

CITY OF OAKLAND

DISTRIBUTION DATE: January 3, 2023


MEMORANDUM

TO: HONORABLE MAYOR &
CITY COUNCIL

FROM: Erin Roseman
Director of Finance

SUBJECT: Cash Management Informational
Memorandum

DATE: December 30, 2022

City Administrator 
Approval

Date: Jan 4, 2023

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 September 30, 2022, the City's Operating Pool Portfolio had a balance of \$1.76 billion and yielded 1.66 percent, while the Oakland Redevelopment Successor Agency's Investment Portfolio had a balance of \$22.47 million and yielded 2.41 percent.

As of September 30, 2022, the portfolios are in full compliance with the Investment Policy of the City for Fiscal Year (FY) 2022-23. 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 September 30, 2022, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period.

Respectfully submitted,



ERIN ROSEMAN
Director of Finance, Finance Department

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

Attachments

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

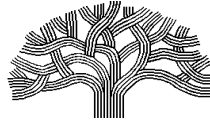
**City of Oakland and Oakland
Redevelopment Successor Agency**

City of Oakland, California

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

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager

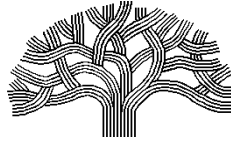


**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED SEPTEMBER 30, 2022**

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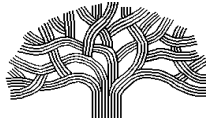
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**CITY OF OAKLAND AND CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED SEPTEMBER 30, 2022**

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

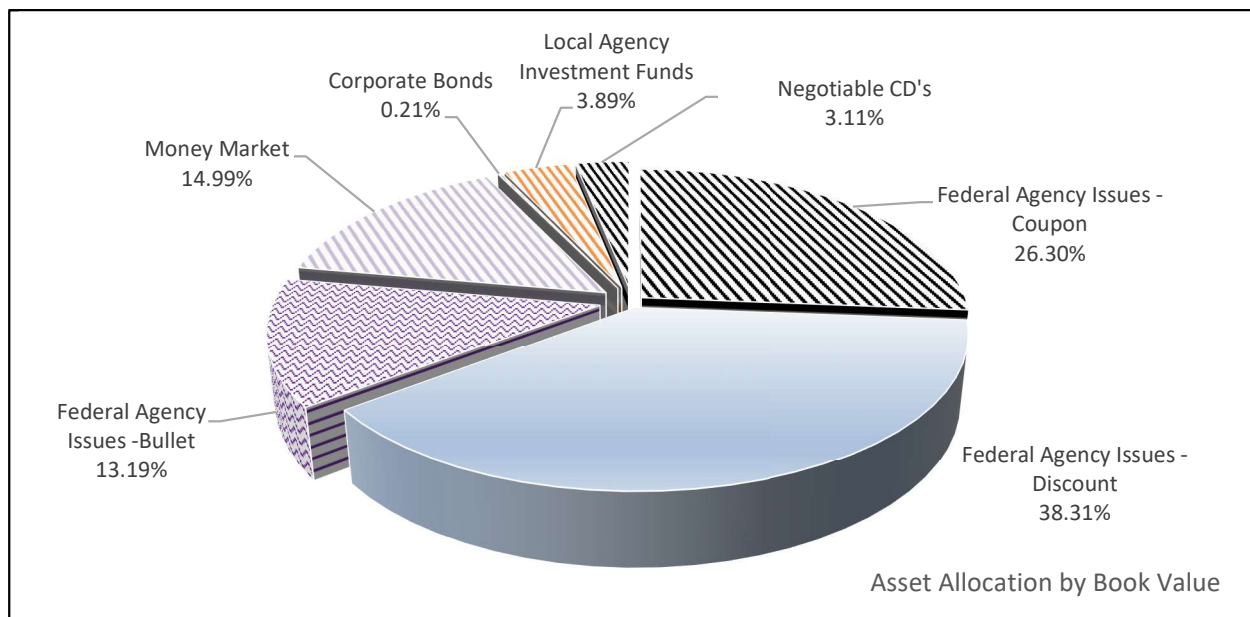
OCTOBER 31, 2022



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

Average Daily Balance	\$2,418,555
Net Earning Quarter	\$6,354,252
Month End Yield	1.66%
Average Maturity	319 days
Daily Liquidly	19.81%
180 Day Liquidity	54.84%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	533,358,333.33	501,255,349.93	532,678,786.36	26.30	100%- Yes
Federal Agency Issues - Discount	520,000,000.00	513,784,003.05	512,931,494.00	38.31	100%-Yes
Federal Agency Issues –Bullet	304,660,000.00	296,236,511.85	302,905,459.37	13.19	100%-Yes
Local Agency Investment Funds	275,000,000.00	275,000,000.00	275,000,000.00	3.89	\$75M Max-Yes
Money Market	75,000,000.00	73,557,072.15	75,000,000.00	14.99	20%-Yes
Negotiable CD’s	55,000,000.00	54,845,730.00	54,966,409.05	3.11	30%-Yes
Corporate Bonds	4,000,000.00	3,729,200.00	3,995,240.00	0.21	40%-Yes
Total \$	1,767,018,333.33	1,718,407,866.98	1,758,259,207.44	100	



As of September 30th, 2022, the unaudited total cash and investments managed by the City is \$2.18 billion, with \$1.76 billion in City’s Operating Pool, \$384.19 million in City Restricted Trust Funds, and \$35.02 million cash held at bank.

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

I. ECONOMIC REVIEW

MARKET OVERVIEW

Inflation has been the U.S economy's biggest issue since the pandemic as the cost of living is running near its highest levels in 40 years. The Federal Open Market Committee ("FOMC") approved a 0.75% interest rate hike, the highest interest rate hikes since 1994 on September 21st, 2022, bringing the federal funds rate to a range of 3.00%-3.25%. This was the third consecutive 0.75% interest rates increase this year. FOMC members indicated that they approved the rate hikes to combat rising inflation and create price stability. The FOMC is strongly committed to returning inflation to its 2 percent objective. FOMC stated that Inflation remains elevated, reflecting supply and demand imbalances related to the pandemic, higher food and energy prices, and broader price pressures. FOMC is expected to increase interest rates and keep the interest rates high until inflation is at policy goal of 2%. The policy is also likely in response in the highest inflation levels in 40 years for consumer prices.

The U.S. economy increased in the third quarter of 2022, the first growth period in 2022, slight easing recession fears. Even as FOMC continues to increase interest rates to tame inflation, however jobs market and inflation remains strong. According to the U.S. Department of Commerce, Real Gross Domestic Product (GDP) – the output of goods and services produced by labor – increased at an annual rate of 2.60 percent in the third quarter of 2022. The Real GDP had decreased 0.6 percent in the second quarter of 2022 and decreased 1.6 percent in first quarter of 2022. FOMC members have significantly cut their outlook for 2022 economic growth, now anticipating just a 0.2% gain in GDP, down from 1.7% from June 2022.

The U.S. economy created slightly less than expected number of jobs in September 2022, however the jobs market remains strong despite pockets of weakness amid high inflation. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 263,000 jobs in September 2022, after increasing by 384,000 jobs in May 2022. Economists surveyed by Dow Jones were expecting an addition of 263,000 jobs. The unemployment rate in September dropped to 3.5%, from 3.7% in August 2022. The biggest jobs gains were in the health sector where 60,000 jobs were created, and leisure and hospitality sector added 83,000 jobs. Job growth has averaged 420,000 per month this year. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years. Average hourly wages increased 0.3% in September 2022, up 5.0% year over year.

U.S. consumer spending slightly increased in August 2022. The Bureau of Economic Analysis reported that real consumer spending, which accounts for almost 70 percent of the economy, increased 0.4% in August 2022, after decreasing 0.2% in May 2022. Consumers spent less on energy due to falling gasoline prices, however consumers spent more on housing, utilities, medical care and transportation in August, mostly due to higher inflation. Economists polled by Reuters forecasted a spending increase of 0.2% in August 2022.

Inflation was stronger than expected in August 2022, despite rising interest rate environment. The personal consumption expenditure (PCE) price index excluding food and energy increased by 0.6% in August 2022, higher than Dow Jones survey of estimates of 0.5%. Including food and energy, the PCE index increased 0.3% in August after a decline 0.1% in July. In 12 months through August 2022, core PCE index has increased 4.9%, the largest inflation pressures in more than a decade. The inflation data reflected shift in spending back to services, with food prices up 0.8%, while energy prices decreased 5.5%, however housing and utilities prices were up 1%. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer price index (CPI) increased more than expected in September 2022, despite increased interest rate hikes this year, and decline in energy prices, as consumers paid more for a wide variety of goods and services. The Labor Department reported that its Consumer Price Index increased 0.4% in September 2022, above the 0.3% Dow Jones estimate. The CPI had increased 0.4% in August 2022. Core inflation, which excludes volatile food and energy costs, increased 0.6% in September, core inflation was up 6.6% since September 2021. The food index was up 0.8% for the month and up 11.2% since last year, similarly, shelter costs was up 0.7% for the month and up 6.6% since last year. The Consumer Price Index increased 8.2 percent over the past year, which is now above to the FOMC inflation threshold of 2 percent, the highest since 1980.

U.S. consumer confidence increased more than expected in September 2022, despite signs of slowing in the economy showing that consumers resilient on spending. The Conference Board, a non-profit business and research group organization, reported that its index of consumer confidence increased to 108 in September 2022 from 103.6 in August 2022. Consumer spending and economic growth will likely continue facing strong opposition from inflation and rate hikes.

U.S. retail sales were flat in September 2022, as consumers paid higher prices as inflation is at the highest levels in decades. The U.S. Commerce Department reported retail sales increased by 0.4% in September 2022. Economists surveyed by Dow Jones, were expecting retail sales to increase by 0.3%. Excluding autos, sales increased 0.1%. Retail sales has increased 8.2% from a year ago.

U.S. manufacturing activity slowed more than expected in September 2022, with a measure of new orders contracting for the first time in two and half years mainly due to inflation. The Institute of Supply Management (ISM) said its manufacturing index decreased to a reading of 50.9 in September 2022, from 52.8 in August 2022. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.8% of the U.S economy. Economists polled by Reuters had forecasted the index to decrease to 52.3.

U.S. producer prices increased more than expected in September, as costs for traveler accommodation services rise, and underlying producer inflation seems to be persistent despite FOMC efforts to control inflation. The Labor Department reported that its producer price index (PPI) for final demand increased by 0.4% in September 2022 after increasing 0.2 percent in August 2022. A Survey of Dow Jones had estimated gain of only 0.2%. Excluding food, energy and trade services, the index increased 0.4%, up 5.6% since last year. In the 12 months through September 2022, the PPI increased 8.5% percent, slight decrease from 8.7% in August 2022.

U.S. import prices dropped for a third straight month as a strong dollar helped curb gains in the costs of goods and decline in cost of gasoline products. According to U.S. Bureau of Labor Statistics, import prices decreased by 1.2 percent in September 2022, after import prices had decreased 1.1% in August 2022. Economists surveyed by Wall Street had forecasted import prices to decrease by 1.1% percent. In the 12 months through September 2022, import prices increased by 6.0%, suggesting imported high inflation is a persistent concern.

U.S. homebuilding decreased in September 2022, as rising mortgage rates is affecting the housing market, as demand is low and home builders are discouraged to build. The Commerce Department reported Housing Starts decreased 8.1 percent to a seasonally adjusted annual rate of 1.44 million units in September 2022. Economists polled by the *Wall Street Journal* forecasted starts to decrease by 6.7% to an annual rate of 1.47 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased 4.7 percent in September 2022 to an annual rate of 892,000 units. Permits issued for new single-family houses fell 3.1% from August 2022 to an annual rate of 872,000, the lowest since June 2020.

The U.S. existing home sales slowed in September 2022, as home buyers struggle with affordability as mortgage rates have sharply increased. The National Association of Realtors reported its index of existing home sales decreased by 1.5% from August to a seasonally adjusted annual rate of 4.71

million homes in September. This is the eighth straight month of sales declines. Existing home sales count is down 23.8% compared to last September.

INTEREST RATES

During the second quarter, the “FOMC”, met on July 27th and September 21st and increased the funds rate by 0.75% on both meetings, to leave the federal funds rate range to 3.00-3.25%. In addition, FOMC will continue reducing its holding of Treasury securities and agency debt and agency mortgage-backed securities as part of reducing the size of Federal Reserve’s balance sheet.

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

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City’s Operating Pool Portfolio balances decreased from \$1.93 billion as of June 30, 2022, to \$1.76 billion as of September 30, 2022. This net balance decrease was mainly due to the following: receipt of \$22.65 million in property taxes, offset by debt service payments of approximately \$137.23 million. The remaining balance decrease of approximately \$55.67 million, is due to receipt of other revenues, such as sales tax, offset by operational expenses, such as payroll and vendor payments.

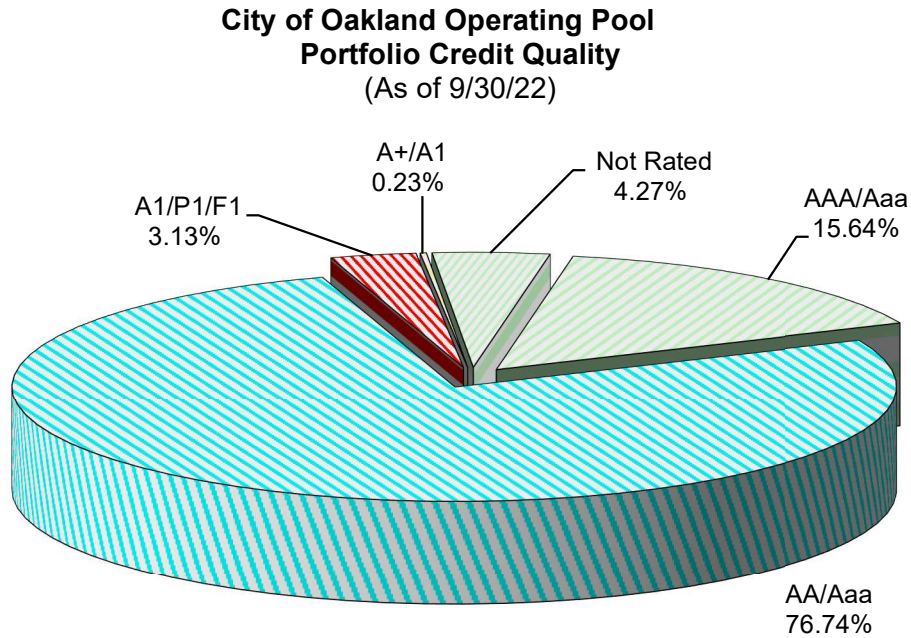
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City’s adopted Investment Policy for Fiscal Year 2022-23, 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 September 30, 2022. Approximately 76.74% of Operating Pool investment were rated in the AA/Aaa category while 15.64% in AAA/Aaa, 4.27% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”), 3.13% 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 2022-2023 does not have a rating criteria level for government agencies.



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following September 30, 2022 is approximately \$200.24 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

Days	Amount(s)	Percent
0-30	\$ 460,000,000	26.04%
31-180	\$ 508,875,000	28.80%
Total	\$968,875,000	54.84%

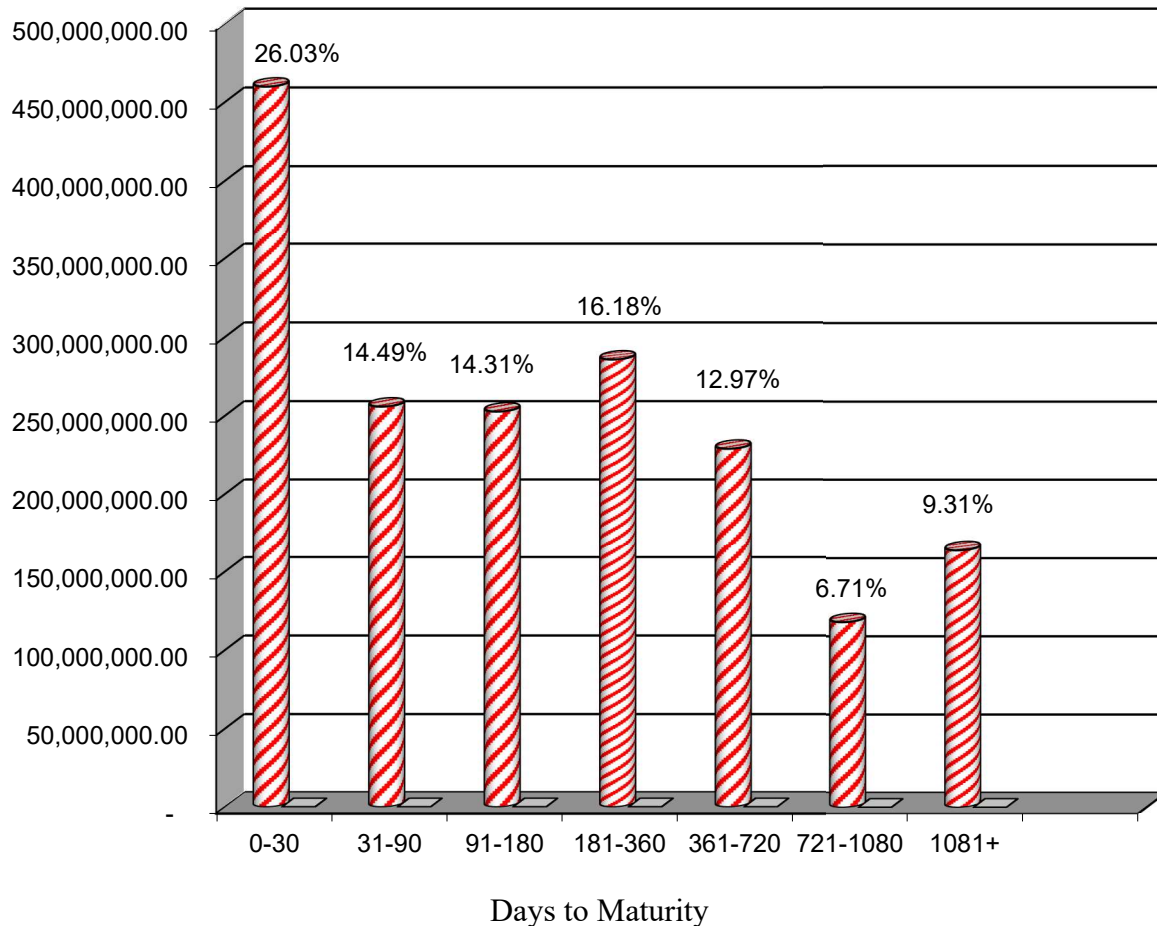
Investments maturing within 180 days include \$75 million in LAIF and \$275.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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
September 2022	\$1,927,718,326	16.59%
September 2021	\$1,507,338,204	24.14%
September 2020	\$1,214,192,701	8.32%
September 2019	\$1,120,924,394	23.22%
September 2018	\$909,685,339	-

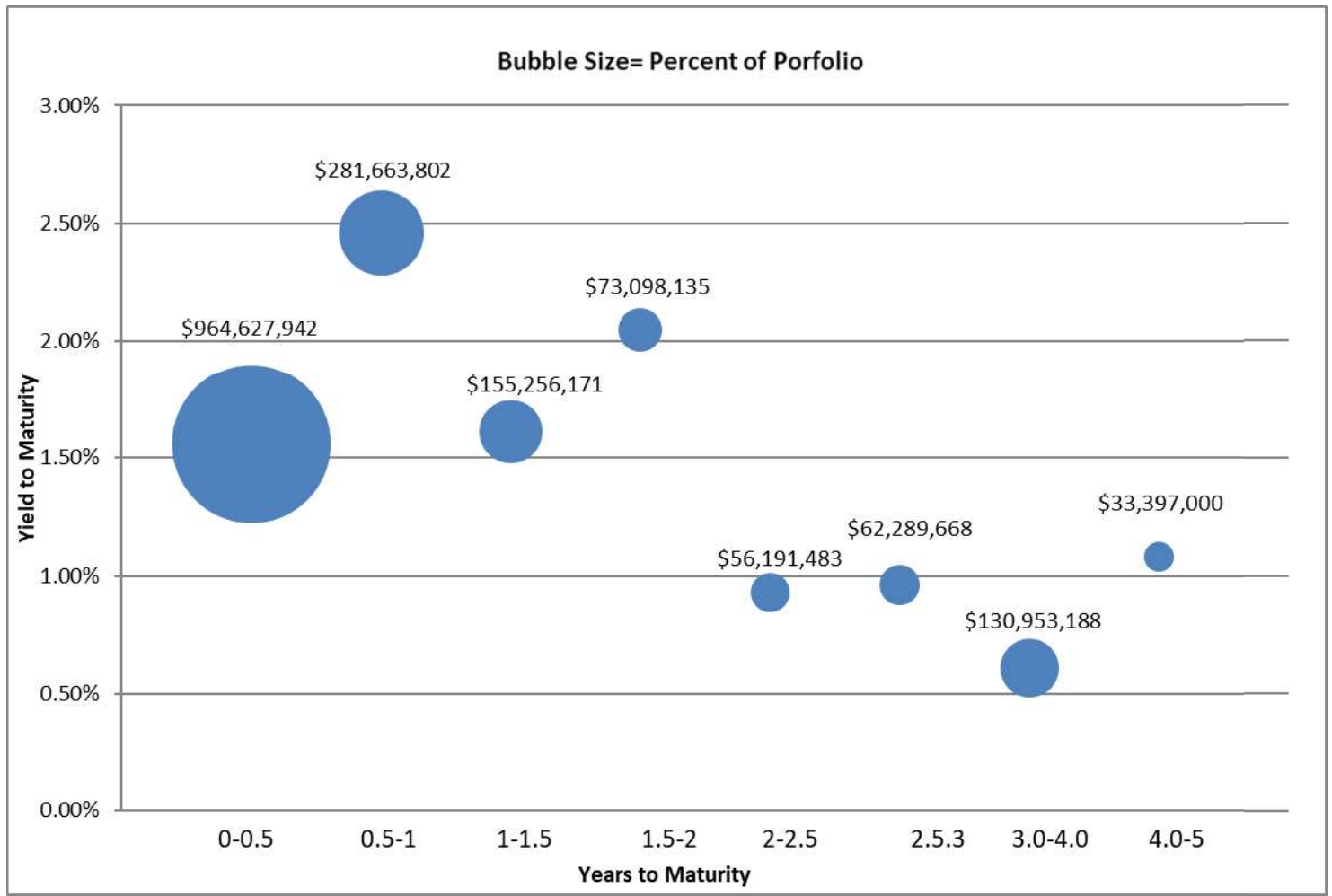
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of September 30, 2022.

City of Oakland Operating Pool Portfolio Maturity
(As of 9/30/22)



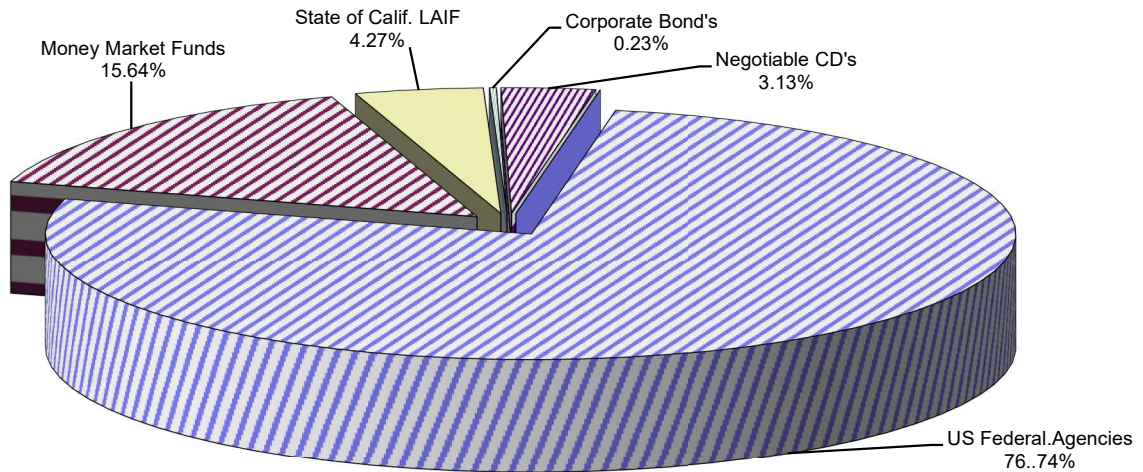
The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Pool
Yield to Maturity
(As of 9/30/22)**



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

**City of Oakland Operating Pool
Portfolio Diversity
(As of 9/30/22)**



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

Yield. Total interest earned for the quarter ended September 30, 2022, was approximately \$6,354,252. The effective rate of return on total assets in the Operating Pool Portfolio for month-end September 30, 2022, was 1.66% as compared to 0.93% for June 30, 2022. It continues to be the City's practice to hold investments to maturity rather than to sell. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Pool
Comparative Annualized Yields
(As of 09/30/22)**

As of Month-end	1-year Govt. Agency	LAIF¹	City of Oakland Operating Pool	Alameda County Pool²
July 2022	2.89%	1.09%	1.17%	0.35%
August 2022	3.39%	1.28%	1.41%	1.56%
September 2022	4.13%	1.51%	1.66%	1.07%

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 September 30, 2022, was 1.66 percent. The City’s Operating Pool Portfolio had under-performed the 1-year government agency which yielded a rate of 4.13 percent, as the 1-year government agency yield has already priced in future interest rate expectations. The City’s Operating Pool Portfolio outperformed the Local Agency Investment Fund (“LAIF”), which ended the month at 1.51 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for September 2022 of 1.07 percent. The Alameda County Pool had a Portfolio of \$7.46 billion with 585 days to maturity, meanwhile the City’s Operating Pool had an accrual rate of return of 1.66 percent for September 2022. The City Operating Pool had a Portfolio of \$1.76 billion with 319 days to maturity.

As of September 30, 2022, the City Operating Pool’s average days-to-maturity (ADM) was 319 days versus LAIF’s average days-to-maturity (ADM) was 311 days.

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

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

TOTAL PORTFOLIO INCOME RECOGNIZED			
Accrual Basis			
Total Portfolio	September 30, 2022	June 30, 2022	September 30, 2021
<u>Quarter-End</u>			
Total Interest Earnings	\$ 6,402,115	\$ 3,295,808	\$ 728,060
Realized gains (losses) from sales	-	-	-
Total income recognized	\$ 6,402,115	\$ 3,295,808	\$ 728,060
<u>Fiscal Year-to-Date</u>			
Total Interest Earnings	\$ 6,402,115	\$ 6,146,109	\$ 728,097
Realized gains (losses) from sales	-	-	-
Total income recognized	\$ 6,402,115	\$ 6,146,109	\$ 728,097

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.72 billion, which was below book value by \$39,851,340. 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	\$ 1,718,407,867	Market Value	\$ 1,718,407,867
Original Cost	(1,757,477,389)	Original Cost	(1,758,259,207)
Net Unrealized Gain (Loss)	\$ (39,069,522)	Net Unrealized Gain (Loss)	\$ (39,851,340)

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 September 30, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	533,358,333.33	501,255,349.93	532,921,323.83	30.31	1,085	703	1.191	1.208
Federal Agency Issues - Discount	520,000,000.00	513,784,003.05	512,931,494.00	29.17	259	118	1.983	2.011
Money Market	275,000,000.00	275,000,000.00	275,000,000.00	15.64	1	1	2.756	2.794
Local Agency Investment Funds	75,000,000.00	73,557,072.15	75,000,000.00	4.27	1	1	1.492	1.513
Corporate Bonds	4,000,000.00	3,729,200.00	3,997,281.24	0.23	1,096	626	0.533	0.540
Negotiable CD's	55,000,000.00	54,845,730.00	54,995,855.66	3.13	209	124	2.917	2.958
Federal Agency Issues-Coupon/Bullet	304,660,000.00	296,236,511.85	303,413,252.71	17.26	625	385	1.751	1.775
Investments	1,767,018,333.33	1,718,407,866.98	1,758,259,207.44	100.00%	522	319	1.829	1.854

Cash and Accrued Interest								
Accrued Interest at Purchase		83,580.19	83,580.19					
Subtotal		83,580.19	83,580.19					
Total Cash and Investments	1,767,018,333.33	1,718,491,447.17	1,758,342,787.63		522	319	1.829	1.854

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	2,418,554.61	6,402,115.38
Average Daily Balance	1,770,136,872.66	1,803,611,552.13
Effective Rate of Return	1.66%	1.41%

Treasury Bureau, Finance Department

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
September 30, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,983,195.65	2,999,886.09	1.850	AA	1.836	123	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,716,776.60	3,000,000.00	0.780	AA	0.769	989	06/16/2025
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,968,227.70	4,999,742.70	0.160	AA	0.183	75	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,852,574.20	4,999,717.15	0.200	AA	0.205	257	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,827,376.37	2,998,544.44	0.370	AA	0.398	531	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,735,921.49	3,000,000.00	0.700	AA	0.690	898	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,735,921.49	3,000,000.00	0.700	AA	0.690	898	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,671,805.49	3,000,000.00	1.050	AA	1.036	1,271	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,671,805.49	3,000,000.00	1.050	AA	1.036	1,271	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,671,805.49	3,000,000.00	1.050	AA	1.036	1,271	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,671,805.49	3,000,000.00	1.050	AA	1.036	1,271	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,727,052.71	3,000,000.00	0.710	AA	0.700	933	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,859,808.02	3,000,000.00	0.230	AA	0.227	408	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,986,983.09	2,999,830.28	0.090	AA	0.132	48	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,978,305.15	4,999,782.41	0.090	AA	0.122	48	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,923,286.76	2,999,196.04	0.140	AA	0.180	229	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,923,286.76	2,999,196.04	0.140	AA	0.180	229	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,923,286.76	2,999,243.33	0.140	AA	0.178	229	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,720,675.94	3,000,000.00	0.730	AA	0.720	961	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,362,304.40	4,996,048.52	0.870	AA	0.878	1,438	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,611,017.36	3,000,000.00	0.940	AA	0.927	1,458	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,649,075.24	3,000,000.00	1.430	AA	1.410	1,514	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,673,992.22	3,000,000.00	1.540	AA	1.519	1,521	11/30/2026
3133ENQA3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,987,668.70	9,999,428.38	0.070	AA	0.238	12	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,993,969.20	5,000,000.00	0.370	AA	0.365	13	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,993,969.20	5,000,000.00	0.370	AA	0.365	13	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,952,305.10	5,000,000.00	0.460	AA	0.454	109	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,952,305.10	4,999,185.79	0.460	AA	0.508	109	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,881,468.26	3,000,000.00	1.670	AA	1.647	524	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,939,676.03	3,000,000.00	2.920	AA	2.880	593	05/16/2024
3133EMPH9	55796	FEDERAL FARM CREDIT BANK		06/28/2022	4,860,000.00	4,803,411.81	4,820,128.97	0.125	AA	2.545	125	02/03/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,982,706.36	1,999,534.87	1.375	AA	1.418	139	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,202,752.28	1,333,333.33	0.760	AA	0.750	989	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,629,967.19	3,000,000.00	0.500	AA	0.493	1,213	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,650,271.49	3,000,000.00	0.500	AA	0.454	1,214	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,629,475.55	3,000,000.00	0.500	AA	0.493	1,215	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,631,265.17	3,000,000.00	0.520	AA	0.513	1,215	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,636,749.68	3,000,000.00	0.580	AA	0.572	1,215	01/28/2026

Portfolio POOL
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Federal Agency Issues - Coupon												
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,647,817.34	3,000,000.00	0.400	AA	0.375	1,216	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,631,000.57	3,000,000.00	0.520	AA	0.513	1,216	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,634,870.99	3,000,000.00	0.600	AA	0.592	1,230	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,635,990.44	2,999,797.33	0.625	AA	0.618	1,235	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,624,165.88	3,000,000.00	0.500	AA	0.493	1,236	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,631,996.33	3,000,000.00	0.600	AA	0.592	1,241	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,645,690.13	3,000,000.00	0.750	AA	0.740	1,242	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,645,690.13	3,000,000.00	0.750	AA	0.740	1,242	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,636,392.74	3,000,000.00	0.650	AA	0.641	1,242	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,636,392.74	3,000,000.00	0.650	AA	0.641	1,242	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,634,069.15	3,000,000.00	0.625	AA	0.616	1,242	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,634,069.15	3,000,000.00	0.625	AA	0.616	1,242	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,648,828.40	3,000,000.00	0.500	AA	0.493	1,243	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,635,884.36	3,000,000.00	0.650	AA	0.641	1,244	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,692,943.67	3,000,000.00	1.000	AA	0.848	1,255	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,655,368.40	3,000,000.00	0.920	AA	0.907	1,269	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,602,355.94	2,925,000.00	1.000	AA	0.986	1,269	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,818,392.69	3,000,000.00	0.350	AA	0.345	544	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,771,891.46	3,000,000.00	0.550	AA	0.542	730	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,665,845.69	3,000,000.00	1.100	AA	1.085	1,299	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,223,429.92	2,499,106.25	0.550	AA	0.552	1,305	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,678,243.07	3,000,000.00	0.500	AA	0.493	1,305	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,659,780.74	3,000,000.00	1.050	AA	1.036	1,305	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,767,827.30	3,000,000.00	0.625	AA	0.616	758	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,754,469.56	3,000,000.00	0.700	AA	0.690	941	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,706,743.13	3,000,000.00	1.250	AA	1.085	1,306	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,810,776.02	3,000,000.00	0.400	AA	0.395	576	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,756,289.15	3,000,000.00	0.550	AA	0.542	787	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,668,070.43	3,000,000.00	0.500	AA	0.493	1,333	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,681,156.07	3,000,000.00	1.050	AA	0.927	1,334	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,674,186.53	3,000,000.00	1.050	AA	0.952	1,368	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,748,056.43	2,999,036.90	0.600	AA	0.606	821	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,741,714.19	3,000,000.00	0.500	AA	0.493	821	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,635,300.26	3,000,000.00	1.000	AA	0.986	1,395	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,916,528.74	3,200,000.00	0.520	AA	0.513	850	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,802,798.60	3,000,000.00	0.400	AA	0.395	601	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,633,958.15	3,000,000.00	1.050	AA	1.036	1,425	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,216,291.09	3,646,438.72	0.650	AA	0.666	1,425	08/26/2026

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Federal Agency Issues - Coupon												
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,720,649.33	3,000,000.00	0.570	AA	0.562	908	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,720,142.84	3,000,000.00	0.550	AA	0.542	909	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,634,784.29	3,000,000.00	1.125	AA	1.110	1,459	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,634,784.29	3,000,000.00	1.125	AA	1.110	1,459	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,710,950.36	3,000,000.00	0.800	AA	0.789	1,003	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,741,746.83	3,000,000.00	0.500	AA	0.493	821	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,615,976.57	3,000,000.00	0.950	AA	0.937	1,460	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,621,314.89	3,000,000.00	1.000	AA	0.986	1,460	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,626,639.11	3,000,000.00	1.050	AA	1.036	1,460	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,775,406.35	3,000,000.00	0.650	AA	0.641	737	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,682,474.75	2,997,555.00	0.350	AA	0.365	1,488	10/28/2026
3130APDO5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,642,356.83	3,000,000.00	1.250	AA	1.233	1,488	10/28/2026
3130APDO5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	2,994,671.07	3,400,000.00	1.250	AA	1.233	1,488	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,729,455.08	3,000,000.00	0.820	AA	0.809	940	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,777,527.65	3,000,000.00	0.790	AA	0.779	758	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,809,178.88	3,000,000.00	1.000	AA	0.986	685	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,865,672.09	3,000,000.00	0.500	AA	0.493	412	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,880,208.80	3,000,000.00	0.750	AA	0.740	417	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,877,044.52	3,000,000.00	0.800	AA	0.789	422	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,782,437.09	3,000,000.00	1.000	AA	0.986	786	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,805,814.59	3,000,000.00	1.000	AA	0.986	697	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,975,696.45	4,999,209.64	0.125	AA	0.217	61	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,821,978.77	3,000,000.00	1.000	AA	0.986	636	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,852,395.50	5,000,000.00	0.500	AA	0.494	272	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,928,006.48	2,000,000.00	1.100	AA	1.523	509	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,892,009.72	3,000,000.00	1.100	AA	0.970	509	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,824,510.71	3,000,000.00	2.000	AA	1.973	880	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,851,426.47	3,000,000.00	1.450	AA	1.430	605	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,887,916.41	3,025,000.00	1.250	AA	1.233	515	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,864,049.33	3,000,000.00	1.250	AA	1.233	515	02/28/2024
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,939,391.85	5,000,000.00	1.300	AA	1.282	171	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,971,759.15	5,000,000.00	1.000	AA	0.987	81	12/21/2022
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,949,213.75	5,000,000.00	1.375	AA	1.356	195	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,911,369.20	5,000,000.00	1.500	AA	1.479	391	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,946,821.52	3,000,000.00	1.500	AA	2.460	391	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,880,033.78	3,000,000.00	3.000	AA	2.959	940	04/28/2025
3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,952,225.30	5,000,000.00	2.000	AA	1.726	209	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,396,984.89	3,500,000.00	2.625	AA	2.589	573	04/26/2024

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3130AJ7E3	55729	FEDERAL HOME LOAN BANK		05/10/2022	5,000,000.00	4,956,765.90	4,991,951.01	1.375	AA	1.780	139	02/17/2023
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,888,451.79	2,965,000.00	2.650	AA	2.615	503	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,896,942.10	5,000,000.00	3.000	AA	2.960	510	02/23/2024
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	2,955,608.10	3,000,000.00	2.125	AA	2.096	236	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,936,934.65	5,000,000.00	2.300	AA	2.152	258	06/16/2023
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,916,035.60	5,000,000.00	2.250	AA	2.220	272	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,916,878.65	5,000,000.00	2.300	AA	2.269	275	07/03/2023
3130ASC72	55763	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,976,239.70	5,000,000.00	1.820	AA	1.796	97	01/06/2023
3130ASC72	55764	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,976,239.70	5,000,000.00	1.820	AA	1.796	97	01/06/2023
3130ASC72	55765	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,976,239.70	5,000,000.00	1.820	AA	1.796	97	01/06/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,905,700.25	5,000,000.00	2.050	AA	2.022	433	12/08/2023
3130AS4V8	55771	FEDERAL HOME LOAN BANK		06/09/2022	5,000,000.00	4,962,801.55	5,000,000.00	2.000	AA	1.974	159	03/09/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,933,662.20	5,000,000.00	2.000	AA	1.973	265	06/23/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,956,231.86	3,000,000.00	3.350	AA	3.304	454	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,936,219.60	4,998,340.14	3.125	AA	3.120	327	08/24/2023
3130ASVM8	55836	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,977,472.25	5,000,000.00	3.000	AA	2.992	150	02/28/2023
3130ASVM8	55837	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,977,472.25	5,000,000.00	3.000	AA	2.992	150	02/28/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,716,764.81	3,000,000.00	0.750	AA	0.740	970	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,668,342.47	3,000,000.00	0.600	AA	0.592	1,115	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,662,809.87	3,000,000.00	0.640	AA	0.631	1,150	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,976,261.20	5,000,000.00	0.200	AA	0.197	53	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,663,165.82	3,000,000.00	0.650	AA	0.641	1,152	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,781,942.65	4,901,521.01	0.250	AA	2.056	401	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,781,942.65	4,888,014.04	0.250	AA	2.309	401	11/06/2023
3134GXYF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,911,276.40	5,000,000.00	3.000	AA	2.960	544	03/28/2024
3137EAER6	55806	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,889,586.30	4,925,316.16	0.375	AA	2.896	216	05/05/2023
3137EAER6	55817	FEDERAL HOME LOAN MTG CORP		08/03/2022	5,000,000.00	4,889,586.30	4,923,919.85	0.375	AA	2.941	216	05/05/2023
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,922,659.20	5,000,000.00	4.050	AA	3.995	1,062	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,945,011.25	5,000,000.00	4.000	AA	3.952	881	02/28/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,927,824.23	2,996,994.19	2.500	AA	2.544	492	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,928,412.05	2,998,068.58	0.250	AA	0.346	233	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,701,255.65	3,000,000.00	0.700	AA	0.690	1,024	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,691,314.91	3,000,000.00		AA	0.592	1,032	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,683,081.80	3,000,000.00	0.570	AA	0.562	1,052	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,681,214.06	3,000,000.00	0.550	AA	0.542	1,053	08/19/2025
3136G4ZF9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,684,934.69	2,998,256.67	0.625	AA	0.637	1,061	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,687,515.71	3,000,000.00	0.650	AA	0.641	1,059	08/25/2025
Subtotal and Average			532,895,911.82		533,358,333.33	501,255,349.93	532,921,323.83			1.191	703	

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,984,275.45	4,988,125.00	0.250	AA	0.254	38	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,990,339.55	4,988,576.39	0.250	AA	0.254	25	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,990,339.55	4,988,576.39	0.250	AA	0.254	25	10/26/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,990,887.45	4,989,600.00	0.240	AA	0.244	24	10/25/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,998,737.80	4,989,462.50	0.270	AA	0.274	5	10/06/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,987,329.10	4,983,722.22	0.400	AA	0.406	31	11/01/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,969,820.75	4,976,518.06	0.530	AA	0.539	65	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,969,820.75	4,976,518.06	0.530	AA	0.539	65	12/05/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,962,711.80	4,966,011.11	0.760	AA	0.774	81	12/21/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,965,063.55	4,955,938.89	1.030	AA	1.050	76	12/16/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,943,861.15	4,946,644.44	1.120	AA	1.144	116	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,943,861.15	4,946,644.44	1.120	AA	1.144	116	01/25/2023
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,980,352.05	4,965,430.56	0.950	AA	0.972	47	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,980,352.05	4,965,430.56	0.950	AA	0.972	47	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,959,891.20	4,955,958.33	1.050	AA	1.074	87	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,951,702.10	4,955,229.17	1.050	AA	1.074	100	01/09/2023
313313J41	55652	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,999,170.90	4,974,288.89	0.890	AA	0.912	4	10/05/2022
313313J41	55653	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,999,170.90	4,974,288.89	0.890	AA	0.912	4	10/05/2022
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,909,139.55	4,921,423.61	1.550	AA	1.590	172	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,909,139.55	4,921,423.61	1.550	AA	1.590	172	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,915,498.70	4,917,847.22	1.750	AA	1.797	160	03/10/2023
313313L71	55689	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,991,301.30	4,967,100.00	1.260	AA	1.289	23	10/24/2022
313313L71	55690	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,991,301.30	4,967,100.00	1.260	AA	1.289	23	10/24/2022
313313L71	55691	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,991,301.30	4,967,100.00	1.260	AA	1.289	23	10/24/2022
313313R91	55743	Federal Farm Credit Discount		05/18/2022	5,000,000.00	4,969,820.75	4,955,891.67	1.580	AA	1.627	65	12/05/2022
313313S82	55769	Federal Farm Credit Discount		06/09/2022	5,000,000.00	4,966,945.75	4,955,308.33	1.730	AA	1.774	72	12/12/2022
313313T73	55781	Federal Farm Credit Discount		06/16/2022	5,000,000.00	4,963,652.35	4,938,000.00	2.400	AA	2.470	79	12/19/2022
313313T99	55789	Federal Farm Credit Discount		06/22/2022	5,000,000.00	4,962,711.80	4,938,069.44	2.450	AA	2.481	81	12/21/2022
313312CK4	55791	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,924,431.30	4,906,625.00	2.700	AA	2.786	149	02/27/2023
313313U71	55792	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,959,891.20	4,936,368.06	2.450	AA	2.522	87	12/27/2022
313313U71	55793	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,959,891.20	4,936,368.06	2.450	AA	2.522	87	12/27/2022
313312AF7	55802	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,953,173.65	4,934,277.78	2.600	AA	2.635	97	01/06/2023
313312AF7	55803	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,953,173.65	4,934,277.78	2.600	AA	2.635	97	01/06/2023
313312CU2	55819	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,916,559.35	4,911,500.00	2.950	AA	3.058	158	03/08/2023
313312CU2	55820	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,916,559.35	4,911,500.00	2.950	AA	3.058	158	03/08/2023
313312GB0	55821	Federal Farm Credit Discount		08/05/2022	5,000,000.00	4,876,043.25	4,875,458.33	3.050	AA	3.163	237	05/26/2023
313312GF1	55829	Federal Farm Credit Discount		08/22/2022	5,000,000.00	4,873,969.00	4,876,281.94	3.170	AA	3.289	241	05/30/2023
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,818,445.25	4,807,361.11	3.800	AA	3.968	347	09/13/2023

**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	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,818,445.25	4,807,361.11	3.800	AA	3.968	347	09/13/2023
313312HC7	55853	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,862,760.10	4,849,416.67	3.900	AA	4.045	262	06/20/2023
313312HC7	55854	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,862,760.10	4,849,416.67	3.900	AA	4.045	262	06/20/2023
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,978,609.30	4,990,950.00	0.180	AA	0.183	51	11/21/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,987,329.10	4,991,306.25	0.195	AA	0.198	31	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,974,658.20	9,982,277.78	0.200	AA	0.203	31	11/01/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	5,000,000.00	4,991,668.75	0.215	AA	0.218	2	10/03/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,987,329.10	4,989,340.28	0.250	AA	0.254	31	11/01/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,979,916.30	4,987,711.11	0.280	AA	0.284	48	11/18/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,984,275.45	4,985,809.03	0.335	AA	0.340	38	11/08/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	5,000,000.00	4,985,300.00	0.420	AA	0.425	2	10/03/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,972,125.50	4,974,539.58	0.605	AA	0.615	61	12/01/2022
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,991,301.30	4,972,916.67	0.780	AA	0.792	23	10/24/2022
313385L46	55642	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,992,436.45	4,978,245.83	0.690	AA	0.706	20	10/21/2022
313385N51	55667	Federal Home Loan Discount		03/23/2022	5,000,000.00	4,984,711.55	4,966,922.22	1.040	AA	1.066	37	11/07/2022
313385M78	55680	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,987,329.10	4,965,070.83	1.245	AA	1.274	31	11/01/2022
313385Q74	55683	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,976,867.15	4,960,781.25	1.255	AA	1.284	55	11/25/2022
313385M29	55684	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,990,059.90	4,967,197.22	1.205	AA	1.232	26	10/27/2022
313385M94	55696	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,986,456.45	4,964,066.67	1.320	AA	1.351	33	11/03/2022
313385R57	55700	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,972,125.50	4,955,090.28	1.450	AA	1.485	61	12/01/2022
313385R57	55701	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,972,125.50	4,955,090.28	1.450	AA	1.485	61	12/01/2022
313385L95	55703	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,990,473.65	4,964,222.22	1.400	AA	1.434	25	10/26/2022
313384BJ7	55717	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,937,202.05	4,931,250.00	1.800	AA	1.851	124	02/02/2023
313384BJ7	55718	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,937,202.05	4,931,250.00	1.800	AA	1.851	124	02/02/2023
313385U95	55719	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,958,951.35	4,944,333.33	1.670	AA	1.717	89	12/29/2022
313384CN7	55724	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,919,742.70	4,918,479.17	1.950	AA	2.007	152	03/02/2023
313385T71	55727	Federal Home Loan Discount		05/09/2022	5,000,000.00	4,963,652.35	4,951,777.78	1.550	AA	1.594	79	12/19/2022
313384BB4	55733	Federal Home Loan Discount		05/11/2022	5,000,000.00	4,943,371.50	4,940,416.67	1.650	AA	1.696	117	01/26/2023
313385T89	55734	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,963,182.05	4,950,975.00	1.590	AA	1.635	80	12/20/2022
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,883,829.60	4,894,844.44	2.080	AA	2.143	222	05/11/2023
313384AT6	55745	Federal Home Loan Discount		05/19/2022	5,000,000.00	4,947,290.00	4,940,694.44	1.750	AA	1.800	109	01/18/2023
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,877,599.55	4,890,500.00	2.160	AA	2.227	234	05/23/2023
313385U87	55759	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,959,421.25	4,950,022.22	1.730	AA	1.774	88	12/28/2022
313385U87	55760	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,959,421.25	4,950,022.22	1.730	AA	1.774	88	12/28/2022
313385U95	55778	Federal Home Loan Discount		06/14/2022	5,000,000.00	4,958,951.35	4,945,000.00	2.000	AA	2.054	89	12/29/2022
313385U79	55780	Federal Home Loan Discount		06/15/2022	5,000,000.00	4,959,891.20	4,938,250.00	2.280	AA	2.345	87	12/27/2022
313384DQ9	55782	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,905,963.05	4,894,288.89	2.680	AA	2.767	178	03/28/2023
313384BB4	55783	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,943,371.50	4,923,188.89	2.480	AA	2.555	117	01/26/2023

**City Pool Portfolio
Portfolio Management
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313384DLO	55794	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,908,080.45	4,895,350.00	2.760	AA	2.851	174	03/24/2023
313384DLO	55795	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,908,080.45	4,895,350.00	2.760	AA	2.851	174	03/24/2023
313384AL3	55804	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,950,721.30	4,932,472.22	2.600	AA	2.693	102	01/11/2023
313384AL3	55805	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,950,721.30	4,932,472.22	2.600	AA	2.693	102	01/11/2023
313385N28	55808	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,986,020.15	4,964,158.33	2.530	AA	2.548	34	11/04/2022
313384BK4	55809	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,936,690.60	4,923,336.11	2.860	AA	2.966	125	02/03/2023
313384BB4	55810	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,943,371.50	4,927,156.25	2.835	AA	2.940	117	01/26/2023
313385T48	55811	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,965,063.55	4,945,800.00	2.710	AA	2.740	76	12/16/2022
313384BS7	55814	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,933,111.80	4,920,926.39	2.890	AA	2.997	132	02/10/2023
313384DD8	55815	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,911,788.20	4,905,266.67	2.940	AA	3.047	167	03/17/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,840,127.25	4,843,919.44	3.220	AA	3.346	305	08/02/2023
313384JR1	55828	Federal Home Loan Discount		08/19/2022	5,000,000.00	4,843,611.90	4,847,762.50	3.205	AA	3.329	299	07/27/2023
313384GX1	55830	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,865,353.45	4,869,972.22	3.100	AA	3.216	257	06/15/2023
313384EP0	55831	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,894,751.35	4,895,108.33	3.070	AA	3.183	201	04/20/2023
313384DJ5	55833	Federal Home Loan Discount		08/24/2022	5,000,000.00	4,909,139.55	4,909,000.00	3.120	AA	3.238	172	03/22/2023
313384BW8	55835	Federal Home Loan Discount		08/29/2022	5,000,000.00	4,931,068.00	4,926,766.67	3.120	AA	3.166	136	02/14/2023
313384GW3	55839	Federal Home Loan Discount		08/30/2022	5,000,000.00	4,865,872.30	4,869,200.00	3.270	AA	3.372	256	06/14/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,830,306.65	4,834,826.39	3.350	AA	3.483	324	08/21/2023
313384HD4	55841	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,862,241.55	4,864,025.00	3.330	AA	3.446	263	06/21/2023
313384GW3	55842	Federal Home Loan Discount		09/01/2022	5,000,000.00	4,865,872.30	4,865,341.67	3.390	AA	3.507	256	06/14/2023
313384HU6	55844	Federal Home Loan Discount		09/08/2022	5,000,000.00	4,854,470.50	4,855,144.00	3.465	AA	3.591	278	07/06/2023
313384CV9	55849	Federal Home Loan Discount		09/14/2022	5,000,000.00	4,916,029.00	4,911,266.67	3.630	AA	3.696	159	03/09/2023
313384DT3	55850	Federal Home Loan Discount		09/15/2022	5,000,000.00	4,904,375.55	4,898,763.89	3.700	AA	3.799	181	03/31/2023
313384JB6	55855	Federal Home Loan Discount		09/16/2022	5,000,000.00	4,850,848.25	4,840,625.00	3.825	AA	3.973	285	07/13/2023
313384HN2	55856	Federal Home Loan Discount		09/19/2022	5,000,000.00	4,857,577.45	4,845,772.22	3.910	AA	4.058	272	06/30/2023
313384LC1	55860	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,825,145.95	4,808,888.89	4.000	AA	4.176	334	08/31/2023
313384DD8	55861	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,911,788.20	4,906,583.33	3.800	AA	3.872	167	03/17/2023
Subtotal and Average			560,245,274.13		520,000,000.00	513,784,003.05	512,931,494.00			1.983	118	
Money Market												
SYS52411	52411	Fidelity Inst Government			85,000,000.00	85,000,000.00	85,000,000.00	2.780	AAA	2.742	1	
SYS52471	52471	Morgan Stanley Inst Government			190,000,000.00	190,000,000.00	190,000,000.00	2.800	AAA	2.762	1	
Subtotal and Average			258,500,000.00		275,000,000.00	275,000,000.00	275,000,000.00			2.756	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	73,557,072.15	75,000,000.00	1.513		1.492	1	
Subtotal and Average			75,000,000.00		75,000,000.00	73,557,072.15	75,000,000.00			1.492	1	

**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
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,729,200.00	3,997,281.24	0.500	A	0.533	626	06/18/2024
Subtotal and Average			3,997,218.27		4,000,000.00	3,729,200.00	3,997,281.24			0.533	626	
Negotiable CD's												
62478UF68	55766	MUFG Union Bank NA		06/07/2022	5,000,000.00	4,981,745.00	5,000,000.00	1.790	A-1	1.790	80	12/20/2022
62478UFA9	55787	MUFG Union Bank NA		06/21/2022	5,000,000.00	4,989,800.00	5,000,000.00	2.520	A-1	2.520	72	12/12/2022
62478UFG7	55813	MUFG Union Bank NA		07/26/2022	5,000,000.00	4,992,970.00	5,000,000.00	3.200	A-1	3.200	108	01/17/2023
62478UFX9	55823	MUFG Union Bank NA		08/10/2022	5,000,000.00	4,993,645.00	5,000,000.00	3.150	A-1	3.150	94	01/03/2023
62478UGC4	55848	MUFG Union Bank NA		09/14/2022	5,000,000.00	4,989,485.00	5,000,000.00	3.620	A-1	3.620	180	03/30/2023
62478UGJ9	55864	MUFG Union Bank NA		09/28/2022	5,000,000.00	4,999,620.00	5,000,000.00	4.050	A-1	4.050	163	03/13/2023
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,974,095.00	5,000,000.00	2.260	A-1	2.260	117	01/26/2023
78012UW43	55744	Royal Bank CN		05/19/2022	5,000,000.00	4,992,155.00	4,995,855.66	0.270	A-1	1.850	19	10/20/2022
78012U6E0	55758	Royal Bank CN		06/03/2022	5,000,000.00	4,975,480.00	5,000,000.00	2.430	A-1	2.430	122	01/31/2023
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	4,968,855.00	5,000,000.00	3.710	A-1	3.710	257	06/15/2023
78015J6E2	55812	Royal Bank CN		07/25/2022	5,000,000.00	4,987,880.00	5,000,000.00	3.510	A-1	3.510	150	02/28/2023
Subtotal and Average			54,826,026.21		55,000,000.00	54,845,730.00	54,995,855.66			2.917	124	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,986,965.21	2,999,586.17	0.125	AA	0.218	53	11/23/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,974,048.05	4,999,919.58	0.120	AA	0.128	59	11/29/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,896,840.15	4,998,240.00	0.125	AA	0.189	194	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,558,132.60	4,999,297.22	0.600	AA	0.597	933	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,855,756.83	3,948,462.13	0.125	AA	0.187	221	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,928,422.91	2,998,832.00	0.125	AA	0.187	221	05/10/2023
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,978,830.40	4,999,963.94	0.100	AA	0.104	53	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,978,830.40	4,999,963.60	0.100	AA	0.104	53	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,943,760.32	2,999,291.67	0.090	AA	0.138	171	03/21/2023
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,787,737.85	2,998,160.67	0.430	AA	0.455	723	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,624,521.44	2,976,995.00	0.800	AA	0.986	1,440	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,798,117.00	4,996,953.05	0.290	AA	0.345	376	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,878,870.20	2,996,615.79	0.290	AA	0.395	376	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,914,119.87	2,995,076.04	0.200	AA	0.418	268	06/26/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,872,408.47	2,995,549.79	0.400	AA	0.528	404	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,871,306.72	2,997,455.43	0.500	AA	0.565	426	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,785,511.20	4,986,698.03	0.500	AA	0.720	426	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,993,210.18	5,013,734.00	0.125	AA	0.296	53	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,794,069.92	2,999,222.94	0.920	AA	0.919	800	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,794,069.92	2,999,540.33	0.920	AA	0.914	800	12/09/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,876,770.53	2,998,735.21	0.900	AA	0.920	474	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,876,770.53	2,989,478.37	0.900	AA	1.158	474	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,882,555.43	2,994,632.00	1.180	AA	1.296	496	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,882,555.43	2,994,632.00	1.180	AA	1.296	496	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,527,473.91	5,740,379.75	1.800	AA	1.875	625	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,798,117.00	4,916,690.63	0.290	AA	1.913	376	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,917,608.66	2,992,806.04	2.440	AA	2.564	565	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,917,608.66	2,986,304.80	2.440	AA	2.707	565	04/18/2024
3133ENVS6	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,941,888.95	4,999,267.36	2.030	AA	2.027	213	05/02/2023
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,929,611.42	2,965,121.18	0.375	AA	2.180	234	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,901,202.72	3,995,612.50	2.625	AA	2.658	593	05/16/2024
3133EMVP4	55770	FEDERAL FARM CREDIT BANK		06/09/2022	5,000,000.00	4,896,840.15	4,944,673.68	0.125	AA	2.200	194	04/13/2023
3133EMYX4	55774	FEDERAL FARM CREDIT BANK		06/13/2022	4,659,000.00	4,547,840.78	4,595,044.41	0.125	AA	2.387	221	05/10/2023
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,947,371.63	2,987,709.06	3.250	AA	3.452	625	06/17/2024
3133EMVP4	55797	FEDERAL FARM CREDIT BANK		06/29/2022	5,000,000.00	4,896,840.15	4,928,175.27	0.125	AA	2.829	194	04/13/2023
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,951,696.40	4,992,721.54	3.125	AA	3.255	311	08/08/2023
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,988,539.90	4,998,688.37	4.125	AA	4.097	381	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,993,123.94	2,998,773.80	4.125	AA	4.111	381	10/17/2023
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,993,020.80	4,999,816.41	0.125	AA	0.189	20	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,917,461.20	4,998,730.18	0.125	AA	0.178	167	03/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,869,530.15	4,998,455.99	0.125	AA	0.169	244	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,895,624.12	3,998,764.79	0.125	AA	0.169	244	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,888,919.87	2,997,062.54	0.125	AA	0.230	331	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,870,917.98	2,999,038.78	0.500	AA	0.520	433	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,797,422.50	4,998,723.29	0.500	AA	0.516	404	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,990,574.35	4,999,658.58	0.100	AA	0.200	24	10/25/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,866,988.61	2,993,833.47	0.625	AA	0.784	447	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,789,279.01	2,998,100.41	1.000	AA	1.015	811	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,778,314.35	4,981,352.00	0.625	AA	0.920	447	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,866,988.61	2,985,517.64	0.625	AA	1.010	447	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,853,889.70	4,995,829.87	2.125	AA	2.156	515	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,883,111.76	3,996,663.90	2.125	AA	2.156	515	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,853,889.70	4,988,035.09	2.125	AA	2.268	515	02/28/2024
3130AS3E7	55732	FEDERAL HOME LOAN BANK		05/11/2022	5,000,000.00	4,991,154.00	4,999,879.55	1.460	AA	1.462	40	11/10/2022
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,919,607.08	2,994,086.83	2.750	AA	2.828	636	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,892,809.44	3,992,115.77	2.750	AA	2.828	636	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,919,607.08	2,973,934.71	2.750	AA	3.225	636	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,919,607.08	2,987,511.18	2.750	AA	2.957	636	06/28/2024

**City Pool Portfolio
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,901,395.75	4,975,283.77	3.125	AA	3.379	622	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	4,958,672.30	4,988,358.44	3.375	AA	3.586	335	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,970,500.20	4,995,782.00	3.625	AA	3.665	347	09/13/2023
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,731,523.97	4,742,977.53	3.875	AA	3.979	349	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,972,998.55	4,979,724.83	3.875	AA	4.175	433	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,998,032.00	5,000,000.00	4.300	AA	4.241	360	09/26/2023
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,923,748.55	4,913,700.77	3.250	AA	4.444	524	03/08/2024
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,862,798.93	2,998,836.75	0.250	AA	0.279	429	12/04/2023
3137EAEQ8	55767	FEDERAL HOME LOAN MTG CORP		06/07/2022	5,000,000.00	4,903,632.25	4,950,705.76	0.375	AA	2.155	201	04/20/2023
3137EAES4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,860,248.05	4,896,977.04	0.250	AA	3.073	268	06/26/2023
3137EAEQ8	55801	FEDERAL HOME LOAN MTG CORP		07/06/2022	6,536,000.00	6,410,028.08	6,448,525.77	0.375	AA	2.801	201	04/20/2023
3137EAES4	55807	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,860,248.05	4,901,995.69	0.250	AA	2.930	268	06/26/2023
3137EAEN5	55816	FEDERAL HOME LOAN MTG CORP		08/02/2022	5,000,000.00	4,946,492.05	4,991,148.12	2.750	AA	2.959	261	06/19/2023
3137EAEQ8	55818	FEDERAL HOME LOAN MTG CORP		08/04/2022	5,000,000.00	4,903,632.25	4,927,240.63	0.375	AA	3.014	201	04/20/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,711,829.03	2,970,678.98	0.500	AA	0.855	990	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,672,068.62	2,935,202.30	0.500	AA	1.199	1,133	11/07/2025
Subtotal and Average			284,672,442.23		304,660,000.00	296,236,511.85	303,413,252.71			1.751	385	
Total and Average			1,770,136,872.66		1,767,018,333.33	1,718,407,866.98	1,758,259,207.44			1.829	319	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		83,580.19	83,580.19				0
				Subtotal		83,580.19	83,580.19				
		Total Cash and Investments	1,770,136,872.66		1,767,018,333.33	1,718,491,447.17	1,758,342,787.63			1.829	319



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(10/01/2022 - 10/01/2022)	3 Maturities	0 Payments	350,000,000.00	19.81%	350,000,000.00	348,557,072.15
Aging Interval:	1 - 30 days	(10/02/2022 - 10/31/2022)	21 Maturities	0 Payments	110,000,000.00	6.23%	109,660,402.78	109,858,178.60
Aging Interval:	31 - 90 days	(11/01/2022 - 12/30/2022)	51 Maturities	0 Payments	256,015,000.00	14.49%	254,614,564.66	254,692,758.43
Aging Interval:	91 - 180 days	(12/31/2022 - 03/30/2023)	52 Maturities	0 Payments	252,860,000.00	14.31%	250,481,616.22	250,072,776.14
Aging Interval:	181 - 360 days	(03/31/2023 - 09/26/2023)	61 Maturities	0 Payments	285,895,000.00	16.18%	282,036,595.02	279,639,394.98
Aging Interval:	361 - 1080 days	(09/27/2023 - 09/15/2025)	101 Maturities	0 Payments	347,773,333.33	19.68%	347,089,885.64	330,365,904.96
Aging Interval:	1081 days and after	(09/16/2025 -)	54 Maturities	0 Payments	164,475,000.00	9.31%	164,376,143.12	145,221,781.72
			Total for	343 Investments	0 Payments	100.00	1,758,259,207.44	1,718,407,866.98



**City Pool Portfolio
Portfolio Management
Portfolio Summary
August 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	533,358,333.33	507,095,329.02	532,868,747.22	30.16	1,085	733	1.191	1.207
Federal Agency Issues - Discount	580,000,000.00	574,793,107.65	574,234,936.08	32.50	244	107	1.544	1.566
Money Market	255,000,000.00	255,000,000.00	255,000,000.00	14.43	1	1	2.063	2.092
Local Agency Investment Funds	75,000,000.00	74,034,406.05	75,000,000.00	4.25	1	1	1.259	1.276
Corporate Bonds	4,000,000.00	3,782,204.96	3,997,150.95	0.23	1,096	656	0.533	0.540
Negotiable CD's	55,000,000.00	54,894,295.00	54,989,311.97	3.11	198	121	2.481	2.515
Federal Agency Issues-Coupon/Bullet	271,910,000.00	265,128,867.39	270,678,181.86	15.32	651	407	1.403	1.422
Investments	1,774,268,333.33	1,734,728,210.07	1,766,768,328.08	100.00%	515	323	1.506	1.527

Cash and Accrued Interest								
Accrued Interest at Purchase		78,007.27	78,007.27					
Subtotal		78,007.27	78,007.27					
Total Cash and Investments	1,774,268,333.33	1,734,806,217.34	1,766,846,335.35		515	323	1.506	1.527

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	2,124,447.34	3,982,632.99
Average Daily Balance	1,771,696,728.91	1,819,808,977.69
Effective Rate of Return	1.41%	1.29%

Treasury Bureau, Finance Department

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,983,361.19	2,999,857.62	1.850	AA	1.836	153	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,767,032.21	3,000,000.00	0.780	AA	0.769	1,019	06/16/2025
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,959,990.25	4,999,638.39	0.160	AA	0.183	105	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,861,294.90	4,999,683.74	0.200	AA	0.205	287	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,851,476.84	2,998,461.11	0.370	AA	0.398	561	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,782,049.73	3,000,000.00	0.700	AA	0.690	928	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,782,049.73	3,000,000.00	0.700	AA	0.690	928	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,736,200.40	3,000,000.00	1.050	AA	1.036	1,301	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,736,200.40	3,000,000.00	1.050	AA	1.036	1,301	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,736,200.40	3,000,000.00	1.050	AA	1.036	1,301	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,736,200.40	3,000,000.00	1.050	AA	1.036	1,301	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,774,526.60	3,000,000.00	0.710	AA	0.700	963	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,875,595.82	3,000,000.00	0.230	AA	0.227	438	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,981,986.92	2,999,721.94	0.090	AA	0.132	78	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,969,978.20	4,999,643.52	0.090	AA	0.122	78	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,925,885.51	2,999,089.79	0.140	AA	0.180	259	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,925,885.51	2,999,089.79	0.140	AA	0.180	259	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,925,885.51	2,999,143.33	0.140	AA	0.178	259	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,769,576.66	3,000,000.00	0.730	AA	0.720	991	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,481,445.85	4,995,964.86	0.870	AA	0.878	1,468	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,683,450.68	3,000,000.00	0.940	AA	0.927	1,488	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,724,431.73	3,000,000.00	1.430	AA	1.410	1,544	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,754,809.16	3,000,000.00	1.540	AA	1.519	1,551	11/30/2026
3133ENQA3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,965,241.00	9,997,999.32	0.070	AA	0.238	42	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,985,933.70	5,000,000.00	0.370	AA	0.365	43	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,985,933.70	5,000,000.00	0.370	AA	0.365	43	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,944,178.45	5,000,000.00	0.460	AA	0.454	139	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,944,178.45	4,998,957.51	0.460	AA	0.508	139	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,908,177.56	3,000,000.00	1.670	AA	1.647	554	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,969,305.44	3,000,000.00	2.920	AA	2.880	623	05/16/2024
3133EMPH9	55796	FEDERAL FARM CREDIT BANK		06/28/2022	4,860,000.00	4,794,913.13	4,810,324.62	0.125	AA	2.545	155	02/03/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,985,090.72	1,999,432.27	1.375	AA	1.418	169	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,224,889.38	1,333,333.33	0.760	AA	0.750	1,019	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,690,172.18	3,000,000.00	0.500	AA	0.493	1,243	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,710,919.67	3,000,000.00	0.500	AA	0.454	1,244	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,689,839.27	3,000,000.00	0.500	AA	0.493	1,245	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,691,626.43	3,000,000.00	0.520	AA	0.513	1,245	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,697,280.74	3,000,000.00	0.580	AA	0.572	1,245	01/28/2026

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,707,942.68	3,000,000.00	0.400	AA	0.375	1,246	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,691,410.64	3,000,000.00	0.520	AA	0.513	1,246	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,696,062.41	3,000,000.00	0.600	AA	0.592	1,260	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,697,414.12	2,999,792.33	0.625	AA	0.618	1,265	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,685,243.39	3,000,000.00	0.500	AA	0.493	1,266	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,693,869.26	3,000,000.00	0.600	AA	0.592	1,271	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,708,036.49	3,000,000.00	0.750	AA	0.740	1,272	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,708,036.49	3,000,000.00	0.750	AA	0.740	1,272	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,698,474.38	3,000,000.00	0.650	AA	0.641	1,272	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,698,474.38	3,000,000.00	0.650	AA	0.641	1,272	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,696,074.68	3,000,000.00	0.625	AA	0.616	1,272	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,696,074.68	3,000,000.00	0.625	AA	0.616	1,272	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,711,489.97	3,000,000.00	0.500	AA	0.493	1,273	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,698,090.23	3,000,000.00	0.650	AA	0.641	1,274	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,758,050.06	3,000,000.00	1.000	AA	0.848	1,285	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,719,314.75	3,000,000.00	0.920	AA	0.907	1,299	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,666,985.90	2,925,000.00	1.000	AA	0.986	1,299	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,843,540.82	3,000,000.00	0.350	AA	0.345	574	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,809,316.49	3,000,000.00	0.550	AA	0.542	760	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,731,738.14	3,000,000.00	1.100	AA	1.085	1,329	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,278,207.38	2,499,085.42	0.550	AA	0.552	1,335	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,743,868.16	3,000,000.00	0.500	AA	0.493	1,335	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,725,650.09	3,000,000.00	1.050	AA	1.036	1,335	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,806,950.69	3,000,000.00	0.625	AA	0.616	788	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,803,750.38	3,000,000.00	0.700	AA	0.690	971	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,775,292.92	3,000,000.00	1.250	AA	1.085	1,336	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,837,786.82	3,000,000.00	0.400	AA	0.395	606	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,796,764.49	3,000,000.00	0.550	AA	0.542	817	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,735,082.30	3,000,000.00	0.500	AA	0.493	1,363	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,750,295.63	3,000,000.00	1.050	AA	0.927	1,364	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,744,965.26	3,000,000.00	1.050	AA	0.952	1,398	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,790,079.41	2,999,001.19	0.600	AA	0.606	851	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,783,451.84	3,000,000.00	0.500	AA	0.493	851	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,705,129.64	3,000,000.00	1.000	AA	0.986	1,425	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,962,633.70	3,200,000.00	0.520	AA	0.513	880	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,831,846.31	3,000,000.00	0.400	AA	0.395	631	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,705,259.69	3,000,000.00	1.050	AA	1.036	1,455	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,296,545.17	3,646,362.67	0.650	AA	0.666	1,455	08/26/2026

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,766,888.81	3,000,000.00	0.570	AA	0.562	938	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,765,245.65	3,000,000.00	0.550	AA	0.542	939	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,707,542.27	3,000,000.00	1.125	AA	1.110	1,489	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,707,542.27	3,000,000.00	1.125	AA	1.110	1,489	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,761,891.41	3,000,000.00	0.800	AA	0.789	1,033	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,783,472.99	3,000,000.00	0.500	AA	0.493	851	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,688,616.08	3,000,000.00	0.950	AA	0.937	1,490	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,694,037.35	3,000,000.00	1.000	AA	0.986	1,490	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,699,432.01	3,000,000.00	1.050	AA	1.036	1,490	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,813,487.81	3,000,000.00	0.650	AA	0.641	767	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,756,772.03	2,997,505.00	0.350	AA	0.365	1,518	10/28/2026
3130APDO5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,716,350.90	3,000,000.00	1.250	AA	1.233	1,518	10/28/2026
3130APDO5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,078,531.02	3,400,000.00	1.250	AA	1.233	1,518	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,777,463.54	3,000,000.00	0.820	AA	0.809	970	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,817,083.25	3,000,000.00	0.790	AA	0.779	788	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,845,253.25	3,000,000.00	1.000	AA	0.986	715	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,882,264.85	3,000,000.00	0.500	AA	0.493	442	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,897,178.84	3,000,000.00	0.750	AA	0.740	447	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,890,523.85	3,000,000.00	0.800	AA	0.789	452	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,823,935.10	3,000,000.00	1.000	AA	0.986	816	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,843,050.83	3,000,000.00	1.000	AA	0.986	727	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,968,239.95	4,998,814.46	0.125	AA	0.217	91	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,854,705.71	3,000,000.00	1.000	AA	0.986	666	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,864,276.95	5,000,000.00	0.500	AA	0.494	302	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,943,301.44	2,000,000.00	1.000	AA	1.523	539	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,914,952.16	3,000,000.00	1.000	AA	0.900	539	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,871,750.00	3,000,000.00	2.000	AA	1.973	910	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,883,585.48	3,000,000.00	1.450	AA	1.430	635	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,913,458.03	3,025,000.00	1.250	AA	1.233	545	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,889,379.86	3,000,000.00	1.250	AA	1.233	545	02/28/2024
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,942,296.25	5,000,000.00	1.300	AA	1.282	201	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,965,756.25	5,000,000.00	1.000	AA	0.987	111	12/21/2022
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,954,257.65	5,000,000.00	1.375	AA	1.356	225	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,940,909.05	5,000,000.00	1.500	AA	1.479	421	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,964,545.43	3,000,000.00	1.500	AA	2.460	421	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,926,598.10	3,000,000.00	3.000	AA	2.959	970	04/28/2025
3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,960,656.20	5,000,000.00	2.000	AA	1.726	239	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,433,279.47	3,500,000.00	2.625	AA	2.589	603	04/26/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
August 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												
3130AJ7E3	55729	FEDERAL HOME LOAN BANK		05/10/2022	5,000,000.00	4,962,726.80	4,990,175.50	1.375	AA	1.780	169	02/17/2023
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,915,510.06	2,965,000.00	2.650	AA	2.615	533	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,939,652.90	5,000,000.00	3.000	AA	2.960	540	02/23/2024
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	2,963,416.74	3,000,000.00	2.125	AA	2.096	266	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,953,601.55	5,000,000.00	2.300	AA	2.152	288	06/16/2023
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,934,725.55	5,000,000.00	2.250	AA	2.220	302	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,935,996.05	5,000,000.00	2.300	AA	2.269	305	07/03/2023
3130ASC72	55763	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,972,510.50	5,000,000.00	1.820	AA	1.796	127	01/06/2023
3130ASC72	55764	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,972,510.50	5,000,000.00	1.820	AA	1.796	127	01/06/2023
3130ASC72	55765	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,972,510.50	5,000,000.00	1.820	AA	1.796	127	01/06/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,940,376.55	5,000,000.00	2.050	AA	2.022	463	12/08/2023
3130AS4V8	55771	FEDERAL HOME LOAN BANK		06/09/2022	5,000,000.00	4,957,957.70	5,000,000.00	2.000	AA	1.974	189	03/09/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,950,394.30	5,000,000.00	2.000	AA	1.973	295	06/23/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,978,450.34	3,000,000.00	3.350	AA	3.304	484	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,962,968.30	4,998,185.97	3.125	AA	3.120	357	08/24/2023
3130ASVM8	55836	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,984,594.95	5,000,000.00	3.000	AA	2.992	180	02/28/2023
3130ASVM8	55837	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,984,594.95	5,000,000.00	3.000	AA	2.992	180	02/28/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,769,017.94	3,000,000.00	0.750	AA	0.740	1,000	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,724,272.34	3,000,000.00	0.600	AA	0.592	1,145	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,720,640.39	3,000,000.00	0.640	AA	0.631	1,180	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,972,139.45	5,000,000.00	0.200	AA	0.197	83	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,721,154.62	3,000,000.00	0.650	AA	0.641	1,182	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,812,876.50	4,894,041.60	0.250	AA	2.056	431	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,812,876.50	4,879,508.77	0.250	AA	2.309	431	11/06/2023
3134GXYF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,955,509.35	5,000,000.00	3.000	AA	2.960	574	03/28/2024
3137EAER6	55806	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,896,535.85	4,914,846.46	0.375	AA	2.896	246	05/05/2023
3137EAER6	55817	FEDERAL HOME LOAN MTG CORP		08/03/2022	5,000,000.00	4,896,535.85	4,913,254.41	0.375	AA	2.941	246	05/05/2023
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,993,885.25	5,000,000.00	4.050	AA	3.995	1,092	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,993,445.15	5,000,000.00	4.000	AA	3.952	911	02/28/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,962,243.08	2,996,807.88	2.500	AA	2.544	522	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,928,596.55	2,997,817.75	0.250	AA	0.346	263	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,752,645.08	3,000,000.00	0.700	AA	0.690	1,054	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,742,602.52	3,000,000.00		AA	0.592	1,062	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,735,349.03	3,000,000.00	0.570	AA	0.562	1,082	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,733,503.46	3,000,000.00	0.550	AA	0.542	1,083	08/19/2025
3136G4ZF9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,737,768.98	2,998,206.67	0.625	AA	0.637	1,091	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,740,326.54	3,000,000.00	0.650	AA	0.641	1,089	08/25/2025
Subtotal and Average			511,690,510.26		533,358,333.33	507,095,329.02	532,868,747.22			1.191	733	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,995,931.20	4,995,687.50	0.090	AA	0.091	13	09/14/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,993,429.00	4,995,712.50	0.090	AA	0.091	21	09/22/2022
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,973,164.80	4,988,125.00	0.250	AA	0.254	68	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,980,065.90	4,988,576.39	0.250	AA	0.254	55	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,980,065.90	4,988,576.39	0.250	AA	0.254	55	10/26/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,980,640.60	4,989,600.00	0.240	AA	0.244	54	10/25/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,987,296.25	4,989,462.50	0.270	AA	0.274	35	10/06/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,975,920.60	4,983,722.22	0.400	AA	0.406	61	11/01/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,960,597.70	4,976,518.06	0.530	AA	0.539	95	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,960,597.70	4,976,518.06	0.530	AA	0.539	95	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,998,434.70	4,986,372.22	0.440	AA	0.445	5	09/06/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,954,488.90	4,966,011.11	0.760	AA	0.774	111	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,995,305.55	4,979,741.67	0.660	AA	0.668	15	09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,956,530.00	4,955,938.89	1.030	AA	1.050	106	12/16/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,938,086.75	4,946,644.44	1.120	AA	1.144	146	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,938,086.75	4,946,644.44	1.120	AA	1.144	146	01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,992,178.35	4,975,444.44	0.800	AA	0.810	25	09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,992,178.35	4,975,444.44	0.800	AA	0.810	25	09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,992,178.35	4,976,708.33	0.780	AA	0.790	25	09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,969,623.90	4,965,430.56	0.950	AA	0.972	77	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,969,623.90	4,965,430.56	0.950	AA	0.972	77	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,952,040.70	4,955,958.33	1.050	AA	1.074	117	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,944,834.20	4,955,229.17	1.050	AA	1.074	130	01/09/2023
313313J41	55652	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,987,802.00	4,974,288.89	0.890	AA	0.912	34	10/05/2022
313313J41	55653	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,987,802.00	4,974,288.89	0.890	AA	0.912	34	10/05/2022
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,911,705.70	4,921,423.61	1.550	AA	1.590	202	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,911,705.70	4,921,423.61	1.550	AA	1.590	202	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,916,830.90	4,917,847.22	1.750	AA	1.797	190	03/10/2023
313313L71	55689	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,980,998.40	4,967,100.00	1.260	AA	1.289	53	10/24/2022
313313L71	55690	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,980,998.40	4,967,100.00	1.260	AA	1.289	53	10/24/2022
313313L71	55691	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,980,998.40	4,967,100.00	1.260	AA	1.289	53	10/24/2022
313313R91	55743	Federal Farm Credit Discount		05/18/2022	5,000,000.00	4,960,597.70	4,955,891.67	1.580	AA	1.627	95	12/05/2022
313313S82	55769	Federal Farm Credit Discount		06/09/2022	5,000,000.00	4,958,163.50	4,955,308.33	1.730	AA	1.774	102	12/12/2022
313313T73	55781	Federal Farm Credit Discount		06/16/2022	5,000,000.00	4,955,305.25	4,938,000.00	2.400	AA	2.470	109	12/19/2022
313313T99	55789	Federal Farm Credit Discount		06/22/2022	5,000,000.00	4,954,488.90	4,938,069.44	2.450	AA	2.481	111	12/21/2022
313312CK4	55791	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,921,352.50	4,906,625.00	2.700	AA	2.786	179	02/27/2023
313313U71	55792	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,952,040.70	4,936,368.06	2.450	AA	2.522	117	12/27/2022
313313U71	55793	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,952,040.70	4,936,368.06	2.450	AA	2.522	117	12/27/2022

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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												
313312AF7	55802	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,946,100.35	4,934,277.78	2.600	AA	2.635	127	01/06/2023
313312AF7	55803	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,946,100.35	4,934,277.78	2.600	AA	2.635	127	01/06/2023
313312CU2	55819	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,917,685.60	4,911,500.00	2.950	AA	3.058	188	03/08/2023
313312CU2	55820	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,917,685.60	4,911,500.00	2.950	AA	3.058	188	03/08/2023
313312GB0	55821	Federal Farm Credit Discount		08/05/2022	5,000,000.00	4,882,995.90	4,875,458.33	3.050	AA	3.163	267	05/26/2023
313312GF1	55829	Federal Farm Credit Discount		08/22/2022	5,000,000.00	4,881,283.25	4,876,281.94	3.170	AA	3.289	271	05/30/2023
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,968,050.95	4,990,950.00	0.180	AA	0.183	81	11/21/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,975,920.60	4,991,306.25	0.195	AA	0.198	61	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,951,841.20	9,982,277.78	0.200	AA	0.203	61	11/01/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,988,382.60	4,991,668.75	0.215	AA	0.218	32	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	5,000,000.00	4,993,481.94	0.190	AA	0.193	0	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,975,920.60	4,989,340.28	0.250	AA	0.254	61	11/01/2022
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,991,553.15	4,990,798.61	0.250	AA	0.253	27	09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,969,230.60	4,987,711.11	0.280	AA	0.284	78	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,997,808.70	4,990,850.00	0.270	AA	0.273	7	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,973,164.80	4,985,809.03	0.335	AA	0.340	68	11/08/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,988,382.60	4,985,300.00	0.420	AA	0.425	32	10/03/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,962,658.40	4,974,539.58	0.605	AA	0.615	91	12/01/2022
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,980,998.40	4,972,916.67	0.780	AA	0.792	53	10/24/2022
313385F84	55637	Federal Home Loan Discount		03/04/2022	5,000,000.00	4,995,570.60	4,982,125.00	0.660	AA	0.676	14	09/15/2022
313385L46	55642	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,981,871.50	4,978,245.83	0.690	AA	0.706	50	10/21/2022
313385F76	55654	Federal Home Loan Discount		03/14/2022	5,000,000.00	4,995,931.20	4,980,833.33	0.750	AA	0.770	13	09/14/2022
313385F76	55655	Federal Home Loan Discount		03/16/2022	10,000,000.00	9,991,862.40	9,957,027.78		AA	0.854	13	09/14/2022
313385N51	55667	Federal Home Loan Discount		03/23/2022	5,000,000.00	4,973,558.40	4,966,922.22	1.040	AA	1.066	67	11/07/2022
313385G67	55677	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,993,741.70	4,976,681.94	1.030	AA	1.035	20	09/21/2022
313385G67	55678	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,993,741.70	4,976,681.94	1.030	AA	1.035	20	09/21/2022
313385M78	55680	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,975,920.60	4,965,070.83	1.245	AA	1.274	61	11/01/2022
313385Q74	55683	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,966,478.55	4,960,781.25	1.255	AA	1.284	85	11/25/2022
313385M29	55684	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,979,925.00	4,967,197.22	1.205	AA	1.232	56	10/27/2022
313385G67	55694	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,993,741.70	4,977,327.78	1.060	AA	1.065	20	09/21/2022
313385H33	55695	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,992,178.35	4,976,150.00	1.080	AA	1.085	25	09/26/2022
313385M94	55696	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,975,133.05	4,964,066.67	1.320	AA	1.351	63	11/03/2022
313385H33	55697	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,992,178.35	4,975,093.06	1.135	AA	1.141	25	09/26/2022
313385R57	55700	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,962,658.40	4,955,090.28	1.450	AA	1.485	91	12/01/2022
313385R57	55701	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,962,658.40	4,955,090.28	1.450	AA	1.485	91	12/01/2022
313385L95	55703	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,980,282.80	4,964,222.22	1.400	AA	1.434	55	10/26/2022
313385F68	55709	Federal Home Loan Discount		04/27/2022	5,000,000.00	4,996,202.90	4,978,763.89	1.100	AA	1.105	12	09/13/2022
313385G42	55713	Federal Home Loan Discount		04/29/2022	5,000,000.00	4,994,367.20	4,976,166.67	1.200	AA	1.206	18	09/19/2022

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Federal Agency Issues - Discount												
313384BJ7	55717	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,932,262.00	4,931,250.00	1.800	AA	1.851	154	02/02/2023
313384BJ7	55718	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,932,262.00	4,931,250.00	1.800	AA	1.851	154	02/02/2023
313385U95	55719	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,951,224.85	4,944,333.33	1.670	AA	1.717	119	12/29/2022
313384CN7	55724	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,920,250.65	4,918,479.17	1.950	AA	2.007	182	03/02/2023
313385T71	55727	Federal Home Loan Discount		05/09/2022	5,000,000.00	4,955,305.25	4,951,777.78	1.550	AA	1.594	109	12/19/2022
313384BB4	55733	Federal Home Loan Discount		05/11/2022	5,000,000.00	4,937,665.35	4,940,416.67	1.650	AA	1.696	147	01/26/2023
313385T89	55734	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,954,897.05	4,950,975.00	1.590	AA	1.635	110	12/20/2022
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,889,423.70	4,894,844.44	2.080	AA	2.143	252	05/11/2023
313385H66	55741	Federal Home Loan Discount		05/18/2022	5,000,000.00	4,991,240.60	4,976,456.94	1.265	AA	1.271	28	09/29/2022
313384AT6	55745	Federal Home Loan Discount		05/19/2022	5,000,000.00	4,941,037.60	4,940,694.44	1.750	AA	1.800	139	01/18/2023
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,884,280.75	4,890,500.00	2.160	AA	2.227	264	05/23/2023
313385H58	55753	Federal Home Loan Discount		05/31/2022	5,000,000.00	4,991,553.15	4,978,333.33	1.300	AA	1.306	27	09/28/2022
313385U87	55759	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,951,632.75	4,950,022.22	1.730	AA	1.774	118	12/28/2022
313385U87	55760	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,951,632.75	4,950,022.22	1.730	AA	1.774	118	12/28/2022
313385H66	55775	Federal Home Loan Discount		06/13/2022	5,000,000.00	4,991,240.60	4,977,500.00	1.500	AA	1.507	28	09/29/2022
313385U95	55778	Federal Home Loan Discount		06/14/2022	5,000,000.00	4,951,224.85	4,945,000.00	2.000	AA	2.054	119	12/29/2022
313385U79	55780	Federal Home Loan Discount		06/15/2022	5,000,000.00	4,952,040.70	4,938,250.00	2.280	AA	2.345	117	12/27/2022
313384DQ9	55782	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,909,145.05	4,894,288.89	2.680	AA	2.767	208	03/28/2023
313384BB4	55783	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,937,665.35	4,923,188.89	2.480	AA	2.555	147	01/26/2023
313384DL0	55794	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,910,852.00	4,895,350.00	2.760	AA	2.851	204	03/24/2023
313384DL0	55795	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,910,852.00	4,895,350.00	2.760	AA	2.851	204	03/24/2023
313384AL3	55804	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,943,990.25	4,932,472.22	2.600	AA	2.693	132	01/11/2023
313384AL3	55805	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,943,990.25	4,932,472.22	2.600	AA	2.693	132	01/11/2023
313385N28	55808	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,974,739.35	4,964,158.33	2.530	AA	2.548	64	11/04/2022
313384BK4	55809	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,931,825.15	4,923,336.11	2.860	AA	2.966	155	02/03/2023
313384BB4	55810	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,937,665.35	4,927,156.25	2.835	AA	2.940	147	01/26/2023
313385T48	55811	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,956,530.00	4,945,800.00	2.710	AA	2.740	106	12/16/2022
313384BS7	55814	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,928,768.35	4,920,926.39	2.890	AA	2.997	162	02/10/2023
313384DD8	55815	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,913,840.55	4,905,266.67	2.940	AA	3.047	197	03/17/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,851,373.80	4,843,919.44	3.220	AA	3.346	335	08/02/2023
313384JR1	55828	Federal Home Loan Discount		08/19/2022	5,000,000.00	4,855,244.85	4,847,762.50	3.205	AA	3.329	329	07/27/2023
313384GX1	55830	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,873,694.90	4,869,972.22	3.100	AA	3.216	287	06/15/2023
313384EP0	55831	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,898,738.45	4,895,108.33	3.070	AA	3.183	231	04/20/2023
313384DJ5	55833	Federal Home Loan Discount		08/24/2022	5,000,000.00	4,911,705.70	4,909,000.00	3.120	AA	3.238	202	03/22/2023
313384BW8	55835	Federal Home Loan Discount		08/29/2022	5,000,000.00	4,927,022.45	4,926,766.67	3.120	AA	3.166	166	02/14/2023
313384GW3	55839	Federal Home Loan Discount		08/30/2022	5,000,000.00	4,874,124.90	4,869,200.00	3.270	AA	3.372	286	06/14/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,843,151.45	4,834,826.39	3.350	AA	3.483	354	08/21/2023
313384HD4	55841	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,871,115.65	4,864,025.00	3.330	AA	3.446	293	06/21/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Subtotal and Average			590,696,184.17		580,000,000.00	574,793,107.65	574,234,936.08			1.544	107	
Money Market												
SYS52411	52411	Fidelity Inst Government			70,000,000.00	70,000,000.00	70,000,000.00	2.070	AAA	2.042	1	
SYS52471	52471	Morgan Stanley Inst Government			185,000,000.00	185,000,000.00	185,000,000.00	2.100	AAA	2.071	1	
Subtotal and Average			267,580,645.16		255,000,000.00	255,000,000.00	255,000,000.00			2.063	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,034,406.05	75,000,000.00	1.276		1.259	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,034,406.05	75,000,000.00			1.259	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,782,204.96	3,997,150.95	0.500	A	0.533	656	06/18/2024
Subtotal and Average			4,158,376.13		4,000,000.00	3,782,204.96	3,997,150.95			0.533	656	
Negotiable CD's												
62478UEX0	55726	MUFG Union Bank NA		05/09/2022	5,000,000.00	4,997,595.00	5,000,000.00	1.420	A-1	1.420	18	09/19/2022
62478UF43	55755	MUFG Union Bank NA		06/02/2022	5,000,000.00	4,997,245.00	5,000,000.00	1.450	A-1	1.450	21	09/22/2022
62478UF68	55766	MUFG Union Bank NA		06/07/2022	5,000,000.00	4,985,060.00	5,000,000.00	1.790	A-1	1.790	110	12/20/2022
62478UFA9	55787	MUFG Union Bank NA		06/21/2022	5,000,000.00	4,991,400.00	5,000,000.00	2.520	A-1	2.520	102	12/12/2022
62478UFK7	55813	MUFG Union Bank NA		07/26/2022	5,000,000.00	4,999,075.00	5,000,000.00	3.200	A-1	3.200	138	01/17/2023
62478UFX9	55823	MUFG Union Bank NA		08/10/2022	5,000,000.00	4,997,970.00	5,000,000.00	3.150	A-1	3.150	124	01/03/2023
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,977,975.00	5,000,000.00	2.260	A-1	2.260	147	01/26/2023
78012UW43	55744	Royal Bank CN		05/19/2022	5,000,000.00	4,983,970.00	4,989,311.97	0.270	A-1	1.850	49	10/20/2022
78012U6E0	55758	Royal Bank CN		06/03/2022	5,000,000.00	4,979,895.00	5,000,000.00	2.430	A-1	2.430	152	01/31/2023
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	4,989,725.00	5,000,000.00	3.710	A-1	3.710	287	06/15/2023
78015J6E2	55812	Royal Bank CN		07/25/2022	5,000,000.00	4,994,385.00	5,000,000.00	3.510	A-1	3.510	180	02/28/2023
Subtotal and Average			53,534,427.22		55,000,000.00	54,894,295.00	54,989,311.97			2.481	121	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,980,652.01	2,999,347.42	0.125	AA	0.218	83	11/23/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,965,052.40	4,999,877.98	0.120	AA	0.128	89	11/29/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,900,345.10	4,997,965.00	0.125	AA	0.189	224	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,637,753.15	4,999,274.31	0.600	AA	0.597	963	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,857,948.49	3,948,251.47	0.125	AA	0.187	251	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,930,087.46	2,998,672.00	0.125	AA	0.187	251	05/10/2023
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,970,773.85	4,999,943.14	0.100	AA	0.104	83	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,970,773.85	4,999,942.60	0.100	AA	0.104	83	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,942,093.94	2,999,166.67	0.090	AA	0.138	201	03/21/2023

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Federal Agency Issues-Coupon/Bullet												
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,993,070.55	4,999,976.23	0.070	AA	0.077	20	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,825,377.95	2,998,083.17	0.430	AA	0.455	753	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,697,217.47	2,976,508.64	0.800	AA	0.986	1,470	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,822,330.40	4,996,706.67	0.290	AA	0.345	406	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,893,398.24	2,996,342.14	0.290	AA	0.395	406	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,920,628.16	2,994,518.61	0.200	AA	0.418	298	06/26/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,888,298.27	2,995,214.35	0.400	AA	0.528	434	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,889,858.06	2,997,273.68	0.500	AA	0.565	456	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,816,430.10	4,985,747.89	0.500	AA	0.720	456	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,982,656.61	5,013,003.62	0.125	AA	0.296	83	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,836,857.15	2,999,193.36	0.920	AA	0.919	830	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,836,857.15	2,999,522.83	0.920	AA	0.914	830	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,899,211.16	2,998,653.96	0.900	AA	0.920	504	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,899,211.16	2,988,802.46	0.900	AA	1.158	504	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,907,296.58	2,994,302.00	1.180	AA	1.296	526	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,907,296.58	2,994,302.00	1.180	AA	1.296	526	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,595,397.16	5,739,911.23	1.800	AA	1.875	655	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,822,330.40	4,909,954.02	0.290	AA	1.913	406	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,950,228.29	2,992,418.58	2.440	AA	2.564	595	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,950,228.29	2,985,567.18	2.440	AA	2.707	595	04/18/2024
3133ENVS6	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,952,742.10	4,999,163.19	2.030	AA	2.027	243	05/02/2023
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,934,959.07	2,960,610.99	0.375	AA	2.180	264	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,942,436.28	3,995,387.50	2.625	AA	2.658	623	05/16/2024
3133EMVP4	55770	FEDERAL FARM CREDIT BANK		06/09/2022	5,000,000.00	4,900,345.10	4,936,028.95	0.125	AA	2.200	224	04/13/2023
3133EMX4	55774	FEDERAL FARM CREDIT BANK		06/13/2022	4,659,000.00	4,550,425.83	4,586,283.36	0.125	AA	2.387	251	05/10/2023
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,986,511.67	2,987,110.48	3.250	AA	3.452	655	06/17/2024
3133EMVP4	55797	FEDERAL FARM CREDIT BANK		06/29/2022	5,000,000.00	4,900,345.10	4,916,952.65	0.125	AA	2.829	224	04/13/2023
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,980,393.35	4,992,010.29	3.125	AA	3.255	341	08/08/2023
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,979,071.30	4,999,541.03	0.125	AA	0.189	50	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,913,554.60	4,998,500.70	0.125	AA	0.178	197	03/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,876,222.35	4,998,263.79	0.125	AA	0.169	274	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,900,977.88	3,998,611.03	0.125	AA	0.169	274	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,899,834.35	2,996,793.05	0.125	AA	0.230	361	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,889,315.99	2,998,971.24	0.500	AA	0.520	463	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,828,723.30	4,998,627.06	0.500	AA	0.516	434	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,980,261.95	4,999,231.81	0.100	AA	0.200	54	10/25/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,886,290.22	2,993,413.98	0.625	AA	0.784	477	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,841,159.99	2,998,029.08	1.000	AA	1.015	841	12/20/2024

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,810,483.70	4,980,083.43	0.625	AA	0.920	477	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,886,290.22	2,984,532.44	0.625	AA	1.010	477	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,902,972.55	4,995,583.12	2.125	AA	2.156	545	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,922,378.04	3,996,466.49	2.125	AA	2.156	545	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,902,972.55	4,987,327.10	2.125	AA	2.268	545	02/28/2024
3130AS3E7	55732	FEDERAL HOME LOAN BANK		05/11/2022	5,000,000.00	4,988,315.35	4,999,786.89	1.460	AA	1.462	70	11/10/2022
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,961,366.00	2,993,803.90	2.750	AA	2.828	666	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,948,488.00	3,991,738.54	2.750	AA	2.828	666	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,961,366.00	2,972,687.57	2.750	AA	3.225	666	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,961,366.00	2,986,913.63	2.750	AA	2.957	666	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,960,155.65	4,974,074.16	3.125	AA	3.379	652	06/14/2024
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,878,885.89	2,998,754.25	0.250	AA	0.279	459	12/04/2023
3137EAEQ8	55767	FEDERAL HOME LOAN MTG CORP		06/07/2022	5,000,000.00	4,901,796.65	4,943,274.47	0.375	AA	2.155	231	04/20/2023
3137EAES4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,869,999.20	4,885,314.06	0.250	AA	3.073	298	06/26/2023
3137EAEQ8	55801	FEDERAL HOME LOAN MTG CORP		07/06/2022	6,536,000.00	6,407,628.58	6,435,338.70	0.375	AA	2.801	231	04/20/2023
3137EAES4	55807	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,869,999.20	4,890,900.86	0.250	AA	2.930	298	06/26/2023
3137EAEN5	55816	FEDERAL HOME LOAN MTG CORP		08/02/2022	5,000,000.00	4,967,892.50	4,990,118.83	2.750	AA	2.959	291	06/19/2023
3137EAEQ8	55818	FEDERAL HOME LOAN MTG CORP		08/04/2022	5,000,000.00	4,901,796.65	4,916,271.88	0.375	AA	3.014	231	04/20/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,759,439.60	2,969,777.72	0.500	AA	0.855	1,020	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,732,044.65	2,933,460.43	0.500	AA	1.199	1,163	11/07/2025
Subtotal and Average			269,036,585.97		271,910,000.00	265,128,867.39	270,678,181.86			1.403	407	
Total and Average			1,771,696,728.91		1,774,268,333.33	1,734,728,210.07	1,766,768,328.08			1.506	323	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
August 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		78,007.27	78,007.27				0
				Subtotal		78,007.27	78,007.27				
		Total Cash and Investments	1,771,696,728.91		1,774,268,333.33	1,734,806,217.34	1,766,846,335.35			1.506	323



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(09/01/2022 - 09/01/2022)	4 Maturities	0 Payments	335,000,000.00	18.88%	334,993,481.94	334,034,406.05
Aging Interval:	1 - 30 days	(09/02/2022 - 10/01/2022)	25 Maturities	0 Payments	130,000,000.00	7.33%	129,555,877.60	129,850,458.35
Aging Interval:	31 - 90 days	(10/02/2022 - 11/30/2022)	45 Maturities	0 Payments	231,015,000.00	13.02%	230,314,097.08	229,977,542.94
Aging Interval:	91 - 180 days	(12/01/2022 - 02/28/2023)	60 Maturities	0 Payments	294,860,000.00	16.62%	292,602,679.54	292,278,986.74
Aging Interval:	181 - 360 days	(03/01/2023 - 08/27/2023)	61 Maturities	0 Payments	286,145,000.00	16.13%	282,770,656.50	280,768,760.28
Aging Interval:	361 - 1080 days	(08/28/2023 - 08/16/2025)	93 Maturities	0 Payments	315,773,333.33	17.80%	315,159,649.40	303,041,212.85
Aging Interval:	1081 days and after	(08/17/2025 -)	59 Maturities	0 Payments	181,475,000.00	10.23%	181,371,886.02	164,776,842.86
			Total for	347 Investments	0 Payments	100.00	1,766,768,328.08	1,734,728,210.07



City Pool Portfolio Portfolio Management Portfolio Summary July 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	507,358,333.33	487,793,874.63	506,915,431.57	28.36	1,117	772	1.059	1.074
Federal Agency Issues - Discount	610,000,000.00	605,418,693.55	605,562,518.05	33.88	230	103	1.220	1.237
Money Market	280,000,000.00	280,000,000.00	280,000,000.00	15.67	1	1	1.602	1.624
Local Agency Investment Funds	75,000,000.00	74,034,406.05	75,000,000.00	4.20	1	1	1.075	1.090
Corporate Bonds	4,000,000.00	3,799,349.96	3,997,016.31	0.22	1,096	687	0.533	0.540
Negotiable CD's	55,000,000.00	54,871,220.00	54,982,550.16	3.08	193	138	2.293	2.325
Federal Agency Issues-Coupon/Bullet	261,910,000.00	256,327,546.23	260,702,547.36	14.59	659	424	1.218	1.235
Investments	1,793,268,333.33	1,762,245,090.42	1,787,160,063.45	100.00%	500	322	1.259	1.277

Cash and Accrued Interest								
Accrued Interest at Purchase		46,322.21	46,322.21					
Subtotal		46,322.21	46,322.21					
Total Cash and Investments	1,793,268,333.33	1,762,291,412.63	1,787,206,385.66		500	322	1.259	1.277

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	1,858,185.65	1,858,185.65
Average Daily Balance	1,867,921,226.47	1,867,921,226.47
Effective Rate of Return	1.17%	1.17%

Treasury Bureau, Finance Department

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,984,931.72	2,999,829.14	1.850	AA	1.836	184	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,820,615.90	3,000,000.00	0.780	AA	0.769	1,050	06/16/2025
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,951,339.15	4,999,534.08	0.160	AA	0.183	136	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,880,067.45	4,999,650.33	0.200	AA	0.205	318	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,873,884.53	2,998,377.78	0.370	AA	0.398	592	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,828,252.16	3,000,000.00	0.700	AA	0.690	959	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,828,252.16	3,000,000.00	0.700	AA	0.690	959	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,787,781.89	3,000,000.00	1.050	AA	1.036	1,332	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,787,781.89	3,000,000.00	1.050	AA	1.036	1,332	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,787,781.89	3,000,000.00	1.050	AA	1.036	1,332	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,787,781.89	3,000,000.00	1.050	AA	1.036	1,332	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,818,691.52	3,000,000.00	0.710	AA	0.700	994	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,893,246.77	3,000,000.00	0.230	AA	0.227	469	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,976,675.93	2,999,613.61	0.090	AA	0.132	109	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,961,126.55	4,999,504.63	0.090	AA	0.122	109	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,932,626.00	2,998,983.54	0.140	AA	0.180	290	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,932,626.00	2,998,983.54	0.140	AA	0.180	290	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,932,626.00	2,999,043.33	0.140	AA	0.178	290	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,828,919.99	3,000,000.00	0.730	AA	0.720	1,022	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,575,514.80	4,995,881.20	0.870	AA	0.878	1,499	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,755,375.26	3,000,000.00	0.940	AA	0.927	1,519	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,807,721.66	3,000,000.00	1.430	AA	1.410	1,575	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,822,417.37	3,000,000.00	1.540	AA	1.519	1,582	11/30/2026
3133ENQA3	55545	FEDERAL FARM CREDIT BANK		12/17/2021	10,000,000.00	9,946,957.60	9,996,570.27	0.070	AA	0.238	73	10/13/2022
3133ENLA6	55583	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,979,605.60	5,000,000.00	0.370	AA	0.365	74	10/14/2022
3133ENLA6	55584	FEDERAL FARM CREDIT BANK		01/14/2022	5,000,000.00	4,979,605.60	5,000,000.00	0.370	AA	0.365	74	10/14/2022
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,945,864.65	5,000,000.00	0.460	AA	0.454	170	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,945,864.65	4,998,729.22	0.460	AA	0.508	170	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,939,940.15	3,000,000.00	1.670	AA	1.647	585	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,989,045.80	3,000,000.00	2.920	AA	2.880	654	05/16/2024
3133EMPH9	55796	FEDERAL FARM CREDIT BANK		06/28/2022	4,860,000.00	4,791,993.92	4,800,520.27	0.125	AA	2.545	186	02/03/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,983,476.18	1,999,329.67	1.375	AA	1.418	200	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,255,303.74	1,333,333.33	0.760	AA	0.750	1,050	06/16/2025
3130AJY52	54959	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,961.82	1,999,940.86	0.125	AA	0.219	11	08/12/2022
3130AJY52	54960	FEDERAL HOME LOAN BANK		08/14/2020	2,000,000.00	1,998,961.82	1,999,940.86	0.125	AA	0.219	11	08/12/2022
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,745,948.06	3,000,000.00	0.500	AA	0.493	1,274	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,806,551.18	3,000,000.00	0.500	AA	0.454	1,275	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,783,870.22	3,000,000.00	0.500	AA	0.493	1,276	01/28/2026

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Federal Agency Issues - Coupon												
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,785,215.72	3,000,000.00	0.520	AA	0.513	1,276	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,790,871.02	3,000,000.00	0.580	AA	0.572	1,276	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,799,663.39	3,000,000.00	0.400	AA	0.375	1,277	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,785,063.17	3,000,000.00	0.520	AA	0.513	1,277	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,756,860.95	3,000,000.00	0.600	AA	0.592	1,291	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,788,214.28	2,999,787.33	0.625	AA	0.618	1,296	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,769,197.28	3,000,000.00	0.500	AA	0.493	1,297	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,771,406.15	3,000,000.00	0.600	AA	0.592	1,302	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,769,025.83	3,000,000.00	0.750	AA	0.740	1,303	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,769,025.83	3,000,000.00	0.750	AA	0.740	1,303	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,758,556.16	3,000,000.00	0.650	AA	0.641	1,303	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,758,556.16	3,000,000.00	0.650	AA	0.641	1,303	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,791,204.71	3,000,000.00	0.625	AA	0.616	1,303	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,791,204.71	3,000,000.00	0.625	AA	0.616	1,303	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,763,049.86	3,000,000.00	0.500	AA	0.493	1,304	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,759,061.33	3,000,000.00	0.650	AA	0.641	1,305	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,811,683.79	3,000,000.00	1.000	AA	0.848	1,316	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,815,521.48	3,000,000.00	0.920	AA	0.907	1,330	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,716,076.14	2,925,000.00	1.000	AA	0.986	1,330	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,883,439.74	3,000,000.00	0.350	AA	0.345	605	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,853,567.78	3,000,000.00	0.550	AA	0.542	791	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,828,900.79	3,000,000.00	1.100	AA	1.085	1,360	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,322,321.53	2,499,064.58	0.550	AA	0.552	1,366	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,796,841.41	3,000,000.00	0.500	AA	0.493	1,366	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,823,690.90	3,000,000.00	1.050	AA	1.036	1,366	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,836,446.69	3,000,000.00	0.625	AA	0.616	819	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,842,363.47	3,000,000.00	0.700	AA	0.690	1,002	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,831,607.36	3,000,000.00	1.250	AA	1.085	1,367	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,869,658.79	3,000,000.00	0.400	AA	0.395	637	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,825,983.98	3,000,000.00	0.550	AA	0.542	848	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,836,990.83	3,000,000.00	0.500	AA	0.493	1,394	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,806,894.83	3,000,000.00	1.050	AA	0.927	1,395	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,802,745.38	3,000,000.00	1.050	AA	0.952	1,429	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,822,945.04	2,998,965.48	0.600	AA	0.606	882	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,816,063.82	3,000,000.00	0.500	AA	0.493	882	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,808,518.85	3,000,000.00	1.000	AA	0.986	1,456	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,999,352.70	3,200,000.00	0.520	AA	0.513	911	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,865,740.43	3,000,000.00	0.400	AA	0.395	662	05/24/2024

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3130ANN8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,820,649.53	3,000,000.00	1.050	AA	1.036	1,486	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,430,801.73	3,646,286.63	0.650	AA	0.666	1,486	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,804,618.01	3,000,000.00	0.570	AA	0.562	969	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,803,195.68	3,000,000.00	0.550	AA	0.542	970	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,778,822.39	3,000,000.00	1.125	AA	1.110	1,520	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,778,822.39	3,000,000.00	1.125	AA	1.110	1,520	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,825,967.96	3,000,000.00	0.800	AA	0.789	1,064	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,816,073.96	3,000,000.00	0.500	AA	0.493	882	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,795,350.17	3,000,000.00	0.950	AA	0.937	1,521	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,800,530.09	3,000,000.00	1.000	AA	0.986	1,521	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,805,682.29	3,000,000.00	1.050	AA	1.036	1,521	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,850,501.81	3,000,000.00	0.650	AA	0.641	798	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,864,861.10	2,997,455.00	0.350	AA	0.365	1,549	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,825,929.62	3,000,000.00	1.250	AA	1.233	1,549	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,202,720.24	3,400,000.00	1.250	AA	1.233	1,549	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,838,548.31	3,000,000.00	0.820	AA	0.809	1,001	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,846,986.92	3,000,000.00	0.790	AA	0.779	819	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,894,631.06	3,000,000.00	1.000	AA	0.986	746	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,907,159.81	3,000,000.00	0.500	AA	0.493	473	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,911,604.85	3,000,000.00	0.750	AA	0.740	478	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,915,085.84	3,000,000.00	0.800	AA	0.789	483	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,855,757.42	3,000,000.00	1.000	AA	0.986	847	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,892,602.34	3,000,000.00	1.000	AA	0.986	758	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,959,607.20	4,998,419.28	0.125	AA	0.217	122	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,902,152.96	3,000,000.00	1.000	AA	0.986	697	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,895,238.60	5,000,000.00	0.500	AA	0.494	333	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,968,919.34	2,000,000.00	0.900	AA	1.523	570	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,953,379.01	3,000,000.00	0.900	AA	0.826	570	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,908,663.32	3,000,000.00	2.000	AA	1.973	941	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,927,001.90	3,000,000.00	1.450	AA	1.430	666	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,948,641.29	3,025,000.00	1.250	AA	1.233	576	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,924,272.35	3,000,000.00	1.250	AA	1.233	576	02/28/2024
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,958,087.60	5,000,000.00	1.300	AA	1.282	232	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,967,824.45	5,000,000.00	1.000	AA	0.987	142	12/21/2022
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,978,148.85	5,000,000.00	1.375	AA	1.356	256	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,979,229.55	5,000,000.00	1.500	AA	1.479	452	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,987,537.73	3,000,000.00	1.500	AA	2.460	452	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,976,942.72	3,000,000.00	3.000	AA	2.959	1,001	04/28/2025

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3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,984,510.85	5,000,000.00	2.000	AA	1.726	270	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,475,146.33	3,500,000.00	2.625	AA	2.589	634	04/26/2024
3130AJ7E3	55729	FEDERAL HOME LOAN BANK		05/10/2022	5,000,000.00	4,958,690.45	4,988,399.99	1.375	AA	1.780	200	02/17/2023
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,944,918.83	2,965,000.00	2.650	AA	2.615	564	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,969,111.30	5,000,000.00	3.000	AA	2.960	571	02/23/2024
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	2,983,131.51	3,000,000.00	2.125	AA	2.096	297	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,981,426.30	5,000,000.00	1.800	AA	2.409	319	06/16/2023
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,962,648.35	5,000,000.00	2.250	AA	2.220	333	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,970,031.55	5,000,000.00	2.300	AA	2.269	336	07/03/2023
3130ASC72	55763	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,980,067.05	5,000,000.00	1.820	AA	1.796	158	01/06/2023
3130ASC72	55764	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,980,067.05	5,000,000.00	1.820	AA	1.796	158	01/06/2023
3130ASC72	55765	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,980,067.05	5,000,000.00	1.820	AA	1.796	158	01/06/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,971,353.25	5,000,000.00	2.050	AA	2.022	494	12/08/2023
3130AS4V8	55771	FEDERAL HOME LOAN BANK		06/09/2022	5,000,000.00	4,971,649.70	5,000,000.00	2.000	AA	1.974	220	03/09/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,977,406.15	5,000,000.00	2.000	AA	1.973	326	06/23/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,991,576.87	3,000,000.00	3.350	AA	3.304	515	12/29/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,810,947.65	3,000,000.00	0.750	AA	0.740	1,031	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,773,574.22	3,000,000.00	0.600	AA	0.592	1,176	10/20/2025
3134GXEX9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,788,292.04	3,000,000.00	0.640	AA	0.631	1,211	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,963,969.30	5,000,000.00	0.200	AA	0.197	114	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,781,472.59	3,000,000.00	0.650	AA	0.641	1,213	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,834,856.60	4,886,562.18	0.250	AA	2.056	462	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,834,856.60	4,871,003.51	0.250	AA	2.309	462	11/06/2023
3134GXVF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,981,864.75	5,000,000.00	3.000	AA	2.960	605	03/28/2024
3137EAER6	55806	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,900,488.80	4,904,376.77	0.375	AA	2.896	277	05/05/2023
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,983,401.15	2,996,621.57	2.500	AA	2.544	553	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,934,434.79	2,997,566.92	0.250	AA	0.346	294	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,801,317.53	3,000,000.00	0.700	AA	0.690	1,085	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,791,628.43	3,000,000.00		AA	0.592	1,093	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,785,700.58	3,000,000.00	0.570	AA	0.562	1,113	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,784,030.96	3,000,000.00	0.550	AA	0.542	1,114	08/19/2025
3136G4ZF9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,803,136.52	2,998,156.67	0.625	AA	0.637	1,122	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,784,027.39	3,000,000.00	0.650	AA	0.641	1,120	08/25/2025
Subtotal and Average			509,661,186.59		507,358,333.33	487,793,874.63	506,915,431.57			1.059	772	
Federal Agency Issues - Discount												
313313F78	55458	Federal Farm Credit Discount		10/04/2021	5,000,000.00	4,986,122.95	4,995,687.50	0.090	AA	0.091	44	09/14/2022
313313G77	55468	Federal Farm Credit Discount		10/14/2021	5,000,000.00	4,983,604.00	4,995,712.50	0.090	AA	0.091	52	09/22/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,965,097.30	4,988,125.00	0.250	AA	0.254	99	11/08/2022
313313L97	55516	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,971,142.50	4,988,576.39	0.250	AA	0.254	86	10/26/2022
313313L97	55517	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,971,142.50	4,988,576.39	0.250	AA	0.254	86	10/26/2022
313313L89	55546	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,971,735.70	4,989,600.00	0.240	AA	0.244	85	10/25/2022
313313D70	55549	Federal Farm Credit Discount		12/17/2021	5,000,000.00	4,991,544.35	4,993,979.17	0.170	AA	0.172	28	08/29/2022
313313D21	55558	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,993,053.25	4,992,397.22	0.230	AA	0.233	23	08/24/2022
313313J58	55559	Federal Farm Credit Discount		12/29/2021	5,000,000.00	4,977,823.80	4,989,462.50	0.270	AA	0.274	66	10/06/2022
313313C55	55561	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,994,562.60	4,992,911.11	0.220	AA	0.223	18	08/19/2022
313313C30	55562	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,995,115.90	4,992,972.22	0.220	AA	0.223	16	08/17/2022
313313C30	55563	Federal Farm Credit Discount		12/30/2021	5,000,000.00	4,995,115.90	4,992,972.22	0.220	AA	0.223	16	08/17/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	4,967,557.15	4,983,722.22	0.400	AA	0.406	92	11/01/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,952,848.90	4,976,518.06	0.530	AA	0.539	126	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,952,848.90	4,976,518.06	0.530	AA	0.539	126	12/05/2022
313313E79	55596	Federal Farm Credit Discount		01/26/2022	5,000,000.00	4,988,643.15	4,986,372.22	0.440	AA	0.445	36	09/06/2022
313313D96	55599	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,990,850.10	4,985,666.67	0.480	AA	0.485	30	08/31/2022
313313D96	55600	Federal Farm Credit Discount		01/28/2022	5,000,000.00	4,990,850.10	4,985,666.67	0.480	AA	0.485	30	08/31/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,947,351.30	4,966,011.11	0.760	AA	0.774	142	12/21/2022
313313F94	55603	Federal Farm Credit Discount		02/07/2022	5,000,000.00	4,985,493.10	4,979,741.67	0.660	AA	0.668	46	09/16/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,949,195.70	4,955,938.89	1.030	AA	1.050	137	12/16/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,930,920.95	4,946,644.44	1.120	AA	1.144	177	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,930,920.95	4,946,644.44	1.120	AA	1.144	177	01/25/2023
313313H35	55618	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,982,345.00	4,975,444.44	0.800	AA	0.810	56	09/26/2022
313313H35	55619	Federal Farm Credit Discount		02/17/2022	5,000,000.00	4,982,345.00	4,975,444.44	0.800	AA	0.810	56	09/26/2022
313313H35	55622	Federal Farm Credit Discount		02/23/2022	5,000,000.00	4,982,345.00	4,976,708.33	0.780	AA	0.790	56	09/26/2022
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,961,936.45	4,965,430.56	0.950	AA	0.972	108	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,961,936.45	4,965,430.56	0.950	AA	0.972	108	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,945,138.95	4,955,958.33	1.050	AA	1.074	148	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,937,125.95	4,955,229.17	1.050	AA	1.074	161	01/09/2023
313313A40	55650	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,999,697.75	4,986,600.00	0.670	AA	0.672	1	08/02/2022
313313A40	55651	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,999,697.75	4,986,600.00	0.670	AA	0.672	1	08/02/2022
313313J41	55652	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,978,371.70	4,974,288.89	0.890	AA	0.912	65	10/05/2022
313313J41	55653	Federal Farm Credit Discount		03/11/2022	5,000,000.00	4,978,371.70	4,974,288.89	0.890	AA	0.912	65	10/05/2022
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,910,306.50	4,921,423.61	1.550	AA	1.590	233	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,910,306.50	4,921,423.61	1.550	AA	1.590	233	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,914,946.10	4,917,847.22	1.750	AA	1.797	221	03/10/2023
313313L71	55689	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,972,067.30	4,967,100.00	1.260	AA	1.289	84	10/24/2022
313313L71	55690	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,972,067.30	4,967,100.00	1.260	AA	1.289	84	10/24/2022
313313L71	55691	Federal Farm Credit Discount		04/19/2022	5,000,000.00	4,972,067.30	4,967,100.00	1.260	AA	1.289	84	10/24/2022

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Federal Agency Issues - Discount												
313313R91	55743	Federal Farm Credit Discount		05/18/2022	5,000,000.00	4,952,848.90	4,955,891.67	1.580	AA	1.627	126	12/05/2022
313313S82	55769	Federal Farm Credit Discount		06/09/2022	5,000,000.00	4,950,671.70	4,955,308.33	1.730	AA	1.774	133	12/12/2022
313313T73	55781	Federal Farm Credit Discount		06/16/2022	5,000,000.00	4,948,088.95	4,938,000.00	2.400	AA	2.470	140	12/19/2022
313313T99	55789	Federal Farm Credit Discount		06/22/2022	5,000,000.00	4,947,351.30	4,938,069.44	2.450	AA	2.481	142	12/21/2022
313312CK4	55791	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,919,476.35	4,906,625.00	2.700	AA	2.786	210	02/27/2023
313313U71	55792	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,945,138.95	4,936,368.06	2.450	AA	2.522	148	12/27/2022
313313U71	55793	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,945,138.95	4,936,368.06	2.450	AA	2.522	148	12/27/2022
313312AF7	55802	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,938,290.25	4,934,277.78	2.600	AA	2.635	158	01/06/2023
313312AF7	55803	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,938,290.25	4,934,277.78	2.600	AA	2.635	158	01/06/2023
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,960,532.25	4,990,950.00	0.180	AA	0.183	112	11/21/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	4,967,557.15	4,991,306.25	0.195	AA	0.198	92	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	9,935,114.30	9,982,277.78	0.200	AA	0.203	92	11/01/2022
313385J23	55553	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,978,827.55	4,991,668.75	0.215	AA	0.218	63	10/03/2022
313385E28	55554	Federal Home Loan Discount		12/28/2021	5,000,000.00	4,990,218.95	4,993,481.94	0.190	AA	0.193	31	09/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	4,967,557.15	4,989,340.28	0.250	AA	0.254	92	11/01/2022
313385H58	55569	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,981,715.60	4,990,798.61	0.250	AA	0.253	58	09/28/2022
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,961,585.35	4,987,711.11	0.280	AA	0.284	109	11/18/2022
313385E93	55571	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,988,013.00	4,990,850.00	0.270	AA	0.273	38	09/08/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,965,097.30	4,985,809.03	0.335	AA	0.340	99	11/08/2022
313385B21	55573	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,997,884.75	4,992,900.00	0.240	AA	0.242	7	08/08/2022
313385A48	55582	Federal Home Loan Discount		01/14/2022	5,000,000.00	4,999,697.75	4,992,361.11	0.275	AA	0.277	1	08/02/2022
313385J23	55593	Federal Home Loan Discount		01/24/2022	5,000,000.00	4,978,827.55	4,985,300.00	0.420	AA	0.425	63	10/03/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,954,732.95	4,974,539.58	0.605	AA	0.615	122	12/01/2022
313385L79	55617	Federal Home Loan Discount		02/16/2022	5,000,000.00	4,972,067.30	4,972,916.67	0.780	AA	0.792	84	10/24/2022
313385B96	55625	Federal Home Loan Discount		02/28/2022	5,000,000.00	4,995,770.40	4,984,833.33	0.650	AA	0.652	14	08/15/2022
313385F84	55637	Federal Home Loan Discount		03/04/2022	5,000,000.00	4,985,666.20	4,982,125.00	0.660	AA	0.676	45	09/15/2022
313385L46	55642	Federal Home Loan Discount		03/08/2022	5,000,000.00	4,973,062.20	4,978,245.83	0.690	AA	0.706	81	10/21/2022
313385F76	55654	Federal Home Loan Discount		03/14/2022	5,000,000.00	4,986,122.95	4,980,833.33	0.750	AA	0.770	44	09/14/2022
313385F76	55655	Federal Home Loan Discount		03/16/2022	10,000,000.00	9,972,245.90	9,957,027.78		AA	0.854	44	09/14/2022
313385N51	55667	Federal Home Loan Discount		03/23/2022	5,000,000.00	4,965,448.65	4,966,922.22	1.040	AA	1.066	98	11/07/2022
313385G67	55677	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,983,918.80	4,976,681.94	1.030	AA	1.035	51	09/21/2022
313385G67	55678	Federal Home Loan Discount		04/11/2022	5,000,000.00	4,983,918.80	4,976,681.94	1.030	AA	1.035	51	09/21/2022
313385M78	55680	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,967,557.15	4,965,070.83	1.245	AA	1.274	92	11/01/2022
313385C87	55681	Federal Home Loan Discount		04/13/2022	5,000,000.00	4,993,656.95	4,983,261.11	0.920	AA	0.923	21	08/22/2022
313385Q74	55683	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,959,128.45	4,960,781.25	1.255	AA	1.284	116	11/25/2022
313385M29	55684	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,971,072.60	4,967,197.22	1.205	AA	1.232	87	10/27/2022
313385D78	55686	Federal Home Loan Discount		04/18/2022	5,000,000.00	4,991,459.05	4,982,266.67	0.960	AA	0.963	28	08/29/2022
313385D78	55692	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,991,459.05	4,981,805.56	1.000	AA	1.004	28	08/29/2022

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Federal Agency Issues - Discount												
313385G67	55694	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,983,918.80	4,977,327.78	1.060	AA	1.065	51	09/21/2022
313385H33	55695	Federal Home Loan Discount		04/20/2022	5,000,000.00	4,982,345.00	4,976,150.00	1.080	AA	1.085	56	09/26/2022
313385M94	55696	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,966,854.20	4,964,066.67	1.320	AA	1.351	94	11/03/2022
313385H33	55697	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,982,345.00	4,975,093.06	1.135	AA	1.141	56	09/26/2022
313385R57	55700	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,954,732.95	4,955,090.28	1.450	AA	1.485	122	12/01/2022
313385R57	55701	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,954,732.95	4,955,090.28	1.450	AA	1.485	122	12/01/2022
313385L95	55703	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,971,404.15	4,964,222.22	1.400	AA	1.434	86	10/26/2022
313385D29	55704	Federal Home Loan Discount		04/25/2022	5,000,000.00	4,992,982.10	4,981,513.89	1.100	AA	1.104	23	08/24/2022
313385F68	55709	Federal Home Loan Discount		04/27/2022	5,000,000.00	4,986,437.90	4,978,763.89	1.100	AA	1.105	43	09/13/2022
313385G42	55713	Federal Home Loan Discount		04/29/2022	5,000,000.00	4,984,548.45	4,976,166.67	1.200	AA	1.206	49	09/19/2022
313385B39	55715	Federal Home Loan Discount		05/02/2022	5,000,000.00	4,997,582.65	4,986,250.00	1.000	AA	1.003	8	08/09/2022
313384BJ7	55717	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,929,132.15	4,931,250.00	1.800	AA	1.851	185	02/02/2023
313384BJ7	55718	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,929,132.15	4,931,250.00	1.800	AA	1.851	185	02/02/2023
313385U95	55719	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,944,401.75	4,944,333.33	1.670	AA	1.717	150	12/29/2022
313385D78	55723	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,991,459.05	4,981,552.78	1.145	AA	1.149	28	08/29/2022
313384CN7	55724	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,918,041.60	4,918,479.17	1.950	AA	2.007	213	03/02/2023
313385T71	55727	Federal Home Loan Discount		05/09/2022	5,000,000.00	4,948,088.95	4,951,777.78	1.550	AA	1.594	140	12/19/2022
313385B96	55730	Federal Home Loan Discount		05/10/2022	5,000,000.00	4,995,770.40	4,986,393.06	1.650	AA	1.696	14	08/15/2022
313384BB4	55733	Federal Home Loan Discount		05/11/2022	5,000,000.00	4,930,533.40	4,940,416.67	1.650	AA	1.696	178	01/26/2023
313385T89	55734	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,947,720.10	4,950,975.00	1.590	AA	1.635	141	12/20/2022
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,890,286.55	4,894,844.44	2.080	AA	2.143	283	05/11/2023
313385H66	55741	Federal Home Loan Discount		05/18/2022	5,000,000.00	4,981,400.95	4,976,456.94	1.265	AA	1.271	59	09/29/2022
313384AT6	55745	Federal Home Loan Discount		05/19/2022	5,000,000.00	4,933,634.70	4,940,694.44	1.750	AA	1.800	170	01/18/2023
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,885,638.75	4,890,500.00	2.160	AA	2.227	295	05/23/2023
313385H58	55753	Federal Home Loan Discount		05/31/2022	5,000,000.00	4,981,715.60	4,978,333.33	1.300	AA	1.306	58	09/28/2022
313385U87	55759	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,944,770.35	4,950,022.22	1.730	AA	1.774	149	12/28/2022
313385U87	55760	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,944,770.35	4,950,022.22	1.730	AA	1.774	149	12/28/2022
313385H66	55775	Federal Home Loan Discount		06/13/2022	5,000,000.00	4,981,400.95	4,977,500.00	1.500	AA	1.507	59	09/29/2022
313385U95	55778	Federal Home Loan Discount		06/14/2022	5,000,000.00	4,944,401.75	4,945,000.00	2.000	AA	2.054	150	12/29/2022
313385U79	55780	Federal Home Loan Discount		06/15/2022	5,000,000.00	4,945,138.95	4,938,250.00	2.280	AA	2.345	148	12/27/2022
313384DQ9	55782	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,907,988.30	4,894,288.89	2.680	AA	2.767	239	03/28/2023
313384BB4	55783	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,930,533.40	4,923,188.89	2.480	AA	2.555	178	01/26/2023
313384DL0	55794	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,909,533.65	4,895,350.00	2.760	AA	2.851	235	03/24/2023
313384DL0	55795	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,909,533.65	4,895,350.00	2.760	AA	2.851	235	03/24/2023
313384AL3	55804	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,936,349.90	4,932,472.22	2.600	AA	2.693	163	01/11/2023
313384AL3	55805	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,936,349.90	4,932,472.22	2.600	AA	2.693	163	01/11/2023
313385N28	55808	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,966,502.75	4,964,158.33	2.530	AA	2.548	95	11/04/2022
313384BK4	55809	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,928,745.55	4,923,336.11	2.860	AA	2.966	186	02/03/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
July 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												
313384BB4	55810	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,930,533.40	4,927,156.25	2.835	AA	2.940	178	01/26/2023
313385T48	55811	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,949,195.70	4,945,800.00	2.710	AA	2.740	137	12/16/2022
313384BS7	55814	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,926,040.25	4,920,926.39	2.890	AA	2.997	193	02/10/2023
313384DD8	55815	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,912,239.10	4,905,266.67	2.940	AA	3.047	228	03/17/2023
Subtotal and Average			668,376,074.90		610,000,000.00	605,418,693.55	605,562,518.05			1.220	103	
Money Market												
SYS52411	52411	Fidelity Inst Government			85,000,000.00	85,000,000.00	85,000,000.00	1.680	AAA	1.657	1	
SYS52471	52471	Morgan Stanley Inst Government			195,000,000.00	195,000,000.00	195,000,000.00	1.600	AAA	1.578	1	
Subtotal and Average			290,612,903.23		280,000,000.00	280,000,000.00	280,000,000.00			1.602	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	74,034,406.05	75,000,000.00	1.090		1.075	1	
Subtotal and Average			75,000,000.00		75,000,000.00	74,034,406.05	75,000,000.00			1.075	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,799,349.96	3,997,016.31	0.500	A	0.533	687	06/18/2024
Subtotal and Average			3,996,951.17		4,000,000.00	3,799,349.96	3,997,016.31			0.533	687	
Negotiable CD's												
62478UEV4	55722	MUFG Union Bank NA		05/04/2022	5,000,000.00	4,999,510.00	5,000,000.00	1.080	A-1	1.080	0	08/01/2022
62478UEX0	55726	MUFG Union Bank NA		05/09/2022	5,000,000.00	4,992,750.00	5,000,000.00	1.420	A-1	1.420	49	09/19/2022
62478UF43	55755	MUFG Union Bank NA		06/02/2022	5,000,000.00	4,991,685.00	5,000,000.00	1.450	A-1	1.450	52	09/22/2022
62478UF68	55766	MUFG Union Bank NA		06/07/2022	5,000,000.00	4,982,450.00	5,000,000.00	1.790	A-1	1.790	141	12/20/2022
62478UFA9	55787	MUFG Union Bank NA		06/21/2022	5,000,000.00	4,990,715.00	5,000,000.00	2.520	A-1	2.520	133	12/12/2022
62478UFK7	55813	MUFG Union Bank NA		07/26/2022	5,000,000.00	5,001,200.00	5,000,000.00	3.200	A-1	3.200	169	01/17/2023
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,968,815.00	5,000,000.00	2.260	A-1	2.260	178	01/26/2023
78012UW43	55744	Royal Bank CN		05/19/2022	5,000,000.00	4,971,010.00	4,982,550.16	0.270	A-1	1.850	80	10/20/2022
78012U6E0	55758	Royal Bank CN		06/03/2022	5,000,000.00	4,972,275.00	5,000,000.00	2.430	A-1	2.430	183	01/31/2023
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	5,001,930.00	5,000,000.00	3.710	A-1	3.710	318	06/15/2023
78015J6E2	55812	Royal Bank CN		07/25/2022	5,000,000.00	4,998,880.00	5,000,000.00	3.510	A-1	3.510	211	02/28/2023
Subtotal and Average			57,237,342.83		55,000,000.00	54,871,220.00	54,982,550.16			2.293	138	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,976,619.17	2,999,108.67	0.125	AA	0.218	114	11/23/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,955,320.25	4,999,836.38	0.120	AA	0.128	120	11/29/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,900,530.20	4,997,690.00	0.125	AA	0.189	255	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,699,606.65	4,999,251.39	0.600	AA	0.597	994	04/21/2025

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
July 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												
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,864,867.47	3,948,040.80	0.125	AA	0.187	282	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,935,342.38	2,998,512.00	0.125	AA	0.187	282	05/10/2023
3133EM2F8	55397	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,996,977.00	5,000,000.00	0.070	AA	0.069	9	08/10/2022
3133EM2F8	55398	FEDERAL FARM CREDIT BANK		08/10/2021	5,000,000.00	4,996,977.00	4,999,998.80	0.070	AA	0.070	9	08/10/2022
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,962,871.80	4,999,922.33	0.100	AA	0.104	114	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,962,871.80	4,999,921.60	0.100	AA	0.104	114	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,946,013.65	2,999,041.67	0.090	AA	0.138	232	03/21/2023
3133EM5T5	55432	FEDERAL FARM CREDIT BANK		09/21/2021	5,000,000.00	4,984,863.15	4,999,940.58	0.070	AA	0.077	51	09/21/2022
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,850,668.94	2,998,005.67	0.430	AA	0.455	784	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,768,720.64	2,976,022.27	0.800	AA	0.986	1,501	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,840,405.90	4,996,460.29	0.290	AA	0.345	437	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,904,243.54	2,996,068.48	0.290	AA	0.395	437	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,923,172.31	2,993,961.19	0.200	AA	0.418	329	06/26/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,906,436.75	2,994,878.90	0.400	AA	0.528	465	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,904,834.87	2,997,091.92	0.500	AA	0.565	487	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,841,391.45	4,984,797.75	0.500	AA	0.720	487	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	4,975,915.05	5,012,273.24	0.125	AA	0.296	114	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,867,539.53	2,999,163.78	0.920	AA	0.919	861	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,867,539.53	2,999,505.33	0.920	AA	0.914	861	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,916,592.71	2,998,572.71	0.900	AA	0.920	535	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,916,592.71	2,988,126.56	0.900	AA	1.158	535	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,926,291.47	2,993,972.00	1.180	AA	1.296	557	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,926,291.47	2,993,972.00	1.180	AA	1.296	557	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,644,255.49	5,739,442.72	1.800	AA	1.875	686	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,840,405.90	4,903,217.41	0.290	AA	1.913	437	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,974,816.86	2,992,031.11	2.440	AA	2.564	626	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,974,816.86	2,984,829.55	2.440	AA	2.707	626	04/18/2024
3133ENV56	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,965,003.50	4,999,059.03	2.030	AA	2.027	274	05/02/2023
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,939,832.87	2,956,100.80	0.375	AA	2.180	295	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,977,236.44	3,995,162.50	2.625	AA	2.658	654	05/16/2024
3133EMVP4	55770	FEDERAL FARM CREDIT BANK		06/09/2022	5,000,000.00	4,900,530.20	4,927,384.21	0.125	AA	2.200	255	04/13/2023
3133EMYX4	55774	FEDERAL FARM CREDIT BANK		06/13/2022	4,659,000.00	4,558,586.72	4,577,522.32	0.125	AA	2.387	282	05/10/2023
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	3,016,649.61	2,986,511.89	3.250	AA	3.452	686	06/17/2024
3133EMVP4	55797	FEDERAL FARM CREDIT BANK		06/29/2022	5,000,000.00	4,900,530.20	4,905,730.04	0.125	AA	2.829	255	04/13/2023
3130AKDH6	55043	FEDERAL HOME LOAN BANK		10/22/2020	5,000,000.00	4,975,550.35	4,999,265.65	0.125	AA	0.189	81	10/21/2022
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,917,428.95	4,998,271.21	0.125	AA	0.178	228	03/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,883,415.55	4,998,071.59	0.125	AA	0.169	305	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,906,732.44	3,998,457.27	0.125	AA	0.169	305	06/02/2023

**City Pool Portfolio
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Portfolio Details - Investments
July 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												
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,909,881.95	2,996,523.56	0.125	AA	0.230	392	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,903,837.82	2,998,903.71	0.500	AA	0.520	494	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,846,984.75	4,998,530.82	0.500	AA	0.516	465	11/09/2023
3130APN35	55541	FEDERAL HOME LOAN BANK		12/15/2021	5,000,000.00	4,973,184.20	4,998,805.03	0.100	AA	0.200	85	10/25/2022
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,901,354.63	2,992,994.49	0.625	AA	0.784	508	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,864,126.49	2,997,957.76	1.000	AA	1.015	872	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,835,591.05	4,978,814.86	0.625	AA	0.920	508	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,901,354.63	2,983,547.25	0.625	AA	1.010	508	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,933,652.05	4,995,336.36	2.125	AA	2.156	576	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,946,921.64	3,996,269.09	2.125	AA	2.156	576	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,933,652.05	4,986,619.12	2.125	AA	2.268	576	02/28/2024
3130AS3E7	55732	FEDERAL HOME LOAN BANK		05/11/2022	5,000,000.00	4,987,135.45	4,999,694.23	1.460	AA	1.462	101	11/10/2022
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,987,777.07	2,993,520.98	2.750	AA	2.828	697	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,983,702.76	3,991,361.30	2.750	AA	2.828	697	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,987,777.07	2,971,440.43	2.750	AA	3.225	697	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,987,777.07	2,986,316.08	2.750	AA	2.957	697	06/28/2024
3137EAF42	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,894,013.90	2,998,671.75	0.250	AA	0.279	490	12/04/2023
3137EAEQ8	55767	FEDERAL HOME LOAN MTG CORP		06/07/2022	5,000,000.00	4,907,618.35	4,935,843.18	0.375	AA	2.155	262	04/20/2023
3137EAES4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,873,329.70	4,873,651.08	0.250	AA	3.073	329	06/26/2023
3137EAEQ8	55801	FEDERAL HOME LOAN MTG CORP		07/06/2022	6,536,000.00	6,415,238.71	6,422,151.63	0.375	AA	2.801	262	04/20/2023
3137EAES4	55807	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,873,329.70	4,879,806.03	0.250	AA	2.930	329	06/26/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,804,562.00	2,968,876.46	0.500	AA	0.855	1,051	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,779,453.86	2,931,718.55	0.500	AA	1.199	1,194	11/07/2025
Subtotal and Average			263,036,767.76		261,910,000.00	256,327,546.23	260,702,547.36			1.218	424	
Total and Average			1,867,921,226.47		1,793,268,333.33	1,762,245,090.42	1,787,160,063.45			1.259	322	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
July 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		46,322.21	46,322.21				0
				Subtotal		46,322.21	46,322.21				
		Total Cash and Investments	1,867,921,226.47		1,793,268,333.33	1,762,291,412.63	1,787,206,385.66			1.259	322



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(08/01/2022 - 08/01/2022)	4 Maturities	0 Payments	360,000,000.00	20.08%	360,000,000.00	359,033,916.05
Aging Interval:	1 - 30 days	(08/02/2022 - 08/31/2022)	23 Maturities	0 Payments	109,000,000.00	6.08%	108,762,783.31	108,890,087.49
Aging Interval:	31 - 90 days	(09/01/2022 - 10/30/2022)	47 Maturities	0 Payments	245,000,000.00	13.66%	244,192,158.75	244,032,093.70
Aging Interval:	91 - 180 days	(10/31/2022 - 01/28/2023)	69 Maturities	0 Payments	346,015,000.00	19.30%	343,922,984.36	342,958,640.90
Aging Interval:	181 - 360 days	(01/29/2023 - 07/27/2023)	55 Maturities	0 Payments	251,005,000.00	14.00%	248,764,138.66	247,180,175.82
Aging Interval:	361 - 1080 days	(07/28/2023 - 07/16/2025)	89 Maturities	0 Payments	299,773,333.33	16.72%	299,148,626.14	290,348,156.20
Aging Interval:	1081 days and after	(07/17/2025 -)	60 Maturities	0 Payments	182,475,000.00	10.18%	182,369,372.23	169,802,020.26
			Total for	347 Investments	0 Payments	100.00	1,787,160,063.45	1,762,245,090.42

III. CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$39.43 million as of June 30, 2022 to a balance of \$22.47 million as of September 30, 2022. The portfolio decreased due to debt service payments of \$18.71 million, and other vendor payments.

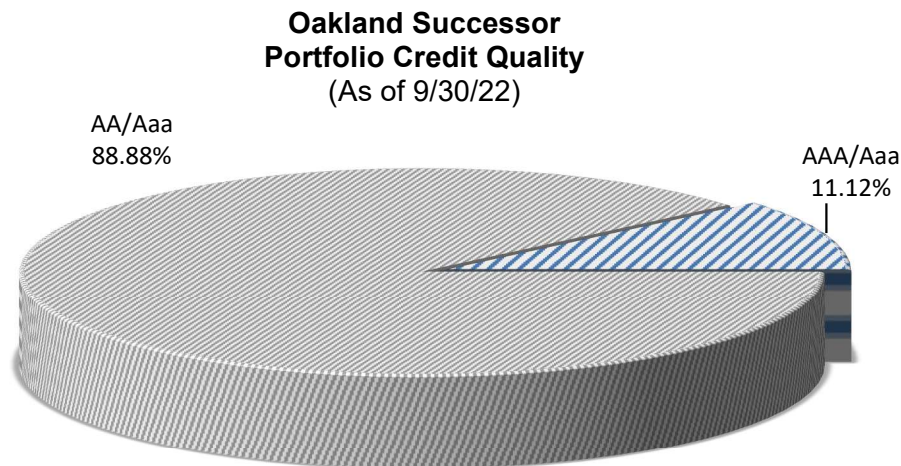
PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2022-2023, 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 11.12% of Operating Fund investments were rated in the AAA/Aaa, while 88.88% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

The City's Investment Policy for FY 2022-2023 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 \$5.27 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
Sept-March 2023*	
Beg: Available Balance	\$ 22,472,317
ROPS Receipt**	16,368,048
Debt Service	(5,268,125)
Other expenses	(10,000,000)
Bal: March 2023**	\$ 23,572,240
*Successor Pool Only	
**Estimated	

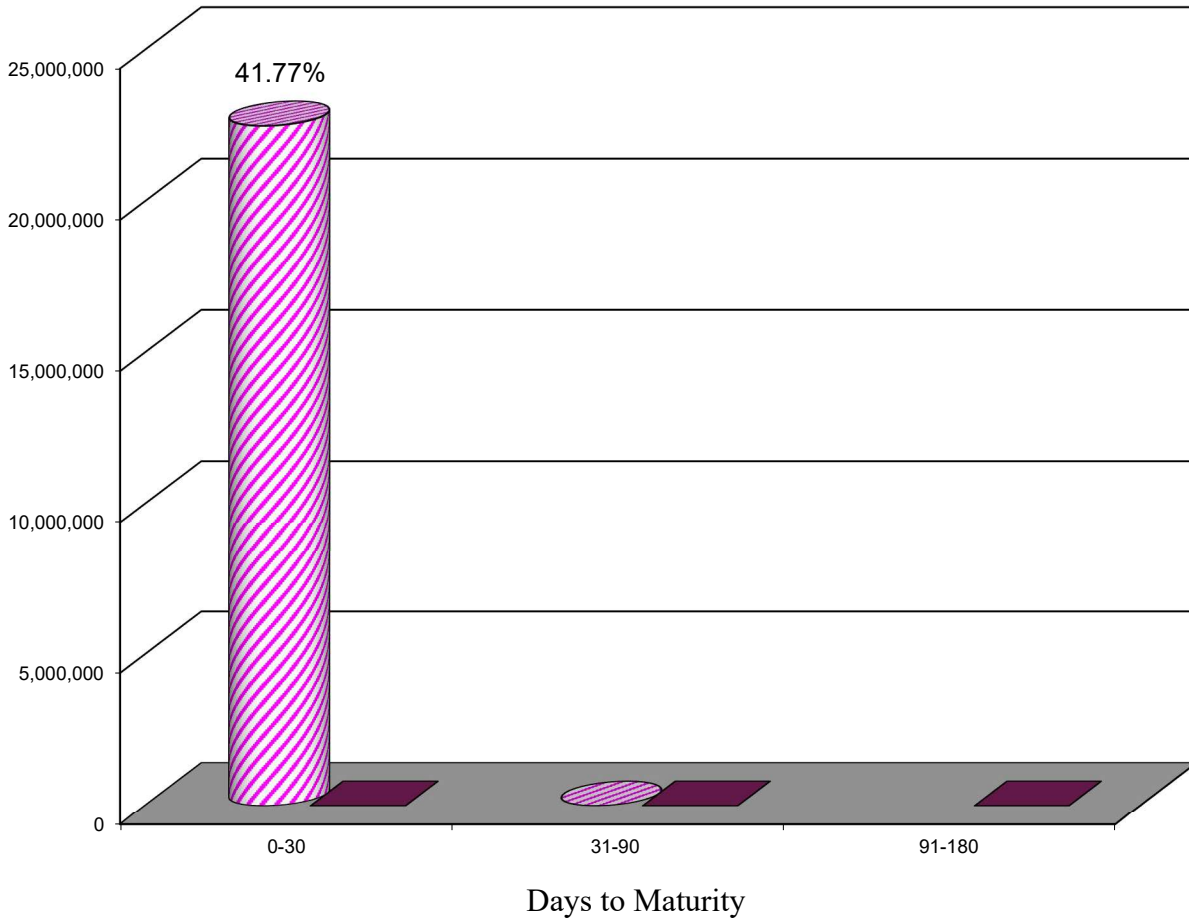
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
September 2022	\$22,472,317	136.55%
September 2021	\$9,499,931	(48.65%)
September 2020	\$18,498,881	(24.36%)
September 2019	\$24,457,196	157.71%
September 2018	\$ 9,490,093	

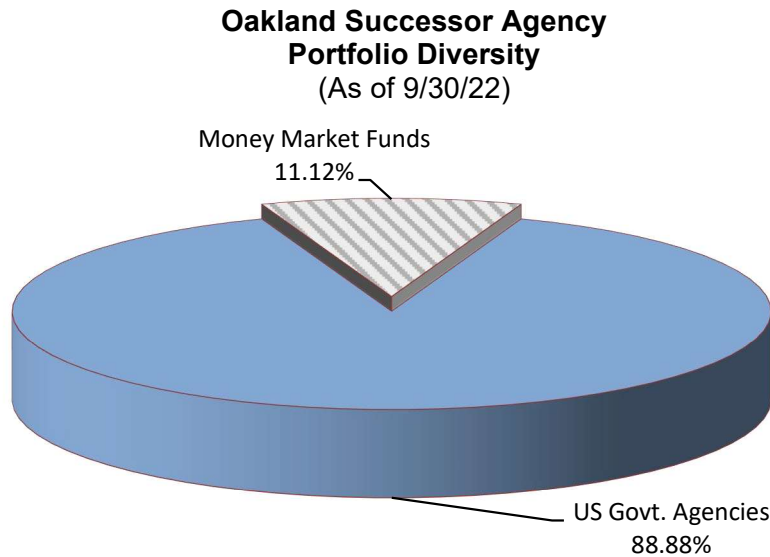
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 9/30/22)**



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



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

Yield. Total interest earned for the quarter ended September 30, 2022, was approximately \$41,609. The effective rate of return on total assets in the Successor's Portfolio was 2.41 percent for month ending September 30, 2022. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 4.13 percent as of September 30, 2022. The Successor's Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 1.51 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 an extremely shorter duration due to liquidity concerns/needs, thus was able to only generate short-term returns in comparison to LAIF and was slightly below the 1-year government agency, which includes future interest rate expectations priced in.

As of September 30, 2022, Successor's Portfolio Fund's average days-to-maturity (ADM) was 10 days versus LAIF's average days-to-maturity (ADM) of 304 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 9/30/22)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor Agency
July 2022	2.89%	1.09%	1.20%
August 2022	3.39%	1.28%	1.72%
September 2022	4.13%	1.51%	2.41%

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.

<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>				
<u>Accrual Basis</u>				
Total Portfolio		<u>September 30, 2022</u>	<u>June 30, 2022</u>	<u>September 30, 2021</u>
<u>Quarter-End</u>				
Total Interest Earnings	\$	118,914	\$ 56,925	\$ 2,134
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	118,914	\$ 56,925	\$ 2,134
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	118,914	\$ 71,592	\$ 2,134
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	118,914	\$ 71,592	\$ 2,134

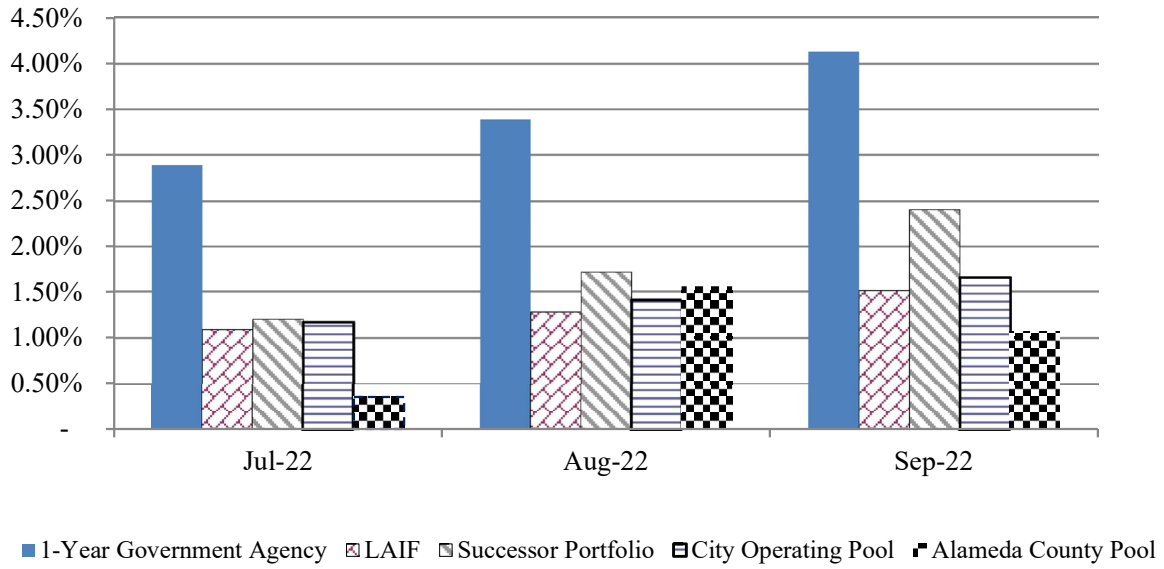
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended September 30, 2022 was \$22.49 million, which was above book value by \$13,184. There was no leverage in the portfolio during the reporting period 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	\$	22,485,501	Market Value	\$	22,485,501
Original Cost		(22,471,033)	Original Cost		(22,472,317)
Net Unrealized Gain (Loss)	\$	14,467	Net Unrealized Gain (Loss)	\$	13,184

The following chart shows yield comparisons for the quarter.

Portfolio Earnings Comparison





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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	5,000,000.00	4,999,584.70	4,999,533.33	22.25	15	4	2.777	2.815
Federal Agency Issues - Discount	15,000,000.00	14,985,915.80	14,972,783.34	66.63	24	13	2.758	2.797
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	11.12	1	1	2.742	2.780
Investments	22,500,000.00	22,485,500.50	22,472,316.67	100.00%	19	10	2.761	2.799
Cash and Accrued Interest								
Accrued Interest at Purchase		45,833.33	45,833.33					
Subtotal		45,833.33	45,833.33					
Total Cash and Investments	22,500,000.00	22,531,333.83	22,518,150.00		19	10	2.761	2.799

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	41,608.62	118,913.89
Average Daily Balance	20,977,686.30	28,196,620.51
Effective Rate of Return	2.41%	1.67%

Treasury Bureau, Finance Department

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3135G0T78	51282	FEDERAL NATIONAL MORTGAGE		09/20/2022	5,000,000.00	4,999,584.70	4,999,533.33	2.000	AA	2.815	4	10/05/2022
Subtotal and Average			1,832,948.33		5,000,000.00	4,999,584.70	4,999,533.33			2.815	4	
Federal Agency Issues - Discount												
313313M21	51283	Federal Farm Credit Bank Disco		09/27/2022	5,000,000.00	4,990,059.90	4,987,916.67	2.900	AA	2.947	26	10/27/2022
313385K47	51281	Federal Home Loan Bank Discoun		09/07/2022	5,000,000.00	4,995,855.90	4,987,200.00	2.560	AA	2.602	12	10/13/2022
313385J23	51284	Federal Home Loan Bank Discoun		09/27/2022	5,000,000.00	5,000,000.00	4,997,666.67	2.800	AA	2.840	2	10/03/2022
Subtotal and Average			11,311,404.63		15,000,000.00	14,985,915.80	14,972,783.34			2.797	13	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	2.780	AAA	2.780	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			7,833,333.33		2,500,000.00	2,500,000.00	2,500,000.00			2.780	1	
Total and Average			20,977,686.30		22,500,000.00	22,485,500.50	22,472,316.67			2.799	10	

**Successor Agency Pool
Portfolio Management
Portfolio Details - Cash
September 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		45,833.33	45,833.33				0
				Subtotal		45,833.33	45,833.33				
		Total Cash and Investments	20,977,686.30		22,500,000.00	22,531,333.83	22,518,150.00			2.799	10



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(10/01/2022 - 10/01/2022)	2 Maturities	0 Payments	2,500,000.00	11.11%	2,500,000.00	2,500,000.00
Aging Interval:	1 - 30 days	(10/02/2022 - 10/31/2022)	4 Maturities	0 Payments	20,000,000.00	88.89%	19,972,316.67	19,985,500.50
Aging Interval:	31 days and after	(11/01/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			6 Investments	0 Payments		100.00	22,472,316.67	22,485,500.50



**Successor Agency Pool
Portfolio Management
Portfolio Summary
August 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	15,000,000.00	14,988,713.75	14,984,707.64	85.70	17	12	2.110	2.140
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	14.30	1	1	2.042	2.070
Investments	17,500,000.00	17,488,713.75	17,484,707.64	100.00%	15	10	2.101	2.130

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	42,195.36	77,305.27
Average Daily Balance	28,849,957.50	31,689,653.19
Effective Rate of Return	1.72%	1.44%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
August 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												
313385H33	51278	Federal Home Loan Bank Discoun		08/22/2022	5,000,000.00	4,992,178.35	4,989,305.56	2.200	AA	2.235	25	09/26/2022
313385E85	51279	Federal Home Loan Bank Discoun		08/29/2022	5,000,000.00	4,998,100.70	4,997,356.25	2.115	AA	2.146	6	09/07/2022
313397E72	51280	Freddie Disco		08/30/2022	5,000,000.00	4,998,434.70	4,998,045.83	2.010	AA	2.039	5	09/06/2022
Subtotal and Average			16,059,634.92		15,000,000.00	14,988,713.75	14,984,707.64			2.140	12	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	2.070	AAA	2.070	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			12,790,322.58		2,500,000.00	2,500,000.00	2,500,000.00			2.070	1	
Total and Average			28,849,957.50		17,500,000.00	17,488,713.75	17,484,707.64			2.130	10	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(09/01/2022 - 09/01/2022)	2 Maturities	0 Payments	2,500,000.00	14.29%	2,500,000.00	2,500,000.00
Aging Interval:	1 - 30 days	(09/02/2022 - 10/01/2022)	3 Maturities	0 Payments	15,000,000.00	85.71%	14,984,707.64	14,988,713.75
Aging Interval:	31 days and after	(10/02/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			5 Investments	0 Payments		100.00	17,484,707.64	17,488,713.75



**Successor Agency Pool
Portfolio Management
Portfolio Summary
July 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	26,000,000.00	25,974,307.51	25,936,970.97	82.50	74	16	1.304	1.322
Money Market	5,500,000.00	5,500,000.00	5,500,000.00	17.50	1	1	1.657	1.680
Investments	31,500,000.00	31,474,307.51	31,436,970.97	100.00%	61	14	1.366	1.385

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	35,109.91	35,109.91
Average Daily Balance	34,529,348.88	34,529,348.88
Effective Rate of Return	1.20%	1.20%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
July 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												
313385C87	51270	Federal Home Loan Bank Discoun		04/18/2022	5,000,000.00	4,993,656.95	4,983,725.00	0.930	AA	0.946	21	08/22/2022
313385B39	51272	Federal Home Loan Bank Discoun		05/24/2022	5,000,000.00	4,997,582.65	4,988,717.36	1.055	AA	1.072	8	08/09/2022
313385C53	51273	Federal Home Loan Bank Discoun		06/06/2022	5,000,000.00	4,994,562.60	4,989,311.11	1.040	AA	1.057	18	08/19/2022
313385C20	51274	Federal Home Loan Bank Discoun		06/15/2022	5,000,000.00	4,995,420.85	4,986,179.17	1.605	AA	1.632	15	08/16/2022
313385C20	51276	Federal Home Loan Bank Discoun		06/27/2022	3,000,000.00	2,997,252.51	2,993,583.33	1.540	AA	1.565	15	08/16/2022
313397D24	51277	Freddie Disco		07/28/2022	3,000,000.00	2,995,831.95	2,995,455.00	2.020	AA	2.051	23	08/24/2022
Subtotal and Average			28,158,381.13		26,000,000.00	25,974,307.51	25,936,970.97			1.322	16	
Money Market												
SYS50914	50914	Fidelity Inst Government			5,500,000.00	5,500,000.00	5,500,000.00	1.680	AAA	1.680	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			6,370,967.74		5,500,000.00	5,500,000.00	5,500,000.00			1.680	1	
Total and Average			34,529,348.88		31,500,000.00	31,474,307.51	31,436,970.97			1.385	14	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(08/01/2022 - 08/01/2022)	2 Maturities	0 Payments	5,500,000.00	17.46%	5,500,000.00	5,500,000.00
Aging Interval:	1 - 30 days	(08/02/2022 - 08/31/2022)	6 Maturities	0 Payments	26,000,000.00	82.54%	25,936,970.97	25,974,307.51
Aging Interval:	31 days and after	(09/01/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			8 Investments	0 Payments		100.00	31,436,970.97	31,474,307.51