



# Tualatin City Council Investment Report

07/01/2020 - 09/30/2020

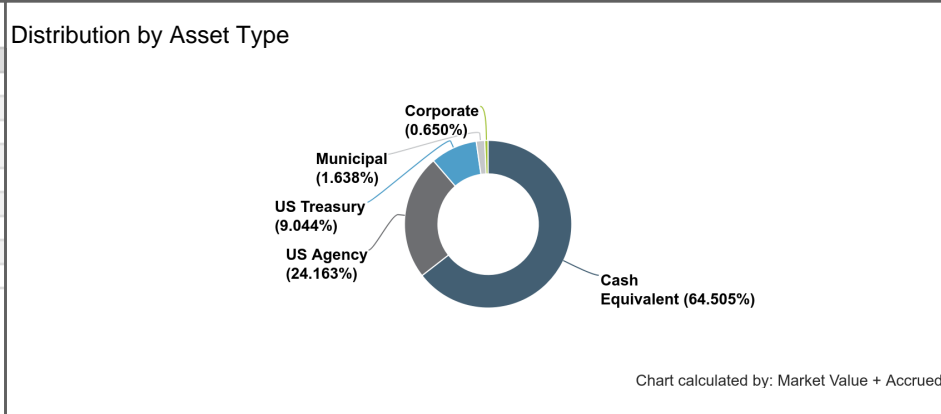
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# TUAL\_Total Portfolio (176858)

Dated: 10/26/2020

Portfolio Characteristics	
	<i>Portfolio</i>
Par Amount	78,153,649.15
Book Value	78,334,396.76
Market Value	78,996,374.56
Accrued Balance	127,100.65
Market Value + Accrued	79,123,475.21
Net Unrealized Gain/Loss	661,977.80
Yield at Cost	1.255
Effective Duration	0.605
Maturity in Years	0.619

Footnote: 1



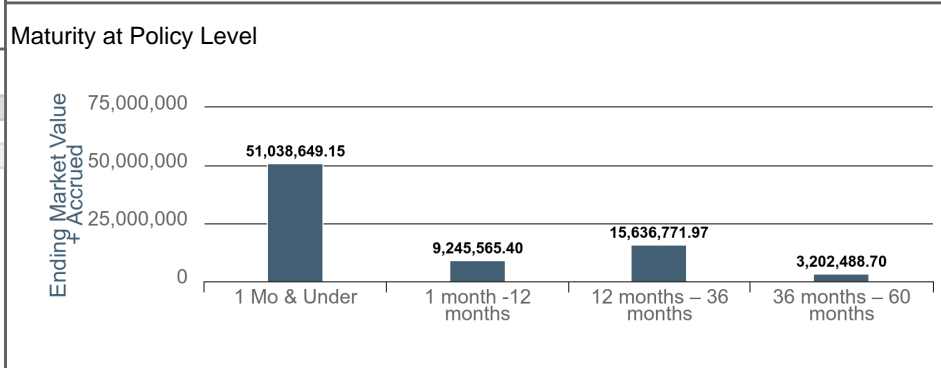
### Asset Allocation at Policy Level

GPA Asset Class	Ending Market Value + Accrued	% of Ending Market Value + Accrued
Bank Deposit	3,362,614.07	4.250%
Corporate	514,014.18	0.650%
FFCB	6,034,481.02	7.627%
FHLB	12,330,581.24	15.584%
FHLMC	250,389.50	0.316%
FNMA	503,013.67	0.636%
Municipal	1,296,276.17	1.638%
Pooled Funds	47,676,035.08	60.255%
US Treasury	7,156,070.28	9.044%
<b>Total</b>	<b>79,123,475.21</b>	<b>100.000%</b>

Footnotes: 2,3,4

### Compliance Overview

Status	Compliant
As of	09/30/2020



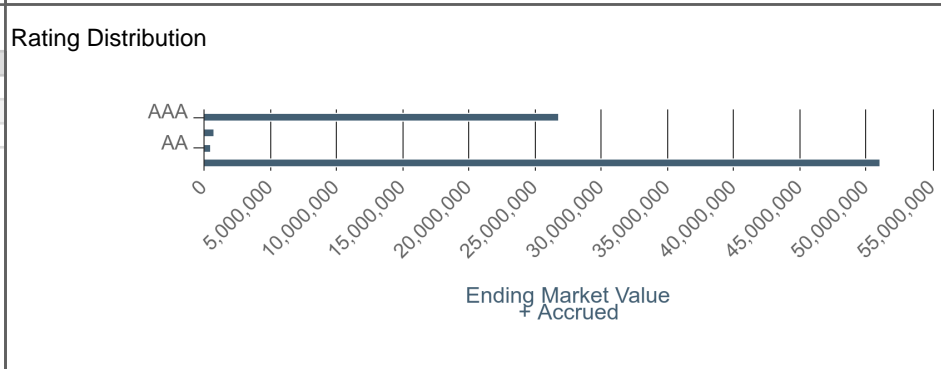
### Activity Summary

	<i>Portfolio</i>
Beginning Book Value	76,647,183.01
Purchases	9,078,579.14
Sales	-4,368,813.76
Net Amortization/Accretion Income	-18,734.45
Change In Cash	0.00
Net Realized Gain/Loss	11,182.83
Ending Book Value	78,334,396.76

Footnote: 4

### Reconciliation Status

Custody Reconciliation Status	Reconciled
Custody Last Reconciled For	10/23/2020
Trading System Last Reconciled For	10/05/2020



### Earnings Summary

	<i>Portfolio</i>
Net Amortization/Accretion Income	-18,734.45
Interest Earned	287,526.80
Net Realized Gain/Loss	11,182.83
Earned Income	279,975.17
Book Yield	1.255

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].