



# Tualatin City Council Investment Report

07/01/2021 - 09/30/2021

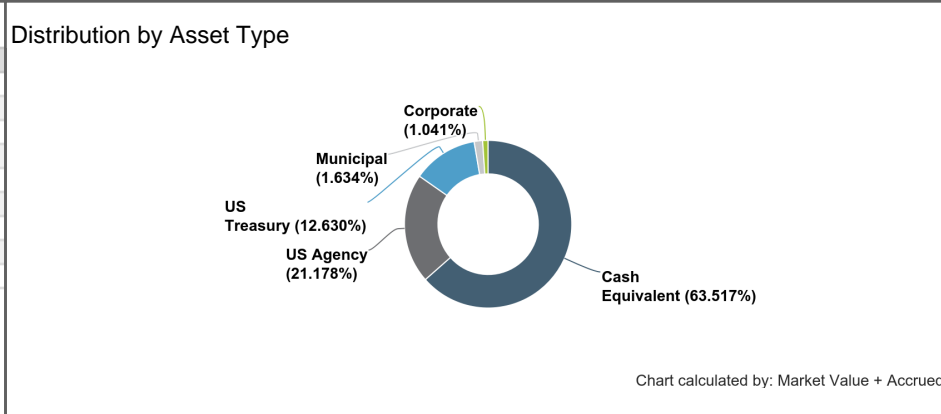
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# TUAL\_Total Portfolio (176858)

Dated: 10/08/2021

Portfolio Characteristics	
	<i>Portfolio</i>
Par Amount	77,260,540.78
Book Value	77,340,536.27
Market Value	77,584,210.74
Accrued Balance	89,215.81
Market Value + Accrued	77,673,426.55
Net Unrealized Gain/Loss	243,674.47
Yield at Cost	0.788
Effective Duration	0.641
Maturity in Years	0.650

Footnote: 1



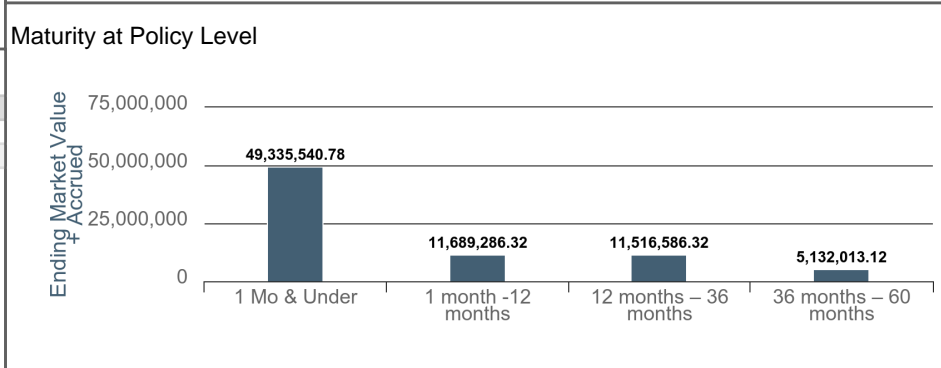
### Asset Allocation at Policy Level

GPA Asset Class	Ending Market Value + Accrued	% of Ending Market Value + Accrued
Bank Deposit	248,851.73	0.320%
Corporate	808,626.29	1.041%
FFCB	4,221,672.86	5.435%
FHLB	7,006,925.22	9.021%
FHLMC	3,986,071.55	5.132%
FNMA	1,235,360.32	1.590%
Municipal	1,269,045.04	1.634%
Pooled Funds	49,086,689.05	63.196%
US Treasury	9,810,184.50	12.630%
<b>Total</b>	<b>77,673,426.55</b>	<b>100.000%</b>

Footnotes: 2,3,4

### Compliance Overview

Status	Compliant
As of	09/30/2021



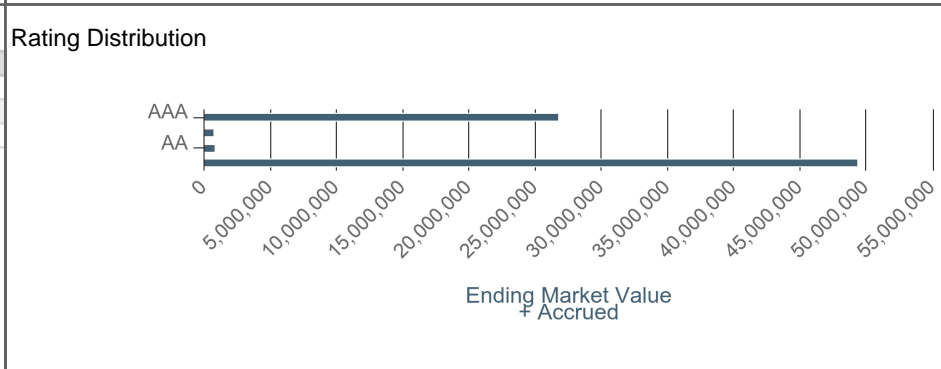
### Activity Summary

	<i>Portfolio</i>
Beginning Book Value	76,663,565.67
Purchases	5,650,006.76
Sales	-3,044,611.60
Net Amortization/Accretion Income	-13,424.56
Change In Cash	0.00
Net Realized Gain/Loss	0.00
Ending Book Value	77,340,536.27

Footnote: 4

### Reconciliation Status

Custody Reconciliation Status	Reconciled
Custody Last Reconciled For	10/07/2021
Trading System Last Reconciled For	10/05/2021



### Earnings Summary

	<i>Portfolio</i>
Net Amortization/Accretion Income	-13,424.56
Interest Earned	169,261.45
Net Realized Gain/Loss	0.00
Earned Income	155,836.90
Book Yield	0.788

Footnotes: 4,5

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].