



Tualatin City Council Investment Report

10/01/2020 - 12/31/2020

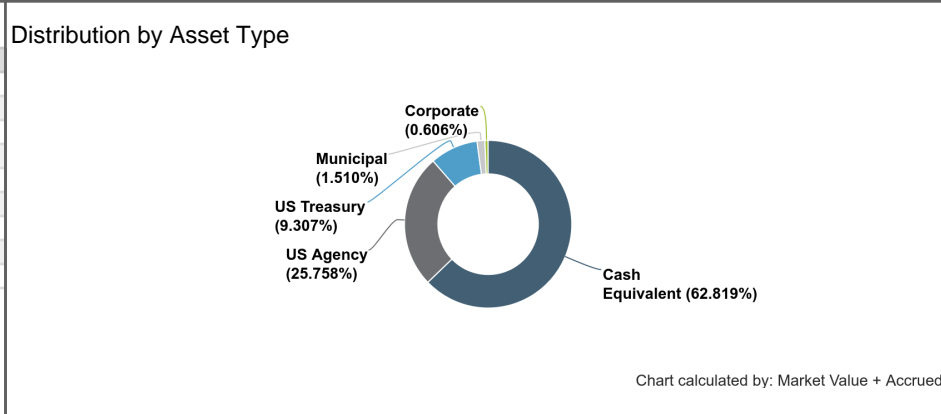
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TUAL_Total Portfolio (176858)

Dated: 03/03/2021

Portfolio Characteristics	
	<i>Portfolio</i>
Par Amount	84,216,849.07
Book Value	84,367,479.35
Market Value	84,938,041.92
Accrued Balance	102,679.29
Market Value + Accrued	85,040,721.21
Net Unrealized Gain/Loss	570,562.57
Yield at Cost	1.031
Effective Duration	0.675
Maturity in Years	0.687

Footnote: 1



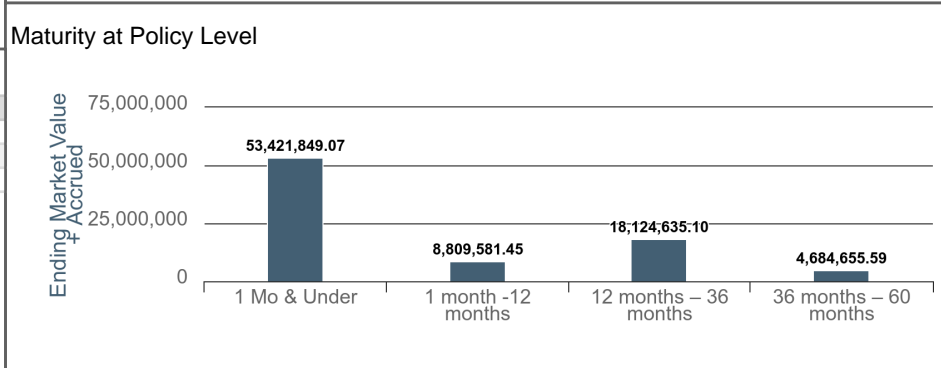
Asset Allocation at Policy Level

GPA Asset Class	Ending Market Value + Accrued	% of Ending Market Value + Accrued
Corporate	515,230.14	0.606%
FAMC	1,251,566.48	1.472%
FFCB	6,508,176.14	7.653%
FHLB	10,137,590.13	11.921%
FHLMC	2,754,264.08	3.239%
FNMA	1,253,553.93	1.474%
Municipal	1,283,879.61	1.510%
Other	408,030.28	0.480%
Pooled Funds	53,013,818.79	62.339%
Total	85,040,721.21	100.000%

Footnotes: 2,3,4
Continued on page 2

Compliance Overview

Status	Non-Compliant
As of	12/31/2020
Violations	1



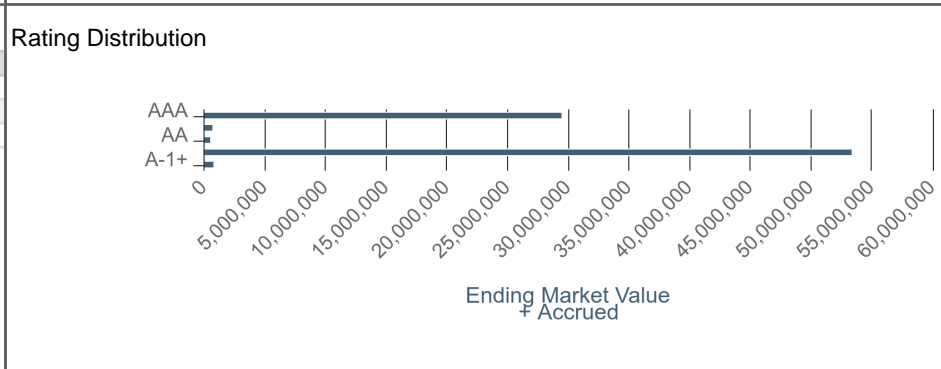
Activity Summary

	<i>Portfolio</i>
Beginning Book Value	78,334,396.76
Purchases	15,382,070.72
Sales	-7,210,292.10
Net Amortization/Accretion Income	-18,696.03
Change In Cash	0.00
Net Realized Gain/Loss	0.00
Ending Book Value	84,367,479.35

Footnote: 4

Reconciliation Status

Custody Reconciliation Status	Reconciled
Custody Last Reconciled For	03/02/2021
Trading System Last Reconciled For	03/03/2021



Earnings Summary

	<i>Portfolio</i>
Net Amortization/Accretion Income	-18,696.03
Interest Earned	244,080.08
Net Realized Gain/Loss	0.00
Earned Income	225,384.04
Book Yield	1.031

Footnotes: 4,5



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Asset Allocation at Policy Level continued

<i>GPA Asset Class</i>	<i>Ending Market Value + Accrued</i>	<i>% of Ending Market Value + Accrued</i>
US Treasury	7,114,768.43	8.366%
US Treasury Bill	799,843.20	0.941%

Footnotes: 2,3,4



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1: * Weighted by: Market Value + Accrued. 2: * Grouped by: GPA Asset Class. 3: * Groups Sorted by: GPA Asset Class. 4: * Weighted by: Ending Market Value + Accrued. 5: * Formula Column: Earned Income = [Interest Earned]+[Net Amortization/Accretion Income]+[Net Realized Gain/Loss].