



Tualatin City Council Investment Report

04/01/2020 - 06/30/2020

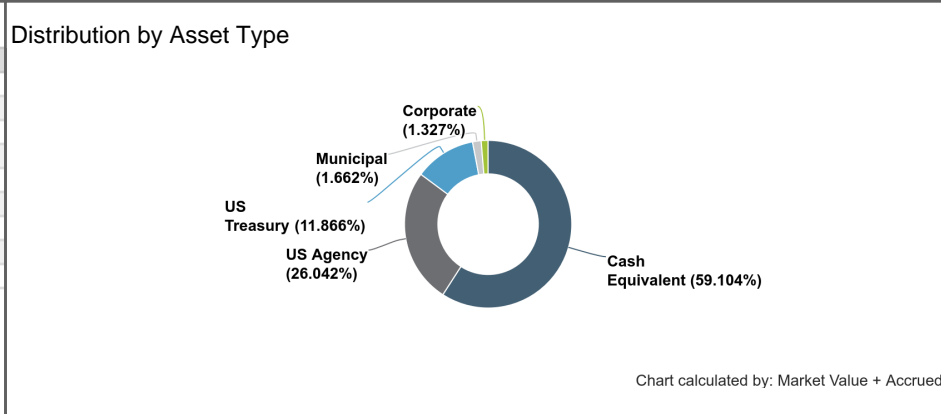
[Return to Table of Contents](#)

TUAL_Total Portfolio (176858)

Dated: 07/29/2020

Portfolio Characteristics	
	<i>Portfolio</i>
Par Amount	76,451,658.77
Book Value	76,647,183.01
Market Value	77,403,779.00
Accrued Balance	123,887.79
Market Value + Accrued	77,527,666.79
Net Unrealized Gain/Loss	756,595.99
Yield at Cost	1.497
Effective Duration	0.722
Maturity in Years	0.747

Footnote: 1



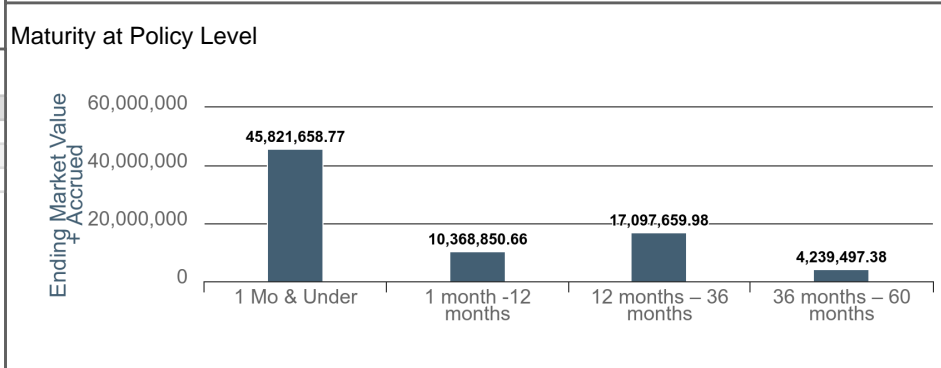
Asset Allocation at Policy Level

GPA Asset Class	Ending Market Value + Accrued	% of Ending Market Value + Accrued
Bank Deposit	2,654,521.77	3.424%
Corporate	1,028,833.69	1.327%
FAMC	249,619.56	0.322%
FFCB	6,050,010.88	7.804%
FHLB	13,389,698.14	17.271%
FNMA	500,274.11	0.645%
Municipal	1,288,146.54	1.662%
Pooled Funds	43,167,137.00	55.680%
US Treasury	9,199,425.10	11.866%
Total	77,527,666.79	100.000%

Footnotes: 2,3,4

Compliance Overview

Status	Non-Compliant
As of	06/30/2020
Violations	1



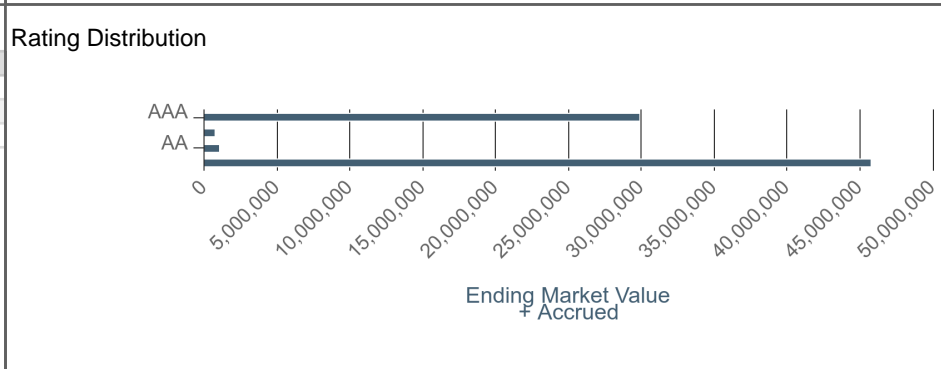
Activity Summary

	<i>Portfolio</i>
Beginning Book Value	82,468,544.33
Purchases	4,187,805.58
Sales	-6,754,699.72
Net Amortization/Accretion Income	-17,764.04
Change In Cash	0.00
Net Realized Gain/Loss	13,296.86
Ending Book Value	76,647,183.01

Footnote: 4

Reconciliation Status

Custody Reconciliation Status	Reconciled
Custody Last Reconciled For	07/28/2020
Trading System Last Reconciled For	07/06/2020



Earnings Summary

	<i>Portfolio</i>
Net Amortization/Accretion Income	-17,764.04
Interest Earned	356,971.46
Net Realized Gain/Loss	13,296.86
Earned Income	352,504.28
Book Yield	1.497

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].



Tualatin City Council Investment Report

04/01/2020 - 06/30/2020

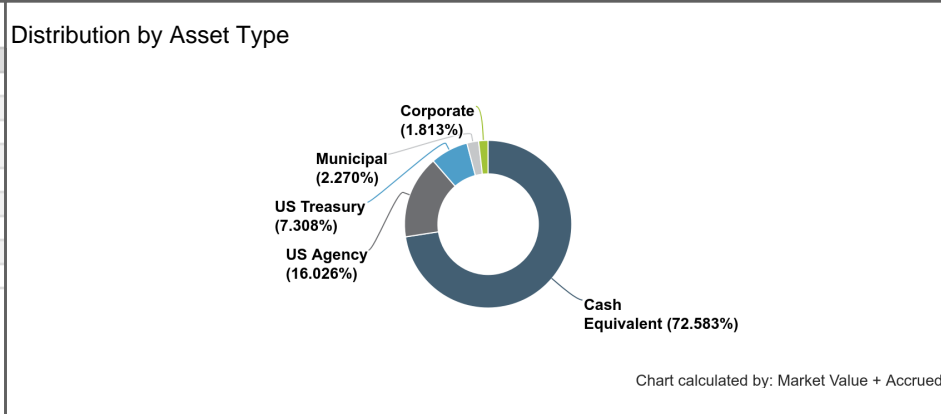
[Return to Table of Contents](#)

TUAL-General Fund Portfolio (176862)

Dated: 07/29/2020

Portfolio Characteristics	
	<i>Portfolio</i>
Par Amount	56,130,254.80
Book Value	56,266,238.46
Market Value	56,672,475.88
Accrued Balance	77,013.03
Market Value + Accrued	56,749,488.92
Net Unrealized Gain/Loss	406,237.43
Yield at Cost	1.471
Effective Duration	0.575
Maturity in Years	0.602

Footnote: 1



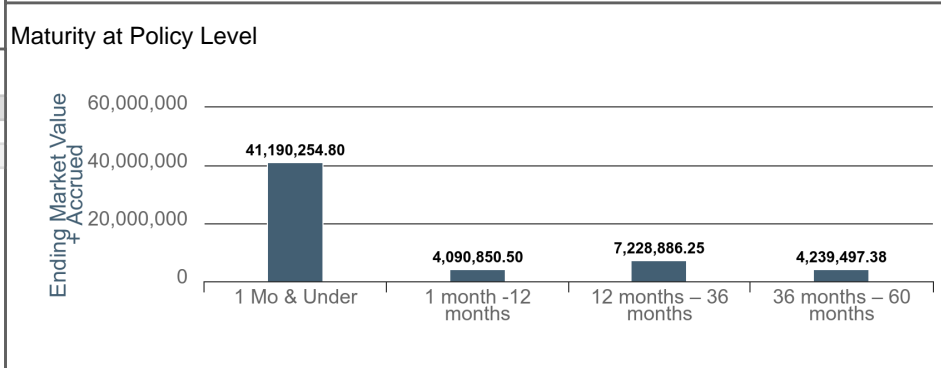
Asset Allocation at Policy Level

GPA Asset Class	Ending Market Value + Accrued	% of Ending Market Value + Accrued
Bank Deposit	369,396.77	0.651%
Corporate	1,028,833.69	1.813%
FAMC	249,619.56	0.440%
FFCB	3,122,125.92	5.502%
FHLB	5,222,780.43	9.203%
FNMA	500,274.11	0.882%
Municipal	1,288,146.54	2.270%
Pooled Funds	40,820,858.03	71.932%
US Treasury	4,147,453.87	7.308%
Total	56,749,488.92	100.000%

Footnotes: 2,3,4

Compliance Overview

Status	Compliant
As of	06/30/2020



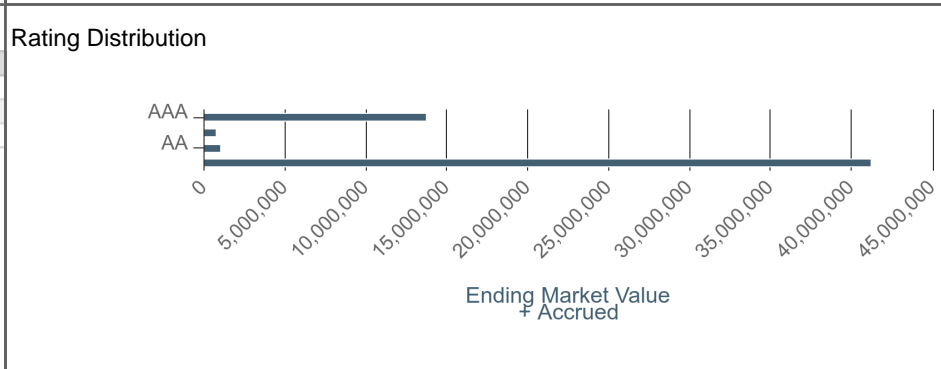
Activity Summary

	<i>Portfolio</i>
Beginning Book Value	61,579,751.28
Purchases	1,899,138.47
Sales	-6,217,941.36
Net Amortization/Accretion Income	-8,006.79
Change In Cash	0.00
Net Realized Gain/Loss	13,296.86
Ending Book Value	56,266,238.46

Footnote: 4

Reconciliation Status

Custody Reconciliation Status	Reconciled
Custody Last Reconciled For	07/28/2020
Trading System Last Reconciled For	07/06/2020



Earnings Summary

	<i>Portfolio</i>
Net Amortization/Accretion Income	-8,006.79
Interest Earned	253,916.76
Net Realized Gain/Loss	13,296.86
Earned Income	259,206.83
Book Yield	1.471

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].



Tualatin City Council Investment Report

04/01/2020 - 06/30/2020

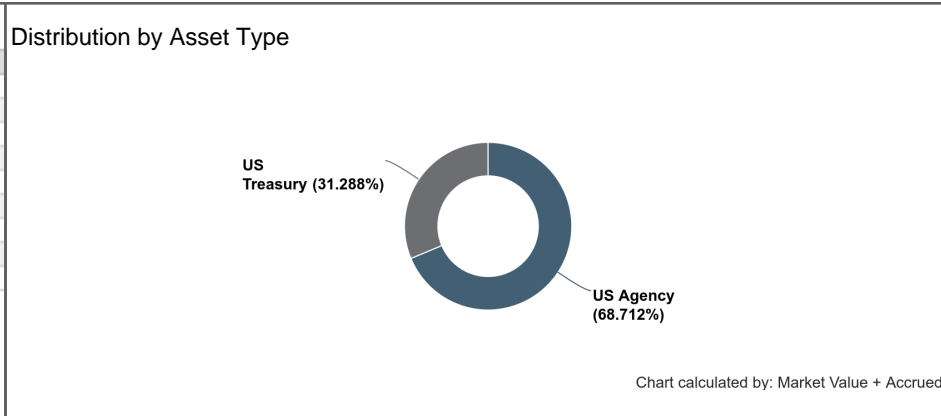
[Return to Table of Contents](#)

TUAL-Bond Proceed Investments (170698)

Dated: 07/29/2020

Portfolio Characteristics	
	<i>Portfolio</i>
Par Amount	15,690,000.00
Book Value	15,749,540.58
Market Value	16,099,899.15
Accrued Balance	46,874.75
Market Value + Accrued	16,146,773.90
Net Unrealized Gain/Loss	350,358.56
Yield at Cost	1.825
Effective Duration	1.443
Maturity in Years	1.468

Footnote: 1



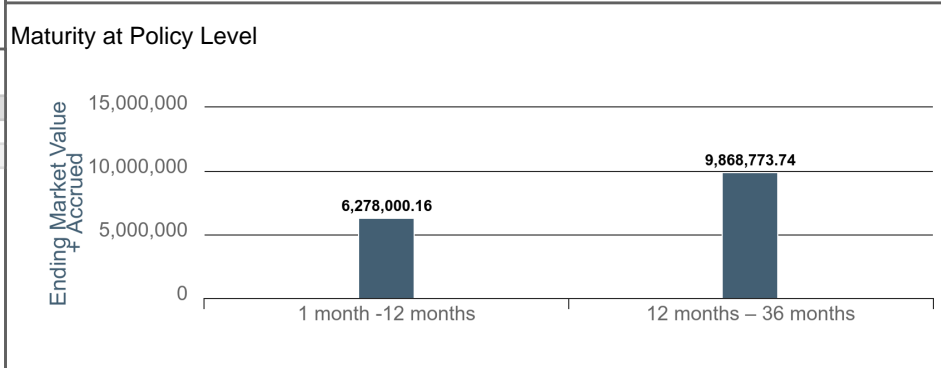
Asset Allocation at Policy Level

GPA Asset Class	Ending Market Value + Accrued	% of Ending Market Value + Accrued
FFCB	2,927,884.96	18.133%
FHLB	8,166,917.72	50.579%
US Treasury	5,051,971.22	31.288%
Total	16,146,773.90	100.000%

Footnotes: 2,3,4

Compliance Overview

Status	Compliant
As of	06/30/2020



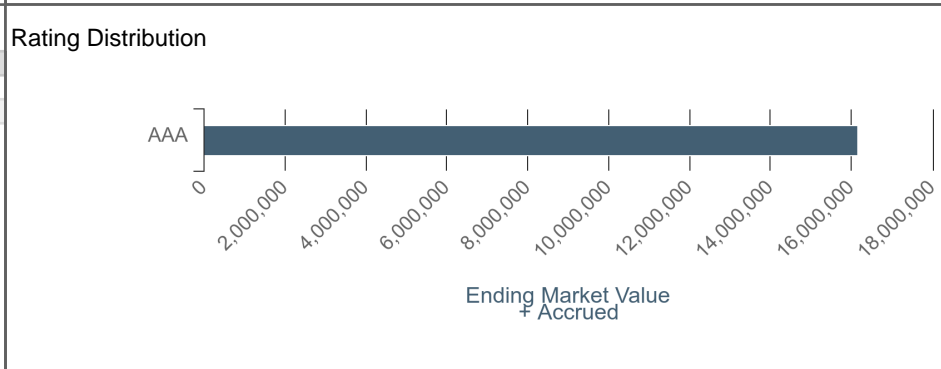
Activity Summary

	<i>Portfolio</i>
Beginning Book Value	18,009,297.83
Purchases	0.00
Sales	0.00
Net Amortization/Accretion Income	-9,757.25
Change In Cash	0.00
Net Realized Gain/Loss	0.00
Ending Book Value	15,749,540.58

Footnote: 4

Reconciliation Status

Status	Reconciled
Last Reconciled For	07/28/2020



Earnings Summary

	<i>Portfolio</i>
Net Amortization/Accretion Income	-9,757.25
Interest Earned	93,032.43
Net Realized Gain/Loss	0.00
Earned Income	83,275.18
Book Yield	1.825

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].