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DISTRIBUTION DATE: May 3, 2022

MEMORANDUM

TO: HONORABLE MAYOR &
CITY COUNCIL

FROM: Erin Roseman
Director of Finance

SUBJECT: Cash Management Informational
Memorandum

DATE: April 30, 2022

City Administrator 
Approval

Date: May 3, 2022

INFORMATION

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department will publish a quarterly informational cash management report for the City Council. For the quarter ended March 31, 2022, the City's Operating Pool Portfolio had a balance of \$1.76 billion and yielded 0.37 percent, while the Successor Agency's Investment Portfolio had a balance of \$36.47 million and yielded 0.22 percent.

As of March 31, 2022, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2021-22. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in *Attachment A* are each portfolio's current market value and yield as of March 31, 2022, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period.

Respectfully submitted,



ERIN ROSEMAN
Director of Finance, Finance Department

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

Attachments (1):

--A: Cash Management Report for the Quarter Ended March 31, 2022

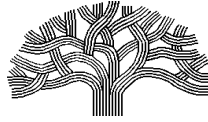
**City of Oakland and Oakland
Redevelopment Successor Agency**

City of Oakland, California

**Cash Management Report For
The Quarter Ended
March 31, 2022
Finance Department
Bureau of Treasury**

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager

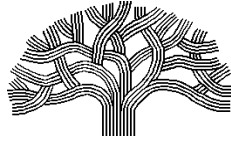


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2022**

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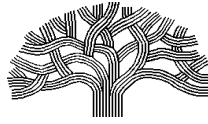
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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2022**

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

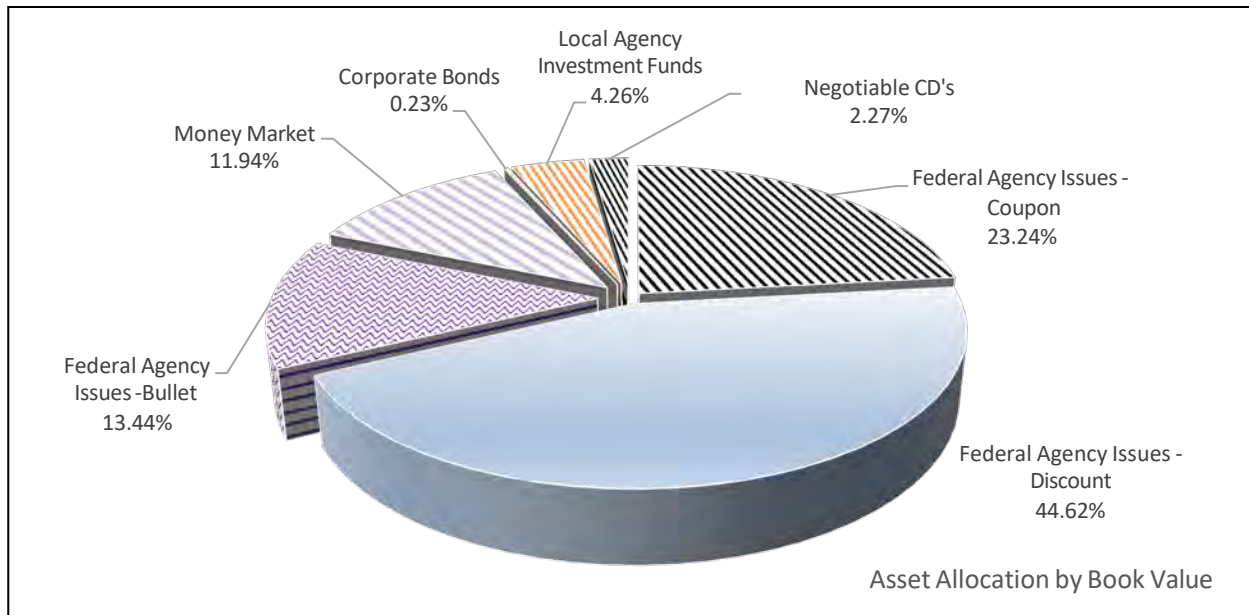
APRIL 30, 2022



City Operating Pooled Portfolio Statistics
For the month ended March 31, 2022

Average Daily Balance	\$1,573,527,830
Net Earning Quarter	\$1,256,772
Month End Yield	0.37%
Average Maturity	341 days
Daily Liquidity	16.18%
180 Day Liquidity	58.40%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	409,033,333.33	393,098,132.06	408,838,112.86	23.24	100%- Yes
Federal Agency Issues - Discount	786,500,000.00	784,118,351.06	784,929,099.59	44.62	100%-Yes
Federal Agency Issues –Bullet	236,915,000.00	233,015,746.49	236,435,947.74	13.44	100%-Yes
Local Agency Investment Funds	75,000,000.00	74,156,515.35	75,000,000.00	4.26	\$75M Max-Yes
Money Market	210,000,000.00	210,000,000.00	210,000,000.00	11.94	20%-Yes
Negotiable CD's	40,000,000.00	39,989,390.00	40,000,000.00	2.27	30%-Yes
Corporate Bonds	4,000,000.00	3,821,424.36	3,996,486.46	0.23	40%-Yes
Total \$	1,761,448,333.33	1,738,199,559.32	1,759,199,646.65	100	



As of March 31st, 2022, the unaudited total dollars managed by the City is \$2.20 billion, with \$1.76 billion in City's Operating Pool, \$387.75 million in Restricted Trust Funds, and \$49.01 million cash held at bank.

**CITY OF OAKLAND AND OAKLAND SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2022**

I. ECONOMIC REVIEW

MARKET OVERVIEW

Covid-19 hospitalizations in the United States has significantly decreased in the last few weeks. According to U.S Department of Health and Human Services, just 2% of hospital beds are currently in use for Covid-19 patients. Even as Covid-19 cases declined, the path of U.S economy remains uncertain, due to the invasion of Ukraine by Russian and high inflation. On April 6th, 2022, President Biden stated during his speech that “The U.S economy has gone from being “on the mend to being on the move”, he also stated that “Our policies are working, citing record job creation, record unemployment declines, record wage gains, while underscoring the resilience of the recovery, he added: “This job is not finished. We need to do more to get prices under control.”

For the first time since December 2018, The Federal Open Market Committee (“FOMC”) approved a 0.25% interest rate hike, bringing the federal funds rate to a range of 0.25%-0.50%. FOMC members indicated that they approved the rate hike to combat rising inflation and create price stability. FOMC chair Jay Powell stated that they believe that the U.S economy is strong enough to sustain increased interest rates in 2022. FOMC is expected to increase interest rates in every meeting this year. The policy is also likely in response in the highest inflation levels in 40 years for consumer prices.

The U.S economy is expected to slow down in the first quarter of 2022, as war in Ukraine, and supply chain bottlenecks have contributed to highest inflation in decades. According to the U.S. Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to increase at an annual rate of 1.0 percent in the first quarter of 2022. The Real GDP had increased 6.9 percent in the fourth quarter of 2021.

The U.S economy created slightly less than expected jobs in March 2022, amid soaring inflation and uncertainty regarding recession, however the unemployment rate dropped to 3.6% from 3.8%. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 431,000 jobs in March 2022, after increasing by 750,000 jobs in February 2022. Economists surveyed by Dow Jones were expecting an addition of 490,000 jobs. The biggest jobs gains were in the hospitality and leisure industry where 112,000 jobs were created, as Covid-19 restrictions eased, followed by professional and business services creating 102,000 jobs, and retail sector adding 49,000 jobs. Job growth has averaged 560,000 per month in the first quarter. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years. Average hourly wages increased 0.4% in March 2022, up 5.6% year over year.

U.S. consumer spending slightly increased in February, as inflation prices impacted consumer spending, even after significant decline in Covid-19 cases increased demand for services such as dining, air travel and health care. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 0.2% in February 2022. Economists polled by Reuters had forecasted spending increase of 0.5% in February. The personal consumption expenditure (PCE) price index excluding food and energy increased by 0.4% in February 2022. In 12 months through February 2022, core PCE index has increased 5.4 %, the largest inflation pressures in more than a decade. The core PCE is the Federal Reserve’s preferred inflation measure and has a 2 percent target.

U.S. consumer prices rose in March 2022 by the most since December 1981, as gasoline costs surged due to supply and war in Ukraine. The Labor Department reported that its Consumer Price Index increased 1.2% in March 2022. The CPI had increased 0.8 percent in February 2022. Core inflation, which excludes volatile food and energy costs increased 0.3% in March 2022, and 6.5% since last March. Shelter, food and gasoline costs have been major components of inflation, as shelter cost had increased 5.5%, food costs increased 8.8% and gasoline costs increased 18.3% over the year. The Consumer Price Index has increased 8.5 percent over the past year, which is now above to the FOMC inflation threshold of 2 percent, the highest since 1981.

U.S. consumer confidence slightly increased in March 2022, however consumers are more concerned about increased inflation and upcoming higher interest rates. The Conference Board, a non-profit business and research group organization reported that its index of consumer confidence increased to 153.0 in March 2022 after 143.0 reading in February 2022. Consumers are growing more pessimistic about future expectations, amid rising gasoline prices and war in Ukraine.

U.S. retail sales increased in March 2022, as consumers continue to spend even as inflation is in the highest levels in decades. The U.S. Commerce Department reported that retail sales increased by 0.5 percent in March 2022, after increasing 0.8 percent in February 2022. Economists surveyed by Dow Jones, were expecting retail sales to increase by 0.6%. Retail sales remains strong for the year 2022, up 6.9% since last March. The biggest gain was sales at gas stations was up 8.9%, with online sales dropping 6.4% while general merchandise stores saw a gain of 5.4%.

U.S. manufacturing activity slightly slowed in March 2022, amid supply chain constrains and short labor. The Institute of Supply Management (ISM) said its manufacturing index decreased to a reading of 57.1 in March 2022, from 58.6 in February 2022. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.9% of the U.S economy. Economists polled by Reuters had forecasted the index to increase to 59.0.

U.S. producer prices increased to the highest level on record, as supply chain pressures and inflation remains high and present in all levels of the U.S economy, amid strong demand for goods and services. The Labor Department reported that its producer price index for final demand increased by 1.4% in March 2022 after increasing 0.9 percent in February 2022. In the 12 months through March 2022, the PPI increased 11.2 percent, the highest yearly increase on record.

U.S. import prices increased in March 2022 to the highest level in 11 years, as war in Ukraine has boosted petroleum products. According to U.S. Bureau of Labor Statistics, import prices increased by 2.6 percent in March 2022, after import prices had increased 1.6 % in February 2022. Economists surveyed by Reuters had forecasted import prices to increase by 2.3 percent. In the 12 months through March 2022, import prices increased by 12.5%, suggesting imported high inflation is a persistent concern.

U.S. homebuilding unexpectedly increased in March 2022, however the starts for single-family housing tumbled amid rising mortgage rates. The Commerce Department reported that Housing Starts increased 0.3 percent to a seasonally adjusted annual rate of 1.793 million units in March 2022. Economists polled by Reuters had forecasted starts decreasing to a rate of 1.745 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased 1.7 percent in March 2022. Permits for future homebuilding increased 0.4% to a rate of 1.873 million units.

The U.S. existing home sales slowed in March 2022, as home buyers struggle with higher home prices nationwide, higher interest rates and low inventory. The National Association of Realtors reported that its index of existing home sales decreased 2.7 % to a seasonally adjusted annual rate of 5.77 million homes. Existing home sales makes up about 90 percent of U.S. home sales, is down 4.5% since last March.

INTEREST RATES

During the first quarter, the “FOMC”, met on January 26th and on March 16th, and in March meeting FOMC increased the funds rate by 0.25 basis points to leave the federal funds rate range to 0.25-0.50%. FOMC stated that in light of higher inflation and further improvement in labor market, FOMC will start further tightening its accommodative policies.

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

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City’s Operating Pool Portfolio balances increased from \$1.66 billion as of December 31, 2021, to \$1.76 billion as of March 31, 2022. This net balance increase was mainly due to the following: receipt of \$74.39 million in business taxes revenues, receipt of \$61.69 million in property tax revenues, offset by debt service payments of approximately \$35.21 million. The remaining balance increase of approximately \$380,658 is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

PORTFOLIO COMPOSITION

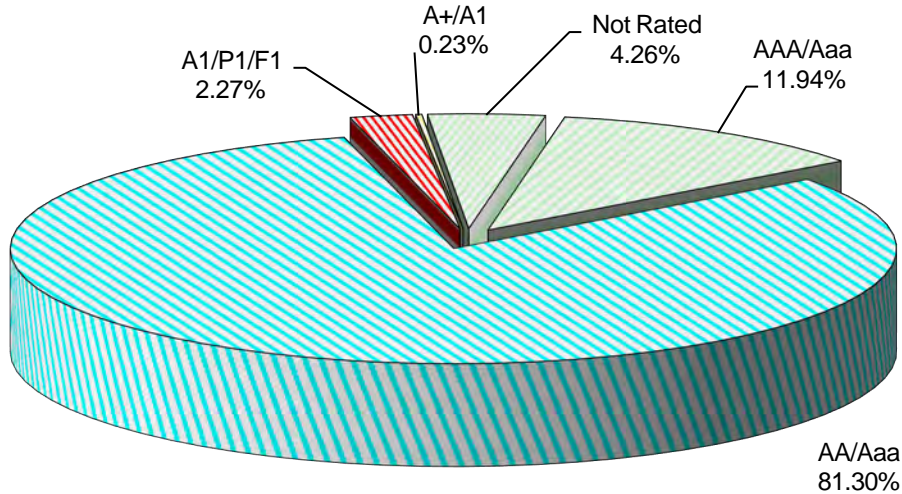
The Portfolio continues to comply with all provisions of the City’s adopted Investment Policy for Fiscal Year 2021-22, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City’s holdings are depicted by credit rating category as of March 31, 2022. Approximately 81.30% of Operating Pool investment were rated in the AA/Aaa category while 11.94% in AAA/Aaa, 4.26% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”), 2.27% in the A1/P1 category and 0.23% in A1/A category. On August 6, 2011, the government agencies were downgraded by Standard and Poor’s Rating Agency to AA+ from AAA. Moody’s Investors’ Service and Fitch Ratings continue to maintain AAA rating for government agencies.

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

**City of Oakland Operating Pool
Portfolio Credit Quality
(As of 3/31/22)**



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following March 31, 2022 is approximately \$272.93 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	\$ 422,000,000	23.96%
31-180	\$ 606,700,000	34.44%
Total	\$1,028,700,000	58.40%

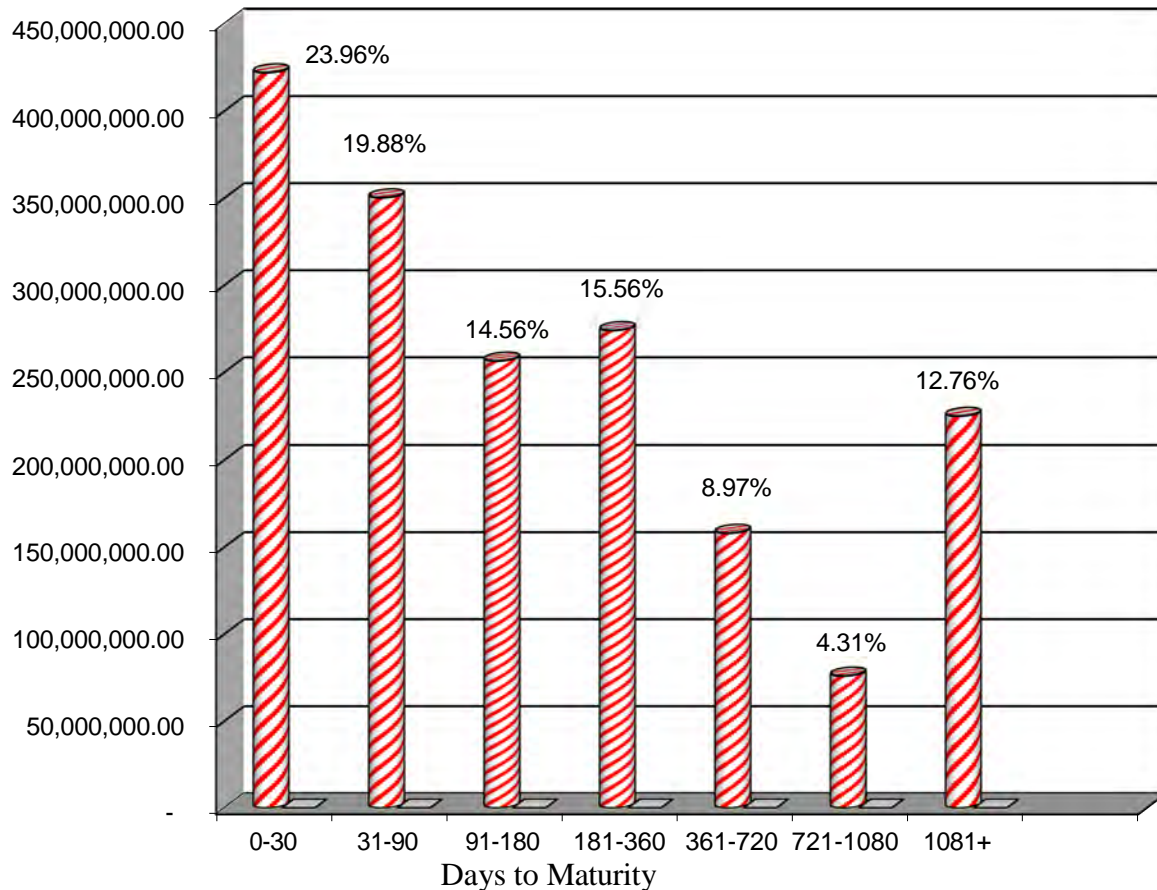
Investments maturing within 180 days include \$75.00 million in LAIF and \$210.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

Year	Amount	Percent Increase/Decrease From Prior Year
March 2022	\$1,759,199,647	22.85%
March 2021	\$1,431,937,620	8.22%
March 2020	\$1,323,141,245	15.09%
March 2019	\$1,149,636,064	16.06%
March 2018	\$990,554,823	-

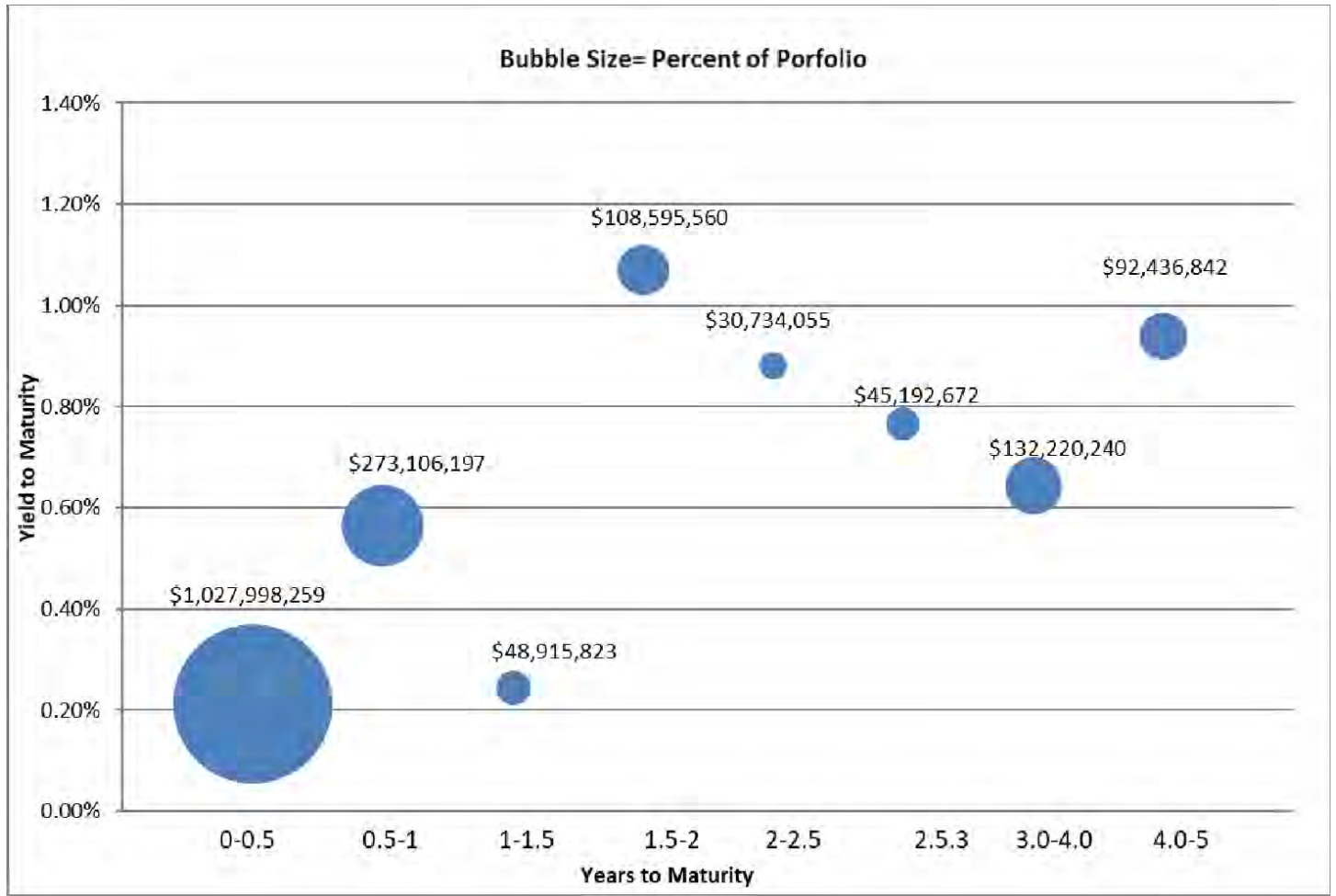
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2022.

City of Oakland Operating Pool Portfolio Maturity
(As of 3/31/22)



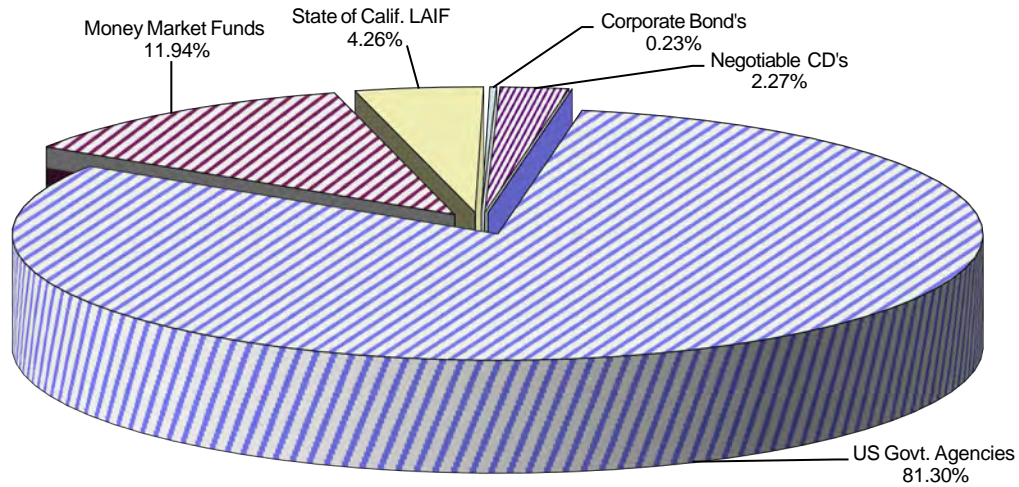
The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Pool
Yield to Maturity
(As of 3/31/22)**



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

**City of Oakland Operating Pool
Portfolio Diversity
(As of 3/31/22)**



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

Yield. Total interest earned for the quarter ended March 31, 2022 was approximately \$1,256,772. The effective rate of return on total assets in the Operating Pool Portfolio for month-end March 31, 2022, was 0.37% as compared to 0.23% for December 30, 2021. It continues to be the City's practice to hold investments to maturity rather than to sell. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Pool
Comparative Annualized Yields**
(As of 03/31/22)

As of Month-end	1-year Govt. Agency	LAIF ¹	City of Oakland Operating Pool	Alameda County Pool ²
January 2022	0.61%	0.23%	0.24%	0.50%
February 2022	0.88%	0.28%	0.30%	0.84%
March 2022	1.52%	0.37%	0.37%	0.99%

¹Effective monthly average return.

²Annualized monthly accrual based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Pool Portfolio for the month ending March 31, 2022, was 0.37 percent. The City's Operating Pool Portfolio had under-performed the 1-year government agency which yielded a rate of 1.52 percent. The City's Operating Pool Portfolio performed equally to the Local Agency Investment Fund ("LAIF"), which also ended the month at 0.37 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for March 2022 of 0.99 percent. The Alameda County Pool had a Portfolio of \$7.99 billion with 605 days to maturity, meanwhile the City's Operating Pool had an accrual rate of return of 0.37 percent for March 2022. The City Operating Pool had a Portfolio of \$1.76 billion with 341 days to maturity.

As of March 31, 2022, the City Operating Pool's average days-to-maturity (ADM) was 341 days versus LAIF's average days-to-maturity (ADM) was 310 days.

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

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		March 31, 2022	December 31, 2021	March 31, 2021
<u>Quarter-End</u>				
Total Interest Earnings	\$	1,256,772	\$ 813,106	\$ 783,571
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	1,256,772	\$ 813,106	\$ 783,571
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	2,812,451	\$ 1,543,694	\$ 3,785,027
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	2,812,451	\$ 1,543,694	\$ 3,785,027

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.74 billion, which was below book value by \$21,000,087. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 1,738,199,559	Market Value	\$ 1,738,199,559
Original Cost	(1,759,070,858)	Original Cost	(1,759,199,647)
Net Unrealized Gain (Loss)	\$ (20,871,299)	Net Unrealized Gain (Loss)	\$ (21,000,087)

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

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	409,033,333.33	393,098,132.06	408,838,112.86	23.24	1,284	977	0.699	0.709
Federal Agency Issues - Discount	786,500,000.00	784,118,351.06	784,929,099.59	44.62	224	112	0.318	0.323
Money Market	210,000,000.00	210,000,000.00	210,000,000.00	11.94	1	1	0.201	0.204
Local Agency Investment Funds	75,000,000.00	74,156,515.35	75,000,000.00	4.26	1	1	0.360	0.365
Corporate Bonds	4,000,000.00	3,821,424.36	3,996,486.46	0.23	1,096	809	0.533	0.540
Negotiable CD's	40,000,000.00	39,989,390.00	40,000,000.00	2.27	117	49	0.261	0.264
Federal Agency Issues-Coupon/Bullet	236,915,000.00	233,015,746.49	236,435,947.74	13.44	656	449	0.543	0.551
	1,761,448,333.33	1,738,199,559.32	1,759,199,646.65	100.00%	492	341	0.424	0.430

Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		24,263.74	24,263.74					
Subtotal		24,263.74	24,263.74					
Total Cash and Investments	1,761,448,333.33	1,738,223,823.06	1,759,223,910.39		492	341	0.424	0.430

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	535,679.31	2,812,450.92
Average Daily Balance	1,718,876,594.75	1,573,527,829.64
Effective Rate of Return	0.37%	0.24%

Treasury Bureau, Finance Department

Reporting period 03/01/2022-03/31/2022

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,013,268.52	2,999,715.23	1.850	AA	1.836	306	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,836,151.28	3,000,000.00	0.780	AA	0.769	1,172	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	2,996,400.72	2,999,865.00		AA	0.276	82	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,950,169.10	4,999,116.83	0.160	AA	0.183	258	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,900,339.45	4,999,516.70	0.200	AA	0.205	440	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,889,913.35	2,998,044.44	0.370	AA	0.398	714	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,851,945.38	3,000,000.00	0.700	AA	0.690	1,081	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,851,945.38	3,000,000.00	0.700	AA	0.690	1,081	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,846,729.82	3,000,000.00	1.050	AA	1.036	1,454	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,846,729.82	3,000,000.00	1.050	AA	1.036	1,454	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,846,729.82	3,000,000.00	1.050	AA	1.036	1,454	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,846,729.82	3,000,000.00	1.050	AA	1.036	1,454	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,848,313.31	3,000,000.00	0.710	AA	0.700	1,116	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,906,846.22	3,000,000.00	0.230	AAA	0.227	591	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,975,933.19	2,999,180.28	0.090	AA	0.132	231	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,959,888.65	4,998,949.07	0.090	AA	0.122	231	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,943,720.33	2,998,558.54	0.140	AA	0.180	412	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,943,720.33	2,998,558.54	0.140	AA	0.180	412	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,943,720.33	2,998,643.33	0.140	AA	0.178	412	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,844,515.31	3,000,000.00	0.730	AA	0.720	1,144	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,650,564.05	4,995,546.57	0.870	AA	0.878	1,621	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,795,547.12	3,000,000.00	0.940	AA	0.927	1,641	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,866,500.03	3,000,000.00	1.430	AA	1.410	1,697	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,846,565.06	3,000,000.00	1.540	AA	1.519	1,704	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,946,485.70	9,990,854.05	0.070	AA	0.238	195	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,982,214.75	5,000,000.00	0.370	AA	0.365	196	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,982,214.75	5,000,000.00	0.370	AA	0.365	196	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,963,256.15	5,000,000.00	0.460	AA	0.454	292	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,963,256.15	4,997,816.09	0.460	AA	0.508	292	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,965,033.20	3,000,000.00	1.670	AA	1.647	707	03/08/2024
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,996,389.86	1,998,919.26	1.375	AA	1.418	322	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,266,527.44	1,333,333.33	0.760	AA	0.750	1,172	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,048.78	1,999,295.74	0.125	AA	0.219	133	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,048.78	1,999,295.74	0.125	AA	0.219	133	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,773,442.16	3,000,000.00	0.500	AA	0.493	1,396	01/26/2026

Portfolio POOL

AP

PM (PRF_PM2) 7.3.0

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,823,114.18	3,000,000.00	0.500	AA	0.454	1,397	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,799,646.95	3,000,000.00	0.500	AA	0.493	1,398	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,800,984.92	3,000,000.00	0.520	AA	0.513	1,398	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,807,107.41	3,000,000.00	0.580	AA	0.572	1,398	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,813,455.80	3,000,000.00	0.400	AA	0.375	1,399	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,800,833.51	3,000,000.00	0.520	AA	0.513	1,399	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,802,374.91	3,000,000.00	0.600	AA	0.592	1,413	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,804,524.44	2,999,767.33	0.625	AA	0.618	1,418	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,783,955.12	3,000,000.00	0.500	AA	0.493	1,419	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,786,387.64	3,000,000.00	0.600	AA	0.592	1,424	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,782,447.08	3,000,000.00	0.750	AA	0.740	1,425	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,782,447.08	3,000,000.00	0.750	AA	0.740	1,425	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,772,528.51	3,000,000.00	0.650	AA	0.641	1,425	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,772,528.51	3,000,000.00	0.650	AA	0.641	1,425	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,807,750.70	3,000,000.00	0.625	AA	0.616	1,425	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,807,750.70	3,000,000.00	0.625	AA	0.616	1,425	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,776,171.23	3,000,000.00	0.500	AA	0.493	1,426	02/25/2026
3130AKZZ5	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,789,023.68	3,000,000.00	0.650	AA	0.641	1,427	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,852,584.56	3,000,000.00	1.000	AA	0.848	1,438	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,834,047.08	3,000,000.00	0.920	AA	0.907	1,452	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,748,459.34	2,925,000.00	1.000	AA	0.986	1,452	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,897,596.17	3,000,000.00	0.350	AA	0.345	727	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,868,527.22	3,000,000.00	0.550	AA	0.542	913	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,848,806.15	3,000,000.00	1.100	AA	1.085	1,482	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,374,687.17	2,498,981.25	0.550	AA	0.552	1,488	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,862,447.18	3,000,000.00	0.500	AA	0.493	1,488	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,843,179.59	3,000,000.00	1.050	AA	1.036	1,488	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,871,513.75	3,000,000.00	0.625	AA	0.616	941	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,859,432.90	3,000,000.00	0.700	AA	0.690	1,124	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,874,898.89	3,000,000.00	0.500	AA	0.493	1,489	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,882,016.75	3,000,000.00	0.400	AA	0.395	759	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,996,841.20	5,000,000.00	0.060	AA	0.059	39	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,846,296.11	3,000,000.00	0.550	AA	0.542	970	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,850,573.03	3,000,000.00	0.500	AA	0.493	1,516	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,848,096.20	3,000,000.00	0.500	AA	0.493	1,517	05/27/2026

City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,844,292.53	3,000,000.00	0.625	AA	0.616	1,551	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,868,240.87	2,998,822.62	0.600	AA	0.606	1,004	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,860,540.80	3,000,000.00	0.500	AA	0.493	1,004	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,827,607.82	3,000,000.00	1.000	AA	0.986	1,578	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,033,242.24	3,200,000.00	0.520	AA	0.513	1,033	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,878,596.24	3,000,000.00	0.400	AA	0.395	784	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,840,695.14	3,000,000.00	1.050	AA	1.036	1,608	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,450,584.04	3,645,982.47	0.650	AA	0.666	1,608	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,835,640.29	3,000,000.00	0.570	AA	0.562	1,091	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,833,500.75	3,000,000.00	0.550	AA	0.542	1,092	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,805,045.09	3,000,000.00	1.125	AA	1.110	1,642	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,805,045.09	3,000,000.00	1.125	AA	1.110	1,642	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,842,624.80	3,000,000.00	0.800	AA	0.789	1,186	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,860,552.56	3,000,000.00	0.500	AA	0.493	1,004	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,814,402.09	3,000,000.00	0.950	AA	0.937	1,643	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,819,902.53	3,000,000.00	1.000	AA	0.986	1,643	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,825,401.74	3,000,000.00	1.050	AA	1.036	1,643	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,865,282.45	3,000,000.00	0.650	AA	0.641	920	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,876,028.03	2,997,255.00	0.350	AA	0.365	1,671	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,847,127.77	3,000,000.00	1.250	AA	1.233	1,671	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,226,744.81	3,400,000.00	1.250	AA	1.233	1,671	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,854,691.16	3,000,000.00	0.820	AA	0.809	1,123	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,885,717.52	3,000,000.00	0.790	AA	0.779	941	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,914,622.07	3,000,000.00	1.000	AA	0.986	868	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,924,533.17	3,000,000.00	0.500	AA	0.493	595	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,932,195.14	3,000,000.00	0.750	AA	0.740	600	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,931,763.59	3,000,000.00	0.800	AA	0.789	605	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,882,634.63	3,000,000.00	1.000	AA	0.986	969	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,912,463.69	3,000,000.00	1.000	AA	0.986	880	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,963,468.70	4,996,838.57	0.125	AA	0.217	244	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,922,370.83	3,000,000.00	1.000	AA	0.986	819	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,924,238.00	5,000,000.00	0.500	AA	0.494	455	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,979,950.88	2,000,000.00	0.500	AA	1.523	692	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,969,926.32	3,000,000.00	0.500	AA	0.489	692	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,962,255.77	3,000,000.00	2.000	AA	1.973	1,063	02/27/2025

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,950,356.33	3,000,000.00	1.450	AA	1.430	788	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,970,861.97	3,025,000.00	1.250	AA	1.233	698	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,946,309.39	3,000,000.00	1.250	AA	1.233	698	02/28/2024
3130ARBN0	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,993,824.50	5,000,000.00	1.300	AA	1.282	354	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,996,289.25	5,000,000.00	1.000	AA	0.987	264	12/21/2022
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,835,930.90	3,000,000.00	0.750	AA	0.740	1,153	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,989,746.20	4,998,215.79		AA	0.235	115	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,797,328.91	3,000,000.00	0.600	AA	0.592	1,298	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,803,746.60	3,000,000.00	0.640	AA	0.631	1,333	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,967,153.65	5,000,000.00	0.200	AA	0.197	236	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,797,431.42	3,000,000.00	0.650	AA	0.641	1,335	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,852,047.30	4,856,644.51	0.250	AA	2.056	584	11/06/2023
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,015,064.89	2,995,876.33	2.500	AA	2.544	675	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,944,587.39	2,996,563.58	0.250	AA	0.346	416	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,829,266.79	3,000,000.00	0.700	AA	0.690	1,207	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,819,537.10	3,000,000.00		AA	0.592	1,215	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,830,148.55	3,000,000.00	0.570	AA	0.562	1,235	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,800,596.15	3,000,000.00	0.550	AA	0.542	1,236	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,817,966.72	2,997,956.67	0.625	AA	0.637	1,244	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,815,169.13	3,000,000.00	0.650	AA	0.641	1,242	08/25/2025
Subtotal and Average			398,260,069.31		409,033,333.33	393,098,132.06	408,838,112.86			0.699	977	
Federal Agency Issues - Discount												
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,441.33	999,601.11	0.040	AA	0.041	48	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,998,882.66	1,999,202.22	0.040	AA	0.041	48	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,998,882.66	1,999,202.22	0.040	AA	0.041	48	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,206.65	4,998,005.56	0.040	AA	0.041	48	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,997,206.65	4,998,005.56	0.040	AA	0.041	48	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,613.90	4,998,050.00	0.040	AA	0.041	41	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,613.90	4,998,050.00	0.040	AA	0.041	41	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,613.90	4,998,050.00	0.040	AA	0.041	41	05/12/2022
313313VE5	55389	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,999,882.05	4,998,298.61	0.050	AA	0.051	5	04/06/2022
313313VE5	55390	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,999,882.05	4,998,298.61	0.050	AA	0.051	5	04/06/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,993,480.00	4,996,947.22	0.070	AA	0.071	76	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,993,480.00	4,996,947.22	0.070	AA	0.071	76	06/16/2022

Portfolio POOL
AP
PM (PRF_PM2) 7.3.0

City Pool Portfolio
Portfolio Management
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March 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,788.45	4,997,423.61	0.070	AA	0.071	38	05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,788.45	4,997,423.61	0.070	AA	0.071	38	05/09/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,992,879.90	4,997,658.33	0.060	AA	0.061	83	06/23/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,987,921.60	4,997,466.67	0.060	AA	0.061	115	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,992,752.96	2,998,480.00	0.060	AA	0.061	115	07/25/2022
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,999,858.46	2,999,200.00	0.050	AA	0.051	10	04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,999,764.10	4,998,666.67	0.050	AA	0.051	10	04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,957.55	2,999,241.67	0.050	AA	0.050	3	04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,451.30	4,997,775.00	0.060	AA	0.061	88	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,451.30	4,997,775.00	0.060	AA	0.061	88	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,975,975.80	4,995,687.50	0.090	AA	0.091	166	09/14/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,999,882.05	4,998,729.17	0.050	AA	0.051	5	04/06/2022
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,999,528.20	4,998,625.00	0.050	AA	0.051	20	04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,999,528.20	4,998,625.00	0.050	AA	0.051	20	04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,999,929.25	4,998,791.67	0.050	AA	0.050	3	04/04/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,994,337.40	4,998,025.00	0.060	AA	0.061	66	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,974,820.90	4,995,712.50	0.090	AA	0.091	174	09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,999,716.90	4,998,750.00	0.050	AA	0.050	12	04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,999,716.90	4,998,750.00	0.050	AA	0.050	12	04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,999,598.95	4,998,483.33	0.060	AA	0.060	17	04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,999,339.50	4,998,450.00	0.060	AA	0.061	28	04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,994,580.90	4,997,588.89	0.080	AA	0.081	63	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,993,480.00	4,997,444.44	0.080	AA	0.081	76	06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,998,428.72	2,998,868.33	0.070	AA	0.070	45	05/16/2022
313313VE5	55491	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,882.05	4,998,979.17	0.050	AA	0.050	5	04/06/2022
313313VE5	55492	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,882.05	4,998,979.17	0.050	AA	0.050	5	04/06/2022
313313VE5	55493	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,882.05	4,998,979.17	0.050	AA	0.050	5	04/06/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,580.90	4,998,350.00	0.060	AA	0.060	63	06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,580.90	4,998,350.00	0.060	AA	0.060	63	06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,580.90	4,998,350.00	0.060	AA	0.060	63	06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,993,994.45	4,998,308.33	0.060	AA	0.060	70	06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,737.20	4,998,026.39	0.070	AA	0.071	73	06/13/2022
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,737.20	4,998,026.39	0.070	AA	0.071	73	06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,990,020.10	4,996,902.78	0.100	AA	0.101	95	07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,963,488.90	4,988,125.00	0.250	AA	0.254	221	11/08/2022

City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,967,872.20	4,988,576.39	0.250	AA	0.254	208	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,967,872.20	4,988,576.39	0.250	AA	0.254	208	10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,337.40	4,996,983.33	0.120	AA	0.120	66	06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,337.40	4,996,983.33	0.120	AA	0.120	66	06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,337.40	4,996,983.33	0.120	AA	0.120	66	06/06/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,990,020.10	4,996,616.67	0.120	AA	0.121	95	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,989,810.20	4,996,334.72	0.130	AA	0.132	97	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,968,026.90	4,989,600.00	0.240	AA	0.244	207	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,491,018.09	4,496,750.00	0.130	AA	0.132	95	07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,981,163.00	4,993,979.17	0.170	AA	0.172	150	08/29/2022
313313WD6	55555	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,999,339.50	4,998,475.00	0.090	AA	0.090	28	04/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,989,075.70	4,994,775.00	0.190	AA	0.192	104	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,981,789.75	4,992,397.22	0.230	AA	0.233	145	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,970,967.30	4,989,462.50	0.270	AA	0.274	188	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,982,416.55	4,992,911.11	0.220	AA	0.223	140	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,982,667.35	4,992,972.22	0.220	AA	0.223	138	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,982,667.35	4,992,972.22	0.220	AA	0.223	138	08/17/2022
313313WZ7	55574	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,997,206.65	4,997,312.50	0.150	AA	0.150	48	05/19/2022
313313WZ7	55575	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,997,206.65	4,997,312.50	0.150	AA	0.150	48	05/19/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,989,285.55	4,993,391.67	0.260	AA	0.262	102	07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,989,285.55	4,993,391.67	0.260	AA	0.262	102	07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,964,646.50	4,983,722.22	0.400	AA	0.406	214	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,988,656.00	4,990,500.00	0.380	AA	0.381	108	07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,956,036.60	4,976,518.06	0.530	AA	0.539	248	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,956,036.60	4,976,518.06	0.530	AA	0.539	248	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,977,130.90	4,986,372.22	0.440	AA	0.445	158	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,980,862.40	4,985,666.67	0.480	AA	0.485	152	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,980,862.40	4,985,666.67	0.480	AA	0.485	152	08/31/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,953,202.15	4,966,011.11	0.760	AA	0.774	264	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,975,687.05	4,979,741.67	0.660	AA	0.668	168	09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,954,087.75	4,955,938.89	1.030	AA	1.050	259	12/16/2022
313313ZU5	55611	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,987,921.60	4,982,916.67	0.750	AA	0.753	115	07/25/2022
313313ZU5	55612	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,987,921.60	4,982,916.67	0.750	AA	0.753	115	07/25/2022
313313YQ5	55613	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,992,537.05	4,988,477.78	0.610	AA	0.611	87	06/27/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,943,412.40	4,946,644.44	1.120	AA	1.144	299	01/25/2023

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,943,412.40	4,946,644.44		AA	1.144	299	01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,974,243.55	4,975,444.44	0.800	AA	0.810	178	09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,974,243.55	4,975,444.44	0.800	AA	0.810	178	09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,974,243.55	4,976,708.33	0.780	AA	0.790	178	09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,962,000.95	4,965,430.56	0.950	AA	0.972	230	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,962,000.95	4,965,430.56	0.950	AA	0.972	230	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,952,139.65	4,955,958.33	1.050	AA	1.074	270	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,946,434.35	4,955,229.17	1.050	AA	1.074	283	01/09/2023
313313A40	55650	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,984,548.40	4,986,600.00	0.670	AA	0.672	123	08/02/2022
313313A40	55651	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,984,548.40	4,986,600.00	0.670	AA	0.672	123	08/02/2022
313313J41	55652	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,971,122.10	4,974,288.89	0.890	AA	0.912	187	10/05/2022
313313J41	55653	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,971,122.10	4,974,288.89	0.890	AA	0.912	187	10/05/2022
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,924,820.60	4,921,423.61	1.550	AA	1.590	355	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,924,820.60	4,921,423.61	1.550	AA	1.590	355	03/22/2023
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,999,693.35	4,997,227.08	0.055	AA	0.056	13	04/14/2022
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,381.20	4,997,219.44	0.055	AA	0.056	45	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,381.20	4,997,219.44	0.055	AA	0.056	45	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,997,323.00	4,997,211.81	0.055	AA	0.056	46	05/17/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,651.50	4,997,472.22	0.050	AA	0.051	74	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,565.75	4,997,465.28	0.050	AA	0.051	75	06/15/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,999,103.60	9,997,270.00	0.054	AA	0.054	19	04/20/2022
313385WC6	55501	Federal Home Loan Discount		11/17/2021	5,000,000.00	4,999,363.10	4,998,987.50	0.045	AA	0.045	27	04/28/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,961,339.80	4,990,950.00	0.180	AA	0.183	234	11/21/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,988,331.90	9,993,528.89	0.128	AA	0.128	68	06/08/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,993,994.45	4,996,764.44	0.128	AA	0.128	70	06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,988,236.35	4,995,955.56	0.130	AA	0.132	112	07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,987,131.50	9,993,528.89	0.128	AA	0.128	75	06/15/2022
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,987,131.50	9,993,528.89	0.128	AA	0.128	75	06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,964,646.50	4,991,306.25	0.195	AA	0.198	214	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,929,293.00	9,982,277.78	0.200	AA	0.203	214	11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,986,788.60	9,993,326.67	0.132	AA	0.132	77	06/17/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,971,431.75	4,991,668.75	0.215	AA	0.218	185	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,977,853.00	4,993,481.94	0.190	AA	0.193	153	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,964,646.50	4,989,340.28	0.250	AA	0.254	214	11/01/2022
313385WX0	55567	Federal Home Loan Discount		01/05/2022	5,000,000.00	4,997,323.00	4,997,800.00	0.120	AA	0.120	46	05/17/2022

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Federal Agency Issues - Discount												
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,973,954.95	4,990,798.61	0.250	AA	0.253	180	09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,961,835.65	4,987,711.11	0.280	AA	0.284	231	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,976,842.10	4,990,850.00	0.270	AA	0.273	160	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,963,488.90	4,985,809.03	0.335	AA	0.340	221	11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,983,795.90	4,992,900.00	0.240	AA	0.242	129	08/08/2022
313385WP7	55579	Federal Home Loan Discount		01/12/2022	5,000,000.00	4,997,788.45	4,997,562.50	0.150	AA	0.150	38	05/09/2022
313385ZJ8	55581	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,988,970.75	4,992,922.22	0.280	AA	0.280	105	07/15/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,984,548.40	4,992,361.11	0.275	AA	0.277	123	08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,971,431.75	4,985,300.00	0.420	AA	0.425	185	10/03/2022
313385XH4	55594	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,996,741.25	4,996,441.67	0.210	AA	0.210	56	05/27/2022
313385XH4	55595	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,996,741.25	4,996,441.67	0.210	AA	0.210	56	05/27/2022
313385YJ9	55597	Federal Home Loan Discount		01/26/2022	5,000,000.00	4,993,051.35	4,995,437.50	0.225	AA	0.225	81	06/21/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,956,745.45	4,974,539.58	0.605	AA	0.615	244	12/01/2022
313385VN3	55604	Federal Home Loan Discount		02/08/2022	5,000,000.00	4,999,693.35	4,998,645.83	0.150	AA	0.150	13	04/14/2022
313385VN3	55605	Federal Home Loan Discount		02/08/2022	5,000,000.00	4,999,693.35	4,998,645.83	0.150	AA	0.150	13	04/14/2022
313385WT9	55609	Federal Home Loan Discount		02/11/2022	5,000,000.00	4,997,555.75	4,995,639.58	0.345	AA	0.345	42	05/13/2022
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,968,181.60	4,972,916.67	0.780	AA	0.792	206	10/24/2022
313385YA8	55623	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,993,737.20	4,993,550.00	0.430	AA	0.431	73	06/13/2022
313385YA8	55624	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,993,737.20	4,993,550.00	0.430	AA	0.431	73	06/13/2022
SYS55625	55625	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,984,833.33	4,984,833.33	0.650	AA	0.652	136	08/15/2022
313385XN1	55626	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,994,766.20	4,994,704.17	0.410	AA	0.410	61	06/01/2022
313385ZU3	55634	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,987,921.60	4,989,930.56	0.500	AA	0.501	115	07/25/2022
313385ZU3	55636	Federal Home Loan Discount		03/02/2022	5,000,000.00	4,987,921.60	4,989,930.56	0.500	AA	0.501	115	07/25/2022
313385F84	55637	Federal Home Loan Discount		03/04/2022	5,000,000.00	4,975,831.40	4,982,125.00	0.660	AA	0.676	167	09/15/2022
313385L46	55642	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,968,645.80	4,978,245.83	0.690	AA	0.706	203	10/21/2022
313385XH4	55644	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,996,741.25	4,996,444.44	0.320	AA	0.320	56	05/27/2022
313385XH4	55645	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,996,741.25	4,996,444.44	0.320	AA	0.320	56	05/27/2022
313385ZM1	55646	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,988,656.00	4,990,538.89	0.520	AA	0.521	108	07/18/2022
313385ZU3	55647	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,987,921.60	4,989,650.00	0.540	AA	0.541	115	07/25/2022
313385ZU3	55648	Federal Home Loan Discount		03/09/2022	5,000,000.00	4,987,921.60	4,989,650.00	0.540	AA	0.541	115	07/25/2022
313385YC4	55649	Federal Home Loan Discount		03/11/2022	5,000,000.00	4,993,565.75	4,994,666.67	0.400	AA	0.400	75	06/15/2022
313385F76	55654	Federal Home Loan Discount		03/14/2022	5,000,000.00	4,975,975.80	4,980,833.33	0.750	AA	0.770	166	09/14/2022
313385F76	55655	Federal Home Loan Discount		03/16/2022	10,000,000.00	9,951,951.60	9,957,027.78		AA	0.854	166	09/14/2022
313385YU4	55657	Federal Home Loan Discount		03/21/2022	5,000,000.00	4,990,412.85	4,992,633.33	0.520	AA	0.521	91	07/01/2022
313385YR1	55659	Federal Home Loan Discount		03/21/2022	5,000,000.00	4,992,451.30	4,992,850.00	0.520	AA	0.521	88	06/28/2022

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Federal Agency Issues - Discount												
313385XF8	55662	Federal Home Loan Discount		03/22/2022	5,000,000.00	4,996,857.60	4,997,155.56	0.320	AA	0.320	54	05/25/2022
313385N51	55667	Federal Home Loan Discount		03/23/2022	5,000,000.00	4,963,654.25	4,966,922.22	1.040	AA	1.066	220	11/07/2022
Subtotal and Average			776,787,944.01		786,500,000.00	784,118,351.06	784,929,099.59			0.318	112	
Money Market												
SYS52411	52411	Fidelity Inst Government			79,000,000.00	79,000,000.00	79,000,000.00	0.160	AAA	0.158	1	
SYS52471	52471	Morgan Stanley Inst Government			131,000,000.00	131,000,000.00	131,000,000.00	0.230	AAA	0.227	1	
Subtotal and Average			183,064,516.13		210,000,000.00	210,000,000.00	210,000,000.00			0.201	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,156,515.35	75,000,000.00	0.365		0.360	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,156,515.35	75,000,000.00			0.360	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,821,424.36	3,996,486.46	0.500	A	0.533	809	06/18/2024
Subtotal and Average			3,996,421.31		4,000,000.00	3,821,424.36	3,996,486.46			0.533	809	
Negotiable CD's												
62478UDY9	55537	MUFG Union Bank NA		12/13/2021	10,000,000.00	9,998,260.00	10,000,000.00	0.060	A-1	0.060	24	04/25/2022
62478UE28	55552	MUFG Union Bank NA		12/27/2021	10,000,000.00	9,997,770.00	10,000,000.00	0.060	A-1	0.060	27	04/28/2022
62478UE93	55614	MUFG Union Bank NA		02/16/2022	10,000,000.00	9,998,360.00	10,000,000.00	0.480	A-1	0.473	62	06/02/2022
62478UEB8	55638	MUFG Union Bank NA		03/07/2022	10,000,000.00	9,995,000.00	10,000,000.00	0.450	A-1	0.450	83	06/23/2022
Subtotal and Average			38,064,516.13		40,000,000.00	39,989,390.00	40,000,000.00			0.261	49	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,977,037.25	2,998,153.67	0.125	AA	0.218	236	11/23/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,959,231.40	4,999,669.99	0.120	AA	0.128	242	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	5,999,358.18	5,999,987.50	0.060	AA	0.074	5	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,919,384.25	4,996,590.00	0.125	AA	0.189	377	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,722,553.60	4,999,159.72	0.600	AA	0.597	1,116	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,876,478.33	3,947,198.13	0.125	AA	0.187	404	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,944,160.76	2,997,872.00	0.125	AA	0.187	404	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,986,651.90	9,999,981.11	0.060	AA	0.060	69	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,993,325.95	4,999,990.56	0.060	AA	0.060	69	06/09/2022

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Federal Agency Issues-Coupon/Bullet												
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,993,325.95	5,000,000.00	0.060	AA	0.059	69	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,993,325.95	5,000,000.00	0.060	AA	0.059	69	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,993,325.95	5,000,000.00	0.060	AA	0.059	69	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,194,393.80	4,199,722.65	0.060	AA	0.094	69	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,987,186.75	5,000,000.00	0.070	AA	0.069	131	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,987,186.75	4,999,982.82	0.070	AA	0.070	131	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,969,609.40	4,999,839.12	0.100	AA	0.104	236	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,969,609.40	4,999,837.60	0.100	AA	0.104	236	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,955,110.31	2,998,541.67	0.090	AA	0.138	354	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,980,420.00	4,999,797.98	0.070	AAA	0.077	173	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,864,649.39	2,997,695.67	0.430	AA	0.455	906	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,786,400.03	2,974,076.82	0.800	AA	0.986	1,623	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,871,253.65	4,995,474.75	0.290	AA	0.345	559	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,922,752.19	2,994,973.86	0.290	AA	0.395	559	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,937,135.90	2,991,731.47	0.200	AA	0.418	451	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK		11/09/2021	5,000,000.00	4,989,031.80	4,999,823.00	0.080	AA	0.090	119	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,922,871.68	2,993,537.13	0.400	AA	0.528	587	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,918,865.48	2,996,364.90	0.500	AA	0.565	609	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,864,775.80	4,980,997.19	0.500	AA	0.720	609	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,976,613.94	5,009,351.71	0.125	AA	0.296	236	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,885,930.73	2,999,045.44	0.920	AA	0.919	983	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,885,930.73	2,999,435.33	0.920	AA	0.914	983	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,937,383.01	2,998,247.71	0.900	AA	0.920	657	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,937,383.01	2,985,422.93	0.900	AA	1.158	657	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,949,398.22	2,992,652.00	1.180	AA	1.296	679	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,949,398.22	2,992,652.00	1.180	AA	1.296	679	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,698,051.17	5,737,568.64	1.800	AA	1.875	808	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,871,253.65	4,876,270.98	0.290	AA	1.913	559	10/12/2023
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,965,603.55	4,998,164.12	0.125	AA	0.189	203	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,926,069.20	4,997,353.27	0.125	AA	0.178	350	03/17/2023
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,996,543.50	5,000,000.00	0.060	AA	0.059	42	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,892,576.55	4,997,302.79	0.125	AA	0.169	427	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,914,061.24	3,997,842.23	0.125	AA	0.169	427	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,920,149.75	2,995,445.59	0.125	AA	0.230	514	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,919,223.38	2,998,633.58	0.500	AA	0.520	616	12/08/2023

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Federal Agency Issues-Coupon/Bullet												
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,869,292.15	4,998,145.89	0.500	AA	0.516	587	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,973,952.10	4,997,097.94	0.100	AA	0.200	207	10/25/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,918,002.92	2,991,316.53	0.625	AA	0.784	630	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,886,815.85	2,997,672.46	1.000	AA	1.015	994	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,863,338.20	4,973,740.57	0.625	AA	0.920	630	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,918,002.92	2,979,606.47	0.625	AA	1.010	630	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,987,113.15	4,994,349.35	2.125	AA	2.156	698	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,989,690.52	3,995,479.48	2.125	AA	2.156	698	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,987,113.15	4,983,787.19	2.125	AA	2.268	698	02/28/2024
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,905,547.85	2,998,341.75	0.250	AA	0.279	612	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,815,092.93	2,965,271.42	0.500	AA	0.855	1,173	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,796,803.10	2,924,751.06	0.500	AA	1.199	1,316	11/07/2025
Subtotal and Average			243,703,127.86		236,915,000.00	233,015,746.49	236,435,947.74			0.543	449	
Total and Average			1,718,876,594.75		1,761,448,333.33	1,738,199,559.32	1,759,199,646.65			0.424	341	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		24,263.74	24,263.74				0
				Subtotal		24,263.74	24,263.74				
Total Cash and Investments			1,718,876,594.75		1,761,448,333.33	1,738,223,823.06	1,759,223,910.39			0.424	341



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

City of Oakland

				Maturity	Percent	Current	Current	
				Par Value	of Portfolio	Book Value	Market Value	
Aging Interval:	0 days	(04/01/2022 - 04/01/2022)	3 Maturities	0 Payments	285,000,000.00	16.18%	285,000,000.00	284,156,515.35
Aging Interval:	1 - 30 days	(04/02/2022 - 05/01/2022)	25 Maturities	0 Payments	137,000,000.00	7.78%	136,969,085.98	136,988,504.74
Aging Interval:	31 - 90 days	(05/02/2022 - 06/30/2022)	66 Maturities	0 Payments	350,200,000.00	19.88%	350,021,020.69	349,858,756.49
Aging Interval:	91 - 180 days	(07/01/2022 - 09/28/2022)	52 Maturities	0 Payments	256,500,000.00	14.56%	256,008,152.19	255,656,777.84
Aging Interval:	181 - 360 days	(09/29/2022 - 03/27/2023)	55 Maturities	0 Payments	274,015,000.00	15.56%	273,106,197.09	271,995,513.62
Aging Interval:	361 - 1080 days	(03/28/2023 - 03/16/2025)	68 Maturities	0 Payments	233,925,000.00	13.28%	233,438,109.06	227,997,005.41
Aging Interval:	1081 days and after	(03/17/2025 -)	74 Maturities	0 Payments	224,808,333.33	12.76%	224,657,081.64	211,546,485.87
			Total for	343 Investments	0 Payments	100.00	1,759,199,646.65	1,738,199,559.32



**City Pool Portfolio
Portfolio Management
Portfolio Summary
February 28, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	391,033,333.33	382,353,339.57	390,976,903.50	23.42	1,321	1,032	0.667	0.677
Federal Agency Issues - Discount	773,500,000.00	771,962,971.73	772,392,981.27	46.27	228	119	0.219	0.222
Money Market	150,000,000.00	150,000,000.00	150,000,000.00	8.99	1	1	0.023	0.023
Local Agency Investment Funds	75,000,000.00	74,807,934.00	75,000,000.00	4.49	1	1	0.274	0.278
Corporate Bonds	4,000,000.00	3,875,146.04	3,996,351.82	0.24	1,096	840	0.533	0.540
Negotiable CD's	30,000,000.00	29,993,920.00	30,000,000.00	1.80	120	69	0.198	0.201
Federal Agency Issues-Coupon/Bullet	247,165,000.00	245,006,812.31	246,834,473.19	14.79	589	390	0.324	0.328
	1,670,698,333.33	1,658,000,123.65	1,669,200,709.78	100.00%	507	358	0.325	0.329
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		13,927.63	13,927.63					
Subtotal		13,927.63	13,927.63					
Total Cash and Investments	1,670,698,333.33	1,658,014,051.28	1,669,214,637.41		507	358	0.325	0.329

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	384,118.27	2,265,126.52
Average Daily Balance	1,642,024,178.84	1,554,985,394.59
Effective Rate of Return	0.30%	0.22%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,029,007.12	2,999,686.75	1.850	AA	1.836	337	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,912,391.00	3,000,000.00	0.780	AA	0.769	1,203	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	2,998,566.81	2,999,815.00		AA	0.276	113	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,962,538.15	4,999,012.52	0.160	AA	0.183	289	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,937,569.75	4,999,483.30	0.200	AA	0.205	471	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,930,637.90	2,997,961.11	0.370	AA	0.398	745	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,913,632.85	3,000,000.00	0.700	AA	0.690	1,112	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,913,632.85	3,000,000.00	0.700	AA	0.690	1,112	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,922,614.82	3,000,000.00	1.050	AA	1.036	1,485	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,922,614.82	3,000,000.00	1.050	AA	1.036	1,485	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,922,614.82	3,000,000.00	1.050	AA	1.036	1,485	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,922,614.82	3,000,000.00	1.050	AA	1.036	1,485	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,911,959.18	3,000,000.00	0.710	AA	0.700	1,147	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,942,673.36	3,000,000.00	0.230	AAA	0.227	622	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,979,737.64	2,999,071.94	0.090	AA	0.132	262	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,966,229.40	4,998,810.19	0.090	AA	0.122	262	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,965,022.13	2,998,452.29	0.140	AA	0.180	443	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,965,022.13	2,998,452.29	0.140	AA	0.180	443	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,965,022.13	2,998,543.33	0.140	AA	0.178	443	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,909,334.75	3,000,000.00	0.730	AA	0.720	1,175	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,788,786.45	4,995,462.91	0.870	AA	0.878	1,652	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,879,016.15	3,000,000.00	0.940	AA	0.927	1,672	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,946,500.37	3,000,000.00	1.430	AA	1.410	1,728	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,946,028.08	3,000,000.00	1.540	AA	1.519	1,735	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,960,424.50	9,989,425.00	0.070	AA	0.238	226	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,990,535.20	5,000,000.00	0.370	AA	0.365	227	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,990,535.20	5,000,000.00	0.370	AA	0.365	227	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,981,695.70	5,000,000.00	0.460	AA	0.454	323	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,981,695.70	4,997,587.81	0.460	AA	0.508	323	01/18/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,004,163.94	1,998,816.65	1.375	AA	1.418	353	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,295,848.52	1,333,333.33	0.760	AA	0.750	1,203	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,798.52	1,999,134.46	0.125	AA	0.219	164	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,798.52	1,999,134.46	0.125	AA	0.219	164	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,848,307.64	3,000,000.00	0.500	AA	0.493	1,427	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,898,627.36	3,000,000.00	0.500	AA	0.454	1,428	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,875,179.69	3,000,000.00	0.500	AA	0.493	1,429	01/28/2026

Portfolio POOL

AP

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,876,382.15	3,000,000.00	0.520	AA	0.513	1,429	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,882,464.20	3,000,000.00	0.580	AA	0.572	1,429	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,887,219.02	3,000,000.00	0.400	AA	0.375	1,430	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,876,272.50	3,000,000.00	0.520	AA	0.513	1,430	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,878,229.19	3,000,000.00	0.600	AA	0.592	1,444	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,880,569.04	2,999,762.33	0.625	AA	0.618	1,449	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,859,985.26	3,000,000.00	0.500	AA	0.493	1,450	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,862,521.91	3,000,000.00	0.600	AA	0.592	1,455	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,873,620.53	3,000,000.00	0.750	AA	0.740	1,456	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,873,620.53	3,000,000.00	0.750	AA	0.740	1,456	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,886,589.98	3,000,000.00	0.650	AA	0.641	1,456	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,886,589.98	3,000,000.00	0.650	AA	0.641	1,456	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,884,064.04	3,000,000.00	0.625	AA	0.616	1,456	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,884,064.04	3,000,000.00	0.625	AA	0.616	1,456	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,876,141.22	3,000,000.00	0.500	AA	0.493	1,457	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,865,236.73	3,000,000.00	0.650	AA	0.641	1,458	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,933,285.76	3,000,000.00	0.300	AA	0.296	1,469	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,910,590.64	3,000,000.00	0.920	AA	0.907	1,483	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,820,782.54	2,925,000.00	1.000	AA	0.986	1,483	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,941,303.68	3,000,000.00	0.350	AA	0.345	758	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,921,938.95	3,000,000.00	0.550	AA	0.542	944	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,925,334.14	3,000,000.00	1.100	AA	1.085	1,513	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,436,450.10	2,498,960.42	0.550	AA	0.552	1,519	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,936,890.17	3,000,000.00	0.500	AA	0.493	1,519	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,920,279.14	3,000,000.00	1.050	AA	1.036	1,519	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,926,416.99	3,000,000.00	0.625	AA	0.616	972	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,925,759.99	3,000,000.00	0.700	AA	0.690	1,155	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,955,136.65	3,000,000.00	0.500	AA	0.493	1,520	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,927,426.91	3,000,000.00	0.400	AA	0.395	790	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,997,952.60	5,000,000.00	0.060	AA	0.059	70	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,902,155.09	3,000,000.00	0.550	AA	0.542	1,001	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,924,684.22	3,000,000.00	0.500	AA	0.493	1,547	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,930,447.82	3,000,000.00	0.500	AA	0.493	1,548	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,927,367.54	3,000,000.00	0.625	AA	0.616	1,582	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,926,116.00	2,998,786.90	0.600	AA	0.606	1,035	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,918,391.66	3,000,000.00	0.500	AA	0.493	1,035	12/30/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,908,137.24	3,000,000.00	1.000	AA	0.986	1,609	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,096,001.86	3,200,000.00	0.520	AA	0.513	1,064	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,925,317.58	3,000,000.00	0.400	AA	0.395	815	05/24/2024
3130ANN8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,921,338.47	3,000,000.00	1.050	AA	1.036	1,639	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,543,892.16	3,645,906.42	0.650	AA	0.666	1,639	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,898,046.50	3,000,000.00	0.570	AA	0.562	1,122	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,896,683.84	3,000,000.00	0.550	AA	0.542	1,123	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,906,840.88	3,000,000.00	1.125	AA	1.110	1,673	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,906,840.88	3,000,000.00	1.125	AA	1.110	1,673	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,909,099.40	3,000,000.00	0.800	AA	0.789	1,217	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,918,397.63	3,000,000.00	0.500	AA	0.493	1,035	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,897,435.52	3,000,000.00	0.950	AA	0.937	1,674	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,902,643.40	3,000,000.00	1.000	AA	0.986	1,674	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,907,791.16	3,000,000.00	1.050	AA	1.036	1,674	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,930,816.43	3,000,000.00	0.650	AA	0.641	951	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,948,313.84	2,997,205.00	0.350	AA	0.365	1,702	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,928,634.62	3,000,000.00	1.250	AA	1.233	1,702	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,319,119.24	3,400,000.00	1.250	AA	1.233	1,702	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,918,649.12	3,000,000.00	0.820	AA	0.809	1,154	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,940,565.35	3,000,000.00	0.790	AA	0.779	972	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,964,905.28	3,000,000.00	1.000	AA	0.986	899	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,957,908.26	3,000,000.00	0.500	AA	0.493	626	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,969,093.40	3,000,000.00	0.750	AA	0.740	631	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,960,431.17	3,000,000.00	0.800	AA	0.789	636	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,938,619.43	3,000,000.00	1.000	AA	0.986	1,000	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,963,625.39	3,000,000.00	1.000	AA	0.986	911	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,975,182.35	4,996,443.39	0.125	AA	0.217	275	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,970,245.64	3,000,000.00	1.000	AA	0.986	850	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,964,536.60	5,000,000.00	0.500	AA	0.494	486	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,996,606.28	2,000,000.00	0.400	AA	1.523	723	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,994,909.42	3,000,000.00	0.400	AA	1.523	723	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	3,003,432.09	3,000,000.00	2.000	AA	1.973	1,094	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,995,865.61	3,000,000.00	1.450	AA	1.430	819	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	3,012,345.67	3,025,000.00	1.250	AA	1.233	729	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,987,450.25	3,000,000.00	1.250	AA	1.233	729	02/28/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,901,140.01	3,000,000.00	0.750	AA	0.740	1,184	05/28/2025

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,991,885.00	4,997,746.26		AA	0.235	146	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,884,109.97	3,000,000.00	0.600	AA	0.592	1,329	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,876,419.74	3,000,000.00	0.640	AA	0.631	1,364	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,977,982.45	5,000,000.00	0.200	AA	0.197	267	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,870,090.67	3,000,000.00	0.650	AA	0.641	1,366	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,059,235.66	2,995,690.02	2.500	AA	2.544	706	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,966,500.05	2,996,312.75	0.250	AA	0.346	447	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,896,880.31	3,000,000.00	0.700	AA	0.690	1,238	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,887,422.36	3,000,000.00		AA	0.592	1,246	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,898,937.83	3,000,000.00	0.570	AA	0.562	1,266	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,879,056.98	3,000,000.00	0.550	AA	0.542	1,267	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,887,149.51	2,997,906.67	0.625	AA	0.637	1,275	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,884,148.19	3,000,000.00	0.650	AA	0.641	1,273	08/25/2025
Subtotal and Average			375,629,020.14		391,033,333.33	382,353,339.57	390,976,903.50			0.667	1,032	
Federal Agency Issues - Discount												
313313TT5	55250	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,988.90	4,997,266.67	0.060	AA	0.061	1	03/02/2022
313313TT5	55251	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,988.90	4,997,266.67	0.060	AA	0.061	1	03/02/2022
313313TT5	55252	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,988.90	4,997,266.67	0.060	AA	0.061	1	03/02/2022
313313UN6	55271	Federal Farm Credit Discount		04/21/2021	5,000,000.00	4,999,777.85	4,996,752.78	0.070	AA	0.071	20	03/21/2022
313313UC0	55291	Federal Farm Credit Discount		04/27/2021	3,000,000.00	2,999,933.37	2,998,410.00	0.060	AA	0.061	10	03/11/2022
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,342.87	999,601.11	0.040	AA	0.041	79	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,998,685.74	1,999,202.22	0.040	AA	0.041	79	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,998,685.74	1,999,202.22	0.040	AA	0.041	79	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,996,714.35	4,998,005.56	0.040	AA	0.041	79	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,996,714.35	4,998,005.56	0.040	AA	0.041	79	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,005.40	4,998,050.00	0.040	AA	0.041	72	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,005.40	4,998,050.00	0.040	AA	0.041	72	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,997,005.40	4,998,050.00	0.040	AA	0.041	72	05/12/2022
313313TS7	55366	Federal Farm Credit Discount		06/22/2021	5,000,000.00	5,000,000.00	4,997,900.00	0.060	AA	0.061	0	03/01/2022
313313UJ5	55380	Federal Farm Credit Discount		07/16/2021	5,000,000.00	4,999,822.30	4,997,966.67	0.060	AA	0.061	16	03/17/2022
313313VE5	55389	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,999,051.00	4,998,298.61	0.050	AA	0.051	36	04/06/2022
313313VE5	55390	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,999,051.00	4,998,298.61	0.050	AA	0.051	36	04/06/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,993,775.30	4,996,947.22	0.070	AA	0.071	107	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,993,775.30	4,996,947.22	0.070	AA	0.071	107	06/16/2022
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,130.15	4,997,423.61	0.070	AA	0.071	69	05/09/2022

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,997,130.15	4,997,423.61	0.070	AA	0.071	69	05/09/2022
313313UQ9	55413	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,999,755.65	4,998,555.56	0.050	AA	0.051	22	03/23/2022
313313UQ9	55414	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,999,755.65	4,998,555.56	0.050	AA	0.051	22	03/23/2022
313313TT5	55417	Federal Farm Credit Discount		08/30/2021	3,000,000.00	2,999,993.34	2,999,233.33	0.050	AA	0.051	1	03/02/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,993,368.35	4,997,658.33	0.060	AA	0.061	114	06/23/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,989,292.65	4,997,466.67	0.060	AA	0.061	146	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,993,575.59	2,998,480.00	0.060	AA	0.061	146	07/25/2022
313313TY4	55441	Federal Farm Credit Discount		09/28/2021	5,000,000.00	4,999,933.35	4,999,111.11	0.040	AA	0.040	6	03/07/2022
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,999,351.52	2,999,200.00	0.050	AA	0.051	41	04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,998,919.20	4,998,666.67	0.050	AA	0.051	41	04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,462.22	2,999,241.67	0.050	AA	0.050	34	04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,993,077.65	4,997,775.00	0.060	AA	0.061	119	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,993,077.65	4,997,775.00	0.060	AA	0.061	119	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,981,078.25	4,995,687.50	0.090	AA	0.091	197	09/14/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,999,051.00	4,998,729.17	0.050	AA	0.051	36	04/06/2022
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,655.60	4,998,625.00	0.050	AA	0.051	51	04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,655.60	4,998,625.00	0.050	AA	0.051	51	04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,999,103.70	4,998,791.67	0.050	AA	0.050	34	04/04/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,994,356.70	4,998,025.00	0.060	AA	0.061	97	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,980,299.50	4,995,712.50	0.090	AA	0.091	205	09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,866.50	4,998,750.00	0.050	AA	0.050	43	04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,866.50	4,998,750.00	0.050	AA	0.050	43	04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,998,734.70	4,998,483.33	0.060	AA	0.060	48	04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,998,444.75	4,998,450.00	0.060	AA	0.061	59	04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,994,522.65	4,997,588.89	0.080	AA	0.081	94	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,993,775.30	4,997,444.44	0.080	AA	0.081	107	06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,998,103.43	2,998,868.33	0.070	AA	0.070	76	05/16/2022
313313TV0	55490	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,966.70	4,999,208.33	0.050	AA	0.050	3	03/04/2022
313313VE5	55491	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,051.00	4,998,979.17	0.050	AA	0.050	36	04/06/2022
313313VE5	55492	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,051.00	4,998,979.17	0.050	AA	0.050	36	04/06/2022
313313VE5	55493	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,051.00	4,998,979.17	0.050	AA	0.050	36	04/06/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,522.65	4,998,350.00	0.060	AA	0.060	94	06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,522.65	4,998,350.00	0.060	AA	0.060	94	06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,994,522.65	4,998,350.00	0.060	AA	0.060	94	06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,994,124.15	4,998,308.33	0.060	AA	0.060	101	06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,949.70	4,998,026.39	0.070	AA	0.071	104	06/13/2022

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,949.70	4,998,026.39	0.070	AA	0.071	104	06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,990,758.05	4,996,902.78	0.100	AA	0.101	126	07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,971,652.90	4,988,125.00	0.250	AA	0.254	252	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,975,059.10	4,988,576.39	0.250	AA	0.254	239	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,975,059.10	4,988,576.39	0.250	AA	0.254	239	10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,356.70	4,996,983.33	0.120	AA	0.120	97	06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,356.70	4,996,983.33	0.120	AA	0.120	97	06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,994,356.70	4,996,983.33	0.120	AA	0.120	97	06/06/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,990,758.05	4,996,616.67	0.120	AA	0.121	126	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,990,611.50	4,996,334.72	0.130	AA	0.132	128	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,975,164.50	4,989,600.00	0.240	AA	0.244	238	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,491,682.25	4,496,750.00	0.130	AA	0.132	126	07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,983,739.10	4,993,979.17	0.170	AA	0.172	181	08/29/2022
313313WD6	55555	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,998,444.75	4,998,475.00	0.090	AA	0.090	59	04/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,990,098.55	4,994,775.00	0.190	AA	0.192	135	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,984,187.60	4,992,397.22	0.230	AA	0.233	176	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,977,167.90	4,989,462.50	0.270	AA	0.274	219	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,636.10	4,992,911.11	0.220	AA	0.223	171	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,815.55	4,992,972.22	0.220	AA	0.223	169	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,984,815.55	4,992,972.22	0.220	AA	0.223	169	08/17/2022
313313WZ7	55574	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,996,714.35	4,997,312.50	0.150	AA	0.150	79	05/19/2022
313313WZ7	55575	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,996,714.35	4,997,312.50	0.150	AA	0.150	79	05/19/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,990,245.10	4,993,391.67	0.260	AA	0.262	133	07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,990,245.10	4,993,391.67	0.260	AA	0.262	133	07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,972,447.60	4,983,722.22	0.400	AA	0.406	245	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,989,805.50	4,990,500.00	0.380	AA	0.381	139	07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,966,711.10	4,976,518.06	0.530	AA	0.539	279	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,966,711.10	4,976,518.06	0.530	AA	0.539	279	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,981,857.10	4,986,372.22	0.440	AA	0.445	189	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,983,533.55	4,985,666.67	0.480	AA	0.485	183	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,983,533.55	4,985,666.67	0.480	AA	0.485	183	08/31/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,964,788.10	4,966,011.11	0.760	AA	0.774	295	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,980,883.55	4,979,741.67	0.660	AA	0.668	199	09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,965,388.95	4,955,938.89	1.030	AA	1.050	290	12/16/2022
313313ZU5	55611	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,989,292.65	4,982,916.67	0.750	AA	0.753	146	07/25/2022
313313ZU5	55612	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,989,292.65	4,982,916.67	0.750	AA	0.753	146	07/25/2022

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Federal Agency Issues - Discount												
313313YQ5	55613	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,993,135.80	4,988,477.78	0.610	AA	0.611	118	06/27/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,957,920.55	4,946,644.44	1.120	AA	1.144	330	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,957,920.55	4,946,644.44		AA	1.144	330	01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,979,910.20	4,975,444.44	0.800	AA	0.810	209	09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,979,910.20	4,975,444.44	0.800	AA	0.810	209	09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,979,910.20	4,976,708.33	0.780	AA	0.790	209	09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,970,631.30	4,965,430.56	0.950	AA	0.972	261	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,970,631.30	4,965,430.56	0.950	AA	0.972	261	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,964,067.20	4,955,958.33	1.050	AA	1.074	301	12/27/2022
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,840.15	4,997,227.08	0.055	AA	0.056	44	04/14/2022
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,996,839.05	4,997,219.44	0.055	AA	0.056	76	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,996,839.05	4,997,219.44	0.055	AA	0.056	76	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,996,797.50	4,997,211.81	0.055	AA	0.056	77	05/17/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,891.55	4,997,472.22	0.050	AA	0.051	105	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,833.40	4,997,465.28	0.050	AA	0.051	106	06/15/2022
313385UA2	55421	Federal Home Loan Discount		09/08/2021	6,000,000.00	5,999,893.38	5,998,635.00	0.045	AA	0.045	8	03/09/2022
313385UH7	55425	Federal Home Loan Discount		09/15/2021	10,000,000.00	9,999,666.80	9,997,674.44	0.046	AA	0.046	15	03/16/2022
313385US3	55435	Federal Home Loan Discount		09/24/2021	10,000,000.00	9,999,466.90	9,997,876.67	0.042	AA	0.042	24	03/25/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,997,364.00	9,997,270.00	0.054	AA	0.054	50	04/20/2022
313385WC6	55501	Federal Home Loan Discount		11/17/2021	5,000,000.00	4,998,471.15	4,998,987.50	0.045	AA	0.045	58	04/28/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,970,177.35	4,990,950.00	0.180	AA	0.183	265	11/21/2022
313385TZ9	55520	Federal Home Loan Discount		12/06/2021	10,000,000.00	9,999,844.50	9,998,850.00	0.045	AA	0.045	7	03/08/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,988,480.80	9,993,528.89	0.128	AA	0.128	99	06/08/2022
313385UA2	55526	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,999,822.30	9,998,685.56	0.052	AA	0.052	8	03/09/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,994,124.15	4,996,764.44	0.128	AA	0.128	101	06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,989,512.40	4,995,955.56	0.130	AA	0.132	143	07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,987,666.80	9,993,528.89	0.128	AA	0.128	106	06/15/2022
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,987,666.80	9,993,528.89	0.128	AA	0.128	106	06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,972,447.60	4,991,306.25	0.195	AA	0.198	245	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,944,895.20	9,982,277.78	0.200	AA	0.203	245	11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,987,434.30	9,993,326.67	0.132	AA	0.132	108	06/17/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,977,484.30	4,991,668.75	0.215	AA	0.218	216	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,982,343.95	4,993,481.94	0.190	AA	0.193	184	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,972,447.60	4,989,340.28	0.250	AA	0.254	245	11/01/2022
313385TY2	55566	Federal Home Loan Discount		01/04/2022	5,000,000.00	4,999,933.35	4,999,569.44	0.050	AA	0.050	6	03/07/2022
313385WX0	55567	Federal Home Loan Discount		01/05/2022	5,000,000.00	4,996,797.50	4,997,800.00	0.120	AA	0.120	77	05/17/2022

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Federal Agency Issues - Discount												
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,979,715.55	4,990,798.61	0.250	AA	0.253	211	09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,970,517.80	4,987,711.11	0.280	AA	0.284	262	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,981,662.40	4,990,850.00	0.270	AA	0.273	191	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,971,652.90	4,985,809.03	0.335	AA	0.340	252	11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,985,623.00	4,992,900.00	0.240	AA	0.242	160	08/08/2022
313385WP7	55579	Federal Home Loan Discount		01/12/2022	5,000,000.00	4,997,130.15	4,997,562.50	0.150	AA	0.150	69	05/09/2022
313385ZJ8	55581	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,990,025.30	4,992,922.22	0.280	AA	0.280	136	07/15/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,986,161.40	4,992,361.11	0.275	AA	0.277	154	08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,977,484.30	4,985,300.00	0.420	AA	0.425	216	10/03/2022
313385XH4	55594	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,996,381.75	4,996,441.67	0.210	AA	0.210	87	05/27/2022
313385XH4	55595	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,996,381.75	4,996,441.67	0.210	AA	0.210	87	05/27/2022
313385YJ9	55597	Federal Home Loan Discount		01/26/2022	5,000,000.00	4,993,484.60	4,995,437.50	0.225	AA	0.225	112	06/21/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,967,191.95	4,974,539.58	0.605	AA	0.615	275	12/01/2022
313385VN3	55604	Federal Home Loan Discount		02/08/2022	5,000,000.00	4,998,840.15	4,998,645.83	0.150	AA	0.150	44	04/14/2022
313385VN3	55605	Federal Home Loan Discount		02/08/2022	5,000,000.00	4,998,840.15	4,998,645.83	0.150	AA	0.150	44	04/14/2022
313385WT9	55609	Federal Home Loan Discount		02/11/2022	5,000,000.00	4,996,963.80	4,995,639.58	0.345	AA	0.345	73	05/13/2022
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,975,269.95	4,972,916.67	0.780	AA	0.792	237	10/24/2022
313385YA8	55623	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,993,949.70	4,993,550.00	0.430	AA	0.431	104	06/13/2022
313385YA8	55624	Federal Home Loan Discount		02/25/2022	5,000,000.00	4,993,949.70	4,993,550.00	0.430	AA	0.431	104	06/13/2022
SYS55625	55625	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,984,833.33	4,984,833.33	0.650	AA	0.652	167	08/15/2022
313385XN1	55626	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,994,647.45	4,994,704.17	0.410	AA	0.410	92	06/01/2022
Subtotal and Average			767,459,929.44		773,500,000.00	771,962,971.73	772,392,981.27			0.219	119	
Money Market												
SYS52411	52411	Fidelity Inst Government			49,000,000.00	49,000,000.00	49,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			101,000,000.00	101,000,000.00	101,000,000.00	0.030	AAA	0.030	1	
Subtotal and Average			148,392,857.14		150,000,000.00	150,000,000.00	150,000,000.00			0.023	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,807,934.00	75,000,000.00	0.278		0.274	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,807,934.00	75,000,000.00			0.274	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,875,146.04	3,996,351.82	0.500	A	0.533	840	06/18/2024
Subtotal and Average			3,996,293.19		4,000,000.00	3,875,146.04	3,996,351.82			0.533	840	

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Negotiable CD's												
62478UDY9	55537	MUFG Union Bank NA		12/13/2021	10,000,000.00	9,997,680.00	10,000,000.00	0.060	A-1	0.060	55	04/25/2022
62478UE28	55552	MUFG Union Bank NA		12/27/2021	10,000,000.00	9,997,420.00	10,000,000.00	0.060	A-1	0.060	58	04/28/2022
62478UE93	55614	MUFG Union Bank NA		02/16/2022	10,000,000.00	9,998,820.00	10,000,000.00	0.480	A-1	0.473	93	06/02/2022
Subtotal and Average			24,642,857.14		30,000,000.00	29,993,920.00	30,000,000.00			0.198	69	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,983,902.63	2,997,914.92	0.125	AA	0.218	267	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,062.15	5,000,000.00	0.070	AA	0.069	28	03/29/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,970,036.35	4,999,628.40	0.120	AA	0.128	273	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	5,996,914.80	5,999,912.50	0.060	AA	0.074	36	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,939,875.50	4,996,315.00	0.125	AA	0.189	408	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,836,434.00	4,999,136.81	0.600	AA	0.597	1,147	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,900,579.06	3,946,987.47	0.125	AA	0.187	435	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,962,465.11	2,997,712.00	0.125	AA	0.187	435	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,991,078.30	9,999,972.78	0.060	AA	0.060	100	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,995,539.15	4,999,986.39	0.060	AA	0.060	100	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,995,539.15	5,000,000.00	0.060	AA	0.059	100	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,995,539.15	5,000,000.00	0.060	AA	0.059	100	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,995,539.15	5,000,000.00	0.060	AA	0.059	100	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,196,252.89	4,199,600.30	0.060	AA	0.094	100	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,990,767.05	5,000,000.00	0.070	AA	0.069	162	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,990,767.05	4,999,978.82	0.070	AA	0.070	162	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,980,644.30	4,999,818.32	0.100	AA	0.104	267	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,980,644.30	4,999,816.60	0.100	AA	0.104	267	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,969,271.42	2,998,416.67	0.090	AA	0.138	385	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,987,069.30	4,999,762.33	0.070	AAA	0.077	204	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,915,117.01	2,997,618.17	0.430	AA	0.455	937	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,873,087.19	2,973,590.45	0.800	AA	0.986	1,654	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,918,407.30	4,995,228.37	0.290	AA	0.345	590	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,951,044.38	2,994,700.21	0.290	AA	0.395	590	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,959,201.14	2,991,174.04	0.200	AA	0.418	482	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK		11/09/2021	5,000,000.00	4,991,934.35	4,999,778.00	0.080	AA	0.090	150	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,954,835.15	2,993,201.69	0.400	AA	0.528	618	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,955,559.80	2,996,183.15	0.500	AA	0.565	640	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,925,933.00	4,980,047.05	0.500	AA	0.720	640	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,988,090.56	5,008,621.33	0.125	AA	0.296	267	11/23/2022

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 28, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,940,587.16	2,999,015.86	0.920	AA	0.919	1,014	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,940,587.16	2,999,417.83	0.920	AA	0.914	1,014	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,971,838.67	2,998,166.46	0.900	AA	0.920	688	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,971,838.67	2,984,747.02	0.900	AA	1.158	688	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,984,766.96	2,992,322.00	1.180	AA	1.296	710	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,984,766.96	2,992,322.00	1.180	AA	1.296	710	02/09/2024
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,979,038.55	4,997,888.73	0.125	AA	0.189	234	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,971,215.85	4,997,123.78	0.125	AA	0.178	381	03/17/2023
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,997,772.35	5,000,000.00	0.060	AA	0.059	73	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,934,071.50	4,997,110.58	0.125	AA	0.169	458	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,947,257.20	3,997,688.47	0.125	AA	0.169	458	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN BANK		06/17/2021	5,000,000.00	4,999,806.50	4,999,974.06	0.050	AA	0.061	16	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN BANK		06/28/2021	10,000,000.00	9,999,207.10	9,999,916.24	0.060	AA	0.070	28	03/29/2022
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,948,424.51	2,995,176.10	0.125	AA	0.230	545	08/28/2023
3130APJ63	55469	FEDERAL HOME LOAN BANK		10/14/2021	5,000,000.00	4,999,849.40	5,000,000.00	0.050	AA	0.049	13	03/14/2022
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,954,207.94	2,998,566.04	0.500	AA	0.520	647	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,927,938.80	4,998,049.65	0.500	AA	0.516	618	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,981,299.25	4,996,671.16	0.100	AA	0.200	238	10/25/2022
3130AQCX9	55551	FEDERAL HOME LOAN BANK		12/20/2021	10,000,000.00	9,999,467.50	9,999,985.41	0.055	AA	0.057	21	03/22/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,957,252.52	2,990,897.03	0.625	AA	0.784	661	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,951,505.33	2,997,601.14	1.000	AA	1.015	1,025	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,928,754.20	4,972,472.00	0.625	AA	0.920	661	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,957,252.52	2,978,621.27	0.625	AA	1.010	661	12/22/2023
3137EAFZA	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,940,236.94	2,998,259.25	0.250	AA	0.279	643	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,881,952.52	2,964,370.16	0.500	AA	0.855	1,204	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,864,785.56	2,923,009.18	0.500	AA	1.199	1,347	11/07/2025
Subtotal and Average			246,903,221.79		247,165,000.00	245,006,812.31	246,834,473.19			0.324	390	
Total and Average			1,642,024,178.84		1,670,698,333.33	1,658,000,123.65	1,669,200,709.78			0.325	358	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
February 28, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		13,927.63	13,927.63				0
				Subtotal		13,927.63	13,927.63				
		Total Cash and Investments	1,642,024,178.84		1,670,698,333.33	1,658,014,051.28	1,669,214,637.41			0.325	358



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2022 - 03/01/2022)	4 Maturities	0 Payments	230,000,000.00	13.77%	229,997,900.00	229,807,934.00
Aging Interval:	1 - 30 days	(03/02/2022 - 03/31/2022)	22 Maturities	0 Payments	137,000,000.00	8.20%	136,970,760.17	136,994,924.79
Aging Interval:	31 - 90 days	(04/01/2022 - 05/30/2022)	48 Maturities	0 Payments	240,000,000.00	14.37%	239,921,054.31	239,902,988.62
Aging Interval:	91 - 180 days	(05/31/2022 - 08/28/2022)	64 Maturities	0 Payments	338,700,000.00	20.27%	338,437,670.91	338,182,748.51
Aging Interval:	181 - 360 days	(08/29/2022 - 02/24/2023)	58 Maturities	0 Payments	291,015,000.00	17.42%	290,239,506.60	289,639,719.89
Aging Interval:	361 - 1080 days	(02/25/2023 - 02/13/2025)	62 Maturities	0 Payments	206,175,000.00	12.34%	205,980,174.11	203,123,011.44
Aging Interval:	1081 days and after	(02/14/2025 -)	75 Maturities	0 Payments	227,808,333.33	13.64%	227,653,643.68	220,348,796.40
Total for			333 Investments	0 Payments		100.00	1,669,200,709.78	1,658,000,123.65



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	374,008,333.33	367,376,245.87	373,947,338.66	22.86	1,344	1,070	0.630	0.639
Federal Agency Issues - Discount	772,500,000.00	771,414,119.61	771,895,203.91	47.19	225	116	0.121	0.122
Money Market	135,000,000.00	135,000,000.00	135,000,000.00	8.25	1	1	0.025	0.025
Local Agency Investment Funds	75,000,000.00	74,807,934.00	75,000,000.00	4.59	1	1	0.231	0.234
Corporate Bonds	4,000,000.00	3,902,177.20	3,996,230.22	0.24	1,096	868	0.533	0.540
Negotiable CD's	20,000,000.00	19,994,150.00	20,000,000.00	1.22	128	85	0.060	0.061
Federal Agency Issues-Coupon/Bullet	256,165,000.00	254,504,586.71	255,836,435.35	15.64	566	386	0.285	0.289
	1,636,673,333.33	1,626,999,213.39	1,635,675,208.14	100.00%	506	363	0.260	0.264
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		13,941.52	13,941.52					
Subtotal		13,941.52	13,941.52					
Total Cash and Investments	1,636,673,333.33	1,627,013,154.91	1,635,689,149.66		506	363	0.260	0.264

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	336,974.05	1,880,668.25
Average Daily Balance	1,655,236,433.58	1,543,650,111.06
Effective Rate of Return	0.24%	0.21%

Treasury Bureau, Finance Department

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,036,284.01	2,999,658.28	1.850	AA	1.836	365	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,914,817.46	3,000,000.00	0.780	AA	0.769	1,231	06/16/2025
3133ELN26	54891	FEDERAL FARM CREDIT BANK		06/22/2020	3,000,000.00	2,998,831.59	2,999,765.00		AA	0.276	141	06/22/2022
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,964,548.90	4,998,908.21	0.160	AA	0.183	317	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,946,136.25	4,999,449.89	0.200	AA	0.205	499	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,946,090.75	2,997,877.78	0.370	AA	0.398	773	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,934,628.47	3,000,000.00	0.700	AA	0.690	1,140	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,934,628.47	3,000,000.00	0.700	AA	0.690	1,140	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,945,572.74	3,000,000.00	1.050	AA	1.036	1,513	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,945,572.74	3,000,000.00	1.050	AA	1.036	1,513	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,945,572.74	3,000,000.00	1.050	AA	1.036	1,513	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,945,572.74	3,000,000.00	1.050	AA	1.036	1,513	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,933,111.73	3,000,000.00	0.710	AA	0.700	1,175	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,951,115.75	3,000,000.00	0.230	AAA	0.227	650	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,981,269.83	2,998,963.61	0.090	AA	0.132	290	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,968,783.05	4,998,671.30	0.090	AA	0.122	290	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,971,235.31	2,998,346.04	0.140	AA	0.180	471	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,971,235.31	2,998,346.04	0.140	AA	0.180	471	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,971,235.31	2,998,443.33	0.140	AA	0.178	471	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,930,702.04	3,000,000.00	0.730	AA	0.720	1,203	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,827,434.25	4,995,379.25	0.870	AA	0.878	1,680	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,902,362.21	3,000,000.00	0.940	AA	0.927	1,700	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,969,889.60	3,000,000.00	1.430	AA	1.410	1,756	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,976,703.68	3,000,000.00	1.540	AA	1.519	1,763	11/30/2026
3133ENAQ3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,962,247.10	9,987,995.95	0.070	AA	0.238	254	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,992,667.00	5,000,000.00	0.370	AA	0.365	255	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,992,667.00	5,000,000.00	0.370	AA	0.365	255	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,987,593.05	5,000,000.00	0.460	AA	0.454	351	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,987,593.05	4,997,359.52	0.460	AA	0.508	351	01/18/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	2,011,220.94	1,998,714.05	1.375	AA	1.418	381	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,298,400.93	1,333,333.33	0.760	AA	0.750	1,231	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,764.50	1,998,973.18	0.125	AA	0.219	192	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,994,764.50	1,998,973.18	0.125	AA	0.219	192	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,869,645.71	3,000,000.00	0.500	AA	0.493	1,455	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,919,631.95	3,000,000.00	0.500	AA	0.454	1,456	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,897,203.77	3,000,000.00	0.500	AA	0.493	1,457	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,898,575.16	3,000,000.00	0.520	AA	0.513	1,457	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,904,834.51	3,000,000.00	0.580	AA	0.572	1,457	01/28/2026

Portfolio POOL

AP

PM (PRF_PM2) 7.3.0

Report Ver. 7.3.6.1

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,909,368.11	3,000,000.00	0.400	AA	0.375	1,458	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,898,522.30	3,000,000.00	0.520	AA	0.513	1,458	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,900,625.84	3,000,000.00	0.600	AA	0.592	1,472	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,903,194.98	2,999,757.33	0.625	AA	0.618	1,477	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,882,045.70	3,000,000.00	0.500	AA	0.493	1,478	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,884,746.51	3,000,000.00	0.600	AA	0.592	1,483	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,893,624.44	3,000,000.00	0.750	AA	0.740	1,484	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,893,624.44	3,000,000.00	0.750	AA	0.740	1,484	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,909,425.86	3,000,000.00	0.650	AA	0.641	1,484	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,909,425.86	3,000,000.00	0.650	AA	0.641	1,484	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,906,851.05	3,000,000.00	0.625	AA	0.616	1,484	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,906,851.05	3,000,000.00	0.625	AA	0.616	1,484	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,898,353.31	3,000,000.00	0.500	AA	0.493	1,485	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,887,553.58	3,000,000.00	0.650	AA	0.641	1,486	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,954,957.37	3,000,000.00	0.300	AA	0.296	1,497	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,933,663.49	3,000,000.00	0.920	AA	0.907	1,511	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,844,240.34	2,925,000.00	1.000	AA	0.986	1,511	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,955,939.54	3,000,000.00	0.350	AA	0.345	786	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,939,730.33	3,000,000.00	0.550	AA	0.544	972	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,948,602.50	3,000,000.00	1.100	AA	1.085	1,541	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,453,718.32	2,498,939.58	0.550	AA	0.552	1,547	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,955,170.76	3,000,000.00	0.500	AA	0.493	1,547	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,943,477.03	3,000,000.00	1.050	AA	1.036	1,547	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,944,678.14	3,000,000.00	0.625	AA	0.616	1,000	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,947,568.79	3,000,000.00	0.700	AA	0.690	1,183	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,972,846.79	3,000,000.00	0.500	AA	0.493	1,548	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,942,334.09	3,000,000.00	0.400	AA	0.395	818	04/29/2024
3130AMGM8	55313	FEDERAL HOME LOAN BANK		05/12/2021	5,000,000.00	4,997,374.95	5,000,000.00	0.060	AA	0.059	98	05/10/2022
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,929,125.90	3,000,000.00	0.550	AA	0.542	1,029	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,944,271.82	3,000,000.00	0.500	AA	0.493	1,575	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,950,166.46	3,000,000.00	0.500	AA	0.493	1,576	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,947,301.40	3,000,000.00	0.625	AA	0.616	1,610	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,945,523.18	2,998,751.19	0.600	AA	0.606	1,063	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,937,730.02	3,000,000.00	0.500	AA	0.493	1,063	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,931,697.62	3,000,000.00	1.000	AA	0.986	1,637	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,116,826.50	3,200,000.00	0.520	AA	0.513	1,092	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,940,615.69	3,000,000.00	0.400	AA	0.395	843	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,944,962.75	3,000,000.00	1.050	AA	1.036	1,667	08/26/2026

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,572,201.42	3,645,830.38	0.650	AA	0.666	1,667	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,918,806.89	3,000,000.00	0.570	AA	0.562	1,150	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,917,354.74	3,000,000.00	0.550	AA	0.542	1,151	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,930,500.68	3,000,000.00	1.125	AA	1.110	1,701	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,930,500.68	3,000,000.00	1.125	AA	1.110	1,701	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,930,832.63	3,000,000.00	0.800	AA	0.789	1,245	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,937,742.89	3,000,000.00	0.500	AA	0.493	1,063	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,921,174.82	3,000,000.00	0.950	AA	0.937	1,702	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,926,398.66	3,000,000.00	1.000	AA	0.986	1,702	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,931,585.54	3,000,000.00	1.050	AA	1.036	1,702	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,948,815.05	3,000,000.00	0.650	AA	0.641	979	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,962,687.83	2,997,155.00	0.350	AA	0.365	1,730	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,952,168.48	3,000,000.00	1.250	AA	1.233	1,730	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,345,790.94	3,400,000.00	1.250	AA	1.233	1,730	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,939,980.35	3,000,000.00	0.820	AA	0.809	1,182	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,958,906.42	3,000,000.00	0.790	AA	0.779	1,000	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,981,183.01	3,000,000.00	1.000	AA	0.986	927	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,968,826.58	3,000,000.00	0.500	AA	0.493	654	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,979,752.40	3,000,000.00	0.750	AA	0.740	659	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,971,531.65	3,000,000.00	0.800	AA	0.789	664	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,957,582.64	3,000,000.00	1.000	AA	0.986	1,028	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,980,385.25	3,000,000.00	1.000	AA	0.986	939	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,977,249.65	4,996,048.21	0.125	AA	0.217	303	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,985,600.39	3,000,000.00	1.000	AA	0.986	878	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,977,491.70	5,000,000.00	0.500	AA	0.494	514	06/30/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,922,397.86	3,000,000.00	0.750	AA	0.740	1,212	05/28/2025
3137EAET2	54935	FEDERAL HOME LOAN MTG CORP		07/23/2020	5,000,000.00	4,991,561.30	4,997,276.73		AA	0.235	174	07/25/2022
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,903,128.65	3,000,000.00	0.600	AA	0.592	1,357	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,898,312.63	3,000,000.00	0.640	AA	0.631	1,392	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,982,070.10	5,000,000.00	0.200	AA	0.197	295	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,918,365.05	3,000,000.00	0.650	AA	0.641	1,394	11/26/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,079,928.67	2,995,503.71	2.500	AA	2.544	734	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,974,355.34	2,996,061.92	0.250	AA	0.346	475	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,918,476.62	3,000,000.00	0.700	AA	0.690	1,266	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,908,971.69	3,000,000.00		AA	0.592	1,274	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,920,811.49	3,000,000.00	0.570	AA	0.562	1,294	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,900,457.60	3,000,000.00	0.550	AA	0.542	1,295	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,908,812.21	2,997,856.67	0.625	AA	0.637	1,303	08/27/2025

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,911,664.46	3,000,000.00	0.650	AA	0.641	1,301	08/25/2025
Subtotal and Average			365,914,468.32		374,008,333.33	367,376,245.87	373,947,338.66			0.630	1,070	
Federal Agency Issues - Discount												
313313TT5	55250	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,597.45	4,997,266.67	0.060	AA	0.061	29	03/02/2022
313313TT5	55251	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,597.45	4,997,266.67	0.060	AA	0.061	29	03/02/2022
313313TT5	55252	Federal Farm Credit Discount		04/08/2021	5,000,000.00	4,999,597.45	4,997,266.67	0.060	AA	0.061	29	03/02/2022
313313UN6	55271	Federal Farm Credit Discount		04/21/2021	5,000,000.00	4,999,333.70	4,996,752.78	0.070	AA	0.071	48	03/21/2022
313313TN8	55288	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,999,933.35	4,997,458.33	0.060	AA	0.061	24	02/25/2022
313313TN8	55289	Federal Farm Credit Discount		04/26/2021	5,000,000.00	4,999,933.35	4,997,458.33	0.060	AA	0.061	24	02/25/2022
313313UC0	55291	Federal Farm Credit Discount		04/27/2021	3,000,000.00	2,999,683.50	2,998,410.00	0.060	AA	0.061	38	03/11/2022
313313TR9	55304	Federal Farm Credit Discount		05/07/2021	5,000,000.00	4,999,925.00	4,997,937.50	0.050	AA	0.051	27	02/28/2022
313313TD0	55307	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,958.35	4,998,048.61	0.050	AA	0.051	15	02/16/2022
313313TD0	55308	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,958.35	4,998,048.61	0.050	AA	0.051	15	02/16/2022
313313TK4	55309	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,941.65	4,998,006.94	0.050	AA	0.051	21	02/22/2022
313313TK4	55310	Federal Farm Credit Discount		05/11/2021	5,000,000.00	4,999,941.65	4,998,006.94	0.050	AA	0.051	21	02/22/2022
313313WZ7	55329	Federal Farm Credit Discount		05/25/2021	1,000,000.00	999,169.29	999,601.11	0.040	AA	0.041	107	05/19/2022
313313WZ7	55330	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,998,338.58	1,999,202.22	0.040	AA	0.041	107	05/19/2022
313313WZ7	55331	Federal Farm Credit Discount		05/25/2021	2,000,000.00	1,998,338.58	1,999,202.22	0.040	AA	0.041	107	05/19/2022
313313WZ7	55332	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,995,846.45	4,998,005.56	0.040	AA	0.041	107	05/19/2022
313313WZ7	55333	Federal Farm Credit Discount		05/25/2021	5,000,000.00	4,995,846.45	4,998,005.56	0.040	AA	0.041	107	05/19/2022
313313WS3	55335	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,996,118.05	4,998,050.00	0.040	AA	0.041	100	05/12/2022
313313WS3	55336	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,996,118.05	4,998,050.00	0.040	AA	0.041	100	05/12/2022
313313WS3	55337	Federal Farm Credit Discount		05/26/2021	5,000,000.00	4,996,118.05	4,998,050.00	0.040	AA	0.041	100	05/12/2022
313313SV1	55344	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,980.55	4,998,958.33	0.030	AA	0.030	7	02/08/2022
313313SV1	55345	Federal Farm Credit Discount		06/03/2021	5,000,000.00	4,999,980.55	4,998,958.33	0.030	AA	0.030	7	02/08/2022
313313TS7	55366	Federal Farm Credit Discount		06/22/2021	5,000,000.00	4,999,611.30	4,997,900.00	0.060	AA	0.061	28	03/01/2022
313313UJ5	55380	Federal Farm Credit Discount		07/16/2021	5,000,000.00	4,999,389.25	4,997,966.67	0.060	AA	0.061	44	03/17/2022
313313VE5	55389	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,313.00	4,998,298.61	0.050	AA	0.051	64	04/06/2022
313313VE5	55390	Federal Farm Credit Discount		08/04/2021	5,000,000.00	4,998,313.00	4,998,298.61	0.050	AA	0.051	64	04/06/2022
313313YD4	55391	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,993,080.10	4,996,947.22	0.070	AA	0.071	135	06/16/2022
313313YD4	55392	Federal Farm Credit Discount		08/06/2021	5,000,000.00	4,993,080.10	4,996,947.22	0.070	AA	0.071	135	06/16/2022
313313WP9	55402	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,996,234.45	4,997,423.61	0.070	AA	0.071	97	05/09/2022
313313WP9	55403	Federal Farm Credit Discount		08/17/2021	5,000,000.00	4,996,234.45	4,997,423.61	0.070	AA	0.071	97	05/09/2022
313313UQ9	55413	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,999,305.95	4,998,555.56	0.050	AA	0.051	50	03/23/2022
313313UQ9	55414	Federal Farm Credit Discount		08/27/2021	5,000,000.00	4,999,305.95	4,998,555.56	0.050	AA	0.051	50	03/23/2022
313313TT5	55417	Federal Farm Credit Discount		08/30/2021	3,000,000.00	2,999,758.47	2,999,233.33	0.050	AA	0.051	29	03/02/2022
313313SU3	55418	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,990.01	2,999,366.67	0.050	AA	0.050	6	02/07/2022

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313SU3	55419	Federal Farm Credit Discount		09/08/2021	3,000,000.00	2,999,990.01	2,999,366.67	0.050	AA	0.050	6	02/07/2022
313313YL6	55423	Federal Farm Credit Discount		09/15/2021	5,000,000.00	4,992,721.55	4,997,658.33	0.060	AA	0.061	142	06/23/2022
313313ZU5	55437	Federal Farm Credit Discount		09/24/2021	5,000,000.00	4,988,921.10	4,997,466.67	0.060	AA	0.061	174	07/25/2022
313313ZU5	55438	Federal Farm Credit Discount		09/24/2021	3,000,000.00	2,993,352.66	2,998,480.00	0.060	AA	0.061	174	07/25/2022
313313TY4	55441	Federal Farm Credit Discount		09/28/2021	5,000,000.00	4,999,528.05	4,999,111.11	0.040	AA	0.040	34	03/07/2022
313313VK1	55453	Federal Farm Credit Discount		10/01/2021	3,000,000.00	2,998,908.75	2,999,200.00	0.050	AA	0.051	69	04/11/2022
313313VK1	55454	Federal Farm Credit Discount		10/01/2021	5,000,000.00	4,998,181.25	4,998,666.67	0.050	AA	0.051	69	04/11/2022
313313VC9	55455	Federal Farm Credit Discount		10/04/2021	3,000,000.00	2,999,019.42	2,999,241.67	0.050	AA	0.050	62	04/04/2022
313313YR3	55456	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,465.45	4,997,775.00	0.060	AA	0.061	147	06/28/2022
313313YR3	55457	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,992,465.45	4,997,775.00	0.060	AA	0.061	147	06/28/2022
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,982,730.45	4,995,687.50	0.090	AA	0.091	225	09/14/2022
313313SU3	55459	Federal Farm Credit Discount		10/05/2021	3,000,000.00	2,999,990.01	2,999,583.33	0.040	AA	0.040	6	02/07/2022
313313VE5	55460	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,998,313.00	4,998,729.17	0.050	AA	0.051	64	04/06/2022
313313VV7	55461	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,997,917.70	4,998,625.00	0.050	AA	0.051	79	04/21/2022
313313VV7	55462	Federal Farm Credit Discount		10/05/2021	5,000,000.00	4,997,917.70	4,998,625.00	0.050	AA	0.051	79	04/21/2022
313313VC9	55464	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,998,365.70	4,998,791.67	0.050	AA	0.050	62	04/04/2022
313313XT0	55465	Federal Farm Credit Discount		10/12/2021	5,000,000.00	4,993,592.35	4,998,025.00	0.060	AA	0.061	125	06/06/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,982,125.60	4,995,712.50	0.090	AA	0.091	233	09/22/2022
313313VM7	55470	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,128.50	4,998,750.00	0.050	AA	0.050	71	04/13/2022
313313VM7	55471	Federal Farm Credit Discount		10/15/2021	5,000,000.00	4,998,128.50	4,998,750.00	0.050	AA	0.050	71	04/13/2022
313313VS4	55472	Federal Farm Credit Discount		10/18/2021	5,000,000.00	4,997,996.75	4,998,483.33	0.060	AA	0.060	76	04/18/2022
313313WD6	55476	Federal Farm Credit Discount		10/25/2021	5,000,000.00	4,997,706.85	4,998,450.00	0.060	AA	0.061	87	04/29/2022
313313XQ6	55483	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,993,738.40	4,997,588.89	0.080	AA	0.081	122	06/03/2022
313313YD4	55484	Federal Farm Credit Discount		10/29/2021	5,000,000.00	4,993,080.10	4,997,444.44	0.080	AA	0.081	135	06/16/2022
313313WW4	55486	Federal Farm Credit Discount		11/03/2021	3,000,000.00	2,997,577.71	2,998,868.33	0.070	AA	0.070	104	05/16/2022
313313SY5	55487	Federal Farm Credit Discount		11/04/2021	5,000,000.00	4,999,972.25	4,999,312.50	0.050	AA	0.050	10	02/11/2022
313313TV0	55490	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,999,569.70	4,999,208.33	0.050	AA	0.050	31	03/04/2022
313313VE5	55491	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,313.00	4,998,979.17	0.050	AA	0.050	64	04/06/2022
313313VE5	55492	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,313.00	4,998,979.17	0.050	AA	0.050	64	04/06/2022
313313VE5	55493	Federal Farm Credit Discount		11/10/2021	5,000,000.00	4,998,313.00	4,998,979.17	0.050	AA	0.050	64	04/06/2022
313313XQ6	55496	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,993,738.40	4,998,350.00	0.060	AA	0.060	122	06/03/2022
313313XQ6	55497	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,993,738.40	4,998,350.00	0.060	AA	0.060	122	06/03/2022
313313XQ6	55498	Federal Farm Credit Discount		11/17/2021	5,000,000.00	4,993,738.40	4,998,350.00	0.060	AA	0.060	122	06/03/2022
313313XX1	55504	Federal Farm Credit Discount		11/19/2021	5,000,000.00	4,993,387.45	4,998,308.33	0.060	AA	0.060	129	06/10/2022
313313YA0	55505	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,233.75	4,998,026.39	0.070	AA	0.071	132	06/13/2022
313313YA0	55506	Federal Farm Credit Discount		11/22/2021	5,000,000.00	4,993,233.75	4,998,026.39	0.070	AA	0.071	132	06/13/2022
313313YY8	55507	Federal Farm Credit Discount		11/24/2021	5,000,000.00	4,990,193.30	4,996,902.78	0.100	AA	0.101	154	07/05/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,974,389.50	4,988,125.00	0.250	AA	0.254	280	11/08/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,977,377.00	4,988,576.39	0.250	AA	0.254	267	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,977,377.00	4,988,576.39	0.250	AA	0.254	267	10/26/2022
313313XT0	55521	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,993,592.35	4,996,983.33	0.120	AA	0.120	125	06/06/2022
313313XT0	55522	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,993,592.35	4,996,983.33	0.120	AA	0.120	125	06/06/2022
313313XT0	55523	Federal Farm Credit Discount		12/07/2021	5,000,000.00	4,993,592.35	4,996,983.33	0.120	AA	0.120	125	06/06/2022
313313YY8	55538	Federal Farm Credit Discount		12/14/2021	5,000,000.00	4,990,193.30	4,996,616.67	0.120	AA	0.121	154	07/05/2022
313313ZA9	55543	Federal Farm Credit Discount		12/16/2021	5,000,000.00	4,990,066.05	4,996,334.72	0.130	AA	0.132	156	07/07/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,977,460.60	4,989,600.00	0.240	AA	0.244	266	10/25/2022
313313YY8	55548	Federal Farm Credit Discount		12/17/2021	4,500,000.00	4,491,173.97	4,496,750.00	0.130	AA	0.132	154	07/05/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,985,368.55	4,993,979.17	0.170	AA	0.172	209	08/29/2022
313313WD6	55555	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,997,706.85	4,998,475.00	0.090	AA	0.090	87	04/29/2022
313313ZH4	55556	Federal Farm Credit Discount		12/28/2021	5,000,000.00	4,989,620.80	4,994,775.00	0.190	AA	0.192	163	07/14/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,985,713.15	4,992,397.22	0.230	AA	0.233	204	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,979,049.25	4,989,462.50	0.270	AA	0.274	247	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,986,057.75	4,992,911.11	0.220	AA	0.223	199	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,986,195.60	4,992,972.22	0.220	AA	0.223	197	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,986,195.60	4,992,972.22	0.220	AA	0.223	197	08/17/2022
313313WZ7	55574	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,995,846.45	4,997,312.50	0.150	AA	0.150	107	05/19/2022
313313WZ7	55575	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,995,846.45	4,997,312.50	0.150	AA	0.150	107	05/19/2022
313313ZF8	55576	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,989,748.00	4,993,391.67	0.260	AA	0.262	161	07/12/2022
313313ZF8	55577	Federal Farm Credit Discount		01/10/2022	5,000,000.00	4,989,748.00	4,993,391.67	0.260	AA	0.262	161	07/12/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,975,021.40	4,983,722.22	0.400	AA	0.406	273	11/01/2022
313313ZM3	55589	Federal Farm Credit Discount		01/19/2022	5,000,000.00	4,989,366.35	4,990,500.00	0.380	AA	0.381	167	07/18/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,969,873.70	4,976,518.06	0.530	AA	0.539	307	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,969,873.70	4,976,518.06	0.530	AA	0.539	307	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,983,335.40	4,986,372.22	0.440	AA	0.445	217	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,985,189.40	4,985,666.67	0.480	AA	0.485	211	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,985,189.40	4,985,666.67	0.480	AA	0.485	211	08/31/2022
313385VN3	55260	Federal Home Loan Discount		04/16/2021	5,000,000.00	4,998,102.15	4,997,227.08	0.055	AA	0.056	72	04/14/2022
313385TD8	55265	Federal Home Loan Discount		04/19/2021	5,000,000.00	4,999,958.35	4,997,895.83	0.050	AA	0.051	15	02/16/2022
313385WW2	55317	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,995,962.85	4,997,219.44	0.055	AA	0.056	104	05/16/2022
313385WW2	55318	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,995,962.85	4,997,219.44	0.055	AA	0.056	104	05/16/2022
313385WX0	55319	Federal Home Loan Discount		05/17/2021	5,000,000.00	4,995,924.05	4,997,211.81	0.055	AA	0.056	105	05/17/2022
313385TL0	55357	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,938.90	4,999,104.17	0.025	AA	0.025	22	02/23/2022
313385TR7	55358	Federal Home Loan Discount		06/10/2021	5,000,000.00	4,999,925.00	4,999,086.81	0.025	AA	0.025	27	02/28/2022
313385YB6	55359	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,182.55	4,997,472.22	0.050	AA	0.051	133	06/14/2022
313385YC4	55360	Federal Home Loan Discount		06/15/2021	5,000,000.00	4,993,131.30	4,997,465.28	0.050	AA	0.051	134	06/15/2022
313385UA2	55421	Federal Home Loan Discount		09/08/2021	6,000,000.00	5,999,400.30	5,998,635.00	0.045	AA	0.045	36	03/09/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385UH7	55425	Federal Home Loan Discount		09/15/2021	10,000,000.00	9,998,806.20	9,997,674.44	0.046	AA	0.046	43	03/16/2022
313385US3	55435	Federal Home Loan Discount		09/24/2021	10,000,000.00	9,998,556.40	9,997,876.67	0.042	AA	0.042	52	03/25/2022
313385VU7	55474	Federal Home Loan Discount		10/20/2021	10,000,000.00	9,995,888.10	9,997,270.00	0.054	AA	0.054	78	04/20/2022
313385SW7	55489	Federal Home Loan Discount		11/10/2021	10,000,000.00	9,999,955.60	9,998,761.39	0.049	AA	0.049	8	02/09/2022
313385TD8	55499	Federal Home Loan Discount		11/17/2021	10,000,000.00	9,999,916.70	9,998,887.78	0.044	AA	0.044	15	02/16/2022
313385WC6	55501	Federal Home Loan Discount		11/17/2021	5,000,000.00	4,997,733.20	4,998,987.50	0.045	AA	0.045	86	04/28/2022
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,973,216.20	4,990,950.00	0.180	AA	0.183	293	11/21/2022
313385SU1	55519	Federal Home Loan Discount		12/06/2021	10,000,000.00	9,999,966.70	9,999,300.00	0.040	AA	0.040	6	02/07/2022
313385TZ9	55520	Federal Home Loan Discount		12/06/2021	10,000,000.00	9,999,028.30	9,998,850.00	0.045	AA	0.045	35	03/08/2022
313385XV3	55525	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,986,979.80	9,993,528.89	0.128	AA	0.128	127	06/08/2022
313385UA2	55526	Federal Home Loan Discount		12/08/2021	10,000,000.00	9,999,000.50	9,998,685.56	0.052	AA	0.052	36	03/09/2022
313385XX9	55535	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,993,387.45	4,996,764.44	0.128	AA	0.128	129	06/10/2022
313385ZR0	55536	Federal Home Loan Discount		12/10/2021	5,000,000.00	4,989,111.90	4,995,955.56	0.130	AA	0.132	171	07/22/2022
313385YC4	55539	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,986,262.60	9,993,528.89	0.128	AA	0.128	134	06/15/2022
313385YC4	55540	Federal Home Loan Discount		12/15/2021	10,000,000.00	9,986,262.60	9,993,528.89	0.128	AA	0.128	134	06/15/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,975,021.40	4,991,306.25	0.195	AA	0.198	273	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,950,042.80	9,982,277.78	0.200	AA	0.203	273	11/01/2022
313385YE0	55547	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,986,057.70	9,993,326.67	0.132	AA	0.132	136	06/17/2022
313385SY3	55550	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,999,944.50	9,999,408.89	0.038	AA	0.038	10	02/11/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,979,300.15	4,991,668.75	0.215	AA	0.218	244	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,983,713.50	4,993,481.94	0.190	AA	0.193	212	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,975,021.40	4,989,340.28	0.250	AA	0.254	273	11/01/2022
313385TY2	55566	Federal Home Loan Discount		01/04/2022	5,000,000.00	4,999,528.05	4,999,569.44	0.050	AA	0.050	34	03/07/2022
313385WX0	55567	Federal Home Loan Discount		01/05/2022	5,000,000.00	4,995,924.05	4,997,800.00	0.120	AA	0.120	105	05/17/2022
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,981,672.00	4,990,798.61	0.250	AA	0.253	239	09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,973,486.95	4,987,711.11	0.280	AA	0.284	290	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,983,184.15	4,990,850.00	0.270	AA	0.273	219	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,974,389.50	4,985,809.03	0.335	AA	0.340	280	11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,986,816.00	4,992,900.00	0.240	AA	0.242	188	08/08/2022
313385WP7	55579	Federal Home Loan Discount		01/12/2022	5,000,000.00	4,996,234.45	4,997,562.50	0.150	AA	0.150	97	05/09/2022
313385ZJ8	55581	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,989,557.15	4,992,922.22	0.280	AA	0.280	164	07/15/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,987,229.60	4,992,361.11	0.275	AA	0.277	182	08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,979,300.15	4,985,300.00	0.420	AA	0.425	244	10/03/2022
313385XH4	55594	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,995,536.00	4,996,441.67	0.210	AA	0.210	115	05/27/2022
313385XH4	55595	Federal Home Loan Discount		01/25/2022	5,000,000.00	4,995,536.00	4,996,441.67	0.210	AA	0.210	115	05/27/2022
313385YJ9	55597	Federal Home Loan Discount		01/26/2022	5,000,000.00	4,992,824.00	4,995,437.50	0.225	AA	0.225	140	06/21/2022
Subtotal and Average			750,971,275.08		772,500,000.00	771,414,119.61	771,895,203.91			0.121	116	

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Money Market												
SYS52411	52411	Fidelity Inst Government			34,000,000.00	34,000,000.00	34,000,000.00	0.010	AAA	0.010	1	
SYS52471	52471	Morgan Stanley Inst Government			101,000,000.00	101,000,000.00	101,000,000.00	0.030	AAA	0.030	1	
Subtotal and Average			171,290,322.58		135,000,000.00	135,000,000.00	135,000,000.00			0.025	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,807,934.00	75,000,000.00	0.234		0.231	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,807,934.00	75,000,000.00			0.231	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,902,177.20	3,996,230.22	0.500	A	0.533	868	06/18/2024
Subtotal and Average			3,996,165.07		4,000,000.00	3,902,177.20	3,996,230.22			0.533	868	
Negotiable CD's												
62478UDY9	55537	MUFG Union Bank NA		12/13/2021	10,000,000.00	9,997,340.00	10,000,000.00	0.060	A-1	0.060	83	04/25/2022
62478UE28	55552	MUFG Union Bank NA		12/27/2021	10,000,000.00	9,996,810.00	10,000,000.00	0.060	A-1	0.060	86	04/28/2022
Subtotal and Average			34,677,419.35		20,000,000.00	19,994,150.00	20,000,000.00			0.060	85	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,985,784.98	2,997,676.17	0.125	AA	0.218	295	11/23/2022
3133EMUT7	55238	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,999,716.00	5,000,000.00	0.070	AA	0.069	56	03/29/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,985,649.00	4,999,586.80	0.120	AA	0.128	301	11/29/2022
3133EMVL3	55246	FEDERAL FARM CREDIT BANK		04/06/2021	6,000,000.00	5,996,714.70	5,999,837.50	0.060	AA	0.074	64	04/06/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,957,243.35	4,996,040.00	0.125	AA	0.189	436	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,871,890.00	4,999,113.89	0.600	AA	0.597	1,175	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,909,902.80	3,946,776.80	0.125	AA	0.187	463	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,969,546.43	2,997,552.00	0.125	AA	0.187	463	05/10/2023
3133EMF64	55352	FEDERAL FARM CREDIT BANK		06/09/2021	10,000,000.00	9,990,781.20	9,999,964.44	0.060	AA	0.060	128	06/09/2022
3133EMF64	55353	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,995,390.60	4,999,982.22	0.060	AA	0.060	128	06/09/2022
3133EMF64	55354	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,995,390.60	5,000,000.00	0.060	AA	0.059	128	06/09/2022
3133EMF64	55355	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,995,390.60	5,000,000.00	0.060	AA	0.059	128	06/09/2022
3133EMF64	55356	FEDERAL FARM CREDIT BANK		06/09/2021	5,000,000.00	4,995,390.60	5,000,000.00	0.060	AA	0.059	128	06/09/2022
3133EMF64	55367	FEDERAL FARM CREDIT BANK		06/23/2021	4,200,000.00	4,196,128.10	4,199,477.94	0.060	AA	0.094	128	06/09/2022
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,991,813.40	5,000,000.00	0.070	AA	0.069	190	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,991,813.40	4,999,974.83	0.070	AA	0.070	190	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,985,222.10	4,999,797.51	0.100	AA	0.104	295	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,985,222.10	4,999,795.60	0.100	AA	0.104	295	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,971,162.02	2,998,291.67	0.090	AA	0.138	413	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,989,210.05	4,999,726.68	0.070	AAA	0.077	232	09/21/2022

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,932,769.46	2,997,540.67	0.430	AA	0.455	965	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,894,849.67	2,973,104.09	0.800	AA	0.986	1,682	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,935,682.50	4,994,981.98	0.290	AA	0.345	618	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,961,409.50	2,994,426.55	0.290	AA	0.395	618	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,972,983.62	2,990,616.61	0.200	AA	0.418	510	06/26/2023
3133ENCW8	55488	FEDERAL FARM CREDIT BANK		11/09/2021	5,000,000.00	4,992,695.15	4,999,733.00	0.080	AA	0.090	178	07/29/2022
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,965,682.16	2,992,866.24	0.400	AA	0.528	646	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,967,114.90	2,996,001.39	0.500	AA	0.565	668	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,945,191.50	4,979,096.91	0.500	AA	0.720	668	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,991,237.22	5,007,890.95	0.125	AA	0.296	295	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,964,063.75	2,998,986.28	0.920	AA	0.919	1,042	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,964,063.75	2,999,400.33	0.920	AA	0.914	1,042	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,984,146.05	2,998,085.21	0.900	AA	0.920	716	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,984,146.05	2,984,071.11	0.900	AA	1.158	716	01/18/2024
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,979,869.05	4,997,613.35	0.125	AA	0.189	262	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,961,252.05	4,996,894.30	0.125	AA	0.178	409	03/17/2023
3130AMEN8	55303	FEDERAL HOME LOAN BANK		05/04/2021	10,000,000.00	10,000,000.00	10,000,000.00	0.045	AA	0.050	0	02/01/2022
3130AMJ37	55315	FEDERAL HOME LOAN BANK		05/13/2021	5,000,000.00	4,996,184.10	5,000,000.00	0.060	AA	0.059	101	05/13/2022
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,942,433.20	4,996,918.38	0.125	AA	0.169	486	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,953,946.56	3,997,534.71	0.125	AA	0.169	486	06/02/2023
3130AMWA6	55363	FEDERAL HOME LOAN BANK		06/17/2021	5,000,000.00	4,998,083.45	4,999,925.43	0.050	AA	0.061	44	03/17/2022
3130AN2U3	55374	FEDERAL HOME LOAN BANK		06/28/2021	10,000,000.00	9,995,461.00	9,999,826.49	0.060	AA	0.070	56	03/29/2022
3130ANLB4	55399	FEDERAL HOME LOAN BANK		08/11/2021	5,000,000.00	4,999,862.40	5,000,000.00	0.050	AA	0.049	8	02/09/2022
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,956,821.36	2,994,906.61	0.125	AA	0.230	573	08/28/2023
3130APJ63	55469	FEDERAL HOME LOAN BANK		10/14/2021	5,000,000.00	4,998,197.80	5,000,000.00	0.050	AA	0.049	41	03/14/2022
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,969,136.21	2,998,498.51	0.500	AA	0.520	675	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,949,956.35	4,997,953.42	0.500	AA	0.516	646	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,982,181.15	4,996,244.39	0.100	AA	0.200	266	10/25/2022
3130AQCX9	55551	FEDERAL HOME LOAN BANK		12/20/2021	10,000,000.00	9,997,624.10	9,999,964.58	0.055	AA	0.057	49	03/22/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,970,990.48	2,990,477.54	0.625	AA	0.784	689	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,966,363.85	2,997,529.81	1.000	AA	1.015	1,053	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,951,650.80	4,971,203.43	0.625	AA	0.920	689	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,970,990.48	2,977,636.08	0.625	AA	1.010	689	12/22/2023
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,950,854.45	2,998,176.75	0.250	AA	0.279	671	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,908,747.80	2,963,468.89	0.500	AA	0.855	1,232	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,888,582.76	2,921,267.31	0.500	AA	1.199	1,375	11/07/2025
Subtotal and Average			253,386,783.17		256,165,000.00	254,504,586.71	255,836,435.35			0.285	386	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Total and Average			1,655,236,433.58		1,636,673,333.33	1,626,999,213.39	1,635,675,208.14			0.260	363

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		13,941.52	13,941.52				0
				Subtotal		13,941.52	13,941.52				
		Total Cash and Investments	1,655,236,433.58		1,636,673,333.33	1,627,013,154.91	1,635,689,149.66			0.260	363



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

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	(02/01/2022 - 02/01/2022)	4 Maturities	0 Payments	220,000,000.00	13.44%	220,000,000.00	219,807,934.00
Aging Interval:	1 - 30 days	(02/02/2022 - 03/03/2022)	26 Maturities	0 Payments	142,000,000.00	8.68%	141,961,889.30	141,997,125.35
Aging Interval:	31 - 90 days	(03/04/2022 - 05/02/2022)	41 Maturities	0 Payments	246,000,000.00	15.03%	245,951,211.94	245,931,962.32
Aging Interval:	91 - 180 days	(05/03/2022 - 07/31/2022)	68 Maturities	0 Payments	347,700,000.00	21.24%	347,517,665.02	347,259,043.33
Aging Interval:	181 - 360 days	(08/01/2022 - 01/27/2023)	53 Maturities	0 Payments	265,015,000.00	16.19%	264,634,390.42	264,005,137.03
Aging Interval:	361 - 1080 days	(01/28/2023 - 01/16/2025)	56 Maturities	0 Payments	187,950,000.00	11.48%	187,759,845.74	185,874,013.34
Aging Interval:	1081 days and after	(01/17/2025 -)	75 Maturities	0 Payments	228,008,333.33	13.93%	227,850,205.72	222,123,998.02
			Total for	323 Investments		100.00	1,635,675,208.14	1,626,999,213.39

III. CITY OF OAKLAND SUCCESSOR AGENCY PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency’s portfolio increased from a balance of \$9.50 million as of December 31, 2021 to a balance of \$36.47 million as of March 31, 2022. The portfolio increased due to receipt of \$22.83 million for Recognized Obligation Payment Schedule (“ROPS”), offset by debt service payments of approximately \$5.45 million, and other vendor payments.

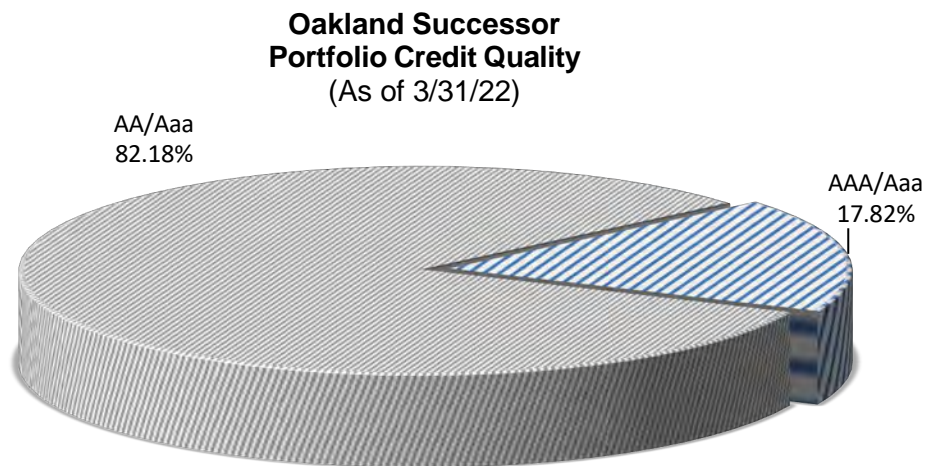
PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. The Successor’s holdings by credit rating category are depicted in the chart below. Approximately 17.82% of Operating Fund investments were rated in the AAA/Aaa, while 82.18% were rated AA/Aaa . On August 6, 2011, the government agencies were downgraded by Standard and Poor’s Rating Agency to AA+ from AAA. Moody’s Investors’ Service and Fitch Ratings continue to maintain AAA for government agencies.

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



Liquidity. Liquidity within the Successor’s Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$23.05 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
Mar-Sept 2022*	
Beg: Available Balance	\$ 36,470,863
ROPS Receipt**	8,063,235
Debt Service	(23,051,828)
Other expenses	(5,000,000)
Bal: June 2022**	\$ 16,482,270
*Successor Pool Only	
**Estimated	

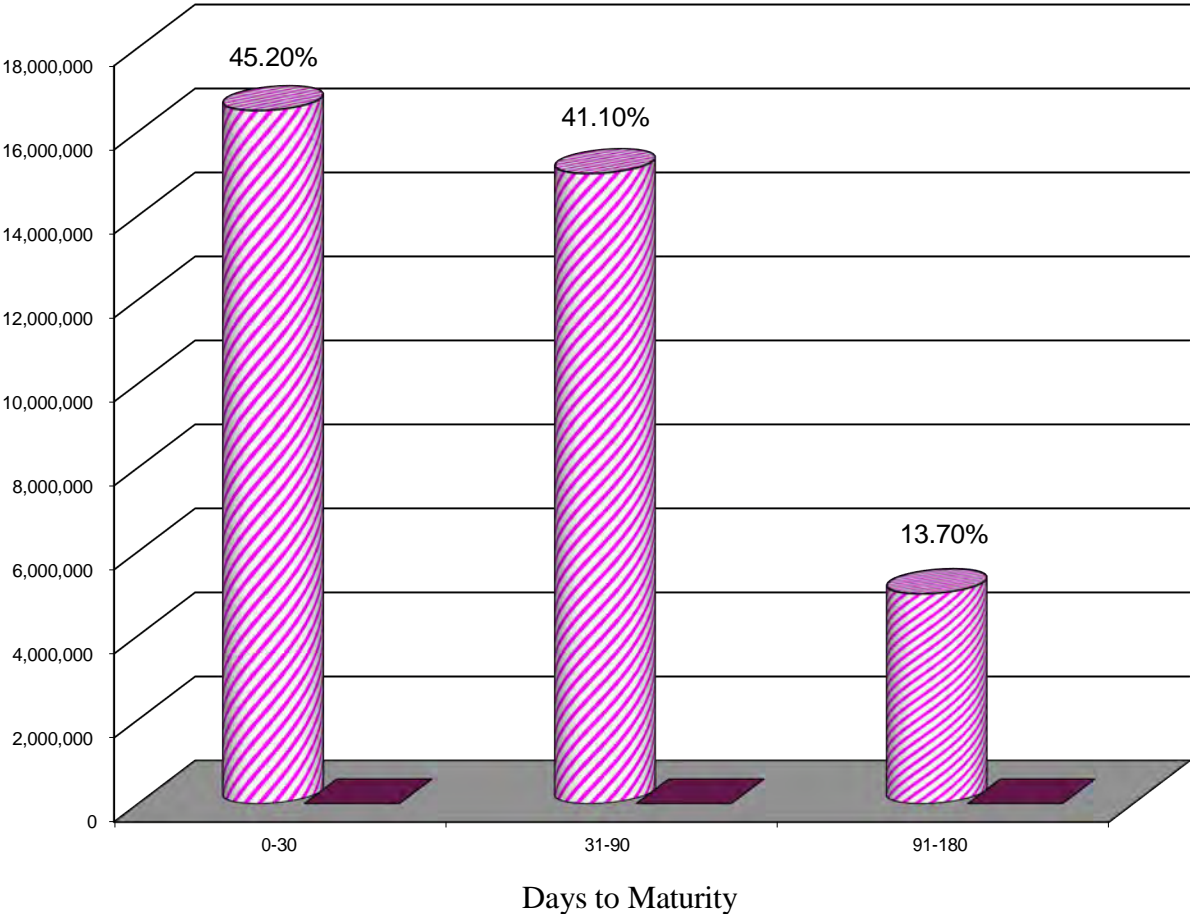
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
March 2022	\$36,470,862	(33.07%)
March 2021	\$54,489,190	(7.98%)
March 2020	\$59,215,362	20.36%
March 2019	\$49,198,690	13.54%
March 2018	\$43,333,000	-

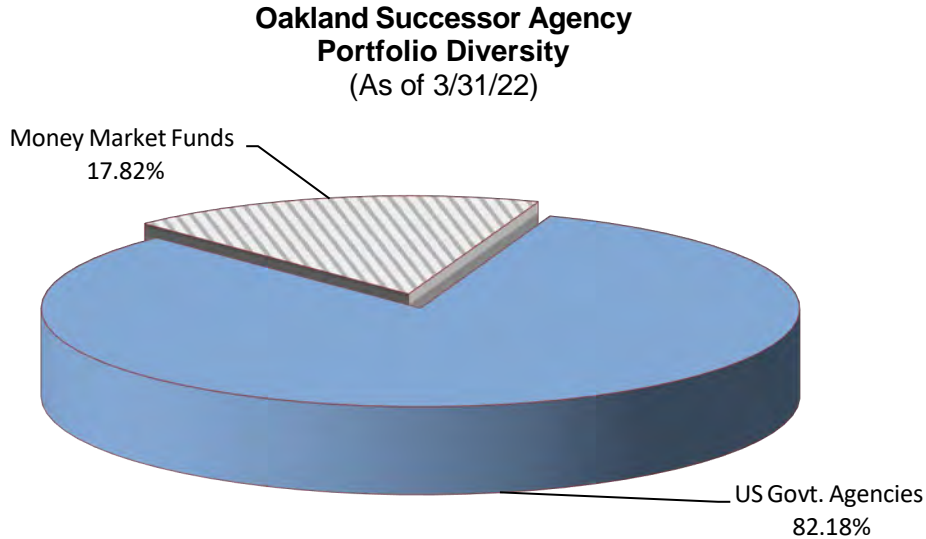
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 3/31/22)**



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



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

Yield. Total interest earned for the quarter ended March 31, 2022, was approximately \$12,013. The effective rate of return on total assets in the Successor's Portfolio was 0.22 percent for month ending March 31, 2022. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 1.52 percent as of March 31, 2022. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 0.37 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns/needs, thus was able to only generate short term returns in comparison to LAIF and 1-year government agency.

As of March 31, 2022, Successor's Portfolio Fund's average days-to-maturity (ADM) was 51 days versus LAIF's average days-to-maturity (ADM) was 310 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 3/31/22)**

As of Month-end	1-Year Govt. Agency	LAIF¹	Successor Agency
January 2022	0.61%	0.23%	0.02%
February 2022	0.88%	0.28%	0.12%
March 2022	1.52%	0.37%	0.22%

¹Effective monthly average return

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio	March 31, 2022	December 31, 2021	March 31, 2021	
<u>Quarter-End</u>				
Total Interest Earnings	\$ 12,013	\$ 520	\$ 7,496	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 12,013	\$ 520	\$ 7,496	
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$ 14,667	\$ 2,654	\$ 28,523	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 14,667	\$ 2,654	\$ 28,523	

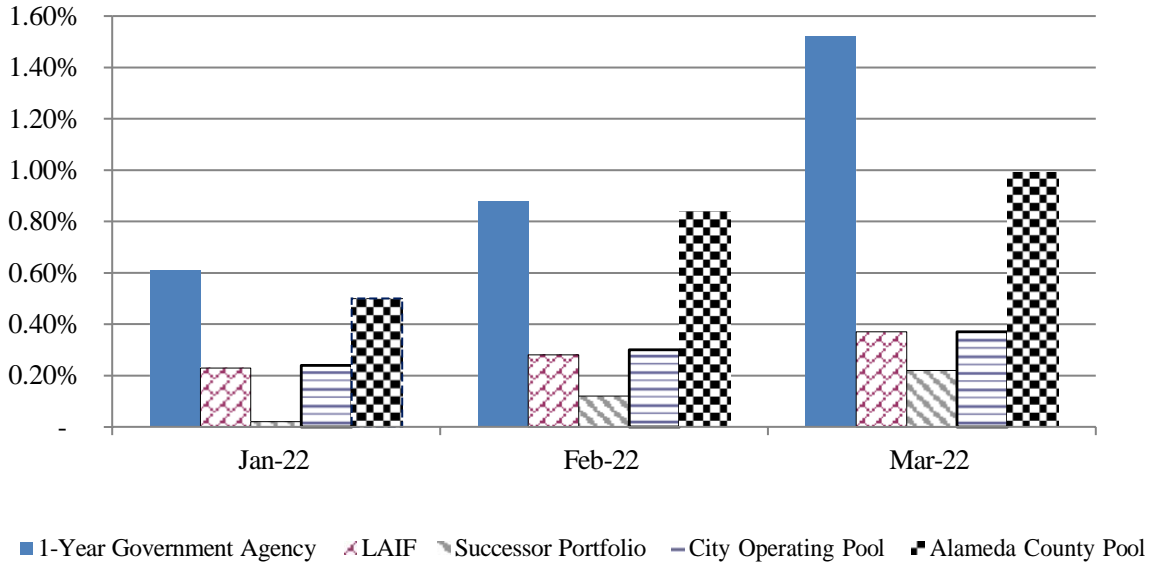
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended March 31, 2022 was \$36.47 million, which was above book value by \$597. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 36,470,265	Market Value	\$ 36,470,265
Original Cost	(36,470,863)	Original Cost	(36,470,863)
Net Unrealized Gain (Loss)	\$ (597)	Net Unrealized Gain (Loss)	\$ (597)

The following chart shows yield comparisons for the quarter.

Portfolio Earnings Comparison





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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	30,000,000.00	29,970,265.25	29,970,862.67	82.18	109	62	0.303	0.307
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	17.82	1	1	0.158	0.160
Investments	36,500,000.00	36,470,265.25	36,470,862.67	100.00%	90	51	0.277	0.281

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	6,945.91	14,667.00
Average Daily Balance	37,928,435.63	24,983,877.86
Effective Rate of Return	0.22%	0.08%

Treasury Bureau, Finance Department

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385VS2	51257	Federal Home Loan Bank Discoun		01/12/2022	5,000,000.00	4,999,598.65	4,998,533.33	0.110	AA	0.112	17	04/18/2022
313385XH4	51260	Federal Home Loan Bank Discoun		01/25/2022	5,000,000.00	4,996,741.25	4,996,441.67	0.210	AA	0.213	56	05/27/2022
313385YJ9	51264	Federal Home Loan Bank Discoun		02/09/2022	5,000,000.00	4,993,051.35	4,993,858.50	0.335	AA	0.340	81	06/21/2022
313385YC4	51265	Federal Home Loan Bank Discoun		02/17/2022	5,000,000.00	4,993,565.75	4,993,936.11	0.370	AA	0.376	75	06/15/2022
313385WB8	51266	Federal Home Loan Bank Discoun		02/23/2022	5,000,000.00	4,999,386.65	4,998,162.50	0.210	AA	0.213	26	04/27/2022
313385ZU3	51267	Federal Home Loan Bank Discoun		03/22/2022	5,000,000.00	4,987,921.60	4,989,930.56	0.580	AA	0.589	115	07/25/2022
Subtotal and Average			31,428,435.63		30,000,000.00	29,970,265.25	29,970,862.67			0.307	62	
Money Market												
SYS50914	50914	Fidelity Inst Government			6,500,000.00	6,500,000.00	6,500,000.00	0.160	AAA	0.160	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			6,500,000.00		6,500,000.00	6,500,000.00	6,500,000.00			0.160	1	
Total and Average			37,928,435.63		36,500,000.00	36,470,265.25	36,470,862.67			0.281	51	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(04/01/2022 - 04/01/2022)	2 Maturities	0 Payments	6,500,000.00	17.81%	6,500,000.00	6,500,000.00
Aging Interval:	1 - 30 days	(04/02/2022 - 05/01/2022)	2 Maturities	0 Payments	10,000,000.00	27.40%	9,996,695.83	9,997,231.15
Aging Interval:	31 - 90 days	(05/02/2022 - 06/30/2022)	3 Maturities	0 Payments	15,000,000.00	41.10%	14,984,236.28	14,983,699.75
Aging Interval:	91 - 180 days	(07/01/2022 - 09/28/2022)	1 Maturities	0 Payments	5,000,000.00	13.70%	4,989,930.56	4,989,930.56
Aging Interval:	181 days and after	(09/29/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			8 Investments	0 Payments		100.00	36,470,862.67	36,470,861.46



**Successor Agency Pool
Portfolio Management
Portfolio Summary
February 28, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	35,000,000.00	34,980,608.80	34,979,727.25	84.33	93	63	0.196	0.199
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	15.67	1	1	0.010	0.010
Investments	41,500,000.00	41,480,608.80	41,479,727.25	100.00%	79	53	0.167	0.169

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	3,821.37	7,721.09
Average Daily Balance	43,307,530.22	23,332,514.53
Effective Rate of Return	0.12%	0.05%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
February 28, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385TS5	51256	Federal Home Loan Bank Discoun		01/07/2022	5,000,000.00	5,000,000.00	4,999,705.56	0.040	AA	0.041	0	03/01/2022
313385VS2	51257	Federal Home Loan Bank Discoun		01/12/2022	5,000,000.00	4,998,733.65	4,998,533.33	0.110	AA	0.112	48	04/18/2022
313385UX2	51258	Federal Home Loan Bank Discoun		01/20/2022	5,000,000.00	4,999,677.90	4,999,089.58	0.095	AA	0.096	29	03/30/2022
313385XH4	51260	Federal Home Loan Bank Discoun		01/25/2022	5,000,000.00	4,996,381.75	4,996,441.67	0.210	AA	0.213	87	05/27/2022
313385YJ9	51264	Federal Home Loan Bank Discoun		02/09/2022	5,000,000.00	4,993,484.60	4,993,858.50	0.335	AA	0.340	112	06/21/2022
313385YC4	51265	Federal Home Loan Bank Discoun		02/17/2022	5,000,000.00	4,993,833.40	4,993,936.11	0.370	AA	0.376	106	06/15/2022
313385WB8	51266	Federal Home Loan Bank Discoun		02/23/2022	5,000,000.00	4,998,497.50	4,998,162.50	0.210	AA	0.213	57	04/27/2022
Subtotal and Average			36,807,530.22		35,000,000.00	34,980,608.80	34,979,727.25			0.199	63	
Money Market												
SYS50914	50914	Fidelity Inst Government			6,500,000.00	6,500,000.00	6,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			6,500,000.00		6,500,000.00	6,500,000.00	6,500,000.00			0.010	1	
Total and Average			43,307,530.22		41,500,000.00	41,480,608.80	41,479,727.25			0.169	53	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2022 - 03/01/2022)	3 Maturities	0 Payments	11,500,000.00	27.71%	11,499,705.56	11,500,000.00
Aging Interval:	1 - 30 days	(03/02/2022 - 03/31/2022)	1 Maturities	0 Payments	5,000,000.00	12.05%	4,999,089.58	4,999,677.90
Aging Interval:	31 - 90 days	(04/01/2022 - 05/30/2022)	3 Maturities	0 Payments	15,000,000.00	36.14%	14,993,137.50	14,993,612.90
Aging Interval:	91 - 180 days	(05/31/2022 - 08/28/2022)	2 Maturities	0 Payments	10,000,000.00	24.10%	9,987,794.61	9,987,318.00
Aging Interval:	181 days and after	(08/29/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			9 Investments	0 Payments		100.00	41,479,727.25	41,480,608.80



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	38,000,000.00	37,992,195.29	37,993,280.83	85.39	58	44	0.076	0.077
Money Market	6,500,000.00	6,500,000.00	6,500,000.00	14.61	1	1	0.010	0.010
Investments	44,500,000.00	44,492,195.29	44,493,280.83	100.00%	50	37	0.067	0.068

Total Earnings	January 31	Month Ending	Fiscal Year To Date
Current Year		1,245.36	3,899.72
Average Daily Balance		30,658,501.56	20,731,117.13
Effective Rate of Return		0.05%	0.03%

Treasury Bureau, Finance Department

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313385TB2	51254	Federal Home Loan Bank Discoun		01/04/2022	5,000,000.00	4,999,963.90	4,999,800.69	0.035	AA	0.035	13	02/14/2022
313385TS5	51256	Federal Home Loan Bank Discoun		01/07/2022	5,000,000.00	4,999,611.30	4,999,705.56	0.040	AA	0.041	28	03/01/2022
313385VS2	51257	Federal Home Loan Bank Discoun		01/12/2022	5,000,000.00	4,997,995.25	4,998,533.33	0.110	AA	0.112	76	04/18/2022
313385UX2	51258	Federal Home Loan Bank Discoun		01/20/2022	5,000,000.00	4,999,208.80	4,999,089.58	0.095	AA	0.096	57	03/30/2022
313385SW7	51259	Federal Home Loan Bank Discoun		01/25/2022	5,000,000.00	4,999,977.80	4,999,937.50	0.030	AA	0.030	8	02/09/2022
313385XH4	51260	Federal Home Loan Bank Discoun		01/25/2022	5,000,000.00	4,995,536.00	4,996,441.67	0.210	AA	0.213	115	05/27/2022
313385TL0	51262	Federal Home Loan Bank Discoun		01/26/2022	5,000,000.00	4,999,938.90	4,999,848.33	0.039	AA	0.040	22	02/23/2022
313385TL0	51263	Federal Home Loan Bank Discoun		01/28/2022	3,000,000.00	2,999,963.34	2,999,924.17	0.035	AA	0.035	22	02/23/2022
Subtotal and Average			23,029,469.30		38,000,000.00	37,992,195.29	37,993,280.83			0.077	44	
Money Market												
SYS50914	50914	Fidelity Inst Government			6,500,000.00	6,500,000.00	6,500,000.00	0.010	AAA	0.010	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			7,629,032.26		6,500,000.00	6,500,000.00	6,500,000.00			0.010	1	
Total and Average			30,658,501.56		44,500,000.00	44,492,195.29	44,493,280.83			0.068	37	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2022 - 03/01/2022)	3 Maturities	0 Payments	11,500,000.00	27.71%	11,499,705.56	11,500,000.00
Aging Interval:	1 - 30 days	(03/02/2022 - 03/31/2022)	1 Maturities	0 Payments	5,000,000.00	12.05%	4,999,089.58	4,999,677.90
Aging Interval:	31 - 90 days	(04/01/2022 - 05/30/2022)	3 Maturities	0 Payments	15,000,000.00	36.14%	14,993,137.50	14,993,612.90
Aging Interval:	91 - 180 days	(05/31/2022 - 08/28/2022)	2 Maturities	0 Payments	10,000,000.00	24.10%	9,987,794.61	9,987,318.00
Aging Interval:	181 days and after	(08/29/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			9 Investments	0 Payments		100.00	41,479,727.25	41,480,608.80

