	578 01/29/2021
3130ACM92	53620	FEDERAL HOME LOAN BANK	03/07/2018	3,000,000.00	2,993,526.00	2,993,609.08	1.500	₹	3.152 11	112 10/21/2019
3130ADUJ9	53649	FEDERAL HOME LOAN BANK	03/16/2018	3,000,000.00	3,008,712.00	2,999,802.10	2.375	¥		273 03/30/2020

Portfolio CP19
AP
PM (PRF_PM2) 7.3.0

Investment #	Average issuer Balance	ge Purchase ce Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 360 Maturity	ays to Maturity Iturity Date
Federal Agency Issues - Coupon									
FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,008,712.00	2,999,802.10	2.375	*	3.105	273 03/30/2020
FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	3,002,139.00	2,999,521.94	2.320	₹	2.311	
FEDERAL HOME LOAN BANK		04/12/2018	3,000,000.00	3,000,546.00	2,986,327.39	2.250	₹	2.516	
FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,015,918.00	2,999,514.22	2.625	₹	3.452	
FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,015,918.00	2,999,514.22	2.625	₹	3.452	332 05/28/2020
FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,015,918.00	2,999,514.22	2.625	≨	3.452	332 05/28/2020
FEDERAL HOME LOAN BANK		07/23/2018	3,000,000.00	3,000,198.00	2,999,930.15	2.375	₹	2.381	_
FEDERAL HOME LOAN BANK		08/23/2018	3,000,000.00	2,999,286.00	2,991,504.12	2.090	₹	2.571	206 01/23/2020
FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,025,719.00	2,996,098.79	2.625	¥	2.673	
FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,025,719.00	2,996,098.79	2.625	₹	2.673	458 10/01/2020
FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	3,022,416.00	3,000,000.00	3.000	₹	2.959	998 03/25/2022
FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,053,272.00	1,999,011.76	3.000	₹	2.981	834 10/12/2021
FEDERAL HOME LOAN BANK		10/18/2018	3,000,000.00	3,002,868.00	2,999,340.17	2.625	₹	2.664	٠,
FEDERAL HOME LOAN BANK		12/13/2018	3,000,000.00	2,991,780.00	2,985,258.95	1.375	₹	2.683	-
FEDERAL HOME LOAN BANK		01/15/2019	3,000,000.00	3,006,813.00	2,998,722.83	2.500	₹	2.545	_
FEDERAL HOME LOAN BANK		01/22/2019	3,000,000.00	3,005,691.00	2,998,520.97	2.500	₹	2.555	_
FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	2,985,843.00	2,948,229.19	1.300	₹	2.017	
FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	4,971,940.00	4,920,352.75	1.250	₹	1.930	850 10/28/2021
FEDERAL HOME LOAN BANK		02/11/2019	3,000,000.00	2,991,780.00	2,987,410.21	1.375	₹	2.484	137 11/15/2019
FEDERAL HOME LOAN BANK		02/25/2019	3,000,000.00	3,007,974.00	2,999,454.00	2.500	₹	2.494	239 02/25/2020
FEDERAL HOME LOAN BANK		02/28/2019	3,000,000.00	3,007,482.00	2,999,644.50	2.500	₹	2.484	242 02/28/2020
FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,003,630.00	3,000,000.00	2.680	₹	2.644	711 06/11/2021
FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,002,691.00	3,000,000.00	2.600	₹	2.554	529 12/11/2020
FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,002,691.00	3,000,000.00	2.600	₹	2.566	529 12/11/2020
FEDERAL HOME LOAN BANK		03/13/2019	3,000,000.00	3,004,107.00	3,000,000.00	2.700	₹	2.663	805 09/13/2021
FEDERAL HOME LOAN BANK		03/18/2019	3,000,000.00	3,001,986.00	3,000,000.00	2.650	₹	2.615	536 12/18/2020
FEDERAL HOME LOAN BANK		03/18/2019	3,000,000.00	3,001,986.00	3,000,000.00	2.650	₹	2.615	536 12/18/2020
FEDERAL HOME LOAN BANK		03/20/2019	3,000,000.00	3,002,121.00	3,000,000.00	2.580	₹	2.545	263 03/20/2020
FEDERAL HOME LOAN BANK		03/20/2019	3,000,000.00	3,002,121.00	3,000,000.00	2.580	₹	2.545	_
FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,002,976.00	3,000,000.00	2.550	₹	2.518	•
FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,002,976.00	3,000,000.00	2.550	₹	2.518	
FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,002,976.00	3,000,000.00	2.550	¥	2.518	
FEDERAL HOME LOAN BANK		03/26/2019	3,000,000.00	3,002,697.00	3,000,000,00	2.700	¥	2 663	_
FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,010,884.00	3,000,000.00	2.550	{ ₹	2.515	_
FEDERAL HOME LOAN BANK		04/02/2019	3,000,000.00	3,000,033.00	3,000,000.00	2.510	₹	2.476	_
FEDERAL HOME LOAN BANK		04/03/2019	3,000,000.00	3,000,015.00	3,000,000.00	2.550	₹	2.515	_

Run Date: 07/29/2019 - 09:50

AP PM (PRF_PM2) 7.3.0 Portfolio CP19

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 360 Maturity		Maturity
Federal Agency Issues - Coupon	nes - Coupon											1
3130AG7B5	54140	FEDERAL HOME LOAN BANK		04/05/2019	3,000,000.00	3,000,051.00	3.000.000.00	2 600	AA	2 554	554 01/05/2021	2021
3130AG7L3	54141	FEDERAL HOME LOAN BANK		04/08/2019	3,000,000.00	3,004,584.00	3,000,000.00	2.500		2.456		2021
3130AG5X9	54145	FEDERAL HOME LOAN BANK		04/09/2019	3,000,000.00	3,002,175.00	3,000,000.00	2.520		2.485		2020
3130AGBL8	54171	FEDERAL HOME LOAN BANK		04/17/2019	3,000,000.00	3,002,529.00	3,000,000.00	2.520		2.486	_	2020
3130AGBE4	54184	FEDERAL HOME LOAN BANK		04/22/2019	3,000,000.00	3,005,214.00	3,000,000.00	2.520		2.485		2020
3130AGBR5	54191	FEDERAL HOME LOAN BANK		04/24/2019	3,000,000.00	3,004,245.00	3,000,000.00	2.550		2.516	_	2021
3130AGDA0	54200	FEDERAL HOME LOAN BANK		04/30/2019	3,000,000.00	3,000,711.00	3,000,000.00	2.625		2.589	_	2021
3130AGDA0	54211	FEDERAL HOME LOAN BANK		05/02/2019	3,000,000.00	3,000,711.00	3,000,000.00	2.625				2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,012,729.00	3,000,000.00	2.550			_	2022
3130AGFW0	54236	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,001,683.00	3,000,000.00	2.450			_	2020
3130AGFW0	54237	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,001,683.00	3,000,000.00	2.450		2.418	424 08/28/2020	2020
3130AGFW0	54238	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,001,683.00	3,000,000.00	2.450		2.418	_	2020
3130AGHQ1	54239	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,001,242.00	3,000,000.00	2.600		2.564	_	2021
3130AGHQ1	54240	FEDERAL HOME LOAN BANK		05/28/2019	3,000,000.00	3,001,242.00	3,000,000.00	2.600		2.564	_	2021
3130AGGJ8	54242	FEDERAL HOME LOAN BANK		05/29/2019	3,000,000.00	3,000,363.00	3,000,000.00	2.450		2.416	•	2020
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,002,838.00	2,997,415.44	1.875		1.893	737 07/07/2021	2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,002,838.00	2,997,415.44	1.875	¥	1.893	737 07/07/2021	2021
3130AGLJ2	54259	FEDERAL HOME LOAN BANK		06/10/2019	3,000,000.00	3,000,054.00	3,000,000.00	2.250	 {	2.219	_	2020
3130AGM36	54270	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	3,000,219.00	3,000,000.00	2.400	₹	2.367	_	2020
3130AGM36	54271	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	3,000,219.00	3,000,000.00	2.400		2.367	_	2020
3130AGM36	54272	FEDERAL HOME LOAN BANK		06/17/2019	3,000,000.00	3,000,219.00	3,000,000.00	2.400	₹	2.367	352 06/17/2020	2020
3130AGP58	54300	FEDERAL HOME LOAN BANK		06/26/2019	3,000,000.00	2,999,502.00	3,000,000.00	2.125		2.096	_	2020
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP	ORP	04/20/2017	3,000,000.00	2,984,766.00	2,997,254.50	1.375	\$	1.472	294 04/20/2020	2020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP	ORP	04/25/2017	2,000,000.00	1,996,472.00	2,000,000.00	1.500		1.479	•	2019
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP	ORP	04/25/2017	3,000,000.00	2,994,708.00	3,000,000.00	1.500	\	1.479	116 10/25/2019	2019
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP	ORP	04/25/2017	3,000,000.00	2,994,708.00	3,000,000.00	1.500	¥	1.479	116 10/25/2019	2019
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP	ORP	04/25/2017	3,000,000.00	2,994,708.00	3,000,000.00	1.500	\	1.479	116 10/25/2019	2019
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP	ORP	04/27/2017	3,000,000.00	2,992,722.00	3,000,000.00	1.700	₹	1.677	392 07/27/2020	2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP	ORP	04/27/2017	3,000,000.00	2,992,722.00	3,000,000.00	1.700	¥	1.677	392 07/27/2020	2020
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP	ORP	05/30/2017	3,000,000.00	3,000,153.00	3,000,000.00	2.250	\	1.764	340 06/05/2020	2020
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP	ORP	05/30/2017	3,000,000.00	3,000,153.00	3,000,000.00	2.250		1.878	340 06/05/2020	2020
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP	ORP	05/30/2017	3,000,000.00	3,000,153.00	3,000,000.00	2.250	{	1.878	340 06/05/2020	2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP	ORP	05/30/2017	3,000,000.00	3,000,222.00	3,000,000.00	2.000		1.685	_	2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP	ORP	05/30/2017	2,000,000.00	2,000,148.00	2,000,000.00	2.000	¥	1.843	_	2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP	ORP	05/30/2017	3,000,000.00	2,996,448.00	3,000,000.00	1.500	¥	1.480	60 08/30/2019	2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP	ORP	06/30/2017	3,000,000.00	2,991,882.00	3,000,000.00	1.550	¥	1.529	179 12/27/2019	2019

AP PM (PRF_PM2) 7.3.0

1.500 AA 1.463 88 09/27/ 2.000 AA 1.964 912 12/29/ 1.750 AA 1.565 455 09/29/ 1.700 AA 1.677 456 09/29/ 1.700 AA 1.677 456 09/29/ 1.625 AA 1.626 109 10/18/ 1.625 AA 1.626 109 10/18/ 1.525 AA 1.626 109 10/18/ 1.525 AA 1.891 347 06/12/ 1.750 AA 2.019 149 11/27/ 1.550 AA 2.019 149 11/27/ 1.500 AA 2.199 18 07/19/ 1.150 AA 2.199 18 07/19/ 1.150 AA 2.19 18 07/19/ 1.250 AA 2.363 25 07/26/ 2.500 AA 2.363 26 07/26/ 2.500 AA 2.363 25 07/26/ 2.500 AA 2.363 25 07/26/ 3.250 AA 2.611 340 06/05/ 3.250 AA 2.614 578 01/29/ 3.010 AA 2.589 606 02/26/ 2.650 AA 2.614 788 08/27/ 2.650 AA 2.614 788 08/27/ 2.650 AA 2.614 788 08/27/ 2.650 AA 2.634 03/26/	CUSIP	Investment#	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	SRP	YTM 1	Days to Ma Maturity	Maturity Date
5837 FERENAL HOME LOAN HITT CORP GREGORDITY 3,000,000.00 1,500 AA 1,461 4,61 </th <th>deral Agency Issues</th> <th>- Coupon</th> <th></th>	deral Agency Issues	- Coupon										
53223 FEDERAL HOME COAN MIT CORP 06320371 31000 000 0 2.006 814 0 3000 000 0 2.006 814 0 4 1506 455 451 1506 455 451 1506 455 451 1506 455 451 1506 455 451 1506 455 451 1506 455 451 1506 455 452 1506 455	_	3327	FEDERAL HOME LOAN MTG CORP	06/30/2017	3,000,000.00	2,995,215.00	3,000,000.00	1.500	¥	1.463		/2019
33377 FEDERAL HOME COAN WITG CORP G02220717 30000000 222144 0 4 1677 468 468 53339 FEDERAL HOME LOAN WITG CORP G02220717 2,000,000.00 1,902,144.00 2,000,000.00 1,700 AA 1677 468 53339 FEDERAL HOME LOAN WITG CORP G02220717 2,000,000.00 1,902,144.00 2,000,000.00 1,700 AA 1677 468 53381 FEDERAL HOME LOAN WITG CORP G0222071 3,000,000.00 2,986,170 2,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 2,986,170 3,000,000.00 3,000,170 3,000,000.00 2,986,170		3329	FEDERAL HOME LOAN MTG CORP	06/30/2017	3,000,000.00	3,000,171.00	3,000,000.00	2.000	{	1.964		/2021
55373 FEDERAL HOME LOAN WITC COMP 0902/2017 3 000,000 2,595,144 DO 3,000,000 1700 AA 1,677 458 55334 FEDERAL HOME LOAN WITC COMP 0902/2017 3,000,000 2,595,174 DO 1,700 AA 1,677 458 55334 FEDERAL HOME LOAN WITC COMP 0902/2017 3,000,000 2,595,174 DO 2,000,000 1,700 AA 1,677 458 55347 FEDERAL HOME LOAN WITC COMP 0902/2017 3,000,000 2,595,176 1,700 AA 1,677 458 55445 FEDERAL HOME LOAN WITC COMP 1010,200 2,595,270 2,599,271 1,595 AA 1,677 458 55445 FEDERAL HOME LOAN WITC COMP 1010,200 2,995,272 2,599,471 1,599 AA 1,677 458 55446 FEDERAL HOME LOAN WITC COMP 1010,200 2,995,272 2,599,471 1,677 4,99 1,770 AA 1,877 4,99 55456 FEDERAL HOME LOAN WITC COMP 1010,000 2,995,470 2,990,470 <td></td> <td>3377</td> <td>FEDERAL HOME LOAN MTG CORP</td> <td>09/28/2017</td> <td>3,000,000.00</td> <td>2,998,614.00</td> <td>3,000,000.00</td> <td>1.750</td> <td>₹</td> <td>1.565</td> <td>-</td> <td>/2020</td>		3377	FEDERAL HOME LOAN MTG CORP	09/28/2017	3,000,000.00	2,998,614.00	3,000,000.00	1.750	₹	1.565	-	/2020
53380 FEDERAL HOME LOAN WITG CORP 092822077 2,000,0000 1,500,47,56 1,700 AA 1,877 4,68 55381 FEDERAL HOME LOAN WITG CORP 09282077 3,000,000 2,987,47,56 1,700 AA 1,677 458 55391 FEDERAL HOME LOAN WITG CORP 10782077 3,000,000 2,987,47,56 1,700 AA 1,677 458 5540 FEDERAL HOME LOAN WITG CORP 10782077 3,000,000 2,987,475 1,200 AA 1,877 458 5545 FEDERAL HOME LOAN WITG CORP 110472077 3,000,000 2,987,450 2,989,478 1,677 2,87 5546 FEDERAL HOME LOAN WITG CORP 111472077 3,000,000 2,989,458 2,989,478 1,677 2,88 5556 FEDERAL HOME LOAN WITG CORP 111472077 3,000,000 2,989,458 2,989,477 1,777 2,98 5556 FEDERAL HOME LOAN WITG CORP 111472077 3,000,000 2,989,458 2,989,477 1,777 2,98 1,777 1,777 2,98		3379	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000.00	2,992,194.00	3,000,000.00	1.700	₹	1.677	-	/2020
53311 FEDERAL HOME LOAN WITG CORP G05282077 3000,000.00 2.988,276.00 4.087,171.8 1.69 4.184 4.88 4.184 4.88 4.184 4.88 4.184 4.88 4.184 4.88 4.184 4.88 4.184 4.88 4.184 4.88 4.184 4.88 4.184		3380	FEDERAL HOME LOAN MTG CORP	09/29/2017	2,000,000.00	1,992,184.00	2,000,000.00	1.700	₹	1.677		02020
33341 FEDERAL HOME LOAM WITG CORP 107620271 3,000,000.00 2,997,747.58 1,625 AA 1,854 4,65 53435 FEDERAL HOME LOAM WITG CORP 107620277 3,000,000.00 2,994,750.00 2,996,775.6 1,625 AA 1,927 10 53455 FEDERAL HOME LOAM WITG CORP 1117/12/2017 3,000,000.00 2,996,775.0 2,996,075.6 2,250 AA 1,977 25 53456 FEDERAL HOME LOAM WITG CORP 1117/12/2017 3,000,000.00 2,996,771.6 1,250 AA 1,797 25 53546 FEDERAL HOME LOAM WITG CORP 1117/12/2017 3,000,000.00 2,996,771.6 1,250 AA 1,797 1,797 53546 FEDERAL HOME LOAM WITG CORP 1117/12/2017 3,000,000.00 2,996,771.0 2,996,771.7 1,797 AA 1,797 1,797 AA 1,797		3381	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000.00	2,988,276.00	3,000,000.00	1.700	₹	1.677		72020
5347 FEDERAL HOME LOAN WITG CORP 1018/2017 5,000,000 4,984,140 2,984,140 1,655 A 1,528 A		3391	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000.00	2,989,800.00	2,997,747.56	1.625	₹	1.664	_	2020
5432 FEDERAL HOME LOAN WITG CORP 103702017 3,000,000 00 2,984,282 6,182,984 1,182 A 1,182 1,182 1,182 1,182 A 1,182		3407	FEDERAL HOME LOAN MTG CORP	10/18/2017	5,000,000.00	4,993,190.00	4,999,071.18	1.585	₹	1.626		2019
54356 FEDERAL HOME LOAN WITG CORP 10312017 3,000,000.00 2,999,275.00 2,999,075.03 2,999,075.03 2,999,075.03 2,999,075.03 2,999,075.03 2,999,075.00 2,999,075.00 2,999,075.00 2,999,075.00 2,999,075.00 2,999,075.00 2,999,077		3432	FEDERAL HOME LOAN MTG CORP	10/30/2017	3,000,000.00	2,994,156.00	2,999,826.46	1.625	₹	1.620		7019
53456 FEDERAL HONE LOAN WITG CORP 1111/2017 3,000,000.00 2,995/915.00 2,996/915.00 4,170 <t< td=""><td>_</td><td>3435</td><td>FEDERAL HOME LOAN MTG CORP</td><td>10/31/2017</td><td>3,000,000.00</td><td>2,999,232.00</td><td>2,999,075.93</td><td>2.250</td><td>₹</td><td>1.891</td><td>_</td><td>72020</td></t<>	_	3435	FEDERAL HOME LOAN MTG CORP	10/31/2017	3,000,000.00	2,999,232.00	2,999,075.93	2.250	₹	1.891	_	72020
53457 FEDERAL HOME LOAN MTG CORP 1147/12017 3,000,000.00 3,002,169.00 2,000,000.00 2,000,00		3456	FEDERAL HOME LOAN MTG CORP	11/14/2017	3,000,000.00	2,997,915.00	2,999,017.16	1.250	₹	1.707		2019
35605 FEDERAL HOME LOAN WITG CORP 12/18/2017 3,000,000.0 2,994,155.00 2,997,317.19 1,825 AA 1,875 1,75 AA 2,19 1,92 3,00 <		3467	FEDERAL HOME LOAN MTG CORP	11/17/2017	3,000,000.00	3,002,169.00	3,000,000.00	2.250	₹	1.973		02020
35847 FEDERAL HOME LOAN MTG CORP 1/05/2018 3,000,000.00 2,986,4677.4 1,750 AA 2,019 149 35848 FEDERAL HOME LOAN MTG CORP 07/16/2018 3,000,000.00 4,002,535.00 4,992,620.00 4,992,620.00 4,992,620.00 4,992,620.00 4,002,535.00 1,750 AA 2,019 149 35856 FEDERAL HOME LOAN MTG CORP 02/16/2018 3,000,000.00 2,992,620.00 2,991,667.4 2,500 AA 2,191 4,6 2,149 148 1,300 1,400 3,000,000.00 2,992,620.00 2,991,667.4 2,500 AA 2,191 4,6 2,149 1,40		3505	FEDERAL HOME LOAN MTG CORP	12/18/2017	3,000,000.00	2,994,156.00	2,997,317.19	1.625	₹	1.875		/2019
55546 FEDERAL HOME LOAN WITG CORP 01/05/2018 5,000,000.00 4,992,252.00 4,994,252.05 1.75 AA 2,192 149 55566 FEDERAL HOME LOAN WITG CORP 027/15/2018 3,000,000.00 3,002,536.00 2,998,784.13 2,500 AA 2,589 1,325 3,000 AB 2,589 AB 2,199 AB AB 2,199 AB AB		3547	FEDERAL HOME LOAN MTG CORP	01/05/2018	3,000,000.00	2,995,572.00	2,996,467.74	1.750	₹	2.019	•	/2019
55556 FEDERAL HOME LOAN WITG CORP 02/15/2018 3,000,000.00 3,002,535.00 2,989,394,11 2,560 AA 2,736 1,325 85559 FEDERAL HOME LOAN WITG CORP 02/15/2018 3,000,000.00 3,002,535.00 2,989,1561.47 2,560 AA 2,736 1,325 8 5559 FEDERAL HOME LOAN WITG CORP 04/11/2018 3,000,000.00 2,997,741.00 2,999,741.41 1,500 A 2,191 4 2,736 1,325 53704 FEDERAL HOME LOAN WITG CORP 04/11/2018 3,000,000.00 2,997,740.00 2,997,640.00 2,997,740.00 2,997,640.00 2,998,941.60 2,997,740.00		3548	FEDERAL HOME LOAN MTG CORP	01/05/2018	5,000,000.00	4,992,620.00	4,994,252.05	1.750	₹	2.012	•	/2019
\$3596 FEDERAL HOME LOAN WITG CORP 02/18/2018 3,000,000.00 2,999,784.10 2,999,784.15 1,500 AA 2,191 4		3595	FEDERAL HOME LOAN MTG CORP	02/15/2018	3,000,000.00	3,002,535.00	2,989,394.13	2.500	₹	2.569	_	/2023
8 53826 FEDERAL HOME LOAN WITG CORP 030962018 3,000,000.00 2,999,781.00 2,999,781.00 2,999,781.00 2,999,781.00 2,999,781.00 4,999,782.00 2,999,741.0 4,999,782.0 4,999,782.0 2,999,741.0 4,999,782.0 2,999,741.0 4,999,748.0 2,999,741.0 4,999,566.3 2,216 AZ 2,999 4,999,566.3 2,999,748.0 2,999,748		3596	FEDERAL HOME LOAN MTG CORP	02/15/2018	3,000,000.00	3,002,535.00	2,991,567.47	2.500	₹	2.736		/2023
53703 FEDERAL HOME LOAN MTG CORP 04/11/2018 3,000,000.00 2,997,573.00 2,998,6074.2 0,875 A 2,18 2,18 A 2,18 3,18 4,18 3,18	8	3626	FEDERAL HOME LOAN MTG CORP	03/08/2018	3,000,000.00	2,999,781.00	2,999,764.15	1.500	₹	2.191	_	/2019
53704 FEDERAL HOME LOAN MTG CORP 04/11/2018 3,000,000.00 2,997,840.00 2,997,748.00 1,150 AA 224 297 53724 FEDERAL HOME LOAN MTG CORP 04/19/2018 3,000,000.00 5,021,885.00 4,999,568.35 2,500 AA 2,384 297 53726 FEDERAL HOME LOAN MTG CORP 05/16/2018 3,000,000.00 2,997,915.00 2,997,981.68 2,000 AA 2,381 297 53789 FEDERAL HOME LOAN MTG CORP 05/16/2018 3,000,000.00 2,997,981.68 2,000 AA 2,987 08.7 2,987 3,987 1,250 AA 2,987 3,987 1,000,000.00 3,000,000.00		3703	FEDERAL HOME LOAN MTG CORP	04/11/2018	3,000,000.00	2,997,573.00	2,998,007.42	0.875	₹	2.199	_	2019
53727 FEDERAL HOME LOAN MTG CORP 04/19/2018 5,000,000.00 5,021,885.00 4,999,556.35 2.50 AA 2.34 297 53760 FEDERAL HOME LOAN MTG CORP 05/07/2018 3,000,000.00 2,997,915.00 2,997,639.45 1,260 AA 2.34 25 53760 FEDERAL HOME LOAN MTG CORP 06/14/2018 3,000,000.00 2,997,680.00 2,997,680.00 2,997,680.00 2,997,680.00 2,997,680.00 2,997,680.00 2,997,486.00 2,997,486.00 2,997,486.00 2,996,787.78 1,250 AA 2,81 34 1,486 3,000,000.00 2,997,486.00 2,996,787.78 1,260 AA 2,81 34 1,486 3,000,000.00 2,997,486.00 2,996,7486.00 2,9		3704	FEDERAL HOME LOAN MTG CORP	04/11/2018	3,000,000.00	2,997,840.00	2,997,758.06	1.150	₹	2.216		/2019
53760 FEDERAL HOME LOAN MTG CORP 65/76/2018 3,000,000.00 2,997,915.00 2,997,915.00 2,997,915.00 AA 2.363 25 53769 FEDERAL HOME LOAN MTG CORP 05/16/2018 3,000,000.00 2,998,241.00 2,998,991.68 2.000 AA 2.39 53769 FEDERAL HOME LOAN MTG CORP 07/30/2018 3,000,000.00 3,000,000.00 2,998,748.70 2,996,787.73 12.50 AA 2.39 5382 FEDERAL HOME LOAN MTG CORP 07/30/2018 3,000,000.00 2,997,486.00 2,996,787.73 12.50 AA 2.71 30 53804 FEDERAL HOME LOAN MTG CORP 17/20/2018 3,000,000.00 2,992,486 1,850 AA 2.67 14 8 53804 FEDERAL HOME LOAN MTG CORP 12/14/2018 3,000,000.00 2,993,486 1,850 AA 2.67 14 8 54008 FEDERAL HOME LOAN MTG CORP 12/28/2018 3,000,000.00 2,983,486 1,860 AA 2.91 4,88 1,48 1,48 54008		3727	FEDERAL HOME LOAN MTG CORP	04/19/2018	5,000,000.00	5,021,885.00	4,999,556.35	2.500	₹	3.284	_	72020
53769 FEDERAL HOME LOAN MTG CORP 05/16/2018 3,000,000.00 2,999,241.00 2,999,241.00 2,999,941.68 2.000 AA 2,991,627 2,991,627 2,991,627 2,991,627 2,991,627 2,991,627 2,991,627 2,991,627 2,991,627 2,991,627 2,991,627 2,991,627 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,997,486.00 2,998,485.00 2,998,485.00 2,998,485.00 2,998,485.00 2,998,485.00 2,998,485.00 2,998,485.00 2,998,485.00 2,998,485.00 2		3760	FEDERAL HOME LOAN MTG CORP	05/07/2018	3,000,000.00	2,997,915.00	2,997,659.45	1.250	₹	2.363		2019
53791 FEDERAL HOME LOAN MTG CORP 06/14/2018 3,000,000.00 3,000,153.00 2,987,062.78 2,250 AA 2,661 3,00 53828 FEDERAL HOME LOAN MTG CORP 07/30/2018 3,000,000.00 3,002,010.00 3,000,000.00 2,996,787.78 1,250 AA 2,418 1,486 53828 FEDERAL HOME LOAN MTG CORP 07/20/2018 3,000,000.00 2,997,7486.00 2,996,787.78 1,250 AA 2,711 93 53802 FEDERAL HOME LOAN MTG CORP 11/08/2018 3,000,000.00 2,992,735.00 2,996,787.78 1,250 AA 2,812 37 53964 FEDERAL HOME LOAN MTG CORP 11/14/2018 3,000,000.00 2,992,735.00 2,988,456.11 1,350 AA 2,812 37 54008 FEDERAL HOME LOAN MTG CORP 01/23/2019 3,000,000.00 2,997,550.00 3,000,000.00 2,997,573.00 2,997,650.71 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00		3769	FEDERAL HOME LOAN MTG CORP	05/16/2018	3,000,000.00	2,999,241.00	2,998,991.68	2.000	₹	2.391	_	/2019
53828 FEDERAL HOME LOAN MTG CORP 07/30/2018 3,000,000.00 3,002,010.00 3,000,000.00 2,997,486.00 2,997,486.00 2,997,486.00 2,997,486.00 2,997,486.00 2,997,486.00 2,997,486.00 2,997,486.00 2,997,486.00 2,997,486.00 2,997,486.00 2,998,787.78 1.250 AA 2,51 31 3,148 1,488 3,148		3791	FEDERAL HOME LOAN MTG CORP	06/14/2018	3,000,000.00	3,000,153.00	2,987,062.78	2.250	₹	2.661	-	/2020
53857 FEDERAL HOME LOAN WITG CORP 09/20/2018 3,000,000.00 2,997,486.00 2,996,787.78 1.250 AA 2,621 3,11 53802 FEDERAL HOME LOAN WITG CORP 11/08/2018 3,000,000.00 2,992,725.00 2,998,345.41 1.250 AA 2,711 93 53804 FEDERAL HOME LOAN WITG CORP 12/14/2018 3,000,000.00 2,992,338.00 2,998,382.01 1,350 AA 2,711 93 54008 FEDERAL HOME LOAN WITG CORP 12/28/2019 3,000,000.00 2,992,338.00 2,993,382.01 1,350 AA 2,614 578 54008 FEDERAL HOME LOAN WITG CORP 01/29/2019 3,000,000.00 2,997,573.00 2,997,659.71 0,875 AA 2,416 18 54060 FEDERAL HOME LOAN WITG CORP 02/21/5/2019 3,000,000.00 2,997,659.71 0,875 AA 2,596 4,130 54070 FEDERAL HOME LOAN WITG CORP 02/21/2019 3,000,000.00 3,000,000.00 3,000,000.00 2,997,756.52 2,875 AA 2,614 7/8 <td></td> <td>3828</td> <td>FEDERAL HOME LOAN MTG CORP</td> <td>07/30/2018</td> <td>3,000,000.00</td> <td>3,002,010.00</td> <td>3,000,000.00</td> <td>3.250</td> <td>₹</td> <td>3.148</td> <td></td> <td>72023</td>		3828	FEDERAL HOME LOAN MTG CORP	07/30/2018	3,000,000.00	3,002,010.00	3,000,000.00	3.250	₹	3.148		72023
53902 FEDERAL HOME LOAN MTG CORP 11/08/2018 3,000,000.00 2,992,725.00 2,988,845.41 1.250 AA 2.71 93 53964 FEDERAL HOME LOAN MTG CORP 12/14/2018 3,000,000.00 2,992,338.00 2,989,455.00 2,989,455.00 2,983,820.12 1.350 AA 2.677 148 54008 FEDERAL HOME LOAN MTG CORP 12/28/2019 3,000,000.00 3,012,246.00 3,002,000.00 2,983,455.00 2,983,455.00 2,983,820.12 1.350 AA 2,617 148 54008 FEDERAL HOME LOAN MTG CORP 01/29/2019 3,000,000.00 2,997,573.00 2,997,573.00 2,997,573.00 2,997,573.00 2,997,573.00 2,997,573.00 2,997,573.00 2,997,573.00 2,997,573.00 2,997,573.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,0		3857	FEDERAL HOME LOAN MTG CORP	09/20/2018	3,000,000.00	2,997,486.00	2,996,787.78	1.250	₹	2.521	_	2019
53964 FEDERAL HOME LOAN MTG CORP 12/14/2018 3,000,000.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,992,338.00 2,993,455.00 2,993,455.00 2,993,455.00 2,993,455.00 2,993,455.00 3,000,000.00 2,993,455.00 3,000,000.00 3,000,00		3902	FEDERAL HOME LOAN MTG CORP	11/08/2018	3,000,000.00	2,992,725.00	2,988,845.41	1.250	₹	2.711		72019
54008 FEDERAL HOME LOAN MTG CORP 12/28/2018 3,000,000.00 2,983,455.00 2,983,455.00 2,983,455.00 2,983,455.00 2,983,455.00 2,983,455.00 2,983,455.00 3,000,000.00 3,000,00		3964	FEDERAL HOME LOAN MTG CORP	12/14/2018	3,000,000.00	2,992,338.00	2,969,834.66	1.850	₹	2.812	_	72020
54038 FEDERAL HOME LOAN MTG CORP 01/29/2019 3,000,000.00 3,012,246.00 3,000,000.00 2,650 AA 2,614 578 54044 FEDERAL HOME LOAN MTG CORP 01/31/2019 5,000,000.00 5,003,055.00 5,000,000.00 3,000,000.00 2,997,673.00 2,997,659.71 0.875 AA 2,416 1,80 54070 FEDERAL HOME LOAN MTG CORP 02/25/2019 3,000,000.00 3,003,144.00 3,000,000.00 3,000,000.00 3,000,000.00 2,650 AA 2,589 606 54076 FEDERAL HOME LOAN MTG CORP 02/27/2019 3,000,000.00 3,003,144.00 3,000,000.00 2,650 AA 2,589 606 54076 FEDERAL HOME LOAN MTG CORP 02/27/2019 3,000,000.00 3,012,042.00 2,997,756.52 2,875 AA 2,589 606 54076 FEDERAL HOME LOAN MTG CORP 03/04/2019 3,000,000.00 3,012,042.00 2,997,756.52 2,875 AA 2,535 634 1,703 54119 FEDERAL HOME LOAN MTG CORP 03/26/2019 3,000,00	•	1008	FEDERAL HOME LOAN MTG CORP	12/28/2018	3,000,000.00	2,989,455.00	2,983,820.12	1.350	≸	2.677	•	2019
54044 FEDERAL HOME LOAN MTG CORP 01/31/2019 5,000,000.00 5,003,055.00 5,000,000.00 2,997,673.00 2,997,659.71 0.875 AA 2,416 18 54060 FEDERAL HOME LOAN MTG CORP 02/21/2019 3,000,000.00 2,997,673.00 2,997,673.00 2,997,659.71 0.875 AA 2,416 18 54070 FEDERAL HOME LOAN MTG CORP 02/21/2019 3,000,000.00 3,003,144.00 3,000,000.00 3,000,000.00 2,650 AA 2,589 606 54076 FEDERAL HOME LOAN MTG CORP 02/27/2019 3,000,000.00 3,003,144.00 3,000,000.00 3,000,000.00 2,997,756.52 2,875 AA 2,589 606 54078 FEDERAL HOME LOAN MTG CORP 03/04/2019 3,000,000.00 3,012,042.00 3,000,000.00 2,997,756.52 2,875 AA 2,535 634		1038	FEDERAL HOME LOAN MTG CORP	01/29/2019	3,000,000.00	3,012,246.00	3,000,000.00	2.650	₹	2.614	_	72021
54060 FEDERAL HOME LOAN MTG CORP 02/26/2019 3,000,000.00 2,997,673.00 2,997,659.71 0.875 AA 2.416 18 18 18 18 18 18 18 18 18 18 18 18 18		1044	FEDERAL HOME LOAN MTG CORP	01/31/2019	5,000,000.00	5,003,055.00	5,000,000.00	3.010	≸	2.969	_	72023
54070 FEDERAL HOME LOAN MTG CORP 02/26/2019 3,000,000.00 3,003,144.00 3,000,000.00 2.625 AA 2.589 606 606 54076 FEDERAL HOME LOAN MTG CORP 02/27/2019 3,000,000.00 3,012,042.00 2,997,756.52 2.875 AA 2.853 1,703 64119 FEDERAL HOME LOAN MTG CORP 03/26/2019 3,000,000.00 3,012,042.00 3,000,000.00 2.570 AA 2.535 634 634 634 1,703 64119 FEDERAL HOME LOAN MTG CORP 03/26/2019 3,000,000.00 3,003,234.00 3,000,000.00 2.570 AA 2.535 634 634 634 634 634 634 634 634 634 634		1060	FEDERAL HOME LOAN MTG CORP	02/15/2019	3,000,000.00	2,997,573.00	2,997,659.71	0.875	₹	2.416	_	2019
54076 FEDERAL HOME LOAN MTG CORP 02/27/2019 3,000,000.00 3,003,186.00 3,000,000.00 2.650 AA 2.614 788 54081 FEDERAL HOME LOAN MTG CORP 03/04/2019 3,000,000.00 3,012,042.00 2,997,756.52 2.875 AA 2.853 1,703 54119 FEDERAL HOME LOAN MTG CORP 03/26/2019 3,000,000.00 3,003,234.00 3,000,000.00 2.570 AA 2.535 634 1		4070	FEDERAL HOME LOAN MTG CORP	02/26/2019	3,000,000.00	3,003,144.00	3,000,000.00	2.625	₹	2.589	_	72021
54081 FEDERAL HOME LOAN MTG CORP 03/04/2019 3,000,000.00 3,012,042.00 2,997,756.52 2.875 AA 2.853 1,703 54119 FEDERAL HOME LOAN MTG CORP 03/26/2019 3,000,000.00 3,003,234.00 3,000,000.00 2.570 AA 2.535 634		1076	FEDERAL HOME LOAN MTG CORP	02/27/2019	3,000,000.00	3,003,186.00	3,000,000.00	2.650	₹	2.614	_	72021
54119 FEDERAL HOME LOAN MTG CORP 03/26/2019 3,000,000.00 3,003,234.00 3,000,000.00 2.570 AA 2.535 634		1081	FEDERAL HOME LOAN MTG CORP	03/04/2019	3,000,000.00	3,012,042.00	2,997,756.52	2.875	₹		_	72024
		†119	FEDERAL HOME LOAN MTG CORP	03/26/2019	3,000,000.00	3,003,234.00	3,000,000.00	2.570	₹		_	72021

CUSIP	Investment #	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 1	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon	senes - Coupon										
3134GTAE3	54123	FEDERAL HOME LOAN MTG CORP	03/27/2019	3,000,000.00	3,003,672.00	3,000,000,00	2.700	Ą	2 663	819 09/	1202172021
3134GTBJ1	54135	FEDERAL HOME LOAN MTG CORP	04/01/2019	3,000,000.00	3,000,000.00	3,000,000.00	2.600	{	2.564		04/01/2021
3134GTCX9	54136	FEDERAL HOME LOAN MTG CORP	04/02/2019	3,000,000.00	3,000,036.00	3,000,000.00	2.510	₹	2.476	_	04/02/2020
3134GTEX7	54142	FEDERAL HOME LOAN MTG CORP	04/08/2019	3,000,000.00	3,002,991.00	3,000,000.00	2.500	₹	2.466	647 04/	04/08/2021
3134GTDK6	54153	FEDERAL HOME LOAN MTG CORP	04/15/2019	3,000,000.00	3,000,618.00	3,000,000.00	2.550	₹	2.515	472 10/	10/15/2020
3134GTJN4	54185	FEDERAL HOME LOAN MTG CORP	04/22/2019	3,000,000.00	3,000,693.00	3,000,000.00	2.540	\$	2.505		04/22/2020
3134GTKX0	54201	FEDERAL HOME LOAN MTG CORP	04/30/2019	3,000,000.00	3,008,505.00	3,000,000.00	2.780	₹	2.742		10/30/2023
3134GTKK8	54202	FEDERAL HOME LOAN MTG CORP	04/30/2019	3,000,000.00	3,005,448.00	3,000,000.00	2.500	\$	2.466		10/30/2020
3134GTKK8	54203	FEDERAL HOME LOAN MTG CORP	04/30/2019	3,000,000.00	3,005,448.00	3,000,000.00	2.500	₹	2.466		10/30/2020
3134GTLN1	54217	FEDERAL HOME LOAN MTG CORP	05/09/2019	3,000,000.00	3,001,905.00	3,000,000.00	2.900	₹	2.860	1,774 05/	05/09/2024
3134GTLU5	54218	FEDERAL HOME LOAN MTG CORP	05/09/2019	3,000,000.00	3,000,486.00	3,000,000.00	2.750	₹	2.712	_	05/09/2022
3134G1PR8	54224	FEDERAL HOME LOAN MTG CORP	05/20/2019	3,000,000.00	3,006,024.00	3,000,000.00	2.540	₹	2.505	1,054 05/	05/20/2022
3134GTNS8	54229	FEDERAL HOME LOAN MTG CORP	05/22/2019	3,000,000.00	3,004,689.00	3,000,000.00	2.750	₹	2.712	_	05/22/2024
3134GTNL3	54231	FEDERAL HOME LOAN MTG CORP	05/23/2019	3,000,000.00	3,002,142.00	3,000,000.00	2.500	₹	2.466	_	05/23/2022
3134GTSQ7	54251	FEDERAL HOME LOAN MTG CORP	06/05/2019	3,000,000.00	3,000,807.00	3,000,000.00	2.440	₹	2.407		06/09/2020
3134GTSP9	54255	FEDERAL HOME LOAN MTG CORP	06/06/2019	3,000,000.00	3,001,119.00	3,000,000.00	2.550	₹	2.515	1.071 06/	06/06/2022
3137EADM8	54258	FEDERAL HOME LOAN MTG CORP	06/07/2019	3,000,000.00	2,992,725.00	2,991,596.35	1.250	¥	2.329	-	10/02/2019
3134GTTV5	54261	FEDERAL HOME LOAN MTG CORP	06/12/2019	3,000,000.00	2,997,819.00	3,000,000.00	2.400	\$	2.367	_	06/12/2020
3134GTTV5	54262	FEDERAL HOME LOAN MTG CORP	06/12/2019	3,000,000.00	2,997,819.00	3,000,000.00	2.400	¥	2.367	_	06/12/2020
3134GTUJ0	54273	FEDERAL HOME LOAN MTG CORP	06/17/2019	3,000,000.00	2,994,504.00	3,000,000.00	2.500	\$	2.466		06/17/2022
3134GTVK6	54282	FEDERAL HOME LOAN MTG CORP	06/20/2019	3,000,000.00	3,000,534.00	3,000,000.00	2.550	₹	2.515		06/20/2022
3134GTVN0	54284	FEDERAL HOME LOAN MTG CORP	06/24/2019	3,000,000.00	3,000,411.00	3,000,000.00	2.400	₹	2.367	_	06/24/2021
3134GTVH3	54285	FEDERAL HOME LOAN MTG CORP	06/24/2019	3,000,000.00	3,000,231.00	3,000,000.00	2.400	≨	2.367	_	06/24/2021
3134GTWH2	54287	FEDERAL HOME LOAN MTG CORP	06/24/2019	3,000,000.00	2,998,821.00	3,000,000.00	2.250	₹	2.219	_	06/24/2021
3134GTWJ8	54290	FEDERAL HOME LOAN MTG CORP	06/25/2019	3,000,000.00	2,998,059.00	3,000,000.00	2.200	₹	2.170	542 12/	12/24/2020
3134GTUH4	54301	FEDERAL HOME LOAN MTG CORP	06/27/2019	3,000,000.00	2,988,666.00	3,000,000.00	2.625	¥	2.589	1,823 06/	06/27/2024
3134GTXL2	54304	FEDERAL HOME LOAN MTG CORP	06/28/2019	3,000,000.00	2,999,796.00	3,000,000.00	2.200	≨	2.171	_	03/24/2021
3134GTWW9	54305	FEDERAL HOME LOAN MTG CORP	06/28/2019	3,000,000.00	2,999,076.00	3,000,000.00	2.250	≸	2.219	724 06/	06/24/2021
3134GTWW9	54306	FEDERAL HOME LOAN MTG CORP	06/28/2019	3,000,000.00	2,999,076.00	3,000,000.00	2.250	₹	2.219	_	06/24/2021
3136G4DZ3	53670	FEDERAL NATIONAL MORTGAGE	03/23/2018	3,000,000.00	2,991,648.00	2,989,315.49	1.200	₹	2.320		10/25/2019
3136G4DZ3	53671	FEDERAL NATIONAL MORTGAGE	03/23/2018	2,000,000.00	1,994,432.00	1,992,873.01	1.200	\$	2.321	116 10/	10/25/2019
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE	04/13/2018	3,000,000.00	3,034,995.00	2,997,342.83	2.500	₹	2.517	652 04/	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE	02/08/2019	3,000,000.00	3,090,147.00	2,989,728.08	2.500	₹	2.544	-	02/05/2024
	Sul	Subtotal and Average 640,974,191.26		646,600,000.00	647,045,371.20	646,169,960.90			2.308	499	

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	d S	YTM Dz	Days to Ma Maturity	Maturity
Federal Agency Issues - Discount	sues - Discount											
313312KT6	53897	Federal Farm Credit Discount		11/02/2018	3,000,000.00	2,990,424.00	2.936.028.33	2 620	۵۵	2698	52 08/22	08/00/00/00
313312LU2	53905	Federal Farm Credit Discount		11/09/2018	3,000,000.00	2,986,140.00	2.931,320,83	2.650	¥ ¥	2 733	77 09/16	00/22/2019
313312HW3	53916	Federal Farm Credit Discount		11/16/2018	3,000,000.00	2,998,716.00	2,949,885.00	2.570	{ ₹	2.633	7 07/08	07/08/2019
313312MC1	53922	Federal Farm Credit Discount		11/19/2018	3,000,000.00	2,984,700.00	2,931,762.50	2.650	{	2.732	85 09/24	09/24/2019
313312JE1	53956	Federal Farm Credit Discount		12/12/2018	3,000,000.00	2,997,249.00	2,954,100.00	2.550	*	2.617		07/16/2019
313312NV8	53980	Federal Farm Credit Discount		12/18/2018	3,000,000.00	2,977,950.00	2,929,647.50	2.630	*	2.716		9102/
313312KB5	53988	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,993,370.00	2,951,125.00	2.550	₹	2.620		08/06/2019
313312KB5	53992	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,993,370.00	2,951,125.00	2.550	{ ₹	2.620		08/06/2019
313312KB5	53993	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,993,370.00	2,951,125.00	2.550	¥	2.620	_	08/06/2019
313312PK0	54009	Federal Farm Credit Discount		12/28/2018	3,000,000.00	2,975,499.00	2,929,583.33	2.600	\$	2.685		11/18/2019
313312PS3	54014	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,974,275.00	2.931.520.00	2.560	AA	2 640		11/25/2019
313312PS3	54015	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,974,275.00	2.931,520,00	2 560	ΑA	2.640		11/25/2019
313312NZ9	54017	Federal Farm Credit Discount		01/09/2019	3,000,000.00	2,977,251.00	2.935,107,50	2.570	Y Y	2 647		11/08/2019
313312PZ7	54025	Federal Farm Credit Discount		01/22/2019	3,000,000.00	2,973,435.00	2.934,321.67	2.510	AA	2.586		12/02/2019
313312JE1	54058	Federal Farm Credit Discount		02/15/2019	3,000,000.00	2,997,249.00	2,969,296,67	2.440	₹	2.465	_	2013
313312JE1	54059	Federal Farm Credit Discount		02/15/2019	3,000,000.00	2,997,249.00	2,969,296,67	2 440	ΔA	2.465		2000
313312MN7	54068	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,983,137.00	2.954,533,33	2.480	Y A	2536		10/04/2019
313312MN7	54069	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,983,137.00	2.954.533.33	2 480	ΔΑ	2 536		0/04/2010
313312JL5	54074	Federal Farm Credit Discount		02/27/2019	3,000,000.00	2,996,151,00	2.970.637.50	2 430	ξ¥	2.454	_	0100
313312JL5	54075	Federal Farm Credit Discount		02/27/2019	3,000,000.00	2,996,151.00	2,970,637,50	2.430	{ ₹	2 454		2013
313312JP6	54082	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,995,599.00	2,971,447,50	2.430	¥	2.453	_	/2010
313312PM6	54083	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,975,151.00	2,946,689.17	2.470	*	2.556		7019
313312JP6	54084	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,995,599.00	2.971.447.50	2.430	AA	2.453		0,00
313312LG3	54132	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,988,300.00	2,968,200.00	2.400	{ ₹	2.426		2013
313312LA6	54133	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,989,134.00	2,969,400.00	2.400	₹	2.425		2019
313312MF4	54134	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,984,160.00	2,963,600.00	2.400	₹	2.429		/2019
313312LU2	54144	Federal Farm Credit Discount		04/08/2019	3,000,000.00	2,986,140.00	2,967,934.17	2.390	₹	2.416		/2019
313312MB3	54146	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,984,880.00	2,966,938.33	2.390	₩	2.417		9000
313312MB3	54147	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,984,880.00	2,966,938.33	2.390	¥	2417	_	2019
313312MJ6	54154	Federal Farm Credit Discount		04/12/2019	3,000,000.00	2,983,620.00	2,965,942.50	2.390	A	2 417	_	2010
313312MJ6	54155	Federal Farm Credit Discount		04/12/2019	3,000,000.00	2,983,620.00	2,965,942.50	2.390	*	2417	_	2012
313312MR8	54163	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,982,606.00	2,965,345,00	2.390	¥	2418		2010
313312MR8	54164	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,982,606.00	2,965,345.00	2.390	*	2.418		2019
313312MR8	54165	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,982,606.00	2,965,345.00	2.390	₹	2.418		/2019
313312QG8	54166	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,972,226.00	2,952,995.00	2.380	¥	2.454	٠	9/06/2019
313312QG8	54167	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,972,226.00	2,952,995.00	2.380	₹	2.454	•	2019

CUSIP	Investment#	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	9 8 8 8	360 N	Days to Maturity	Maturity
Federal Agency Issues - Discount	sues - Discount											
313312QG8	54169	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,972,226.00	2,953,193,34	2.380	AA	2 454	161 12/0	12/09/2019
313312LW8	54173	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,985,780.00	2,969,328.33	2.390	€ \$	2.415		09/18/2019
313312LW8	54174	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,985,780.00	2,969,328.33	2.390	{	2.415		09/18/2019
313312LW8	54175	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,985,780.00	2,969,328.33	2.390	₹	2.415		09/18/2019
313312NV8	54214	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,977,950.00	2,964,150.00	2.390	¥	2.419	126 11/0	11/04/2019
313312NV8	54215	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,977,950.00	2,964,150.00	2.390	\$	2.419		11/04/2019
313312NV8	54216	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,977,950.00	2,964,150.00	2.390	₹	2.419		11/04/2019
313312PK0	54220	Federal Farm Credit Discount		05/16/2019	3,000,000.00	2,975,499.00	2,963,110.00	2.380	₹	2.463		11/18/2019
313312NB2	54225	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,980,830.00	2,970,696.67	2.360	₹	2.383		10/17/2019
313312NB2	54226	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,980,830.00	2,970,696.67	2.360	¥	2.383		10/17/2019
313312NB2	54227	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,980,830.00	2,970,696.67	2.360	₹	2.383	108 10/1	10/17/2019
313312US7	54241	Federal Farm Credit Discount		05/29/2019	3,000,000.00	2,955,723.00	2,942,000.00	2.320	₹	2.399	_	03/24/2020
313312NP1	54247	Federal Farm Credit Discount		05/30/2019	3,000,000.00	2,978,700.00	2,970,486.67	2.330	₹	2.353	120 10/2	10/29/2019
313312HY9	54254	Federal Farm Credit Discount		06/05/2019	3,000,000.00	2,998,350.00	2,993,291.67	2.300	₹	2.305	9 07/1	07/10/2019
313312RV4	54260	Federal Farm Credit Discount		06/11/2019	3,000,000.00	2,966,340.00	2,961,123.33	2.140	₹	2.202	198 01/1	01/15/2020
313312PZ7	54274	Federal Farm Credit Discount		06/17/2019	3,000,000.00	2,973,435.00	2,970,180.00	2.130	₹	2.151	154 12/0	12/02/2019
313312QG8	54281	Federal Farm Credit Discount		06/19/2019	3,000,000.00	2,972,226.00	2,969,148.33	2.140	₹	2.162	161 12/0	12/09/2019
313312QW3	54293	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,969,811.00	2,969,230.00	2.040	₹	2.061	175 12/2	12/23/2019
313312QW3	54294	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,969,811.00	2,969,230.00	2.040	₹	2.061	-	12/23/2019
313312QW3	54295	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,969,811.00	2,969,230.00	2.040	₹	2.061	175 12/2	12/23/2019
313312ST8	54297	Federal Farm Credit Discount		06/26/2019	3,000,000.00	2,962,968.00	2,962,312.50	2.010	₹	2.067	_	02/06/2020
313312SK7	54302	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,963,961.00	2,963,987.50	2.010	₹	2.066		01/29/2020
313312SD3	54303	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,964,981.00	2,964,818.33	2.020	₹	2.077	206 01/2	01/23/2020
313312UK4	54308	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,956,884.00	2,956,166.67	2.000	₹	2.059	260 03/1	03/17/2020
313384KU2	53846	Federal Home Loan Discount		08/31/2018	3,000,000.00	2,990,238.00	2,928,600.00	2.400	¥	2.478	53 08/2	08/23/2019
313384MR7	53946	Federal Home Loan Discount		12/07/2018	3,000,000.00	2,982,606.00	2,933,373.33	2.630	¥	2.713	98 10/0	10/07/2019
313384KM0	53994	Federal Home Loan Discount		12/20/2018	5,000,000.00	4,985,880.00	4,916,018.06	2.530	¥	2.600	46 08/1	08/16/2019
313384LV9	53998	Federal Home Loan Discount		12/20/2018	3,000,000.00	2,985,960.00	2,942,186.67	2.560	₹	2.636	78 09/1	09/17/2019
313384KQ1	54007	Federal Home Loan Discount		12/27/2018	3,000,000.00	2,990,976.00	2,950,258.33	2.540	₹	2.610	49 08/1	08/19/2019
313384SE0	54031	Federal Home Loan Discount		01/25/2019	3,000,000.00	2,964,810.00	2,922,650.00	2.550	≸	2.636	207 01/2	01/24/2020
313384KX6	54040	Federal Home Loan Discount		01/30/2019	5,000,000.00	4,982,810.00	4,928,500.00	2.475	₹	2.528		08/26/2019
313384TB5	54055	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,961,621.00	2,924,566.67	2.480	₹	2.563	228 02/1	02/14/2020
313384TB5	54057	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,961,621.00	2,924,566.67	2.480	₹	2.563	228 02/1	02/14/2020
313384HT9	54061	Federal Home Loan Discount		02/21/2019	5,000,000.00	4,998,780.00	4,954,588.89	2.440	₹	2.462	4 07/0	07/05/2019
313384HZ5	54062	Federal Home Loan Discount		02/21/2019	3,000,000.00	2,998,167.00	2,971,533.33	2.440	¥	2.463	10 07/1	07/11/2019
313384HZ5	54064	Federal Home Loan Discount		02/21/2019	3,000,000.00	2,998,167.00	2,971,533.33	2.440	₹	2.463	10 07/1	07/11/2019

Run Date: 07/29/2019 - 09:50

AP PM (PRF_PM2) 7.3.0

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments June 30, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Sep	YTM Days to 360 Maturity	to Maturity ity Date
Federal Agency Issues - Discount	ssues - Discount										
313384KU2	54065	Federal Home Loan Discount		02/22/2019	3,000,000.00	2,990,238.00	2.962.674.83	2.461	Ą	2 492	53 08/23/2019
313384JD2	54092	Federal Home Loan Discount		03/12/2019	3,000,000.00	2,997,432.00	2,974,739.58	2.425	{		
313384JD2	54094	Federal Home Loan Discount		03/12/2019	3,000,000.00	2,997,432.00	2,974,739.58	2.425	₹	·	
313384JD2	54097	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,997,432.00	2,974,941.67	2.425	¥		
313384JD2	54098	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,997,432.00	2,974,941.67	2.425	\$	·	14 07/15/2019
313384JD2	54099	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,997,432.00	2,974,941.67	2.425	\$	•	
313384JD2	54100	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,997,432.00	2,974,941.67	2.425	{		
313384HR3	54101	Federal Home Loan Discount		03/08/2019	3,000,000.00	2,999,634.00	2,976,405.00	2.420	{		
313384HR3	54102	Federal Home Loan Discount		03/08/2019	3,000,000.00	2,999,634.00	2,976,405.00	2.420	₹	2.439	_
313384HY8	54104	Federal Home Loan Discount		03/18/2019	3,000,000.00	2,998,350.00	2,977,010.00	2.420	\$	2.439	
313384JE0	54114	Federal Home Loan Discount		03/25/2019	3,000,000.00	2,997,249.00	2,977,070.42	2.435	ş	•	15 07/16/2019
313384JE0	54116	Federal Home Loan Discount		03/25/2019	3,000,000.00	2,997,249.00	2,977,070.42	2.435	ş		
313384JE0	54117	Federal Home Loan Discount		03/25/2019	3,000,000.00	2,997,249.00	2,977,070.42	2.435	₹		15 07/16/2019
313384HZ5	54118	Federal Home Loan Discount		03/26/2019	3,000,000.00	2,998,167.00	2,978,287.92	2.435	¥	2.453	10 07/11/2019
313384JQ3	54128	Federal Home Loan Discount		03/28/2019	3,000,000.00	2,995,416.00	2,975,850.00	2.415	\$		25 07/26/2019
313384MC0	54131	Federal Home Loan Discount		03/29/2019	3,000,000.00	2,984,700.00	2,964,200.00	2.400	₹	2.429 8	85 09/24/2019
313384JA8	54143	Federal Home Loan Discount		04/08/2019	3,000,000.00	2,997,984.00	2,981,079.18	2.390	₹	2.405 11	1 07/12/2019
313384NA3	54148	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,981,007.00	2,962,478.33	2.395	≨	2.465 107	7 10/16/2019
313384NA3	54149	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,981,007.00	2,962,478.33	2.395	₹	2.465 107	
313384NA3	54150	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,981,007.00	2,962,478.33	2.395	₹	2.465 107	
313384KA6	54151	Federal Home Loan Discount		04/15/2019	3,000,000.00	2,993,553.00	2,977,693.33	2.390	₹	2.408 3	35 08/05/2019
313384JX8	54152	Federal Home Loan Discount		04/15/2019	3,000,000.00	2,994,108.00	2,978,290.83	2.390	₹	2.407 3	32 08/02/2019
313384KD0	54156	Federal Home Loan Discount		04/12/2019	3,000,000.00	2,993,001.00	2,976,596.67	2.380	₹	2.399 3	38 08/08/2019
313384JX8	54157	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,994,108.00	2,978,490.00	2.390	¥	2.407 3	32 08/02/2019
313384JX8	54158	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,994,108.00	2,978,490.00	2.390	¥	2.407 3	32 08/02/2019
313384JX8	54159	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,994,108.00	2,978,490.00	2.390	≨	2.407 3	32 08/02/2019
313384JX8	54160	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,994,108.00	2,978,490.00	2.390	\$	2.407 3	32 08/02/2019
313384JW0	54168	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,994,291.00	2,978,888.33	2.390	\$	2.407 3	31 08/01/2019
3133843U4	54170	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,994,684.00	2,979,286.67	2.390	₹	2.407 2	29 07/30/2019
313384NF2	54172	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,980,119.00	2,962,600.00	2.400	¥	2.470 112	2 10/21/2019
313384NF2	54176	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,980,119.00	2,962,800.00	2.400	₹	2.470 112	
313384NF2	54177	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,980,119.00	2,962,800.00	2.400	₹	2.470 112	
313384NF2	54178	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,980,119.00	2,962,800.00	2.400	₹	2.470 112	
313384NF2	54179	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,980,119.00	2,962,800.00	2.400	₹	2.470 112	2 10/21/2019
313384NF2	54180	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,980,119.00	2,962,800.00	2.400	¥	2.470 112	•
313384NF2	54181	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,980,119.00	2,962,800.00	2.400	₹	2.470 112	•

AP PM (PRF_PM2) 7.3.0

Portfolio CP19

Run Date: 07/29/2019 - 09:50

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments June 30, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360 N	Days to M Maturity	Maturity Date
Federal Agency Issues - Discount	sues - Discount											
313384NF2	54182	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,980,119.00	2,962,800.00	2.400	¥	2 470	112 10/2	10/21/2019
313384LN7	54183	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,987,220.00	2,971,000.00	2.400	{ ₹	2 423		09/10/2019
313384NG0	54186	Federal Home Loan Discount		04/22/2019	3,000,000.00	2,979,942.00	2,963,247.51	2.410	₹	2.481	113 10/2	10/22/2019
313384NW5	54188	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,977,776.00	2,960,963.33	2.390	₹	2.461		11/05/2019
313384PE3	54189	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,976,375.00	2,959,370.00	2.390	₹	2.461		11/13/2019
313384NS4	54190	Federal Home Loan Discount		04/23/2019	5,000,000.00	4,964,125.00	4,936,533.33	2.380	₹	2.450		11/01/2019
313384NS4	54192	Federal Home Loan Discount		04/24/2019	3,000,000.00	2,978,475.00	2,961,959.17	2.390	₹	2.460		11/01/2019
313384NH8	54193	Federal Home Loan Discount		04/25/2019	3,000,000.00	2,979,765.00	2,963,800.00	2.400	₹	2.429		10/23/2019
313384JL4	54194	Federal Home Loan Discount		04/25/2019	3,000,000.00	2,996,151.00	2,982,363.33	2.405	≨	2.419	21 07/2	07/22/2019
313384JL4	54195	Federal Home Loan Discount		04/26/2019	3,000,000.00	2,996,151.00	2,982,563.75	2.405	¥	2.419	_	07/22/2019
313384NK1	54196	Federal Home Loan Discount		04/26/2019	3,000,000.00	2,979,411.00	2,963,600.00	2.400	₹	2.429	116 10/2	10/25/2019
313384LJ6	54197	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,987,940.00	2,973,945.83	2.405	¥	2.426	0/60 29	09/06/2019
313384LJ6	54198	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,987,940.00	2,973,945.83	2.405	₹	2.426	0/60 29	09/06/2019
313384NS4	54199	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,978,475.00	2,962,955.00	2.390	₹	2.460	123 11/0	11/01/2019
313384WF2	54207	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,950,347.00	2,928,520.83	2.350	₹	2.433	304 04/3	04/30/2020
313384LA5	54208	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,989,134.00	2,975,850.00	2.415	₹	2.435	59 08/2	08/29/2019
313384NX3	54209	Federal Home Loan Discount		05/02/2019	3,000,000.00	2,977,599.00	2,963,026.67	2.360	≨	2.442	128 11/0	11/06/2019
313384NX3	54213	Federal Home Loan Discount		05/08/2019	3,000,000.00	2,977,599.00	2,963,751.67	2.390	₹	2.419	128 11/0	11/06/2019
313384PG8	54222	Federal Home Loan Discount		05/16/2019	3,000,000.00	2,976,024.00	2,964,010.00	2.360	₹	2.442		11/15/2019
313384KD0	54223	Federal Home Loan Discount		05/17/2019	3,000,000.00	2,993,001.00	2,983,607.50	2.370	₹	2.383	_	08/08/2019
313384LU1	54233	Federal Home Loan Discount		05/24/2019	3,000,000.00	2,986,140.00	2,977,575.00	2.340	₹	2.358	_	09/16/2019
313384LU1	54234	Federal Home Loan Discount		05/24/2019	5,000,000.00	4,976,900.00	4,962,625.00	2.340	₹	2.358	77 09/1	09/16/2019
313384KR9	54235	Federal Home Loan Discount		05/28/2019	3,000,000.00	2,990,793.00	2,983,620.00	2.340	₹	2.353	50 08/2	08/20/2019
313384LU1	54245	Federal Home Loan Discount		05/30/2019	3,000,000.00	2,986,140.00	2,978,745.00	2.340	≨	2.357	77 09/1	09/16/2019
313384LF4	54248	Federal Home Loan Discount		06/04/2019	3,000,000.00	2,988,480.00	2,982,292.92	2.335	¥	2.349	64 09/0	09/03/2019
313384LF4	54249	Federal Home Loan Discount		06/04/2019	3,000,000.00	2,988,480.00	2,982,292.92	2.335	₹	2.349	64 09/0	09/03/2019
313384QB8	54250	Federal Home Loan Discount		06/05/2019	3,000,000.00	2,973,090.00	2,965,677.83	2.263	₹	2.289	156 12/0	12/04/2019
3133840,11	54264	Federal Home Loan Discount		06/12/2019	3,000,000.00	2,971,881.00	2,967,209.67	2.162	₹	2.186	163 12/1	12/11/2019
313384KT5	54265	Federal Home Loan Discount		06/13/2019	3,000,000.00	2,990,424.00	2,986,933.33	2.240	₹	2.250	52 08/2	08/22/2019
313384JH3	54275	Federal Home Loan Discount		06/18/2019	3,000,000.00	2,996,700.00	2,994,303.75	2.205	≨	2.209		07/19/2019
313384JH3	54276	Federal Home Loan Discount		06/18/2019	3,000,000.00	2,996,700.00	2,994,303.75	2.205	≨	2.209		07/19/2019
313384JW0	54288	Federal Home Loan Discount		06/25/2019	3,000,000.00	2,994,291.00	2,993,216.67	2.200	₹	2.205	31 08/0	08/01/2019
313384JW0	54289	Federal Home Loan Discount		06/25/2019	3,000,000.00	2,994,291.00	2,993,216.67	2.200	₹	2.205	31 08/0	08/01/2019
313384RQ4	54299	Federal Home Loan Discount		06/26/2019	5,000,000.00	4,945,315.00	4,946,100.00	1.960	≸	2.014	193 01/1	01/10/2020
313384PU7	54307	Federal Home Loan Discount		06/28/2019	3,000,000.00	2,973,924.00	2,973,653.33	2.080	¥	2.098		11/27/2019
	Subt	Subtotal and Average 433,5	433,580,167.00		441,000,000.00	438,729,996.00	435,805,519.72	1	 	2.425	88	

Run Date: 07/29/2019 - 09:50

AP PM (PRF_PM2) 7.3.0

7
Page
 -

CUSIP	Investment#	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Sep	360 F	YTM Days to 360 Maturity	Maturity Date
Medium Term Notes	otes											
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	2,005,594.00	1,999,012.04	2.650	∢	2.647	560 01	560 01/11/2021
		Subtotal and Average	1,998,985.99		2,000,000.00	2,005,594.00	1,999,012.04	I		2.647	260	
Money Market												
SYS52411	52411	Fidelity Inst Government	#		73,000,000.00	73,000,000.00	73.000.000.00	2.300	AAA	2.268	•	
SYS50863	50863	Invesco			00.00	00:0	0.00	0.380	₹	0.375		
SYS51499	51499	JP Morgan & Co.			0.00	00:0	0.00	0.030	AA	0.030	-	
SYS52471	52471	Morgan Stanley Inst Government	wernment		25,000,000.00	25,000,000.00	25,000,000.00	2.250	¥	2.219	-	
		Subtotal and Average	91,100,000.00		98,000,000.00	98,000,000.00	98,000,000.00	1		2.256	-	
Local Agency Investment Funds	vestment Fund	ş										
SYS43	43	Local Agency investment Fund	nt Fund		65,000,000.00	65,111,266.35	65,000,000.00	2.428		2.395	~	
		Subtotal and Average	65,000,000.00		65,000,000.00	65,111,266.35	65,000,000.00	i		2.395	-	
Negotiable CD's												
62478TW39	54072	MUFG Union Bank NA		02/26/2019	5,000,000.00	5,000,120.00	5,000,000.00	2.560	A-1	2.560	21 07	21 07/22/2019
62478TY78	54129	MUFG Union Bank NA		03/28/2019	5,000,000.00	5,000,870.00	5,000,000.00	2.540	A-1	2.540	31 08	08/01/2019
62478T2H1	54187	MUFG Union Bank NA		04/23/2019	5,000,000.00	5,004,430.00	5,000,000.00	2.550	A-1	2.550		11/01/2019
62478T3D9	54243	MUFG Union Bank NA		05/29/2019	5,000,000.00	5,006,030.00	5,000,000.00	2.470	Ą-	2.436		12/03/2019
62478T4D8	54291	MUFG Union Bank NA		06/25/2019	3,000,000.00	2,999,994.00	3,000,000.00	2.190	A-1	2.190	157 12	12/05/2019
	·′	Subtotal and Average	24,433,333.33		23,000,000.00	23,011,444.00	23,000,000.00	l		2.478	92	
		Total and Average	1,257,086,677.59		1,275,600,000.00	1,273,903,671.55	1,269,974,492.66			2.352	287	i.

ï
Φ
₫
œ

•			
YTM Days to 360 Maturity	0		287
			2.352
Sep			
Stated Rate		1	
Book Value	14,101.66	14,101.66	1,269,988,594.32
Market Value	14,101.66	14,101.66	1,273,917,773.21
e e Par Value	Accrued Interest at Purchase		1,275,600,000.00
Purchase Date	Accrued In	Subtotal	
Average Balance	0.00		1,257,086,677.59
Issuer	Average Balance		Total Cash and Investments
Investment #	7		Total Cash
CUSIP			



Aging report Operating Fund Aging Report By Maturity Date As of July 1, 2019

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days	0 days	(07/01/2019 - 07/01/2019)	5 Maturities	0 Payments	163,000,000.00	12.78%	163,000,000.00	163,111,266.35
Aging Interval: 1 - 30 days	1 - 30 days	(07/02/2019 - 07/31/2019)	42 Maturities	0 Payments	130,000,000.00	10.19%	129,184,077.10	129,900,317.00
Aging Interval: 31 - 90 days	31 - 90 days	(08/01/2019 - 09/29/2019)	55 Maturities	0 Payments	173,000,000.00	13.56%	171,495,463.18	172,496,103.00
Aging Interval:	Aging Interval: 91 - 180 days	(09/30/2019 - 12/28/2019)	85 Maturities	0 Payments	263,000,000.00	20.62%	260,606,923.00	261,631,830.00
Aging Interval:	Aging Interval: 181 - 360 days	(12/29/2019 - 06/25/2020)	61 Maturities	0 Payments	188,000,000.00	14.74%	187,343,947.42	187,634,571.00
Aging Interval:	Aging Interval: 361 - 1080 days	(06/26/2020 - 06/15/2022)	102 Maturities	0 Payments	305,600,000.00	23.96%	305,377,833.79	306,014,110.20
Aging Interval: 1081 days and	1081 days and	(06/16/2022 -	17 Maturities	0 Payments	53,000,000.00	4.15%	52,966,248.17	53,115,474.00
			Total for 367 Investment	t 0 Payments		100.00	1,269,974,492.66	1,273,903,671.55

Portfolio CP19
AP
AG (PRF_AG) 7.2.0
Report Ver. 7.3.6.1

世 事 事 事 事 事 い m Pro

City Operating Pool FY18-19 Portfolio Management Portfolio Summary May 31, 2019

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Forniv
Federal Agency Issues - Coupon	630,600,000.00	630,560,740.80	630,119,597.60	50.63	840	523	2.350	2 202
Federal Agency Issues - Discount	450,000,000.00	447,323,219.00	444,537,839.57	35.72	178	93	2.330	2.303
Medium Term Notes	2,000,000.00	1,996,520.00	1,998,958.15	0.16	1.096	590	2,547	2.300
Money Market	78,000,000.00	78,000,000.00	78,000,000.00	6.27	-	7	2.047	2.004
Local Agency Investment Funds	65,000,000.00	65,009,552.01	65,000,000.00	5.22	- +	- 4	2.41	2.303
Negotiable CD's	25,000,000.00	25,001,025.00	25,000,000.00	2.01	160	- 32	2.413	2.449
Investments	1,250,600,000.00	1,247,891,056.81	1,244,656,395.32	100.00%	494	301	2.397	2.430
Subtotal		8,422.50	8,422.50					
Total Cash and Investments	1,250,600,000.00	1,247,899,479.31	1,244,664,817.82		494	304	2 397	2.420
					!	3		7.430
Total Earnings	May 31 Month Ending	Fiscal Year To Date	Date					
Current Year	2,520,772.65	20,855,861.88	31.88					
Average Daily Balance	1,234,434,095.11	1,017,783,395.91	5.91					
Effective Rate of Return	2.40%		2.23%					

Katano Kasaine, Director of Finance/Treasurer

Reporting period 05/01/2019-05/31/2019

Run Date: 07/29/2019 - 09:50

Portfolio CP19
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

Report Ver. 7.3.6.1

Portfolio CP19

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments May 31, 2019

4 S2573 FEDERAL FARM CREDIT BANK 1206/2016 3,000,000.00 2,981,856.00 3,000,000.00 1,209	CUSIP	Investment #	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated	9	MTY M	Maj	urity
20273 TEDERAL FAMI CREDIT BANK 01022016 30000000 2.9814350 1,000 1,400 1,41 4A 1,41 4A 1,41 4A 1,41 4A 1,41 4A 1,41 4A 1,41 AA AA 1,41 AA 1,41 AA AA<	ederal Agency Is	seues - Coupon					ania voca	Nate	5	000		ate
4 S2277 FEDERAL FAND CREDIT BANK 12026076 3,000,000.00 2,994,477.00 3,000,000.00 1,480 AA 1,695 1,757 2 53113 FEDERAL FAND CREDIT BANK 027/20717 3,000,000.00 2,994,477.00 3,000,000.00 1,480 AA 1,461 1,751 1,752 <th< td=""><td>133EGTT2</td><td>52873</td><td>FEDERAL FARM CREDIT BANK</td><td>09/12/2016</td><td>3,000,000.00</td><td>2.991.885.00</td><td>3 000 000 00</td><td>7</td><td><</td><td>2</td><td></td><td>9</td></th<>	133EGTT2	52873	FEDERAL FARM CREDIT BANK	09/12/2016	3,000,000.00	2.991.885.00	3 000 000 00	7	<	2		9
4 S2278 FEDERAL FARIA CREDIT BANK 12060000 26844770 30000000 2684470 30000000 140 A 167 140 A 168 171 5220 FEDERAL FARIA CREDIT BANK 04/192077 300000000 28854400 28854000 170 AA 1687 277 5220 FEDERAL FARIA CREDIT BANK 04/192077 300000000 28854400 28858400 170 AA 1687 271 53304 FEDERAL FARIA CREDIT BANK 06/192077 30000000 28814710 28864000 2886400 2886400 2886400 2886400 2886400 2886400 28864000 28864000 2886400 28864000 <td>133EGN84</td> <td>52977</td> <td>FEDERAL FARM CREDIT BANK</td> <td>12/06/2016</td> <td>3,000,000.00</td> <td>2.994.477.00</td> <td>3,000,000,00</td> <td>1 480</td> <td>{ {</td> <td>1.184</td> <td></td> <td>2019</td>	133EGN84	52977	FEDERAL FARM CREDIT BANK	12/06/2016	3,000,000.00	2.994.477.00	3,000,000,00	1 480	{ {	1.184		2019
23200 FEDERAL FAMA CREDIT BANK CONTROLOGY 2998,322.0 0.000,000.0 1.700	133EGN84	52978	FEDERAL FARM CREDIT BANK	12/06/2016	3,000,000.00	2.994.477.00	3 000 000 00	5 6		1.400		5019
53200 FEDERAL FAMA CREDIT BANK 64/192077 3,000,0000 2,999,1413 2,999,240 1,519 1,517 <td>3133EHAJ2</td> <td>53113</td> <td>FEDERAL FARM CREDIT BANK</td> <td>02/27/2017</td> <td>3,000,000.00</td> <td>2,989,323,00</td> <td>3 000 000 00</td> <td>740</td> <td></td> <td>1.460 1.691</td> <td></td> <td>5019</td>	3133EHAJ2	53113	FEDERAL FARM CREDIT BANK	02/27/2017	3,000,000.00	2,989,323,00	3 000 000 00	740		1.460 1.691		5019
5 53243 FEDERAL FRANK CREDIT BANK 061/102017 3,000,000.00 2,988,548.00 2,988,548.01 1,100 AM 1,310 AM 1,311 1,100 AM 1,311 1,310 AM 1,310 553 1,310 AM 1,310 543 1,310 AM 1,310 AM 1,310 543 1,310 AM 1,310 <td>3133EG7D1</td> <td>53200</td> <td>FEDERAL FARM CREDIT BANK</td> <td>04/19/2017</td> <td>3,000,000,00</td> <td>2 991 141 00</td> <td>2 999 840 60</td> <td>1.7.10</td> <td>{</td> <td>1.087</td> <td></td> <td>020</td>	3133EG7D1	53200	FEDERAL FARM CREDIT BANK	04/19/2017	3,000,000,00	2 991 141 00	2 999 840 60	1.7.10	{	1.087		020
1 53303 FEDERAL FARM REDIT RANK 05000000 23863/1700 23963/210 1710 AM	3133EGLD5	53243	FEDERAL FARM CREDIT BANK	05/10/2017	3,000,000,00	2 988 549 00	2,939,040.00	1,000	{ {	1.041		919
\$5.53.04 FEDERAL FABNA REDIT BANK 090202071 3,000,000.00 2,986,01.00 </td <td>3133EHKS1</td> <td>53303</td> <td>FEDERAL FARM CREDIT BANK</td> <td>06/19/2017</td> <td>3,000,000,00</td> <td>2 988 117 00</td> <td>2,090,099.11</td> <td>1.100</td> <td></td> <td>1.553</td> <td>•</td> <td>019</td>	3133EHKS1	53303	FEDERAL FARM CREDIT BANK	06/19/2017	3,000,000,00	2 988 117 00	2,090,099.11	1.100		1.553	•	019
353505 FEDERAL FARM CREDIT BANK G80502017 3,000,000.0 2,984,117.00 2,984,543.2 1,700,470.0 4,700,470.0 2,984,117.0 2,986,117.0 4,700,470.0 2,984,117.0 2,986,117.0 4,700,470.0 4,700,470.0 2,984,117.0 2,984,117.0 2,984,117.0 4,700,470.0 <td>3133EHMG5</td> <td>53304</td> <td>FEDERAL FARM CREDIT BANK</td> <td>06/20/2017</td> <td>3,000,000.00</td> <td>2,989,401,00</td> <td>2,997,442,93</td> <td>1 800</td> <td></td> <td>1.740</td> <td></td> <td>020</td>	3133EHMG5	53304	FEDERAL FARM CREDIT BANK	06/20/2017	3,000,000.00	2,989,401,00	2,997,442,93	1 800		1.740		020
2 53357 FEDERAL FARM CREDIT BANK 080062017 3,000,000 00 2,994,381.00	3133EHKS1	53305	FEDERAL FARM CREDIT BANK	06/20/2017	3,000,000.00	2.988 117 00	2 998 054 25	740		0.010		1021
53361 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000 2,993/760 3,000,000 1,450 AA 1,191 1,200 AA 1,191 AA 1,191 1,200 AA 1,191 AA 1,191 1,200 AA 1,191	3133EHXL2	53357	FEDERAL FARM CREDIT BANK	09/06/2017	3,000,000.00	2,984,331,00	2,930,034.25	1.740		1.701		020
53382 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 2,995/780.00 3,000,000.00 1,430 AA 1,410 102 6 53386 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 2,995/350.00 3,000,000.00 1,430 AA 1,919 1,019 6 53386 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 2,995/350.00 3,000,000.00 1,830 AA 1,199 1,919	3133EHXT5	53361	FEDERAL FARM CREDIT BANK	09/11/2017	3.000.000.00	2 993 760 00	3,000,000,50	1.300	{	1.490		020
6.3363 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 3,000,000.00 4,000,000	3133EHXT5	53362	FEDERAL FARM CREDIT BANK	09/11/2017	3 000 000 00	2 993 760 00	2,000,000,00	1.430	{ :	1.410	_	019
6.3388 FEDERAL FARM CREDIT BANK 697/42017 3,000,000.00 2,883,730.00 1,580 AA 1,589 471 1,198 471 1,198 471 1,198 471 1,198 471 1,198 471 1,198 471 1,198 AA 1,198 471 1,198 471 471 3,000 1,198 AA 1,198 471 471 3,000 1,198 AA 1,198 <td>3133EHXZ1</td> <td>53367</td> <td>FEDERAL FARM CREDIT BANK</td> <td>09/12/2017</td> <td>30000000</td> <td>2,000,000</td> <td>3,000,000.00</td> <td>1.430</td> <td></td> <td></td> <td></td> <td>019</td>	3133EHXZ1	53367	FEDERAL FARM CREDIT BANK	09/12/2017	30000000	2,000,000	3,000,000.00	1.430				019
33373 FEDERAL FARM CREDIT BANK 3000,000 2,935,747,00 3,000,000 47,158 47,	3133EHYL1	53368	FEDERAL FARM CREDIT BANK	09/14/2017	00.000,000,6	3,000,000.00	3,000,000.00	2.000				022
5343 FEDERAL FARM CREDIT BANK 107/2017 3/000/000.00 2.989/3330 2.989/3380 1.950 AA 1.794 3.00 1 53443 FEDERAL FARM CREDIT BANK 11/06/2017 3/000/000.00 2.989/3330 3/000/000 1.830 AA 1.787 4.00 1 53449 FEDERAL FARM CREDIT BANK 11/06/2017 3/000/000 2.984/84.00 2.997/544.4 1.180 AA 1.587 61 1 53449 FEDERAL FARM CREDIT BANK 12/22/2017 3/000/000.00 2.994/84.00 2.997/544.4 1.180 AA 1.967 61 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3/000/000 3/000/015.00 2.998/44.167 2.100 AA 2.100 AA 2.998/44.167 A 2.00 AA 2.998/44.167 A 2.00 AA 2.998/44.167 A 2.00 A <	3133EHYQ0	53373	FEDERAL FARM CREDIT BANK	00/00/00/17	3,000,000.00	2,983,737.00	3,000,000.00	1.590	•	1.568		020
25349 FEDERAL FARM CREDIT BANK 1100/2017 3,000,000.00 2,998,335.0 3,000,000.0 1890 AA 1779 36 1 53449 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.0 2,998,335.0 3,000,000.0 1,600 AA 1578 5 53449 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.0 2,994,584.0 2,997,544.14 1,180 AA 1579 41 53555 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.0 3,000,015.00 2,997,544.14 1,180 AA 1,797 41 1 53542 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.0 3,000,015.00 2,997,5621.00 2,997,5621.00 2,100 AA 2,002 48 570 48 570 48 570 48 570 48 570 48 570 48 570 48 570 48 570 48 570 48 570 48 570 48 570 48 570	3133EHN90	53437	FEDERAL FARM CHEDIT DANK	44/04/0047	3,000,000.00	2,997,435.00	2,993,139.33	1.950				022
110 120	3133FHN82	53443	FEDERAL FARM CORDIT DANK	/102/10/11	3,000,000.00	2,989,353.00	3,000,000.00	1.830		1.794		020
1,008,2017 1,008,2017 1,008,2017 1,008,2017 1,008,2017 1,008,2017 1,008,2017 1,008,2017 1,008,2017 1,008,2017 1,008,2017 1,009,000.00 2,996,734,00 2,997,541,14 1,180	3133EGPD1	53440	TEDETONI CARDITI DANK	11/06/2017	3,000,000.00	2,999,838.00	3,000,000.00	1.600		1.578		019
35535 FEDIEAL FARM CREDIT BANK 12/18/2017 3,000,000.00 2,985,734.00 2,987,310.05 1,020 A 1,797 A1 A1 2,797 A1 2,797 A1 2,797 A1 2,797 A1 A1 <td>3133EGK77</td> <td>50407</td> <td>TEDERAL FARM CREDIT BANK</td> <td>11/08/2017</td> <td>3,000,000.00</td> <td>2,994,684.00</td> <td>2,997,544.14</td> <td>1.180</td> <td></td> <td>1.657</td> <td></td> <td>019</td>	3133EGK77	50407	TEDERAL FARM CREDIT BANK	11/08/2017	3,000,000.00	2,994,684.00	2,997,544.14	1.180		1.657		019
35353 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 3,000,011.20 2,998,441.67 2.100 AA 2.10 AA 2.06 45 1 53540 FEDERAL FARM CREDIT BANK 1/22/2017 3,000,000.00 3,000,015.00 2,000,000.00 2,100 AA 2.08 485 53543 FEDERAL FARM CREDIT BANK 1/22/2017 3,000,000.00 2,976,621.00 2,000,000.00 2,100 AA 2.08 485 53843 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 2,996,028.00 3,000,000.00 2,996,028.00 3,000,000.00 2,996,028.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,282.00 3,000,000.00 2,996,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	2133EGRZ/	33497	FEDERAL FARM CREDII BANK	12/15/2017	3,000,000.00	2,995,734.00	2,997,310.05	1.020		1.797		019
1228/2017 3,000,000.00 3,000,015.00 3,000,000.00 2,120 AA 2,082 485	3133ETI450	53535	FEDERAL FARM CREDIT BANK	12/22/2017	3,000,000.00	3,000,012.00	2,998,441.67	2.100		2 105		2 2
53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 3,000,000.00 2,986,500.00 2,000,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,986,500.00 2,002,000.00 2,002,000.00 2,986,202.00 2,002,000.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,986,202.00 2,002,000.00 2,002,000.00 2,002,000.00 2,002,000.00 2,002,000.00 2,002,000.	3133EH4K1	53540	FEDERAL FARM CREDIT BANK	12/28/2017	3,000,000.00	3,000,015.00	3.000,000,00	2 120		200		020
8 55543 FEDERAL FARM CREDIT BANK 12/29/2017 3,000,000.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,976/621.00 2,986/500 2,926/500 2,9	3133EH4R1	53542	FEDERAL FARM CREDIT BANK	12/28/2017	3,000,000.00	3,000,015,00	3 000 000 00	2 120		700.		020
53884 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 3,000,000.00 2,77 42,85 52,85 53886 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 2,999,292.00 3,000,000.00 2,710 AA 2,436 6,22 53880 FEDERAL FARM CREDIT BANK 03/27/2018 3,000,000.00 3,000,000.00 2,999,292.00 3,000,000.00 2,430 AA 2,436 2,62 53893 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 3,000,000.00 2,430 AA 2,397 307 8 53716 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 3,000,000.00 2,000,000.00 2,420 AA 2,397 307 53754 FEDERAL FARM CREDIT BANK 06/27/2018 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,0	3133EGNF8	53543	FEDERAL FARM CREDIT BANK	12/29/2017	3,000,000.00	2,976,621.00	2.980.500.00	1300		2002		2 2
53585 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 2,999,292.00 3,000,000.00 2,717.0 2,717.0 2,717.0 2,717.0 2,717.0 2,717.0 2,717.0 2,717.0 2,717.0 2,717.0 3,000,000.0 2,717.0 3,000,000.0 2,717.0 3,000,000.0 2,717.0 3,000,000.0 2,717.0 3,000,000.0 2,717.0 3,000,000.0 2,717.0 3,000,000.0 2,717.0 3,000,000.0 2,717.0 3,000,000.0 2,210.0 A 2,424.3 300.0 2,517.0 3,000,000.0 2,430.0 A 2,437.3 307.2 3,717.0 3,000,000.0 3,000,000.0 2,420.0 A 2,437.3 307.2 3,717.0 3,000,000.0	3133EJCK3	53584	FEDERAL FARM CREDIT BANK	02/12/2018	3,000,000.00	3.000.066.00	3 000 000 00	2.020		120.1		020
53680 FEDERAL FARM CREDIT BANK 0327/2018 3,000,000.00 3,004,080.00 2,998,026.67 2,215 AA 2,100 2,200 53693 FEDERAL FARM CREDIT BANK 04/03/2018 3,000,000.00 3,000,000.00 3,000,000.00 2,998,026.67 2,375 AA 2,397 30 8 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 3,000,000.00 3,000,000.00 2,400,000.00 2,400,000.00 2,400,000.00 2,400,000.00 2,400,000.00 3,000,000.00<	3133EJCF4	53585	FEDERAL FARM CREDIT BANK	02/12/2018	3,000,000.00	2,999,292.00	3 000 000 0	2210		1,400		[Z] 6
53893 FEDERAL FARM CREDIT BANK 04/03/2018 3,000,000.00 3,000,027.00 3,000,0027.00 3,000,0027.00 3,000,0027.00 3,000,000.00 2,426 AA 2,397 307 8 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 <td< td=""><td>3133EJHL6</td><td>53680</td><td>FEDERAL FARM CREDIT BANK</td><td>03/27/2018</td><td>3,000,000.00</td><td>3.004.080.00</td><td>7 998 026 67</td><td>2 275</td><td></td><td>2007</td><td></td><td>020</td></td<>	3133EJHL6	53680	FEDERAL FARM CREDIT BANK	03/27/2018	3,000,000.00	3.004.080.00	7 998 026 67	2 275		2007		020
8 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 3,000,036.00	3133EJJT7	53693	FEDERAL FARM CREDIT BANK	04/03/2018	3,000,000,00	3 000 027 00	3 000 000 00	1000		1771		מאח
8 53716 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00	3133EJKW8	53715	FEDERAL FARM CREDIT BANK	04/16/2018	3,000,000,00	3.000.038.00	3 000 000 00	2.430		2.597		020
53754 FEDERAL FARM CREDIT BANK 05/03/2018 3,000,000.00 3,000,000.	3133EJKW8	53716	FEDERAL FARM CREDIT BANK	04/16/2018	3,000,000.00	3 000 036 00	3,000,000	024.5		2.367		020
53806 FEDERAL FARM CREDIT BANK 06/27/2018 3,000,000.00 3,001,446.	3133EJMS5	53754	FEDERAL FARM CREDIT BANK	05/03/2018	3,000,000,00	3 000 000 00	3,000,000	2.420		2.38/	_	020
53821 FEDERAL FARM CREDIT BANK 07/19/2018 3,000,000.00 3,032,502.00 2,999,039.60 2.700 AA 2,683 598 (53829 FEDERAL FARM CREDIT BANK 09/20/2018 3,000,000.00 3,002,499.00 2,999,039.60 2.550 AA 2,683 598 (53884 FEDERAL FARM CREDIT BANK 10/23/2018 3,000,000.00 3,035,787.00 2,999,330.67 2,990,330.67 2,999,330.67 2,999,330.67 2,999,330.67 2,990,330.67 2,999,330.67 2,999,330.67 2,990,33	3133EJSY6	53806	FEDERAL FARM CREDIT BANK	06/27/2018	30000000	0000,000,000	00.000,000,0	2.625		7.2.7	_	020
53829 FEDERAL FARM CREDIT BANK 07/19/2018 3,000,000.00 3,032,502.00 2,999,039.60 2,700 AA 2.683 598 (53859 FEDERAL FARM CREDIT BANK 09/20/2018 3,000,000.00 3,002,499.00 2,999,666.80 2,550 AA 2.683 598 (53884 FEDERAL FARM CREDIT BANK 10/23/2018 3,000,000.00 3,003,867.00 2,999,330.67 2,990 AA 2.919 510 (53885 FEDERAL FARM CREDIT BANK 10/23/2018 3,000,000.00 3,035,787.00 2,999,330.67 2,990 AA 2.877 510	3133EJUL1	53821	FEDERAL FARM CREDIT BANK	07/40/2040	0,000,000,0	3,001,446.00	3,000,000.00	3.200		3.156		023
53859 FEDERAL FARM CREDIT BANK 09/20/2018 3,000,000.00 3,032,502.00 2,999,039.60 2,700 AA 2.683 598 (53864 FEDERAL FARM CREDIT BANK 10/23/2018 3,000,000.00 3,002,887.00 3,000,000.00 2,999,330.67 2,999,330.67 2,999,330.67 2,999,330.67 2,990	3133EJUL1	53829	FEDERAL FARM CREDIT BANK	07/10/2010	3,000,000.00	3,032,502.00	2,999,039.60	2.700		2.683	-	021
53884 FEDERAL FARM CREDIT BANK 10/23/2018 3,000,000.00 3,002,499,00 2,999,566.80 2,550 AA 2,563 110 1	3133F.IA25	53859	FEDERAL CARM CREDIT BANK	07/19/2018	3,000,000.00	3,032,502.00	2,999,039.60	2.700		2.683		021
53804 FEDERAL FARM CREDIT BANK 10/23/2018 3,000,000.00 3,009,867.00 3,000,000.00 2,960 AA 2,919 510 510 53885 FEDERAL FARM CREDIT BANK 10/23/2018 3,000,000.00 3,035,787.00 2,999,330.67 2,900 AA 2,877 510	3133E IK30	5384	TEDERAL TARIN CREDIT BANK	09/20/2018	3,000,000.00	3,002,499.00	2,999,566.80	2.550		.563	_	019
33003 3,035,787.00 2,999,330.67 2,900 AA 2.877 510	2133E 1KAO	50004	FEDERAL FARM CREDII BANK	10/23/2018	3,000,000.00	3,009,867.00	3,000,000.00	2.960		919	-	020
	OF NOTION IN	00000	FEDERAL FARM CREDIT BANK	10/23/2018	3,000,000.00	3,035,787.00	2,999,330.67	2.900		.877		020

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments May 31, 2019

ays to Maturity aturity Date						•	_	_	_	891 11/08/2021 256 02/12/2026	- '	804 08/13/2021 454 08/28/2020	_		-	1,374 03/06/2023 843 09/21/2021																				
YTM Days to 360 Maturity					•	۴.				2 524					·	·	•	·		•	•			, , , ,				· · · · · · · · · · · · · · · ·					V V			
S&P	•			≨ ∶	≨ :	₹ ∶	≨ :	₹ 3	{ {	{ 4	{ {	{ ₹	{ ₹		₹	\$ \$	\$ \$ \$	\$ \$ \$ \$	\$ \$ \$ \$ \$	\$ \$ \$ \$ \$	\$ \$ \$ \$ \$ \$	\$	* * * * * * * * *	* * * * * * * * * *	* * * * * * * * * * *	* * * * * * * * * * * * *	* * * * * * * * * * * * *	* * * * * * * * * * * * * * *	* * * * * * * * * * * * * * * *	* * * * * * * * * * * * * * * * *	* * * * * * * * * * * * * * * * *	* * * * * * * * * * * * * * * * * * * *	* * * * * * * * * * * * * * * * * * * *	* * * * * * * * * * * * * * * * * * * *	* * * * * * * * * * * * * * * * * * * *	* * * * * * * * * * * * * * * * * * * *
Stated Rate	d	2.300	2.700	3.010	3.3/0		2.770	2.690	2.000	2.720	0.000	2.520	2.520		2.840	2.840	2.840 2.640 2.530	2.840 2.640 2.530 2.520	2.840 2.640 2.530 2.520 2.520	2.840 2.640 2.530 2.520 2.520 2.520 2.690	2.840 2.530 2.520 2.520 2.520 2.520 2.690 2.690	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.570	2.840 2.640 2.530 2.520 2.520 2.620 2.690 2.400 2.570 2.570	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.390 2.390 2.440	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.570 2.570 2.540 2.440	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.570 2.390 2.440 2.440 2.250	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.390 2.440 2.440 2.590 1.875	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.440 2.440 2.440 2.440 2.440 2.440 2.590 1.875	2.840 2.640 2.530 2.520 2.520 2.400 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.450 1.750	2.840 2.640 2.530 2.520 2.520 2.400 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.450 1.750 1.750	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.450 1.750 1.750 1.750	2.840 2.640 2.530 2.520 2.520 2.400 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.450 1.750 1.750 1.500	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.440 2.440 1.750 1.750 1.750	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.440 2.440 2.440 2.440 2.440 2.590 1.750 1.750 1.750 1.750	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.440 2.440 2.440 2.590 1.875 1.750 1.500 1.750 1.750	2.840 2.640 2.530 2.520 2.520 2.690 2.400 2.440 2.440 2.440 2.590 1.875 1.750 1.750 1.750 1.750 2.000
Book Value	000000	2,930,204.63	2,939,102.36	3,000,000,000	3,000,000,000	3,000,000.00	2,999,350.95	2,999,171.90	3,000,000,00	4,999,361,38	3 000 000 000	2,999,404.00	2,999,404.00		3,000,000.00	3,000,000.00	3,000,000.00 3,000,000,00 3,000,000,000	3,000,000.00 3,000,000.00 3,000,000.00 3,600,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000,00 3,000,000,000	3,000,000 3,000,000 3,000,000 0,000,000 3,000,000	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,600,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,600,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,600,000.00 3,000,000.00 2,999,863,72 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,997,751.68	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 2,997,751.68 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,997,751.68	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,997,751.68 3,000,000.00 2,998,995.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 2,999,863.72 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 2,999,7,751.68 3,000,000.00 2,999,274.17 2,998,995.00 2,996,101.11	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 2,999,7,751.68 3,000,000.00 2,999,395.00 2,999,774.17 2,999,995.00 2,996,101.11	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 2,999,863.72 3,000,000.00 2,999,863.72 3,000,000.00 2,999,77.51.68 3,000,000.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 2,999,7751.68 3,000,000.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.75 3,000,000.00 2,999,274.17 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.75 3,000,000.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00 2,998,995.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 2,999,863.72 3,000,000.00 3,000,000.00 3,000,000.00 2,997,751.68 3,000,000.00 2,998,295,00 2,998,295,00 2,998,995,00
Market Value	3 009 867 00	3 005 604 00	3 010 314 00	3,000,482,00	3,000,162.00	3,000,162.00	3,028,231.00	3 001 677 00	3.000.084.00	5,011,235.00	3,000,075,00	3,017,685.00	3,017,685.00		3,000,117.00	3,000,117.00 3,000,534.00	3,000,117.00 3,000,534.00 3,000,471.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,015,387.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,015,387.00 3,000,990.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,015,387.00 3,000,990.00 3,000,453.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,015,387.00 3,000,990.00 3,000,453.00 3,000,873.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,015,387.00 3,000,990.00 3,000,453.00 3,000,873.00 3,000,873.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,015,387.00 3,000,453.00 3,000,453.00 3,000,873.00 2,999,832.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,000,990.00 3,000,453.00 3,000,873.00 3,000,873.00 2,999,832.00 2,988,984.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,000,453.00 3,000,453.00 3,000,873.00 3,000,873.00 2,999,832.00 2,988,984.00 2,988,174.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,000,453.00 3,000,453.00 3,000,873.00 3,000,873.00 2,999,832.00 2,988,984.00 2,988,174.00 2,985,174.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,000,891.00 3,015,387.00 3,000,453.00 3,000,873.00 3,000,873.00 2,999,832.00 2,988,174.00 2,985,174.00 2,985,174.00 2,985,174.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,706.80 3,005,589.00 3,015,387.00 3,000,873.00 3,000,873.00 3,000,873.00 2,999,832.00 2,988,984.00 2,985,174.00 2,985,174.00 2,981,796.00 2,998,1796.00 2,998,1796.00	3,000,117,00 3,000,534,00 3,000,471,00 3,005,589,00 3,005,891,00 3,015,387,00 3,000,873,00 3,000,873,00 3,000,873,00 3,000,873,00 2,988,984,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00 2,985,174,00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,766.80 3,005,889.00 3,005,887.00 3,000,873.00 3,000,873.00 3,000,873.00 2,999,832.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,1796.00 2,988,1796.00 2,988,1796.00 2,988,179.00 2,988,179.00 2,988,179.00	3,000,117.00 3,000,534.00 3,000,471.00 3,606,766.80 3,005,889.00 3,005,887.00 3,000,873.00 3,000,873.00 3,000,873.00 2,998,332.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,170.00 2,988,170.00 2,988,170.00 2,988,170.00 2,988,171.00	3,000,117,00 3,000,534,00 3,000,471,00 3,606,766.80 3,005,889.00 3,005,887.00 3,000,873.00 3,000,873.00 3,000,873.00 2,998,332.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,1796.00 2,988,1796.00 2,988,1796.00 2,988,1790 2,988,1790 2,988,1790 2,988,1790 2,988,1700 2,988,180.00	3,000,117,00 3,000,534,00 3,000,471,00 3,606,766.80 3,005,589.00 3,000,891.00 3,000,873.00 3,000,873.00 3,000,873.00 3,000,873.00 2,998,832.00 2,998,832.00 2,998,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,174.00 2,988,1796.00 2,988,1796.00 2,988,1796.00 2,988,180.00
Par Value	3.000.000.00	3,000,000,00	3,000,000,00	3 000 000 8	3 000 000 8	3 000 000 00	3 000 000 00	3.000,000.00	3,000,000,00	5,000,000.00	3,000,000.00	3,000,000.00	3,000,000.00	***************************************	3,000,000.00	3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,600,000.00	3,000,000.00 3,000,000.00 3,600,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,600,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00	3,000,000.00 3,000,000.00	3,000,000.00 3,000,000 3,000,000 3,000,000 3,000,000
Purchase Date	10/23/2018	11/05/2018	11/19/2018	12/05/2018	12/05/2018	12/21/2018	12/21/2018	01/15/2019	02/08/2019	02/12/2019	02/13/2019	02/28/2019	02/28/2019	05/06/2010	6102/00/c0	03/21/2019	03/21/2019	03/21/2019 03/25/2019 03/26/2019	03/25/2019 03/25/2019 03/26/2019 03/26/2019	03/21/2019 03/21/2019 03/26/2019 03/26/2019 04/03/2019	03/21/2019 03/25/2019 03/26/2019 03/26/2019 04/03/2019	03/20/2019 03/21/2019 03/26/2019 03/26/2019 04/03/2019 05/16/2019	03/21/2019 03/25/2019 03/26/2019 03/26/2019 04/16/2019 05/16/2019	03/20/2019 03/25/2019 03/26/2019 03/26/2019 04/16/2019 05/16/2019 05/21/2019	03/20/2019 03/25/2019 03/26/2019 03/26/2019 04/03/2019 05/16/2019 05/21/2019 05/23/2019	03/20/2019 03/25/2019 03/26/2019 03/26/2019 04/03/2019 05/16/2019 05/21/2019 05/23/2019 05/23/2019	03/20/2019 03/21/2019 03/26/2019 03/26/2019 04/03/2019 04/16/2019 05/16/2019 05/23/2019 05/23/2019 05/23/2019	03/23/2019 03/25/2019 03/26/2019 03/26/2019 04/16/2019 05/16/2019 05/21/2019 05/23/2019 05/23/2019 05/23/2019 05/23/2019	03/20/2019 03/25/2019 03/26/2019 03/26/2019 04/03/2019 05/16/2019 05/21/2019 05/23/2019 05/23/2019 05/23/2019 05/23/2019	03/20/2019 03/25/2019 03/26/2019 03/26/2019 04/16/2019 05/16/2019 05/21/2019 05/23/2019 05/23/2019 05/23/2019 05/23/2019 05/23/2019	03/20/2019 03/25/2019 03/26/2019 03/26/2019 04/16/2019 05/16/2019 05/21/2019 05/23/2019 05/23/2019 05/23/2019 05/23/2017 07/13/2017	03/20/2019 03/21/2019 03/26/2019 03/26/2019 04/16/2019 05/16/2019 05/21/2019 05/23/2019 05/23/2019 05/23/2019 05/23/2017 07/13/2017	03/20/2019 03/25/2019 03/26/2019 03/26/2019 04/16/2019 05/16/2019 05/21/2019 05/23/2019 05/23/2019 05/23/2017 07/13/2017 10/13/2017	03/20/2019 03/26/2019 03/26/2019 03/26/2019 04/03/2019 05/16/2019 05/21/2019 05/23/2019 05/23/2019 05/23/2019 06/28/2017 07/13/2017 10/30/2017	03/20/2019 03/20/2019 03/26/2019 03/26/2019 04/03/2019 05/16/2019 05/23/2019 05/23/2019 05/23/2019 05/23/2017 07/13/2017 07/13/2017 10/30/2017	03/20/2019 03/20/2019 03/26/2019 03/26/2019 04/03/2019 05/21/2019 05/23/2019 05/23/2019 05/23/2017 07/13/2017 07/13/2017 07/13/2017 07/13/2017 10/30/2017
Issuer Balance	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	THE DAY LADING COLUMN TO A RICE	TOTAL PANN CREDIT BAIN	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK	FEDERAL FARM CREDIT BANK FEDERAL HOME LOAN BANK									
CUSIP Investment # Federal Agency Issues - Coupon	53886	53900	53921	53935	53936	54002	54003	54018	54048	54051	54052	54079	54080	24082	07770	54113	54113 54115 54120	54113 54115 54120	54113 54115 54120 54121	54113 54115 54120 54121 54138	54113 54115 54120 54121 54138 54162	54113 54115 54120 54121 5418 54162	54113 54115 54120 54121 54138 54162 54221	54113 54115 54120 54121 54121 54221 54228 54230	54113 54115 54120 54121 54182 54221 54228 54230 54232	54113 54115 54120 54121 54121 54221 54228 54230 54246	54113 54115 54120 54121 54121 54221 54228 54230 54246 53323	54113 54115 54120 54121 54138 54221 54228 54230 54246 53323 53334	54113 54115 54120 54121 54138 54221 54228 54230 54246 53323 53334 53334	54113 54115 54120 54121 54138 54221 54228 54230 54246 53323 53334 53335 53334	54113 54115 54120 54121 54138 54221 54221 54230 54246 53323 53334 53334 53374 53378	54113 54115 54120 54121 54121 54221 54228 54230 54246 53323 53334 53334 53374 53378	54113 54115 54120 54121 54138 54221 54228 54230 54246 53323 53323 53334 53334 53374 53400	54113 54115 54120 54121 54121 54221 54222 54230 54230 54236 53323 53334 53334 53374 53374 53400 53433	54113 54115 54120 54121 54138 54221 54222 54230 54230 54246 53323 53334 53334 533374 53400 53400 53433 53433 53433	54113 54115 54120 54121 54138 54162 54221 54228 54230 54246 53323 53334 53334 53374 53378 53400 53433 5343 5345 5343 5345 5343 5345 5345 5345 5345 5345 5345 5345 5345 5345 5345 5345 535 53
CUSIP Federal Agency I	3133EJK32	3133EJQ69	3133EJU23	3133EJZ28	3133EJZ28	3133EJ3N7	3133EJ3N7	3133EJ5E5	3133EJ7K9	3133EKAF3	3133EJ7J2	3133EKBZ8	3133EKBZ8 3133EKC 13	STORES OF THE PARTY OF THE PART		֓֞֜֞֜֜֜֞֜֜֞֜֜֞֜֞֜֓֓֓֓֓֞֜֜֜֜֓֓֓֓֓֓֓֓֓֜֟֜֜֓֓֓֓֓֓֜֜֜֜֜֓֓֓֜֜֜֡֡֜֡֓֜֡֡֜֜֜֜֡֡֜֜֜֜֡֡֜֜֜֜֜֡֡֜֜֜֜֜֜	(ED4	(ED4	KED4 KEN2 KEN2 KEN2	CED4 CEN2 CEN2 CFL5	CED4 CED4 CEN2 CFL5 CHA7	CED4 CEN2 CEN2 CEN2 CFL5 CHA7 CLG9	CED4 CEN2 CEN2 CFL5 CFL5 CHA7 CMG8	KED4 KED4 KEN2 KEN2 KEN2 CHA7 KHA7 KMG8	CED4 CED2 CEN2 CEN2 CHA7 CHA7 CHG8 CMH6 CMH6 CMH6 CMH6 CMH6 CMH6 CMH6 CMH6	KED4 KED4 KEN2 KEN2 KFL5 KHA7 KHA6 KMH6 KMH6 KMH6	KED4 KED4 KEN2 KEN2 KEN2 KHA7 KHA6 KMG8 KMK9 SMW5	KED4 KED4 KEN2 KEN2 KHA7 CHG9 KMG8 KMH6 KMH6 SMV5	KED4 KED4 KEN2 KEN2 CFL5 CHA7 CLG9 CMG8 CMH6 CMH6 SMV4	KED4 KED4 KEN2 KFL5 KHA7 KLG9 KMG8 KMH6 KMH6 KMH6 CMH6 SNV4	KED4 KED4 KEN2 KFL5 KHA7 KLG9 KMG8 KMH6 KMH6 KMH6 CMH6 SMV4	CED4 CED4 CEN2 CEN2 CHA7 CLG9 CMG8 CMH6 CMK9 SMV4 SNV4 SNV4 SNV5 SN92 SN92	CED4 (ED4 (EN2 (EN2 (EN2 (EN2 (CA3 (CA3 (CA3 (CA3 (CA3 (CA3 (CA3 (CA3	KED4 KED4 KEN2 KEN2 KEN2 KEN2 KAN4 KMA7 KMG8 KMG8 KMM6 KMM6 CMM6 CMM9 CMM9 CMM9 CMM9 CMM9 CMM9 C	KED4 KED4 KEN2 KEN2 KEN2 KEN2 KRIG8 KMG8 KMMG8 KMMG8 KMMG8 KMMG8 SMU4 SD92 CD92 CD92 CD92 CD92 CD92	3133EKED4 3133EKED2 3133EKEN2 3133EKEN2 3133EKHA7 3133EKHA6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3133EKMH6 3130AEMU4 3133EKMH6 3130AEMU4 3130AEMU4 3130AEMU4 3130AEMU4 3130AEMU4 3130AEMU4 3130AEMU4 3130AEMU4

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments May 31, 2019

1/29, 3/30,	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	SRP	YTM Days to 360 Maturity	ays to Maturity Iturity Date
3,000,117,00 3,000,000,00 2,200 AA 2,175 AA 3,152 142 3,000,177,00 2,999,780,03 2,275 AA 3,162 142 3,001,731,00 2,999,780,03 2,375 AA 3,165 303 3,001,731,00 2,999,780,03 2,375 AA 3,105 303 3,001,731,00 2,999,780,03 2,375 AA 2,318 3,318 3										
2,989,491,00 2,991,866.10 1,200 AA 3.152 142 3.001,731.00 3,001,731.00 2,991,780.03 2,375 AA 3.162 142 3,001,731.00 3,001,731.00 2,999,780.03 2,375 AA 3.162 303 3,000,054.00 2,999,780.03 2,375 AA 2,166 303 3,000,054.00 2,999,780.00 2,999,780.00 2,999,780.00 2,999,780.00 2,999,480.66 2,250 AA 2,466 486 2,999,780.00 2,999,480.66 2,625 AA 2,466 486 3,000,000.00 2,999,480.66 2,625 AA 2,466 486 3,000,000.00 2,999,480.66 2,625 AA 2,466 3,000,000.00 2,999,480.66 2,625 AA 2,466 3,000,000.00 2,999,480.66 2,625 AA 2,466 3,000,000.00 2,999,480.66 2,625 AA 3,462 3,962 3,999,480.66 2,625 AA 2,646 3,962 3,999,480.66 2,625 AA 2,646 3,999,480.66 2,625 AA <td< td=""><td>FEDERAL HOME LOAN BANK 01/29/2018</td><td>01/29/2018</td><td>m</td><td>3,000,000.00</td><td>3,000,117.00</td><td>3 000 000 00</td><td>2 200</td><td>۷</td><td>2 170</td><td></td></td<>	FEDERAL HOME LOAN BANK 01/29/2018	01/29/2018	m	3,000,000.00	3,000,117.00	3 000 000 00	2 200	۷	2 170	
3,001,731.00 3,001,731.00 3,000,034.00 3,000,034.00 2,999,780.03 2,998,674.00 3,000,000.00 2,300 4,001,731.00 2,998,674.00 3,000,000.00 2,300 4,000,243.00 2,998,469.66 2,205 3,001,460.00 2,999,469.66 2,205 3,001,243.00 2,999,469.66 2,625 4,011,460.00 2,999,469.66 2,999,469.67 2,999,499.69 2,999,499		03/07/2018		3,000,000.00	2,989,491.00	2,991,866.10	1.500	{ ₹	3.152	
3,001,731,00 3,001,731,00 3,000,054,00 3,000,054,00 3,000,00000 2,998,674,00 3,000,000000 2,998,740,00 2,999,449,66 3,011,460,00 2,999,449,66 2,999,449,66 3,011,460,00 2,999,449,66 2,999,449,66 3,011,460,00 2,999,449,66 2,999,449,66 2,999,449,66 3,011,460,00 2,999,449,66 2,999,449,66 2,999,449,60 3,001,1731,00 2,999,449,66 2,999,449,66 2,999,449,66 2,999,449,66 2,999,449,66 2,999,449,66 2,999,449,66 3,021,798,00 2,999,489,66 2,999,489,66 2,999,489,66 2,999,489,67 3,021,798,00 2,999,489,67 3,021,798,00 2,999,489,67 3,021,798,00 2,999,489,67 3,021,798,00 2,999,489,77 3,021,798,00 2,999,489,77 3,020,280,00 3,000,000,00 3,000 AA 2,997 3,002,510,00 2,998,399,79 3,002,510,00 2,998,399,79 3,002,510,00 2,998,399,79 3,002,410,00 2,998,399,79 3,000,410,00 2,998,399,79 3,000,410,00 2,998,399,79 3,000,410,00 2,999,384,00 2,999,384,00 2,999,384,00 2,999,384,00 2,999,384,00 2,999,384,00 2,999,399,399,399,30 2,999,384,00 2,998,399,399,399,399,399,399,399,399,399		03/16/2018		3,000,000.00	3,001,731.00	2,999,780.03	2.375	₹	3.105	
3,000,054.00 3,000,054.00 2,998,674.00 2,998,674.00 2,999,445.66 2,999,751.00 2,999,445.66 3,011,460.00 2,999,445.66 3,011,460.00 2,999,489.66 2,999,751.00 2,999,489.66 2,999,751.00 2,999,489.66 2,999,751.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,998,990.00 2,999,990.00 2,999,990.00 2,999,990.00 2,990,990,990.00 2,990,990,990.00 2,990,990,990.00 2,990,990,990.00 2,990,990,990.00 2,990,990,990,990.00 2,990,990,990,990.00 2,990,990,990,990,990,990,990,990 2,990,990,990,990,990,990,990 2,990,990,990,990,990 2,990,990,990,990,990 2,990,990,990,990 2,990,990,990 2,990,990,990 2,990,990,990 2,990,990,990 2,990,990,990 2,990,990,990 2,990,990,990 2,990,990 2,990,990 2,990,990 2,990,990 2,99		03/16/2018		3,000,000.00	3,001,731.00	2,999,780.03	2.375	₹	3.105	_
2,986,674,00 3,000,000.00 2.300 AA 2.260 298,674.00 3,000,000.00 2.500 AA 2.466 486 2.992,440.00 2,999,445.66 2.500 AA 2.466 486 2.300 A 2.466 486 2.260 AA 2.466 486 2.260 AA 2.466 486 2.260 AA 2.466 486 2.260 AA 2.466 486 2.200 2.200 AA 2.466 486 2.200 2.200 AA 2.466 486 2.200 2.200 AA 2.466 486 2.200 AA 2.466 486 2.200 AA 2.261 2.200 AA 2.261 AA 2.261 2.200 AA 2.261 AA 2.261 2.200 AA 2.261 AA 2.261 AA 2.261 AA 2.281 2.281	FEDERAL HOME LOAN BANK 03/20/2018	03/20/2018		3,000,000.00	3,000,054.00	3,000,000.00	2.350	₹	2.318	_
3,000,612.00 3,000,000.00 2.500 AA 2,466 486 2,998,740.00 2,999,445.66 2,320 AA 2,516 608 3,000,249.00 2,999,469.66 2,625 AA 3,452 382 3,011,460.00 2,999,469.66 2,625 AA 2,391 362 2,999,751.00 2,999,834.71 2,625 AA 2,571 286 3,021,798.00 2,996,383.71 2,625 AA 2,673 488 3,020,243.80 3,000,000.00 3,000,000.00 3,000 3,000 3,000 3,000 3,000 3,000 3,000 3,000 3,000 3,000 3,000 3,000 <	FEDERAL HOME JOAN BANK	03/27/2018		3,000,000.00	2,998,674.00	3,000,000.00	2.300	₹	2.260	-
2,996,740,00 2,999,445,66 2,320 AA 2,31 2,22 3,000,249,00 2,999,469,66 2,625 AA 3,452 382 3,000,249,00 2,999,469,66 2,625 AA 3,452 382 3,011,460,00 2,999,469,66 2,625 AA 3,452 382 3,011,460,00 2,999,469,66 2,625 AA 2,342 382 2,995,011,00 2,999,834,90 2,095 AA 2,673 488 3,021,798,00 2,996,838,71 2,625 AA 2,673 488 3,021,798,00 2,996,838,71 2,625 AA 2,673 488 3,021,798,00 2,996,838,71 2,625 AA 2,697 488 3,022,178,00 2,996,838,71 2,625 AA 2,697 488 3,022,613,00 2,998,300,23 2,000 AA 2,697 488 3,002,613,00 2,998,525,33 2,500 AA 2,694 1,677 3,002,613,00 <td< td=""><td>o c</td><td>03/23/2010</td><td></td><td>3,000,000.00</td><td>3,000,612.00</td><td>3,000,000.00</td><td>2.500</td><td>¥</td><td>2.466</td><td>_</td></td<>	o c	03/23/2010		3,000,000.00	3,000,612.00	3,000,000.00	2.500	¥	2.466	_
3,011,460.00 2,999,469.66 2,625 AA 3,452 3,011,460.00 2,999,469.66 2,625 AA 3,452 3,011,460.00 2,999,469.66 2,625 AA 3,452 3,021,460.00 2,999,469.66 2,625 AA 3,452 3,021,460.00 2,999,834.90 2,999,834.90 2,999,834.90 2,999,834.90 2,999,838.71 2,625 AA 2,673 488 3,021,798.00 2,999,838.71 2,625 AA 2,673 488 3,022,798.00 2,999,838.71 2,625 AA 2,673 488 3,022,047,290.00 1,998,975.65 3,000,000.00 3,000,000.00 2,998,300.23 2,906,959.00 2,998,300.23 2,906,959.00 2,998,300.23 2,906,959.00 2,998,300.23 2,906,959.00 2,998,300.23 2,906,959.00 2,998,300.23 2,906,959.00 2,998,300.00 2	o c	04/12/2018		3,000,000,00	2,998,740.00	2,999,445.66	2.320	≨	2.311	
3,011,400,00 2,999,469.66 2,625 AA 3,452 362 3,011,460,00 2,999,469.66 2,625 AA 3,452 362 3,011,460,00 2,999,469.66 2,625 AA 3,452 362 2,999,751,00 2,999,834.90 2,375 AA 2,571 286 3,021,798,00 2,995,838.71 2,625 AA 2,673 488 3,021,798,00 2,995,838.71 2,625 AA 2,673 488 3,020,298,00 3,000,000.00 3,000 AA 2,954 139 2,946,351,00 1,998,75.65 3,000 AA 2,644 139 3,002,608,00 2,998,525.33 2,500 AA 2,645 139 3,002,608,00 2,998,525.33 2,500 AA 2,645 139 3,002,608,00 2,998,300.23 2,946,427.43 1,300 AA 2,645 228 3,002,508,00 2,998,300.03 2,946,427.43 1,300 AA 2,649 269	• •	05/21/2018		3,000,000,00	3,000,249.00	2,985,605.24	2.250	\$ ∶	2.516	_
3,011,400,00 2,999,489,66 2,625 AA 3,452 3,62 3,011,460,00 2,999,489,66 2,699,481,69 2,999,751,00 2,999,834,99 2,996,242,35 3,021,798,00 2,996,838,71 2,625 AA 2,673 3,021,798,00 2,996,838,71 2,625 AA 2,673 3,022,298,00 2,996,538,71 2,625 AA 2,673 3,022,103 2,996,538,71 2,625 AA 2,643 3,022,508,00 2,996,525,33 2,500 AA 2,946,427,43 3,003,951,00 2,996,395,00 2,996,302,33 2,500 AA 2,996,302,00 2,996,302,300 2,996,402,00		05/21/2018		3,000,000,00	3,011,460.00	2,999,469.66	2.625	₹	3.452	-
3,011,460,00 2,999,469.66 2,625 AA 3,452 362 2,999,751.00 2,999,834.90 2,375 AA 2,381 52 2,995,751.00 2,999,834.71 2,625 AA 2,571 236 3,021,798.00 2,995,838.71 2,625 AA 2,673 488 3,021,798.00 2,996,838.71 2,625 AA 2,673 488 3,021,798.00 2,996,838.71 2,625 AA 2,673 488 3,020,298.00 1,998,975.65 3,000 AA 2,981 1,028 2,947,290.00 1,998,975.65 3,000 AA 2,644 139 3,002,613.00 2,998,525.33 2,500 AA 2,644 147 3,002,610.00 2,988,525.33 2,500 AA 2,545 228 3,002,610.00 2,988,525.33 2,500 AA 2,484 167 3,002,508.00 2,988,525.33 2,500 AA 2,484 167 3,002,41,00 2,988,525.33 2,500 AA 2,484 167 3,004,141.00<		05/21/2010		3,000,000.00	3,011,460.00	2,999,469.66	2.625	₹	3.452	_
2,999,751.00 2,999,834.90 2.375 AA 2.381 52 2,995,011.00 2,995,838.71 2.625 AA 2.673 488 3,021,798.00 2,995,838.71 2.625 AA 2.673 488 3,021,798.00 3,000,000.00 3.000 AA 2.959 1,028 3,020,298.00 1,998,975.65 3.000 AA 2.981 864 3,002,613.00 2,996,955.77 2.625 AA 2.641 139 2,986,959.00 2,996,955.77 2.500 AA 2.645 228 3,002,613.00 2,996,525.33 2.500 AA 2.645 236 3,002,613.00 2,996,525.33 2.500 AA 2.645 236 3,002,508.00 2,996,525.33 2.500 AA 2.545 228 3,002,508.00 2,996,427.43 1.300 AA 2.484 167 4,965,705.00 4,917,498.01 1.250 AA 2.484 167 3,004,194.00 2,986,595.00 2,984,591.00 2,984,591.00 2,984,591.00 2,984,591.00 <t< td=""><td>5 6</td><td>03/21/2016</td><td></td><td>3,000,000.00</td><td>3,011,460.00</td><td>2,999,469.66</td><td>2.625</td><td>₹</td><td>3.452</td><td>_</td></t<>	5 6	03/21/2016		3,000,000.00	3,011,460.00	2,999,469.66	2.625	₹	3.452	_
2,995,011.00 2,995,338.71 2.625 AA 2.571 236 3,021,798.00 2,995,338.71 2.625 AA 2.673 488 3,021,798.00 2,995,338.71 2.625 AA 2.673 488 3,020,298.00 3,000,000.00 3.000 AA 2.959 1,028 2,047,290.00 1,998,975.65 3.000 AA 2.625 AA 2.644 139 2,047,290.00 2,998,975.65 3.000 AA 2.625 AA 2.644 139 2,986,953.00 2,998,975.65 3.000 AA 2.645 2.28 167 3,002,508.00 2,998,525.33 2.500 AA 2.545 2.28 3,002,508.00 2,946,427.43 1.300 AA 2.484 167 4,965,705.00 2,946,427.43 1.350 AA 2.484 167 3,004,194.00 2,994,591.60 1.375 AA 2.484 167 3,004,194.00 3,000,000.00 3,000,000.00 3,000 AA 2.644 771 3,000,240.00 3,000,000.	o 6			3,000,000.00	2,999,751.00	2,999,834.90	2.375	¥	2.381	_
3,021,798.00 2,995,838.71 2.625 AA 2.673 488 3,021,798.00 2,995,838.71 2.625 AA 2.673 488 3,020,298.00 3,000,000.00 3.000 AA 2.999 1,028 6,2047,290.00 1,998,975.65 3.000 AA 2.981 864 3,002,613.00 2,981,958.72 1.375 AA 2.684 139 2,986,959.00 2,981,958.72 1.375 AA 2.643 167 3,002,608.00 2,946,427.43 1.300 AA 2.555 228 2,977,686.00 2,946,427.43 1.300 AA 2.649 167 167 3,002,508.00 2,946,427.43 1.300 AA 2.484 167 167 3,004,194.00 2,998,595.00 2.500 AA 2.649 269 1,741 0 3,000,141.00 3,000,000.00 2.680 AA 2.656 59 1,741 0 3,000,240.00 3,000,000.00 2.680 AA 2.656 559 1,741 0 3,000,240.00 3,000,000.00 2.680 AA 2.656 559 1,000,000.00 0 3,000,000.00 2.680 AA 2.664 569 13,000,240.00 3,000,000.00 2.650 AA 2.656 559 13,000,241.00 3,000,000.00 2.650 AA 2.656 559 13,000,222.00 3,000,000.00 2.650 AA 2.656 559 13,000,222.00 3,000,000.00 2.650 AA 2.656 559 13,000,222.00 3,000,000.00 2.750 AA 2.656 559 13,000,222.00 3,000,000.00 2.750 AA 2.656 566 13,000,222.00 3,000,000.00 2.650 AA 2.656 566 13,000,222.00 3,000,000.00 2.650 AA 2.655 566 13,000,222.00 3,000,000.00 2.650 AA 2.655 566 13,000,222.00 3,000,000.00 2.650 AA 2.655 566 13,000,222.00 3,000,000.00 2.650 AA 2.615 560 12,000,222.00 3,000,000,000 2.650 AA 2.615 560	5 (08/23/2018		3,000,000.00	2,995,011.00	2,990,242.35	2.090	₹	2.571	
3,021,798.00 3,020,298.00 3,000,000.00 3,000 4A 2,959 1,998,975.65 3,000 4A 2,959 1,028 2,946,975.65 3,000 4,917,486.00 2,946,427.43 3,002,508.00 2,946,427.43 1,300 4,917,486.01 2,946,427.43 1,300 4,946,705.00 2,946,427.43 1,300 4,947,100 2,946,427.43 1,300 4,965,705.00 2,946,427.43 1,300 4,965,705.00 2,946,427.43 1,300 4,965,705.00 2,946,427.43 1,300 4,965,705.00 2,946,427.43 1,300 4,967,705.00 2,946,427.43 1,300 4,917,486.01 2,946,427.43 1,300 4,917,486.01 2,946,427.43 1,300 4,917,486.01 2,946,427.43 1,300 4,917,486.01 2,946,427.43 1,300 4,917,486.01 2,946,427.43 1,300 4,917,486.01 2,946,427.43 1,300 2,946,427.4	Ŏ,	09/07/2018		3,000,000.00	3,021,798.00	2,995,838.71	2.625	₹	2.673	•
3,020,298.00 3,000,000.00 3.000 AA 2.959 1,028 2,047,290.00 1,998,975.65 3.000 AA 2.981 864 3,002,613.00 2,998,955.00 2,998,165.17 2.625 AA 2.684 139 2,986,959.00 2,998,525.33 2.500 AA 2.545 228 3,002,508.00 2,998,300.23 2.500 AA 2.555 235 2,977,686.00 2,946,427.43 1.300 AA 2.555 235 2,977,686.00 2,946,427.43 1.300 AA 2.549 1.900 4,965,705.00 2,946,427.43 1.300 AA 2.484 167 2,986,959.00 2,946,427.43 1.350 AA 2.484 167 3,004,194.00 2,984,591.60 1.375 AA 2.484 167 3,000,141.00 3,000,000.00 3.000,000.00 3.000,000.00 3.000,000.00 3.000,000.00 3.000,000.00 3.000,000.00 3.000,000.00 3.000,000.00 3.000,000.00 <td< td=""><td></td><td>09/07/2018</td><td></td><td>3,000,000.00</td><td>3,021,798.00</td><td>2,995,838.71</td><td>2.625</td><td>₹</td><td>2.673</td><td>•</td></td<>		09/07/2018		3,000,000.00	3,021,798.00	2,995,838.71	2.625	₹	2.673	•
2,047,290.00 1,998,975.65 3.000 AA 2.981 864 3,002,613.00 2,996,165.17 2.625 AA 2.664 139 2,986,959.00 2,986,355.33 2.500 AA 2.645 228 3,002,508.00 2,998,300.23 2.500 AA 2.555 235 2,977,686.00 2,946,427.43 1.300 AA 2.017 906 4,965,705.00 2,946,427.43 1.300 AA 2.484 167 2,986,959.00 2,984,591.60 1.375 AA 2.484 167 3,004,194.00 2,984,591.60 1.375 AA 2.484 167 3,000,141.00 2,999,599.50 2.500 AA 2.484 771 3,000,141.00 3,000,000.00 3.000 AA 2.564 59 3,000,2310.00 3,000,000.00 2.650 AA 2.554 55 3,000,2310.00 3,000,000.00 2.600 AA 2.554 55 3,000,2310.00 3,000,000.00 2.600 AA 2.554 55 3,000,2310.00<	FEDERAL HOME LOAN BAINK 09/25/2018	09/25/2018		3,000,000.00	3,020,298.00	3,000,000.00	3.000	₹		_
3,002,613.00 2,981,958.72 1,375 4,003,951.00 2,981,958.72 1,375 4,003,951.00 2,998,525.33 2,500 4,917,498.01 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,984,521.60 2,989,589.00 2,989,589.00 2,000,141.00 3,000,141.00 3,000,141.00 3,000,000.00 2,680 4,017,486 3,000,2310.00 2,080 3,000,000.00 2,680 4,917,486 3,000,2310.00 3,000,000.00 2,680 4,917,486 3,000,221.00 3,000,000.00 2,680 4,917,486 3,000,222.00 3,000,000.00 2,680 4,917,486 3,000,222.00 3,000,000.00 2,570 4,017,12 835 3,000,222.00 3,000,000.00 2,570 4,017,12 835 3,000,222.00 3,000,000.00 2,560 4,017,12 835	= ;	10/12/2018		2,000,000.00	2,047,290.00	1,998,975.65	3.000	¥	2.981	
2,986,959.00 2,981,958.72 1.375 AA 2.683 167 3,003,951.00 2,998,525.33 2.500 AA 2.545 228 3,002,508.00 2,998,300.23 2.500 AA 2.555 235 2,977,686.00 2,946,427.43 1.300 AA 2.017 906 4,965,705.00 4,917,498.01 1.250 AA 2.484 167 2,986,959.00 2,984,591.60 1.375 AA 2.484 167 3,004,194.00 2,999,384.00 2.500 AA 2.484 167 3,004,194.00 2,999,384.00 2.500 AA 2.484 167 3,000,141.00 3,000,000.00 3.000 AA 2.484 771 3,000,240.00 3,000,000.00 2.680 AA 2.544 771 3,000,241.00 3,000,000.00 2.650 AA 2.566 559 3,000,241.00 3,000,000.00 2.600 AA 2.566 559 3,000,241.00 3,000,000.00 2.600 AA 2.546 559 3,000,241.00<		10/18/2018		3,000,000.00	3,002,613.00	2,999,155.17	2.625	¥	2.664	
3,002,508.00 2,998,325.33 2,500 AA 2,545 2,277,686.00 2,946,427,43 1,300 AA 2,047 2,986,959.00 2,984,501.00 1,250 AA 2,494 167 3,004,194.00 2,999,384.00 2,560 AA 2,484 167 3,000,4104.00 3,000,000.00 2,680 3,000,221.00 3,000,000.00 2,680 3,000,221.00 3,000,000.00 2,650 3,000,222.00 3,000,000.00 2,650 AA 2,644 272 3,000,241.00 3,000,000.00 2,650 AA 2,644 741 741 741 741 741 741 741 741 741 7	FEDERAL HOME LOAN BANK	12/13/2018		3,000,000.00	2,986,959.00	2,981,958.72	1.375	¥	2.683	•
3,002,508.00 2,998,300.23 2,500 AA 2,555 235 2,977,686.00 2,946,427.43 1,300 AA 2,017 906 4,965,705.00 4,917,498.01 1,250 AA 1,930 880 2,986,959.00 2,984,591.60 1,375 AA 2,484 167 3,004,194.00 2,999,384.00 2,500 AA 2,484 272 3,003,747.00 2,999,589.50 2,500 AA 2,959 1,741 3,000,141.00 3,000,000.00 2,680 AA 2,959 1,741 3,000,240.00 3,000,000.00 2,680 AA 2,564 559 3,002,310.00 3,000,000.00 2,650 AA 2,566 559 3,002,310.00 3,000,000.00 2,600 AA 2,566 559 3,000,261.00 3,000,000.00 2,600 AA 2,566 559 3,000,261.00 3,000,000.00 2,600 AA 2,566 559 3,000,261.00 3,000,000.00 2,570 AA 2,56 559 3,000,222.00 3,000,000.00 2,700 AA 2,712 835 3,003,261.00 3,000,000.00 2,760 AA 2,615 566 569		01/15/2019		3,000,000.00	3,003,951.00	2,998,525.33	2.500	₹	2.545	_
2,977,686.00 2,946,427.43 1,300 AA 2.017 906 4,965,705.00 4,917,498.01 1,250 AA 1,930 880 2,986,959.00 2,984,591.60 1,375 AA 2,484 167 3,004,194.00 2,999,384.00 2,500 AA 2,484 272 3,004,194.00 2,999,599.50 2,500 AA 2,484 272 3,003,747.00 2,999,599.50 2,500 AA 2,959 1,741 3,000,141.00 3,000,000.00 2,680 AA 2,959 1,741 3,000,240.00 3,000,000.00 2,650 AA 2,564 559 3,000,241.00 3,000,000.00 2,600 AA 2,566 559 3,000,261.00 3,000,000.00 2,600 AA 2,56 559 3,000,220.00 3,000,000.00 2,600 AA 2,56 559 3,000,222.00 3,000,000.00 2,700 AA 2,56 559 3,000,222.00		01/22/2019		3,000,000.00	3,002,508.00	2,998,300.23	2.500	¥	2.555	
4,965,705.00 4,917,498.01 1,250 AA 1,930 880 2,986,959.00 2,984,591.60 1,375 AA 2,484 167 3,004,194.00 2,999,384.00 2,500 AA 2,484 272 3,003,747.00 2,999,599.50 2,500 AA 2,484 272 3,000,141.00 3,000,000.00 2,680 AA 2,959 1,741 3,000,240.00 3,000,000.00 2,680 AA 2,644 741 3,000,240.00 3,000,000.00 2,650 AA 2,564 559 3,000,241.00 3,000,000.00 2,600 AA 2,564 559 3,000,261.00 3,000,000.00 2,600 AA 2,566 559 3,000,261.00 3,000,000.00 2,770 AA 2,56 559 3,000,222.00 3,000,000.00 2,770 AA 2,56 559 3,000,222.00 3,000,000.00 2,750 AA 2,51 835 6 3,000,222.00 3,000,000.00 2,650 AA 2,61 566 566 <td></td> <td>01/25/2019</td> <td></td> <td>3,000,000.00</td> <td>2,977,686.00</td> <td>2,946,427.43</td> <td>1.300</td> <td>₹</td> <td>2.017</td> <td></td>		01/25/2019		3,000,000.00	2,977,686.00	2,946,427.43	1.300	₹	2.017	
2,986,959.00 2,986,591.60 1,375 AA 2,484 167 3,004,194.00 2,999,384.00 2,500 AA 2,494 269 3,003,747.00 2,999,599.50 2,500 AA 2,484 272 3,000,141.00 3,000,000.00 2,680 AA 2,644 741 3,000,240.00 3,000,000.00 2,650 AA 2,644 741 3,000,240.00 3,000,000.00 2,650 AA 2,544 569 3,000,240.00 3,000,000.00 2,600 AA 2,564 569 3,000,231.00 3,000,000.00 2,600 AA 2,564 569 3,000,261.00 3,000,000.00 2,600 AA 2,566 559 3,000,222.00 3,000,000.00 2,770 AA 2,56 559 3,000,222.00 3,000,000.00 2,750 AA 2,615 566 3,000,222.00 3,000,000.00 2,650 AA 2,615 566		02/07/2019		5,000,000.00	4,965,705.00	4,917,498.01	1.250	₹	1.930	-
3,004,194.00 2,999,384.00 2,500 AA 2,494 269 3,003,747.00 2,999,599.50 2,500 AA 2,484 272 3,000,141.00 3,000,000.00 2,680 AA 2,644 741 3,000,240.00 3,000,000.00 2,650 AA 2,644 741 3,000,240.00 3,000,000.00 2,650 AA 2,654 569 3,000,2310.00 3,000,000.00 2,600 AA 2,564 569 3,000,261.00 3,000,000.00 2,600 AA 2,566 559 3,000,261.00 3,000,000.00 2,600 AA 2,566 559 3,000,222.00 3,000,000.00 2,770 AA 2,566 559 3,000,222.00 3,000,000.00 2,750 AA 2,615 566		9102/11/20		3,000,000.00	2,986,959.00	2,984,591.60	1.375	\$	2.484	
3,000,747.00 2,999,599.50 2.500 AA 2.484 272 3,000,141.00 3,000,000.00 3.000 AA 2.959 1,741 3,000,240.00 3,000,000.00 2.650 AA 2.654 741 3,000,240.00 3,000,000.00 2.650 AA 2.554 559 3,002,310.00 3,000,000.00 2.600 AA 2.556 559 3,002,310.00 3,000,000.00 2.600 AA 2.566 559 3,000,261.00 3,000,000.00 2.600 AA 2.566 559 3,000,261.00 3,000,000.00 2.570 AA 2.566 559 3,000,222.00 3,000,000.00 2.750 AA 2.663 835 3,000,222.00 3,000,000.00 2.750 AA 2.663 835 3,000,222.00 3,000,000.00 2.750 AA 2.615 566 569 3,000,222.00 3,000,000.00 2.750 AA 2.615 566 569 3,000,000.00 2.650 AA 2.615 566 566 569 3,000,000.00 2.650 AA 2.615 566 566 566 560 3,000,000.00 5.650 AA 2.615 566 566 566 566 566 566 566 566 566		02/25/2019		3,000,000.00	3,004,194.00	2,999,384.00	2.500	\$	2.494	
3,000,141.00 3,000,000.00 3,000 AA 2,959 1,741 3,003,603.00 3,000,000.00 2,680 AA 2,644 741 3,000,240.00 3,000,000.00 2,650 AA 2,654 569 3,002,310.00 3,000,000.00 2,600 AA 2,554 559 3,000,251.00 3,000,000.00 2,600 AA 2,564 559 3,000,251.00 3,000,000.00 2,600 AA 2,566 559 3,000,251.00 3,000,000.00 2,570 AA 2,566 377 3,000,222.00 3,000,000.00 2,750 AA 2,712 835 3,000,222.00 3,000,000.00 2,750 AA 2,712 835 3,003,261.00 3,000,000.00 2,650 AA 2,615 566		02/28/2019		3,000,000.00	3,003,747.00	2,999,599.50	2.500	₹	2.484	_
3,003,603.00 3,000,000.00 2.680 AA 2.644 741 3,000,240.00 3,000,000.00 2.650 AA 2.614 649 3,002,310.00 3,000,000.00 2.600 AA 2.554 559 3,000,251.00 3,000,000.00 2.670 AA 2.566 559 3,000,251.00 3,000,000.00 2.570 AA 2.536 377 3,000,222.00 3,000,000.00 2.750 AA 2.663 835 3,000,222.00 3,000,000.00 2.750 AA 2.712 835 3,003,261.00 3,000,000.00 2.750 AA 2.615 566		03/07/2019		3,000,000.00	3,000,141.00	3,000,000.00	3.000	¥		
3,000,240.00 3,000,000.00 2.650 AA 2.614 649 63002,310.00 3,000,000.00 2.600 AA 2.554 559 3,002,310.00 3,000,000.00 2.600 AA 2.566 559 3,000,261.00 3,000,000.00 2.570 AA 2.566 559 3,004,194.00 3,000,000.00 2.750 AA 2.663 835 3,000,222.00 3,000,000.00 2.750 AA 2.663 835 3,000,222.00 3,000,000.00 2.750 AA 2.615 856 3,000,222.00 3,000,000.00 2.650 AA 2.615 566		03/11/2019		3,000,000.00	3,003,603.00	3,000,000.00	2.680		2.644	
3,002,310.00 3,000,000.00 2.600 AA 2.554 559 3,002,310.00 3,000,000.00 2.600 AA 2.566 559 3,000,261.00 3,000,000.00 2.570 AA 2.566 559 3,004,194.00 3,000,000.00 2.700 AA 2.663 835 3,000,222.00 3,000,000.00 2.750 AA 2.712 835 3,003,261.00 3,000,000.00 2.650 AA 2.615 566		03/11/2019		3,000,000.00	3,000,240.00	3,000,000.00	2.650		2.614	
3,002,310.00 3,000,000.00 2.600 AA 2.566 559 377 (3,004,194.00 3,000,000.00 2.770 AA 2.663 835 (3,000,222.00 3,000,000.00 2.750 AA 2.615 835 (3,003,261.00 3,000,000.00 2.650 AA 2.615 866 566		03/11/2019		3,000,000.00	3,002,310.00	3.000.000.00	2.600		2.554	
3,000,222.00 3,000,000.00 2.550 AA 2.563 835 6 3,000,222.00 3,000,000.00 2.760 AA 2.663 835 6 3,000,222.00 3,000,000.00 2.650 AA 2.615 566	FEDERAL HOME LOAN BANK 03/11/2019	03/11/2019		3,000,000,00	3.002.310.00	3 000 000 00	0096		1 00 1	
3,004,194.00 3,000,000.00 2.700 AA 2.536 377 3,004,194.00 3,000,000.00 2.750 AA 2.663 835 3,000,222.00 3,000,000.00 2.650 AA 2.615 566	FEDERAL HOME LOAN BANK 03/12/2019	03/12/2019		3 000 000 00	3 000 361 00	00.000,000,0	2.000		7.300	
3,003,261.00 3,000,000.00 2.760 AA 2.663 835 3,000,222.00 3,000,000.00 2.750 AA 2.712 835 3,003,261.00 3,000,000.00 2.650 AA 2.615 566	FEDERAL HOME LOAN BANK 03/13/2019	03/13/2019		30,000,000	2,000,201.00	3,000,000.00	7.5/0		2.536	
3,000,222.00 3,000,000.00 2.750 AA 2.712 835 3,003,261.00 3,000,000.00 2.650 AA 2.615 566		03/43/2040		00.000,000,0	3,004,194.00	3,000,000.00	2.700		2.663	
3,003,261.00 3,000,000.00 2.650 AA 2.615 566		00/10/2019		3,000,000.00	3,000,222.00	3,000,000.00	2.750		2.712	
		61.07/01/60		3,000,000.00	3,003,261.00	3,000,000.00	2.650		2.615	

Run Date: 07/29/2019 - 09:50

AP PM (PRF_PM2) 7.3.0

CUSIP	Investment#	Average Issuer Balance	ige Purchase Ice Date	Par Value	Market Value	Book Value	Stated Rate	S P P	YTM D	Days to Mate	Maturity Date
Federal Agency Issues - Coupon	ssues - Coupon										
3130AG2H7	54105	FEDERAL HOME LOAN BANK	03/18/2019	3,000,000.00	3,003,261,00	3 000 000 00	2 650	۷	2615	566 42/48/2020	c c
3130AG3Z6	54106	FEDERAL HOME LOAN BANK	03/20/2019	3,000,000.00	3,001,899.00	3.000.000.00	2.580	{ ₹	25013		0202
3130AG3Z6	54107	FEDERAL HOME LOAN BANK	03/20/2019	3,000,000.00	3,001,899.00	3.000.000.00	2.580	₹ ₹	25.040		מכמ
3130AG4E2	54110	FEDERAL HOME LOAN BANK	03/21/2019	3,000,000.00	3,002,286.00	3.000.000.00	2.550	{	25.43		2020
3130AG4E2	54111	FEDERAL HOME LOAN BANK	03/21/2019	3,000,000.00	3,002,286.00	3 000 000 00	2 550	{ {	2 2 2 2		2018
3130AG4E2	54112	FEDERAL HOME LOAN BANK	03/21/2019	3,000,000.00	3.002,286.00	3 000 000 00	2 550	{ {	0.010	201 12/19/2019	50.18
3130AFZF7	54122	FEDERAL HOME LOAN BANK	03/26/2019	3,000,000.00	3.008.640.00	3 000 000 00	2 700	{ {	2.010		2019
3130AG3R4	54124	FEDERAL HOME LOAN BANK	03/27/2019	3,000,000.00	3.007,734.00	3 000 000 000	2.700	{ {	2.003		1202
3130AG4R3	54125	FEDERAL HOME LOAN BANK	03/27/2019	3,000,000.00	3.000,267.00	3 000 000 00	2.500	{ {	2.513	300 03/27/2021	1202
3130AG2X2	54126	FEDERAL HOME LOAN BANK	03/28/2019	3,000,000.00	3,000,945.00	3.000,000,00	2,000	{ ₹	2 580		מכמכ
3130AFZK6	54127	FEDERAL HOME LOAN BANK	03/28/2019	3,000,000.00	3,001,446.00	3.000.000.00	2 900	₹ ₹	2 860		020
3130AG6P5	54137	FEDERAL HOME LOAN BANK	04/02/2019	3,000,000.00	3,000,354.00	3,000,000.00	2.510	{	2 476		2020
3130AG7E9	54139	FEDERAL HOME LOAN BANK	04/03/2019	3,000,000.00	3,000,486.00	3,000,000,00	2 550	ΑA	2515		200
3130AG7B5	54140	FEDERAL HOME LOAN BANK	04/05/2019	3,000,000.00	3,001,005.00	3.000,000,00	2 600	Ϋ́	2.554		2020
3130AG7L3	54141	FEDERAL HOME LOAN BANK	04/08/2019	3,000,000.00	3,004,053.00	3,000,000.00	2.500	{	2.456		1202
3130AG5X9	54145	FEDERAL HOME LOAN BANK	04/09/2019	3,000,000.00	3,002,337.00	3,000,000,00	2.520	ΑA	2 485		1 200
3130AGBL8	54171	FEDERAL HOME LOAN BANK	04/17/2019	3,000,000.00	3,004,479.00	3,000,000.00	2.520	¥	2.486	_	020
3130AGBE4	54184	FEDERAL HOME LOAN BANK	04/22/2019	3,000,000.00	3,004,482.00	3,000,000,00	2 520	ΔA	2.485		220
3130AGBR5	54191	FEDERAL HOME LOAN BANK	04/24/2019	3,000,000.00	3,003,282.00	3,000,000,00	2.550	A A	2516	_	020
3130AGDA0	54200	FEDERAL HOME LOAN BANK	04/30/2019	3,000,000.00	3,001,575.00	3,000,000.00	2.625	¥ ¥	2.589		1202
3130AGDA0	54211	FEDERAL HOME LOAN BANK	05/02/2019	3,000,000.00	3,001,575.00	3,000,000.00	2.625	¥	2 589		120
3130AGCU7	54212	FEDERAL HOME LOAN BANK	05/06/2019	3,000,000.00	3,008,841.00	3,000,000,00	2.550	Ā	2.515		2022
3130AGFW0	54236	FEDERAL HOME LOAN BANK	05/28/2019	3,000,000.00	3,001,257.00	3,000,000.00	2.450	¥	2418		7700
3130AGFW0	54237	FEDERAL HOME LOAN BANK	05/28/2019	3,000,000.00	3,001,257.00	3,000,000.00	2.450	{	2.418		020
3130AGFW0	54238	FEDERAL HOME LOAN BANK	05/28/2019	3,000,000.00	3,001,257.00	3,000,000.00	2.450	₹	2.418		020
3130AGHQ1	54239	FEDERAL HOME LOAN BANK	05/28/2019	3,000,000.00	3,000,831.00	3,000,000.00	2.600	₹	2.564		2021
3130AGHQ1	54240	FEDERAL HOME LOAN BANK	05/28/2019	3,000,000.00	3,000,831.00	3,000,000.00	2.600	₹	2.564		2021
3130AGGJ8	54242	FEDERAL HOME LOAN BANK	05/29/2019	3,000,000.00	3,000,846.00	3,000,000.00	2.450	₹	2.416		020
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP	04/20/2017	3,000,000.00	2,976,951.00	2,996,969.50	1.375	₹	1.472	_	020
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP	04/25/2017	2,000,000.00	1,993,584.00	2,000,000.00	1.500	Ą	1 479		010
3134GBHY1	53223	FEDERAL HOME LOAN MTG CORP	04/25/2017	3,000,000.00	2,990,376.00	3,000,000.00	1.500	*	1.479		970
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP	04/25/2017	3,000,000.00	2,990,376.00	3,000,000.00	1.500	¥	1.479		010
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP	04/25/2017	3,000,000.00	2,990,376.00	3,000,000,00	1.500	¥	1 479		2 0
3134GBHQ8	53230	FEDERAL HOME LOAN MTG CORP	04/27/2017	3,000,000.00	2,982,531.00	3,000,000.00	1.700	¥	1 677		200
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP	04/27/2017	3,000,000.00	2,982,531.00	3,000,000.00	1.700	¥	1 677	_	220
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP	05/30/2017	3,000,000.00	2,998,509.00	3,000,000.00	2.000	₹	1.682		020
											<u> </u>

CUSIP	Investment #	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	SeP	YTM Da	Days to Mat	Maturity
Federal Agency Issues - Coupon	snes - Coupon									l	
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP	05/30/2017	3,000,000.00	2,998,509.00	3,000,000,00	2.000	Ą	1 878	370 06/05/2020	0000
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP	05/30/2017	3,000,000.00	2,998,509.00	3,000,000.00	2.000	{ ₹	1.878		2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP	05/30/2017	3,000,000.00	2,997,501.00	3,000,000.00	2.000	{ ₹	1.685	362 05/28/2020	2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP	05/30/2017	2,000,000.00	1,998,334.00	2,000,000.00	2.000	*	1.843	_	2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP	05/30/2017	3,000,000.00	2,993,715.00	3,000,000.00	1.500	*	1.480	_	2019
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP	06/30/2017	3,000,000.00	2,986,911.00	3,000,000.00	1,550	{ ₹	1.529		2019
3134GBWH1	53327	FEDERAL HOME LOAN MTG CORP	06/30/2017	3,000,000.00	2,992,032.00	3,000,000.00	1.500	₹	1.463	_	2019
3134GBVV1	53329	FEDERAL HOME LOAN MTG CORP	06/30/2017	3,000,000.00	2,988,795.00	3,000,000.00	2.000	¥	1.964		2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP	09/28/2017	3,000,000.00	2,995,005.00	3,000,000.00	1.750	{ ₹	1.565	_	2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000.00	2,984,997.00	3,000,000.00	1.700	₹	1.677	_	2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP	09/29/2017	2,000,000.00	1,984,096.00	2,000,000.00	1.700	¥	1.677	_	2020
3134GBHZ1	53381	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000.00	2,976,144.00	3,000,000.00	1.700	₹	1.677	486 09/29/2020	2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000.00	2,982,798.00	2,997,596.72	1.625	≸	1.664	_	2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP	10/18/2017	5,000,000.00	4,986,445.00	4,998,810.76	1.585	₹	1.626	139 10/18/2019	2019
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP	10/30/2017	3,000,000.00	2,991,285.00	2,999,782.71	1.625	₹	1.620	•	2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP	10/31/2017	3,000,000.00	2,999,205.00	2,998,994.63	2.000	₹	1.796	_	0202
3134G9Q75	53456	FEDERAL HOME LOAN MTG CORP	11/14/2017	3,000,000.00	2,994,591.00	2,997,837.75	1.250	8	1.707		2019
3134GBY55	53467	FEDERAL HOME LOAN MTG CORP	11/17/2017	3,000,000.00	3,002,352.00	3,000,000.00	2.250	₹	1.973		2020
3134GBR95	53505	FEDERAL HOME LOAN MTG CORP	12/18/2017	3,000,000.00	2,991,285.00	2,996,640.85	1.625	¥	1.875		2019
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP	01/05/2018	3,000,000.00	2,990,856.00	2,995,741.94	1.750	₹	2.019	,	2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP	01/05/2018	5,000,000.00	4,984,760.00	4,993,070.97	1.750	₹	2.012	•	2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP	02/15/2018	3,000,000.00	3,002,970.00	2,989,150.13	2.500	{		_	2023
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP	02/15/2018	3,000,000.00	3,002,970.00	2,991,373.47	2.500	₹		_	2023
3134GBWW8	53626	FEDERAL HOME LOAN MTG CORP	03/08/2018	3,000,000.00	2,997,549.00	2,997,995.28	1.500	¥		_	2019
313/EAEB1	53703	FEDERAL HOME LOAN MTG CORP	04/11/2018	3,000,000.00	2,993,991.00	2,994,686.46	0.875	₹	2.199	_	2019
313469208	53/04	FEDERAL HOME LOAN MTG CORP	04/11/2018	3,000,000.00	2,994,669.00	2,995,067.74	1.150	₹	2.216	55 07/26/2019	2019
313/EAEM/	53/2/	FEDERAL HOME LOAN MTG CORP	04/19/2018	5,000,000.00	5,008,265.00	4,999,510.77	2.500	¥	3.284	327 04/23/2020	2020
3134690/5	53/60	FEDERAL HOME LOAN MTG CORP	05/07/2018	3,000,000.00	2,994,591.00	2,994,850.80	1.250	¥	2.363	55 07/26/2019	2019
3134G3JM3	53769	FEDERAL HOME LOAN MTG CORP	05/16/2018	3,000,000.00	2,998,023.00	2,997,948.59	2.000	≨	2.391	_	2019
3134GBRB0	53791	FEDERAL HOME LOAN MTG CORP	06/14/2018	3,000,000.00	2,998,509.00	2,985,900.76	2.000	≨		370 06/05/2020	2020
3134GSRV9	53828	FEDERAL HOME LOAN MTG CORP	07/30/2018	3,000,000.00	3,003,405.00	3,000,000.00	3.250	₹	3.148 1,	,516 07/26/2023	2023
313/EADK2	53857	FEDERAL HOME LOAN MTG CORP	09/20/2018	3,000,000.00	2,994,684.00	2,993,575.56	1.250	₹		_	2019
313/EADM8	53902	FEDERAL HOME LOAN MTG CORP	11/08/2018	3,000,000.00	2,989,143.00	2,985,168.08	1.250	₹	2.711	•	2019
3134GBXV9	53964	FEDERAL HOME LOAN MTG CORP	12/14/2018	3,000,000.00	2,986,650.00	2,967,401.97	1.850	₹	2.812	_	2020
3134GSH40	53995	FEDERAL HOME LOAN MTG CORP	12/20/2018	3,000,000.00	3,001,239.00	3,000,000.00	3.150	₹	3.107	933 12/20/2021	2021
3134GSN68	54005	FEDERAL HOME LOAN MTG CORP	12/21/2018	5,000,000.00	5,001,675.00	5,000,000.00	3.030	₹	2.989	843 09/21/2027	2021

Run Date: 07/29/2019 - 09:50

AP PM (PRF_PM2) 7.3.0 Portfolio CP19

CUSIP	Investment #	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTW 360 P	Days to N Maturity	Maturity Date
Federal Agency Issues - Coupon	s - Coupon										
3134G9KW6 5	54008	FEDERAL HOME LOAN MTG CORP	12/28/2018	3,000,000.00	2,985,381.00	2.980.472.56	1350	AA	2,677	178 117	11/26/2010
	54012	FEDERAL HOME LOAN MTG CORP	12/28/2018	3,000,000.00	3,001,473.00	3,000,000,00	3.000	₹	2 959		12/28/2020
	54038	FEDERAL HOME LOAN MTG CORP	01/29/2019	3,000,000.00	3,010,422.00	3,000,000.00	2.650	*	2,614		01/29/2021
တ	54044	FEDERAL HOME LOAN MTG CORP	01/31/2019	5,000,000.00	5,004,390.00	5,000,000.00	3.010	{	2.969		01/30/2023
	54060	FEDERAL HOME LOAN MTG CORP	02/15/2019	3,000,000.00	2,993,991.00	2,993,759.21	0.875	₹	2.416	-	07/19/2019
	54070	FEDERAL HOME LOAN MTG CORP	02/26/2019	3,000,000.00	3,003,480.00	3,000,000.00	2.625	₹	2.589	_	02/26/2021
	54076	FEDERAL HOME LOAN MTG CORP	02/27/2019	3,000,000.00	3,003,582.00	3,000,000.00	2.650	₹	2.614	_	08/27/2021
	54081	FEDERAL HOME LOAN MTG CORP	03/04/2019	3,000,000.00	3,009,345.00	2,997,716.39	2.875	₹	2.853		02/28/2024
	54119	FEDERAL HOME LOAN MTG CORP	03/26/2019	3,000,000.00	3,002,634.00	3,000,000.00	2.570	₹	2.535		03/26/2021
_	54123	FEDERAL HOME LOAN MTG CORP	03/27/2019	3,000,000.00	3,003,126.00	3,000,000.00	2.700	₹	2.663	_	09/27/2021
	54135	FEDERAL HOME LOAN MTG CORP	04/01/2019	3,000,000.00	3,000,558.00	3,000,000.00	2.600	₹	2.564		04/01/2021
_	54136	FEDERAL HOME LOAN MTG CORP	04/02/2019	3,000,000.00	3,000,471.00	3,000,000.00	2.510	₹	2.476	_	04/02/2020
	54142	FEDERAL HOME LOAN MTG CORP	04/08/2019	3,000,000.00	3,002,049.00	3,000,000.00	2.500	₹	2.466	677 04/0	04/08/2021
	54153	FEDERAL HOME LOAN MTG CORP	04/15/2019	3,000,000.00	3,001,155.00	3,000,000.00	2.550	₹	2.515		10/15/2020
	54185	FEDERAL HOME LOAN MTG CORP	04/22/2019	3,000,000.00	3,000,681.00	3,000,000.00	2.540	\$	2.505	_	04/22/2020
	54201	FEDERAL HOME LOAN MTG CORP	04/30/2019	3,000,000.00	3,005,991.00	3,000,000.00	2.780	₹	2.742		10/30/2023
	54202	FEDERAL HOME LOAN MTG CORP	04/30/2019	3,000,000.00	3,004,653.00	3,000,000.00	2.500	≸	2.466	-	10/30/2020
	54203	FEDERAL HOME LOAN MTG CORP	04/30/2019	3,000,000.00	3,004,653.00	3,000,000.00	2.500	₹	2.466		0/30/2020
	54217	FEDERAL HOME LOAN MTG CORP	05/09/2019	3,000,000.00	3,002,340.00	3,000,000.00	2.900	₹	2.860	_	05/09/2024
	54218	FEDERAL HOME LOAN MTG CORP	05/09/2019	3,000,000.00	3,001,971.00	3,000,000.00	2.750	\$	2.712	_	05/09/2022
	54224	FEDERAL HOME LOAN MTG CORP	05/20/2019	3,000,000.00	3,002,793.00	3,000,000.00	2.540	¥	2.505	_	05/20/2022
	54229	FEDERAL HOME LOAN MTG CORP	05/22/2019	3,000,000.00	3,003,054.00	3,000,000.00	2.750	₹	2.712	_	05/22/2024
	54231	FEDERAL HOME LOAN MTG CORP	05/23/2019	3,000,000.00	3,002,070.00	3,000,000.00	2.500	₹	2.466	_	05/23/2022
	53670	FEDERAL NATIONAL MORTGAGE	03/23/2018	3,000,000.00	2,986,515.00	2,986,503.78	1.200	₹	2.320		10/25/2019
	53671	FEDERAL NATIONAL MORTGAGE	03/23/2018	2,000,000.00	1,991,010.00	1,990,997.48	1.200	₹	2.321	•	10/25/2019
	53707	FEDERAL NATIONAL MORTGAGE	04/13/2018	3,000,000.00	3,026,445.00	2,997,218,67	2.500	*	2.517	_	04/13/2021
3135G0V34 5	54049	FEDERAL NATIONAL MORTGAGE	02/08/2019	3,000,000.00	3,066,840.00	2,989,541.77	2.500	₹	2.544	_	02/05/2024
	Subto	Subtotal and Average 617,968,461.44		630,600,000.00	630,560,740.80	630,119,597.60	ļ		2.350	523	
Federal Agency Issues - Discount	s - Discount										
	53818	Federal Farm Credit Discount	07/13/2018	3,000,000.00	2,995,905.00	2,932,818.33	2.330	₹	2.405	23 06/2	06/24/2019
	53897	Federal Farm Credit Discount	11/02/2018	3,000,000.00	2,984,334.00	2,936,028.33	2.620	{	2.698		08/22/2019
	53905	Federal Farm Credit Discount	11/09/2018	3,000,000.00	2,979,438.00	2,931,320.83	2.650	₹	2.733		09/16/2019
	53910	Federal Farm Credit Discount	11/14/2018	3,000,000.00	2,998,635.00	2,956,320.00	2.520	₹	2.574		06/10/2019
~	53916	Federal Farm Credit Discount	11/16/2018	3,000,000.00	2,993,175.00	2,949,885.00	2.570	₹	2.633	37 07/0	07/08/2019
313312MC1 5	53922	Federal Farm Credit Discount	11/19/2018	3,000,000.00	2,977,872.00	2,931,762.50	2.650	¥	2.732	115 09/2	09/24/2019

CUSIP	Investment#	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S P P	YTM Days to 360 Maturity	rs to Maturity urity Date
Federal Agency	Federal Agency Issues - Discount										1
313312JE1	53956	Federal Farm Credit Discount		12/12/2018	3,000,000.00	2.991,615.00	2.954 100 00	2.550	٥	2 617	07/46/2010
313312NV8	53980	Federal Farm Credit Discount		12/18/2018	3,000,000.00	2,969,970.00	2,929,647,50	2.630	₹ ¥	·	
313312KB5	53988	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,987,466.00	2,951,125.00	2.550	{ ₹		
313312KB5	53992	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,987,466.00	2,951,125.00	2.550	₹	2.620	_
313312KB5	53993	Federal Farm Credit Discount		12/19/2018	3,000,000.00	2,987,466.00	2,951,125.00	2.550	₹	2.620	_
313312PK0	54009	Federal Farm Credit Discount		12/28/2018	3,000,000.00	2,967,240.00	2,929,583.33	2.600	₹	•	
313312PS3	54014	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,965,875.00	2,931,520.00	2.560	{	•	•
313312PS3	54015	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,965,875.00	2,931,520.00	2.560	{ ₹	,	
313312GU8	54016	Federal Farm Credit Discount		01/09/2019	3,000,000.00	2,998,245.00	2,968,558.33	2.450	{ ₹		_
313312NZ9	54017	Federal Farm Credit Discount		01/09/2019	3,000,000.00	2,969,190.00	2,935,107.50	2.570	₹	·	
313312HD5	54020	Federal Farm Credit Discount		01/18/2019	3,000,000.00	2,996,490.00	2,968,815.00	2.430	¥		_
313312HD5	54021	Federal Farm Credit Discount		01/18/2019	3,000,000.00	2,996,490.00	2,968,815.00	2.430	{ ₹	2.456	_
313312PZ7	54025	Federal Farm Credit Discount		01/22/2019	3,000,000.00	2,964,663.00	2,934,321.67	2.510	¥		
313312HK9	54041	Federal Farm Credit Discount		01/30/2019	3,000,000.00	2,995,320.00	2,970,153.33	2.420	¥		_
313312JE1	54058	Federal Farm Credit Discount		02/15/2019	3,000,000.00	2,991,615.00	2,969,296,67	2.440	*	2.465	_
313312JE1	54059	Federal Farm Credit Discount		02/15/2019	3,000,000.00	2,991,615.00	2.969.296.67	2.440	AA		_
313312MN7	54068	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,976,015.00	2,954,533,33	2.480	¥	•	
313312MN7	54069	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,976,015.00	2,954,533.33	2.480	*	•	•
313312JL5	54074	Federal Farm Credit Discount		02/27/2019	3,000,000.00	2,990,445.00	2,970,637.50	2.430	*		
313312JL5	54075	Federal Farm Credit Discount		02/27/2019	3,000,000.00	2,990,445.00	2,970,637.50	2.430	{		_
313312JP6	54082	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,989,860.00	2,971,447.50	2.430	¥		_
313312PM6	54083	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,966,850.00	2,946,689.17	2.470	₹	_	
313312JP6	54084	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,989,860.00	2,971,447.50	2.430	₹	•	_
313312LG3	54132	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,981,787.00	2,968,200.00	2.400	₹		_
313312LA6	54133	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,982,963.00	2,969,400.00	2.400	₹		_
313312MF4	54134	Federal Farm Credit Discount		03/29/2019	3,000,000.00	2,977,284.00	2,963,600.00	2.400	₹	2.429	118 09/27/2019
313312LU2	54144	Federal Farm Credit Discount		04/08/2019	3,000,000.00	2,979,438.00	2,967,934.17	2.390	₹	2.416 1	107 09/16/2019
313312MB3	54146	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,978,067.00	2,966,938.33	2.390	₹		114 09/23/2019
313312MB3	54147	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,978,067.00	2,966,938.33	2.390	₹		_
313312MJ6	54154	Federal Farm Credit Discount		04/12/2019	3,000,000.00	2,976,696.00	2,965,942.50	2.390	₹		_
313312MJ6	54155	Federal Farm Credit Discount		04/12/2019	3,000,000.00	2,976,696.00	2,965,942.50	2.390	₹		_
313312MK8	54163	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,975,430.00	2,965,345.00	2.390	¥		
313312MR8	54164	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,975,430.00	2,965,345.00	2.390	₹		_
313312MK8	54165	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,975,430.00	2,965,345.00	2.390	₹		•
313312QG8	54166	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,963,301.00	2,952,995.00	2.380	₹	•	•
313312068	54167	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,963,301.00	2,952,995.00	2.380	\$		•

AA 2.415 109 06 AA 2.415 109 06 AA 2.415 109 06 AA 2.419 156 11 AA 2.419 156 11 AA 2.419 156 11 AA 2.483 138 10 AA 2.532 18 06 AA 2.533 258 02 AA 2.533 258 02 AA 2.534 258 258 02 AA 2.533 258 02 AA 2.533 258 02 AA 2.543 258 258 02 AA 2.553 258 258 258 258 258 258 258 258 258 258	Investment#	Janes	Dalance	Date	Par Value	Market Value	Book Value	Rate	S&P	360 M	360 Maturity Date
Federal Farm Credit Discourt 04/17/2019 3,000,000.00 2,963,301.00 2,963,3183.34 2,350 AA 2445 1919 1910 1910 1910 1910 1910 1910 191	ses - Discount										
Federal Fam Criedii Discourt 04/17/2019 3,000,000.00 2,770,465.00 2,696,288.33 2,900 AA 2,415 101 Federal Fam Criedii Discourt 04/17/2019 3,000,000.00 2,970,465.00 2,996,328.33 2,990 AA 2,415 101 Federal Fam Criedii Discourt 06/17/2019 3,000,000.00 2,996,970 2,996,415.00 2,996,416.00 2,	54169	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2.963.301.00	2 953 193 34	2 380	٥	2 454	
Federal Farm Coetal Discourt 04/17/2019 3,000,000.00 2,979,045.00 2,996,233.3 2,900 A 2,15 100 Federal Farm Coetal Discourt 05/08/2019 3,000,000.00 2,979,045.00 2,996,130.00 2,	54173	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,979,045.00	2 969 328 33	2390	{ {	2.434	
Federal Farm Credit Discourt 04/17/2019 3,000,000.00 2,999,370.00 2,999,323.3 2,900 A 2,419 150 Federal Farm Credit Discourt 05/08/2019 3,000,000.00 2,999,370.00 2,994,150.00 2	54174	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2.979.045.00	2 969 328 33	2300	{ {	2.4.5	
Federal Farm Creat Discount 650822719 3,000,000 2,968,170.00 2,964,150.00 2,396 AA 2419 155 Federal Farm Creat Discount 65082719 3,000,000 2,968,170.00 2,964,150.00 2,396 AA 2419 155 Federal Farm Creat Discount 65082719 3,000,000 2,967,410.00 2,964,150.00 2,396 AA 2469 156 Federal Farm Creat Discount 65271/2019 3,000,000 2,974,400 2,970,966 7,396 AA 2489 170 Federal Farm Creat Discount 65271/2019 3,000,000 2,974,400 2,970,966 7,396 AA 2,399 170 Federal Farm Creat Discount 65271/2019 3,000,000 2,974,400 2,970,966 7,396 AA 2,399 170 Federal Farm Creat Discount 65202/2019 3,000,000 2,974,400 2,970,966 7,396 AA 2,399 170 Federal Farm Creat Discount 65202/2019 3,000,000 2,974,400 2,970,966 7,396 AA 2,399 170 Federal Farm Creat Discount 65202/2019 3,000,000 2,974,400 2,970,966 7,396 AA 2,399 170 Federal Farm Creat Discount 65202/2019 3,000,000 2,974,400 2,970,966 7,396 AA 2,399 170 Federal Farm Creat Discount 1270/2018 3,000,000 2,974,400 2,970,966 7,396 AA 2,399 170 Federal Farm Creat Discount 1270/2018 3,000,000 2,974,400 2,974,400 2,970,966	54175	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,979,045.00	2.969.328.33	2.390	{ 4	2415	
Federal Farm Credit Discount 650682019 3,000,000.00 2,989,970.00 2,984,150.00 2,390 AA 2419 155 Federal Farm Credit Discount 650682019 3,000,000.00 2,989,740.00 2,984,150.00 2,390 AA 2439 155 Federal Farm Credit Discount 65272129 3,000,000.00 2,987,240.00 2,971,986.67 2,380 AA 2389 138 Federal Farm Credit Discount 65272129 3,000,000.00 2,973,480.00 2,971,986.67 2,380 AA 2389 138 Federal Farm Credit Discount 65272129 3,000,000.00 2,973,480.00 2,971,986.67 2,380 AA 2389 138 Federal Farm Credit Discount 65272129 3,000,000.00 2,973,480.00 2,971,986.67 2,380 AA 2389 138 Federal Farm Credit Discount 65272129 3,000,000.00 2,971,480.00 2,971,986.67 2,380 AA 2389 138 Federal Farm Credit Discount 65272129 3,000,000.00 2,971,480.00 2,971,986.67 2,980 AA 2389 138 Federal Farm Credit Discount 65272129 3,000,000.00 2,971,480.00 2,971,986.67 2,971,986.67 2,971,986.77 2,971,987,980.77 2,971,987,987,980.77 2,971,987,987,980.77	54214	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,969,970.00	2,964,150.00	2390	{ 4	24.10	
Federal Farm Credit Discount OST/10219 3,000,0000 2,986,370.00 2,986,110.00 2,	4215	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,969,970,00	2 964 150 00	2390	{ \$	24.0	
Federal Farm Credit Discount 65/16/2019 3,000,0000 2,997,340.00 2,997,340.00 2,997,340.00 2,997,340.00 2,997,340.00 2,997,340.00 2,997,340.00 2,997,340.00 2,997,340.00 2,997,340.00 2,997,340.00 2,997,040.00 2	4216	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,969,970,00	2,964,150.00	200.0	{ {	2413	
Federal Fam Credit Discount 05/21/2019 3,000,0000 2,973,480.00 2,970,68667 2.860 A 2.873 138 Federal Fam Credit Discount 05/21/2019 3,000,0000 2,973,480.00 2,970,68667 2.860 A 2.883 138 Federal Fam Credit Discount 05/21/2019 3,000,0000 2,973,480.00 2,970,68667 2.860 A 2.883 138 Federal Fam Credit Discount 05/22/2019 3,000,0000 2,971,440.00 2,970,68667 2.800 AA 2.883 138 Federal Fam Credit Discount 05/22/2018 3,000,0000 2,971,440.00 2,970,486.67 2.800 A 2.883 158 178 159 297 Federal Home Loan Discount 120/20/2018 3,000,000 2,975,480.00 2,970,486.77 A 2.88 2.88 178 Federal Home Loan Discount 12/20/2018 3,000,000 2,975,480.00 2,977,486.7 2.80 A 2.82 18 Federal Home Loan Discount 12/20/2018 3,000,000 0 2,975,486.7 2.80 <t< td=""><td>4220</td><td>Federal Farm Credit Discount</td><td></td><td>05/16/2019</td><td>3,000,000.00</td><td>2,967,240.00</td><td>2.963.110.00</td><td>2380</td><td>{ ₹</td><td>2.413</td><td></td></t<>	4220	Federal Farm Credit Discount		05/16/2019	3,000,000.00	2,967,240.00	2.963.110.00	2380	{ ₹	2.413	
Federal Fam Coedit Discount 05/21/2019 3,000,000.00 2,973,480.00 2,973,680.00	4225	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,973,480.00	2.970.696.67	2.360	\ \	2383	
Federal Farm Credit Discount 05/21/2019 3,000,000.00 2,973,480.00 2,970,686.67 2,860 AA 2,939 3,930 AB 2,933,581.00 2,970,686.67 2,880 AA 2,939 3,930 3,930 AB 2,930 AB 2,939 3,930 AB 2,933 1,939 AB 2,930 AB AB 2,930 AB	4226	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2,973,480.00	2,970,696,67	2.360	A A	2383	
Federal Farm Credit Discount 06/29/2019 3,000,000.00 2,943,961.00 2,943,000.00 2,943,961.00 2,943,000.00 2,943,961.00 2,943,000.00 2,943,961.00 2,943,000.00 2,943,000.00 2,943,000.00 2,943,000.00 2,943,000.00 2,943,000.00 2,943,000.00 2,943,000.00 2,943,000.00 2,943,000.00 2,973,494.00 2,973,494.00 2,973,490.00 2,973,494.00 2,973,490.00 2,973,494.00 2,973,494.00 2,973,494.00 2,973,494.00 2,973,490.00 2,994,190.00 2,994,190.00 2,994,190.00 2,994,190.00 2,994,190.00 2,994,190.00 2,994,190.00 2,993,913.00 2,994,190.00 <th< td=""><td>4227</td><td>Federal Farm Credit Discount</td><td></td><td>05/21/2019</td><td>3,000,000.00</td><td>2.973.480.00</td><td>2 970 696 67</td><td>2360</td><td>{ {</td><td>2000</td><td></td></th<>	4227	Federal Farm Credit Discount		05/21/2019	3,000,000.00	2.973.480.00	2 970 696 67	2360	{ {	2000	
Federal Farm Creati Discount 05/30/2019 3,000,000.00 2,994,136.00 2,996,486.57 2,320 AA 2,478 2,997 Federal Farm Creati Discount 03/31/2018 3,000,000.00 2,994,136.00 2,928,800.00 2,470,486.57 2,40 AA 2,478 150 Federal Home Loan Discount 1,207/2018 3,000,000.00 2,994,150.00 2,993,373.33 2,80 AA 2,78 2,80 AB 2,77 AA 2,47 80 2,90 AB 2,90 AB 2,77 AB 2,78 1,70 AB 2,90 AB 2,77 AB 2,90 AB 2,77 AB 2,77 AB AB 2,90 AB 2,77 AB 2,90 AB 2,77 AB 2,90 AB 2,77 AB 2,90 AB AB 2,90 AB	4241	Federal Farm Credit Discount		05/29/2019	3,000,000,00	2 943 951 00	2,010,000,00	200.00	{	2.505	
Federal Home Loan Discount 08/31/2018 3,000,000.00 2,984,150.00 2,907,718.0G 2	4247	Federal Farm Credit Discount		05/30/2019	3,000,000.00	2 971 140 00	2 970 486 67	2.320	{ {	2.589	_
Federal Home Loan Discount 09/25/2018 5,000,0000 4,994,150,100 2,975,430,100 2	3846	Federal Home Loan Discount		08/31/2018	3.000.000.00	2 984 136 00	2,575,456.07	2.330	{ :	2.555	
Federal Home Loan Discount 1207/2018 3,000,000.00 2,995,430.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 2,995,100.00 3,	3863	Federal Home Loan Discount		09/25/2018	5.000.000.00	4 994 150 00	4 007 749 06	0.400	{ :	2.478	
Federal Home Loan Discount 12/20/2018 3,000,000.00 2,996,610.00 2,996,510.30 2,596,313.33 2,500 A 2,713 128 Federal Home Loan Discount 12/20/2018 5,000,000.00 2,996,610.00 2,996,610.00 2,996,610.00 2,996,810.00 2,500 AA 2,500 A 2,500 A 2,500 AA 2,500 A 2,500 A 2,500 AA 2,5	3946	Federal Home Loan Discount		12/07/2018	3 000 000 00	2 975 430 00	4,307,710.00	2.470	{:	2.536	
Federal Home Loan Discount 12/20/2018 5,000,000.00 4,975,845.00 4,916,018.06 2,500 AA 2,538 AB 2,538 AB 2,538 AB 2,538 AB 2,538 18 C C AB 2,538 18 C AB 2,538 18 C AB 2,532 18 C AB 2,532 18 C AB 2,532 18 C C AB AB C AB	3950	Federal Home Loan Discount		12/10/2018	3.000,000,00	2 999 610 00	2,555,515,55	2.030	{ :	2.7.13	
Federal Home Loan Discount 1220/2018 5,000,000.00 4,994,800.00 7,171,010.00 7,	3994	Federal Home Loan Discount		12/20/2018	5 000 000 00	4 975 845 00	4 046 049 06	2.303	{ :	2.036	_
Federal Home Loan Discount 12/20/2018 3,000,000.00 2,994,800.00 2,994,800.00 2,994,800.00 4,994,800.00 2,994,800.00 4,994,800.00 2,994,800.00 4,994,800.00 4,994,800.00 4,994,800.00 4,994,800.00 4,994,800.00 4,994,800.00 4,994,800.00 4,994,800.00 4,994,800.00 4,994,800.00 2,996,880.00 2,996,980.00 2	3997	Federal Home Loan Discount		12/20/2018	5,000,000,00	4 994 800 00	4,510,515.00	2.330	{ {	2.000	-
Federal Home Loan Discount 1220/2018 5,000,000.00 4,994,800.00 2,994,800.00 3,994,800.00 3,994,800.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,994,900.00 3,	3998	Federal Home Loan Discount		12/20/2018	3.000 000 00	20.555,755,70	7,047,102.70	2000		2.552	_
Federal Home Loan Discount 12/21/2018 5,000,000.00 4,994,800.00 4,997,500.00 2,500 AA 2,532 18 Federal Home Loan Discount 12/21/2018 3,000,000.00 2,996,800.00 2,996,800.00 2,996,800.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,300.00 2,996,906.00 2,99	4000	Federal Home Loan Discount		12/20/2018	5 000 000 00	7 094 800 00	4 027 450 70	000.7		2.030	
Federal Home Loan Discount 1,221/2018 3,000,000.00 4,934,000.00 2,966,880.00 2,962,500.00 2,500 A 2,532 18 Federal Home Loan Discount 1221/2018 3,000,000.00 2,996,880.00 2,966,883.33 2,500 A 2,561 A 2,561 B Federal Home Loan Discount 1221/2018 3,000,000.00 2,984,922.00 2,966,186.67 2,435 AA 2,661 Z Federal Home Loan Discount 01/23/2019 3,000,000.00 2,984,922.00 2,969,166.67 2,435 AA 2,460 23 Federal Home Loan Discount 01/23/2019 3,000,000.00 2,984,763.00 2,956,166.67 2,436 AA 2,460 23 Federal Home Loan Discount 01/25/2019 3,000,000.00 2,956,560.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.00 2,976,800.	4001	Federal Home Loan Discount		12/24/2018	5,000,000,00	4,994,000.00	4,937,152.78	2.500	₹ :	2.532	
Federal Home Loan Discount 12/21/2018 3,000,000.00 2,996,380.00 2,902,500.00 2,900,833.33 2,500 AA 2,551 26 48 2.500 AA 2,501 26 24 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	1004	Federal Home Loan Discount		12/21/2010	9,000,000,0	4,994,800.00	4,937,500.00	2.500	₹	2.532	-
Federal Home Loan Discount 1/2/1/2018 3,000,000.00 2,996,332.0 2,960,833.3 2.560 AA 2.561 26 Federal Home Loan Discount 1/2/2019 3,000,000.00 2,996,905.00 2,969,156.67 2.435 AA 2.460 23 Federal Home Loan Discount 01/23/2019 3,000,000.00 2,995,905.00 2,969,156.67 2.435 AA 2.460 23 Federal Home Loan Discount 01/23/2019 3,000,000.00 2,995,905.00 2,969,156.67 2.435 AA 2.460 23 Federal Home Loan Discount 01/23/2019 3,000,000.00 2,954,763.00 2,922,650.00 2.475 AA 2.489 22 Federal Home Loan Discount 02/04/2019 3,000,000.00 3,000,000.00 2,976,800.00 2,977,413.33 2.420 AA 2.438 5 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,977,413.33 2.420 AA 2.438 5 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,956,932.00 2,924,566.67 2.480 AA 2.563 258 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,956,932.00 2,924,566.67 2.480 AA 2.563 258 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,956,932.00 2,924,566.67 2.480 AA 2.563 258 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,956,932.00 2,924,566.67 2.480 AA 2.563 258 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,956,932.00 2,924,566.67 2.480 AA 2.563 258 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,956,932.00 2,924,568.87 2,440 AA 2.563 3,440 AA 2.453 3,440 AA 2.452 3,440 AA 2.453 3,440	1006	Fodoral Lomo Loss Discourt		12/21/2010	3,000,000,00	2,996,880.00	2,962,500.00	2.500	₹	2.532	_
Federal Home Loan Discount 1227/2018 3,000,000.00 2,996,905.00 2,996,956.0 2,996,905.0 2,996,9	000	receial notifie Edail Discount		12/21/2018	3,000,000.00	2,995,320.00	2,960,833.33	2.500	≸	2.561	
Federal Home Loan Discount 01/23/2019 3,000,000.00 2,995,905.00 2,995,405.00 2,995,905.00 2,995,405.00 2,995,	400/	rederal home Loan Discount		12/27/2018	3,000,000.00	2,984,922.00	2,950,258.33	2.540		2.610	
Federal Home Loan Discount 01/23/2019 3,000,000.00 2,995,905.00 2,995,905.00 2,995,905.00 2,995,905.00 2,995,905.00 2,995,905.00 2,995,905.00 2,995,905.00 2,995,905.00 2,995,905.00 2,995,4763.00 2,995,4766.67 2,480 A 2,563 2,563<	402/	rederal Home Loan Discount		01/23/2019	3,000,000.00	2,995,905.00	2,969,156.67	2.435		2.460	
Federal Home Loan Discount 01/25/2019 3,000,000.00 2,954,763.00 2,922,650.00 2,550 AA 2,636 237 AB 2,636 AB 2,638 AB	40Z8	Federal Home Loan Discount		01/23/2019	3,000,000.00	2,995,905.00	2,969,156.67	2.435		2.460	
Federal Home Loan Discount 01/30/2019 5,000,000.00 4,972,585.00 4,928,500.00 2,475 AA 2,528 86 Federal Home Loan Discount 02/07/2019 3,000,000.00 3,000,000.00 2,900,000.00 2,977,000.00 2,475 AA 2,49 2 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,999,415.00 2,977,413.33 2,420 AA 2,438 5 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,950,932.00 2,924,566.67 2,480 AA 2,563 2,58 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,950,932.00 2,924,566.67 2,480 AA 2,563 2,58 Federal Home Loan Discount 02/21/2019 3,000,000.00 2,950,932.00 2,924,566.67 2,480 AA 2,452 2,88 2,440 AA 2,563 2,58 Federal Home Loan Discount 02/21/2019 3,000,000.00 2,924,566.67 2,440 AA 2,452 3,4 Federal Home Loan Discount 02/21/2019	1031	Federal Home Loan Discount		01/25/2019	3,000,000.00	2,954,763.00	2,922,650.00	2.550		2.636	
Federal Home Loan Discount 02/07/2019 3,000,000.00 3,000,000.00 2,976,800.00 2,976,800.00 2,419 2 Federal Home Loan Discount 02/08/2019 3,000,000.00 2,999,415.00 2,977,000.00 2,977,413.33 2,420 AA 2,419 2 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,999,415.00 2,924,566.67 2,480 AA 2,58 5 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,950,932.00 2,924,566.67 2,480 AA 2,563 2,58 Federal Home Loan Discount 02/21/2019 3,000,000.00 4,985,600.00 4,954,588.89 2,440 AA 2,563 2,58 Federal Home Loan Discount 02/21/2019 3,000,000.00 2,992,580.00 2,974,588.89 2,440 AA 2,462 3,440 AA 2,452 AA 2,452 AA 2,452 AA 2,452 AA 2,452 AA 2,452 3,440 AA 2,452 3,440 AA 2,452 3,440 AA	4040	Federal Home Loan Discount		01/30/2019	5,000,000.00	4,972,585.00	4.928.500.00	2.475		2 528	
Federal Home Loan Discount 02/08/2019 3,000,000.00 3,000,000.00 2,999,415.00 2,977,000.00 2,480 A 2,563 2,58 5,58 2,58	4046	Federal Home Loan Discount		02/07/2019	3,000,000.00	3,000,000.00	2.976.800.00	2 400		2419	
Federal Home Loan Discount 02/14/2019 3,000,000.00 2,999,415.00 2,977,413.3 2,420 AA 2,25 AA 2,56 3,000,000.00 2,950,932.00 2,924,566.67 2,480 AA 2,563 2,58 5.00 2,924,566.67 2,480 AA 2,563 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,58 2,40 AA 2,58 3,40 2,42 3,40 AA 2,42 AA 2,42 3,40 AA 2,42 AA AA <th< td=""><td>4050</td><td>Federal Home Loan Discount</td><td></td><td>02/08/2019</td><td>3,000,000.00</td><td>3,000,000.00</td><td>2,977,000.00</td><td>2.400</td><td></td><td>2419</td><td>_</td></th<>	4050	Federal Home Loan Discount		02/08/2019	3,000,000.00	3,000,000.00	2,977,000.00	2.400		2419	_
Federal Home Loan Discount 02/14/2019 3,000,000.00 2,950,932.00 2,924,566.67 2.480 AA 2.563 2.58 Federal Home Loan Discount 02/14/2019 3,000,000.00 2,950,932.00 2,924,566.67 2,480 AA 2,563 2,58 Federal Home Loan Discount 02/21/2019 3,000,000.00 4,989,600.00 4,954,588.89 2,440 AA 2,462 34 Federal Home Loan Discount 02/21/2019 3,000,000.00 2,992,580.00 2,971,533.33 2,440 AA 2,452 34	4054	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,999,415.00	2.977.413.33	2.420		2.438	_
Federal Home Loan Discount 02/14/2019 3,000,000,00 2,950,932.00 2,924,566.67 2.480 AA 2.563 2.583 2.583 2.583 2.583 2.583 2.583 3.583 3.440 AA 2.462 3.46	4055	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,950,932.00	2.924.566.67	2.480		2 563	
Federal Home Loan Discount 02/21/2019 5,000,000.00 4,989,600.00 4,954,588.89 2,440 AA 2,462 3,000,000.00 Rederal Home Loan Discount 02/21/2019 3,000,000.00 2,992,590.00 2,992,590.00 2,971,533.33 2,440 AA 2,452 AA	4057	Federal Home Loan Discount		02/14/2019	3,000,000.00	2,950,932.00	2.924.566.67	2.480		2.563	
Federal Home Loan Discount 02/21/2019 3,000,000.00 2,992,590.00 2,971,533,33 2,440 AA 2,463 An	4061	Federal Home Loan Discount		02/21/2019	5,000,000.00	4.989.600.00	4 954 588 89	2 440		7 46.0	
	4062	Federal Home Loan Discount		02/21/2019	3,000,000,00	2 992 590 00	2 971 533 33	2440		2.402	

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 360 Maturity	s to Maturity Irity Date
Federal Agency	Federal Agency Issues - Discount										İ
313384HZ5	54064	Federal Home Loan Discount		02/21/2019	3,000,000.00	2,992,590.00	2.971.533.33	2 440	AA	2.463	40 07/11/2010
313384KU2	54065	Federal Home Loan Discount		02/22/2019	3,000,000.00	2,984,136.00	2,962,674.83	2.461	{ ₹		
313384GP8	54071	Federal Home Loan Discount		02/26/2019	3,000,000.00	2,999,220.00	2,979,547.50	2.430	₩		
313384JD2	54092	Federal Home Loan Discount		03/12/2019	3,000,000.00	2,991,810.00	2,974,739.58	2.425	*	2.446	_
313384JD2	54094	Federal Home Loan Discount		03/12/2019	3,000,000.00	2,991,810.00	2,974,739.58	2.425	₹	2.446	_
313384JD2	54097	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,991,810.00	2,974,941.67	2.425	₹		44 07/15/2019
313384JD2	54098	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,991,810.00	2,974,941.67	2.425	₹		_
313384JD2	54099	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,991,810.00	2,974,941.67	2.425	₹		_
313384JD2	54100	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,991,810.00	2,974,941.67	2.425	¥	-	
313384HR3	54101	Federal Home Loan Discount		03/08/2019	3,000,000.00	2,994,150.00	2,976,405.00	2.420	₹		_
313384HR3	54102	Federal Home Loan Discount		03/08/2019	3,000,000.00	2,994,150.00	2,976,405.00	2.420	₹		_
313384HY8	54104	Federal Home Loan Discount		03/18/2019	3,000,000.00	2,992,785.00	2,977,010.00	2.420	₩		_
313384GV5	54108	Federal Home Loan Discount		03/20/2019	3,000,000.00	2,998,050.00	2,982,858.33	2.420	¥		_
313384JE0	54114	Federal Home Loan Discount		03/25/2019	3,000,000.00	2,991,615.00	2,977,070,42	2.435	¥		_
313384JE0	54116	Federal Home Loan Discount		03/25/2019	3,000,000.00	2,991,615.00	2,977,070.42	2.435	₹		_
313384JE0	54117	Federal Home Loan Discount		03/25/2019	3,000,000.00	2,991,615.00	2,977,070.42	2.435	¥		
313384HZ5	54118	Federal Home Loan Discount		03/26/2019	3,000,000.00	2,992,590.00	2,978,287.92	2.435	{		_
313384JQ3	54128	Federal Home Loan Discount		03/28/2019	3,000,000.00	2,989,665.00	2,975,850.00	2.415	¥		
313384GM5	54130	Federal Home Loan Discount		03/29/2019	3,000,000.00	2,999,610.00	2,986,400.00	2.400	¥		_
313384MC0	54131	Federal Home Loan Discount		03/29/2019	3,000,000.00	2,977,872.00	2,964,200.00	2.400	¥		_
313384JA8	54143	Federal Home Loan Discount		04/08/2019	3,000,000.00	2,992,395.00	2,981,079.18	2.390	{ ₹		_
313384NA3	54148	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,973,675.00	2,962,478.33	2.395	₹		•
313384NA3	54149	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,973,675.00	2,962,478.33	2.395	₹		
313384NA3	54150	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,973,675.00	2,962,478.33	2.395	₹	•	•
313384KA6	54151	Federal Home Loan Discount		04/15/2019	3,000,000.00	2,987,661.00	2,977,693.33	2.390	₹		65 08/05/2019
313384JX8	54152	Federal Home Loan Discount		04/15/2019	3,000,000.00	2,988,249.00	2,978,290.83	2.390	₹		62 08/02/2019
313384KD0	54156	Federal Home Loan Discount		04/12/2019	3,000,000.00	2,987,076.00	2,976,596.67	2.380	₹		_
313384JX8	54157	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,988,249.00	2,978,490.00	2.390	₹	2.407	62 08/02/2019
313384JX8	54158	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,988,249.00	2,978,490.00	2.390	≨		_
313384JX8	54159	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,988,249.00	2,978,490.00	2.390	*		_
313384JX8	54160	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,988,249.00	2,978,490.00	2.390	¥		_
313384JW0	54168	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,988,447.00	2,978,888.33	2.390	*		_
313384JU4	54170	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,988,885.00	2,979,286.67	2.390	≨		_
313384NF2	54172	Federal Home Loan Discount		04/17/2019	3,000,000.00	2,972,700.00	2.962.600.00	2.400	AA	-	
313384NF2	54176	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,972,700.00	2,962,800.00	2.400	¥		
313384NF2	54177	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,972,700.00	2,962,800.00	2.400	{ ₹	·	

Run Date: 07/29/2019 - 09:50

AP PM (PRF_PM2) 7.3.0 Portfolio CP19

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments May 31, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S.	WTW 360	Days to	Maturity
Federal Agency	Federal Agency Issues - Discount											Date
313384NF2	54178	Federal Home Loan Discount		04/18/2019	3,000,000,00	2,972,700,00	2 962 BND DD	2.400	Š	7,70		0,00,70,00
313384NF2	54179	Federal Home Loan Discount		04/18/2019	3,000,000.00	2.972,700.00	2,962,800,00	2,400	{ 4	2.470	4 5	10/21/2019
313384NF2	54180	Federal Home Loan Discount		04/18/2019	3,000,000.00	2.972.700.00	2.962 800 00	2400	{ ₹	2470		10/21/2018
313384NF2	54181	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,972,700.00	2.962.800.00	2 400	ξ V	2470	•	10/21/2019
313384NF2	54182	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,972,700.00	2,962,800,00	2.400	¥	2.470		10/24/2019
313384LN7	54183	Federal Home Loan Discount		04/18/2019	3,000,000.00	2,980,611.00	2.971,000.00	2.400	Ā	2 423	_	09/10/2019
313384NG0	54186	Federal Home Loan Discount		04/22/2019	3,000,000.00	2,972,505.00	2,963,247,51	2 410	AA	2 481		10/2/2019
313384NW5	54188	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,969,775.00	2,960,963,33	2 390	₹ ¥	2.461		11/05/2019
313384PE3	54189	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,968,215.00	2.959.370.00	2.390	₹ ¥	2.461		11/13/2019
313384NS4	54190	Federal Home Loan Discount		04/23/2019	5,000,000.00	4,950,925.00	4,936,533.33	2.380	¥	2.450	-	11/01/2019
313384NS4	54192	Federal Home Loan Discount		04/24/2019	3,000,000.00	2,970,555.00	2,961,959.17	2.390	₹	2.460		11/01/2019
313384NH8	54193	Federal Home Loan Discount		04/25/2019	3,000,000.00	2,972,310.00	2,963,800.00	2.400	₹	2.429		10/23/2019
313384JL4	54194	Federal Home Loan Discount		04/25/2019	3,000,000.00	2,990,445.00	2,982,363.33	2.405	₹	2.419		07/22/2019
313384JL4	54195	Federal Home Loan Discount		04/26/2019	3,000,000.00	2,990,445.00	2,982,563.75	2.405	₹	2.419		07/22/2019
313384NK1	54196	Federal Home Loan Discount		04/26/2019	3,000,000.00	2,971,920.00	2,963,600.00	2.400	₹	2.429		10/25/2019
313384LJ6	54197	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,981,397.00	2,973,945.83	2.405	₹	2.426		9/06/2019
313384LJ6	54198	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,981,397.00	2,973,945.83	2.405	₹	2.426	_	9/06/2019
313384NS4	54199	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,970,555.00	2,962,955.00	2.390	₹	2.460	•	11/01/2019
313384WF2	54207	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,937,198.00	2,928,520.83	2.350	₹	2.433	_	04/30/2020
313384LA5	54208	Federal Home Loan Discount		05/01/2019	3,000,000.00	2,982,963.00	2,975,850.00	2.415	₹	2.435		08/29/2019
313384NX3	54209	Federal Home Loan Discount		05/02/2019	3,000,000.00	2,969,580.00	2,963,026.67	2.360	\	2.442		11/06/2019
313384HC6	54210	Federal Home Loan Discount		05/02/2019	3,000,000.00	2,996,685.00	2,990,200.00	2.400	₹	2.408		06/20/2019
313384NX3	54213	Federal Home Loan Discount		05/08/2019	3,000,000.00	2,969,580.00	2,963,751.67	2.390	₹	2.419		11/06/2019
313384PG8	54222	Federal Home Loan Discount		05/16/2019	3,000,000.00	2,967,825.00	2,964,010.00	2.360	₹	2.442		11/15/2019
313384KD0	54223	Federal Home Loan Discount		05/17/2019	3,000,000.00	2,987,076.00	2,983,607.50	2.370	*	2.383	_	08/08/2019
313384LU1	54233	Federal Home Loan Discount		05/24/2019	3,000,000.00	2,979,438.00	2,977,575.00	2.340	₹	2.358	_	9/16/2019
313384LU1	54234	Federal Home Loan Discount		05/24/2019	5,000,000.00	4,965,730.00	4,962,625.00	2.340	¥	2 358	_	09/16/2019
313384KR9	54235	Federal Home Loan Discount		05/28/2019	3,000,000.00	2,984,724.00	2,983,620.00	2.340	¥	2 353		08/20/2019
313384LU1	54245	Federal Home Loan Discount		05/30/2019	3,000,000.00	2,979,438.00	2.978.745.00	2.340	Ā	2.357		09/16/2019
313396GV9	54086	FREDDIE DISCOUNT		03/07/2019	3,000,000.00	2,998,050.00	2,980,318.33	2.410	₹	2.426		06/13/2019
	Subto	Subtotal and Average 437,2	437,273,162.15		450,000,000.00	447,323,219.00	444,537,839.57	1		2.474	93	
Medium Term Notes	lotes											
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000.00	1,996,520.00	1,998,958.15	2.650	∢	2.647	590 01	01/11/2021
	Subto	Subtotal and Average 4,2'	4,224,729.57		2,000,000.00	1,996,520.00	1,998,958.15	ĺ		2.647	290	

AP PM (PRF_PM2) 7.3.0 Portfolio CP19

CUSIP	Investment#	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Suley 400 a	Stated	0	YTM Days to	Mai
Money Market							Door value	Nate	5	SOO MALUILIY	y Date
SYS52411 SYS50863	52411 50863	Fidelity Inst Government Invesco			50,000,000.00	50,000,000.00	50,000,000.00	2.310	AAA	2.278	
SYS51499 SYS52471	51499 52471	JP Morgan & Co. Morgan Stanley Inst Government	ernment	İ	0.00 28,000,000.00	0.00	0.00	0.380 0.030 2.290	§ § §	0.030	
	nS	Subtotal and Average	85,129,032.26		78,000,000.00	78,000,000.00	78,000,000.00	1		2.271	
Local Agency Investment Funds	estment Funds										
SYS43	43	Local Agency Investment Fund	t Fund	1	65,000,000.00	65,009,552.01	65,000,000.00	2.449		2.415	
	ns	Subtotal and Average	65,000,000.00		65,000,000.00	65,009,552.01	65,000,000,00	1		2415 1	
Negotiable CD's											
62478TT66 62478TW39 62478T2H1 62478T2H1	54036 54072 54129 54187 54243	MUFG Union Bank NA MUFG Union Bank NA MUFG Union Bank NA MUFG Union Bank NA MUFG Union Bank NA Total and Average	24,838,709.68	01/29/2019 02/26/2019 03/28/2019 04/23/2019	5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 25,000,000.00	5,000,635.00 4,999,835.00 5,000,250.00 5,001,105.00 4,999,200.00 25,001,025.00	5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 25,000,000.00	2.580 2.560 2.540 2.550 2.470	¥ ¥ ¥ ¥ ¥	7 -	23 06/24/2019 51 07/22/2019 61 08/01/2019 53 11/01/2019 85 12/03/2019
						10.000,150,144,1	1,244,656,335.32			2.397 301	

YTM Days to 360 Maturity	0	1	2.397 301
Sep			2
Stated Rate			
Stated Book Value Rate	8,422.50	8,422.50	1,244,664,817.82
Market Value	8,422.50	8,422.50	1,247,899,479.31
Par Value	Accrued Interest at Purchase		1,250,600,000.00
Purchase Date	Accrued Inte	Subtotal	
Average Balance	0.00		1,234,434,095.11
Issuer	Average Balance		Total Cash and Investments
Investment #			Total Cash
CUSIP			

ず ず ず い SymPro

City Operating Pool FY18-19 Portfolio Management Portfolio Summary April 30, 2019

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	617,630,000.00	616,549,781.59	617,075,177.35	49.98	844	527	2.347	2.380
Federal Agency Issues - Discount	438,000,000.00	434,936,680.00	432,668,644.41	35.04	178	105	2.487	2.521
Medium Term Notes	5,000,000.00	4,989,714.00	4,998,876.58	0.40	1,090	262	2.103	2.132
Money Market	00'000'000'06	00.000,000,06	90,000,000,00	7.29	τ-		2.315	2.347
Local Agency Investment Funds	65,000,000.00	65,009,552.01	65,000,000.00	5.26	~	-	2.412	2.445
Negotiable CD's	25,000,000.00	25,000,600.00	25,000,000.00	2.02	146	88	2.558	2.594
Investments	1,240,630,000.00	1,236,486,327.60	1,234,742,698.34	100.00%	492	303	2.400	2.434
Cash and Accrued Interest Accrued Interest at Purchase		28,412.50	28,412.50					
Subtotal		28,412.50	28,412.50					
Total Cash and Investments	1,240,630,000.00	1,236,514,740.10	1,234,771,110.84		492	303	2.400	2.434
Total Earnings	April 30 Month Ending	Fiscal Year To Date	Date					
Current Year	2,395,361.25	18,335,089.23	39.23					
Average Daily Balance	1,195,051,007.35	995,690,725.92	25.92					
Effective Rate of Return	2.44%		2.21%					

Katano Kasaine, Director of Finance/Treasurer

Portfolio CP19

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments April 30, 2019

Page 1

	CUSIP	Investment #	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S 98 P	YTM Days to 360 Maturity	ays to Maturity sturity Date
52873 FEDERAL FARM CREDIT BANK 09/12/2016 3,000,000.00 52874 FEDERAL FARM CREDIT BANK 11/03/2016 3,000,000.00 52874 FEDERAL FARM CREDIT BANK 11/03/2016 3,000,000.00 52978 FEDERAL FARM CREDIT BANK 12/06/2016 3,000,000.00 52370 FEDERAL FARM CREDIT BANK 02/17/2017 3,000,000.00 53304 FEDERAL FARM CREDIT BANK 06/12/2017 3,000,000.00 53364 FEDERAL FARM CREDIT BANK 06/12/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 06/12/2017 3,000,000.00 53387 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 5349 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 5543 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 55443 FEDERAL FARM C	Federal Agency Iss	nes - Coupon		į							
52334 FEDERAL FARM CREDIT BANK 11/08/2016 3,000,000.00 5237 FEDERAL FARM CREDIT BANK 12/06/2016 3,000,000.00 52373 FEDERAL FARM CREDIT BANK 02/27/2017 3,000,000.00 53200 FEDERAL FARM CREDIT BANK 04/19/2017 3,000,000.00 53204 FEDERAL FARM CREDIT BANK 04/19/2017 3,000,000.00 53305 FEDERAL FARM CREDIT BANK 06/19/2017 3,000,000.00 53305 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53361 FEDERAL FARM CREDIT BANK 06/10/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 11/02/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 11/02/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 11/02/2017 3,000,000.00 53543 FEDERAL FARM	3133EGTT2	52873	FEDERAL FARM CREDIT BANK	09/12/2016	3,000,000.00	2,987,037.00	3,000,000.00	1.200	*	1.184	134 09/12/2019
52977 FEDERAL FARM CREDIT BANK 12006/2016 3,000,000.00 52978 FEDERAL FARM CREDIT BANK 12006/2016 3,000,000.00 53133 FEDERAL FARM CREDIT BANK 04/19/2017 3,000,000.00 53243 FEDERAL FARM CREDIT BANK 06/19/2017 3,000,000.00 53304 FEDERAL FARM CREDIT BANK 06/19/2017 3,000,000.00 53305 FEDERAL FARM CREDIT BANK 06/19/2017 3,000,000.00 53306 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 06/12/2017 3,000,000.00 53386 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53387 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53386 FEDERAL FARM CREDIT BANK 11/10/2017 3,000,000.00 5347 FEDERAL FARM CREDIT BANK 11/10/2017 3,000,000.00 5348 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM C	3133EGD77	52934	FEDERAL FARM CREDIT BANK	11/03/2016	3,000,000.00	2,999,781.00	3,000,000.00	1.120	₹	1.105	
52978 FEDERAL FARM CREDIT BANK 120/06/2016 3,000,000.00 5313 FEDERAL FARM CREDIT BANK 022/72217 3,000,000.00 53243 FEDERAL FARM CREDIT BANK 06/10/2017 3,000,000.00 53303 FEDERAL FARM CREDIT BANK 06/10/2017 3,000,000.00 53304 FEDERAL FARM CREDIT BANK 06/10/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/10/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 11/04/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 11/04/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53540 FEDERAL FARM	3133EGN84	52977	FEDERAL FARM CREDIT BANK	12/06/2016	3,000,000.00	2,990,508.00	3,000,000.00	1.480	₹	1.460	128 09/06/2019
53113 FEDERAL FARM CREDIT BANK 02/19/2077 3,000,000.00 53200 FEDERAL FARM CREDIT BANK 04/19/2077 3,000,000.00 53243 FEDERAL FARM CREDIT BANK 06/19/2077 3,000,000.00 53304 FEDERAL FARM CREDIT BANK 06/10/2077 3,000,000.00 53365 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53443 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53544 FEDERAL FARM	3133EGN84	52978	FEDERAL FARM CREDIT BANK	12/06/2016	3,000,000.00	2,990,508.00	3,000,000.00	1.480	{	1.460	
53200 FEDERAL FARM CREDIT BANK 04/19/2017 3,000,000.00 53243 FEDERAL FARM CREDIT BANK 05/10/2017 3,000,000.00 53304 FEDERAL FARM CREDIT BANK 06/10/2017 3,000,000.00 53305 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53364 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53365 FEDERAL FARM CREDIT BANK 06/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 06/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 06/11/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 06/12/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 07/12/2018 3,000,000.00 53540 FEDERAL FARM	3133EHAJ2	53113	FEDERAL FARM CREDIT BANK	02/27/2017	3,000,000.00	2,983,983.00	3,000,000.00	1.710	₹	1.687	
53243 FEDERAL FARM CREDIT BANK 06/10/2017 3,000,000.00 53303 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53304 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53365 FEDERAL FARM CREDIT BANK 09/06/2017 3,000,000.00 53357 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53373 FEDERAL FARM CREDIT BANK 09/14/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 5343 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53497 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 01/12/2018 3,000,000.00 53540 FEDERAL FARM	3133EG7D1	53200	FEDERAL FARM CREDIT BANK	04/19/2017	3,000,000.00	2,987,070.00	2,999,811.45	1.550	₹	1.541	
63303 FEDERAL FARM CREDIT BANK 06/19/2017 3,000,000.00 63304 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 63305 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 63367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 63367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 63368 FEDERAL FARM CREDIT BANK 09/14/2017 3,000,000.00 63373 FEDERAL FARM CREDIT BANK 09/14/2017 3,000,000.00 63437 FEDERAL FARM CREDIT BANK 11/04/2017 3,000,000.00 63449 FEDERAL FARM CREDIT BANK 11/04/2017 3,000,000.00 6355 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 63540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 63540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 63541 FEDERAL FARM CREDIT BANK 01/22/2018 3,000,000.00 63562 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 63560 FEDERAL FARM	3133EGLD5	53243	FEDERAL FARM CREDIT BANK	05/10/2017	3,000,000.00	2,983,233.00	2,994,636.22	1.180	₹	1.553	
53304 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53305 FEDERAL FARM CREDIT BANK 08/20/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53373 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53541 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53544 FEDERAL FARM CREDIT BANK 03/12/2018 3,000,000.00 53545 FEDERAL FARM	3133EHKS1	53303	FEDERAL FARM CREDIT BANK	06/19/2017	3,000,000.00	2,972,430.00	2,998,904.85	1.740	₹	1.740	
53365 FEDERAL FARM CREDIT BANK 06/20/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53362 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53373 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53497 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53556 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 03/12/2018 3,000,000.00 53544 FEDERAL FARM CREDIT BANK 03/12/2018 3,000,000.00 53584 FEDERAL FARM	3133EHMG5	53304	FEDERAL FARM CREDIT BANK	06/20/2017	3,000,000.00	2,971,095.00	2,997,323.25	1.800	₹	1.818	_
53357 FEDERAL FARM CREDIT BANK 09/06/2017 3,000,000.00 53361 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53362 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53367 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53373 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53443 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 12/15/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/29/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53563 FEDERAL FARM	3133EHKS1	53305	FEDERAL FARM CREDIT BANK	06/20/2017	3,000,000.00	2,972,430.00	2,997,944.94	1.740	₹	1.761	574 11/25/2020
53361 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53362 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53363 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53497 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 03/12/2018 3,000,000.00 53563 FEDERAL FARM CREDIT BANK 03/12/2018 3,000,000.00 53680 FEDERAL FARM	3133EHXL2	53357	FEDERAL FARM CREDIT BANK	09/06/2017	3,000,000.00	2,978,310.00	2,999,594.22	1.500	₹	1.496	309 03/05/2020
53362 FEDERAL FARM CREDIT BANK 09/11/2017 3,000,000.00 53363 FEDERAL FARM CREDIT BANK 09/14/2017 3,000,000.00 53363 FEDERAL FARM CREDIT BANK 09/14/2017 3,000,000.00 53373 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53443 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 07/26/2018 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 07/26/2018 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM	3133EHXT5	53361	FEDERAL FARM CREDIT BANK	09/11/2017	3,000,000.00	2,989,596.00	3,000,000.00	1.430	¥	1.410	133 09/11/2019
53367 FEDERAL FARM CREDIT BANK 09/12/2017 3,000,000.00 53368 FEDERAL FARM CREDIT BANK 09/14/2017 3,000,000.00 53373 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53443 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53497 FEDERAL FARM CREDIT BANK 12/15/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53564 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53569 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53690 FEDERAL FARM	3133EHXT5	53362	FEDERAL FARM CREDIT BANK	09/11/2017	3,000,000.00	2,989,596.00	3,000,000.00	1.430	₹	1.410	133 09/11/2019
53368 FEDERAL FARM CREDIT BANK 09/14/2017 3,000,000.00 53373 FEDERAL FARM CREDIT BANK 09/20/2017 3,000,000.00 53473 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53443 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53497 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/29/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 12/29/2017 3,000,000.00 53563 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53564 FEDERAL FARM CREDIT BANK 03/16/2018 3,000,000.00 53585 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53680 FEDERAL FARM	3133EHXZ1	53367	FEDERAL FARM CREDIT BANK	09/12/2017	3,000,000.00	2,953,293.00	3,000,000.00	2.000	₹	1.973	,230 09/12/2022
53373 FEDERAL FARM CREDIT BANK 09/20/2017 3,000,000.00 53437 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53443 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53449 FEDERAL FARM CREDIT BANK 12/15/2017 3,000,000.00 53535 FEDERAL FARM CREDIT BANK 12/25/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53585 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53589 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/16/2018 3,000,000.00 53680 FEDERAL FARM	3133EHYL1	53368	FEDERAL FARM CREDIT BANK	09/14/2017	3,000,000.00	2,969,541.00	3,000,000.00	1.590	₹	1.568	
53437 FEDERAL FARM CREDIT BANK 11/01/2017 3,000,000.00 53443 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53443 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 53497 FEDERAL FARM CREDIT BANK 12/15/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53585 FEDERAL FARM CREDIT BANK 03/12/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53683 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM	3133EHYQ0	53373	FEDERAL FARM CREDIT BANK	09/20/2017	3,000,000.00	2,966,973.00	2,992,934.13	1.950	₹	-	1,048 03/14/2022
53443 FEDERAL FARM CREDIT BANK 11/06/2017 3,000,000.00 5349 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 5349 FEDERAL FARM CREDIT BANK 12/15/2017 3,000,000.00 53535 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 01/28/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53647 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53716 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM C	3133EHN90	53437	FEDERAL FARM CREDIT BANK	11/01/2017	3,000,000.00	2,983,176.00	3,000,000.00	1.830	₹	1.794	397 06/01/2020
53449 FEDERAL FARM CREDIT BANK 11/08/2017 3,000,000.00 53497 FEDERAL FARM CREDIT BANK 12/15/2017 3,000,000.00 53536 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53647 FEDERAL FARM CREDIT BANK 03/16/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53716 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53771 FEDERAL FARM	3133EHN82	53443	FEDERAL FARM CREDIT BANK	11/06/2017	3,000,000.00	2,997,540.00	3,000,000.00	1.600	₹	1.578	36 06/06/2019
53497 FEDERAL FARM CREDIT BANK 12/16/2017 3,000,000.00 53535 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53647 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 63751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 63777 FEDERAL FARM	3133EGPD1	53449	FEDERAL FARM CREDIT BANK	11/08/2017	3,000,000.00	2,990,925.00	2,996,316.21	1.180	₹	1.657	92 08/01/2019
53535 FEDERAL FARM CREDIT BANK 12/22/2017 3,000,000.00 53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/29/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53647 FEDERAL FARM CREDIT BANK 03/16/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53716 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 63751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EGKZ7	53497	FEDERAL FARM CREDIT BANK	12/15/2017	3,000,000.00	2,991,669.00	2,995,341.80	1.020	₹	1.797	72 07/12/2019
53540 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/29/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53655 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53775 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EH4B6	53535	FEDERAL FARM CREDIT BANK	12/22/2017	3,000,000.00	2,988,531.00	2,998,358.33	2.100	¥	2.105	601 12/22/2020
53542 FEDERAL FARM CREDIT BANK 12/28/2017 3,000,000.00 53543 FEDERAL FARM CREDIT BANK 12/29/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53585 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EH4R1	53540	FEDERAL FARM CREDIT BANK	12/28/2017	3,000,000.00	2,990,643.00	3,000,000.00	2.120	₹	2.082	516 09/28/2020
53543 FEDERAL FARM CREDIT BANK 12/29/2017 3,000,000.00 53562 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53585 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EH4R1	53542	FEDERAL FARM CREDIT BANK	12/28/2017	3,000,000.00	2,990,643.00	3,000,000.00	2.120	₹	2.082	516 09/28/2020
53562 FEDERAL FARM CREDIT BANK 01/26/2018 3,000,000.00 53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53585 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53647 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EGNF8	53543	FEDERAL FARM CREDIT BANK	12/29/2017	3,000,000.00	2,969,244.00	2,978,671.88	1.300	¥	2.024	356 04/21/2020
53584 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53585 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53647 FEDERAL FARM CREDIT BANK 03/16/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EF7L5	53562	FEDERAL FARM CREDIT BANK	01/26/2018	3,000,000.00	2,998,359.00	2,998,942.98	1.170	₹	2.003	15 05/16/2019
53585 FEDERAL FARM CREDIT BANK 02/12/2018 3,000,000.00 53647 FEDERAL FARM CREDIT BANK 03/16/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 04/03/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EJCK3	53584	FEDERAL FARM CREDIT BANK	02/12/2018	3,000,000.00	3,000,033.00	3,000,000.00	2.470	¥	2.436	653 02/12/2021
53647 FEDERAL FARM CREDIT BANK 03/16/2018 3,000,000.00 53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 04/03/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EJCF4	53585	FEDERAL FARM CREDIT BANK	02/12/2018	3,000,000.00	2,995,254.00	3,000,000.00	2.210	₹	2.180	287 02/12/2020
53659 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/27/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EJET2	53647	FEDERAL FARM CREDIT BANK	03/16/2018	3,000,000.00	2,997,954.00	2,994,220.14	2.940	₹	2.953 1	,405 03/06/2023
53660 FEDERAL FARM CREDIT BANK 03/20/2018 3,000,000.00 53680 FEDERAL FARM CREDIT BANK 03/27/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/03/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EJGS2	53659	FEDERAL FARM CREDIT BANK	03/20/2018	3,000,000.00	3,000,108.00	3,000,000.00	2.840	₹	2.801	873 09/20/2021
53680 FEDERAL FARM CREDIT BANK 03/27/2018 3,000,000.00 53693 FEDERAL FARM CREDIT BANK 04/03/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53716 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EJGS2	53660	FEDERAL FARM CREDIT BANK	03/20/2018	3,000,000.00	3,000,108.00	3,000,000.00	2.840	₹	2.801	_
53693 FEDERAL FARM CREDIT BANK 04/03/2018 3,000,000.00 53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53716 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EJHL6	53680	FEDERAL FARM CREDIT BANK	03/27/2018	3,000,000.00	2,999,061.00	2,997,826.67	2.375	₹	2.424	331 03/27/2020
53715 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53716 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EJJT7	53693	FEDERAL FARM CREDIT BANK	04/03/2018	3,000,000.00	3,000,003.00	3,000,000.00	2.430	₹	2.397	338 04/03/2020
\$ 53716 FEDERAL FARM CREDIT BANK 04/16/2018 3,000,000.00 53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 53751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000.00	3133EJKW8	53715	FEDERAL FARM CREDIT BANK	04/16/2018	3,000,000.00	3,000,018.00	3,000,000.00	2.420	₹	2.387	_
53747 FEDERAL FARM CREDIT BANK 05/01/2018 3,000,000.00 653751 FEDERAL FARM CREDIT BANK 05/02/2018 3,000,000,000	3133EJKW8	53716	FEDERAL FARM CREDIT BANK	04/16/2018	3,000,000.00	3,000,018.00	3,000,000.00	2.420	₹	2.387	351 04/16/2020
53751 FEDERAL FARM CREDIT BANK 05/02/2018 3.000.000.00	3133EJMR7	53747	FEDERAL FARM CREDIT BANK	05/01/2018	3,000,000.00	3,000,159.00	3,000,000.00	2.740	₹	2.688	642 02/01/2021
	3133EJMX4	53751	FEDERAL FARM CREDIT BANK	05/02/2018	3,000,000.00	3,000,117.00	3,000,000.00	2.680	*	2.643	551 11/02/2020

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments April 30, 2019

S3752	Purchase Date Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Days to 360 Maturity	to Maturity ity nafe
53752 FEDERAL FARM CREDIT BANK 05/02/2018 53754 FEDERAL FARM CREDIT BANK 05/02/2018 53806 FEDERAL FARM CREDIT BANK 06/03/2018 53821 FEDERAL FARM CREDIT BANK 07/19/2018 53829 FEDERAL FARM CREDIT BANK 07/19/2018 53829 FEDERAL FARM CREDIT BANK 07/19/2018 53884 FEDERAL FARM CREDIT BANK 10/23/2018 53885 FEDERAL FARM CREDIT BANK 10/23/2018 53886 FEDERAL FARM CREDIT BANK 11/19/2018 53891 FEDERAL FARM CREDIT BANK 11/19/2018 53892 FEDERAL FARM CREDIT BANK 11/19/2018 53893 FEDERAL FARM CREDIT BANK 12/21/2018 54002 FEDERAL FARM CREDIT BANK 07/13/2019 54018 FEDERAL FARM CREDIT BANK 07/13/2019 54043 FEDERAL FARM CREDIT BANK 02/12/2019 54040 FEDERAL FARM CREDIT BANK 02/28/2019 5405 FEDERAL FARM CREDIT BANK 02/28/2019 5406 FEDERAL FARM CREDIT BANK 03/29/2019 5407							
53754 FEDERAL FARM CREDIT BANK 05/03/2018 53806 FEDERAL FARM CREDIT BANK 06/03/2018 53807 FEDERAL FARM CREDIT BANK 07/30/2018 53829 FEDERAL FARM CREDIT BANK 07/30/2018 53829 FEDERAL FARM CREDIT BANK 07/20/2018 53886 FEDERAL FARM CREDIT BANK 10/23/2018 53886 FEDERAL FARM CREDIT BANK 10/23/2018 53886 FEDERAL FARM CREDIT BANK 10/23/2018 53886 FEDERAL FARM CREDIT BANK 11/19/2018 53896 FEDERAL FARM CREDIT BANK 12/05/2018 53897 FEDERAL FARM CREDIT BANK 12/05/2018 54002 FEDERAL FARM CREDIT BANK 12/05/2018 54003 FEDERAL FARM CREDIT BANK 01/31/2019 54043 FEDERAL FARM CREDIT BANK 02/28/2019 54043 FEDERAL FARM CREDIT BANK 02/28/2019 54040 FEDERAL FARM CREDIT BANK 02/28/2019 54050 FEDERAL FARM CREDIT BANK 02/28/2019 54060 FEDERAL FARM CREDIT BANK 03/28/2019 54113 </td <td>3,000,000.00</td> <td>3,000,027.00</td> <td>3.000.000.00</td> <td>2.960</td> <td>AA 2.5</td> <td>7 9 1 9 1 0 9 7</td> <td>7 05/02/2022</td>	3,000,000.00	3,000,027.00	3.000.000.00	2.960	AA 2.5	7 9 1 9 1 0 9 7	7 05/02/2022
58806 FEDERAL FARM CREDIT BANK 06/27/2018 53821 FEDERAL FARM CREDIT BANK 07/19/2018 53827 FEDERAL FARM CREDIT BANK 07/19/2018 53829 FEDERAL FARM CREDIT BANK 07/19/2018 53884 FEDERAL FARM CREDIT BANK 10/23/2018 53885 FEDERAL FARM CREDIT BANK 10/23/2018 53886 FEDERAL FARM CREDIT BANK 10/23/2018 53886 FEDERAL FARM CREDIT BANK 10/23/2018 53886 FEDERAL FARM CREDIT BANK 11/05/2018 53891 FEDERAL FARM CREDIT BANK 12/05/2018 53892 FEDERAL FARM CREDIT BANK 12/05/2018 54002 FEDERAL FARM CREDIT BANK 01/31/2019 54003 FEDERAL FARM CREDIT BANK 01/31/2019 54048 FEDERAL FARM CREDIT BANK 02/28/2019 54050 FEDERAL FARM CREDIT BANK 02/28/2019 54061 FEDERAL FARM CREDIT BANK 03/06/2019 54079 FEDERAL FARM CREDIT BANK 03/06/2019 54080 FEDERAL FARM CREDIT BANK 03/06/2019 54113 </td <td>/2018 3,000,000.00</td> <td>3,000,078.00</td> <td>3,000,000.00</td> <td>2.625</td> <td></td> <td>•</td> <td></td>	/2018 3,000,000.00	3,000,078.00	3,000,000.00	2.625		•	
53821 FEDERAL FARM CREDIT BANK 07/19/2018 53829 FEDERAL FARM CREDIT BANK 07/30/2018 53829 FEDERAL FARM CREDIT BANK 07/30/2018 53829 FEDERAL FARM CREDIT BANK 10/23/2018 53864 FEDERAL FARM CREDIT BANK 10/23/2018 53865 FEDERAL FARM CREDIT BANK 10/23/2018 53900 FEDERAL FARM CREDIT BANK 11/06/2018 53921 FEDERAL FARM CREDIT BANK 11/06/2018 53925 FEDERAL FARM CREDIT BANK 12/21/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 11/15/2019 54004 FEDERAL FARM CREDIT BANK 01/15/2019 54043 FEDERAL FARM CREDIT BANK 02/13/2019 54051 FEDERAL FARM CREDIT BANK 02/22/2019 54065 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 03/26/2019 5414 FEDERAL FARM CREDIT BANK 03/26/2019 5415	72018 3,000,000.00	3,001,794.00	3,000,000.00	3.200		_	
53827 FEDERAL FARM CREDIT BANK 07/30/2018 53829 FEDERAL FARM CREDIT BANK 07/19/2018 53859 FEDERAL FARM CREDIT BANK 09/20/2018 53864 FEDERAL FARM CREDIT BANK 10/23/2018 53806 FEDERAL FARM CREDIT BANK 11/05/2018 53807 FEDERAL FARM CREDIT BANK 11/19/2018 53936 FEDERAL FARM CREDIT BANK 12/21/2018 53936 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 01/15/2019 54043 FEDERAL FARM CREDIT BANK 01/15/2019 54048 FEDERAL FARM CREDIT BANK 02/28/2019 54051 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 5413 FEDERAL FARM CREDIT BANK 03/26/2019 54145 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54122 <td>72018 3,000,000.00</td> <td>3,018,243.00</td> <td>2,998,990.60</td> <td>2.700</td> <td></td> <td></td> <td></td>	72018 3,000,000.00	3,018,243.00	2,998,990.60	2.700			
53829 FEDERAL FARM CREDIT BANK 07/19/2018 53859 FEDERAL FARM CREDIT BANK 09/20/2018 53854 FEDERAL FARM CREDIT BANK 10/23/2018 53865 FEDERAL FARM CREDIT BANK 10/23/2018 53806 FEDERAL FARM CREDIT BANK 11/19/2018 53937 FEDERAL FARM CREDIT BANK 11/19/2018 53936 FEDERAL FARM CREDIT BANK 12/26/2018 53936 FEDERAL FARM CREDIT BANK 12/21/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 01/21/2019 54043 FEDERAL FARM CREDIT BANK 01/21/2019 54043 FEDERAL FARM CREDIT BANK 02/28/2019 54051 FEDERAL FARM CREDIT BANK 02/28/2019 54065 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 03/26/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54132 </td <td>72018 3,000,000.00</td> <td>3,000,099.00</td> <td>2,998,596.88</td> <td>2.660</td> <td></td> <td></td> <td></td>	72018 3,000,000.00	3,000,099.00	2,998,596.88	2.660			
53859 FEDERAL FARM CREDIT BANK 09/20/2018 53884 FEDERAL FARM CREDIT BANK 10/23/2018 53885 FEDERAL FARM CREDIT BANK 10/23/2018 53866 FEDERAL FARM CREDIT BANK 11/05/2018 53921 FEDERAL FARM CREDIT BANK 11/05/2018 53935 FEDERAL FARM CREDIT BANK 12/21/2018 53936 FEDERAL FARM CREDIT BANK 12/21/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 01/13/2019 54043 FEDERAL FARM CREDIT BANK 02/13/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54062 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 03/26/2019 54080 FEDERAL FARM CREDIT BANK 03/26/2019 5415 FEDERAL FARM CREDIT BANK 03/26/2019 5416 FEDERAL FARM CREDIT BANK 03/26/2019 5412 FEDERAL FARM CREDIT BANK 03/26/2019 5412	72018 3,000,000.00		2,998,990.60	2.700			
53884 FEDERAL FARM CREDIT BANK 10/23/2018 53885 FEDERAL FARM CREDIT BANK 10/23/2018 53866 FEDERAL FARM CREDIT BANK 11/19/2018 53900 FEDERAL FARM CREDIT BANK 11/19/2018 53935 FEDERAL FARM CREDIT BANK 12/05/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 12/21/2018 54018 FEDERAL FARM CREDIT BANK 01/15/2019 54018 FEDERAL FARM CREDIT BANK 02/13/2019 54023 FEDERAL FARM CREDIT BANK 02/13/2019 54043 FEDERAL FARM CREDIT BANK 02/13/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54075 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 03/06/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54122 FEDERAL FARM CREDIT BANK 03/06/2019 54138 </td <td></td> <td></td> <td>2.999.446.46</td> <td>2.550</td> <td></td> <td></td> <td></td>			2.999.446.46	2.550			
53885 FEDERAL FARM CREDIT BANK 10/23/2018 53886 FEDERAL FARM CREDIT BANK 10/23/2018 53800 FEDERAL FARM CREDIT BANK 11/19/2018 53821 FEDERAL FARM CREDIT BANK 12/05/2018 53835 FEDERAL FARM CREDIT BANK 12/20/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 01/15/2019 54048 FEDERAL FARM CREDIT BANK 01/15/2019 54043 FEDERAL FARM CREDIT BANK 01/13/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54054 FEDERAL FARM CREDIT BANK 02/13/2019 54055 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54105 FEDERAL FARM CREDIT BANK 03/26/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 04/16/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54122 FEDERAL FARM CREDIT BANK 03/26/2019 54122 </td <td>3,000,000.00</td> <td></td> <td>3,000,000,00</td> <td>2.960</td> <td></td> <td>-</td> <td></td>	3,000,000.00		3,000,000,00	2.960		-	
53886 FEDERAL FARM CREDIT BANK 10/23/2018 53900 FEDERAL FARM CREDIT BANK 11/05/2018 53927 FEDERAL FARM CREDIT BANK 12/05/2018 53936 FEDERAL FARM CREDIT BANK 12/05/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 01/15/2019 54043 FEDERAL FARM CREDIT BANK 01/15/2019 54043 FEDERAL FARM CREDIT BANK 01/12/2019 54051 FEDERAL FARM CREDIT BANK 01/12/2019 54052 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/13/2019 5413 FEDERAL FARM CREDIT BANK 03/26/2019 54143 FEDERAL FARM CREDIT BANK 03/26/2019 5415 FEDERAL FARM CREDIT BANK 03/26/2019 5416 FEDERAL FARM CREDIT BANK 03/26/2019 5412 FEDERAL FARM CREDIT BANK 03/26/2019 5412 FEDERAL FARM CREDIT BANK 04/03/2019 5412	3,000,000.00		2.999.290.67	2.900			
53900 FEDERAL FARM CREDIT BANK 11/05/2018 53921 FEDERAL FARM CREDIT BANK 12/05/2018 53935 FEDERAL FARM CREDIT BANK 12/05/2018 53936 FEDERAL FARM CREDIT BANK 12/05/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 01/15/2019 54043 FEDERAL FARM CREDIT BANK 01/31/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54054 FEDERAL FARM CREDIT BANK 02/13/2019 54054 FEDERAL FARM CREDIT BANK 02/13/2019 54056 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 03/05/2019 54085 FEDERAL FARM CREDIT BANK 03/25/2019 54113 FEDERAL FARM CREDIT BANK 03/25/2019 54120 FEDERAL FARM CREDIT BANK 03/16/2019 54134 FEDERAL FARM CREDIT BANK 03/16/2019 54162 FEDERAL FARM CREDIT BANK 03/16/2019 54162 FEDERAL FARM CREDIT BANK 03/16/2019 54162 </td <td>72018 3,000,000.00</td> <td></td> <td>2,998,182,33</td> <td>2.960</td> <td></td> <td></td> <td></td>	72018 3,000,000.00		2,998,182,33	2.960			
53921 FEDERAL FARM CREDIT BANK 11/19/2018 53936 FEDERAL FARM CREDIT BANK 12/05/2018 53936 FEDERAL FARM CREDIT BANK 12/05/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 01/15/2019 54018 FEDERAL FARM CREDIT BANK 01/15/2019 54023 FEDERAL FARM CREDIT BANK 01/31/2019 54048 FEDERAL FARM CREDIT BANK 02/08/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54062 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54085 FEDERAL FARM CREDIT BANK 03/28/2019 54113 FEDERAL FARM CREDIT BANK 03/28/2019 54120 FEDERAL FARM CREDIT BANK 03/28/2019 54121 FEDERAL FARM CREDIT BANK 03/28/2019 54120 FEDERAL FARM CREDIT BANK 03/28/2019 54136 FEDERAL FARM CREDIT BANK 04/03/2019 54137 FEDERAL FARM CREDIT BANK 04/03/2019 54162 </td <td>72018 3,000,000.00</td> <td></td> <td>2.999.716.33</td> <td>2 700</td> <td></td> <td></td> <td></td>	72018 3,000,000.00		2.999.716.33	2 700			
53935 FEDERAL FARM CREDIT BANK 12/05/2018 53936 FEDERAL FARM CREDIT BANK 12/05/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54018 FEDERAL FARM CREDIT BANK 01/15/2019 54023 FEDERAL FARM CREDIT BANK 01/15/2019 54043 FEDERAL FARM CREDIT BANK 01/22/2019 54048 FEDERAL FARM CREDIT BANK 02/08/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 03/26/2019 5414 FEDERAL FARM CREDIT BANK 03/26/2019 5415 FEDERAL FARM CREDIT BANK 03/26/2019 5415 FEDERAL FARM CREDIT BANK 04/03/2019 5418 FEDERAL FARM CREDIT BANK 04/16/2019 5418 FEDERAL FARM CREDIT BANK 06/28/2017 53323 FEDERAL HOME LOAN BANK 07/13/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53334	72018 3,000,000.00		3 000 000 00	3.010			
53936 FEDERAL FARM CREDIT BANK 12/05/2018 54002 FEDERAL FARM CREDIT BANK 12/21/2018 54003 FEDERAL FARM CREDIT BANK 01/15/2019 54018 FEDERAL FARM CREDIT BANK 01/22/2019 54023 FEDERAL FARM CREDIT BANK 01/31/2019 54043 FEDERAL FARM CREDIT BANK 02/08/2019 54051 FEDERAL FARM CREDIT BANK 02/12/2019 54052 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 03/26/2019 54085 FEDERAL FARM CREDIT BANK 03/26/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 04/16/2019 54123 FEDERAL FARM CREDIT BANK 04/16/2019 54124 FEDERAL FARM CREDIT BANK 05/28/2019 54125 FEDERAL FARM CREDIT BANK 06/28/2017 53323 FEDERAL HOME LOAN BANK 07/13/2017 53334 <td>3,000,000.00</td> <td></td> <td>3.000,000.00</td> <td>3.370</td> <td></td> <td>•</td> <td>•</td>	3,000,000.00		3.000,000.00	3.370		•	•
54002 FEDERAL FARM CREDIT BANK 12271/2018 54003 FEDERAL FARM CREDIT BANK 12271/2018 54018 FEDERAL FARM CREDIT BANK 01/15/2019 54023 FEDERAL FARM CREDIT BANK 01/22/2019 54048 FEDERAL FARM CREDIT BANK 02/08/2019 54051 FEDERAL FARM CREDIT BANK 02/12/2019 54062 FEDERAL FARM CREDIT BANK 02/12/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54080 FEDERAL FARM CREDIT BANK 02/28/2019 54081 FEDERAL FARM CREDIT BANK 03/26/2019 54084 FEDERAL FARM CREDIT BANK 03/26/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54115 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 04/16/2019 5433 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374	72018 3,000,000.00		3,000,000,00	3 370			-
54003 FEDERAL FARM CREDIT BANK 1221/2018 54018 FEDERAL FARM CREDIT BANK 01/15/2019 54023 FEDERAL FARM CREDIT BANK 01/31/2019 54048 FEDERAL FARM CREDIT BANK 02/08/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 03/26/2019 54079 FEDERAL FARM CREDIT BANK 03/26/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54115 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54133 FEDERAL FARM CREDIT BANK 04/16/2019 54134 FEDERAL FARM CREDIT BANK 04/16/2019 54333 FEDERAL HOME LOAN BANK 07/13/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374	3,000,000.00		2,999,309,52	2.770			
54018 FEDERAL FARM CREDIT BANK 01/15/2019 54023 FEDERAL FARM CREDIT BANK 01/22/2019 54043 FEDERAL FARM CREDIT BANK 02/08/2019 54048 FEDERAL FARM CREDIT BANK 02/12/2019 54051 FEDERAL FARM CREDIT BANK 02/12/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54080 FEDERAL FARM CREDIT BANK 02/28/2019 54081 FEDERAL FARM CREDIT BANK 03/26/2019 54103 FEDERAL FARM CREDIT BANK 03/26/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54114 FEDERAL FARM CREDIT BANK 03/26/2019 54115 FEDERAL FARM CREDIT BANK 03/26/2019 54116 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 04/16/2019 5413 FEDERAL FARM CREDIT BANK 04/16/2019 5413 FEDERAL FARM CREDIT BANK 04/16/2019 5433 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374	72018 3,000,000.00		2.999.119.05	2.770			
54023 FEDERAL FARM CREDIT BANK 01/22/2019 54043 FEDERAL FARM CREDIT BANK 02/08/2019 54048 FEDERAL FARM CREDIT BANK 02/12/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54080 FEDERAL FARM CREDIT BANK 02/28/2019 54013 FEDERAL FARM CREDIT BANK 03/26/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54114 FEDERAL FARM CREDIT BANK 03/26/2019 54115 FEDERAL FARM CREDIT BANK 03/26/2019 54116 FEDERAL FARM CREDIT BANK 03/26/2019 54115 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 04/16/2019 5433 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 07/13/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00		2,998,081.25	2.680			
54043 FEDERAL FARM CREDIT BANK 01/31/2019 54048 FEDERAL FARM CREDIT BANK 02/08/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54052 FEDERAL FARM CREDIT BANK 02/28/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54085 FEDERAL FARM CREDIT BANK 03/06/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54145 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 03/26/2019 54145 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 04/16/2019 5413 FEDERAL FARM CREDIT BANK 04/16/2019 5413 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 07/13/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00		3,000,000.00	2.770			
54048 FEDERAL FARM CREDIT BANK 02/08/2019 54051 FEDERAL FARM CREDIT BANK 02/13/2019 54052 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54080 FEDERAL FARM CREDIT BANK 03/06/2019 54113 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 03/26/2019 5414 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 04/16/2019 5414 FEDERAL FARM CREDIT BANK 04/16/2019 5415 FEDERAL FARM CREDIT BANK 06/28/2019 53323 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	72019 5,030,000.00	5,030,165.99	5,027,679.46	2.940		-	_
54051 FEDERAL FARM CREDIT BANK 02/12/2019 54052 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54080 FEDERAL FARM CREDIT BANK 03/06/2019 54113 FEDERAL FARM CREDIT BANK 03/25/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54138 FEDERAL FARM CREDIT BANK 04/16/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 54138 FEDERAL FARM CREDIT BANK 06/28/2019 53323 FEDERAL HOME LOAN BANK 07/13/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	3,000,111.00	3,000,000.00	2.720			
54052 FEDERAL FARM CREDIT BANK 02/13/2019 54079 FEDERAL FARM CREDIT BANK 02/28/2019 54080 FEDERAL FARM CREDIT BANK 02/28/2019 54085 FEDERAL FARM CREDIT BANK 03/06/2019 54113 FEDERAL FARM CREDIT BANK 03/25/2019 5415 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 5413 FEDERAL FARM CREDIT BANK 03/26/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 5433 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53354 FEDERAL HOME LOAN BANK 09/20/2017	5,000,000.00	5,006,570.00	4,999,285.05	2.540			_
54079 FEDERAL FARM CREDIT BANK 02/28/2019 54080 FEDERAL FARM CREDIT BANK 02/28/2019 54085 FEDERAL FARM CREDIT BANK 03/21/2019 54113 FEDERAL FARM CREDIT BANK 03/25/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54138 FEDERAL FARM CREDIT BANK 04/03/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 07/13/2017	3,000,000.00	3,000,138.00	3,000,000.00	2.690			_
54080 FEDERAL FARM CREDIT BANK 02/28/2019 54085 FEDERAL FARM CREDIT BANK 03/06/2019 54113 FEDERAL FARM CREDIT BANK 03/21/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54138 FEDERAL FARM CREDIT BANK 04/03/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 54163 FEDERAL HOME LOAN BANK 06/28/2017 53323 FEDERAL HOME LOAN BANK 07/13/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	3,006,621.00	2,999,364.00	2.520			
54085 FEDERAL FARM CREDIT BANK 03/06/2019 54113 FEDERAL FARM CREDIT BANK 03/21/2019 54115 FEDERAL FARM CREDIT BANK 03/25/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 04/03/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 54162 FEDERAL HOME LOAN BANK 06/28/2017 53323 FEDERAL HOME LOAN BANK 07/13/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	3,006,621.00	2,999,364.00	2.520			
54113 FEDERAL FARM CREDIT BANK 03/21/2019 5415 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 04/03/2019 54138 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	3,000,393.00	3,000,000.00	2.840		_	
54115 FEDERAL FARM CREDIT BANK 03/26/2019 54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54138 FEDERAL FARM CREDIT BANK 04/16/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	3,000,216.00	3,000,000.00	2.640			
54120 FEDERAL FARM CREDIT BANK 03/26/2019 54121 FEDERAL FARM CREDIT BANK 03/26/2019 54138 FEDERAL FARM CREDIT BANK 04/03/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53335 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	2,998,818.00	3,000,000.00	2.530			
54121 FEDERAL FARM CREDIT BANK 03/26/2019 54138 FEDERAL FARM CREDIT BANK 04/03/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53335 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,600,000.00	3,593,991.60	3,600,000.00	2.520			
54138 FEDERAL FARM CREDIT BANK 04/03/2019 54162 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53335 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	2,994,993.00	3,000,000.00	2.520			_
54162 FEDERAL FARM CREDIT BANK 04/16/2019 53323 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53335 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	3,000,105.00	3.000.000.00	2.690		•	-
53323 FEDERAL HOME LOAN BANK 06/28/2017 53334 FEDERAL HOME LOAN BANK 07/13/2017 53335 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	3,000,000.00	3,002,955.00	2,999,856,35	2.400			
53334 FEDERAL HOME LOAN BANK 07/13/2017 53335 FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	2017 3,000,000.00	2,967,966.00	3,000,000,00	1.875			_
FEDERAL HOME LOAN BANK 07/13/2017 53374 FEDERAL HOME LOAN BANK 09/20/2017	2017 3,000,000.00		2,999,220.00	1.750		•	_
: 53374 FEDERAL HOME LOAN BANK 09/20/2017	2017 3,000,000.00	2,976,000.00	2,998,920.00	1.750	•	-	
	2017 3,000,000.00	2,968,518.00	2,995,850.65	1.600	·		
3130ACJ96 53378 FEDERAL HOME LOAN BANK 09/29/2017 3,000,000.	3,000,000.00	2,995,629.00	3,000,000.00	1.500			

AP PM (PRF_PM2) 7.3.0

CUSIP	Investment#	Issuer	Average Balance	Purchase Date	Par Value	Market Value	S. Joy	Stated	0	YTM Days to	Z Z
Federal Agency	Federal Agency Issues - Coupon	-					DOOR Value	Nate	Jac I	300 1	aturity Date
3130ACM92	53400	FEDERAL HOME LOAN BANK		10/13/2017	3 000 000 00	00 037 900 0					
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3 000 000 00	2,900,736.00	2,998,760.03	1.500	₹	2.078	173 10/21/2019
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3 000 000	2,977,791.00	3,000,000.00	1.700	₹	1.962	380 05/15/2020
3130AD4J8	53538	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000,00	2,979,438.00	2,998,803.33	1.750	₹	1.767	365 04/30/2020
3130AD4J8	53539	FEDERAL HOME LOAN BANK		12/21/2011	3,000,000.00	2,989,809.00	3,000,000.00	2.000	≸	1.966	331 03/27/2020
3130ADC26	53565	FEDERAL HOME LOAN BANK		01/20/2018	3,000,000.00	2,989,809.00	3,000,000.00	2.000	₹	1.966	331 03/27/2020
3130ADC26	53566	FEDERAL HOME LOAN BANK		01/29/2010	3,000,000.00	2,987,724.00	3,000,000.00	2.200	¥	2.170	639 01/29/2021
3130ACM92	53620	FEDERAL HOME LOAN BANK		01/29/2010	3,000,000.00	2,987,724.00	3,000,000.00	2.200	¥	2.170	639 01/29/2021
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	2,986,758.00	2,990,123.12	1.500	₹	3.152	173 10/21/2019
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2016	3,000,000.00	2,999,811.00	2,999,757.96	2.375	¥	3.105	334 03/30/2020
3130ADR53	53661	FEDERAL HOME LOAN BANK		03/00/0040	3,000,000.00	2,999,811.00	2,999,757.96	2.375	₹	3.105	334 03/30/2020
3130ADSV5	53678	FEDERAL HOMF I DAN BANK		03/22/2010	3,000,000.00	2,997,156.00	3,000,000.00	2.350	¥	2.318	324 03/20/2020
3130ADSF0	53691	FEDERAL HOME LOAN BANK		03/27/2010	3,000,000.00	2,995,647.00	3,000,000.00	2.300	\{	2.260	240 12/27/2019
3130ADXU1	53699	FEDERAL HOME LOAN BANK		03/29/2018	3,000,000.00	2,999,373.00	3,000,000.00	2.500	₹	2.466	517 09/29/2020
3130ADG48	53710	FEDERAL HOME LOAN BANK		04/03/2018	3,000,000.00	2,997,585.00	2,999,369.37	2.320	÷	2.311	253 01/09/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		04/12/2018	3,000,000.00	2,986,632.00	2,984,883.10	2.250	₹	2.516	639 01/29/2021
3130AEC.J7	53776	FEDERAL HOME LOAN BANK		81/2/12/20	3,000,000.00	3,008,040.00	2,999,425.09	2.625	 ₹	3.452	393 05/28/2020
3130AEC.17	53777	FEDERAL HOME LOAN BANK		8102/12/c0	3,000,000.00	3,008,040.00	2,999,425.09	2.625		3.452	393 05/28/2020
3130ABF92	53796	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,008,040.00	2,999,425.09	2.625	¥	3.452	_
3130AENV8	53823	FEDERAL HOME LOAN BANK		91/2/21/90	3,000,000.00	2,997,741.00	2,997,777.81	1.375	.`	2.347	
3130ADG22	53839	FEDERAL HOME LOAN BANK		07/23/2018	3,000,000.00	2,999,634.00	2,999,739.65	2.375	*	2.381	_
3130AEWA4	53848	FEDERAL HOME LOAN BANK		08/23/2018	3,000,000.00	2,991,711.00	2,988,980.59	2.090	*	2.571	267 01/23/2020
3130AEWA4	53849	FEDERAL HOME I DAN BANK		09/07/2018	3,000,000.00	3,011,682.00	2,995,578.63	2.625	₹	2.673	519 10/01/2020
3130AEXG0	53864	FEDERAL HOME I DAN BANK		09/07/2018	3,000,000.00	3,011,682.00	2,995,578.63	2.625	., ₹	2.673	519 10/01/2020
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/42/2010	3,000,000.00	3,013,863.00	3,000,000.00	3.000	¥	2.959 1,	1,059 03/25/2022
3130AF7C5	53883	FEDERAL HOME I DAN BANK		10/12/2018	2,000,000.00	2,033,490.00	1,998,939.54	3.000	¥	2.981	895 10/12/2021
3130AA3R7	53958	FEDERAL HOME I DAN BANK		10/10/2010	3,000,000.00	3,002,754.00	2,998,970.17	2.625	*	2.664	170 10/18/2019
3130AFQH3	54019	FEDERAL HOME I DAN BANK		04/45/2018	3,000,000.00	2,983,608.00	2,978,658.48	1.375	¥	2.683	198 11/15/2019
3130AFR66	54022	FEDERAL HOME LOAN BANK		01/13/2019	3,000,000.00	3,003,477.00	2,998,327.83	2.500	*	2.545	259 01/15/2020
3130AFS57	54026	FEDERAL HOME LOAN BANK		01/22/2019	3,000,000.00	3,001,740.00	2,998,079.48	2.500	¥	2.555	266 01/22/2020
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/23/2019	3,000,000.00	3,000,075.00	3,000,000.00	2.450	¥	2.416	22 05/23/2019
3130A9S85	54047	FEDERAL HOME LOAN BANK		01/23/2019	3,000,000.00	2,960,955.00	2,944,625.66	1.300	A 2	2.017	937 11/23/2021
3130AA3R7	54053	FEDERAL HOME LOAN BANK		02/01/2019	9,000,000.00	4,938,430.00	4,914,643.27	1.250	₹	1.930	911 10/28/2021
3130AFX77	54066	FEDERAL HOME LOAN BANK		02/11/2019	3,000,000.00	2,983,608.00	2,981,772.99	1.375	A	2.484	198 11/15/2019
3130AFY27	54078	FEDERAL HOME LOAN BANK		02/23/2019	3,000,000.00	3,002,073.00	2,999,314.00	2.500	A	2.494	300 02/25/2020
3130AFYU5	54087	FEDERAL HOME LOAN BANK		02/20/2019	3,000,000.00	3,002,496.00	2,999,554.50	2.500	A A	2.484	303 02/28/2020
				6102/10/60	3,000,000.00	3,000,270.00	3,000,000.00	3.000	A	2.959 1,	1,772 03/07/2024

Run Date: 07/29/2019 - 09:46

AP PM (PRF_PM2) 7.3.0

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Dar Value		:	Stated		YTM Days to		Ę.
Federal Agency Issues - Coupon	enes - Coupon					market value	BOOK Value	Kate	d N	360 M	aturity Date	읦
3130AG2B0	54088	FEDERAL HOME LOAN BANK		03/11/2019	300000							
3130AFXN2	54089	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,001,509,00	3,000,000.00	2.680	₹	2.644	772 06/11/2027	21
3130AFY50	54090	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	3,000,204.00	3,000,000.00	2.650	₹	2.614	680 03/11/2027	7
3130AFY50	54091	FEDERAL HOME LOAN BANK		03/11/2019	3,000,000.00	2,999,904.00	3,000,000.00	2.600	≨	2.554	590 12/11/2020	20
3130AFZJ9	54093	FEDERAL HOME LOAN BANK		03/12/2019	3,000,000.00	2,999,904.00	3,000,000.00	2.600	₹	2.566	590 12/11/2020	8
3130AFZQ3	54095	FEDERAL HOME LOAN BANK		03/12/2019	3,000,000.00	3,000,540.00	3,000,000.00	2.570	¥	2.536	408 06/12/2020	20
3130AFXR3	54096	FEDERAL HOME LOAN BANK		03/13/2019	3,000,000.00	3,002,208.00	3,000,000.00	2.700	₹	2.663	866 09/13/2021	2
3130AG2H7	54103	FEDERAL HOME I DAN BANK		03/19/2019	3,000,000.00	3,000,798.00	3,000,000.00	2.750	₹	2.712	866 09/13/2027	72
3130AG2H7	54105	FEDERAL HOME LOAN BANK		03/18/2019	3,000,000.00	3,001,605.00	3,000,000.00	2.650	₹	2.615	597 12/18/2020	20
3130AG3Z6	54106	FEDERAL HOME I OAN BANK		03/70/2019	3,000,000.00	3,001,605.00	3,000,000.00	2.650	¥	2.615	597 12/18/2020	8
3130AG3Z6	54107	FEDERAL HOME I DAN BANK		03/20/2019	3,000,000.00	3,000,732.00	3,000,000.00	2.580	₹	2.545	324 03/20/2020	8
3130AG4E2	54110	FEDERAL HOME I DAN BANK		03/24/2019	3,000,000.00	3,000,732.00	3,000,000.00	2.580	₹	2.545	324 03/20/2020	8
3130AG4E2	54111	FEDERAL HOME I DAN BANK		03/21/2019	3,000,000.00	3,001,203.00	3,000,000.00	2.550	\	2.518	232 12/19/2019	9
3130AG4E2	54112	FEDERAL HOME LOAN BANK		03/21/2019	3,000,000.00	3,001,203.00	3,000,000.00	2.550	¥	2.518	232 12/19/2019	19
3130AFZF7	54122	FEDERAL HOMF I DAN BANK		03/26/2019	3,000,000.00	3,001,203.00	3,000,000.00	2.550	*	2.518	232 12/19/2019	19
3130AG3R4	54124	FEDERAL HOME I OAN BANK		03/26/2019	3,000,000.00	3,002,409.00	3,000,000.00	2.700	₹	2.663	695 03/26/2021	7.
3130AG4R3	54125	FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,000,357.00	3,000,000.00	2.550	¥	2.515	880 09/27/2021	7.
3130AG2X2	54126	FEDERAL HOME LOAN BANK		03/28/2019	3,000,000.00	2,999,925.00	3,000,000.00	2.500		2.564	331 03/27/2020	2
3130AFZK6	54127	FEDERAL HOME LOAN BANK		03/28/2019	3,000,000.00	3,000,732.00	3,000,000.00	2.625	·· \{	2.589	516 09/28/2020	2
3130AG6P5	54137	FEDERAL HOME LOAN BANK		04/02/2019	3,000,000.00	3,002,202.00	3,000,000.00	2.900	₹	2.860 1	,062 03/28/2022	22
3130AG7E9	54139	FEDERAL HOME LOAN BANK		04/02/2019	3,000,000.00	3,000,279.00	3,000,000.00	2.510	* *	2.476	337 04/02/2020	8
3130AG7B5	54140	FEDERAL HOME I DAN BANK		04/05/2019	3,000,000.00	3,000,225.00	3,000,000.00	2.550	.` {	2.515	338 04/03/2020	S.
3130AG7L3	54141	FEDERAL HOME LOAN BANK		04/03/2019	3,000,000.00	3,000,420.00	3,000,000.00	2.600	`` {	2.554	615 01/05/2021	Σ.
3130AG5X9	54145	FEDERAL HOME LOAN BANK		04/00/2019	3,000,000.00	3,001,146.00	3,000,000.00	2.500	*	2.456	618 01/08/2021	Σ.
3130AGBL8	54171	FEDERAL HOME LOAN BANK		04/03/2019	3,000,000.00	3,000,393.00	3,000,000.00	2.520	*	2.485	527 10/09/2020	8
3130AGBE4	54184	FEDERAL HOME I DAN BANK		04/17/2019	3,000,000.00	3,001,440.00	3,000,000.00	2.520	₩	2.486	505 09/17/2020	۵.
3130AGBR5	54191	FEDERAL HOME I DAN BANK		04/22/2019	3,000,000.00	3,001,227.00	3,000,000.00	2.520	¥	2.485	540 10/22/2020	8
3130AGDA0	54200	FEDERAL HOME I DAN BANK		04/30/2019	3,000,000.00	2,999,493.00	3,000,000.00	2.550	¥	2.516	632 01/22/2021	Σ.
3137EAEF2	53211	FEDERAL HOME LOAN MTG CORP	da	04/20/2013	3,000,000.00	2,998,260.00	3,000,000.00	2.625	₹	2.589	730 04/30/2021	Σ.
3134GBHY1	53222	FEDERAL HOME LOAN MTG CORP	000	04/25/2017	3,000,000.00	2,970,642.00	2,996,684.50	1.375	₹	1.472	355 04/20/2020	Q
3134GBHY1	53223	FEDERAL HOME LOAN MTC CORP		04/25/2017	2,000,000.00	1,990,640.00	2,000,000.00	1.500	₹	1.479	177 10/25/2019	o
3134GBHY1	53224	FEDERAL HOME LOAN MTG CORP	, Q	04/25/2017	3,000,000.00	2,985,960.00	3,000,000.00	1.500	₹	1.479	-	ာ
3134GBHY1	53225	FEDERAL HOME LOAN MTG CORP		04/25/2017	3,000,000.00	2,985,960.00	3,000,000.00	1.500	₹	1.479	177 10/25/2019	o
3134GBHQ8	53230	FEDERAL HOME I OAN MTG CORP	2 0	04/25/2017	3,000,000.00	2,985,960.00	3,000,000.00	1.500	₹	1.479	177 10/25/2019	တ
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP	. d	04/27/2017	3,000,000.00	2,974,242.00	3,000,000.00	1.700	₹	1.677	453 07/27/2020	0
3134GBRB0	53277	FEDERAL HOME LOAN MTG CORP	. 0	05/12/17	3,000,000.00	2,974,242.00	3,000,000.00	1.700	₹	1.677	453 07/27/2020	0
			-	00,000,000	3,000,000.00	2,994,699.00	3,000,000.00	2.000	₹	1.682	401 06/05/2020	0

Run Date: 07/29/2019 - 09:46

City Operating Pool FY18-19
Portfolio Management
Portfolio Details - Investments
April 30, 2019

CUSIP	Investment#	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated	g 0	VTW 360 R	YTM Days to	Maturity
Federal Agency	Federal Agency Issues - Coupon						, vare	5	8	natul Ity	Date
3134GBRB0	53278	FEDERAL HOME LOAN MTG CORP	05/30/2017	3.000.000.00	2 994 699 00	00000	0		į		
3134GBRB0	53279	FEDERAL HOME LOAN MTG CORP	05/30/2017	3,000,000,00	2 994 699 00	3,000,000,00	2.000	{ :	1.878		06/05/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP	05/30/2017	3 000 000 00	2 004 667 00	0,000,000,00	2.000	₹ :	1.8/8		06/05/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP	05/30/2017	2 000 000 00	1,006,429,00	3,000,000.00	1.750	≸	1.603	393 05/	05/28/2020
3134GBLT7	53282	FEDERAL HOME LOAN MTG CORP	05/30/2017	3,000,000,00	1,990,456.00	2,000,000.00	1.750	≨	1.843	393 05/	05/28/2020
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP	06/30/2017	00.000,000,00	2,990,583.00	3,000,000.00	1.500	₹	1.480	121 08/	08/30/2019
3134GBWH1	53327	FEDERAL HOME LOAN MITC CORD	1102/06/00	3,000,000.00	2,982,651.00	3,000,000.00	1.550	₹	1.529	240 12/	12/27/2019
3134GB\\\1	53320	FEDERAL HOME LOAN MIG CORP	06/30/2017	3,000,000.00	2,988,228.00	3,000,000.00	1.500	₹	1.463	149 09/	9/27/2019
313400007	33323	FEDERAL HOIME LOAN MIG CORP	06/30/2017	3,000,000.00	2,963,034.00	3,000,000.00	2.000	¥	1 964		12/29/2021
3134CBCEE	5557	FEDERAL HOME LOAN MTG CORP	09/28/2017	3,000,000.00	2,985,729.00	3,000,000.00	1.750	¥	1.565	_	06/28/2021
3134GBG33	933/8	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000.00	2,970,462.00	3,000,000,00	1,700	¥ A	1 677	_	09/20/2020
3134GBHZ1	53380	FEDERAL HOME LOAN MTG CORP	09/29/2017	2,000,000.00	1,981,018.00	2,000,000,00	1 700	ξ Φ	1 677		20/20/20
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000.00	2.971.527.00	3 000 000 00	1 700	{ {	7 [09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP	09/29/2017	3,000,000,00	2 970 039 00	2 207 445 90	00.7	{ :	//9//	_	09/29/2020
3134GBQ54	53407	FEDERAL HOME LOAN MTG CORP	10/18/2017	2 000 000 9	4 070 400 00	60.044,440.09	679.1	≨	1.664	_	09/29/2020
3134GBR95	53432	FEDERAL HOME LOAN MTG CORP	10/30/2017	3 000 000 00	4,979,400.00	4,998,550.35	1.585		1.626	170 10/	10/18/2019
3134GBQU9	53435	FEDERAL HOME LOAN MTG CORP	10/24/0017	00.000,000,6	2,987,715.00	2,999,738.96	1.625	₹	1.620	182 10/	10/30/2019
3134G9075	53456	EEDEDAL LOME LOAN MIC CORP.	10/2/15/01/	3,000,000.00	2,995,722.00	2,998,913.34	2.000	₹	1.796	408 06/	06/12/2020
3134GBV55	53467	FIDERAL TOTAL TOTAL MILE CORP.	11/14/201/	3,000,000.00	2,990,652.00	2,996,658.33	1.250	₹	1.707	98 07/	07/26/2019
3134CBB0F	33407	FEDERAL HOME LOAN MTG CORP	11/17/2017	3,000,000.00	2,999,748.00	3,000,000.00	2.000	-	1.849		11/17/2020
010400100	cocc	FEDERAL HOME LOAN MTG CORP	12/18/2017	3,000,000.00	2,987,715.00	2.995.964.51	1 625	·	1 875		10/20/2020
3134GBVV40	5354/	FEDERAL HOME LOAN MTG CORP	01/05/2018	3,000,000.00	2,987,397.00	2 995 016 13	1 750		2 6	•	0//2019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP	01/05/2018	5.000.000.00	4 978 995 00	4,004,000,00	1.50		2.0.18		11/2//2019
3134GSCG8	53595	FEDERAL HOME LOAN MTG CORP	02/15/2018	3 000 000 00	4,970,990.00	4,991,889.88	1.750		2.012		11/27/2019
3134GSCG8	53596	FEDERAL HOME LOAN MTG CORP	02/15/2018	00.000,000,0	3,000,192.00	2,988,906.13	2.500		2.569	1,386 02/	02/15/2023
3134GBWW8	53626	FEDERAL HOME LOAN MTG CORP	03/08/2010	3,000,000,00	3,000,192.00	2,991,179.47	2.500		2.736	1,386 02/7	02/15/2023
3137EAEB1	53703	FEDERAL HOME LOAN MTC CODE	04/44/2040	3,000,000,00	2,994,861.00	2,996,226.42	1.500	*	2.191	02/10	07/05/2019
3134G92D8	53704	FEDERAL HOME LOAN MTG CORP	04/11/2018	3,000,000.00	2,989,662.00	2,991,365.50	0.875	., ₹	2.199	//0 6/	07/19/2019
3137EAEM7	53727	FEDERAL HOME LOAN MTC CORP	04/11/2010	3,000,000.00	2,991,132.00	2,992,377.42	1.150	*	2.216	3/20 98	07/26/2019
3134G9075	53760	EDELACE HOME LOAN MED CORP	04/19/2018	5,000,000.00	5,004,690.00	4,999,465.19	2.500	₹	3.284	358 04/2	04/23/2020
3134G3 IM3	53769	FEDERAL HOME LOAN MIG CORP	05/07/2018	3,000,000.00	2,990,652.00	2,992,042.14	1.250	¥	2.363	3/20 98	07/26/2019
3134GBBB0	53701	FEDERAL HOME LOAN MIG CORP	05/16/2018	3,000,000.00	2,996,577.00	2,996,905.51	2.000	¥	2.391	_	07/30/2019
2124/20140	16/55	FEDERAL HOME LOAN MIG CORP	06/14/2018	3,000,000.00	2,994,699.00	2,984,738.73	2.000		2 661		06/05/2020
3124GSNV9	33828	FEDERAL HOME LOAN MTG CORP	07/30/2018	3,000,000.00	3,003,207.00	3,000,000.00	3.250		3 148	_	07/26/2023
SIS/EADAZ	2382/	FEDERAL HOME LOAN MTG CORP	09/20/2018	3,000,000.00	2,990,886.00	2.990.363.34	1 250		0 504		0,5050
3137EADM8	53902	FEDERAL HOME LOAN MTG CORP	11/08/2018	3,000,000.00	2.984.820.00	2 981 490 74	1 250		70.	_	6102/10/90
3134GBXV9	53964	FEDERAL HOME LOAN MTG CORP	12/14/2018	3.000.000.00	2 978 394 00	2,001,430.74	1.230		2./11	•	10/02/2019
3134GSH40	53995	FEDERAL HOME LOAN MTG CORP	12/20/2018	3 000 000 60	3,002,625,00	2,904,909.26	0.8.1		2.812	_	07/13/2020
3134GSN68	54005	FEDERAL HOME LOAN MTG CORP	12/21/2018	5,000,000,00	5,002,925.00	3,000,000.00	3.150		3.107		12/20/2021
	•		010311371	00.000,000,0	5,002,345.00	5,000,000.00	3.030	A	2.989	874 09/2	09/21/2021

City Operating Pool FY18-19
Portfolio Management
Portfolio Details - Investments
April 30, 2019

CUSIP Investment #	Average Issuer Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Sep	YTM 360	YTM Days to 360 Maturity	Maturity Date
FEDI	FEDERAL HOME LOAN MTG CORP	12/28/2018	3,000,000,00	2 980 974 00	2 077 125 00	2		ļ		
FED	FEDERAL HOME LOAN MTG CORP	12/28/2018	3,000,000,00	3 001 926 00	2,977,125.00	066.1	≨ :	2.677		11/26/2019
FED	FEDERAL HOME LOAN MTG CORP	01/29/2019	3 000 000 00	3 004 734 00	0,000,000,0	3.000	₹ .	2.959		12/28/2020
FED	FEDERAL HOME LOAN MTG CORP	01/31/2019	5 000 000 00	5,004,734.00	3,000,000.00	2.650	₹	2.614	639 01	01/29/2021
E	FEDERAL HOME LOAN MTG CORP	02/15/2019	90.000,000 8	9,002,440.00	00.000,000,6	3.010	₹	2.969	1,370 01	01/30/2023
H	FEDERAL HOME LOAN MTG CORP	02/26/2019	3,000,000.00	2,989,662.00	2,989,858.72	0.875	₹	2.416	79 07	07/19/2019
H	FEDERAL HOME LOAN MTG COPP	02/20/2019	9,000,000.00	3,001,956.00	3,000,000.00	2.625	₹	2.589	667 02	02/26/2021
	FEDERAL HOME LOAN MTC CORD	02/12/0	3,000,000.00	3,002,058.00	3,000,000.00	2.650	₹	2.614	849 08	08/27/2021
֓֞֜֜֜֜֜֜֜֜֜֜֓֓֓֓֜֜֜֜֜֓֓֓֓֓֜֜֜֜֓֓֓֓֓֓֜֜֜֜֓֓֓֓	FEDERAL HOME LOAN MIG CORP	03/04/2019	3,000,000.00	3,002,832.00	2,997,676.25	2.875	₹	2.853		02/28/2024
֓֞֜֞֜֜֜֞֜֜֜֓֓֓֓֓֓֜֜֜֓֓֓֓֓֓֓֓֓֓֜֜֡֜֜֓֓֓֓֡֜֜֡֓֡֓֡֓֜֡֡֡֓֓֡֡֡֡֡֡	DEPAIL HOME LOAN MIG CORP	03/26/2019	3,000,000.00	2,999,361.00	3,000,000.00	2.570	≸	2.535		03/26/2021
֡֞֞֓֓֓֞֞֜֞֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓	FEDERAL HOWE LOAN MIG CORP	03/27/2019	3,000,000.00	3,000,537.00	3,000,000.00	2.700	₹	2.663	_	09/27/2024
֓֞֞֜֜֞֜֜֞֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜֜	FEDERAL HOME LOAN MIG CORP	04/01/2019	3,000,000.00	3,000,060.00	3,000,000.00	2.600	¥	2.564	_	04/01/2021
֓֞֞֞֞֜֞֞֞֜֞֞֞֞֞֜֞֜֞֞֞֜֞֞֜֞֞֞֜֞֞֞֜֞֜֞֜֞֜	TEDERAL HOME LOAN MIG CORP	04/02/2019	3,000,000.00	3,000,225.00	3,000,000.00	2.510	¥	2 476		04/02/2021
<u> </u>	FEDERAL HOME LOAN MTG CORP	04/08/2019	3,000,000.00	3,000,042.00	3,000,000.00	2.500	¥	2.466		04/08/2021
Щ	FEDERAL HOME LOAN MTG CORP	04/15/2019	3,000,000.00	3.000.195.00	3 000 000 00	2550	\	2 4	_	1202/00
표	FEDERAL HOME LOAN MTG CORP	04/22/2019	3.000,000,00	3 000 114 00	3,000,000,00	7.330	{ :	2.515		10/15/2020
Ш	FEDERAL HOME LOAN MTG CORP	04/30/2019	3 000 000 00	0,000,114.00	3,000,000.00	2.540	₹	2.505	357 04	04/22/2020
Ш	FEDERAL HOME LOAN MTG CORP	04/30/2019	0,000,000.00	2,997,795.00	3,000,000.00	2.780	₹	2.742	1,643 10,	10/30/2023
ш	FEDERAL HOME LOAN MTG COBB	04/00/2019	3,000,000.00	3,001,242.00	3,000,000.00	2.500	₹	2.466	548 10	10/30/2020
. 1	FEDERAL NATIONAL MODEONS	04/30/2019	3,000,000.00	3,001,242.00	3,000,000.00	2.500	¥	2.466	548 10	10/30/2020
. ü	FEDERAL MATIONAL MODITOR OF	03/23/2018	3,000,000.00	2,982,141.00	2,983,692.06	1.200	₹	2.320	177 10	10/25/2019
	EDENAL INVESTIGATE WORLDAND	03/23/2018	2,000,000.00	1,988,094.00	1,989,121.96	1.200	₹	2.321	•	10/25/2019
E i	FEDERAL NATIONAL MORTGAGE	04/13/2018	3,000,000.00	3,010,242.00	2,997,094.50	2.500	AA	2 517	_	04/13/2021
Ш	FEDERAL NATIONAL MORTGAGE	02/08/2019	3,000,000.00	3,020,487.00	2.989.355.46	2 500	{ δ	2544		04/13/2021
alar	Subtotal and Average 608,737,706.45		617,630,000.00	616.549.781.59	617 075 177 3E					4707/00
								7.54	170	
Fe	Federal Farm Credit Discount	07/13/2018	3,000,000,00	2 989 155 00	0 030 040 93	c	•	,		
ıμ.	Federal Farm Credit Discount	11/02/2018	3 000 000 8	20.000,100.00	2,332,010.33	2.330	₹	2.405	54 06/	06/24/2019
H	Federal Farm Credit Discount	11/00/2018	0,000,000,0	2,977,305.00	2,936,028.33	2.620	≨	2.698	113 08/	08/22/2019
ū	Federal Form Crodit Discount	11/03/2010	3,000,000.00	2,972,400.00	2,931,320.83	2.650	₹	2.733	138 09/	09/16/2019
ם כ		11/14/2018	3,000,000.00	2,991,966.00	2,956,320.00	2.520	₹	2.574	40 06/	06/10/2019
בי נ	rederal Farm Credit Discount	11/16/2018	3,000,000.00	2,986,344.00	2,949,885.00	2.570	AA	2 633		07/08/2019
Φ	Federal Farm Credit Discount	11/19/2018	3,000,000.00	2,970,801.00	2.931.762.50	2 650	ΔΔ	2 723		00/2019
Ψ	Federal Farm Credit Discount	11/27/2018	3,000,000.00	2.999.799.00	2 968 150 00	2.450		201.7		09/24/2019
ፎ	Federal Farm Credit Discount	12/12/2018	3,000,000.00	2.996.787.00	2,555,150.00	7 6		0.470		05/02/2019
æ	Federal Farm Credit Discount	12/12/2018	3,000,000,00	2 996 787 00	2,967,760.00	2.400		2.507		05/17/2019
ņ	Federal Farm Credit Discount	12/12/2018	3,000,000,00	2 984 736 00	2,967,700.00	7.400		2.507	_	05/17/2019
Fed	Federal Farm Credit Discount	12/18/2018	3,000,000.00	2.962 755 00	2,934,100.00	2.330		7.19.7	_	07/16/2019
			, , , , , , , , , , , , , , , , , , , ,	1,001,000	7,929,041.00	2.630	≨	2.716	187 11/	11/04/2019

Run Date: 07/29/2019 - 09:46

AP PM (PRF_PM2) 7.3.0 Portfolio CP19

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments April 30, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	and Action	Stated	0	MTY	YTM Days to Maturity
Federal Agency Issues - Discount	sues - Discount						DOOK Value	Nate	Jac.	200	laturity Date
313312KB5	53988	Federal Farm Credit Discount		12/19/2018	3 000 000 00	0000					
313312FV7	53989	Federal Farm Credit Discount		12/19/2018	3 000 000 00	2,960,316.00	2,951,125.00	2.550	₹	2.620	
313312FV7	53990	Federal Farm Credit Discount		12/19/2018	3 000 000 00	2,330,104.00	2,968,713.33	2.470	₹	2.496	
313312KB5	53992	Federal Farm Credit Discount		12/19/2018	3,000,000,00	2,996,184.00	2,968,713.33	2.470	≨	2.496	19 05/20/2019
313312KB5	53993	Federal Farm Credit Discount		12/10/2019	3,000,000.00	2,980,518.00	2,951,125.00	2.550	₹	2.620	97 08/06/2019
313312PK0	54009	Federal Farm Credit Discount		12/28/2019	3,000,000.00	2,980,518.00	2,951,125.00	2.550	≨	2.620	97 08/06/2019
313312PS3	54014	Federal Farm Credit Discount		04/00/2010	3,000,000.00	2,959,968.00	2,929,583.33	2.600	₹	2.685	201 11/18/2019
313312PS3	54015	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,958,573.00	2,931,520.00	2.560	₹	2.640	208 11/25/2019
313312GU8	54016	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,958,573.00	2,931,520.00	2.560	₹	2.640	208 11/25/2019
313312NZ9	54017	Fodoral Farm Credit Discount			3,000,000.00	2,991,564.00	2,968,558.33	2.450	₹	2.476	42 06/12/2019
313312HD5	54020	Fodoral Form Credit Discount		01/09/2019	3,000,000.00	2,961,960.00	2,935,107.50	2.570	₹	2.647	191 11/08/2019
313312HD5	54021	Fodoral Form Credit Discoull			3,000,000.00	2,989,758.00	2,968,815.00	2.430	₹	2.456	_
313312PZZ	54025	Endong Form Crount Discount		01/18/2019	3,000,000.00	2,989,758.00	2,968,815.00	2.430	₹	2.456	_
313312HK9	54041	Fodoral Form Credit Discount		01/22/2019	3,000,000.00	2,957,358.00	2,934,321.67	2.510	₹	2.586	
313312.IE1	54058	Fodoral rammin Credit Discount		01/30/2019	3,000,000.00	2,988,552.00	2,970,153.33	2.420	₹	2.444	_
313312.IE1	54050	Federal Farm Credit Discount		02/15/2019	3,000,000.00	2,984,736.00	2,969,296.67	2.440	*	2.465	_
313312MNI7	5405B	reueral raim Credit Discount		02/15/2019	3,000,000.00	2,984,736.00	2,969,296.67	2.440	¥	2 465	
313312MIN7	24000	Federal Farm Credit Discount		02/26/2019	3,000,000.00	2,968,800.00	2,954,533.33	2.480	{ ₹	2.536	
212212IIII	24008	rederal Farm Credit Discount		02/26/2019	3,000,000.00	2,968,800.00	2,954,533,33	2.480	AA	2 536	
313312JL3	240/4	Federal Farm Credit Discount		02/27/2019	3,000,000.00	2,983,533.00	2,970,637,50	2.430	ΑĀ	2.454	_
313312325	54075	Federal Farm Credit Discount		02/27/2019	3,000,000.00	2,983,533.00	2,970,637.50	2.430	¥ ¥	2.454	
313312JP6	54082	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,982,930.00	2.971.447.50	2 430	{ ₹	2.453	-
313312PM6	54083	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,959,569,00	2 946 689 17	2470	{ {	2.455	_
313312JP6	54084	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2 982 930 00	2 074 447 50	2.470	{ :	2.330	
313312LG3	54132	Federal Farm Credit Discount		03/29/2019	3.000.000.00	2 974 800 00	2 060 200 00	2.430	{ :	2.453	
313312LA6	54133	Federal Farm Credit Discount		03/29/2019	3 000 000 00	2,574,606.00	2,900,200.00	2.400	₹	2.426	
313312MF4	54134	Federal Farm Credit Discount		03/29/2019	3,000,000	2,97,5,901.00	2,969,400.00	2.400		2.425	120 08/29/2019
313312LU2	54144	Federal Farm Credit Discount		04/08/2010	00.000,000 6	2,970,201.00	2,963,600.00	2.400	₹	2.429	149 09/27/2019
313312MB3	54146	Federal Farm Credit Discount		04/10/2019	3,000,000.00	2,972,400.00	2,967,934.17	2.390	₹	2.416	138 09/16/2019
313312MB3	54147	Federal Farm Credit Discount		04/0/0019	3,000,000.00	2,970,999.00	2,966,938.33	2.390	₹	2.417	145 09/23/2019
313312MJ6	54154	Federal Farm Crodit Discount		04/10/2019	3,000,000.00	2,970,999.00	2,966,938.33	2.390	₹	2.417	145 09/23/2019
313312M.I6	54155	Coloral Form Credit Discoull		04/12/2019	3,000,000.00	2,969,601.00	2,965,942.50	2.390	₹	2.417	152 09/30/2019
313312MB8	54163	Fodoral Form Credit Discount		04/12/2019	3,000,000.00	2,969,601.00	2,965,942.50	2.390	₹	2.417	
313312MAD8	20.7	redetal ratification Discount		04/16/2019	3,000,000.00	2,968,200.00	2,965,345.00	2.390		2.418	
313312MINS	54165	rederal Farm Credit Discount		04/16/2019	3,000,000.00	2,968,200.00	2,965,345.00	2.390		2.418	
01001210110	24103	rederal rarm Credit Discount		04/16/2019	3,000,000.00	2,968,200.00	2.965.345.00	2 390		2718	
313312QG8	54166	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,955,969,00	2 952 995 00	2380		2.4.0	
313312068	54167	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,955,969.00	2,952,995,00	2380		2.454	
								ì		†	6102/60/21 777

Federal Agency Issues - Discount 313312QG8 54169 313312LW8 54173 313312LW8 54174 31332LW8 54175 313384KU2 53846 313384FD4 53863 313384FS3 53914			2 2 2	Market Value			Ž	360 Maturity	יתווון א	•
									diam'r.	Cate
	Federal Farm Credit Discount	04/17/2019	3.000.000.00	2 955 969 00	2059 409 94	0				
	Federal Farm Credit Discount	04/17/2019	3.000.000.00	2 972 001 00	2,000,195.04	7.300	{:	2.454		12/09/2019
	Federal Farm Credit Discount	04/17/2019	3 000 000 00	2 972 001 00	2,909,520.33	2.390	{ :	2.415		09/18/2019
	Federal Farm Credit Discount	04/17/2019	3 000 000 8	2 072 001 00	2,909,328.33	2.390	≨ :	2.415		09/18/2019
	Federal Home Loan Discount	08/31/2018	3 000 000 00	2,972,001.00	2,909,328.33	2.390	₹	2.415	140 09/18	09/18/2019
	Federal Home Loan Discount	09/25/2018	5,000,000,00	2,977,104.00	2,928,600.00	2.400		2.478		08/23/2019
	Federal Home Loan Discount	11/15/2018	0,000,000,0	4,982,930.00	4,907,718.06	2.470		2.536	51 06/21	06/21/2019
313384FH7 53918	Federal Home Loan Discount	11/13/2016	3,000,000.00	2,996,787.00	2,962,027.50	2.490	₹	2.536	16 05/17	05/17/2019
	Endord Home Load Discoult	8102/91/1	3,000,000.00	2,998,593.00	2,964,246.67	2.480	₹	2.510	7 05/08	05/08/2019
.,	redelal nome Loan Discount	12/07/2018	3,000,000.00	2,968,200.00	2,933,373.33	2.630	¥	2.713	159 10/07	10/02/2019
	rederal Home Loan Discount	12/10/2018	3,000,000.00	2,992,971.00	2,963,051.25	2.505		2.536	_	06/05/2019
	Federal Home Loan Discount	12/18/2018	5,000,000.00	4,994,645.00	4,948,541.67	2.470		2.49F	_	05/17/2010
	Federal Home Loan Discount	12/18/2018	5,000,000.00	4,995,315.00	4,949,227.78	2.470		2.495		05/11/2019
	Federal Home Loan Discount	12/18/2018	5,000,000.00	4,994,645.00	4.948.541.67	2.470		2.496		05/12/2019
	Federal Home Loan Discount	12/20/2018	5,000,000.00	4,964,185.00	4.916.018.06	2.530		26.450		2018
	Federal Home Loan Discount	12/20/2018	5,000,000.00	4,997,990.00	4.952 658 33	2.470		2,000		06/16/2019
313384HB8 53997	Federal Home Loan Discount	12/20/2018	5.000.000.00	4 983 600 00	4 937 453 79	2 6		40.0	_	6102//0/60
	Federal Home Loan Discount	12/20/2018	3,000,000.00	2,972,199,00	2 942 186 67	2.500		7.037		06/19/2019
313384HB8 54000	Federal Home Loan Discount	12/20/2018	5 000 000 00	7 983 600 00	4 027 4 50.01	2.300		2.030	_	09/17/2019
313384HB8 54001	Federal Home Loan Discount	12/21/2018	5.000,000.00	4 983 600 00	4,937,132.70	2.500		2.532	_	06/19/2019
313384HB8 54004	Federal Home Loan Discount	12/21/2018	3,000,000,00	2 990 160 00	7,007,000.00	2000		2.532	_	2019
313384HK8 54006	Federal Home Loan Discount	12/21/2018	3 000 000 00	2,030,100.00	2,362,500.00	000.2		2.532	_	2019
313384KQ1 54007	Federal Home Loan Discount	12/27/2018	0,000,000	2,968,552.00	2,960,833.33	2.500		2.561	57 06/27	06/27/2019
313384HG7 54027	Federal Home I oan Discount	01/23/2010	3,000,000.00	2,977,908.00	2,950,258.33	2.540		2.610	110 08/19/2019	2019
313384HG7 54028	Federal Home Loan Discount	01/23/2019	3,000,000.00	2,989,155.00	2,969,156.67	2.435		2.460	54 06/24	06/24/2019
	Federal Homo Loss Discount	01/23/2019	3,000,000.00	2,989,155.00	2,969,156.67	2.435	** *	2.460	54 06/24/2019	2019
	Endered House Local Discount	01/25/2019	3,000,000.00	2,947,071.00	2,922,650.00	2.550	*	2.636	268 01/24/2020	2020
	redetal nome Loan Discount	01/30/2019	5,000,000.00	4,960,835.00	4,928,500.00	2.475	.`	2.528	_	2019
	rederal home Loan Discount	02/07/2019	3,000,000.00	2,996,787.00	2,980,241.25	2.395		2.411	_	05/17/2019
	rederal Home Loan Discount	02/07/2019	3,000,000.00	2,993,373.00	2,976,800.00	2.400		2.419	_	2019
	rederal Home Loan Discount	02/08/2019	3,000,000.00	2,993,373.00	2,977,000.00	2.400		2 419	_	2010
_	Federal Home Loan Discount	02/14/2019	3,000,000.00	2,992,770.00	2.977,413.33	2 420		2 738		2010
	Federal Home Loan Discount	02/14/2019	3,000,000.00	2.943.162.00	2 924 566 67	1 00 0		200		8102
	Federal Home Loan Discount	02/14/2019	3,000,000,00	2 943 162 nn	2 924 566 67	200		2.303		2020
313384HT9 54061	Federal Home Loan Discount	02/21/2019	5 000 000 00	4 978 245 00	4.054.500.00	2.400		2.503	289 02/14/2020	2020
313384HZ5 54062	Federal Home Loan Discount	9702/12019	3 000 000 00	7,010,240.00	4,934,300.09	2.440		2.462		2019
313384HZ5 54064	Federal Home Loan Discornt	02/21/2010	0,000,000,0	2,985,741.00	2,971,533.33	2.440		2.463	71 07/11/2019	2019
313384KU2 54065	Fodoral Lomo Log Discount	02/21/2019	3,000,000.00	2,985,741.00	2,971,533.33	2.440	₹	2.463	71 07/11/2019	2019
	i ederal monie Edan Discount	02/22/2019	3,000,000.00	2,977,104.00	2,962,674.83	2.461	₹	2.492	114 08/23/2019	2019

Run Date: 07/29/2019 - 09:46

Portfolio CP19

AP PM (PRF_PM2) 7.3.0

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Investments April 30, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Rook Value	Stated	0 8 0	D WILL	YTM Days to Maturity
Federal Agency	Federal Agency Issues - Discount						and and	naire.	3	000	dunity Date
313384GP8	54071	Federal Home Loan Discount		02/26/2019	3.000 000 00	2 992 569 00	7.17.070.0	Ġ	:	!	
313384JD2	54092	Federal Home Loan Discount		03/12/2019	3 000 000 00	2,032,003.00	2,979,347.50	2.430	₹ :	2.447	
313384JD2	54094	Federal Home Loan Discount		03/12/2019	3 000 000 8	2,004,007.00	2,974,739.30	2.425	₹ :	2.446	
313384JD2	54097	Federal Home Loan Discount		03/13/2019	3 000 000	2,904,937.00	2,974,739.58	2.425	₹	2.446	75 07/15/2019
313384JD2	54098	Federal Home Loan Discount		03/13/2010	0,000,000,0	2,984,937.00	2,974,941.67	2.425	₹	2.445	75 07/15/2019
313384JD2	54099	Federal Home Loan Discount		03/13/2019	3,000,000.00	2,984,937.00	2,974,941.67	2.425	₹	2.445	75 07/15/2019
313384.ID2	54100	Fodoral Homo Long Discoult		6107/51/50	3,000,000.00	2,984,937.00	2,974,941.67	2.425	≸	2.445	75 07/15/2019
313384HR3	54104	Fodomi Homo Locali Discount		03/13/2019	3,000,000.00	2,984,937.00	2,974,941.67	2.425	₹	2.445	75 07/15/2019
313384HD3	24101	rederal nome Loan Discount		03/08/2019	3,000,000.00	2,987,346.00	2,976,405.00	2.420	₹	2.439	
313384UV0	54102	Federal Home Loan Discount		03/08/2019	3,000,000.00	2,987,346.00	2,976,405.00	2.420	₹	2.439	_
212284016	24104	Federal Home Loan Discount		03/18/2019	3,000,000.00	2,985,942.00	2,977,010.00	2.420	Ą	2 439	
5155046V5	54108	Federal Home Loan Discount		03/20/2019	3,000,000.00	2,991,363.00	2,982,858,33	2.420	AA	2 434	
313384JEU	54114	Federal Home Loan Discount		03/25/2019	3,000,000.00	2,984,736.00	2.977.070.42	2 435	. ΔΑ	2.454	
313384JE0	54116	Federal Home Loan Discount		03/25/2019	3,000,000.00	2,984,736.00	2.977 070 42	2.435	{ {	2.454	
313384JE0	54117	Federal Home Loan Discount		03/25/2019	3,000,000.00	2.984 736 00	2 077 770 7	1 100 2 43E	{ {	1 2	
313384HZ5	54118	Federal Home Loan Discount		03/26/2019	3,000,000,00	2 985 741 00	24.010,110,2	2.430	{ :	2.454	
313384JQ3	54128	Federal Home Loan Discount		03/28/2019	3 000 000 00	2 982 729 00	26.102,016.2	2.433	{ :	2.453	
313384GM5	54130	Federal Home Loan Discount		03/29/2019	3 000 000 00	2 002 074 00	2,97,9,00,00	2.413	₹ :	2.435	
313384MC0	54131	Federal Home Loan Discount		03/29/2019	00000000	2,332,37 1.00	2,986,400.00	2.400	₹	2.411	35 06/05/2019
313384JA8	54143	Federal Home Loan Discount		04/08/2019	3,000,000.00	2,970,801.00	2,964,200.00	2.400	₹	2.429	146 09/24/2019
313384NA3	54148	Federal Home Loan Discount		04/44/0040	3,000,000.00	2,985,540.00	2,981,079.18	2.390	₹	2.405	72 07/12/2019
313384NA3	54149	Federal Home Loan Discount		04/11/2019	3,000,000.00	2,966,400.00	2,962,478.33	2.395	₹	2.465	168 10/16/2019
313384NA3	54150	Fodoral Home 1 and Discouli		04/11/2019	3,000,000.00	2,966,400.00	2,962,478.33	2.395	¥	2.465	168 10/16/2019
313384KA6	54154	Enderal norme Loan Discount		04/11/2019	3,000,000.00	2,966,400.00	2,962,478.33	2.395	₹	2.465	-
313384 IY8	1415	rederal nome Loan Discount		04/15/2019	3,000,000.00	2,980,719.00	2,977,693.33	2.390	₹	2.408	_
313384KD0	24152	rederal Home Loan Discount		04/15/2019	3,000,000.00	2,981,322.00	2,978,290.83	2.390	₹	2.407	_
313394 IV9	04100	rederal Home Loan Discount		04/12/2019	3,000,000.00	2,980,116.00	2,976,596.67	2.380	₹	2.399	_
010004000	04157	rederal Home Loan Discount		04/16/2019	3,000,000.00	2,981,322.00	2,978,490.00	2.390	¥	2.407	
3133043A0	24128	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,981,322.00	2,978,490.00	2.390	¥	2 407	
313304370	94159	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,981,322.00	2,978,490.00	2.390	AA	2 407	
313384JX8	54160	Federal Home Loan Discount		04/16/2019	3,000,000.00	2,981,322.00	2.978.490.00	2390	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	2 407	
313384JW0	54168	Federal Home Loan Discount		04/17/2019	3,000,000.00	2.981.523.00	2 978 888 33	2300	{ {	704.0	
313384JU4	54170	Federal Home Loan Discount		04/17/2019	3.000.000.00	2 981 925 00	2 070 206 67	2.390	{:	2.407	
313384NF2	54172	Federal Home Loan Discount		04/17/2019	3 000 000 00	2 965 404 00	2,97,9,200.07	2.390	{ :	2.407	
313384NF2	54176	Federal Home Loan Discount		04/18/2019	30000000	20,104,000,00	2,302,000.00	2.400	₹	2.470	173 10/21/2019
313384NF2	54177	Federal Home Loan Discount		04/18/2010	2,000,000,0	2,965,401.00	2,962,800.00	2.400	₹	2.470	173 10/21/2019
313384NF2	54178	Federal Home Loan Discount		04/40/040	3,000,000,00	2,965,401.00	2,962,800.00	2.400	₹	2.470	173 10/21/2019
313384NF2	54179	Federal Homo Loca Discount		04/10/2019	3,000,000.00	2,965,401.00	2,962,800.00	2.400	₹	2.470	173 10/21/2019
		sectal Tollie Loal Discoull		04/18/2019	3,000,000.00	2,965,401.00	2,962,800.00	2.400	₹	2.470	173 10/21/2019

Run Date: 07/29/2019 - 09:46

AP PM (PRF_PM2) 7.3.0

CUSIP	Investment#	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S	MTW 360 A	Days to Maturity
Federal Agency Issues - Discount	sues - Discount										
313384NF2	54180	Federal Home Loan Discount		04/18/2019	3.000.000.00	2 965 401 00	2 062 600 00	070		į	
313384NF2	54181	Federal Home Loan Discount		04/18/2019	3.000,000,00	2,965,401.00	2,962,800.00	0.400	{	2.470	
313384NF2	54182	Federal Home Loan Discount		04/18/2019	3 000 000 00	2 965 401 00	2,962,900.00	2.400	{ :	2.470	-
313384LN7	54183	Federal Home Loan Discount		04/18/2019	3 000 000 00	2,903,401.00	2,962,900.00	2.400	{ :	2.470	
313384NG0	54186	Federal Home Loan Discount		04/22/2019	3 000 000 00	2,97 3,000.00	7,971,000.00	2.400	₹	2.423	
313384NW5	54188	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,965,200.00	2,963,247.51	2.410	₹	2.481	•
313384PE3	54189	Federal Home Loan Discount		04/23/2010	00.000,000,00	2,962,557.00	2,960,963.33	2.390	₹	2.461	188 11/05/2019
313384NS4	54190	Federal Home Loan Discount		04/23/2019	3,000,000.00	2,960,964.00	2,959,370.00	2.390	₹	2.461	196 11/13/2019
313384NS4	54192	Federal Home Loan Discount		04/23/2019	00.000,000,0	4,938,920.00	4,936,533.33	2.380	≨	2.450	184 11/01/2019
313384NH8	54103	Fodoral Homo Losa Discoult		04/24/2019	3,000,000.00	2,963,352.00	2,961,959.17	2.390	₹	2.460	184 11/01/2019
313384 11.4	54104	receial nonle Loan Discount		04/25/2019	3,000,000.00	2,964,999.00	2,963,800.00	2.400	¥	2.429	175 10/23/2019
313384 11.4	54 194 E410E	rederal home Loan Discount		04/25/2019	3,000,000.00	2,983,533.00	2,982,363.33	2.405	₹	2.419	82 07/22/2019
313384NK1	54195	rederal nome Loan Discount		04/26/2019	3,000,000.00	2,983,533.00	2,982,563.75	2.405	₹	2.419	_
3133841 IG	54195	rederal Home Loan Discount		04/26/2019	3,000,000.00	2,964,600.00	2,963,600.00	2.400	₹	2.429	177 10/25/2019
313304E30	24197	rederal Home Loan Discount		04/29/2019	3,000,000.00	2,974,401.00	2,973,945.83	2.405	₹	2.426	
313364LJ0	54198	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,974,401.00	2,973,945.83	2.405	₹	2.426	_
015504NS4	59199	Federal Home Loan Discount		04/29/2019	3,000,000.00	2,963,352.00	2,962,955.00	2.390	₹	2.460	
313390FV0	53965	FREDDIE DISCOUNT		12/14/2018	3,000,000.00	2,996,184.00	2,967,945.83	2.450	₹	2.476	
313396FVU	53966	FREDDIE DISCOUNT		12/14/2018	3,000,000.00	2,996,184.00	2,967,945.83	2.450	¥	2.476	
313390508	54086	FREDDIE DISCOUNT		03/07/2019	3,000,000.00	2,991,363.00	2,980,318.33	2.410	₹	2.426	
	Subto	Subtotal and Average 390,4	390,414,467.81		438,000,000.00	434,936,680.00	432.668.644.41	ļ		2 487	
Medium Term Notes	Sa										3
06739FJJ1	53554	BARCLAYS BK		01/11/2018	2,000,000,00	1 991 274 00	1 000 001 00	i o		!	
94988J5D5	52770	Wells Fargo		06/02/2016	3,000,000.00	2,998,440.00	2.999.972.32	1 750	∢	2.647	621 01/11/2021
	Subto	Subtotal and Average 4,9	4,998,833.09	I	5,000,000.00	4.989.714.00	4 998 876 58				_
Money Market							000000000000000000000000000000000000000			2.103	797
SYS52411	52411	Fidelity Inst Government			61 000 000 00	61 000 000	000				
SYS50863	50863	Invesco			00.000,000,10	00.000,000,10	00.000,000,10	2.350	¥	2.318	_
SYS51499	51499	JP Morgan & Co			00.0	0.00	0.00	0.380	₹	0.375	-
SYS52471	52471	Morgan Stanley Inst Government	4		0.00	0.00	0.00	0.030	AA A	0.030	-
				ľ	73,000,000.00	29,000,000.00	29,000,000.00	2.340	¥	2.308	-
	Subto	Subtotal and Average 104,5	104,566,666.67		90,000,000.00	90,000,000.00	90,000,000,06			2.315	-
Local Agency Investment Funds	stment Funds										
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,009,552.01	65,000,000.00	2.445		2.412	-

Investment #	ent# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360 A	YTM Days to Maturity 360 Maturity Date
Sub	Subtotal and Average	65,000,000.00		65,000,000.00	65,009,552.01	65,000,000.00			2.412	,
								;	!	-
	MUFG Union Bank NA		01/29/2019	5,000,000.00	5,000,495.00	5,000,000.00	2.560	A-1	2.560	27 05/28/2019
	MUFG Union Bank NA		01/29/2019	5,000,000.00	5,000,710.00	5,000,000.00	2.580	A-1	2.580	54 06/24/2019
	MUFG Union Bank NA		02/26/2019	5,000,000.00	4,999,605.00	5,000,000.00	2.560	A-1	2.560	82 07/22/2019
	MUFG Union Bank NA		04/23/2019	5,000,000.00	4,999,405.00	5,000,000.00	2.540 2.550	¥ ¥	2.540	92 08/01/2019
Su	Subtotal and Average	21,333,333.33		25,000,000.00	25,000,600.00	25,000,000.00			2.558	88
	Total and Average	1,195,051,007.35		1,240,630,000.00	1,236,486,327.60	1,234,742,698.34			2.400	303

2
Φ
0
۵

City Operating Pool FY18-19 Portfolio Management Portfolio Details - Cash April 30, 2019

YTM Days to 360 Maturity		0		303
YTI S&P 36				2.400
Stated Book Value Rate		28,412.50	28,412.50	1,234,771,110.84
Market Value		28,412.50	28,412.50	1,236,514,740.10
Purchase Date Par Value		Accrued Interest at Purchase	Subtotal	1,240,630,000.00
Average P Balance		0.00 Ac	Su	1,195,051,007.35
Issuer		Average Balance		Total Cash and Investments
Investment #		*		Total Cash €
CUSIP				



Aging report Operating Fund Aging Report By Maturity Date As of May 1, 2019

Current Current Book Value Market Value	155,009,552.01	166.30 69,947,762.00	566.35 205,250,913.00	354.34 238,204,097.00	199.61 194,958,275.00	994.83 318,101,005.60	016.91 55,014,722.99	598.34 1,236,486,327.60
	155,000,000.00	69,479,166.30	204,334,666.35	237,772,354.34	194,825,499.61	318,341,994.83	54,989,016.91	1,234,742,698.34
Percent of Portfolio	12.49%	5.64%	16.60%	19.35%	15.80%	25.68%	4.44%	100.00
Maturity Par Value	155,000,000.00	70,000,000.00	206,000,000.00	240,000,000.00	196,000,000.00	318,600,000.00	55,030,000.00	
	0 Payments	0 Payments	0 Payments	0 Payments	0 Payments	0 Payments	0 Payments	0 Payments
	5 Maturities	20 Maturities	64 Maturities	78 Maturities	62 Maturities	106 Maturities	17 Maturities	Total for 352 Investment
	(05/01/2019 - 05/01/2019)	(05/02/2019 - 05/31/2019)	(06/01/2019 - 07/30/2019)	(07/31/2019 - 10/28/2019)	(10/29/2019 - 04/25/2020)	(04/26/2020 - 04/15/2022)		
	(05/01/2019	(05/02/2019	(06/01/2019	(07/31/2019	(10/29/2019		(04/16/2022	
	0 days	1 - 30 days	Aging Interval: 31 - 90 days	Aging Interval: 91 - 180 days	Aging Interval: 181 - 360 days	Aging Interval: 361 - 1080 days	Aging Interval: 1081 days and	
	Aging Interval: 0 days	Aging Interval: 1 - 30 days	Aging Interval:	Aging Interval:	Aging Interval:	Aging Interval:	Aging Interval:	

APAG (PRF_AG) 7.2.0
Report Ver. 7.3.6.1 Portfolio CP19

Data Updated: SET_AGE: 07/29/2019 10:21 Run Date: 07/29/2019 - 10:21