



# AGENDA REPORT

**TO:** Sabrina B. Landreth  
City Administrator

**FROM:** Adam Benson  
Director of Finance

**SUBJECT:** Cash Management Report

**DATE:** January 20, 2020

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City Administrator Approval

Date:

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## **RECOMMENDATION**

**Staff Recommends That The City Council Receive The Informational Cash Management Report For The Quarter Ended December 31, 2019.**

## **EXECUTIVE SUMMARY**

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department submits a quarterly informational cash management report to the City Council. For the quarter ended December 31, 2019, the City's Investment Portfolio had a balance of \$1.25 billion and yielded 1.86 percent, while the Successor Agency's Investment Portfolio had a balance of \$22.45 million and yielded 1.58 percent.

## **BACKGROUND / LEGISLATIVE HISTORY**

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of December 31, 2019, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year (FY) 2019-20. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in **Attachment A** are each portfolio's current market value and yield as of December 31, 2019, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors that may affect the portfolio's potential investment results.

## **ANALYSIS AND POLICY ALTERNATIVES**

### ***Cash Position***

The City's Portfolio balances increased from \$1.12 billion as of September 30, 2019 to \$1.25 billion as of December 31, 2019. This net balance increase was mainly due to the following: receipt of \$189.07 million in property taxes, offset by debt service payments of approximately \$101.1 million, and other vendor payments. The remaining balance increase of approximately \$41.24 million, is due to receipt of other revenues, such as Sales Tax offset by operational expenses.

The Successor Agency's portfolio decreased from a balance of \$24.46 million as of September 30, 2019 to a balance of \$22.45 million as of December 31, 2019. The portfolio decreased due to vendor payments of approximately \$2.01 million.

### ***Yield Comparison***

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending December 31, 2019 was 1.86 percent. The effective rate of return on total assets in the Successor Agency's Fund Portfolio for the month ending December 31, 2019 was 1.58 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a lower fund balance and a shorter investment horizon due to cash flow needs. The City Portfolio has a more stable long-term investment horizon, allowing for longer-term securities that typically have higher yields. Note that the current yield curve is relatively flat, and short term securities are yielding similar returns than long term securities.

The City Portfolio outperformed the one-year government agencies benchmark, which had a yield of 1.54 percent, and City Portfolio slightly underperformed the Local Agency Investment Fund (LAIF), which had yield of 2.04 percent.

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

## **FISCAL IMPACT**

There are no budget implications associated with this informational report.

### **PUBLIC OUTREACH / INTEREST**

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

### **COORDINATION**

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

### **SUSTAINABLE OPPORTUNITIES**

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

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

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

**ACTION REQUESTED OF THE CITY COUNCIL**

Staff Recommends That The City Council Receive The Cash Management Report For The Quarter Ended December 31, 2019.

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

Respectfully submitted,



Adam Benson  
Director of Finance, Finance Department

Reviewed by:  
David Jones, Treasury Administrator  
Treasury Bureau

Prepared by:  
Max Kumar, Investment Officer  
Treasury Bureau

Attachments (1):

A: ***Cash Management Report for the Quarter Ended December 31, 2019***

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

**City of Oakland, California**

**Cash Management Report For  
The Quarter Ended  
December 31, 2019  
Finance Department  
Bureau of Treasury**

DAVID JONES  
Treasury Administrator

**Investment Staff**  
Max Kumar, Investment Officer

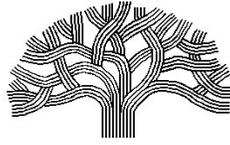


**CITY OF OAKLAND  
CASH MANAGEMENT REPORT FOR  
THE QUARTER ENDED DECEMBER 31, 2019**

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**CITY OF OAKLAND AND CITY OF OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED DECEMBER 31, 2019**

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

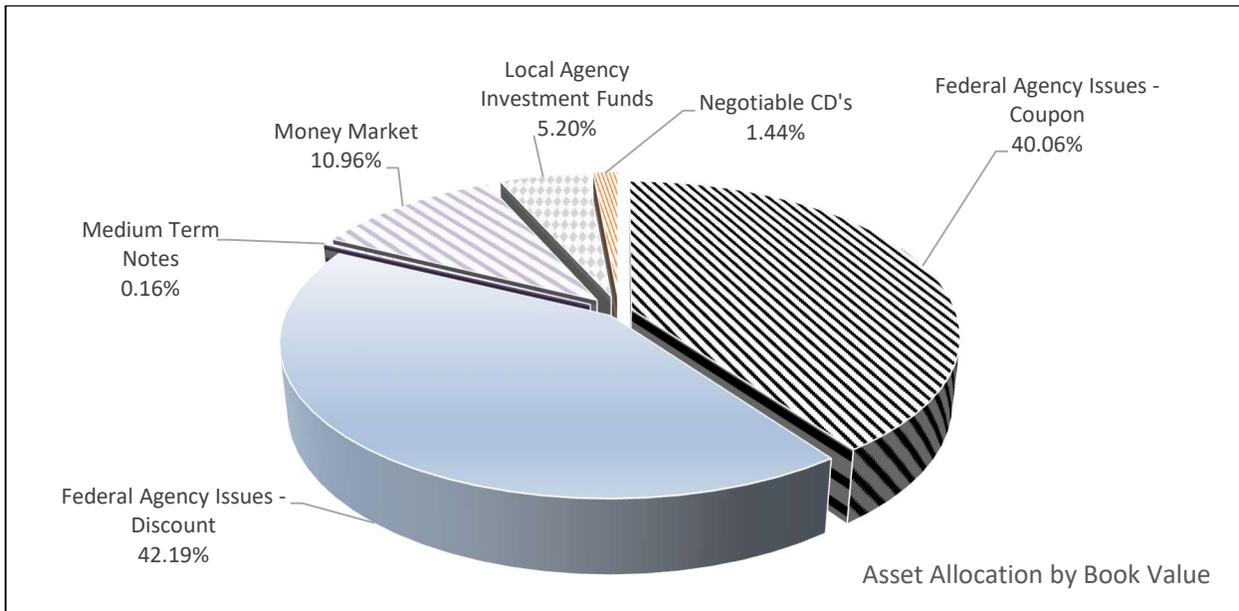
**JANUARY 20, 2020**



**Pooled Fund Portfolio Statistics**  
**For the month ended December 31, 2019**

Average Daily Balance	\$1,178,333,035
Net Earning Quarter	\$5,600,106
Month End Yield	1.86%
Average Maturity	276 days
Daily Liquidly	16.10%
180 Day Liquidity	51.96%

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>
Federal Agency Issues - Coupon	501,040,000.00	501,976,784.73	500,783,811.00
Federal Agency Issues - Discount	532,000,000.00	529,036,216.96	527,443,417.69
Medium Term Notes	2,000,000.00	2,013,082.92	1,999,335.37
Money Market	137,000,000.00	137,000,000.00	137,000,000.00
Local Agency Investment Funds	65,000,000.00	65,115,069.37	65,000,000.00
Negotiable CD's	18,000,000.00	18,000,365.00	18,000,000.00
<b>Total</b>	<b>\$1,255,040,000.00</b>	<b>\$1,253,141,518.98</b>	<b>\$1,250,226,564.06</b>



**CITY OF OAKLAND AND OAKLAND SUCCESSOR  
CASH MANAGEMENT REPORT  
FOR THE QUARTER ENDED DECEMBER 31, 2019**

**I. ECONOMIC REVIEW**

MARKET OVERVIEW

According to the U.S. Department of Commerce, Real Gross Domestic Product – the output of goods and services produced by labor – is expected to increase at an annual rate of 2.3 percent in the third quarter of 2019. The Real GDP had increased 2.1 percent in the third quarter of 2019. The Real GDP is expected to moderate grow in the fourth quarter, as global economic concerns, trade war with China, and soft economic data continues to drag the U.S. economy.

The U.S. unemployment rate moderately increased in December 2019, as the unemployment rate held steady at 3.5%. According to the Bureau of Labor Statistics, Nonfarm payroll added 145,000 jobs in December 2019, after adding 256,000 jobs in October and adding 152,000 jobs in November 2019. Economists had expected a gain of 160,000 in jobs. The strongest job gains occurred in retail, leisure and hospitality, health care, construction, and professional and business sectors, while jobs declined in manufacturing, transportation, warehousing, and mining sectors. The jobs market is holding steady despite concerns of global economic slowdown.

U.S. consumer spending increased slightly in November 2019, as consumers spent more on auto purchases and healthcare. The Bureau of Economic Analysis reported that consumer spending, which accounts for almost 70 percent of the economy, increased 0.4 percent in November 2019 after increasing 0.3 percent in October 2019. The personal consumption expenditure (PCE) price index excluding food and energy increased 0.2% in November 2019. The PCE price index rose 0.2% in October. The PCE index has increased 1.5% since November 2018. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer prices rose more than expected in December 2019, as the underlying inflation pressures retreated. The Labor Department reported that its Consumer Price Index increased 0.2% in December 2019, as energy prices increased. The CPI had increased 0.3 percent in November 2019. Core inflation, which excludes volatile food and energy costs increased 0.1% in December 2019. The Consumer Price Index has increased 2.3 percent over the past year, which is now close to the FOMC's inflation threshold of 2 percent.

U.S. consumer confidence weakened in December 2019, as consumers were less optimistic about the future expectations amid global economic slowdowns and continued volatility in financial markets amid US trade war with China. The Conference Board reported that its index of consumer confidence decreased to 126.5 in December 2019 after 126.8 reading in November 2019. The economists had expected an increase to 128.2.

U.S. retail sales increased less than expected in November 2019, as consumers slashed spending on discretionary spending such as entertainment, clothing, restaurant and bars. The Commerce Department reported that retail sales increased 0.2 percent in November 2019. Economists were expecting an increase of 0.5 percent. In October 2019, retail sales had increased 0.4 percent. Retail sales has increased 3.3 percent since November 2018.

U.S. manufacturing activity showed the lowest reading in more than 10 years in December 2019 amid U.S. China trade war, the Institute for Supply Management (ISM) said its manufacturing index decreased to a reading of 47.2 in December 2019 from 48.1 in November 2019. This was the second straight month that the index fell below 50%, as any number below 50% signals contraction in the economy.

U.S. producer prices were unexpectedly unchanged in November 2019 as increases in food and gasoline prices were offset by declining costs of services. The Labor Department reported that its producer price index for final demand was unchanged in November 2019 after increasing 0.4 percent in October 2019. In the 12 months through November 2019, the PPI rose 1.10 percent.

However, Prices for U.S. import prices increased in November 2019, as cost of petroleum and other goods increased. According to U.S. Bureau of Labor Statistics, import prices increased 0.2 percent in November 2019. Economists had forecasted import prices to increase 0.2 percent. The US imports prices had decreased by 0.5% in October 2019. In the 12 months through November 2019, import prices fell 1.3%, suggested imported inflation to remain moderate.

U.S. homebuilding increased more than expected in November 2019, as permits for future homes surged to a 12 ½ year high, amid lower mortgage rates. The Commerce Department reported that Housing Starts increased 3.2 percent to a seasonally adjusted annual rate of 1.365 million units. Economists had forecasted housing starts to increase to a pace of 1.345 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased 2.4 percent to a rate of 918,000 units in November 2019.

Sales of new U.S. single family homes increased in November 2019. The Commerce Department reported that new home sales increased 1.3 percent to a seasonally adjusted annual rate of 719,000 units in November 2019. October 2019 had a rate of 710,000 units. The housing market continues to be volatile despite lower mortgage rates and the lowest unemployment rate in nearly 50 years.

The U.S. existing home sales dropped more than expected in November 2019 due to shortage of homes for sale, as inventories remain low. The National Association of Realtors reported that its index of existing home sales increased 1.7 percent to a seasonally adjusted annual rate of 5.35 million homes. October's sales pace was 5.45 million units. Existing home sales makes up about 90 percent of U.S. home sales, decreased 2.7% from last year.

## INTEREST RATES

Inflation and unemployment continue to be the primary concern of the Federal Open Market Committee ("FOMC"). The FOMC held meetings on October 30<sup>th</sup> and December 11<sup>th</sup> 2019. On October 30<sup>th</sup> meeting, the FOMC decided to reduce the target federal funds rate by 25 basis points ("bps"), thus reducing the target rate by 25 bps to 1.50-1.75 percent. The FOMC stated that concerns of global economic outlook and muted inflation pressures warranted federal rate cuts. However, on December 11 2019 meeting, the FOMC decided not to cut rates further, indicating that the current monetary policy is sufficient to support the economy.

The FOMC kept the target range indicating that even though the labor market remained strong, growth of economic activity has slowed. FOMC expects inflation on a 12-month basis is expected to remain somewhat near 2 percent in the near term but to stabilize around the 2 percent objective over the medium term. The FOMC changed its 2020 outlook indicating they will act as appropriate to sustain the expansion. The FOMC will continue to monitor global economic and financial developments and assess their implications for the economic outlook.

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

The FOMC currently expects that, with gradual adjustments in the stance of monetary policy, economic activity will continue to expand at a moderate pace and labor market indicators will continue to strengthen. However, FOMC indicated that the actual path of federal funds rate will depend of future incoming economic data.

## II. CITY OF OAKLAND

### PORTFOLIO REVIEW

The City's Portfolio balances increased from \$1.12 billion as of September 30, 2019 to \$1.25 billion as of December 31, 2019. This net balance increase was mainly due to the following: receipt of \$189.07 million in property taxes, offset by debt service payments of approximately \$101.1 million, and other vendor payments. The remaining balance increase of approximately \$41.24 million, is due to receipt of other revenues, such as Sales Tax offset by operational expenses.

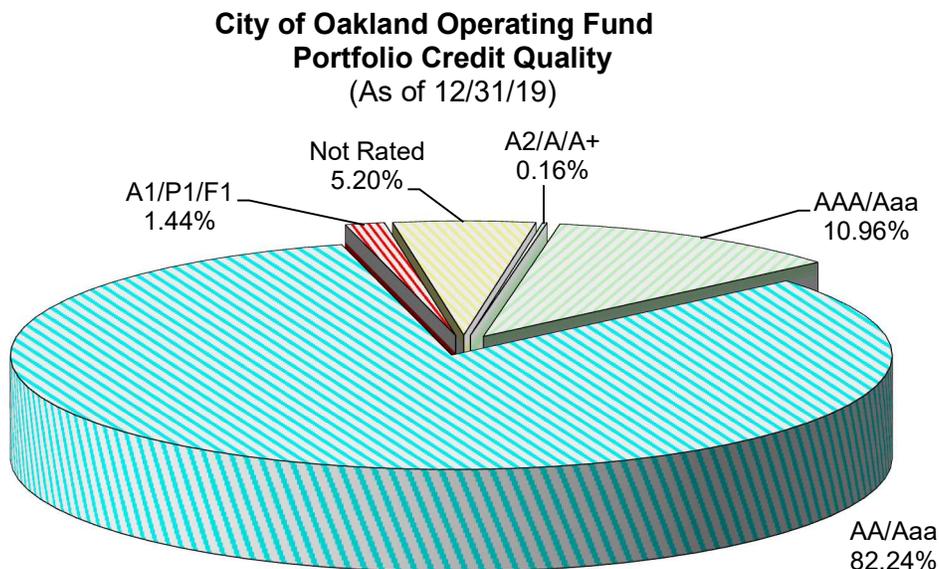
### PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of December 31, 2019. Approximately 82.24% of Operating Fund investments were rated in the AA/Aaa category while 10.96% in AAA/Aaa, 5.20% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 1.44% in the A1/P1 category, and the remaining 0.16% in A2/A/A+. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

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



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

Debt service payable from the City’s Operating Pool for the Port and the City for the six months following December 31, 2019 is approximately \$130.07 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

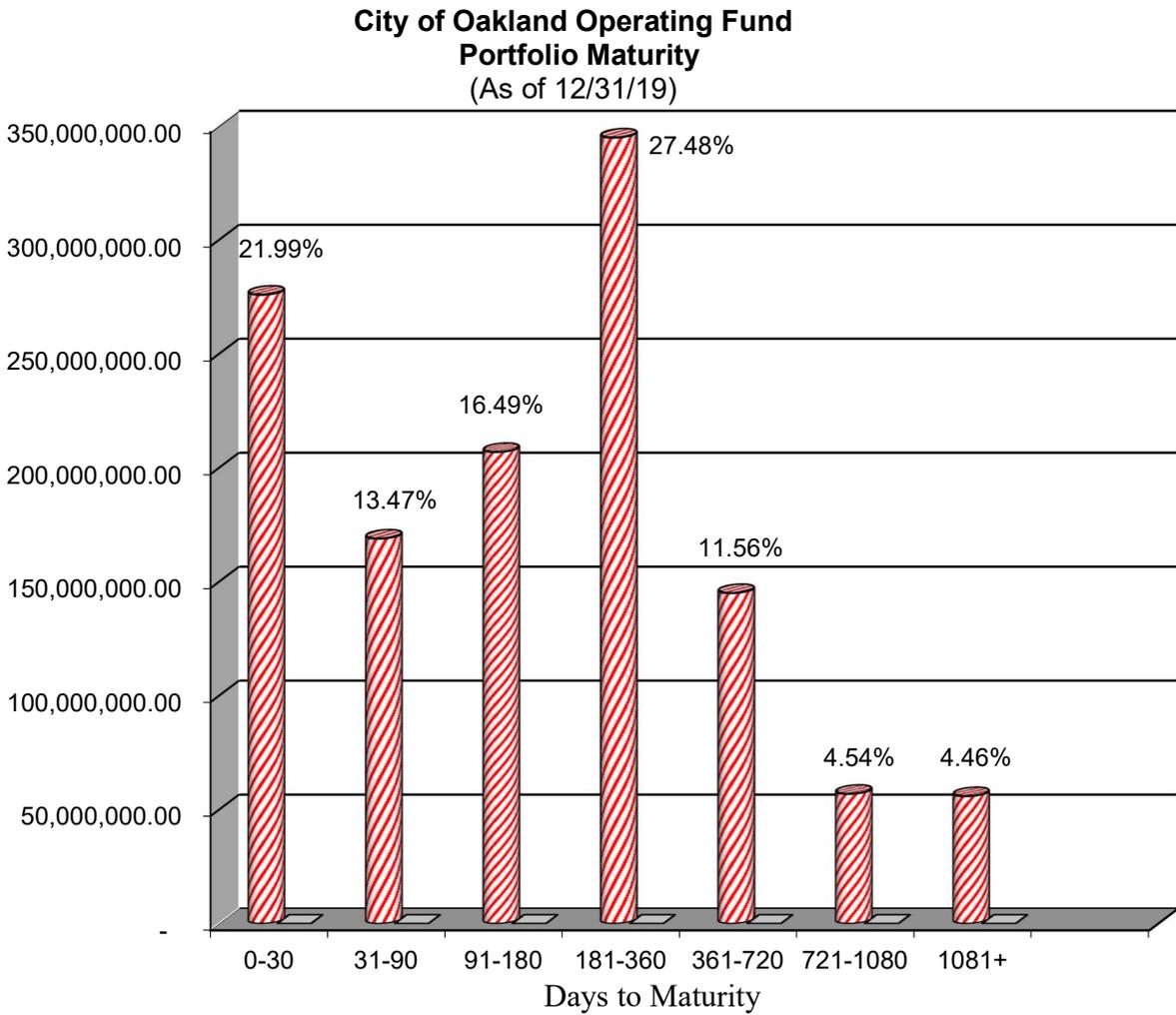
<b>Days</b>	<b>Amount(s)</b>	<b>Percent</b>
0-30	\$ 276,000,000	22.00%
31-180	\$ 376,000,000	29.96%
<b>Total</b>	<b>\$ 652,000,000</b>	<b>51.96%</b>

Investments maturing within 180 days include \$65.00 million in LAIF and \$137.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

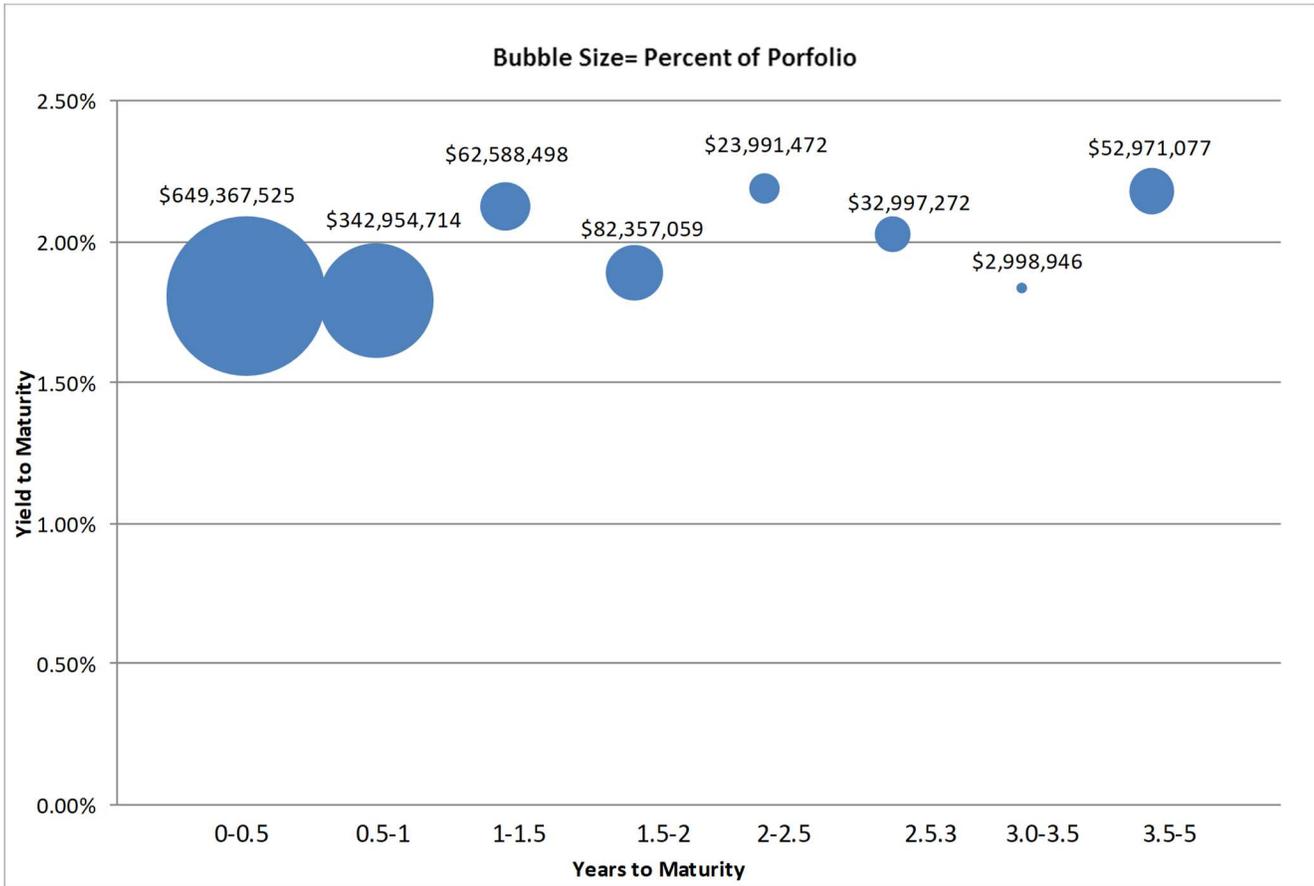
<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
December 2019	\$1,250,226,564	21.88%
December 2018	\$1,025,760,860	12.62%
December 2017	\$ 910,839,095	18.73%
December 2016	\$767,146,614	29.15%
December 2015	\$ 593,978,186	-

The following graph depicts the Operating Fund Portfolio by dollars invested and the percentage in each maturity range as of December 31, 2019.



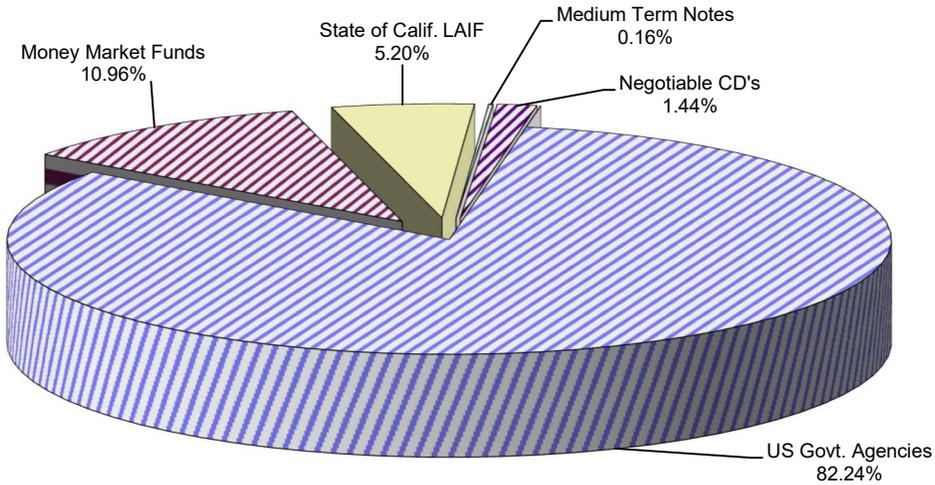
The following graph depicts the Operating Fund Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Fund  
Yield to Maturity  
(As of 12/31/19)**



**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 Fund  
Portfolio Diversity  
(As of 12/31/19)**



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

**Yield.** Total interest earned for the quarter ended December 31, 2019 was approximately \$5,600,106. The effective rate of return on total assets in the Operating Fund Portfolio for month-end December 31, 2019 was 1.86% as compared to 2.25% for September 30, 2019. It continues to be the City's practice to hold investments to maturity rather than to sell at a loss and adjust to the market's yield curve. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Fund  
Comparative Annualized Yields  
(As of 12/31/19)**

<b>As of Month-end</b>	<b>1-year Govt. Agency</b>	<b>LAIF<sup>1</sup></b>	<b>Operating Fund</b>	<b>Alameda County Pool<sup>2</sup></b>
October 2019	1.83%	2.19%	2.10%	2.10%
November 2019	1.53%	2.10%	2.01%	2.05%
December 2019	1.54%	2.04%	1.86%	2.02%

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

<sup>2</sup>Annualized cash based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Fund Portfolio for the month ending December 31, 2019 was 1.86 percent. The City's Operating Fund Portfolio had out-performed the 1 year government agency which yielded a rate of 1.54 percent. The City's Operating Fund Portfolio slightly underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 2.04 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for December 2019 of 2.02 percent. The Alameda County Pool had a Portfolio of \$6.64 billion with 667 days to maturity, meanwhile the City's Operating Fund had an accrual rate of return of 1.85 percent for December 2019. The City had a portfolio of \$1.25 billion with 276 days to maturity.

As of December 31, 2019, the City's Portfolio Fund's average days-to-maturity (ADM) was 276 days versus LAIF's average days-to-maturity (ADM) was 185 days.

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

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

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<b>Accrual Basis</b>				
<b>Total Portfolio</b>		<b>December 30, 2019</b>	<b>September 30, 2019</b>	<b>December 30, 2018</b>
<b><i>Quarter-End</i></b>				
Total Interest Earnings	\$	5,600,106	\$ 6,661,277	\$ 4,944,245
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	5,600,106	\$ 6,661,277	\$ 4,944,245
<b><i>Fiscal Year-to-Date</i></b>				
Total Interest Earnings	\$	12,272,598	\$ 6,666,142	\$ 9,662,760
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	12,272,598	\$ 6,666,142	\$ 9,662,760

**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Operating Fund was \$1.25 billion, which was above book value by \$2,914,955. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

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

<b>UNREALIZED GAINS &amp; LOSSES</b>					
	<b>Cash Basis</b>			<b>Accrual Basis</b>	
<b>Market Value</b>	\$	1,253,141,519	<b>Market Value</b>	\$	1,253,141,519
<b>Original Cost</b>		(1,250,005,532)	<b>Original Cost</b>		(1,250,226,564)
<b>Net Unrealized Gain (Loss)</b>	\$	3,135,987	<b>Net Unrealized Gain (Loss)</b>	\$	2,914,955

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

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### III. CITY OF OAKLAND SUCCESSOR PORTFOLIO

#### PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$24.46 million as of September 30, 2019 to a balance of \$22.45 million as of December 31, 2019. The portfolio decreased due to vendor payments of approximately \$2.01 million.

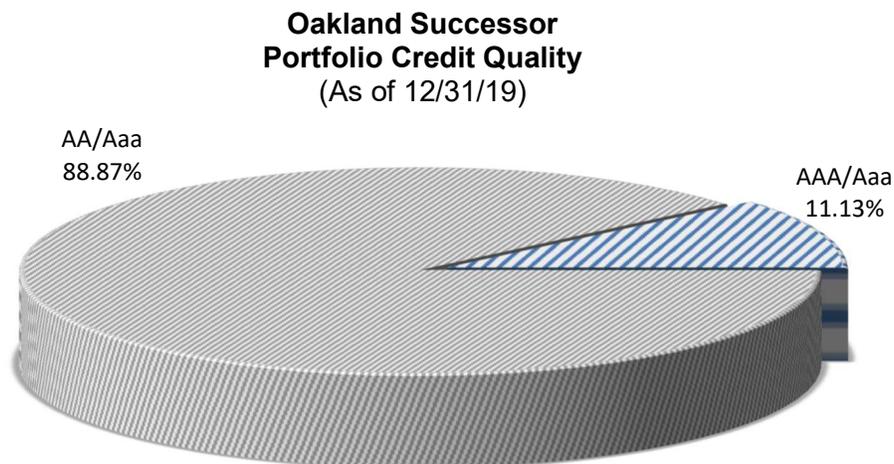
#### PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. The Successor's holdings by credit rating category are depicted in the chart below. Approximately 11.13% of Operating Fund investments were rated in the AAA/Aaa, while 88.87% were rated AA/Aaa . On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

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



Liquidity. Liquidity within the Successor’s Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$7.24 million. The estimated six-month cash flow for Successor Portfolio is summarized below:

<b>Successor Portfolio Estimated Cash Flow</b>	
<b>January-June 2020*</b>	
Beg: Available Balance	\$ 22,452,323
ROPS Receipt	20,232,473
Debt Service	(7,240,481)
Other expenses	(5,000,000)
Bal: June 2020	\$ 30,444,315
*Successor Pool Only	

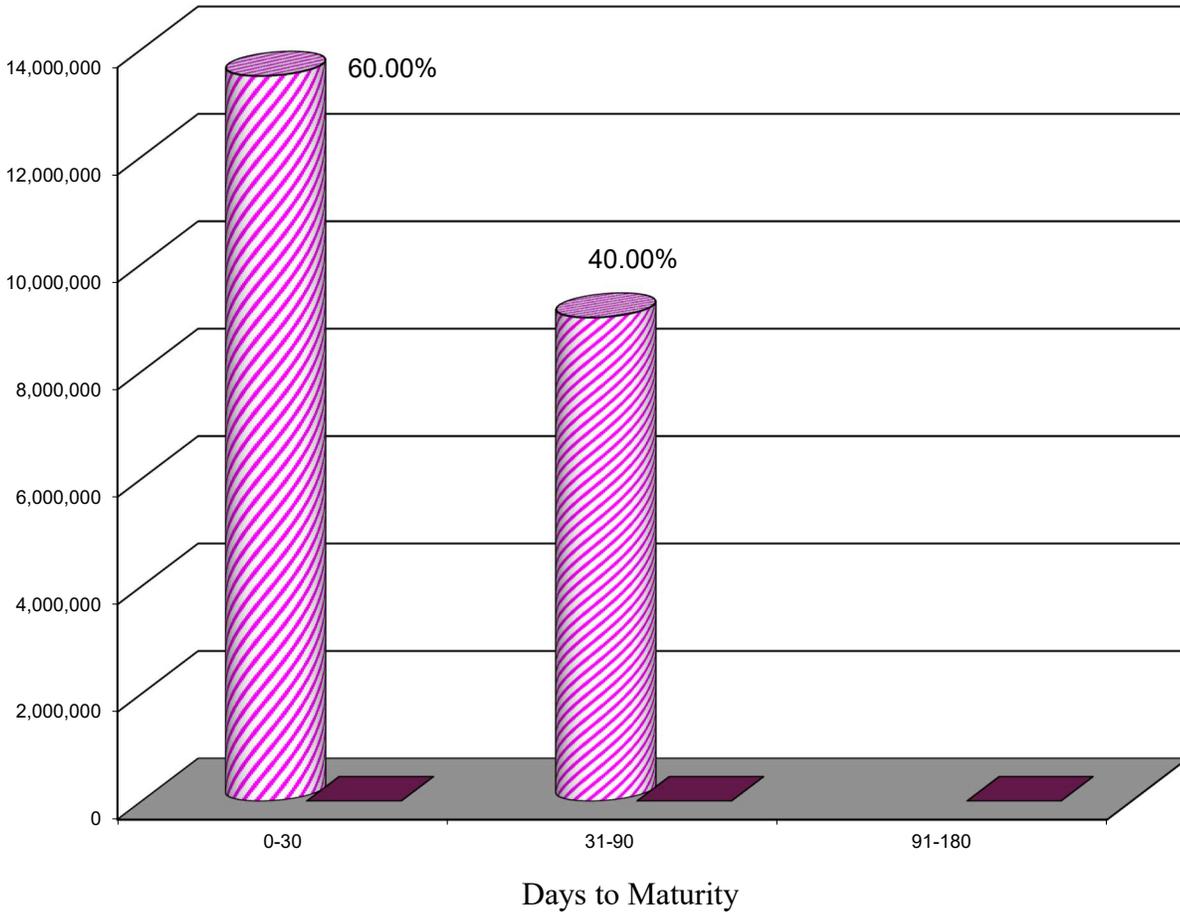
Five Year Historical Portfolio Balance: Listed below is the balance for the operating fund portfolio for each of the last 5 years.

<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
December 2019	\$ 22,452,323	165.04%
December 2018	\$ 8,471,390	(10.77%)
December 2017	\$ 9,494,357	58.28%
December 2016	\$ 5,998,465	62.12%
December 2015	\$ 3,699,920	-

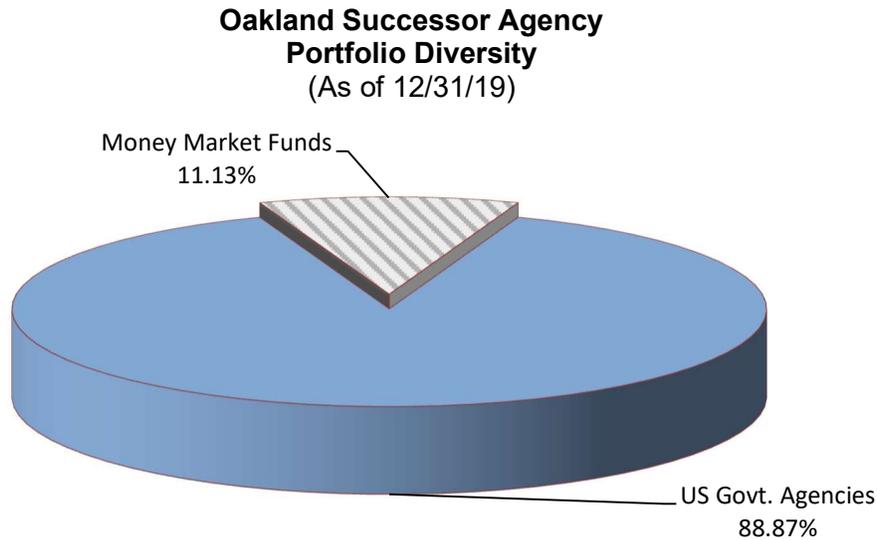
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency  
Portfolio Maturity  
(As of 12/31/19)**



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 December 31, 2019, was approximately \$102,187. The effective rate of return on total assets in the Successor's Portfolio was 1.58 percent for month ending December 31, 2019. The Successor's Portfolio outperformed the 1-year government agency which yielded a rate of 1.54 percent as of December 31, 2019. The Successor's Portfolio underperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 2.04 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has extremely shorter duration due to liquidity concerns, thus was able to generate higher short term returns in comparison to LAIF and 1-year government agency.

As of December 31, 2019, Successor's Portfolio Fund's average days-to-maturity (ADM) was 23 days versus LAIF's average days-to-maturity (ADM) was 185 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency  
Comparative Annualized Yields  
(As of 12/31/19)**

<b>As of Month-end</b>	<b>1-Year Govt. Agency</b>	<b>LAIF<sup>1</sup></b>	<b>Successor</b>
October 2019	1.83%	2.19%	1.83%
November 2019	1.53%	2.10%	1.65%
December 2019	1.54%	2.04%	1.58%

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

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

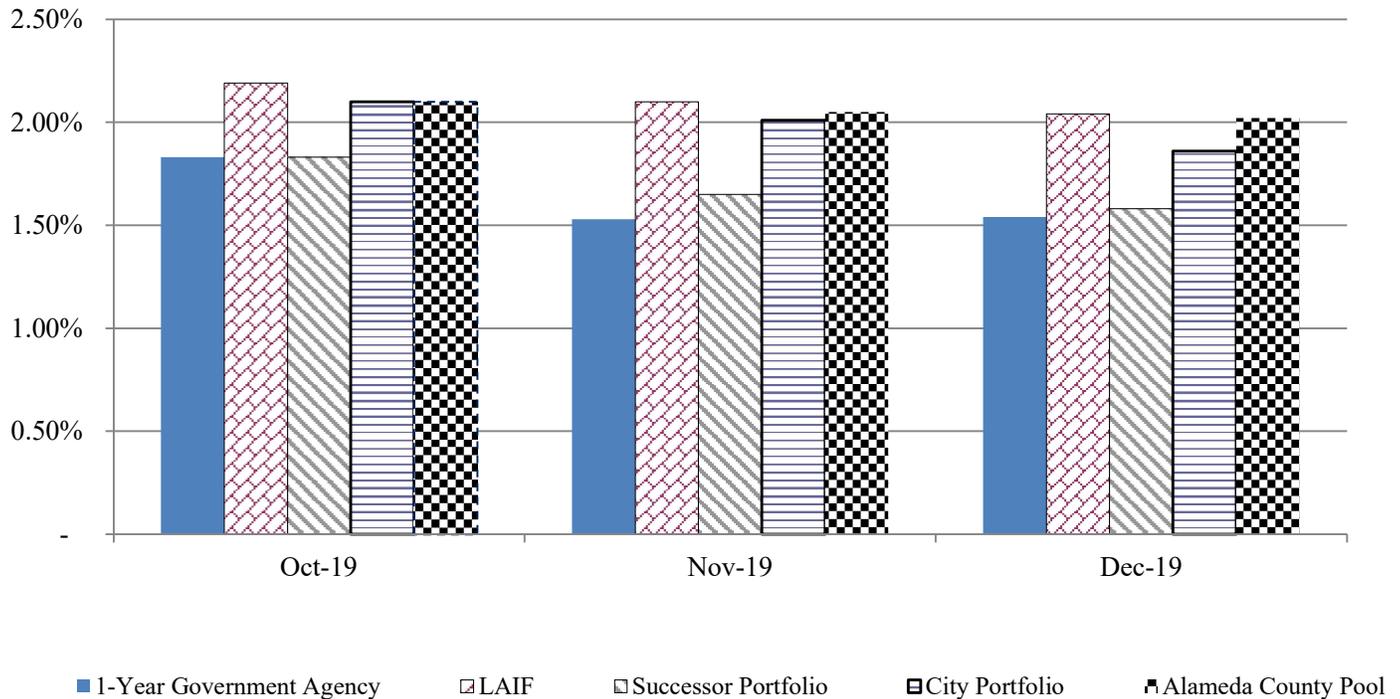
<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<u>Accrual Basis</u>				
<b>Total Portfolio</b>		<u>December 30, 2019</u>	<u>September 30, 2019</u>	<u>December 30, 2018</u>
<b><u>Quarter-End</u></b>				
Total Interest Earnings	\$	102,187	\$ 269,348	\$ 47,977
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	102,187	\$ 269,348	\$ 47,977
<b><u>Fiscal Year-to-Date</u></b>				
Total Interest Earnings	\$	371,478	\$ 269,348	\$ 220,290
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	371,478	\$ 269,348	\$ 220,290

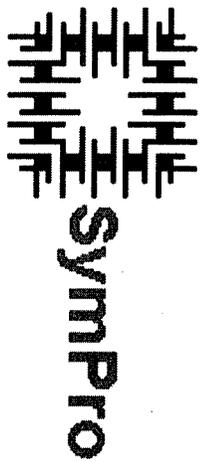
**Valuation and Leverage.** Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended December 31, 2019 was \$22.48 million, which was above book value by \$26,820. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

<b>UNREALIZED GAINS &amp; LOSSES</b>				
	<b>Cash Basis</b>		<b>Accrual Basis</b>	
<b>Market Value</b>	\$ 22,479,143	<b>Market Value</b>	\$ 22,479,143	
<b>Original Cost</b>	(22,452,323)	<b>Original Cost</b>	(22,452,323)	
<b>Net Unrealized Gain (Loss)</b>	\$ 26,820	<b>Net Unrealized Gain (Loss)</b>	\$ 26,820	

**Portfolio Earnings Comparison**





**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Summary**  
**December 31, 2019**

City of Oakland

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	501,040,000.00	501,976,784.73	500,783,811.00	40.06	812	547	2.044	2.072
Federal Agency Issues - Discount	532,000,000.00	529,036,216.96	527,443,417.69	42.19	182	130	1.684	1.708
Medium Term Notes	2,000,000.00	2,013,082.92	1,999,335.37	0.16	1,096	376	2.647	2.684
Money Market	137,000,000.00	137,000,000.00	137,000,000.00	10.96	1	1	1.502	1.523
Local Agency Investment Funds	65,000,000.00	65,115,069.37	65,000,000.00	5.20	1	1	2.015	2.043
Negotiable CDs	18,000,000.00	18,000,365.00	18,000,000.00	1.44	122	75	1.780	1.804
<b>Investments</b>	<b>1,255,040,000.00</b>	<b>1,253,141,518.98</b>	<b>1,250,226,564.06</b>	<b>100.00%</b>	<b>406</b>	<b>276</b>	<b>1.828</b>	<b>1.854</b>

Cash and Accrued Interest		22,813.20	22,813.20					
Accrued Interest at Purchase			22,813.20					
Subtotal			22,813.20					
<b>Total Cash and Investments</b>	<b>1,255,040,000.00</b>	<b>1,253,164,332.18</b>	<b>1,250,249,377.26</b>		<b>406</b>	<b>276</b>	<b>1.828</b>	<b>1.854</b>

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	1,864,150.47	12,272,598.47
Average Daily Balance	1,178,333,035.26	1,134,688,349.58
Effective Rate of Return	1.86%	2.15%

Treasury Bureau, Finance Department

Reporting period 12/01/2019-12/31/2019

Run Date: 01/14/2020 - 12:52

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity
3133EHKS1	53303	FEDERAL FARM CREDIT BANK	3,000,000.00	06/19/2017	3,000,000.00	2,994,532.44	2,999,370.87	1.740	AA	1.740	329 11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK	3,000,000.00	06/20/2017	3,000,000.00	3,000,012.54	2,998,280.66	1.800	AA	1.818	436 03/12/2021
3133EHSK1	53305	FEDERAL FARM CREDIT BANK	3,000,000.00	09/20/2017	3,000,000.00	2,994,532.44	2,998,819.43	1.740	AA	1.761	329 11/25/2020
3133EHLX2	53357	FEDERAL FARM CREDIT BANK	3,000,000.00	09/06/2017	3,000,000.00	3,000,000.45	2,999,914.57	1.500	AA	1.496	64 03/05/2020
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK	3,000,000.00	09/12/2017	3,000,000.00	2,987,334.99	3,000,000.00	2.000	AA	1.973	985 09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK	3,000,000.00	09/14/2017	3,000,000.00	2,999,135.55	3,000,000.00	1.580	AA	1.568	257 09/14/2020
3133EHYQ0	53373	FEDERAL FARM CREDIT BANK	3,000,000.00	09/20/2017	3,000,000.00	3,000,056.16	2,994,575.76	1.950	AA	2.008	803 03/14/2022
3133EGNF8	53543	FEDERAL FARM CREDIT BANK	3,000,000.00	12/29/2017	3,000,000.00	2,995,120.68	2,993,296.88	1.300	AA	2.024	111 04/21/2020
3133EJHL6	53680	FEDERAL FARM CREDIT BANK	3,000,000.00	03/27/2018	3,000,000.00	3,005,775.96	2,999,426.67	2.375	AA	2.424	86 03/27/2020
3133EJUL1	53821	FEDERAL FARM CREDIT BANK	3,000,000.00	07/19/2018	3,000,000.00	3,035,179.50	2,999,382.60	2.700	AA	2.683	384 01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK	3,000,000.00	07/19/2018	3,000,000.00	3,035,179.50	2,999,382.60	2.700	AA	2.683	384 01/19/2021
3133EK40	53885	FEDERAL FARM CREDIT BANK	3,000,000.00	10/23/2018	3,000,000.00	3,031,737.75	2,999,610.67	2.900	AA	2.877	296 10/23/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK	3,000,000.00	12/21/2018	3,000,000.00	3,026,784.36	2,999,640.95	2.770	AA	2.737	264 09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK	3,000,000.00	12/21/2018	3,000,000.00	3,390,179.31	2,999,541.90	2.770	AA	2.755	264 09/21/2020
3133EKAJ3	54051	FEDERAL FARM CREDIT BANK	5,000,000.00	02/12/2019	5,000,000.00	5,007,002.45	4,999,895.68	2.540	AA	2.524	42 02/12/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK	3,000,000.00	02/28/2019	3,000,000.00	3,019,320.60	2,999,684.00	2.520	AA	2.502	240 08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK	3,000,000.00	02/28/2019	3,000,000.00	3,019,320.60	2,999,684.00	2.520	AA	2.502	240 08/28/2020
3133EKEN2	54120	FEDERAL FARM CREDIT BANK	3,600,000.00	03/26/2019	3,600,000.00	3,605,919.62	3,600,000.00	2.520	AA	2.485	450 03/26/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK	3,000,000.00	03/26/2019	3,000,000.00	3,004,933.02	3,000,000.00	2.520	AA	2.485	450 03/26/2021
3133EKNH7	54162	FEDERAL FARM CREDIT BANK	3,000,000.00	04/16/2019	3,000,000.00	3,025,389.81	2,999,915.29	2.400	AA	2.371	350 12/16/2020
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK	3,000,000.00	06/19/2019	3,000,000.00	3,004,039.14	3,000,000.00	2.400	AA	2.367	1,265 06/19/2023
3133EKRW8	54286	FEDERAL FARM CREDIT BANK	3,000,000.00	06/24/2019	3,000,000.00	3,007,448.46	3,000,000.00	2.100	AA	2.071	540 06/24/2021
3133EKTAA	54311	FEDERAL FARM CREDIT BANK	3,000,000.00	07/01/2019	3,000,000.00	3,001,250.64	3,000,000.00	2.090	AA	2.061	912 07/01/2022
3133EKTAA	54312	FEDERAL FARM CREDIT BANK	3,000,000.00	07/01/2019	3,000,000.00	3,001,250.64	3,000,000.00	2.090	AA	2.061	912 07/01/2022
3133EKTAA	54313	FEDERAL FARM CREDIT BANK	3,000,000.00	07/01/2019	3,000,000.00	3,001,250.64	3,000,000.00	2.090	AA	2.061	912 07/01/2022
3133EKLUA2	54315	FEDERAL FARM CREDIT BANK	3,000,000.00	07/01/2019	3,000,000.00	3,019,860.75	2,998,946.35	1.850	AA	1.836	1,127 02/01/2023
3133EKTNG	54316	FEDERAL FARM CREDIT BANK	3,000,000.00	07/02/2019	3,000,000.00	3,007,275.84	2,998,301.73	1.850	AA	1.901	10/02/2020
3133EKTNG	54318	FEDERAL FARM CREDIT BANK	3,000,000.00	07/02/2019	3,000,000.00	3,007,275.84	2,998,572.73	1.850	AA	1.889	275 10/02/2020
3133EKTNP1	54320	FEDERAL FARM CREDIT BANK	3,000,000.00	07/05/2019	3,000,000.00	3,007,788.06	2,995,805.90	1.770	AA	1.849	460 04/05/2021
3133EKLUY0	54332	FEDERAL FARM CREDIT BANK	3,000,000.00	07/15/2019	3,000,000.00	3,000,223.20	3,000,000.00	2.120	AA	2.091	380 01/15/2021
3133EKNVD5	54333	FEDERAL FARM CREDIT BANK	3,000,000.00	07/18/2019	3,000,000.00	3,016,997.31	2,997,862.70	1.875	AA	1.885	748 01/18/2022
3133EKNVC7	54334	FEDERAL FARM CREDIT BANK	3,000,000.00	07/19/2019	3,000,000.00	3,014,607.06	2,997,675.00	1.750	AA	1.776	565 07/19/2021
3133EKNVP8	54336	FEDERAL FARM CREDIT BANK	3,000,000.00	07/22/2019	3,000,000.00	3,002,771.49	3,000,000.00	2.110	AA	2.081	933 07/22/2022
3133EKNVZ5	54337	FEDERAL FARM CREDIT BANK	3,000,000.00	07/24/2019	3,000,000.00	3,006,810.57	3,000,000.00	2.200	AA	2.170	1,300 07/24/2023
3133EKE85	54355	FEDERAL FARM CREDIT BANK	3,000,000.00	08/26/2019	3,000,000.00	3,004,109.19	2,999,588.75	1.750	AA	1.747	238 08/26/2020
3133EKH66	54371	FEDERAL FARM CREDIT BANK	3,000,000.00	09/03/2019	3,000,000.00	2,990,610.96	3,000,000.00	1.850	AA	1.825	792 03/03/2022

Portfolio POOL

AP

PM (PRF\_PMD) 7.3.0

Report Ver. 7.3.6.1

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
3133EKG66	54378	FEDERAL FARM CREDIT BANK	3,000,000.00	09/05/2019	3,000,000.00	2,990,610.96	2,999,033.39	1.850	AA	1.840	792	03/03/2022
3133EKG42	54381	FEDERAL FARM CREDIT BANK	3,000,000.00	09/09/2019	3,000,000.00	3,000,113.04	2,996,129.18	1.920	AA	1.930	1,335	08/28/2023
3133EKM94	54384	FEDERAL FARM CREDIT BANK	3,000,000.00	09/11/2019	3,000,000.00	3,000,350.94	2,997,921.88	1.900	AA	1.893	1,349	09/11/2023
3133EKP67	54403	FEDERAL FARM CREDIT BANK	2,500,000.00	09/17/2019	2,500,000.00	2,502,634.10	2,492,294.52	1.625	AA	1.784	625	09/17/2021
3133EKG42	54404	FEDERAL FARM CREDIT BANK	3,000,000.00	09/17/2019	3,000,000.00	3,000,113.04	2,988,183.15	1.920	AA	2.005	1,335	08/28/2023
3133EKG90	54414	FEDERAL FARM CREDIT BANK	3,000,000.00	09/23/2019	3,000,000.00	2,999,525.49	2,997,272.22	2.000	AA	2.007	996	09/23/2022
3133EKR65	54415	FEDERAL FARM CREDIT BANK	3,000,000.00	09/23/2019	3,000,000.00	3,004,847.79	2,998,471.67	1.800	AA	1.845	266	09/23/2020
3133EKG38	54430	FEDERAL FARM CREDIT BANK	3,000,000.00	09/30/2019	3,000,000.00	3,000,940.74	3,000,000.00	1.960	AA	1.934	364	12/30/2020
3133EKG38	54431	FEDERAL FARM CREDIT BANK	3,000,000.00	09/30/2019	3,000,000.00	3,000,940.74	3,000,000.00	1.960	AA	1.934	364	12/30/2020
3133EKG38	54432	FEDERAL FARM CREDIT BANK	3,000,000.00	09/30/2019	3,000,000.00	3,000,940.74	3,000,000.00	1.960	AA	1.934	364	12/30/2020
3133EKG38	54433	FEDERAL FARM CREDIT BANK	3,000,000.00	09/30/2019	3,000,000.00	3,000,940.74	3,000,000.00	1.960	AA	1.934	364	12/30/2020
3133EKG29	54454	FEDERAL FARM CREDIT BANK	3,000,000.00	10/15/2019	3,000,000.00	3,000,016.35	3,000,000.00	1.890	AA	1.864	653	10/15/2021
3133EKG29	54455	FEDERAL FARM CREDIT BANK	3,000,000.00	10/15/2019	3,000,000.00	2,999,021.82	3,000,000.00	1.820	AA	1.795	653	10/15/2021
3133EKG68	54459	FEDERAL FARM CREDIT BANK	3,000,000.00	10/17/2019	3,000,000.00	2,982,787.44	3,000,000.00	1.990	AA	1.963	1,020	10/17/2022
3133EKG24	54465	FEDERAL FARM CREDIT BANK	3,000,000.00	10/21/2019	3,000,000.00	3,000,555.03	2,993,906.25	1.690	AA	1.780	659	10/21/2021
3133EKG24	54466	FEDERAL FARM CREDIT BANK	3,000,000.00	10/21/2019	3,000,000.00	3,000,555.03	3,000,000.00	1.690	AA	1.667	659	10/21/2021
3133EKG39	54468	FEDERAL FARM CREDIT BANK	3,000,000.00	10/22/2019	3,000,000.00	3,000,326.10	3,000,000.00	1.790	AA	1.765	295	10/22/2020
3133EKG39	54469	FEDERAL FARM CREDIT BANK	3,000,000.00	10/22/2019	3,000,000.00	3,000,326.10	3,000,000.00	1.790	AA	1.765	295	10/22/2020
3133EKG67	54483	FEDERAL FARM CREDIT BANK	3,000,000.00	11/13/2019	3,000,000.00	2,999,942.76	2,998,223.33	1.670	AA	1.691	488	05/13/2021
3133EKG24	54484	FEDERAL FARM CREDIT BANK	3,000,000.00	11/13/2019	3,000,000.00	2,999,962.95	3,000,000.00	1.625	AA	1.603	317	11/13/2020
3133EKG74	54492	FEDERAL FARM CREDIT BANK	3,000,000.00	11/19/2019	3,000,000.00	3,000,594.84	3,000,000.00	1.660	AA	1.637	323	11/19/2020
3133EKG74	54493	FEDERAL FARM CREDIT BANK	3,000,000.00	11/19/2019	3,000,000.00	3,000,594.84	3,000,000.00	1.660	AA	1.637	323	11/19/2020
3133EKG74	54494	FEDERAL FARM CREDIT BANK	3,000,000.00	11/19/2019	3,000,000.00	3,000,594.84	3,000,000.00	1.660	AA	1.637	323	11/19/2020
3133EKG74	54495	FEDERAL FARM CREDIT BANK	3,000,000.00	11/19/2019	3,000,000.00	3,000,594.84	3,000,000.00	1.660	AA	1.637	323	11/19/2020
3133EKG74	54496	FEDERAL FARM CREDIT BANK	3,000,000.00	11/19/2019	3,000,000.00	3,000,594.84	3,000,000.00	1.660	AA	1.637	323	11/19/2020
3133ELB10	54536	FEDERAL FARM CREDIT BANK	3,000,000.00	12/05/2019	3,000,000.00	3,000,903.09	2,997,831.59	1.620	AA	1.636	701	12/02/2021
3133ELCY8	54540	FEDERAL FARM CREDIT BANK	3,000,000.00	12/10/2019	3,000,000.00	2,997,142.47	2,997,815.63	1.590	AA	1.606	709	12/10/2021
3133ELCY8	54541	FEDERAL FARM CREDIT BANK	3,000,000.00	12/10/2019	3,000,000.00	2,997,142.47	2,997,815.63	1.590	AA	1.606	709	12/10/2021
3133ELES9	54603	FEDERAL FARM CREDIT BANK	3,000,000.00	12/20/2019	3,000,000.00	3,000,100.26	2,998,522.92	1.700	AA	1.702	719	12/20/2021
3133ELEV6	54609	FEDERAL FARM CREDIT BANK	3,000,000.00	12/23/2019	3,000,000.00	2,997,261.24	3,000,000.00	1.650	AA	1.627	357	12/23/2020
3133ELEV6	54610	FEDERAL FARM CREDIT BANK	3,000,000.00	12/23/2019	3,000,000.00	2,997,261.24	3,000,000.00	1.650	AA	1.627	357	12/23/2020
3133ELEV6	54611	FEDERAL FARM CREDIT BANK	3,000,000.00	12/23/2019	3,000,000.00	2,997,261.24	3,000,000.00	1.650	AA	1.627	357	12/23/2020
3133ELEV6	54612	FEDERAL FARM CREDIT BANK	3,000,000.00	12/23/2019	3,000,000.00	2,997,261.24	3,000,000.00	1.650	AA	1.627	357	12/23/2020
3133ELEV6	54613	FEDERAL FARM CREDIT BANK	3,000,000.00	12/23/2019	3,000,000.00	2,997,261.24	3,000,000.00	1.650	AA	1.627	357	12/23/2020
3133ELEV6	54614	FEDERAL FARM CREDIT BANK	3,000,000.00	12/23/2019	3,000,000.00	2,997,261.24	3,000,000.00	1.650	AA	1.627	357	12/23/2020
3133ELEV6	54615	FEDERAL FARM CREDIT BANK	3,000,000.00	12/23/2019	3,000,000.00	2,997,261.24	3,000,000.00	1.650	AA	1.627	357	12/23/2020

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
3133ELEV6	54616	FEDERAL FARM CREDIT BANK		12/23/2019	3,000,000.00	2,997,261.24	3,000,000.00	1.650	AA	1.627	357 12/23/2020
3133ELFL8	54621	FEDERAL FARM CREDIT BANK		12/31/2019	3,000,000.00	2,999,426.49	3,000,000.00	1.625	AA	1.598	364 12/30/2020
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	3,000,021.12	3,000,000.00	1.875	AA	1.849	544 06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	3,000,045.36	2,999,653.33	1.750	AA	1.748	194 07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	3,000,045.36	2,999,520.00	1.750	AA	1.757	194 07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,999,411.22	2,997,854.36	1.600	AA	1.680	261 09/18/2020
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,000,974.13	3,000,000.00	1.700	AA	1.962	135 05/15/2020
3130ACL06	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,000,292.65	2,999,603.33	1.750	AA	1.767	120 04/30/2020
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,005,720.94	2,999,934.52	2.375	AA	3.105	89 03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,005,720.94	2,999,934.52	2.375	AA	3.105	89 03/30/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	3,000,400.56	2,999,979.66	2.320	AA	2.311	8 01/09/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,011,725.32	2,999,781.62	2.625	AA	3.452	148 05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,011,725.32	2,999,781.62	2.625	AA	3.452	148 05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,011,725.32	2,999,781.62	2.625	AA	3.452	148 05/28/2020
3130AEMW4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,021,670.65	2,997,659.27	2.625	AA	2.673	274 10/01/2020
3130AEMW4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,021,670.65	2,997,659.27	2.625	AA	2.673	274 10/01/2020
3130AEXG0	53864	FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	3,007,671.21	3,000,000.00	3.000	AA	2.959	814 03/25/2022
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,048,920.46	1,999,228.43	3.000	AA	2.981	650 10/12/2021
3130AFQH3	54019	FEDERAL HOME LOAN BANK		01/15/2019	3,000,000.00	3,000,932.18	2,999,907.83	2.500	AA	2.545	14 01/15/2020
3130AFR66	54022	FEDERAL HOME LOAN BANK		01/22/2019	3,000,000.00	3,001,424.88	2,999,845.48	2.500	AA	2.555	21 01/22/2020
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	2,996,366.85	2,959,039.80	1.500	AA	2.158	692 11/23/2021
3130A9S85	54047	FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	4,993,549.55	4,937,481.19	1.500	AA	2.113	666 10/28/2021
3130AFX77	54066	FEDERAL HOME LOAN BANK		02/25/2019	3,000,000.00	3,003,163.86	2,999,874.00	2.500	AA	2.494	55 02/25/2020
3130AFY27	54078	FEDERAL HOME LOAN BANK		02/28/2019	3,000,000.00	3,003,895.56	2,999,914.50	2.500	AA	2.484	58 02/28/2020
3130AG3R4	54124	FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,004,191.30	3,000,000.00	2.550	AA	2.515	635 09/27/2021
3130AGC07	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,006,856.71	3,000,000.00	2.550	AA	2.515	856 05/06/2022
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,012,877.92	2,998,056.24	1.875	AA	1.893	553 07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,012,877.92	2,998,056.24	1.875	AA	1.893	553 07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,003,171.21	2,998,560.00	1.875	AA	1.945	182 07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,005,274.66	3,000,000.00	2.000	AA	1.973	191 07/10/2020
3130AGT08	54339	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,000,939.24	3,000,000.00	2.150	AA	2.121	211 07/30/2020
3130AGT08	54340	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,000,939.24	3,000,000.00	2.150	AA	2.121	211 07/30/2020
3130AGT08	54341	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,000,939.24	3,000,000.00	2.150	AA	2.121	211 07/30/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,004,145.10	3,000,000.00	2.000	AA	1.973	211 07/30/2020
3130AGXK6	54356	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,002,496.66	3,000,000.00	1.750	AA	1.726	238 08/26/2020
3130AGYU3	54364	FEDERAL HOME LOAN BANK		08/29/2019	3,000,000.00	2,995,391.40	3,000,000.00	1.905	AA	1.875	422 02/26/2021

Portfolio POOL

AP

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**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
3130AHPF9	54385	FEDERAL HOMIE LOAN BANK	3,000,000.00	09/11/2019	3,000,000.00	3,000,211.95	3,000,000.00	1.875	AA	1.849	435	03/11/2021
3130AHS1	54413	FEDERAL HOMIE LOAN BANK	5,000,000.00	09/23/2019	5,000,000.00	5,004,575.55	5,000,000.00	2.050	AA	2.022	631	09/23/2021
3130AHT76	54436	FEDERAL HOMIE LOAN BANK	5,000,000.00	10/01/2019	5,000,000.00	5,002,992.70	4,997,750.00	1.750	AA	1.786	274	10/01/2020
3130AHT76	54437	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/01/2019	3,000,000.00	3,001,795.62	2,998,447.50	1.750	AA	1.795	274	10/01/2020
3130AHA60	54439	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/02/2019	3,000,000.00	3,000,000.00	3,000,000.00	1.950	AA	1.924	258	09/15/2020
3130AHB85	54441	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/07/2019	3,000,000.00	2,998,960.11	3,000,000.00	1.625	AA	1.603	280	10/07/2020
3130AHS22	54442	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/07/2019	3,000,000.00	2,952,200.46	3,000,000.00	2.125	AA	2.096	1,735	10/01/2024
3130AHAT0	54447	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/09/2019	3,000,000.00	3,000,023.40	3,000,000.00	1.950	AA	1.923	282	10/09/2020
3130AHAT0	54448	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/09/2019	3,000,000.00	3,000,023.40	3,000,000.00	1.950	AA	1.923	282	10/09/2020
3130AHAT0	54449	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/09/2019	3,000,000.00	3,000,023.40	3,000,000.00	1.950	AA	1.923	282	10/09/2020
3130AHQZ4	54456	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/17/2019	3,000,000.00	3,000,082.20	3,000,000.00	2.000	AA	1.973	1,020	10/17/2022
3130AHQZ4	54457	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/17/2019	3,000,000.00	3,000,082.20	3,000,000.00	2.000	AA	1.973	1,020	10/17/2022
3130AHBX0	54458	FEDERAL HOMIE LOAN BANK	5,000,000.00	10/17/2019	5,000,000.00	5,000,218.90	5,000,000.00	1.750	AA	1.727	229	08/17/2020
3130AHDQ3	54464	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/18/2019	3,000,000.00	3,000,439.11	3,000,000.00	1.830	AA	1.805	294	10/21/2020
3130AHC2	54473	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/28/2019	3,000,000.00	2,998,416.90	3,000,000.00	2.125	AA	2.096	1,762	10/28/2024
3130AHEV5	54474	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/28/2019	3,000,000.00	3,001,405.89	3,000,000.00	2.125	AA	2.096	1,762	10/28/2024
3130AHEV5	54475	FEDERAL HOMIE LOAN BANK	3,000,000.00	10/28/2019	3,000,000.00	3,001,405.89	3,000,000.00	2.125	AA	2.096	1,762	10/28/2024
3130AHQU0	54573	FEDERAL HOMIE LOAN BANK	3,000,000.00	12/17/2019	3,000,000.00	4,999,084.90	4,999,742.70	1.590	AA	1.579	168	06/17/2020
3130AHR6	54600	FEDERAL HOMIE LOAN BANK	3,000,000.00	12/19/2019	3,000,000.00	3,000,298.59	3,000,000.00	2.100	AA	2.071	1,814	12/19/2024
3130AHR6	54601	FEDERAL HOMIE LOAN BANK	3,000,000.00	12/19/2019	3,000,000.00	3,000,298.59	3,000,000.00	2.100	AA	2.071	1,814	12/19/2024
3130AHSR5	54606	FEDERAL HOMIE LOAN BANK	3,000,000.00	12/20/2019	3,000,000.00	3,001,215.42	2,996,809.50	1.625	AA	1.657	719	12/20/2021
3130AHSR5	54607	FEDERAL HOMIE LOAN BANK	2,000,000.00	12/20/2019	2,000,000.00	2,000,810.28	1,997,873.00	1.625	AA	1.657	719	12/20/2021
3130AHSR5	54608	FEDERAL HOMIE LOAN BANK	3,000,000.00	12/20/2019	3,000,000.00	3,001,215.42	2,996,809.50	1.625	AA	1.657	719	12/20/2021
3130AEAF2	53211	FEDERAL HOMIE LOAN BANK	3,000,000.00	04/20/2017	3,000,000.00	2,997,600.00	3,000,000.00	1.700	AA	1.677	208	07/27/2020
3134GBHQ8	53230	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	04/27/2017	3,000,000.00	3,001,320.69	3,000,000.00	1.700	AA	1.677	208	07/27/2020
3134GBHQ8	53231	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	04/27/2017	3,000,000.00	3,001,320.69	3,000,000.00	1.700	AA	1.677	208	07/27/2020
3134GBHQ8	53379	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	09/29/2017	3,000,000.00	3,002,074.41	3,000,000.00	1.700	AA	1.677	272	09/29/2020
3134GBH21	53380	FEDERAL HOMIE LOAN MTG CORP	2,000,000.00	09/29/2017	2,000,000.00	2,000,003.32	2,000,000.00	1.700	AA	1.677	272	09/29/2020
3134GBH21	53381	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	09/29/2017	3,000,000.00	3,000,004.98	3,000,000.00	1.700	AA	1.677	272	09/29/2020
3137EAE4	53391	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	09/29/2017	3,000,000.00	2,999,812.74	2,998,652.56	1.625	AA	1.664	272	09/29/2020
3137EAE4	53727	FEDERAL HOMIE LOAN MTG CORP	5,000,000.00	04/19/2018	5,000,000.00	5,013,330.70	4,999,829.83	2.500	AA	3.284	113	04/23/2020
3134GBXV7	53964	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	12/14/2018	3,000,000.00	2,999,728.26	2,984,430.79	1.850	AA	2.812	194	07/13/2020
3134GSU78	54038	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	03/04/2019	3,000,000.00	3,001,898.64	3,000,000.00	2.650	AA	2.614	394	01/29/2021
3134GSS3G8	54081	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	04/30/2019	3,000,000.00	3,004,174.38	2,997,997.32	2.875	AA	2.853	1,519	02/28/2024
3134GTTKX0	54201	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	04/30/2019	3,000,000.00	3,001,362.09	3,000,000.00	2.780	AA	2.742	1,398	10/30/2023
3134GTPRR8	54224	FEDERAL HOMIE LOAN MTG CORP	3,000,000.00	05/20/2019	3,000,000.00	3,003,453.03	3,000,000.00	2.540	AA	2.505	870	05/20/2022

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
3134GTY2	54309	FEDERAL HOME LOAN MTG CORP	3,000,000.00	07/01/2019	3,000,000.00	3,000,349.74	3,000,000.00	2.000	AA	1.973	821	04/01/2022
3134GTZM8	54323	FEDERAL HOME LOAN MTG CORP	3,000,000.00	07/08/2019	3,000,000.00	2,996,755.56	3,000,000.00	2.000	AA	1.973	373	01/08/2021
3134GTZM8	54324	FEDERAL HOME LOAN MTG CORP	3,000,000.00	07/08/2019	3,000,000.00	2,996,755.56	3,000,000.00	2.000	AA	1.973	373	01/08/2021
3134GTJ53	54335	FEDERAL HOME LOAN MTG CORP	3,000,000.00	07/22/2019	3,000,000.00	3,000,235.71	3,000,000.00	2.080	AA	2.052	568	07/22/2021
3134GT6N8	54387	FEDERAL HOME LOAN MTG CORP	3,000,000.00	09/12/2019	3,000,000.00	3,000,822.12	3,000,000.00	2.125	AA	2.096	1,716	09/12/2024
3134GUCL2	54402	FEDERAL HOME LOAN MTG CORP	3,000,000.00	09/17/2019	3,000,000.00	3,000,101.04	3,000,000.00	2.000	AA	1.973	625	09/17/2021
3134GUV6	54452	FEDERAL HOME LOAN MTG CORP	3,000,000.00	10/15/2019	3,000,000.00	2,998,694.88	3,000,000.00	2.000	AA	1.973	653	10/15/2021
3134GUV6	54453	FEDERAL HOME LOAN MTG CORP	3,000,000.00	10/15/2019	3,000,000.00	2,998,694.88	3,000,000.00	2.000	AA	1.973	653	10/15/2021
3134GUV6	54461	FEDERAL HOME LOAN MTG CORP	3,000,000.00	10/17/2019	3,000,000.00	3,000,512.13	3,000,000.00	2.100	AA	2.071	1,020	10/17/2022
3134GUV6	54462	FEDERAL HOME LOAN MTG CORP	3,000,000.00	10/17/2019	3,000,000.00	3,000,512.13	3,000,000.00	2.100	AA	2.071	1,020	10/17/2022
3134GUV6	54487	FEDERAL HOME LOAN MTG CORP	3,000,000.00	11/18/2019	3,000,000.00	3,001,476.36	3,000,000.00	2.030	AA	2.002	1,783	11/18/2024
3134GUV6	54488	FEDERAL HOME LOAN MTG CORP	3,000,000.00	11/18/2019	3,000,000.00	3,001,476.36	3,000,000.00	2.030	AA	1.973	1,783	11/18/2024
3137EADR7	54537	FEDERAL HOME LOAN MTG CORP	2,000,000.00	12/06/2019	2,000,000.00	1,998,155.00	1,998,200.83	1.375	AA	1.622	121	05/01/2020
3134GADT8	54539	FEDERAL HOME LOAN MTG CORP	3,000,000.00	12/09/2019	3,000,000.00	2,998,920.45	2,995,658.91	1.620	AA	1.684	610	09/02/2021
3134GADT8	54617	FEDERAL HOME LOAN MTG CORP	3,000,000.00	12/23/2019	3,000,000.00	3,000,171.93	3,000,000.00	2.070	AA	2.042	1,818	12/23/2024
3135GDUZ7	53707	FEDERAL NATIONAL MORTGAGE	3,000,000.00	04/13/2018	3,000,000.00	3,034,988.97	2,998,087.83	2.500	AA	2.517	468	04/13/2021
3135GDUZ7	54049	FEDERAL NATIONAL MORTGAGE	3,000,000.00	02/08/2019	3,000,000.00	3,092,809.92	2,990,845.94	2.500	AA	2.544	1,486	02/05/2024
3135GDUZ7	54470	FEDERAL NATIONAL MORTGAGE	5,940,000.00	10/24/2019	5,940,000.00	5,935,590.62	5,929,822.04	1.500	AA	1.687	301	10/28/2020
<b>Subtotal and Average</b>					<b>501,040,000.00</b>	<b>501,976,784.73</b>	<b>500,783,811.00</b>			<b>2.044</b>	<b>547</b>	

<b>Federal Agency Issues - Discount</b>												
313312US7	54241	Federal Farm Credit Discount	3,000,000.00	05/29/2019	3,000,000.00	2,989,340.01	2,942,000.00	2.320	AA	2.399	83	03/24/2020
313312RV4	54260	Federal Farm Credit Discount	3,000,000.00	06/11/2019	3,000,000.00	2,998,364.16	2,961,123.33	2.140	AA	2.202	14	01/15/2020
313312ST8	54297	Federal Farm Credit Discount	3,000,000.00	06/26/2019	3,000,000.00	2,995,566.66	2,962,312.50	2.010	AA	2.067	36	02/06/2020
313312SK7	54302	Federal Farm Credit Discount	3,000,000.00	06/28/2019	3,000,000.00	2,996,602.50	2,963,987.50	2.010	AA	2.066	28	01/29/2020
313312SD3	54303	Federal Farm Credit Discount	3,000,000.00	06/28/2019	3,000,000.00	2,997,357.51	2,964,818.33	2.020	AA	2.077	22	01/23/2020
313312UK4	54308	Federal Farm Credit Discount	3,000,000.00	06/28/2019	3,000,000.00	2,990,250.00	2,956,166.67	2.000	AA	2.059	76	03/17/2020
313312TF7	54331	Federal Farm Credit Discount	3,000,000.00	07/15/2019	3,000,000.00	2,991,159.99	2,963,303.33	2.020	AA	2.085	48	02/18/2020
313312UC2	54362	Federal Farm Credit Discount	3,000,000.00	08/27/2019	3,000,000.00	2,994,046.68	2,969,946.67	1.840	AA	1.898	69	03/10/2020
313312UC2	54363	Federal Farm Credit Discount	2,000,000.00	08/27/2019	2,000,000.00	1,994,106.66	1,979,864.44	1.840	AA	1.888	69	03/10/2020
313312ZV6	54376	Federal Farm Credit Discount	3,000,000.00	09/05/2019	3,000,000.00	2,972,655.84	2,951,893.32	1.760	AA	1.811	210	07/29/2020
313312ZV6	54377	Federal Farm Credit Discount	3,000,000.00	09/05/2019	3,000,000.00	2,972,655.84	2,951,893.33	1.760	AA	1.811	210	07/29/2020
313312TM2	54380	Federal Farm Credit Discount	3,000,000.00	09/12/2019	3,000,000.00	2,993,286.66	2,973,780.00	1.840	AA	1.856	54	02/24/2020
313312VU8	54386	Federal Farm Credit Discount	3,000,000.00	09/20/2019	3,000,000.00	2,976,300.00	2,955,956.67	1.810	AA	1.860	181	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount	3,000,000.00	09/20/2019	3,000,000.00	2,973,571.68	2,952,060.00	1.880	AA	1.934	203	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount	3,000,000.00	09/20/2019	3,000,000.00	2,973,571.68	2,952,060.00	1.880	AA	1.934	203	07/22/2020

Portfolio POOL  
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# City Pool Portfolio

## Portfolio Management

### Portfolio Details - Investments

#### December 31, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
313312WU0	54418	Federal Farm Credit Discount	3,000,000.00	09/23/2019	3,000,000.00	2,983,776.66	2,964,937.50	1.870	AA	1.915	125	05/05/2020
313312X34	54427	Federal Farm Credit Discount	3,000,000.00	09/27/2019	3,000,000.00	2,972,394.18	2,953,286.67	1.820	AA	1.872	212	07/31/2020
313312TH3	54450	Federal Farm Credit Discount	3,000,000.00	10/10/2019	3,000,000.00	2,993,793.33	2,981,712.50	1.650	AA	1.660	50	02/20/2020
313312TH3	54451	Federal Farm Credit Discount	3,000,000.00	10/10/2019	3,000,000.00	2,993,793.33	2,981,712.50	1.650	AA	1.660	50	02/20/2020
313312WZ9	54467	Federal Farm Credit Discount	3,000,000.00	10/22/2019	3,000,000.00	2,982,075.84	2,972,133.33	1.600	AA	1.641	138	05/18/2020
313312XA3	54476	Federal Farm Credit Discount	3,000,000.00	10/29/2019	3,000,000.00	2,981,945.01	2,972,595.00	1.620	AA	1.661	139	05/19/2020
313312WU0	54485	Federal Farm Credit Discount	3,000,000.00	11/13/2019	3,000,000.00	2,982,729.99	2,976,340.00	1.560	AA	1.572	133	05/13/2020
313312YL8	54489	Federal Farm Credit Discount	3,000,000.00	11/19/2019	3,000,000.00	4,962,255.55	4,952,900.00	1.570	AA	1.604	173	06/22/2020
313312YL8	54490	Federal Farm Credit Discount	3,000,000.00	11/19/2019	3,000,000.00	4,962,255.55	4,952,900.00	1.570	AA	1.604	173	06/22/2020
313312YD6	54491	Federal Farm Credit Discount	3,000,000.00	11/19/2019	3,000,000.00	2,977,353.33	2,971,740.00	1.570	AA	1.604	173	06/22/2020
313312YK9	54508	Federal Farm Credit Discount	3,000,000.00	11/21/2019	3,000,000.00	2,978,274.99	2,972,917.50	1.580	AA	1.603	166	06/15/2020
313312YV6	54509	Federal Farm Credit Discount	3,000,000.00	11/22/2019	3,000,000.00	2,974,487.49	2,968,926.67	1.580	AA	1.616	186	07/15/2020
313312YV6	54511	Federal Farm Credit Discount	3,000,000.00	11/26/2019	3,000,000.00	2,976,319.17	2,971,115.00	1.590	AA	1.625	182	07/01/2020
313312YE4	54512	Federal Farm Credit Discount	5,000,000.00	11/26/2019	5,000,000.00	4,960,531.95	4,951,858.33	1.590	AA	1.625	182	07/01/2020
313312YE4	54525	Federal Farm Credit Discount	5,000,000.00	12/03/2019	5,000,000.00	4,963,572.20	4,956,716.67	1.590	AA	1.630	167	06/16/2020
313312YE4	54526	Federal Farm Credit Discount	5,000,000.00	12/03/2019	5,000,000.00	4,963,572.20	4,956,716.67	1.590	AA	1.630	167	06/16/2020
313312YJ2	54527	Federal Farm Credit Discount	3,000,000.00	12/03/2019	3,000,000.00	2,978,143.32	2,974,030.00	1.590	AA	1.630	167	06/16/2020
313312YJ2	54528	Federal Farm Credit Discount	3,000,000.00	12/04/2019	3,000,000.00	2,974,618.32	2,970,452.50	1.590	AA	1.631	195	07/14/2020
313312YJ2	54529	Federal Farm Credit Discount	3,000,000.00	12/06/2019	3,000,000.00	2,974,618.32	2,970,452.50	1.590	AA	1.631	195	07/14/2020
313312YJ6	54538	Federal Farm Credit Discount	3,000,000.00	12/06/2019	3,000,000.00	2,987,178.33	2,983,645.83	1.570	AA	1.579	99	04/09/2020
313312YJ6	54542	Federal Farm Credit Discount	3,000,000.00	12/10/2019	3,000,000.00	2,964,555.00	2,960,368.33	1.580	AA	1.624	279	10/06/2020
313312YJ6	54543	Federal Farm Credit Discount	3,000,000.00	12/10/2019	3,000,000.00	2,964,555.00	2,960,368.33	1.580	AA	1.624	279	10/06/2020
313312YJ6	54544	Federal Farm Credit Discount	3,000,000.00	12/10/2019	3,000,000.00	4,940,925.00	4,933,947.22	1.580	AA	1.624	279	10/06/2020
313312YX1	54561	Federal Farm Credit Discount	3,000,000.00	12/12/2019	3,000,000.00	2,978,933.34	2,976,620.83	1.590	AA	1.562	161	06/10/2020
313312ZD5	54569	Federal Farm Credit Discount	5,000,000.00	12/16/2019	5,000,000.00	4,958,787.50	4,954,508.33	1.590	AA	1.631	190	07/09/2020
313312ZD5	54570	Federal Farm Credit Discount	5,000,000.00	12/16/2019	5,000,000.00	4,958,787.50	4,954,508.33	1.590	AA	1.631	190	07/09/2020
313312ZD5	54571	Federal Farm Credit Discount	3,000,000.00	12/16/2019	3,000,000.00	2,975,272.50	2,975,272.50	1.590	AA	1.631	190	07/09/2020
313312N22	54579	Federal Farm Credit Discount	3,000,000.00	12/17/2019	3,000,000.00	2,961,240.00	2,957,066.67	1.600	AA	1.631	190	07/09/2020
313312N22	54580	Federal Farm Credit Discount	5,000,000.00	12/17/2019	5,000,000.00	4,935,400.00	4,928,444.44	1.600	AA	1.645	307	11/03/2020
313312N22	54581	Federal Farm Credit Discount	5,000,000.00	12/17/2019	5,000,000.00	4,935,400.00	4,928,444.44	1.600	AA	1.645	307	11/03/2020
313312ZT0	54587	Federal Farm Credit Discount	5,000,000.00	12/18/2019	5,000,000.00	4,955,734.70	4,952,161.11	1.580	AA	1.621	204	07/23/2020
313312M56	54588	Federal Farm Credit Discount	5,000,000.00	12/18/2019	5,000,000.00	4,956,388.90	4,952,819.44	1.580	AA	1.620	201	07/20/2020
313312M56	54589	Federal Farm Credit Discount	5,000,000.00	12/18/2019	5,000,000.00	2,961,622.50	2,957,866.67	1.600	AA	1.645	302	10/29/2020
313312M56	54590	Federal Farm Credit Discount	5,000,000.00	12/18/2019	5,000,000.00	4,936,037.50	4,929,777.78	1.600	AA	1.645	302	10/29/2020
313312N30	54591	Federal Farm Credit Discount	3,000,000.00	12/18/2019	3,000,000.00	2,961,113.34	2,957,066.67	1.600	AA	1.645	308	11/04/2020

Portfolio POOL

AP

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# City Pool Portfolio

## Portfolio Management

### Portfolio Details - Investments

#### December 31, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
313312N30	54592	Federal Farm Credit Discount	3,000,000.00	12/18/2019	3,000,000.00	2,961,113.34	2,957,066.67	1.600	AA	1.645	308	11/04/2020
313312N87	54594	Federal Farm Credit Discount	3,000,000.00	12/19/2019	3,000,000.00	2,960,353.32	2,956,127.50	1.610	AA	1.656	314	11/10/2020
313312B58	54602	Federal Farm Credit Discount	5,000,000.00	12/20/2019	5,000,000.00	4,952,116.65	4,948,650.00	1.550	AA	1.621	222	08/10/2020
313312E55	54618	Federal Farm Credit Discount	3,000,000.00	12/30/2019	3,000,000.00	2,968,354.17	2,966,933.33	1.600	AA	1.642	246	09/03/2020
313312X08	54480	FEDERAL FARM CREDIT BANK	3,000,000.00	10/31/2019	3,000,000.00	2,979,986.67	2,971,333.33	1.600	AA	1.635	153	06/02/2020
313384SE0	54031	Federal Home Loan Discount	3,000,000.00	01/25/2019	3,000,000.00	2,997,231.66	2,922,650.00	2.550	AA	2.636	23	01/24/2020
3133841B5	54055	Federal Home Loan Discount	3,000,000.00	02/14/2019	3,000,000.00	2,994,553.32	2,924,566.67	2.480	AA	2.563	44	02/14/2020
3133841B5	54057	Federal Home Loan Discount	3,000,000.00	02/14/2019	3,000,000.00	2,994,553.32	2,924,566.67	2.480	AA	2.563	44	02/14/2020
313384WF2	54207	Federal Home Loan Discount	3,000,000.00	05/01/2019	3,000,000.00	2,984,430.84	2,928,520.83	2.350	AA	2.433	120	04/30/2020
313384RQ4	54299	Federal Home Loan Discount	5,000,000.00	06/26/2019	5,000,000.00	4,998,322.20	4,946,100.00	1.720	AA	2.014	9	01/10/2020
313384A66	54349	Federal Home Loan Discount	3,000,000.00	08/21/2019	3,000,000.00	2,972,180.01	2,950,120.00	1.860	AA	1.772	215	08/03/2020
313384SH3	54388	Federal Home Loan Discount	3,000,000.00	09/13/2019	3,000,000.00	2,966,854.17	2,978,920.00	1.860	AA	1.873	26	01/27/2020
313384SH3	54389	Federal Home Loan Discount	3,000,000.00	09/13/2019	3,000,000.00	2,966,854.17	2,978,920.00	1.860	AA	1.873	26	01/27/2020
313384JUN7	54409	Federal Home Loan Discount	3,000,000.00	09/20/2019	3,000,000.00	2,989,860.00	2,971,410.83	1.885	AA	1.903	79	03/20/2020
313384SQ3	54416	Federal Home Loan Discount	8,000,000.00	09/20/2019	8,000,000.00	7,972,960.00	7,923,560.00	1.890	AA	1.908	79	03/20/2020
313384SQ3	54417	Federal Home Loan Discount	3,000,000.00	09/23/2019	3,000,000.00	2,995,946.67	2,978,941.67	1.900	AA	1.913	33	02/03/2020
313384RH4	54421	Federal Home Loan Discount	3,000,000.00	09/23/2019	3,000,000.00	2,995,946.67	2,983,966.25	1.905	AA	1.915	2	01/03/2020
313384RH4	54422	Federal Home Loan Discount	3,000,000.00	09/24/2019	3,000,000.00	2,999,874.18	2,983,966.25	1.905	AA	1.915	2	01/03/2020
313384RH4	54426	Federal Home Loan Discount	3,000,000.00	09/26/2019	3,000,000.00	2,999,496.66	2,980,066.67	1.840	AA	1.852	34	02/04/2020
313384SR1	54428	Federal Home Loan Discount	3,000,000.00	09/27/2019	3,000,000.00	2,995,820.01	2,980,066.67	1.840	AA	1.852	34	02/04/2020
313384SD2	54434	Federal Home Loan Discount	3,000,000.00	10/01/2019	3,000,000.00	2,997,357.51	2,982,520.00	1.840	AA	1.851	22	01/23/2020
313384VC0	54440	Federal Home Loan Discount	3,000,000.00	10/04/2019	3,000,000.00	2,987,963.34	2,974,747.50	1.665	AA	1.679	93	04/03/2020
313384RL5	54443	Federal Home Loan Discount	3,000,000.00	10/08/2019	3,000,000.00	2,999,496.66	2,987,325.00	1.690	AA	1.697	5	01/06/2020
313384SL9	54445	Federal Home Loan Discount	3,000,000.00	10/08/2019	3,000,000.00	2,999,496.66	2,987,325.00	1.690	AA	1.697	5	01/06/2020
313384SL9	54477	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,996,728.32	2,987,487.50	1.650	AA	1.657	27	01/28/2020
313384SL9	54478	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,996,728.32	2,987,487.50	1.650	AA	1.657	27	01/28/2020
313384SL9	54479	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,996,728.32	2,987,487.50	1.650	AA	1.657	27	01/28/2020
313384RM3	54481	Federal Home Loan Discount	5,000,000.00	11/05/2019	5,000,000.00	4,998,951.40	4,986,437.50	1.550	AA	1.554	6	01/07/2020
313384RH4	54482	Federal Home Loan Discount	5,000,000.00	11/05/2019	5,000,000.00	4,998,951.40	4,986,437.50	1.550	AA	1.554	6	01/07/2020
313384TP4	54486	Federal Home Loan Discount	5,000,000.00	11/18/2019	5,000,000.00	4,988,388.90	4,987,298.61	1.550	AA	1.554	2	01/03/2020
3133841U3	54497	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,992,200.00	2,986,567.08	1.560	AA	1.567	56	02/26/2020
313384ZL6	54498	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,974,356.66	2,968,730.83	1.570	AA	1.572	61	03/02/2020
313384VU7	54499	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,976,300.00	2,970,824.17	1.570	AA	1.606	197	07/16/2020
313384ZK8	54500	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,974,487.49	2,968,861.67	1.570	AA	1.605	181	06/30/2020
313384ZLA0	54501	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,975,664.99	2,970,039.17	1.570	AA	1.606	196	07/15/2020
		Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,975,664.99	2,970,039.17	1.570	AA	1.605	187	07/06/2020

Portfolio POOL

AP

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# City Pool Portfolio

## Portfolio Management

### Portfolio Details - Investments

#### December 31, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
313384ZL0	54502	Federal Home Loan Discount	11/20/2019	3,000,000.00	2,975,664.99	2,970,039.17	1.570	AA	1.605	187	07/06/2020	
313384ZL0	54503	Federal Home Loan Discount	11/20/2019	3,000,000.00	2,975,664.99	2,970,039.17	1.570	AA	1.605	187	07/06/2020	
313384ZL0	54504	Federal Home Loan Discount	11/20/2019	3,000,000.00	2,975,664.99	2,970,039.17	1.570	AA	1.605	187	07/06/2020	
313384ZL0	54505	Federal Home Loan Discount	11/21/2019	3,000,000.00	2,992,200.00	2,986,697.50	1.565	AA	1.572	61	03/02/2020	
313384ZL0	54506	Federal Home Loan Discount	11/21/2019	3,000,000.00	2,995,566.66	2,989,967.92	1.565	AA	1.570	36	02/06/2020	
313384ZL0	54507	Federal Home Loan Discount	11/21/2019	3,000,000.00	2,993,286.66	2,987,570.83	1.570	AA	1.577	54	02/24/2020	
313384ZL0	54513	Federal Home Loan Discount	11/26/2019	5,000,000.00	4,987,000.00	4,978,713.89	1.580	AA	1.587	61	03/02/2020	
313384ZL0	54514	Federal Home Loan Discount	11/26/2019	5,000,000.00	4,988,177.80	4,979,591.67	1.580	AA	1.586	57	02/27/2020	
313384ZL0	54515	Federal Home Loan Discount	11/26/2019	3,000,000.00	2,988,225.00	2,983,278.33	1.580	AA	1.589	91	04/01/2020	
313384ZL0	54516	Federal Home Loan Discount	11/26/2019	3,000,000.00	2,989,989.99	2,985,085.00	1.570	AA	1.578	78	03/19/2020	
313384ZL0	54518	Federal Home Loan Discount	11/27/2019	3,000,000.00	2,976,319.17	2,971,247.50	1.580	AA	1.625	182	07/01/2020	
313384ZL0	54519	Federal Home Loan Discount	11/27/2019	3,000,000.00	2,994,933.33	2,989,930.00	1.580	AA	1.595	41	02/11/2020	
313384ZL0	54520	Federal Home Loan Discount	11/27/2019	3,000,000.00	2,987,570.82	2,982,642.50	1.580	AA	1.599	96	04/06/2020	
313384ZL0	54521	Federal Home Loan Discount	11/27/2019	3,000,000.00	2,988,470.00	2,984,497.50	1.580	AA	1.598	82	03/23/2020	
313384ZL0	54522	Federal Home Loan Discount	11/27/2019	3,000,000.00	2,988,950.01	2,983,967.50	1.580	AA	1.599	86	03/27/2020	
313384ZL0	54530	Federal Home Loan Discount	12/04/2019	5,000,000.00	4,959,441.65	4,952,670.14	1.585	AA	1.626	187	07/06/2020	
313384ZL0	54531	Federal Home Loan Discount	12/04/2019	5,000,000.00	4,982,450.00	4,975,784.72	1.585	AA	1.593	82	03/23/2020	
313384ZL0	54532	Federal Home Loan Discount	12/04/2019	3,000,000.00	2,975,272.50	2,971,296.66	1.580	AA	1.621	190	07/09/2020	
313384ZL0	54533	Federal Home Loan Discount	12/04/2019	3,000,000.00	2,975,403.33	2,971,428.30	1.580	AA	1.621	189	07/08/2020	
313384ZL0	54534	Federal Home Loan Discount	12/04/2019	3,000,000.00	2,989,470.00	2,985,470.83	1.585	AA	1.593	82	03/23/2020	
313384ZL0	54535	Federal Home Loan Discount	12/04/2019	3,000,000.00	2,975,272.50	2,971,205.83	1.585	AA	1.626	190	07/09/2020	
313384ZL0	54545	Federal Home Loan Discount	12/11/2019	3,000,000.00	2,987,439.99	2,984,610.83	1.565	AA	1.573	97	04/07/2020	
313384ZL0	54546	Federal Home Loan Discount	12/11/2019	5,000,000.00	4,985,050.00	4,980,283.33	1.580	AA	1.566	70	03/11/2020	
313384ZL0	54547	Federal Home Loan Discount	12/11/2019	3,000,000.00	2,983,907.49	2,981,210.42	1.555	AA	1.565	124	05/04/2020	
313384ZL0	54548	Federal Home Loan Discount	12/11/2019	5,000,000.00	4,973,179.15	4,968,684.03	1.555	AA	1.565	124	05/04/2020	
313384ZL0	54549	Federal Home Loan Discount	12/11/2019	3,000,000.00	2,987,439.99	2,984,709.17	1.555	AA	1.563	97	04/07/2020	
313384ZL0	54550	Federal Home Loan Discount	12/12/2019	3,000,000.00	2,983,515.00	2,980,951.25	1.555	AA	1.565	127	05/07/2020	
313384ZL0	54551	Federal Home Loan Discount	12/12/2019	3,000,000.00	2,983,515.00	2,980,828.75	1.565	AA	1.575	127	05/07/2020	
313384ZL0	54552	Federal Home Loan Discount	12/12/2019	3,000,000.00	2,983,515.00	2,980,767.50	1.570	AA	1.580	127	05/07/2020	
313384ZL0	54553	Federal Home Loan Discount	12/12/2019	3,000,000.00	2,986,393.32	2,983,697.92	1.555	AA	1.574	105	04/15/2020	
313384ZL0	54554	Federal Home Loan Discount	12/12/2019	3,000,000.00	2,986,393.32	2,984,802.08	1.555	AA	1.563	105	04/15/2020	
313384ZL0	54555	Federal Home Loan Discount	12/12/2019	3,000,000.00	2,987,439.99	2,984,838.75	1.555	AA	1.563	97	04/07/2020	
313384ZL0	54556	Federal Home Loan Discount	12/12/2019	3,000,000.00	2,983,907.49	2,981,340.00	1.555	AA	1.565	124	05/04/2020	
313384ZL0	54557	Federal Home Loan Discount	12/12/2019	3,000,000.00	2,983,907.49	2,981,220.00	1.555	AA	1.575	124	05/04/2020	
313384ZL0	54558	Federal Home Loan Discount	12/12/2019	5,000,000.00	4,978,630.55	4,974,299.31	1.555	AA	1.563	99	04/09/2020	

# City Pool Portfolio

## Portfolio Management

### Portfolio Details - Investments

#### December 31, 2019

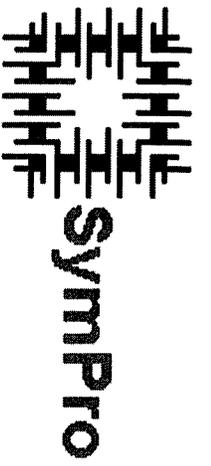
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
313384V15	54559	Federal Home Loan Discount	5,000,000.00	12/12/2019	5,000,000.00	4,978,630.55	4,974,134.03	1.565	AA	1.573	99	04/09/2020
313384V15	54560	Federal Home Loan Discount	3,000,000.00	12/12/2019	3,000,000.00	2,987,178.33	2,984,430.83	1.570	AA	1.578	99	04/09/2020
313384VA1	54562	Federal Home Loan Discount	3,000,000.00	12/13/2019	3,000,000.00	2,976,670.00	2,976,036.67	1.580	AA	1.593	163	06/12/2020
313384VA1	54563	Federal Home Loan Discount	5,000,000.00	12/13/2019	5,000,000.00	4,964,450.00	4,960,111.67	1.578	AA	1.591	163	06/12/2020
313384VP9	54564	Federal Home Loan Discount	3,000,000.00	12/13/2019	3,000,000.00	2,980,118.34	2,977,912.50	1.550	AA	1.561	152	06/01/2020
313384UT4	54565	Federal Home Loan Discount	5,000,000.00	12/16/2019	5,000,000.00	4,982,016.65	4,978,125.00	1.575	AA	1.582	84	03/25/2020
313384UR8	54566	Federal Home Loan Discount	5,000,000.00	12/16/2019	5,000,000.00	4,982,450.00	4,978,562.50	1.575	AA	1.582	82	03/23/2020
313384SQ3	54567	Federal Home Loan Discount	5,000,000.00	12/16/2019	5,000,000.00	4,993,244.45	4,989,383.33	1.580	AA	1.563	33	02/03/2020
313384TL3	54568	Federal Home Loan Discount	5,000,000.00	12/16/2019	5,000,000.00	4,987,000.00	4,983,156.25	1.575	AA	1.580	61	03/02/2020
313384SX8	54572	Federal Home Loan Discount	5,000,000.00	12/17/2019	5,000,000.00	4,991,766.65	4,988,006.94	1.570	AA	1.574	40	02/10/2020
313384VB2	54574	Federal Home Loan Discount	5,000,000.00	12/17/2019	5,000,000.00	4,980,156.95	4,976,593.75	1.575	AA	1.582	92	04/02/2020
313384VC0	54575	Federal Home Loan Discount	3,000,000.00	12/17/2019	3,000,000.00	2,987,963.34	2,985,825.00	1.575	AA	1.582	93	04/03/2020
313384VNS	54578	Federal Home Loan Discount	5,000,000.00	12/17/2019	5,000,000.00	4,972,525.00	4,969,233.33	1.560	AA	1.570	127	05/07/2020
313384VW5	54582	Federal Home Loan Discount	5,000,000.00	12/18/2019	5,000,000.00	4,970,780.55	4,967,716.67	1.560	AA	1.570	135	05/15/2020
313384VW7	54584	Federal Home Loan Discount	5,000,000.00	12/18/2019	5,000,000.00	4,972,743.05	4,969,666.65	1.560	AA	1.570	126	05/06/2020
313384VD9	54593	Federal Home Loan Discount	3,000,000.00	12/19/2019	3,000,000.00	2,991,030.00	2,989,071.67	1.580	AA	1.586	70	03/11/2020
313384VA1	54597	Federal Home Loan Discount	3,000,000.00	12/19/2019	3,000,000.00	2,978,670.00	2,977,119.99	1.560	AA	1.572	163	06/12/2020
313384VA1	54598	Federal Home Loan Discount	3,000,000.00	12/19/2019	3,000,000.00	2,978,670.00	2,977,120.00	1.560	AA	1.572	163	06/12/2020
313384UD9	54604	Federal Home Loan Discount	3,000,000.00	12/20/2019	3,000,000.00	2,991,030.00	2,989,203.33	1.580	AA	1.586	229	08/17/2020
313384C49	54619	Federal Home Loan Discount	3,000,000.00	12/31/2019	3,000,000.00	2,970,360.00	2,970,100.00	1.560	AA	1.595	229	08/17/2020
313384C49	54620	Federal Home Loan Discount	3,000,000.00	12/31/2019	3,000,000.00	2,970,360.00	2,970,100.00	1.560	AA	1.595	229	08/17/2020
313396XW8	54524	FREDDIE DISCOUNT	5,000,000.00	12/02/2019	5,000,000.00	4,965,327.80	4,958,787.50	1.570	AA	1.609	159	06/08/2020
313396VS9	54576	FREDDIE DISCOUNT	5,000,000.00	12/17/2019	5,000,000.00	4,976,886.10	4,973,651.39	1.555	AA	1.563	107	04/17/2020
313396VS9	54577	FREDDIE DISCOUNT	5,000,000.00	12/17/2019	5,000,000.00	4,976,886.10	4,973,651.39	1.555	AA	1.563	107	04/17/2020
313396ZQ9	54585	FREDDIE DISCOUNT	3,000,000.00	12/18/2019	3,000,000.00	2,973,833.34	2,972,587.50	1.550	AA	1.569	201	07/20/2020
313396G31	54596	FREDDIE DISCOUNT	3,000,000.00	12/19/2019	3,000,000.00	2,966,545.83	2,965,420.00	1.520	AA	1.560	260	09/17/2020
313396YF4	54599	FREDDIE DISCOUNT	3,000,000.00	12/19/2019	3,000,000.00	2,976,011.68	2,976,771.67	1.540	AA	1.552	168	06/17/2020
<b>Subtotal and Average</b>			<b>430,065,794.12</b>		<b>532,000,000.00</b>	<b>529,036,216.96</b>	<b>527,443,417.69</b>			<b>1.694</b>	<b>130</b>	
<b>Medium Term Notes</b>												
06739FUJ1	53554	BARCLAYS BK	2,000,000.00	01/11/2018	2,000,000.00	2,013,082.92	1,999,335.37	2.650	A	2.647	376	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,310.16</b>		<b>2,000,000.00</b>	<b>2,013,082.92</b>	<b>1,999,335.37</b>			<b>2.647</b>	<b>376</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government	88,000,000.00		88,000,000.00	88,000,000.00	88,000,000.00	1.530	AAA	1.509	1	
SYS50863	50863	Invesco	0.00		0.00	0.00	0.00	0.380	AAA	0.375	1	
<b>Subtotal and Average</b>			<b>88,000,000.00</b>		<b>88,000,000.00</b>	<b>88,000,000.00</b>	<b>88,000,000.00</b>			<b>1.509</b>	<b>1</b>	

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	
<b>Money Market</b>												
SYS51499	51499	JP Morgan & Co.			0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government			49,000,000.00	49,000,000.00	49,000,000.00	1.510	AAA	1.489	1	
	<b>Subtotal and Average</b>		<b>169,387,096.77</b>		<b>137,000,000.00</b>	<b>137,000,000.00</b>	<b>137,000,000.00</b>			<b>1.502</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			65,000,000.00	65,115,069.37	65,000,000.00	2.043		2.015	1	
	<b>Subtotal and Average</b>		<b>65,000,000.00</b>		<b>65,000,000.00</b>	<b>65,115,069.37</b>	<b>65,000,000.00</b>			<b>2.015</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478TSS4	54424	MUFG Union Bank NA		09/25/2019	5,000,000.00	5,000,645.00	5,000,000.00	2.000	A-1	2.000	14	
62478TBV6	54510	MUFG Union Bank NA		11/25/2019	5,000,000.00	4,999,960.00	5,000,000.00	1.690	A-1	1.690	54	
62478TBW4	54517	MUFG Union Bank NA		11/27/2019	3,000,000.00	2,999,985.00	3,000,000.00	1.700	A-1	1.700	61	
62478TJ2	54595	MUFG Union Bank NA		12/19/2019	5,000,000.00	4,999,775.00	5,000,000.00	1.720	A-1	1.696	166	
	<b>Subtotal and Average</b>		<b>15,967,741.94</b>		<b>18,000,000.00</b>	<b>18,000,365.00</b>	<b>18,000,000.00</b>			<b>1.780</b>	<b>75</b>	
	<b>Total and Average</b>		<b>1,178,333,035.26</b>		<b>1,255,040,000.00</b>	<b>1,253,141,518.98</b>	<b>1,250,226,564.06</b>			<b>1.828</b>	<b>276</b>	

**City Pool Portfolio  
 Portfolio Management  
 Portfolio Details - Cash  
 December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360 Days to Maturity
			Average Balance			22,813.20	22,813.20			0
				Subtotal		22,813.20	22,813.20			
			Total Cash and Investments		1,178,333,035.26	1,253,164,332.18	1,250,249,377.26			1.828 276



**City Pool Portfolio**  
**Aging Report**  
**By Maturity Date**  
**As of January 1, 2020**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days	( 01/01/2020 - 01/01/2020 )	5 Maturities	0 Payments		202,000,000.00	16.10%	202,000,000.00	202,115,069.37
Aging Interval: 1 - 30 days	( 01/02/2020 - 01/31/2020 )	22 Maturities	0 Payments		74,000,000.00	5.90%	73,561,488.24	73,969,511.51
Aging Interval: 31 - 90 days	( 02/01/2020 - 03/31/2020 )	47 Maturities	0 Payments		169,000,000.00	13.47%	168,043,774.87	168,670,829.58
Aging Interval: 91 - 180 days	( 04/01/2020 - 06/29/2020 )	58 Maturities	0 Payments		207,000,000.00	16.49%	205,762,261.80	206,081,701.35
Aging Interval: 181 - 360 days	( 06/30/2020 - 12/26/2020 )	105 Maturities	0 Payments		344,940,000.00	27.48%	342,954,714.25	343,899,513.06
Aging Interval: 361 - 1080 days	( 12/27/2020 - 12/16/2022 )	67 Maturities	0 Payments		202,100,000.00	16.10%	201,934,301.08	202,316,330.51
Aging Interval: 1081 days and	( 12/17/2022 - )	18 Maturities	0 Payments		56,000,000.00	4.46%	55,970,023.82	56,088,563.60
		<b>Total for</b>	<b>322 Investment</b>	<b>0 Payments</b>		<b>100.00</b>	<b>1,250,226,564.06</b>	<b>1,253,141,518.98</b>



**City of Oakland**  
**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Summary**  
**November 30, 2019**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	497,040,000.00	497,956,772.07	496,785,994.17	47.23	821	541	2.080	2.109
Federal Agency Issues - Discount	334,000,000.00	332,626,890.69	331,031,495.94	31.47	171	94	2.166	2.196
Medium Term Notes	2,000,000.00	2,011,769.16	1,999,281.48	0.19	1,096	407	2.647	2.684
Money Market	131,000,000.00	131,000,000.00	131,000,000.00	12.45	1	1	1.542	1.564
Local Agency Investment Funds	65,000,000.00	65,106,783.11	65,000,000.00	6.18	1	1	2.074	2.103
Negotiable CD's	26,000,000.00	26,002,884.00	26,000,000.00	2.47	125	37	2.028	2.056
<b>Investments</b>	<b>1,055,040,000.00</b>	<b>1,054,705,099.03</b>	<b>1,051,816,771.59</b>	<b>100.00%</b>	<b>447</b>	<b>287</b>	<b>2.040</b>	<b>2.068</b>

Cash and Accrued Interest		6,675.00	6,675.00					
Accrued Interest at Purchase			6,675.00					
Subtotal			6,675.00					
<b>Total Cash and Investments</b>	<b>1,055,040,000.00</b>	<b>1,054,711,774.03</b>	<b>1,051,823,446.59</b>		<b>447</b>	<b>287</b>	<b>2.040</b>	<b>2.068</b>

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	1,751,553.47	10,403,152.17
Average Daily Balance	1,058,689,765.78	1,125,742,776.68
Effective Rate of Return	2.01%	2.20%

Treasury Bureau, Finance Department

Reporting period 11/01/2019-11/30/2019

Run Date: 01/02/2020 - 15:28

# City Pool Portfolio

## Portfolio Management

### Portfolio Details - Investments

#### November 30, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
3133EHAJ2	53113	FEDERAL FARM CREDIT BANK	3,000,000.00	02/27/2017	3,000,000.00	3,000,000.00	3,000,000.00	1.710	AA	1.687	88	02/27/2020
3133EHKS1	53303	FEDERAL FARM CREDIT BANK	3,000,000.00	06/19/2017	3,000,000.00	2,991,037.29	2,999,312.62	1.740	AA	1.740	360	11/25/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK	3,000,000.00	06/20/2017	3,000,000.00	3,000,001.20	2,998,160.98	1.800	AA	1.818	467	03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK	3,000,000.00	06/20/2017	3,000,000.00	2,991,037.29	2,998,710.12	1.740	AA	1.761	360	11/25/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK	3,000,000.00	09/06/2017	3,000,000.00	2,999,089.11	2,999,874.53	1.500	AA	1.496	95	03/05/2020
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK	3,000,000.00	09/12/2017	3,000,000.00	3,000,003.18	3,000,000.00	2.000	AA	1.973	1,016	09/12/2022
3133EHL1	53368	FEDERAL FARM CREDIT BANK	3,000,000.00	09/14/2017	3,000,000.00	2,996,538.15	3,000,000.00	1.590	AA	1.568	288	09/14/2020
3133EHNQ0	53373	FEDERAL FARM CREDIT BANK	3,000,000.00	09/20/2017	3,000,000.00	3,000,037.20	2,994,370.56	1.950	AA	2.008	834	03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK	3,000,000.00	11/01/2017	3,000,000.00	3,000,028.32	3,000,000.00	1.830	AA	1.794	183	06/01/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK	3,000,000.00	12/29/2017	3,000,000.00	2,993,112.93	2,991,468.75	1.300	AA	2.024	142	04/21/2020
3133EJHL6	53680	FEDERAL FARM CREDIT BANK	3,000,000.00	03/27/2018	3,000,000.00	3,007,084.59	2,999,226.67	2.375	AA	2.424	117	03/27/2020
3133EJUL1	53821	FEDERAL FARM CREDIT BANK	3,000,000.00	07/19/2018	3,000,000.00	3,036,948.24	2,999,333.60	2.700	AA	2.683	415	01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK	3,000,000.00	07/19/2018	3,000,000.00	3,036,948.24	2,999,333.60	2.700	AA	2.683	415	01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK	3,000,000.00	10/23/2018	3,000,000.00	3,031,738.68	2,999,570.67	2.900	AA	2.877	327	10/23/2020
3133EJ3N7	54002	FEDERAL FARM CREDIT BANK	3,000,000.00	12/21/2018	3,000,000.00	3,026,923.02	2,999,599.52	2.770	AA	2.737	295	09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK	3,000,000.00	12/21/2018	3,000,000.00	3,396,363.19	2,999,489.05	2.770	AA	2.755	295	09/21/2020
3133EABF3	54051	FEDERAL FARM CREDIT BANK	5,000,000.00	02/12/2019	5,000,000.00	5,010,111.40	4,999,819.35	2.540	AA	2.524	73	02/12/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK	3,000,000.00	02/28/2019	3,000,000.00	3,019,210.17	2,999,644.00	2.520	AA	2.502	271	08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK	3,000,000.00	02/28/2019	3,000,000.00	3,019,210.17	2,999,644.00	2.520	AA	2.502	271	08/28/2020
3133EKEN2	54120	FEDERAL FARM CREDIT BANK	3,600,000.00	03/26/2019	3,600,000.00	3,607,393.39	3,600,000.00	2.520	AA	2.485	481	03/26/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK	3,000,000.00	03/26/2019	3,000,000.00	3,006,161.16	3,000,000.00	2.520	AA	2.485	481	03/26/2021
3133EKAH7	54162	FEDERAL FARM CREDIT BANK	3,000,000.00	04/16/2019	3,000,000.00	3,023,910.90	2,999,907.92	2.400	AA	2.371	381	12/16/2020
3133EKAQ0	54268	FEDERAL FARM CREDIT BANK	3,000,000.00	06/13/2019	3,000,000.00	3,000,332.73	3,000,000.00	2.340	AA	2.308	925	06/13/2022
3133EKAQ0	54269	FEDERAL FARM CREDIT BANK	3,000,000.00	06/13/2019	3,000,000.00	3,000,332.73	3,000,000.00	2.340	AA	2.308	925	06/13/2022
3133EKRJ7	54277	FEDERAL FARM CREDIT BANK	3,000,000.00	06/19/2019	3,000,000.00	3,005,606.64	3,000,000.00	2.400	AA	2.367	1,296	06/19/2023
3133EKRW8	54286	FEDERAL FARM CREDIT BANK	3,000,000.00	06/24/2019	3,000,000.00	3,004,684.35	3,000,000.00	2.100	AA	2.071	571	06/24/2021
3133EKTAA	54311	FEDERAL FARM CREDIT BANK	3,000,000.00	07/01/2019	3,000,000.00	3,001,341.93	3,000,000.00	2.090	AA	2.061	943	07/01/2022
3133EKTAA	54312	FEDERAL FARM CREDIT BANK	3,000,000.00	07/01/2019	3,000,000.00	3,001,341.93	3,000,000.00	2.090	AA	2.061	943	07/01/2022
3133EKTAA	54313	FEDERAL FARM CREDIT BANK	3,000,000.00	07/01/2019	3,000,000.00	3,001,341.93	3,000,000.00	2.090	AA	2.061	943	07/01/2022
3133EKAU2	54315	FEDERAL FARM CREDIT BANK	3,000,000.00	07/01/2019	3,000,000.00	3,018,892.89	2,998,917.87	1.850	AA	1.836	1,158	02/01/2023
3133EKTN6	54316	FEDERAL FARM CREDIT BANK	3,000,000.00	07/02/2019	3,000,000.00	3,005,209.38	2,998,113.73	1.850	AA	1.901	306	10/02/2020
3133EKTN6	54318	FEDERAL FARM CREDIT BANK	3,000,000.00	07/02/2019	3,000,000.00	3,005,209.38	2,998,414.73	1.850	AA	1.889	306	10/02/2020
3133EKTPT1	54320	FEDERAL FARM CREDIT BANK	3,000,000.00	07/05/2019	3,000,000.00	3,005,816.64	2,995,528.76	1.770	AA	1.849	491	04/05/2021
3133EKLUY0	54332	FEDERAL FARM CREDIT BANK	3,000,000.00	07/15/2019	3,000,000.00	3,000,553.95	3,000,000.00	2.120	AA	2.091	411	01/15/2021
3133EKNVDS	54333	FEDERAL FARM CREDIT BANK	3,000,000.00	07/18/2019	3,000,000.00	3,014,920.59	2,997,775.70	1.875	AA	1.885	779	01/18/2022
3133EKNVCT	54334	FEDERAL FARM CREDIT BANK	3,000,000.00	07/19/2019	3,000,000.00	3,010,534.38	2,997,550.00	1.750	AA	1.776	596	07/19/2021

Portfolio POOL

AP

PM (PRF\_PW2) 7.3.0

# City Pool Portfolio

## Portfolio Management

### Portfolio Details - Investments

#### November 30, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
3133EKNV8	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	3,003,081.87	3,000,000.00	2.110	AA	2.081	964
3133EKNW5	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	3,008,786.10	3,000,000.00	2.200	AA	2.170	1,331
3133EKE85	54355	FEDERAL FARM CREDIT BANK		08/28/2019	3,000,000.00	3,002,244.39	2,999,536.25	1.750	AA	1.747	269
3133EKE51	54359	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,999,978.67	2,999,169.33	1.960	AA	1.956	362
3133EKE51	54360	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,999,978.67	2,999,264.27	1.960	AA	1.959	362
3133EKE66	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	2,996,573.85	3,000,000.00	1.850	AA	1.825	823
3133EKN66	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	2,996,573.85	2,998,996.30	1.850	AA	1.840	823
3133EKG42	54381	FEDERAL FARM CREDIT BANK		09/09/2019	3,000,000.00	2,990,414.04	2,996,041.01	1.920	AA	1.930	1,366
3133EKN94	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	2,997,368.25	2,997,875.00	1.900	AA	1.893	1,380
3133EKN67	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,498,230.20	2,491,919.26	1.625	AA	1.784	656
3133EKG42	54404	FEDERAL FARM CREDIT BANK		09/17/2019	3,000,000.00	2,990,414.04	2,987,913.97	1.920	AA	2.005	1,366
3133EKG90	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	2,999,179.68	2,987,188.89	2.000	AA	2.007	1,027
3133EKR65	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,002,709.18	2,998,296.67	1.800	AA	1.845	297
3133EKL38	54430	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,528.06	3,000,000.00	1.960	AA	1.934	395
3133EKL38	54431	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,528.06	3,000,000.00	1.960	AA	1.934	395
3133EKL38	54432	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,528.06	3,000,000.00	1.960	AA	1.934	395
3133EKL38	54433	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,528.06	3,000,000.00	1.960	AA	1.934	395
3133EKC29	54454	FEDERAL FARM CREDIT BANK		10/15/2019	3,000,000.00	2,996,082.54	3,000,000.00	1.890	AA	1.864	684
3133EKC29	54455	FEDERAL FARM CREDIT BANK		10/15/2019	3,000,000.00	2,996,511.78	3,000,000.00	1.820	AA	1.795	684
3133EKC29	54459	FEDERAL FARM CREDIT BANK		10/17/2019	3,000,000.00	2,982,086.85	3,000,000.00	1.990	AA	1.963	1,051
3133EKC24	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	2,998,091.04	2,993,625.00	1.690	AA	1.780	690
3133EKC24	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	2,998,091.04	3,000,000.00	1.690	AA	1.867	690
3133EKC39	54468	FEDERAL FARM CREDIT BANK		10/22/2019	3,000,000.00	3,000,412.50	3,000,000.00	1.790	AA	1.765	326
3133EKC39	54469	FEDERAL FARM CREDIT BANK		10/22/2019	3,000,000.00	3,000,412.50	3,000,000.00	1.790	AA	1.765	326
3133EKG7	54483	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	2,997,162.42	2,998,115.00	1.670	AA	1.691	529
3133EKG24	54484	FEDERAL FARM CREDIT BANK		11/13/2019	3,000,000.00	2,998,600.08	3,000,000.00	1.625	AA	1.603	348
3133EKG74	54492	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	2,998,389.57	3,000,000.00	1.660	AA	1.637	354
3133EKG74	54493	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	2,998,389.57	3,000,000.00	1.660	AA	1.637	354
3133EKG74	54494	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	2,998,389.57	3,000,000.00	1.660	AA	1.637	354
3133EKG74	54495	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	2,998,389.57	3,000,000.00	1.660	AA	1.637	354
3133EKG74	54496	FEDERAL FARM CREDIT BANK		11/19/2019	3,000,000.00	2,998,389.57	3,000,000.00	1.660	AA	1.637	354
3130ABNV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	3,000,004.14	3,000,000.00	1.875	AA	1.849	575
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,999,144.34	2,999,599.17	1.750	AA	1.748	225
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	2,999,144.34	2,999,445.00	1.750	AA	1.757	225
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,996,798.28	2,997,603.90	1.600	AA	1.680	292
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,000,026.31	3,000,000.00	1.700	AA	1.962	166



**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
November 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
3130AHD1	54413	FEDERAL HOME LOAN BANK		09/23/2019	5,000,000.00	5,005,275.30	5,000,000.00	2.050	AA	2.022	662	09/23/2021
3130AH5L3	54423	FEDERAL HOME LOAN BANK		09/24/2019	3,000,000.00	2,998,053.36	3,000,000.00	2.125	AA	2.096	663	09/24/2021
3130AH6M0	54425	FEDERAL HOME LOAN BANK		09/26/2019	5,000,000.00	4,989,984.20	5,000,000.00	1.950	AA	1.923	298	09/24/2020
3130AHA52	54435	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	2,999,807.01	3,000,000.00	2.000	AA	1.974	395	12/30/2020
3130AH7J6	54436	FEDERAL HOME LOAN BANK		10/01/2019	5,000,000.00	5,002,379.05	4,997,500.00	1.750	AA	1.786	305	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK		10/01/2019	3,000,000.00	3,001,427.43	2,998,275.00	1.750	AA	1.795	305	10/01/2020
3130AH60	54439	FEDERAL HOME LOAN BANK		10/02/2019	3,000,000.00	3,000,353.52	3,000,000.00	1.950	AA	1.924	289	09/15/2020
3130AH85	54441	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	2,998,258.41	3,000,000.00	1.625	AA	1.603	311	10/07/2020
3130AH522	54442	FEDERAL HOME LOAN BANK		10/07/2019	3,000,000.00	2,958,568.35	3,000,000.00	2.125	AA	2.096	1,766	10/01/2024
3130AHA10	54447	FEDERAL HOME LOAN BANK		10/09/2019	3,000,000.00	3,000,443.70	3,000,000.00	1.950	AA	1.923	313	10/09/2020
3130AHA10	54448	FEDERAL HOME LOAN BANK		10/09/2019	3,000,000.00	3,000,443.70	3,000,000.00	1.950	AA	1.923	313	10/09/2020
3130AHA10	54449	FEDERAL HOME LOAN BANK		10/09/2019	3,000,000.00	3,000,443.70	3,000,000.00	1.950	AA	1.923	313	10/09/2020
3130AHCZ4	54456	FEDERAL HOME LOAN BANK		10/17/2019	3,000,000.00	2,999,077.20	3,000,000.00	2.000	AA	1.973	1,051	10/17/2022
3130AHCZ4	54457	FEDERAL HOME LOAN BANK		10/17/2019	3,000,000.00	2,999,077.20	3,000,000.00	2.000	AA	1.973	1,051	10/17/2022
3130AHCZ4	54458	FEDERAL HOME LOAN BANK		10/17/2019	5,000,000.00	4,999,763.55	5,000,000.00	1.750	AA	1.727	260	08/17/2020
3130AHDQ3	54464	FEDERAL HOME LOAN BANK		10/18/2019	3,000,000.00	3,000,614.13	3,000,000.00	1.830	AA	1.805	325	10/21/2020
3130AHEC2	54473	FEDERAL HOME LOAN BANK		10/28/2019	3,000,000.00	2,995,948.89	3,000,000.00	1.800	AA	1.775	697	10/28/2021
3130AHEY5	54474	FEDERAL HOME LOAN BANK		10/28/2019	3,000,000.00	3,000,130.89	3,000,000.00	2.125	AA	2.096	1,793	10/28/2024
3130AHEY5	54475	FEDERAL HOME LOAN BANK		10/28/2019	3,000,000.00	3,000,130.89	3,000,000.00	2.125	AA	2.096	1,793	10/28/2024
3130AHEF2	53211	FEDERAL HOME LOAN BANK		04/20/2017	3,000,000.00	2,996,415.51	2,998,679.50	1.375	AA	1.472	141	04/20/2020
3134GBH08	53230	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,002,245.41	3,000,000.00	1.700	AA	1.677	239	07/27/2020
3134GBH08	53231	FEDERAL HOME LOAN MTG CORP		04/27/2017	3,000,000.00	3,002,245.41	3,000,000.00	1.700	AA	1.677	239	07/27/2020
3134GBV03	53326	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,999,544.99	3,000,000.00	1.550	AA	1.529	26	12/27/2019
3134GBV07	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	2,998,534.56	3,000,000.00	2.000	AA	1.964	759	12/29/2021
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	3,001,018.05	3,000,000.00	2.000	AA	1.647	302	09/28/2020
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	3,000,385.20	3,000,000.00	1.700	AA	1.677	303	09/28/2020
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	1,999,180.80	2,000,000.00	1.700	AA	1.677	303	09/29/2020
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,998,771.20	3,000,000.00	1.700	AA	1.677	303	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,999,791.11	2,998,501.72	1.625	AA	1.664	303	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,999,791.11	2,998,501.72	1.625	AA	1.664	303	09/29/2020
3137EAEJ4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	2,999,791.11	2,998,501.72	1.625	AA	1.664	303	09/29/2020
3134GBV09	53964	FEDERAL HOME LOAN MTG CORP		12/14/2018	3,000,000.00	5,018,245.90	4,999,784.25	2.500	AA	3.284	144	04/23/2020
3134GSU78	54038	FEDERAL HOME LOAN MTG CORP		03/04/2019	3,000,000.00	3,003,600.15	3,000,000.00	2.650	AA	2.614	425	01/29/2021
3134GSU78	54081	FEDERAL HOME LOAN MTG CORP		03/04/2019	3,000,000.00	3,005,266.35	2,997,957.19	2.875	AA	2.853	1,550	02/28/2024
3134GTXX0	54201	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,003,018.24	3,000,000.00	2.780	AA	2.742	1,429	10/30/2023
3134GTPR8	54224	FEDERAL HOME LOAN MTG CORP		05/20/2019	3,000,000.00	3,004,672.44	3,000,000.00	2.540	AA	2.505	901	05/20/2022
3134GTYP2	54309	FEDERAL HOME LOAN MTG CORP		07/01/2019	3,000,000.00	3,000,442.38	3,000,000.00	2.000	AA	1.973	852	04/01/2022

Portfolio POOL

AP

PM (PRF\_PMD) 7.3.0

**City Pool Portfolio  
Portfolio Management  
Portfolio Details - Investments  
November 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3134G1ZM8	54323	FEDERAL HOME LOAN MTG CORP	3,000,000.00	07/08/2019	3,000,000.00	2,995,036.83	3,000,000.00	2.000	AA	1.973	404	01/08/2021
3134G1ZM8	54324	FEDERAL HOME LOAN MTG CORP	3,000,000.00	07/08/2019	3,000,000.00	2,995,036.83	3,000,000.00	2.000	AA	1.973	404	01/08/2021
3134G1U53	54335	FEDERAL HOME LOAN MTG CORP	3,000,000.00	07/22/2019	3,000,000.00	3,000,405.30	3,000,000.00	2.080	AA	2.052	599	07/22/2021
3134G16N8	54387	FEDERAL HOME LOAN MTG CORP	3,000,000.00	09/12/2019	3,000,000.00	2,986,033.77	3,000,000.00	2.125	AA	2.096	1,747	09/12/2024
3134GUA77	54390	FEDERAL HOME LOAN MTG CORP	3,000,000.00	09/13/2019	3,000,000.00	3,000,039.72	3,000,000.00	2.080	AA	2.052	652	09/13/2021
3134GUCL2	54402	FEDERAL HOME LOAN MTG CORP	3,000,000.00	09/17/2019	3,000,000.00	2,999,045.88	3,000,000.00	2.000	AA	1.973	656	09/17/2021
3134GUEP1	54429	FEDERAL HOME LOAN MTG CORP	3,000,000.00	09/27/2019	3,000,000.00	2,998,767.06	3,000,000.00	2.000	AA	1.973	666	09/27/2021
3134GUGV6	54452	FEDERAL HOME LOAN MTG CORP	3,000,000.00	10/15/2019	3,000,000.00	2,996,286.75	3,000,000.00	2.000	AA	1.973	684	10/15/2021
3134GUGV6	54453	FEDERAL HOME LOAN MTG CORP	3,000,000.00	10/15/2019	3,000,000.00	2,996,286.75	3,000,000.00	2.000	AA	1.973	684	10/15/2021
3134GUGV6	54461	FEDERAL HOME LOAN MTG CORP	3,000,000.00	10/17/2019	3,000,000.00	3,001,611.36	3,000,000.00	2.100	AA	2.071	1,051	10/17/2022
3134GUGV6	54462	FEDERAL HOME LOAN MTG CORP	3,000,000.00	10/17/2019	3,000,000.00	3,001,611.36	3,000,000.00	2.100	AA	2.071	1,051	10/17/2022
3134GUGV6	54487	FEDERAL HOME LOAN MTG CORP	3,000,000.00	11/18/2019	3,000,000.00	3,002,361.54	3,000,000.00	2.030	AA	2.002	1,814	11/18/2024
3134GUDT0	54488	FEDERAL HOME LOAN MTG CORP	5,000,000.00	11/18/2019	5,000,000.00	4,998,146.65	5,000,000.00	2.000	AA	1.973	1,814	11/18/2024
3135G0U27	53707	FEDERAL NATIONAL MORTGAGE	3,000,000.00	04/13/2018	3,000,000.00	3,035,377.05	2,987,963.67	2.500	AA	2.517	499	04/13/2021
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE	3,000,000.00	02/08/2019	3,000,000.00	3,097,900.53	2,990,659.63	2.500	AA	2.544	1,527	02/05/2024
3135G0Q97	54470	FEDERAL NATIONAL MORTGAGE	5,940,000.00	10/24/2019	5,940,000.00	5,932,117.09	5,928,793.96	1.500	AA	1.687	332	10/28/2020
<b>Subtotal and Average</b>			<b>535,174,177.45</b>		<b>497,040,000.00</b>	<b>497,956,772.07</b>	<b>496,785,994.17</b>			<b>2.080</b>	<b>541</b>	
<b>Federal Agency Issues - Discount</b>												
313312PZ7	54025	Federal Farm Credit Discount	3,000,000.00	01/22/2019	3,000,000.00	3,000,000.00	2,934,321.67	2.510	AA	2.586	1	12/02/2019
313312QG8	54166	Federal Farm Credit Discount	3,000,000.00	04/16/2019	3,000,000.00	2,999,078.34	2,952,995.00	2.380	AA	2.454	8	12/09/2019
313312QG8	54167	Federal Farm Credit Discount	3,000,000.00	04/16/2019	3,000,000.00	2,999,078.34	2,962,995.00	2.380	AA	2.454	8	12/09/2019
313312QG8	54169	Federal Farm Credit Discount	3,000,000.00	04/17/2019	3,000,000.00	2,999,078.34	2,963,193.34	2.380	AA	2.454	8	12/09/2019
313312US7	54241	Federal Farm Credit Discount	3,000,000.00	05/29/2019	3,000,000.00	2,984,933.34	2,942,000.00	2.320	AA	2.399	114	03/24/2020
313312RV4	54260	Federal Farm Credit Discount	3,000,000.00	06/11/2019	3,000,000.00	2,994,170.01	2,961,123.33	2.140	AA	2.202	45	01/15/2020
313312PZ7	54274	Federal Farm Credit Discount	3,000,000.00	06/17/2019	3,000,000.00	3,000,000.00	2,970,180.00	2.130	AA	2.151	1	12/02/2019
313312QG8	54281	Federal Farm Credit Discount	3,000,000.00	06/19/2019	3,000,000.00	2,989,078.34	2,969,148.33	2.140	AA	2.162	8	12/09/2019
313312QW3	54293	Federal Farm Credit Discount	3,000,000.00	06/25/2019	3,000,000.00	2,997,234.99	2,969,230.00	2.040	AA	2.061	22	12/23/2019
313312QW3	54294	Federal Farm Credit Discount	3,000,000.00	06/25/2019	3,000,000.00	2,997,234.99	2,969,230.00	2.040	AA	2.061	22	12/23/2019
313312QW3	54295	Federal Farm Credit Discount	3,000,000.00	06/25/2019	3,000,000.00	2,997,234.99	2,969,230.00	2.040	AA	2.061	22	12/23/2019
313312ST8	54297	Federal Farm Credit Discount	3,000,000.00	06/28/2019	3,000,000.00	2,991,200.01	2,962,312.50	2.010	AA	2.067	67	02/06/2020
313312SK7	54302	Federal Farm Credit Discount	3,000,000.00	06/28/2019	3,000,000.00	2,992,314.99	2,963,987.50	2.010	AA	2.066	59	01/29/2020
313312SD3	54303	Federal Farm Credit Discount	3,000,000.00	06/28/2019	3,000,000.00	2,993,109.99	2,964,818.33	2.020	AA	2.077	53	01/23/2020
313312UK4	54308	Federal Farm Credit Discount	3,000,000.00	06/28/2019	3,000,000.00	2,985,866.67	2,956,166.67	2.000	AA	2.059	107	03/17/2020
313312TF7	54331	Federal Farm Credit Discount	3,000,000.00	07/15/2019	3,000,000.00	2,989,599.99	2,963,303.33	2.020	AA	2.085	79	02/18/2020
313312QR4	54351	Federal Farm Credit Discount	5,000,000.00	08/23/2019	5,000,000.00	4,996,488.90	4,968,475.00	1.940	AA	1.952	17	12/18/2019

**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**November 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
313312UC2	54362	Federal Farm Credit Discount	3,000,000.00	08/27/2019	3,000,000.00	2,986,800.00	2,969,946.67	1.840	AA	1.898	100	03/01/2020
313312UC2	54363	Federal Farm Credit Discount	2,000,000.00	08/27/2019	2,000,000.00	1,991,200.00	1,979,964.44	1.840	AA	1.898	100	03/01/2020
313312Z26	54376	Federal Farm Credit Discount	3,000,000.00	09/05/2019	3,000,000.00	2,968,200.00	2,951,893.32	1.760	AA	1.811	241	07/29/2020
313312Z26	54377	Federal Farm Credit Discount	3,000,000.00	09/05/2019	3,000,000.00	2,968,200.00	2,951,893.33	1.760	AA	1.811	241	07/29/2020
313312TM2	54380	Federal Farm Credit Discount	3,000,000.00	09/06/2019	3,000,000.00	2,988,800.01	2,973,780.00	1.840	AA	1.856	85	02/24/2020
313312YU8	54386	Federal Farm Credit Discount	3,000,000.00	09/12/2019	3,000,000.00	2,971,866.66	2,955,956.67	1.810	AA	1.860	212	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount	3,000,000.00	09/20/2019	3,000,000.00	2,969,127.51	2,952,060.00	1.880	AA	1.934	234	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount	3,000,000.00	09/20/2019	3,000,000.00	2,969,127.51	2,952,060.00	1.880	AA	1.934	234	07/22/2020
313312WL0	54418	Federal Farm Credit Discount	3,000,000.00	09/23/2019	3,000,000.00	2,979,333.33	2,964,937.50	1.870	AA	1.915	156	05/05/2020
313312A34	54427	Federal Farm Credit Discount	3,000,000.00	09/27/2019	3,000,000.00	2,967,935.01	2,953,286.67	1.820	AA	1.872	243	07/31/2020
313312TH3	54450	Federal Farm Credit Discount	3,000,000.00	10/10/2019	3,000,000.00	2,989,333.32	2,981,712.50	1.650	AA	1.660	81	02/20/2020
313312TH3	54451	Federal Farm Credit Discount	3,000,000.00	10/10/2019	3,000,000.00	2,989,333.32	2,981,712.50	1.650	AA	1.660	81	02/20/2020
313312WZ9	54467	Federal Farm Credit Discount	3,000,000.00	10/22/2019	3,000,000.00	2,977,599.99	2,972,133.33	1.600	AA	1.641	169	05/18/2020
313312XA3	54476	Federal Farm Credit Discount	3,000,000.00	10/29/2019	3,000,000.00	2,977,466.67	2,972,595.00	1.620	AA	1.661	170	05/19/2020
313312WU0	54485	Federal Farm Credit Discount	3,000,000.00	11/13/2019	3,000,000.00	2,978,266.68	2,976,340.00	1.560	AA	1.572	164	05/13/2020
313312Y18	54489	Federal Farm Credit Discount	5,000,000.00	11/19/2019	5,000,000.00	4,954,888.90	4,952,900.00	1.570	AA	1.604	204	06/22/2020
313312Y18	54490	Federal Farm Credit Discount	3,000,000.00	11/19/2019	3,000,000.00	2,972,933.34	2,971,740.00	1.570	AA	1.604	204	06/22/2020
313312Y18	54491	Federal Farm Credit Discount	3,000,000.00	11/19/2019	3,000,000.00	2,972,933.34	2,971,740.00	1.570	AA	1.604	204	06/22/2020
313312YD6	54508	Federal Farm Credit Discount	3,000,000.00	11/21/2019	3,000,000.00	2,973,866.67	2,972,917.50	1.570	AA	1.603	197	06/15/2020
313312ZV9	54509	Federal Farm Credit Discount	3,000,000.00	11/22/2019	3,000,000.00	2,970,054.99	2,968,926.67	1.580	AA	1.616	227	07/19/2020
313312YV6	54511	Federal Farm Credit Discount	3,000,000.00	11/26/2019	3,000,000.00	2,971,910.01	2,971,115.00	1.590	AA	1.625	213	07/01/2020
313312YV6	54512	Federal Farm Credit Discount	5,000,000.00	11/26/2019	5,000,000.00	4,953,183.35	4,951,858.33	1.590	AA	1.625	213	07/01/2020
313312XQ8	54480	FEDERAL FARM CREDIT BANK	3,000,000.00	10/31/2019	3,000,000.00	2,975,600.01	2,971,333.33	1.600	AA	36.448	184	06/02/2020
313384SE0	54031	Federal Home Loan Discount	3,000,000.00	01/25/2019	3,000,000.00	2,992,977.51	2,922,650.00	2.550	AA	2.636	54	01/24/2020
313384TB5	54055	Federal Home Loan Discount	3,000,000.00	02/14/2019	3,000,000.00	2,990,133.33	2,924,566.67	2.480	AA	2.563	75	02/14/2020
313384TB5	54057	Federal Home Loan Discount	3,000,000.00	02/14/2019	3,000,000.00	2,990,133.33	2,924,566.67	2.480	AA	2.563	75	02/14/2020
313384WF2	54207	Federal Home Loan Discount	3,000,000.00	05/01/2019	3,000,000.00	2,979,999.99	2,928,520.83	2.350	AA	2.433	151	04/30/2020
313384QB8	54250	Federal Home Loan Discount	3,000,000.00	06/05/2019	3,000,000.00	2,999,736.66	2,965,677.83	2.263	AA	2.289	3	12/04/2019
313384QU1	54264	Federal Home Loan Discount	3,000,000.00	06/12/2019	3,000,000.00	2,998,815.00	2,967,209.67	2.162	AA	2.186	10	12/11/2019
313384RQ4	54299	Federal Home Loan Discount	5,000,000.00	06/26/2019	5,000,000.00	4,991,387.50	4,946,100.00	1.960	AA	2.014	40	01/10/2020
313384P26	54346	Federal Home Loan Discount	3,000,000.00	08/20/2019	3,000,000.00	2,983,360.00	2,983,360.00	1.920	AA	1.931	1	12/02/2019
313384A66	54349	Federal Home Loan Discount	3,000,000.00	08/21/2019	3,000,000.00	2,967,537.51	2,950,120.00	1.720	AA	1.722	246	08/03/2020
313384P26	54357	Federal Home Loan Discount	3,000,000.00	08/26/2019	3,000,000.00	3,000,000.00	2,984,238.33	1.930	AA	1.940	1	12/02/2019
313384P26	54372	Federal Home Loan Discount	3,000,000.00	09/03/2019	3,000,000.00	3,000,000.00	2,985,600.00	1.920	AA	1.929	1	12/02/2019
313384QD4	54379	Federal Home Loan Discount	3,000,000.00	09/06/2019	3,000,000.00	2,999,473.32	2,985,197.33	1.952	AA	1.962	5	12/06/2019
313384SH3	54388	Federal Home Loan Discount	3,000,000.00	09/13/2019	3,000,000.00	2,992,580.01	2,978,920.00	1.860	AA	1.873	57	01/27/2020

**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**November 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
313384SH3	54389	Federal Home Loan Discount	3,000,000.00	09/13/2019	3,000,000.00	2,992,580.01	2,978,920.00	1.860	AA	1.873	57	01/27/2020
313384P26	54392	Federal Home Loan Discount	3,000,000.00	09/16/2019	3,000,000.00	3,000,000.00	2,987,551.67	1.940	AA	1.948	1	12/02/2019
313384P26	54393	Federal Home Loan Discount	3,000,000.00	09/16/2019	3,000,000.00	3,000,000.00	2,987,551.67	1.940	AA	1.948	1	12/02/2019
313384P26	54394	Federal Home Loan Discount	3,000,000.00	09/16/2019	3,000,000.00	3,000,000.00	2,987,551.67	1.940	AA	1.948	1	12/02/2019
313384P26	54396	Federal Home Loan Discount	3,000,000.00	09/17/2019	3,000,000.00	3,000,000.00	2,987,713.33	1.940	AA	1.948	1	12/02/2019
313384P26	54397	Federal Home Loan Discount	3,000,000.00	09/17/2019	3,000,000.00	3,000,000.00	2,987,713.33	1.940	AA	1.948	1	12/02/2019
313384QC6	54399	Federal Home Loan Discount	3,000,000.00	09/17/2019	3,000,000.00	2,989,604.99	2,987,162.50	1.950	AA	1.958	4	12/05/2019
313384P26	54405	Federal Home Loan Discount	3,000,000.00	09/18/2019	3,000,000.00	3,000,000.00	2,987,500.00	2.000	AA	2.008	1	12/02/2019
313384P26	54406	Federal Home Loan Discount	3,000,000.00	09/18/2019	3,000,000.00	3,000,000.00	2,987,500.00	2.000	AA	2.008	1	12/02/2019
313384QD4	54407	Federal Home Loan Discount	3,000,000.00	09/18/2019	3,000,000.00	2,999,473.32	2,986,833.33	2.000	AA	2.009	5	12/06/2019
313384QD4	54408	Federal Home Loan Discount	3,000,000.00	09/18/2019	3,000,000.00	2,987,630.00	2,984,500.00	2.000	AA	2.010	19	12/20/2019
313384QD4	54409	Federal Home Loan Discount	3,000,000.00	09/20/2019	3,000,000.00	2,985,466.68	2,971,410.83	1.885	AA	1.903	110	03/20/2020
313384UN7	54410	Federal Home Loan Discount	8,000,000.00	09/20/2019	8,000,000.00	7,961,244.48	7,923,560.00	1.890	AA	1.908	110	03/20/2020
313384SQ3	54416	Federal Home Loan Discount	3,000,000.00	09/23/2019	3,000,000.00	2,991,600.00	2,978,941.67	1.900	AA	1.913	64	02/03/2020
313384SQ3	54417	Federal Home Loan Discount	3,000,000.00	09/23/2019	3,000,000.00	2,991,600.00	2,978,941.67	1.900	AA	1.913	64	02/03/2020
313384RH4	54421	Federal Home Loan Discount	3,000,000.00	09/24/2019	3,000,000.00	2,995,760.01	2,983,966.25	1.905	AA	1.915	33	01/03/2020
313384RH4	54422	Federal Home Loan Discount	3,000,000.00	09/24/2019	3,000,000.00	2,995,760.01	2,983,966.25	1.905	AA	1.915	33	01/03/2020
313384RH4	54426	Federal Home Loan Discount	3,000,000.00	09/26/2019	3,000,000.00	2,995,362.51	2,983,935.00	1.890	AA	1.900	36	01/06/2020
313384SR1	54428	Federal Home Loan Discount	3,000,000.00	09/27/2019	3,000,000.00	2,991,466.68	2,980,066.67	1.840	AA	1.852	65	02/04/2020
313384SD2	54434	Federal Home Loan Discount	3,000,000.00	10/01/2019	3,000,000.00	2,993,109.99	2,982,520.00	1.840	AA	1.851	53	01/23/2020
313384VCO	54440	Federal Home Loan Discount	3,000,000.00	10/04/2019	3,000,000.00	2,983,599.99	2,974,747.50	1.665	AA	1.679	124	04/03/2020
313384RL5	54443	Federal Home Loan Discount	3,000,000.00	10/08/2019	3,000,000.00	2,995,362.51	2,987,325.00	1.690	AA	1.697	36	01/06/2020
313384RL5	54445	Federal Home Loan Discount	3,000,000.00	10/08/2019	3,000,000.00	2,995,362.51	2,987,325.00	1.690	AA	1.697	36	01/06/2020
313384PZ6	54472	Federal Home Loan Discount	3,000,000.00	10/28/2019	3,000,000.00	3,000,000.00	2,995,041.67	1.700	AA	1.703	1	12/02/2019
313384S19	54477	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,992,447.50	2,987,487.50	1.650	AA	1.657	58	01/28/2020
313384S19	54478	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,992,447.50	2,987,487.50	1.650	AA	1.657	58	01/28/2020
313384S19	54479	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,992,447.50	2,987,487.50	1.650	AA	1.657	58	01/28/2020
313384RM3	54481	Federal Home Loan Discount	5,000,000.00	11/05/2019	5,000,000.00	4,992,050.00	4,986,437.50	1.550	AA	1.554	37	01/07/2020
313384RH4	54482	Federal Home Loan Discount	5,000,000.00	11/05/2019	5,000,000.00	4,992,933.35	4,987,298.61	1.550	AA	1.554	33	01/03/2020
313384TT4	54486	Federal Home Loan Discount	5,000,000.00	11/18/2019	5,000,000.00	4,980,888.90	4,978,333.33	1.560	AA	1.567	87	02/26/2020
313384TT3	54497	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,987,866.68	2,986,567.08	1.565	AA	1.572	92	03/02/2020
313384ZL6	54498	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,969,922.51	2,968,730.83	1.570	AA	1.606	228	07/16/2020
313384YU7	54499	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,971,866.66	2,970,824.17	1.570	AA	1.605	212	06/30/2020
313384ZK8	54500	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,970,054.99	2,968,861.67	1.570	AA	1.606	227	07/15/2020
313384ZL0	54501	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,971,247.49	2,970,039.17	1.570	AA	1.605	218	07/06/2020
313384ZL0	54502	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,971,247.49	2,970,039.17	1.570	AA	1.605	218	07/06/2020

# City Pool Portfolio

## Portfolio Management

### Portfolio Details - Investments

#### November 30, 2019

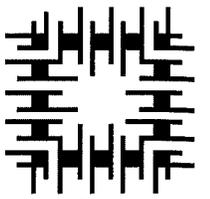
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384ZAO	54503	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,971,247.49	2,970,039.17	1.570	AA	1.605	218	07/06/2020
313384ZAO	54504	Federal Home Loan Discount	3,000,000.00	11/20/2019	3,000,000.00	2,971,247.49	2,970,230.00	1.560	AA	1.585	218	07/06/2020
313384TUS	54505	Federal Home Loan Discount	3,000,000.00	11/21/2019	3,000,000.00	2,987,866.68	2,986,697.50	1.565	AA	1.572	92	03/02/2020
313384ST7	54506	Federal Home Loan Discount	3,000,000.00	11/21/2019	3,000,000.00	2,991,200.01	2,989,957.92	1.565	AA	1.570	67	02/06/2020
313384TM1	54507	Federal Home Loan Discount	3,000,000.00	11/21/2019	3,000,000.00	2,988,800.01	2,987,570.83	1.570	AA	1.577	85	02/24/2020
313384TUS	54513	Federal Home Loan Discount	5,000,000.00	11/26/2019	5,000,000.00	4,979,777.80	4,978,713.89	1.580	AA	1.587	92	03/02/2020
313384TQ2	54514	Federal Home Loan Discount	5,000,000.00	11/26/2019	5,000,000.00	4,980,666.65	4,979,591.67	1.580	AA	1.586	88	02/27/2020
313384VAA	54515	Federal Home Loan Discount	3,000,000.00	11/26/2019	3,000,000.00	2,983,866.66	2,983,278.33	1.580	AA	1.589	122	04/01/2020
313384UM6	54516	Federal Home Loan Discount	3,000,000.00	11/26/2019	3,000,000.00	2,985,600.00	2,985,085.00	1.570	AA	1.578	109	03/19/2020
313384YV5	54518	Federal Home Loan Discount	3,000,000.00	11/27/2019	3,000,000.00	2,971,910.01	2,971,247.50	1.590	AA	1.625	213	07/01/2020
313384SY6	54519	Federal Home Loan Discount	3,000,000.00	11/27/2019	3,000,000.00	2,990,533.32	2,989,930.00	1.590	AA	1.585	72	02/11/2020
313384VF3	54520	Federal Home Loan Discount	3,000,000.00	11/27/2019	3,000,000.00	2,983,200.00	2,982,642.50	1.590	AA	1.589	127	04/06/2020
313384UR8	54521	Federal Home Loan Discount	3,000,000.00	11/27/2019	3,000,000.00	2,985,066.66	2,984,497.50	1.590	AA	1.588	113	03/29/2020
313384UV9	54522	Federal Home Loan Discount	3,000,000.00	11/27/2019	3,000,000.00	2,984,533.32	2,983,967.50	1.590	AA	1.589	117	03/27/2020
313384UV9	54523	Federal Home Loan Discount	3,000,000.00	11/27/2019	3,000,000.00	2,984,533.32	2,983,967.50	1.590	AA	1.589	117	03/27/2020
<b>Subtotal and Average</b>			<b>280,216,332.89</b>		<b>334,000,000.00</b>	<b>332,626,890.69</b>	<b>331,031,495.94</b>			<b>2.166</b>	<b>94</b>	
<b>Medium Term Notes</b>												
06739FJU1	53554	BARCLAYS BK	2,000,000.00	01/11/2018	2,000,000.00	2,011,789.16	1,999,281.48	2.650	A	2.647	407	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,255.44</b>		<b>2,000,000.00</b>	<b>2,011,789.16</b>	<b>1,999,281.48</b>			<b>2.647</b>	<b>407</b>	
<b>Money Market</b>												
SY552411	52411	Fidelity Inst Government	91,000,000.00		91,000,000.00	91,000,000.00	91,000,000.00	1.570	AAA	1.548	1	
SY550863	50863	Invesco	0.00		0.00	0.00	0.00	0.380	AAA	0.375	1	
SY551499	51499	JP Morgan & Co.	0.00		0.00	0.00	0.00	0.030	AAA	0.030	1	
SY552471	52471	Morgan Stanley Inst Government	40,000,000.00		40,000,000.00	40,000,000.00	40,000,000.00	1.550	AAA	1.529	1	
<b>Subtotal and Average</b>			<b>156,733,333.33</b>		<b>131,000,000.00</b>	<b>131,000,000.00</b>	<b>131,000,000.00</b>			<b>1.542</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SY543	43	Local Agency Investment Fund	65,000,000.00		65,000,000.00	65,106,783.11	65,000,000.00	2.103		2.074	1	
<b>Subtotal and Average</b>			<b>65,166,666.67</b>		<b>65,000,000.00</b>	<b>65,106,783.11</b>	<b>65,000,000.00</b>			<b>2.074</b>	<b>1</b>	
<b>Negotiable CD's</b>												
62478T3D9	54243	MUFG Union Bank NA	5,000,000.00	05/29/2019	5,000,000.00	5,000,525.00	5,000,000.00	2.470	A-1	2.470	2	12/03/2019
62478T4D8	54291	MUFG Union Bank NA	3,000,000.00	06/25/2019	3,000,000.00	3,000,339.00	3,000,000.00	2.190	A-1	2.190	4	12/05/2019

**City Pool Portfolio**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**November 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Negotiable CD's</b>												
62478T5G0	54345	MUFG Union Bank NA		08/20/2019	5,000,000.00	5,000,225.00	5,000,000.00	2.050	A-1	2.050	1	12/02/2019
62478T5S4	54424	MUFG Union Bank NA		09/25/2019	5,000,000.00	5,001,900.00	5,000,000.00	2.000	A-1	2.000	45	01/15/2020
62478T6V6	54510	MUFG Union Bank NA		11/25/2019	5,000,000.00	4,999,895.00	5,000,000.00	1.690	A-1	1.690	85	02/24/2020
62478T6W4	54517	MUFG Union Bank NA		11/27/2019	3,000,000.00	3,000,000.00	3,000,000.00	1.700	A-1	1.700	92	03/02/2020
	<b>Subtotal and Average</b>		<b>19,400,000.00</b>		<b>26,000,000.00</b>	<b>26,002,884.00</b>	<b>26,000,000.00</b>			<b>2.028</b>	<b>37</b>	
	<b>Total and Average</b>		<b>1,058,699,765.78</b>		<b>1,056,040,000.00</b>	<b>1,054,705,099.03</b>	<b>1,051,816,771.59</b>			<b>2.040</b>	<b>287</b>	

**City Pool Portfolio  
 Portfolio Management  
 Portfolio Details - Cash  
 November 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity
			0.00			6,675.00	6,675.00				0
				Subtotal		6,675.00	6,675.00				
			1,058,689,765.78		1,055,040,000.00	1,054,711,774.03	1,051,823,446.59			2.040	287
			Total Cash and Investments								

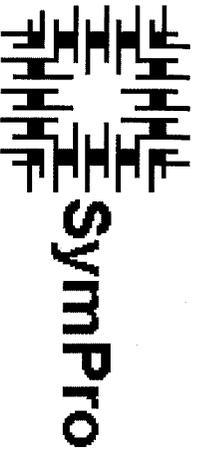


SymPro

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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 12/01/2019 - 12/01/2019 )	5 Maturities	0 Payments	196,000,000.00	18.58%	196,000,000.00	196,106,783.11
Aging Interval:	1 - 30 days	( 12/02/2019 - 12/31/2019 )	31 Maturities	0 Payments	99,000,000.00	9.38%	98,346,900.67	98,979,874.51
Aging Interval:	31 - 90 days	( 01/01/2020 - 02/29/2020 )	42 Maturities	0 Payments	142,000,000.00	13.46%	141,135,774.48	141,747,275.92
Aging Interval:	91 - 180 days	( 03/01/2020 - 05/29/2020 )	36 Maturities	0 Payments	116,000,000.00	10.99%	115,375,312.68	115,703,336.55
Aging Interval:	181 - 360 days	( 05/30/2020 - 11/25/2020 )	79 Maturities	0 Payments	248,940,000.00	23.60%	248,044,979.09	248,780,294.57
Aging Interval:	361 - 1080 days	( 11/26/2020 - 11/15/2022 )	68 Maturities	0 Payments	206,100,000.00	19.53%	205,944,440.00	206,324,495.20
Aging Interval:	1081 days and	( 11/16/2022 - )	15 Maturities	0 Payments	47,000,000.00	4.45%	46,969,364.67	47,063,039.17
			Total for	276 Investment	0 Payments	100.00	1,054,816,771.59	1,054,705,099.03



City of Oakland Operating Fund  
 Portfolio Management  
 Portfolio Summary  
 October 31, 2019

City of Oakland

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	541,040,000.00	542,314,239.73	540,761,247.23	51.13	800	531	2.102	2.131
Federal Agency Issues - Discount	307,000,000.00	305,984,332.57	303,802,253.01	28.73	177	74	2.419	2.453
Medium Term Notes	2,000,000.00	2,016,028.66	1,999,227.59	0.19	1,096	437	2.647	2.684
Money Market	123,000,000.00	123,000,000.00	123,000,000.00	11.63	1	1	1.724	1.748
Local Agency Investment Funds	65,000,000.00	65,106,783.11	65,000,000.00	6.15	1	1	2.160	2.190
Negotiable CD's	23,000,000.00	23,008,023.00	23,000,000.00	2.17	151	34	2.257	2.289
<b>Investments</b>	<b>1,061,040,000.00</b>	<b>1,061,429,407.07</b>	<b>1,057,562,727.83</b>	<b>100.00%</b>	<b>465</b>	<b>295</b>	<b>2.157</b>	<b>2.187</b>

Cash and Accrued Interest		9,649.99	9,649.99					
Accrued Interest at Purchase			9,649.99					
Subtotal			9,649.99					
<b>Total Cash and Investments</b>	<b>1,061,040,000.00</b>	<b>1,061,439,057.06</b>	<b>1,057,572,377.82</b>		<b>465</b>	<b>295</b>	<b>2.157</b>	<b>2.187</b>

	October 31 Month Ending	Fiscal Year To Date
Total Earnings	1,984,402.24	8,651,465.37
Current Year	1,114,773,654.18	1,142,097,169.59
Average Daily Balance		2.25%
Effective Rate of Return	2.10%	
Treasury Bureau, Finance Department		

Reporting period 10/01/2019-10/31/2019

Run Date: 01/02/2020 - 15:27

**City of Oakland Operating Fund  
Portfolio Management  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
3133EHLA2	53113	FEDERAL FARM CREDIT BANK		02/27/2017	3,000,000.00	3,000,051.54	3,000,000.00	1.710	AA	1.687	118 02/27/2020
3133EG7D1	53200	FEDERAL FARM CREDIT BANK		04/19/2017	3,000,000.00	2,999,917.08	2,999,986.39	1.550	AA	1.541	14 11/15/2019
3133EHKS1	53303	FEDERAL FARM CREDIT BANK		06/19/2017	3,000,000.00	2,992,762.77	2,998,254.37	1.740	AA	1.740	390 11/28/2020
3133EHMG5	53304	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	3,000,033.99	2,998,041.31	1.800	AA	1.818	497 03/12/2021
3133EHKS1	53305	FEDERAL FARM CREDIT BANK		06/20/2017	3,000,000.00	2,992,762.77	2,998,600.81	1.740	AA	1.761	390 11/28/2020
3133EHXL2	53357	FEDERAL FARM CREDIT BANK		09/06/2017	3,000,000.00	2,999,095.92	2,999,834.48	1.500	AA	1.496	125 03/08/2020
3133EHXZ1	53367	FEDERAL FARM CREDIT BANK		09/12/2017	3,000,000.00	3,000,038.82	3,000,000.00	2.000	AA	1.973	1,046 09/12/2022
3133EHYL1	53368	FEDERAL FARM CREDIT BANK		09/14/2017	3,000,000.00	2,997,646.32	3,000,000.00	1.590	AA	1.568	318 09/14/2020
3133EHYL1	53373	FEDERAL FARM CREDIT BANK		09/20/2017	3,000,000.00	3,000,105.75	2,994,165.35	1.950	AA	2.008	864 03/14/2022
3133EHN90	53437	FEDERAL FARM CREDIT BANK		11/01/2017	3,000,000.00	3,000,071.52	3,000,000.00	1.830	AA	1.794	213 06/01/2020
3133EGNF8	53543	FEDERAL FARM CREDIT BANK		12/29/2017	3,000,000.00	2,992,168.17	2,989,640.63	1.300	AA	2.024	172 04/21/2020
3133EHLH6	53680	FEDERAL FARM CREDIT BANK		03/27/2018	3,000,000.00	3,009,279.33	2,999,026.67	2.375	AA	2.424	147 03/27/2020
3133EJUL1	53821	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,034,214.43	2,999,284.60	2.700	AA	2.683	445 01/19/2021
3133EJUL1	53829	FEDERAL FARM CREDIT BANK		07/19/2018	3,000,000.00	3,034,214.43	2,999,284.60	2.700	AA	2.683	445 01/19/2021
3133EJK40	53885	FEDERAL FARM CREDIT BANK		10/23/2018	3,000,000.00	3,036,392.46	2,999,530.67	2.900	AA	2.877	357 10/23/2020
3133EJQ29	53900	FEDERAL FARM CREDIT BANK		11/05/2018	3,000,000.00	3,000,522.48	2,999,993.83	2.700	AA	2.682	4 11/05/2019
3133EJUN3	53921	FEDERAL FARM CREDIT BANK		11/19/2018	3,000,000.00	3,001,663.92	3,000,000.00	3.010	AA	2.969	384 11/19/2020
3133EJUN7	54002	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,031,223.67	2,999,558.10	2.770	AA	2.737	325 09/21/2020
3133EJEN7	54003	FEDERAL FARM CREDIT BANK		12/21/2018	3,000,000.00	3,454,883.31	2,999,436.19	2.770	AA	2.755	325 09/21/2020
3133EAF3	54051	FEDERAL FARM CREDIT BANK		02/12/2019	5,000,000.00	5,013,842.15	4,999,743.03	2.540	AA	2.524	103 02/12/2020
3133EKBZ8	54079	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,022,770.57	2,999,604.00	2.520	AA	2.502	301 08/28/2020
3133EKBZ8	54080	FEDERAL FARM CREDIT BANK		02/28/2019	3,000,000.00	3,022,770.57	2,999,604.00	2.520	AA	2.502	301 08/28/2020
3133EKEN2	54120	FEDERAL FARM CREDIT BANK		03/28/2019	3,600,000.00	3,610,696.75	3,600,000.00	2.520	AA	2.485	511 03/28/2021
3133EKEN2	54121	FEDERAL FARM CREDIT BANK		03/28/2019	3,000,000.00	3,008,913.96	3,000,000.00	2.520	AA	2.485	511 03/28/2021
3133EKHA7	54162	FEDERAL FARM CREDIT BANK		04/16/2019	3,000,000.00	3,021,328.29	2,999,900.55	2.400	AA	2.371	411 12/16/2020
3133EKQAR0	54268	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	3,001,579.74	3,000,000.00	2.340	AA	2.308	955 06/13/2022
3133EKQAR0	54269	FEDERAL FARM CREDIT BANK		06/13/2019	3,000,000.00	3,001,579.74	3,000,000.00	2.340	AA	2.308	955 06/13/2022
3133EKRU7	54277	FEDERAL FARM CREDIT BANK		06/19/2019	3,000,000.00	3,008,410.35	3,000,000.00	2.400	AA	2.367	1,326 06/19/2023
3133EKRW8	54286	FEDERAL FARM CREDIT BANK		06/24/2019	3,000,000.00	3,007,132.11	3,000,000.00	2.100	AA	2.071	601 06/24/2021
3133EKTA4	54311	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,004,106.16	3,000,000.00	2.090	AA	2.061	973 07/01/2022
3133EKTA4	54312	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,004,106.16	3,000,000.00	2.090	AA	2.061	973 07/01/2022
3133EKTA4	54313	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,004,106.16	3,000,000.00	2.090	AA	2.061	973 07/01/2022
3133EKUAA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	3,034,040.04	2,998,889.40	1.850	AA	1.836	1,188 02/01/2023
3133EKTNG6	54316	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,007,292.13	2,997,925.73	1.850	AA	1.901	336 10/02/2020
3133EKTNG6	54318	FEDERAL FARM CREDIT BANK		07/02/2019	3,000,000.00	3,007,292.13	2,998,256.73	1.850	AA	1.889	336 10/02/2020
3133EKTNP1	54320	FEDERAL FARM CREDIT BANK		07/05/2019	3,000,000.00	3,004,765.47	2,995,251.62	1.770	AA	1.849	521 04/05/2021

**City of Oakland Operating Fund  
Portfolio Management  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
3133EKL00	54332	FEDERAL FARM CREDIT BANK		07/15/2019	3,000,000.00	3,001,375.35	3,000,000.00	2.120	AA	2.091	441	01/15/2021
3133EKL05	54333	FEDERAL FARM CREDIT BANK		07/18/2019	3,000,000.00	3,018,726.70	2,997,688.70	1.875	AA	1.885	809	01/18/2022
3133EKL07	54334	FEDERAL FARM CREDIT BANK		07/19/2019	3,000,000.00	3,012,962.52	2,997,425.00	1.750	AA	1.776	626	07/19/2021
3133EKL08	54336	FEDERAL FARM CREDIT BANK		07/22/2019	3,000,000.00	3,005,501.04	3,000,000.00	2.110	AA	2.081	994	07/22/2022
3133EKL09	54337	FEDERAL FARM CREDIT BANK		07/24/2019	3,000,000.00	3,006,094.47	3,000,000.00	2.200	AA	2.170	1,361	07/24/2023
3133EKL10	54355	FEDERAL FARM CREDIT BANK		08/26/2019	3,000,000.00	3,003,987.79	2,999,483.75	1.750	AA	1.747	299	08/26/2020
3133EKL11	54358	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	3,000,152.70	2,997,695.11	2.220	AA	2.208	1,574	02/22/2024
3133EKL12	54359	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,994,811.20	2,999,099.33	1.960	AA	1.966	392	11/27/2020
3133EKL13	54360	FEDERAL FARM CREDIT BANK		08/27/2019	3,000,000.00	2,994,811.20	2,999,202.27	1.960	AA	1.959	392	11/27/2020
3133EKL14	54371	FEDERAL FARM CREDIT BANK		09/03/2019	3,000,000.00	2,999,374.41	3,000,000.00	1.850	AA	1.825	853	03/03/2022
3133EKL15	54378	FEDERAL FARM CREDIT BANK		09/05/2019	3,000,000.00	2,999,374.41	2,998,959.22	1.850	AA	1.840	853	03/03/2022
3133EKL16	54381	FEDERAL FARM CREDIT BANK		09/09/2019	3,000,000.00	3,000,430.50	2,996,952.83	1.920	AA	1.930	1,396	08/28/2023
3133EKL17	54384	FEDERAL FARM CREDIT BANK		09/11/2019	3,000,000.00	3,000,107.10	2,997,828.13	1.900	AA	1.893	1,410	09/11/2023
3133EKL18	54403	FEDERAL FARM CREDIT BANK		09/17/2019	2,500,000.00	2,500,874.48	2,491,543.99	1.625	AA	1.784	686	09/17/2021
3133EKL19	54404	FEDERAL FARM CREDIT BANK		09/17/2019	3,000,000.00	3,000,430.50	2,987,644.79	1.920	AA	2.005	1,396	08/28/2023
3133EKL20	54414	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,002,206.29	2,997,105.56	2.000	AA	2.007	1,057	09/23/2022
3133EKL21	54415	FEDERAL FARM CREDIT BANK		09/23/2019	3,000,000.00	3,004,507.20	2,998,121.67	1.800	AA	1.845	327	09/23/2020
3133EKL22	54430	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,671.13	3,000,000.00	1.960	AA	1.934	425	12/30/2020
3133EKL23	54431	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,671.13	3,000,000.00	1.960	AA	1.934	425	12/30/2020
3133EKL24	54432	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,671.13	3,000,000.00	1.960	AA	1.934	425	12/30/2020
3133EKL25	54433	FEDERAL FARM CREDIT BANK		09/30/2019	3,000,000.00	3,000,671.13	3,000,000.00	1.960	AA	1.934	425	12/30/2020
3133EKL26	54454	FEDERAL FARM CREDIT BANK		10/15/2019	3,000,000.00	3,000,119.01	3,000,000.00	1.890	AA	1.864	714	10/15/2021
3133EKL27	54455	FEDERAL FARM CREDIT BANK		10/15/2019	3,000,000.00	3,000,370.59	3,000,000.00	1.820	AA	1.795	714	10/15/2021
3133EKL28	54459	FEDERAL FARM CREDIT BANK		10/17/2019	3,000,000.00	2,989,614.81	3,000,000.00	1.990	AA	1.963	1,081	10/17/2022
3133EKL29	54465	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,001,717.92	2,993,343.75	1.690	AA	1.780	720	10/21/2021
3133EKL30	54466	FEDERAL FARM CREDIT BANK		10/21/2019	3,000,000.00	3,001,717.92	3,000,000.00	1.690	AA	1.667	720	10/21/2021
3133EKL31	54468	FEDERAL FARM CREDIT BANK		10/22/2019	3,000,000.00	3,000,209.07	3,000,000.00	1.790	AA	1.765	356	10/22/2020
3133EKL32	54469	FEDERAL FARM CREDIT BANK		10/22/2019	3,000,000.00	3,000,209.07	3,000,000.00	1.790	AA	1.765	356	10/22/2020
3130ABMV5	53323	FEDERAL HOME LOAN BANK		06/28/2017	3,000,000.00	3,000,040.05	3,000,000.00	1.875	AA	1.849	605	06/28/2021
3130ABNV4	53334	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	3,000,012.84	2,999,545.00	1.750	AA	1.748	255	07/13/2020
3130ABNV4	53335	FEDERAL HOME LOAN BANK		07/13/2017	3,000,000.00	3,000,012.84	2,999,370.00	1.750	AA	1.757	255	07/13/2020
3130ACD92	53374	FEDERAL HOME LOAN BANK		09/20/2017	3,000,000.00	2,997,980.58	2,997,353.43	1.600	AA	1.680	322	09/18/2020
3130ACN83	53433	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,000,990.51	3,000,000.00	1.700	AA	1.662	196	05/19/2020
3130ACLU6	53434	FEDERAL HOME LOAN BANK		10/30/2017	3,000,000.00	3,000,157.92	2,999,403.33	1.750	AA	1.767	181	04/30/2020
3130AD418	53638	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	3,000,761.07	3,000,000.00	2.000	AA	1.966	147	03/27/2020
3130AD418	53639	FEDERAL HOME LOAN BANK		12/27/2017	3,000,000.00	3,000,761.07	3,000,000.00	2.000	AA	1.966	147	03/27/2020

Portfolio POOL

**City of Oakland Operating Fund  
Portfolio Management  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
3130ADUJ9	53649	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,010,029.18	2,999,890.38	2.375	AA	3.105	150	03/30/2020
3130ADUJ9	53650	FEDERAL HOME LOAN BANK		03/16/2018	3,000,000.00	3,010,029.18	2,999,890.38	2.375	AA	3.105	150	03/30/2020
3130ADXU1	53699	FEDERAL HOME LOAN BANK		04/09/2018	3,000,000.00	3,003,334.02	2,999,827.09	2.320	AA	2.311	69	01/09/2020
3130AECJ7	53775	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,017,155.05	2,999,692.49	2.625	AA	3.452	209	05/28/2020
3130AECJ7	53776	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,017,155.05	2,999,692.49	2.625	AA	3.452	209	05/28/2020
3130AECJ7	53777	FEDERAL HOME LOAN BANK		05/21/2018	3,000,000.00	3,017,155.05	2,999,692.49	2.625	AA	3.452	209	05/28/2020
3130AEWA4	53848	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,026,779.32	2,997,139.11	2.625	AA	2.673	335	10/01/2020
3130AEWA4	53849	FEDERAL HOME LOAN BANK		09/07/2018	3,000,000.00	3,026,779.32	2,997,139.11	2.625	AA	2.673	335	10/01/2020
3130AEXG0	53864	FEDERAL HOME LOAN BANK		09/25/2018	3,000,000.00	3,014,238.87	3,000,000.00	3.000	AA	2.959	875	03/25/2022
3130AF5B9	53881	FEDERAL HOME LOAN BANK		10/12/2018	2,000,000.00	2,054,446.50	1,999,156.20	3.000	AA	2.981	711	10/12/2021
3130AA3R7	53958	FEDERAL HOME LOAN BANK		12/13/2018	3,000,000.00	2,999,692.53	2,998,459.89	1.375	AA	2.683	14	11/15/2019
3130AFQH3	54019	FEDERAL HOME LOAN BANK		01/15/2019	3,000,000.00	3,004,726.44	2,999,512.83	2.500	AA	2.545	75	01/15/2020
3130AFR66	54022	FEDERAL HOME LOAN BANK		01/22/2019	3,000,000.00	3,005,170.65	2,999,403.98	2.500	AA	2.555	82	01/22/2020
3130A9W80	54034	FEDERAL HOME LOAN BANK		01/25/2019	3,000,000.00	2,994,354.06	2,965,436.27	1.300	AA	2.017	753	11/23/2021
3130A9S85	54047	FEDERAL HOME LOAN BANK		02/07/2019	5,000,000.00	4,990,710.80	4,931,771.71	1.500	AA	2.113	727	10/28/2021
3130AA3R7	54053	FEDERAL HOME LOAN BANK		02/11/2019	3,000,000.00	2,999,692.53	2,998,684.65	1.375	AA	2.484	14	11/15/2019
3130AFXY7	54066	FEDERAL HOME LOAN BANK		02/25/2019	3,000,000.00	3,007,309.80	2,999,734.00	2.500	AA	2.494	116	02/25/2020
3130AFY27	54078	FEDERAL HOME LOAN BANK		02/28/2019	3,000,000.00	3,008,650.35	2,999,824.50	2.500	AA	2.484	119	02/28/2020
3130AG3R4	54124	FEDERAL HOME LOAN BANK		03/27/2019	3,000,000.00	3,007,676.55	3,000,000.00	2.550	AA	2.515	696	09/27/2021
3130AGCU7	54212	FEDERAL HOME LOAN BANK		05/06/2019	3,000,000.00	3,014,822.73	3,000,000.00	2.550	AA	2.515	917	05/06/2022
3130AGLD5	54256	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,014,822.73	2,997,842.64	1.875	AA	1.893	614	07/07/2021
3130AGLD5	54257	FEDERAL HOME LOAN BANK		06/07/2019	3,000,000.00	3,014,822.73	2,997,842.64	1.875	AA	1.893	614	07/07/2021
3130AGP41	54310	FEDERAL HOME LOAN BANK		07/01/2019	3,000,000.00	3,005,016.51	2,998,080.00	1.875	AA	1.945	243	07/01/2020
3130AGQC2	54326	FEDERAL HOME LOAN BANK		07/11/2019	3,000,000.00	3,007,709.97	3,000,000.00	2.000	AA	1.973	252	07/11/2020
3130AGTQ8	54339	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,001,241.55	3,000,000.00	2.150	AA	2.121	272	07/30/2020
3130AGTQ8	54340	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,001,241.55	3,000,000.00	2.150	AA	2.121	272	07/30/2020
3130AGTQ8	54341	FEDERAL HOME LOAN BANK		07/30/2019	3,000,000.00	3,001,241.55	3,000,000.00	2.150	AA	2.121	272	07/30/2020
3130AGTT2	54342	FEDERAL HOME LOAN BANK		08/01/2019	3,000,000.00	3,005,990.43	3,000,000.00	2.000	AA	1.973	272	07/30/2020
3130AGX91	54348	FEDERAL HOME LOAN BANK		08/21/2019	3,000,000.00	3,000,232.74	3,000,000.00	2.000	AA	1.973	294	08/21/2020
3130AGXL4	54352	FEDERAL HOME LOAN BANK		08/23/2019	3,000,000.00	3,000,251.34	3,000,000.00	2.050	AA	2.022	664	08/26/2021
3130AGXX8	54353	FEDERAL HOME LOAN BANK		08/23/2019	3,000,000.00	3,000,317.13	3,000,000.00	2.000	AA	1.973	294	08/21/2020
3130AGYF6	54361	FEDERAL HOME LOAN BANK		08/26/2019	3,000,000.00	3,003,631.53	3,000,000.00	1.750	AA	1.726	299	08/26/2020
3130AGYU3	54364	FEDERAL HOME LOAN BANK		08/27/2019	3,000,000.00	3,000,337.77	3,000,000.00	2.000	AA	1.973	300	08/27/2020
3130AGZE8	54365	FEDERAL HOME LOAN BANK		08/29/2019	3,000,000.00	2,996,662.50	3,000,000.00	1.905	AA	1.875	483	02/28/2021
3130AGZE8	54365	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	3,000,041.88	3,000,000.00	2.050	AA	2.018	483	02/28/2021
3130AGZE8	54366	FEDERAL HOME LOAN BANK		08/30/2019	3,000,000.00	3,000,041.88	3,000,000.00	2.050	AA	2.018	483	02/28/2021

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AGZB4	54367	FEDERAL HOME LOAN BANK	3,000,000.00	08/30/2019	3,000,000.00	3,000,393.66	3,000,000.00	2.000	AA	1.973	300	08/27/2020
3130AGZB4	54369	FEDERAL HOME LOAN BANK	3,000,000.00	08/30/2019	3,000,000.00	3,000,393.66	3,000,000.00	2.000	AA	1.567	300	08/27/2020
3130AGZB4	54370	FEDERAL HOME LOAN BANK	3,000,000.00	08/30/2019	3,000,000.00	3,000,393.66	3,000,000.00	2.000	AA	1.567	300	08/27/2020
3130AGZEB	54373	FEDERAL HOME LOAN BANK	3,000,000.00	09/04/2019	3,000,000.00	3,000,041.88	3,000,000.00	2.050	AA	2.018	483	02/26/2021
3130AGZEB	54374	FEDERAL HOME LOAN BANK	3,000,000.00	09/04/2019	3,000,000.00	3,000,041.88	3,000,000.00	2.050	AA	2.018	483	02/26/2021
3130AGZEB	54375	FEDERAL HOME LOAN BANK	3,000,000.00	09/04/2019	3,000,000.00	3,000,041.88	3,000,000.00	2.050	AA	2.018	483	02/26/2021
3130AH2K8	54382	FEDERAL HOME LOAN BANK	3,000,000.00	09/11/2019	3,000,000.00	3,000,771.09	3,000,000.00	2.050	AA	2.022	314	09/10/2020
3130AH2K8	54383	FEDERAL HOME LOAN BANK	3,000,000.00	09/11/2019	3,000,000.00	3,000,771.09	3,000,000.00	2.050	AA	2.022	314	09/10/2020
3130AH2F9	54385	FEDERAL HOME LOAN BANK	3,000,000.00	09/11/2019	3,000,000.00	3,000,985.11	3,000,000.00	1.875	AA	1.849	496	03/11/2021
3130AH4B6	54400	FEDERAL HOME LOAN BANK	3,000,000.00	09/17/2019	3,000,000.00	3,001,070.76	3,000,000.00	2.020	AA	1.992	321	09/17/2020
3130AH4B6	54401	FEDERAL HOME LOAN BANK	3,000,000.00	09/17/2019	3,000,000.00	3,001,070.76	3,000,000.00	2.020	AA	1.992	321	09/17/2020
3130AH5D1	54413	FEDERAL HOME LOAN BANK	5,000,000.00	09/23/2019	5,000,000.00	4,997,710.90	5,000,000.00	2.050	AA	2.022	692	09/23/2021
3130AH5L3	54423	FEDERAL HOME LOAN BANK	3,000,000.00	09/24/2019	3,000,000.00	3,000,226.35	3,000,000.00	2.125	AA	2.096	693	09/24/2021
3130AH6M0	54425	FEDERAL HOME LOAN BANK	5,000,000.00	09/26/2019	5,000,000.00	5,000,434.45	5,000,000.00	1.950	AA	1.923	328	09/24/2020
3130AH452	54435	FEDERAL HOME LOAN BANK	3,000,000.00	10/01/2019	3,000,000.00	3,000,404.25	3,000,000.00	2.000	AA	1.974	425	12/30/2020
3130AH7J6	54436	FEDERAL HOME LOAN BANK	5,000,000.00	10/01/2019	5,000,000.00	5,005,064.65	4,997,250.00	1.750	AA	1.786	335	10/01/2020
3130AH7J6	54437	FEDERAL HOME LOAN BANK	3,000,000.00	10/01/2019	3,000,000.00	3,003,036.79	2,996,102.50	1.750	AA	1.795	335	10/01/2020
3130AH460	54439	FEDERAL HOME LOAN BANK	3,000,000.00	10/02/2019	3,000,000.00	3,001,009.08	3,000,000.00	1.950	AA	1.924	319	09/15/2020
3130AH885	54441	FEDERAL HOME LOAN BANK	3,000,000.00	10/07/2019	3,000,000.00	2,999,079.09	3,000,000.00	1.625	AA	1.603	341	10/07/2020
3130AH5Z2	54442	FEDERAL HOME LOAN BANK	3,000,000.00	10/07/2019	3,000,000.00	2,972,616.66	3,000,000.00	2.125	AA	2.096	1,796	10/01/2024
3130AHAT0	54447	FEDERAL HOME LOAN BANK	3,000,000.00	10/09/2019	3,000,000.00	3,000,160.95	3,000,000.00	1.950	AA	1.923	343	10/09/2020
3130AHAT0	54448	FEDERAL HOME LOAN BANK	3,000,000.00	10/09/2019	3,000,000.00	3,000,160.95	3,000,000.00	1.950	AA	1.923	343	10/09/2020
3130AHAT0	54449	FEDERAL HOME LOAN BANK	3,000,000.00	10/09/2019	3,000,000.00	3,000,160.95	3,000,000.00	1.950	AA	1.923	343	10/09/2020
3130AHQZ4	54456	FEDERAL HOME LOAN BANK	3,000,000.00	10/17/2019	3,000,000.00	3,001,100.43	3,000,000.00	2.000	AA	1.973	1,081	10/17/2022
3130AHQZ4	54457	FEDERAL HOME LOAN BANK	3,000,000.00	10/17/2019	3,000,000.00	3,001,100.43	3,000,000.00	2.000	AA	1.973	1,081	10/17/2022
3130AHB00	54458	FEDERAL HOME LOAN BANK	5,000,000.00	10/17/2019	5,000,000.00	5,000,513.20	5,000,000.00	1.750	AA	1.727	290	08/17/2020
3130AHDQ3	54464	FEDERAL HOME LOAN BANK	3,000,000.00	10/18/2019	3,000,000.00	3,000,286.84	3,000,000.00	1.830	AA	1.805	355	10/21/2020
3130AHEF2	54473	FEDERAL HOME LOAN BANK	3,000,000.00	10/28/2019	3,000,000.00	3,001,763.73	3,000,000.00	2.125	AA	2.096	1,823	10/28/2024
3130AHEF5	54474	FEDERAL HOME LOAN BANK	3,000,000.00	10/28/2019	3,000,000.00	3,001,763.73	3,000,000.00	2.125	AA	2.096	1,823	10/28/2024
3130AHEF5	54475	FEDERAL HOME LOAN BANK	3,000,000.00	10/28/2019	3,000,000.00	3,001,763.73	3,000,000.00	2.125	AA	2.096	1,823	10/28/2024
3137EAEP2	53211	FEDERAL HOME LOAN MTG CORP	3,000,000.00	04/20/2017	3,000,000.00	2,996,656.29	2,998,394.50	1.375	AA	1.472	171	04/20/2020
3134GBHQ2	53230	FEDERAL HOME LOAN MTG CORP	3,000,000.00	04/27/2017	3,000,000.00	3,002,532.21	3,000,000.00	1.700	AA	1.677	269	07/27/2020
3134GBHQ8	53231	FEDERAL HOME LOAN MTG CORP	3,000,000.00	04/27/2017	3,000,000.00	3,002,532.21	3,000,000.00	1.700	AA	1.677	269	07/27/2020
3134GBPF3	53280	FEDERAL HOME LOAN MTG CORP	3,000,000.00	05/30/2017	3,000,000.00	3,000,880.50	3,000,000.00	2.000	AA	1.685	209	05/28/2020
3134GBPF3	53281	FEDERAL HOME LOAN MTG CORP	2,000,000.00	05/30/2017	2,000,000.00	2,000,587.00	2,000,000.00	2.000	AA	1.843	209	05/28/2020
3134GBVU3	53326	FEDERAL HOME LOAN MTG CORP	3,000,000.00	06/30/2017	3,000,000.00	2,999,053.08	3,000,000.00	1.550	AA	1.529	56	12/27/2019

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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
3134GBV1	53329	FEDERAL HOME LOAN MTG CORP		06/30/2017	3,000,000.00	3,000,264.75	3,000,000.00	2.000	AA	1.964
3134GBG97	53377	FEDERAL HOME LOAN MTG CORP		09/28/2017	3,000,000.00	3,002,456.70	3,000,000.00	2.000	AA	1.647
3134GBG55	53379	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,001,084.05	3,000,000.00	1.700	AA	1.677
3134GBH21	53380	FEDERAL HOME LOAN MTG CORP		09/29/2017	2,000,000.00	2,000,103.48	2,000,000.00	1.700	AA	1.677
3134GBH21	53381	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,000,155.22	3,000,000.00	1.700	AA	1.677
3137EAL4	53391	FEDERAL HOME LOAN MTG CORP		09/29/2017	3,000,000.00	3,000,345.33	2,998,350.89	1.625	AA	1.664
3134GBW40	53547	FEDERAL HOME LOAN MTG CORP		01/05/2018	3,000,000.00	3,000,297.72	2,999,370.97	1.750	AA	2.019
3134GBW40	53548	FEDERAL HOME LOAN MTG CORP		01/05/2018	5,000,000.00	5,000,496.20	4,998,976.39	1.750	AA	2.012
3137EALM7	53727	FEDERAL HOME LOAN MTG CORP		04/19/2018	5,000,000.00	5,021,355.05	4,999,738.67	2.500	AA	3.284
3134GBXV9	53964	FEDERAL HOME LOAN MTG CORP		12/14/2018	3,000,000.00	3,000,881.61	2,979,565.41	1.850	AA	2.812
3134GBXW6	54008	FEDERAL HOME LOAN MTG CORP		12/28/2018	3,000,000.00	2,999,436.97	2,997,210.37	1.350	AA	2.677
3134GSU78	54038	FEDERAL HOME LOAN MTG CORP		01/29/2019	3,000,000.00	3,006,182.91	3,000,000.00	2.650	AA	2.614
3134GS3G8	54081	FEDERAL HOME LOAN MTG CORP		03/04/2019	3,000,000.00	3,008,086.86	2,997,917.06	2.875	AA	2.853
3134GTX0	54201	FEDERAL HOME LOAN MTG CORP		04/30/2019	3,000,000.00	3,005,296.00	3,000,000.00	2.780	AA	2.742
3134GTPR8	54224	FEDERAL HOME LOAN MTG CORP		05/20/2019	3,000,000.00	3,004,837.32	3,000,000.00	2.540	AA	2.505
3134GTPR2	54229	FEDERAL HOME LOAN MTG CORP		05/22/2019	3,000,000.00	3,001,138.44	3,000,000.00	2.750	AA	2.712
3134GTYPS	54309	FEDERAL HOME LOAN MTG CORP		07/01/2019	3,000,000.00	3,001,727.16	3,000,000.00	2.000	AA	1.973
3134GTYM8	54323	FEDERAL HOME LOAN MTG CORP		07/08/2019	3,000,000.00	2,997,936.66	3,000,000.00	2.000	AA	1.973
3134GTYZM8	54324	FEDERAL HOME LOAN MTG CORP		07/08/2019	3,000,000.00	2,997,936.66	3,000,000.00	2.000	AA	1.973
3134GTJ53	54335	FEDERAL HOME LOAN MTG CORP		07/22/2019	3,000,000.00	3,001,288.11	3,000,000.00	2.080	AA	2.052
3134GT6N8	54387	FEDERAL HOME LOAN MTG CORP		09/12/2019	3,000,000.00	2,999,958.03	3,000,000.00	2.125	AA	2.096
3134GUAT7	54390	FEDERAL HOME LOAN MTG CORP		09/13/2019	3,000,000.00	3,000,477.06	3,000,000.00	2.080	AA	2.052
3134GUCL2	54402	FEDERAL HOME LOAN MTG CORP		09/17/2019	3,000,000.00	3,000,784.14	3,000,000.00	2.000	AA	1.973
3134GUEP1	54429	FEDERAL HOME LOAN MTG CORP		09/27/2019	3,000,000.00	3,001,288.11	3,000,000.00	2.000	AA	1.973
3134GUGV6	54452	FEDERAL HOME LOAN MTG CORP		10/15/2019	3,000,000.00	3,000,140.52	3,000,000.00	2.000	AA	1.973
3134GUGV6	54453	FEDERAL HOME LOAN MTG CORP		10/15/2019	3,000,000.00	3,000,140.52	3,000,000.00	2.000	AA	1.973
3134GUGJ1	54461	FEDERAL HOME LOAN MTG CORP		10/17/2019	3,000,000.00	3,001,257.90	3,000,000.00	2.100	AA	2.071
3134GUGJ1	54462	FEDERAL HOME LOAN MTG CORP		10/17/2019	3,000,000.00	3,001,257.90	3,000,000.00	2.100	AA	2.071
3135GOU27	53707	FEDERAL NATIONAL MORTGAGE		04/13/2018	3,000,000.00	3,040,046.22	2,997,839.50	2.500	AA	2.517
3135GUV34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	3,111,608.37	2,990,473.32	2.500	AA	2.544
3135GOU97	54470	FEDERAL NATIONAL MORTGAGE		10/24/2019	5,940,000.00	5,926,649.91	5,927,765.88	1.500	AA	1.687
<b>Subtotal and Average</b>			<b>557,219,174.14</b>		<b>541,040,000.00</b>	<b>542,314,239.73</b>	<b>540,761,247.23</b>		<b>2.102</b>	<b>531</b>

<b>Federal Agency Issues - Discount</b>										
313312NV8	53980	Federal Farm Credit Discount		12/18/2018	3,000,000.00	2,999,580.00	2,929,647.50	2.630	AA	2.716
313312PK0	54009	Federal Farm Credit Discount		12/28/2018	3,000,000.00	2,997,620.01	2,929,583.33	2.600	AA	2.685

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313312PSS3	54014	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,996,640.00	2,931,520.00	2.560	AA	2.640	24	11/25/2019
313312PS3	54015	Federal Farm Credit Discount		01/08/2019	3,000,000.00	2,996,640.00	2,931,520.00	2.560	AA	2.640	24	11/25/2019
313312NZ9	54017	Federal Farm Credit Discount		01/09/2019	3,000,000.00	2,999,019.99	2,935,107.50	2.570	AA	2.647	7	11/08/2019
313312PZ7	54025	Federal Farm Credit Discount		01/22/2019	3,000,000.00	2,995,685.82	2,934,321.67	2.510	AA	2.586	31	12/02/2019
313312PM6	54083	Federal Farm Credit Discount		03/06/2019	3,000,000.00	2,997,339.99	2,946,689.17	2.470	AA	2.556	19	11/20/2019
313312QG8	54166	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,994,711.66	2,952,995.00	2.380	AA	2.454	38	12/09/2019
313312QG8	54167	Federal Farm Credit Discount		04/16/2019	3,000,000.00	2,994,711.66	2,952,995.00	2.380	AA	2.454	38	12/09/2019
313312QG8	54169	Federal Farm Credit Discount		04/17/2019	3,000,000.00	2,994,711.66	2,953,193.34	2.380	AA	2.454	38	12/09/2019
313312QV8	54214	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,999,580.00	2,964,150.00	2.390	AA	2.419	3	11/04/2019
313312NV8	54215	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,999,580.00	2,964,150.00	2.390	AA	2.419	3	11/04/2019
313312NV8	54216	Federal Farm Credit Discount		05/08/2019	3,000,000.00	2,999,580.00	2,964,150.00	2.390	AA	2.419	3	11/04/2019
313312NV8	54220	Federal Farm Credit Discount		05/16/2019	3,000,000.00	2,997,620.01	2,963,110.00	2.380	AA	2.463	17	11/18/2019
313312US7	54241	Federal Farm Credit Discount		05/29/2019	3,000,000.00	2,980,680.00	2,942,000.00	2.320	AA	2.399	144	03/24/2020
313312RV4	54260	Federal Farm Credit Discount		06/11/2019	3,000,000.00	2,989,875.00	2,961,123.33	2.140	AA	2.202	75	01/15/2020
313312PZ7	54274	Federal Farm Credit Discount		06/17/2019	3,000,000.00	2,995,685.82	2,970,180.00	2.130	AA	2.151	31	12/02/2019
313312QW3	54281	Federal Farm Credit Discount		06/19/2019	3,000,000.00	2,994,711.66	2,969,148.33	2.140	AA	2.162	38	12/09/2019
313312QW3	54293	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,992,763.34	2,969,230.00	2.040	AA	2.061	52	12/23/2019
313312QW3	54294	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,992,763.34	2,969,230.00	2.040	AA	2.061	52	12/23/2019
313312QW3	54295	Federal Farm Credit Discount		06/25/2019	3,000,000.00	2,992,763.34	2,969,230.00	2.040	AA	2.061	52	12/23/2019
313312ST8	54297	Federal Farm Credit Discount		06/26/2019	3,000,000.00	2,986,985.82	2,962,312.50	2.010	AA	2.067	97	02/06/2020
313312SK7	54302	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,987,985.00	2,963,987.50	2.010	AA	2.066	89	01/29/2020
313312SD3	54303	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,988,795.00	2,964,818.33	2.020	AA	2.077	83	01/23/2020
313312UK4	54308	Federal Farm Credit Discount		06/28/2019	3,000,000.00	2,981,619.18	2,956,166.67	2.000	AA	2.059	137	03/17/2020
313312TF7	54351	Federal Farm Credit Discount		07/15/2019	3,000,000.00	2,985,375.84	2,963,303.33	2.020	AA	2.085	109	02/18/2020
313312QR4	54351	Federal Farm Credit Discount		08/23/2019	5,000,000.00	4,989,098.60	4,968,475.00	1.940	AA	1.952	47	12/18/2019
313312UC2	54362	Federal Farm Credit Discount		08/27/2019	3,000,000.00	2,982,558.33	2,969,946.67	1.840	AA	1.898	130	03/10/2020
313312UC2	54363	Federal Farm Credit Discount		08/27/2019	2,000,000.00	1,988,372.22	1,979,964.44	1.840	AA	1.898	130	03/10/2020
313312ZZ6	54376	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,964,318.33	2,951,893.32	1.760	AA	1.811	271	07/29/2020
313312ZZ6	54377	Federal Farm Credit Discount		09/05/2019	3,000,000.00	2,964,318.33	2,951,893.33	1.760	AA	1.811	271	07/29/2020
313312TM2	54380	Federal Farm Credit Discount		09/06/2019	3,000,000.00	2,964,570.82	2,973,780.00	1.840	AA	1.856	115	02/24/2020
313312YU8	54386	Federal Farm Credit Discount		09/12/2019	3,000,000.00	2,967,935.01	2,955,956.67	1.810	AA	1.860	242	06/30/2020
313312ZS2	54411	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,965,239.99	2,952,060.00	1.880	AA	1.934	264	07/22/2020
313312ZS2	54412	Federal Farm Credit Discount		09/20/2019	3,000,000.00	2,965,239.99	2,952,060.00	1.880	AA	1.934	264	07/22/2020
313312WLO	54418	Federal Farm Credit Discount		09/23/2019	3,000,000.00	2,975,355.00	2,964,937.50	1.870	AA	1.915	186	05/05/2020
313312AA4	54427	Federal Farm Credit Discount		09/27/2019	3,000,000.00	2,964,054.99	2,953,286.67	1.820	AA	1.872	273	07/31/2020
313312TH3	54450	Federal Farm Credit Discount		10/10/2019	3,000,000.00	2,985,107.49	2,981,712.50	1.650	AA	1.660	111	02/20/2020

**City of Oakland Operating Fund  
Portfolio Management  
Portfolio Details - Investments  
October 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
313312TH3	54451	Federal Farm Credit Discount	3,000,000.00	10/10/2019	3,000,000.00	2,985,107.49	2,981,712.50	1.650	AA	1.660	111	02/20/2020
313312WZ9	54467	Federal Farm Credit Discount	3,000,000.00	10/22/2019	3,000,000.00	2,973,632.49	2,972,133.33	1.600	AA	1.641	199	05/18/2020
313312XX3	54476	Federal Farm Credit Discount	3,000,000.00	10/29/2019	3,000,000.00	2,973,500.01	2,972,595.00	1.620	AA	1.661	200	05/19/2020
313312XQ8	54480	FEDERAL FARM CREDIT BANK	3,000,000.00	10/31/2019	3,000,000.00	2,971,644.99	2,971,333.33	1.600	AA	36.448	214	06/02/2020
313384SE0	54031	Federal Home Loan Discount	3,000,000.00	01/25/2019	3,000,000.00	2,988,660.00	2,922,650.00	2.550	AA	2.636	84	01/24/2020
313384TB5	54055	Federal Home Loan Discount	3,000,000.00	02/14/2019	3,000,000.00	2,985,912.51	2,924,566.67	2.480	AA	2.563	105	02/14/2020
313384TB5	54057	Federal Home Loan Discount	3,000,000.00	02/14/2019	3,000,000.00	2,985,912.51	2,924,566.67	2.480	AA	2.563	105	02/14/2020
313384NW5	54188	Federal Home Loan Discount	3,000,000.00	04/23/2019	3,000,000.00	2,999,439.99	2,960,963.33	2.390	AA	2.461	4	11/05/2019
313384PE3	54189	Federal Home Loan Discount	3,000,000.00	04/23/2019	3,000,000.00	2,998,320.00	2,959,370.00	2.390	AA	2.461	12	11/13/2019
313384NS4	54190	Federal Home Loan Discount	5,000,000.00	04/23/2019	5,000,000.00	5,000,000.00	4,936,533.33	2.380	AA	2.450	0	11/01/2019
313384NS4	54192	Federal Home Loan Discount	3,000,000.00	04/24/2019	3,000,000.00	3,000,000.00	2,961,959.17	2.390	AA	2.460	0	11/01/2019
313384NS4	54199	Federal Home Loan Discount	3,000,000.00	04/29/2019	3,000,000.00	3,000,000.00	2,962,955.00	2.390	AA	2.460	0	11/01/2019
313384WF2	54207	Federal Home Loan Discount	3,000,000.00	05/01/2019	3,000,000.00	2,975,866.68	2,928,520.83	2.350	AA	2.433	181	04/30/2020
313384NX3	54209	Federal Home Loan Discount	3,000,000.00	05/02/2019	3,000,000.00	2,999,300.01	2,963,026.67	2.360	AA	2.442	5	11/06/2019
313384NX3	54213	Federal Home Loan Discount	3,000,000.00	05/08/2019	3,000,000.00	2,999,300.01	2,963,751.67	2.390	AA	2.419	5	11/06/2019
313384QB8	54222	Federal Home Loan Discount	3,000,000.00	05/16/2019	3,000,000.00	2,998,040.01	2,964,010.00	2.360	AA	2.442	14	11/15/2019
313384QJ1	54264	Federal Home Loan Discount	3,000,000.00	06/05/2019	3,000,000.00	2,995,407.51	2,965,677.83	2.263	AA	2.289	33	12/04/2019
313384RQ4	54299	Federal Home Loan Discount	5,000,000.00	06/26/2019	5,000,000.00	4,984,250.00	4,946,100.00	1.960	AA	2.014	70	01/10/2020
313384PU7	54307	Federal Home Loan Discount	3,000,000.00	06/28/2019	3,000,000.00	2,996,360.01	2,973,653.33	2.080	AA	2.098	26	11/27/2019
313384NS4	54338	Federal Home Loan Discount	3,000,000.00	07/26/2019	3,000,000.00	3,000,000.00	2,983,340.00	2.040	AA	2.051	0	11/01/2019
313384NS4	54343	Federal Home Loan Discount	3,000,000.00	08/01/2019	3,000,000.00	3,000,000.00	2,984,436.67	2.030	AA	2.041	0	11/01/2019
313384PZ6	54346	Federal Home Loan Discount	3,000,000.00	08/20/2019	3,000,000.00	2,995,685.82	2,983,360.00	1.920	AA	1.931	31	12/02/2019
313384NS4	54347	Federal Home Loan Discount	3,000,000.00	08/20/2019	3,000,000.00	3,000,000.00	2,988,137.50	1.950	AA	1.958	0	11/01/2019
313384A66	54349	Federal Home Loan Discount	3,000,000.00	08/21/2019	3,000,000.00	2,963,889.99	2,950,120.00	1.720	AA	1.772	276	08/03/2020
313384PZ6	54357	Federal Home Loan Discount	3,000,000.00	08/26/2019	3,000,000.00	2,995,685.82	2,984,238.33	1.930	AA	1.940	31	12/02/2019
313384PZ6	54372	Federal Home Loan Discount	3,000,000.00	09/03/2019	3,000,000.00	2,995,685.82	2,985,600.00	1.920	AA	1.929	31	12/02/2019
313384QD4	54379	Federal Home Loan Discount	3,000,000.00	09/06/2019	3,000,000.00	2,995,129.17	2,985,197.33	1.952	AA	1.962	35	12/06/2019
313384SH3	54388	Federal Home Loan Discount	3,000,000.00	09/13/2019	3,000,000.00	2,988,255.00	2,978,920.00	1.860	AA	1.873	87	01/21/2020
313384SH3	54389	Federal Home Loan Discount	3,000,000.00	09/13/2019	3,000,000.00	2,988,255.00	2,978,920.00	1.860	AA	1.873	87	01/21/2020
313384SH3	54391	Federal Home Loan Discount	3,000,000.00	09/16/2019	3,000,000.00	2,989,439.99	2,991,812.50	1.965	AA	1.970	4	11/05/2019
313384NW5	54392	Federal Home Loan Discount	3,000,000.00	09/16/2019	3,000,000.00	2,995,685.82	2,987,551.67	1.940	AA	1.948	31	12/02/2019
313384PZ6	54393	Federal Home Loan Discount	3,000,000.00	09/16/2019	3,000,000.00	2,995,685.82	2,987,551.67	1.940	AA	1.948	31	12/02/2019
313384PZ6	54394	Federal Home Loan Discount	3,000,000.00	09/16/2019	3,000,000.00	2,995,685.82	2,987,551.67	1.940	AA	1.948	31	12/02/2019
313384PE3	54395	Federal Home Loan Discount	3,000,000.00	09/16/2019	3,000,000.00	2,998,320.00	2,990,478.33	1.970	AA	1.976	12	11/13/2019
313384PZ6	54396	Federal Home Loan Discount	3,000,000.00	09/17/2019	3,000,000.00	2,995,685.82	2,987,713.33	1.940	AA	1.948	31	12/02/2019

Portfolio POOL

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**City of Oakland Operating Fund  
Portfolio Management  
Portfolio Details - Investments  
October 31, 2019**

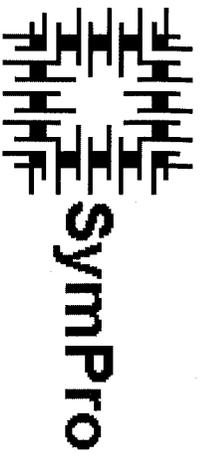
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384PZ6	54397	Federal Home Loan Discount	3,000,000.00	09/17/2019	3,000,000.00	2,995,685.82	2,987,713.33	1.940	AA	1.948	31	12/02/2019
313384NW5	54398	Federal Home Loan Discount	3,000,000.00	09/17/2019	3,000,000.00	2,999,439.99	2,991,976.25	1.965	AA	1.970	4	11/05/2019
313384QC6	54399	Federal Home Loan Discount	3,000,000.00	09/17/2019	3,000,000.00	2,995,268.34	2,987,162.50	1.950	AA	1.958	34	12/05/2019
313384PZ6	54405	Federal Home Loan Discount	3,000,000.00	09/18/2019	3,000,000.00	2,995,685.82	2,987,500.00	2.000	AA	2.008	31	12/02/2019
313384PZ6	54406	Federal Home Loan Discount	3,000,000.00	09/18/2019	3,000,000.00	2,995,685.82	2,987,500.00	2.000	AA	2.008	31	12/02/2019
313384QD4	54407	Federal Home Loan Discount	3,000,000.00	09/18/2019	3,000,000.00	2,995,129.17	2,986,833.33	2.000	AA	2.009	35	12/06/2019
313384QT9	54408	Federal Home Loan Discount	3,000,000.00	09/18/2019	3,000,000.00	2,993,180.82	2,984,500.00	2.000	AA	2.010	49	12/20/2019
313384UNT	54409	Federal Home Loan Discount	3,000,000.00	09/20/2019	3,000,000.00	2,981,216.67	2,971,410.83	1.885	AA	1.903	140	03/20/2020
313384UNT	54410	Federal Home Loan Discount	3,000,000.00	09/20/2019	3,000,000.00	7,949,911.12	7,923,560.00	1.890	AA	1.908	140	03/20/2020
313384SQ3	54416	Federal Home Loan Discount	3,000,000.00	09/23/2019	3,000,000.00	2,987,388.33	2,978,941.67	1.900	AA	1.913	94	02/03/2020
313384SQ3	54417	Federal Home Loan Discount	3,000,000.00	09/23/2019	3,000,000.00	2,987,388.33	2,978,941.67	1.900	AA	1.913	94	02/03/2020
313384NV7	54419	Federal Home Loan Discount	3,000,000.00	09/24/2019	3,000,000.00	2,999,580.00	2,993,405.83	1.930	AA	1.934	3	11/04/2019
313384NV7	54420	Federal Home Loan Discount	3,000,000.00	09/24/2019	3,000,000.00	2,999,580.00	2,993,405.83	1.930	AA	1.934	3	11/04/2019
313384RH4	54421	Federal Home Loan Discount	3,000,000.00	09/24/2019	3,000,000.00	2,991,495.00	2,983,966.25	1.905	AA	1.915	63	01/03/2020
313384RH4	54422	Federal Home Loan Discount	3,000,000.00	09/24/2019	3,000,000.00	2,991,495.00	2,983,966.25	1.905	AA	1.915	63	01/03/2020
313384R1	54426	Federal Home Loan Discount	3,000,000.00	09/26/2019	3,000,000.00	2,991,090.00	2,983,935.00	1.890	AA	1.900	66	01/06/2020
313384SD2	54434	Federal Home Loan Discount	3,000,000.00	10/01/2019	3,000,000.00	2,988,795.00	2,982,520.00	1.840	AA	1.851	83	01/23/2020
313384VCO	54440	Federal Home Loan Discount	3,000,000.00	10/04/2019	3,000,000.00	2,979,466.68	2,974,747.50	1.665	AA	1.679	154	04/03/2020
313384RL5	54443	Federal Home Loan Discount	3,000,000.00	10/08/2019	3,000,000.00	2,991,090.00	2,987,325.00	1.690	AA	1.697	66	01/06/2020
313384RL5	54445	Federal Home Loan Discount	3,000,000.00	10/08/2019	3,000,000.00	2,991,090.00	2,987,325.00	1.690	AA	1.697	66	01/06/2020
313384PZ6	54472	Federal Home Loan Discount	3,000,000.00	10/28/2019	3,000,000.00	2,995,685.82	2,995,041.67	1.700	AA	1.703	31	12/02/2019
313384SJ9	54478	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,988,120.00	2,987,487.50	1.650	AA	1.657	88	01/28/2020
313384SJ9	54478	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,988,120.00	2,987,487.50	1.650	AA	1.657	88	01/28/2020
313384SJ9	54479	Federal Home Loan Discount	3,000,000.00	10/29/2019	3,000,000.00	2,988,120.00	2,987,487.50	1.650	AA	1.657	88	01/28/2020
<b>Subtotal and Average</b>			<b>318,587,538.72</b>		<b>307,000,000.00</b>	<b>305,984,332.57</b>	<b>303,802,253.01</b>			<b>2.419</b>	<b>74</b>	
<b>Medium Term Notes</b>												
06739FJ1	53554	BARCLAYS BK	2,000,000.00	01/11/2018	2,000,000.00	2,016,028.66	1,999,227.59	2.650	A	2.647	437	01/11/2021
<b>Subtotal and Average</b>			<b>1,999,202.39</b>		<b>2,000,000.00</b>	<b>2,016,028.66</b>	<b>1,999,227.59</b>			<b>2.647</b>	<b>437</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government	87,000,000.00		87,000,000.00	87,000,000.00	87,000,000.00	1.760	AAA	1.736	1	
SYS50863	50863	Invesco	0.00		0.00	0.00	0.00	0.380	AAA	0.375	1	
SYS51499	51499	JP Morgan & Co.	0.00		0.00	0.00	0.00	0.030	AAA	0.030	1	
SYS52471	52471	Morgan Stanley Inst Government	36,000,000.00		36,000,000.00	36,000,000.00	36,000,000.00	1.720	AAA	1.696	1	
<b>Subtotal and Average</b>			<b>123,000,000.00</b>		<b>123,000,000.00</b>	<b>123,000,000.00</b>	<b>123,000,000.00</b>					

**City of Oakland Operating Fund  
Portfolio Management  
Portfolio Details - Investments  
October 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360 Maturity	Days to Maturity Date
<b>Local Agency Investment Funds</b>											
			148,967,741.94		123,000,000.00	123,000,000.00	123,000,000.00			1.724	1
		Local Agency Investment Fund			65,000,000.00	65,106,783.11	65,000,000.00	2.190		2.160	1
		<b>Subtotal and Average</b>	<b>65,000,000.00</b>		<b>65,000,000.00</b>	<b>65,106,783.11</b>	<b>65,000,000.00</b>			<b>2.160</b>	<b>1</b>
<b>Negotiable CD's</b>											
6247812H1	54187	MUFG Union Bank NA		04/23/2019	5,000,000.00	5,000,115.00	5,000,000.00	2.550	A-1	2.550	0 11/01/2019
6247813D9	54243	MUFG Union Bank NA		05/29/2019	5,000,000.00	5,003,375.00	5,000,000.00	2.470	A-1	2.470	32 12/03/2019
6247814D8	54291	MUFG Union Bank NA		06/25/2019	3,000,000.00	3,001,338.00	3,000,000.00	2.190	A-1	2.190	34 12/09/2019
6247815G0	54345	MUFG Union Bank NA		08/20/2019	5,000,000.00	5,001,460.00	5,000,000.00	2.050	A-1	2.050	31 12/02/2019
6247815S4	54424	MUFG Union Bank NA		09/25/2019	5,000,000.00	5,001,735.00	5,000,000.00	2.000	A-1	2.000	75 01/15/2020
		<b>Subtotal and Average</b>	<b>23,000,000.00</b>		<b>23,000,000.00</b>	<b>23,008,023.00</b>	<b>23,000,000.00</b>			<b>2.257</b>	<b>34</b>
		<b>Total and Average</b>	<b>1,114,773,654.18</b>		<b>1,061,040,000.00</b>	<b>1,061,429,407.07</b>	<b>1,057,562,727.83</b>			<b>2.157</b>	<b>295</b>

**City of Oakland Operating Fund  
 Portfolio Management  
 Portfolio Details - Cash  
 October 31, 2019**

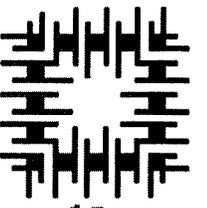
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity
		Average Balance	0.00	Accrued Interest at Purchase		9,649.99	9,649.99				0
		Subtotal				9,649.99	9,649.99				
		Total Cash and Investments	1,114,773,654.18		1,061,040,000.00	1,061,439,057.06	1,057,572,377.82			2.157	295



**City Pool Portfolio**  
**Aging Report**  
**By Maturity Date**  
**As of November 1, 2019**

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days	( 11/01/2019 - 11/01/2019 )	12 Maturities	0 Payments		213,000,000.00	20.07%	212,817,361.67	213,106,898.11
Aging Interval: 1 - 30 days	( 11/02/2019 - 12/01/2019 )	28 Maturities	0 Payments		86,000,000.00	8.14%	85,198,163.73	85,970,374.52
Aging Interval: 31 - 90 days	( 12/02/2019 - 01/30/2020 )	51 Maturities	0 Payments		163,000,000.00	15.36%	161,933,663.73	162,704,381.44
Aging Interval: 91 - 180 days	( 01/31/2020 - 04/29/2020 )	30 Maturities	0 Payments		98,000,000.00	9.24%	97,353,417.53	97,774,816.61
Aging Interval: 181 - 360 days	( 04/30/2020 - 10/26/2020 )	72 Maturities	0 Payments		220,000,000.00	20.73%	219,428,687.07	220,371,837.88
Aging Interval: 361 - 1080 days	( 10/27/2020 - 10/16/2022 )	72 Maturities	0 Payments		221,040,000.00	20.83%	220,865,033.46	221,354,870.56
Aging Interval: 1081 days and	( 10/17/2022 - )	20 Maturities	0 Payments		60,000,000.00	5.65%	59,966,400.64	60,146,227.95
		<b>Total for</b>	<b>285 Investment</b>	<b>0 Payments</b>		<b>100.00</b>	<b>1,057,562,727.83</b>	<b>1,061,429,407.07</b>



# SymPro

## Successor Agency Pool Portfolio Management Portfolio Summary December 31, 2019

City of Oakland

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	20,000,000.00	19,979,143.34	19,952,323.49	88.87	55	26	1.567	1.589
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	11.13	1	1	1.509	1.530
<b>Investments</b>	<b>22,500,000.00</b>	<b>22,479,143.34</b>	<b>22,452,323.49</b>	<b>100.00%</b>	<b>49</b>	<b>23</b>	<b>1.561</b>	<b>1.582</b>

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	31,711.49	371,478.32
Average Daily Balance	23,653,074.60	36,381,630.64
Effective Rate of Return	1.58%	2.03%

Treasury Bureau, Finance Department

Reporting period 12/01/2019-12/31/2019

Run Date: 01/14/2020 - 08:32

Portfolio SRAP

AP

PM (PRF, PM1) 7.3.0  
Report Ver. 7.3.6.1

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
December 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384RN1	51151	Federal Home Loan Discoun		11/05/2019	3,000,000.00	2,999,244.99	2,991,733.33	1.560	AA	1.576	7	01/08/2020
313384RT8	51154	Federal Home Loan Bank Discoun		11/19/2019	3,000,000.00	2,998,615.83	2,992,895.83	1.550	AA	1.575	12	01/13/2020
313384SD2	51156	Federal Home Loan Bank Discoun		12/03/2019	5,000,000.00	4,995,595.85	4,988,808.50	1.580	AA	1.606	22	01/23/2020
313384SQ3	51157	Federal Home Loan Bank Discoun		12/16/2019	3,000,000.00	2,995,946.67	2,993,630.00	1.560	AA	1.585	33	02/03/2020
313384SQ3	51158	Federal Home Loan Bank Discoun		12/17/2019	3,000,000.00	2,995,946.67	2,993,760.00	1.560	AA	1.585	33	02/03/2020
313384TH2	51159	Federal Home Loan Bank Discoun		12/17/2019	3,000,000.00	2,993,793.33	2,991,495.83	1.570	AA	1.596	50	02/20/2020
<b>Subtotal and Average</b>			<b>18,572,429.44</b>		<b>20,000,000.00</b>	<b>19,979,143.34</b>	<b>19,952,323.49</b>			<b>1.589</b>	<b>26</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	1.530	AAA	1.530	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>5,080,645.16</b>		<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>			<b>1.530</b>	<b>1</b>	
<b>Total and Average</b>			<b>23,653,074.60</b>		<b>22,500,000.00</b>	<b>22,479,143.34</b>	<b>22,452,323.49</b>			<b>1.582</b>	<b>23</b>	



City of Oakland  
 Successor Agency Pool  
 Portfolio Management  
 Portfolio Summary  
 November 30, 2019

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	22,000,000.00	21,985,494.73	21,965,219.72	89.78	36	16	1.576	1.598
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	10.22	1	1	1.548	1.570
<b>Investments</b>	<b>24,500,000.00</b>	<b>24,485,494.73</b>	<b>24,465,219.72</b>	<b>100.00%</b>	<b>32</b>	<b>14</b>	<b>1.574</b>	<b>1.595</b>

Total Earnings	November 30	Month Ending	Fiscal Year To Date
Current Year		32,092.42	339,766.83
Average Daily Balance		23,602,546.08	38,960,619.12
Effective Rate of Return		1.65%	2.08%

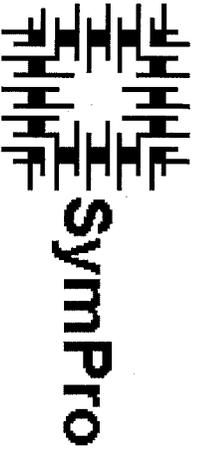
Treasury Bureau, Finance Department

Reporting period 11/01/2019-11/30/2019

Run Date: 01/02/2020 - 15:31

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
November 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384QA0	51147	Federal Home Loan Bank Discoun		10/22/2019	3,000,000.00	2,999,868.33	2,994,067.50	1.695	AA	1.722	2	12/03/2019
313384QA0	51150	Federal Home Loan Bank Discoun		10/25/2019	2,000,000.00	1,999,912.22	1,996,316.67	1.700	AA	1.727	2	12/03/2019
313384RN1	51151	Federal Home Loan Bank Discoun		11/05/2019	3,000,000.00	2,995,097.49	2,991,733.33	1.550	AA	1.576	38	01/08/2020
313384QP7	51152	Federal Home Loan Bank Discoun		11/13/2019	3,000,000.00	2,998,156.68	2,995,792.50	1.530	AA	1.553	15	12/16/2019
313384P26	51153	Federal Home Loan Bank Discoun		11/19/2019	5,000,000.00	5,000,000.00	4,997,255.56	1.520	AA	1.542	1	12/02/2019
313384RT8	51154	Federal Home Loan Bank Discoun		11/19/2019	3,000,000.00	2,994,435.00	2,992,895.83	1.550	AA	1.575	43	01/13/2020
313384QQ5	51155	Federal Home Loan Bank Discoun		11/25/2019	3,000,000.00	2,998,025.01	2,997,158.33	1.550	AA	1.573	16	12/17/2019
<b>Subtotal and Average</b>			<b>18,135,879.42</b>		<b>22,000,000.00</b>	<b>21,985,494.73</b>	<b>21,965,219.72</b>			<b>1.598</b>	<b>16</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	1.570	AAA	1.570	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>5,466,666.67</b>		<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>			<b>1.570</b>	<b>1</b>	
<b>Total and Average</b>			<b>23,602,546.08</b>		<b>24,500,000.00</b>	<b>24,485,494.73</b>	<b>24,465,219.72</b>			<b>1.595</b>	<b>14</b>	



City of Oakland  
 Successor Agency Pool  
 Portfolio Management  
 Portfolio Summary  
 October 31, 2019

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	22,000,000.00	21,985,624.44	21,961,914.59	89.78	34	14	1.794	1.819
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	10.22	1	1	1.736	1.760
<b>Investments</b>	<b>24,500,000.00</b>	<b>24,485,624.44</b>	<b>24,461,914.59</b>	<b>100.00%</b>	<b>31</b>	<b>13</b>	<b>1.788</b>	<b>1.813</b>

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	38,383.44	307,674.41
Average Daily Balance	24,699,936.29	42,706,490.59
Effective Rate of Return	1.83%	2.14%

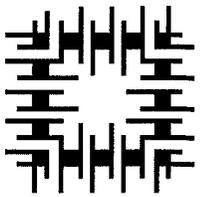
Treasury Bureau, Finance Department

Reporting period 10/01/2019-10/31/2019

Run Date: 01/02/2020 - 15:31

**Successor Agency Pool  
Portfolio Management  
Portfolio Details - Investments  
October 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	
<b>Federal Agency Issues - Discount</b>												
313384NW5	51144	Federal Home Loan Bank Discoun		09/24/2019	3,000,000.00	2,999,439.99	2,993,245.00	1.930	AA	1.961	4	
313384NW5	51145	Federal Home Loan Bank Discoun		09/24/2019	5,000,000.00	4,999,066.65	4,988,741.67	1.930	AA	1.961	4	
313384PG8	51146	Federal Home Loan Bank Discoun		10/16/2019	3,000,000.00	2,998,040.01	2,995,725.00	1.710	AA	1.736	14	
313384QAO	51147	Federal Home Loan Bank Discoun		10/22/2019	3,000,000.00	2,995,546.68	2,994,067.50	1.695	AA	1.722	32	
313384PFO	51148	Federal Home Loan Bank Discoun		10/23/2019	3,000,000.00	2,998,179.99	2,996,837.50	1.725	AA	1.751	13	
313384PE3	51149	Federal Home Loan Bank Discoun		10/23/2019	3,000,000.00	2,998,320.00	2,996,981.25	1.725	AA	1.751	12	
313384QAO	51150	Federal Home Loan Bank Discoun		10/25/2019	2,000,000.00	1,997,031.12	1,996,316.67	1.700	AA	1.727	32	
<b>Subtotal and Average</b>			<b>13,328,968.55</b>		<b>22,000,000.00</b>	<b>21,985,624.44</b>	<b>21,961,914.59</b>				<b>1.819</b>	<b>14</b>
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	1.760	AAA	1.760	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
<b>Subtotal and Average</b>			<b>11,370,967.74</b>		<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>				<b>1.760</b>	<b>1</b>
<b>Total and Average</b>			<b>24,699,936.29</b>		<b>24,500,000.00</b>	<b>24,485,624.44</b>	<b>24,461,914.59</b>				<b>1.813</b>	<b>13</b>



SympPro

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

City of Oakland

					Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval:	0 days	( 11/01/2019 - 11/01/2019 )	2 Maturities	0 Payments	2,500,000.00	10.20%	2,500,000.00	2,500,000.00
Aging Interval:	1 - 30 days	( 11/02/2019 - 12/01/2019 )	5 Maturities	0 Payments	17,000,000.00	69.39%	16,971,530.42	16,993,046.64
Aging Interval:	31 - 90 days	( 12/02/2019 - 01/30/2020 )	2 Maturities	0 Payments	5,000,000.00	20.41%	4,990,384.17	4,992,577.80
Aging Interval:	91 days and after	( 01/31/2020 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			9 Investment	0 Payments		100.00	24,461,914.59	24,485,624.44