



CITY OF ST. LOUIS - QUARTERLY REPORT - COMBINED

Investment Performance Review For the Quarter Ended December 31, 2018

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CITY OF ST. LOUIS – AIRPORT PORTFOLIO

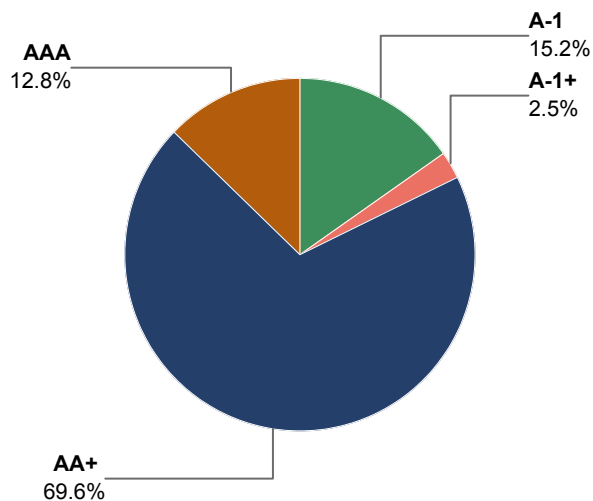


Portfolio Statistics

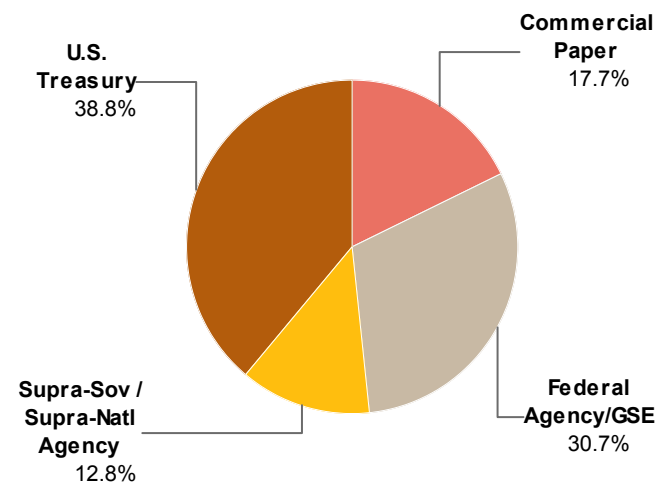
As of December 31, 2018

Par Value:	\$120,175,000
Total Market Value:	\$119,770,253
Security Market Value:	\$119,192,995
Accrued Interest:	\$413,746
Cash:	\$163,512
Amortized Cost:	\$119,848,500
Yield at Market:	2.61%
Yield at Cost:	2.02%
Effective Duration:	1.23 Years
Duration to Worst:	1.20 Years
Average Maturity:	1.36 Years
Average Credit: *	AA

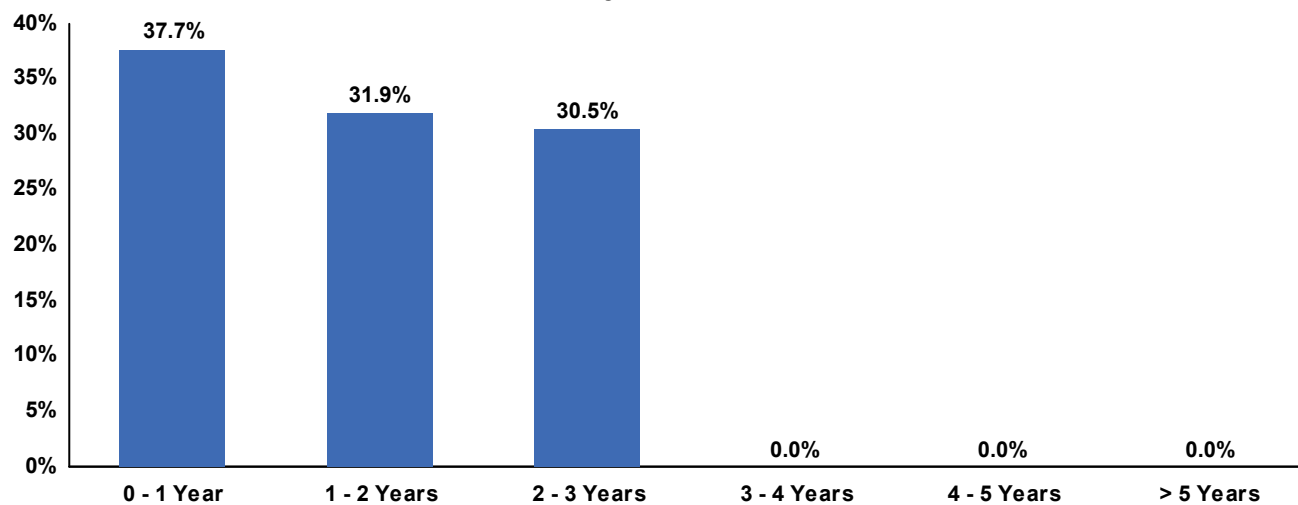
Credit Quality (S&P Ratings)



Sector Allocation



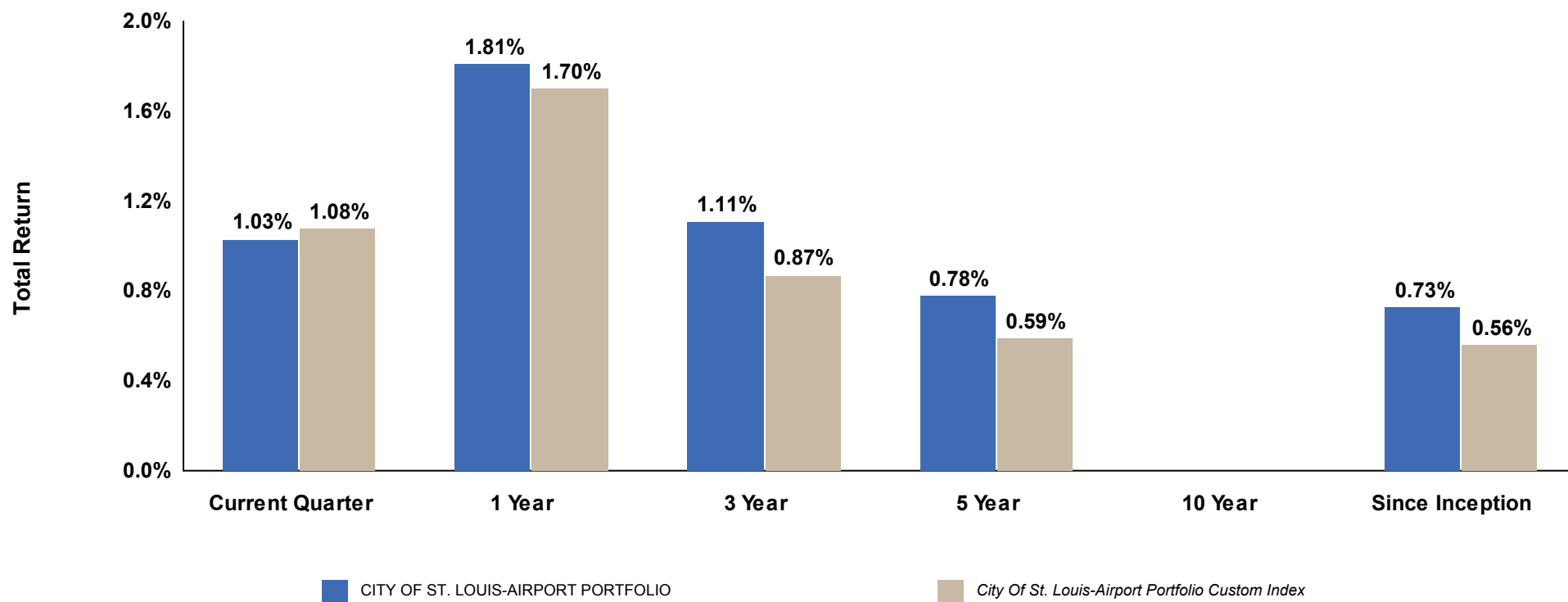
Maturity Distribution



* An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

Portfolio Performance (Total Return)

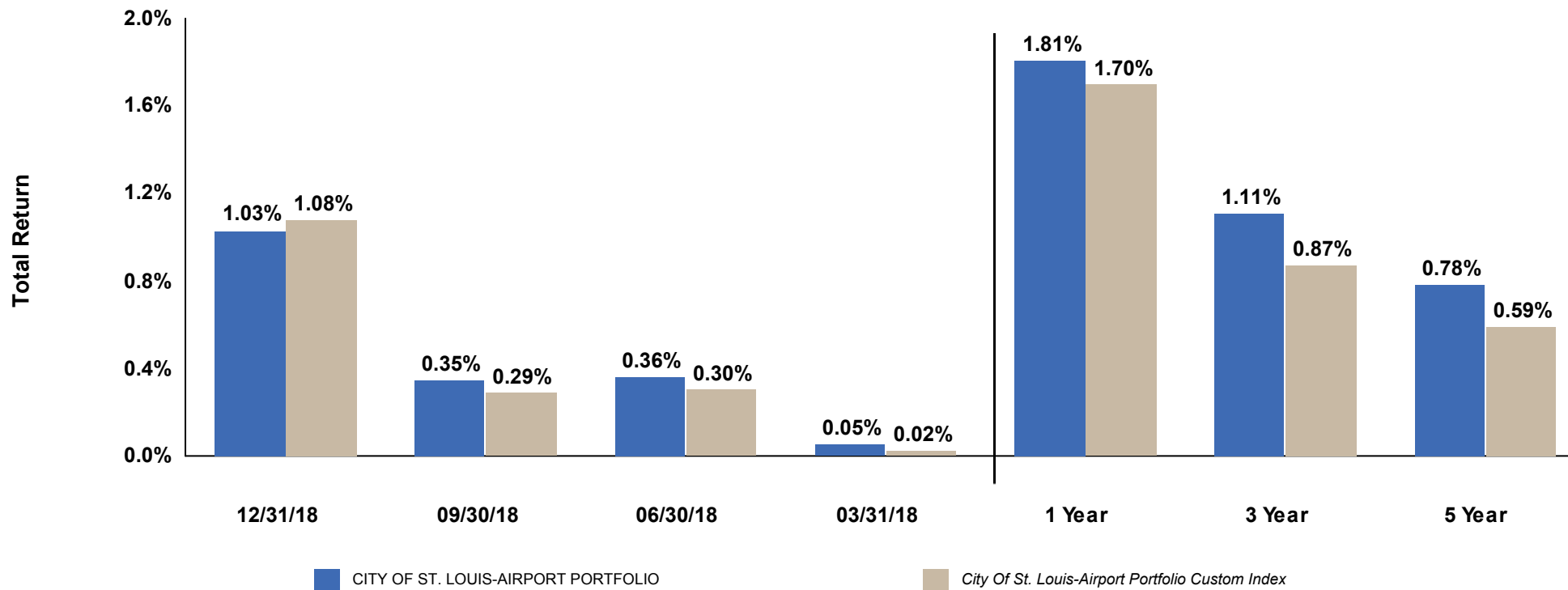
Portfolio/Benchmark	Effective Duration	Current Quarter	Annualized Return				Since Inception (06/30/13) **
			1 Year	3 Year	5 Year	10 Year	
CITY OF ST. LOUIS-AIRPORT PORTFOLIO	1.23	1.03%	1.81%	1.11%	0.78%	-	0.73%
City Of St. Louis-Airport Portfolio Custom Index	1.36	1.08%	1.70%	0.87%	0.59%	-	0.56%
Difference		-0.05%	0.11%	0.24%	0.19%	-	0.17%



Portfolio performance is gross of fees unless otherwise indicated. **Since Inception performance is not shown for periods less than one year.

Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Quarter Ended				1 Year	Annualized Return	
		12/31/18	09/30/18	06/30/18	03/31/18		3 Year	5 Year
CITY OF ST. LOUIS-AIRPORT PORTFOLIO	1.23	1.03%	0.35%	0.36%	0.05%	1.81%	1.11%	0.78%
City Of St. Louis-Airport Portfolio Custom Index	1.36	1.08%	0.29%	0.30%	0.02%	1.70%	0.87%	0.59%
Difference		-0.05%	0.06%	0.06%	0.03%	0.11%	0.24%	0.19%



Portfolio performance is gross of fees unless otherwise indicated.

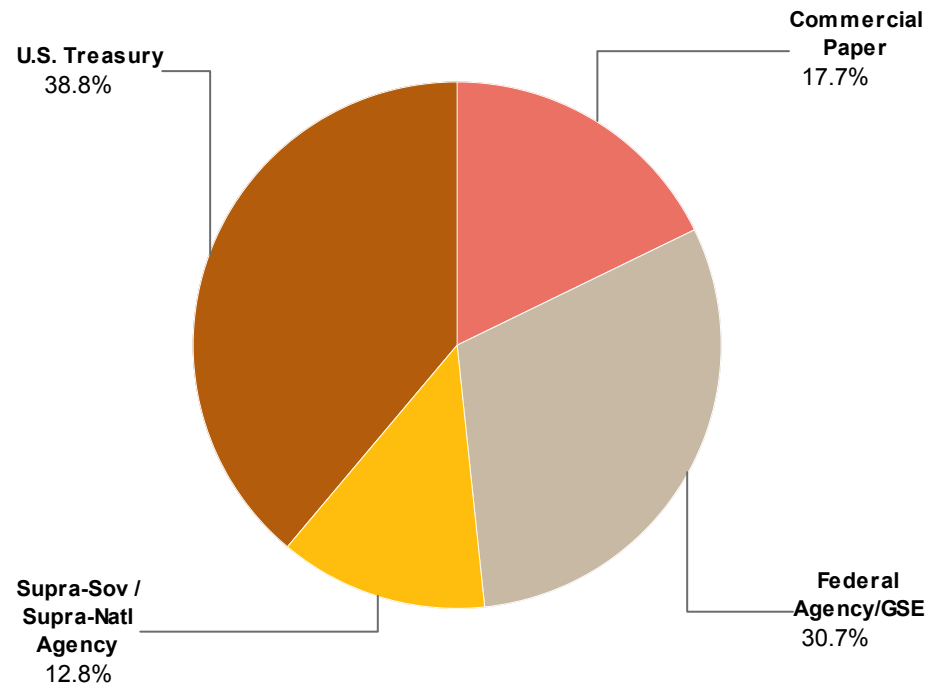
Portfolio Earnings

Quarter-Ended December 31, 2018

	<u>Market Value Basis</u>	<u>Accrual (Amortized Cost) Basis</u>
Beginning Value (09/30/2018)	\$128,096,890.91	\$129,460,886.00
Net Purchases/Sales	(\$9,696,707.92)	(\$9,696,707.92)
Change in Value	\$792,811.97	\$84,321.71
Ending Value (12/31/2018)	\$119,192,994.96	\$119,848,499.79
Interest Earned	\$431,932.77	\$431,932.77
Portfolio Earnings	\$1,224,744.74	\$516,254.48

Sector Allocation
As of December 31, 2018

Sector	Market Value (\$)	% of Portfolio
U.S. Treasury	46,332,667	38.8%
Federal Agency/GSE	36,618,029	30.7%
Commercial Paper	21,039,610	17.7%
Supra-Sov / Supra-Natl Agency	15,202,690	12.8%
Total	\$119,192,995	100.0%

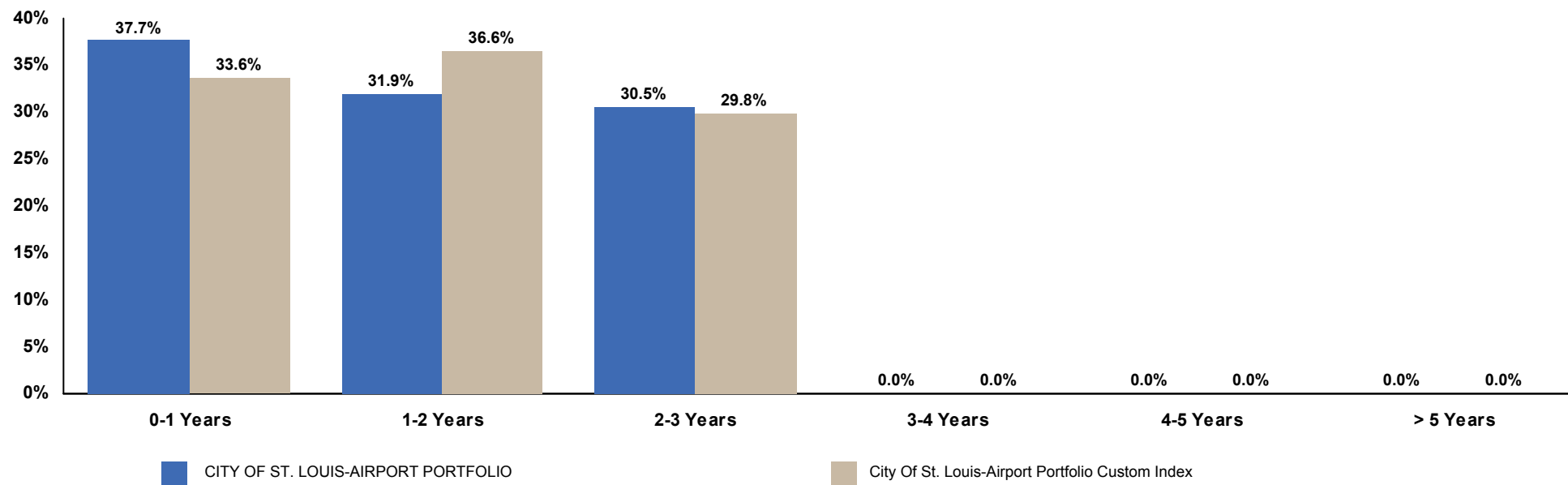


Detail may not add to total due to rounding.

Maturity Distribution

As of December 31, 2018

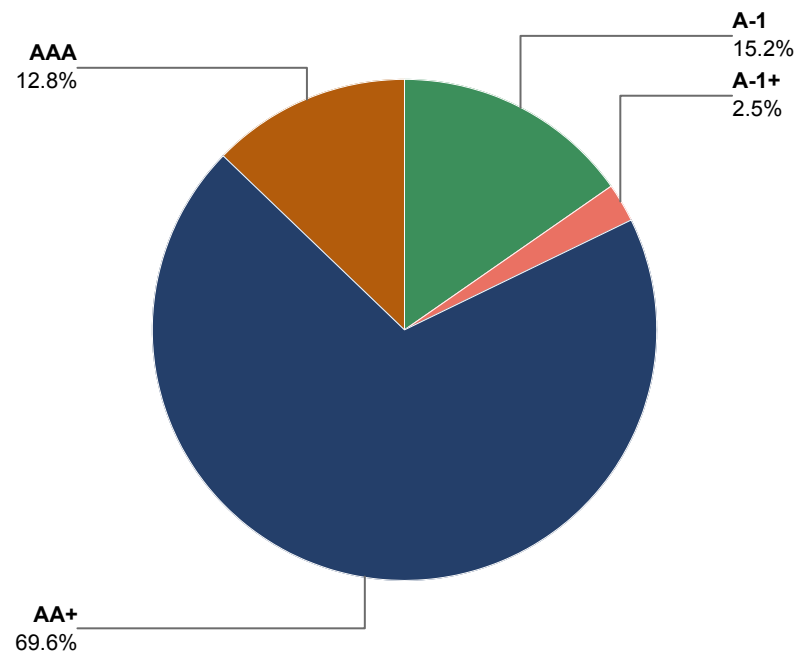
Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF ST. LOUIS-AIRPORT PORTFOLIO	2.61%	1.36 yrs	37.7%	31.9%	30.5%	0.0%	0.0%	0.0%
City Of St. Louis-Airport Portfolio Custom Index	2.53%	1.49 yrs	33.6%	36.6%	29.8%	0.0%	0.0%	0.0%



Credit Quality

As of December 31, 2018

S&P Rating	Market Value (\$)	% of Portfolio
AA+	\$82,950,696	69.6%
A-1	\$18,059,686	15.2%
AAA	\$15,202,690	12.8%
A-1+	\$2,979,924	2.5%
Totals	\$119,192,995	100.0%



Detail may not add to total due to rounding.

Issuer Distribution
As of December 31, 2018

Issuer	Market Value (\$)	% of Portfolio
UNITED STATES TREASURY	46,332,667	38.9%
FANNIE MAE	16,412,921	13.8%
FEDERAL HOME LOAN BANKS	11,538,078	9.7%
FREDDIE MAC	8,667,030	7.3%
INTL BANK OF RECONSTRUCTION AND DEV	4,288,212	3.6%
AFRICAN DEVELOPMENT BANK	4,188,103	3.5%
BNP PARIBAS	3,142,957	2.6%
NATIXIS NY BRANCH	2,993,526	2.5%
CREDIT AGRICOLE SA	2,993,268	2.5%
BANK OF MONTREAL	2,981,733	2.5%
TOYOTA MOTOR CORP	2,979,924	2.5%
JP MORGAN CHASE & CO	2,978,313	2.5%
MITSUBISHI UFJ FINANCIAL GROUP INC	2,969,889	2.5%
INTER-AMERICAN DEVELOPMENT BANK	2,674,858	2.2%
ASIAN DEVELOPMENT BANK	2,178,641	1.8%
INTERNATIONAL FINANCE CORPORATION	1,872,876	1.6%
Grand Total:	119,192,995	100.0%

Top 5 = 73.2%

Top 10 = 86.9%



CITY OF ST. LOUIS – AIRPORT PFC PORTFOLIO

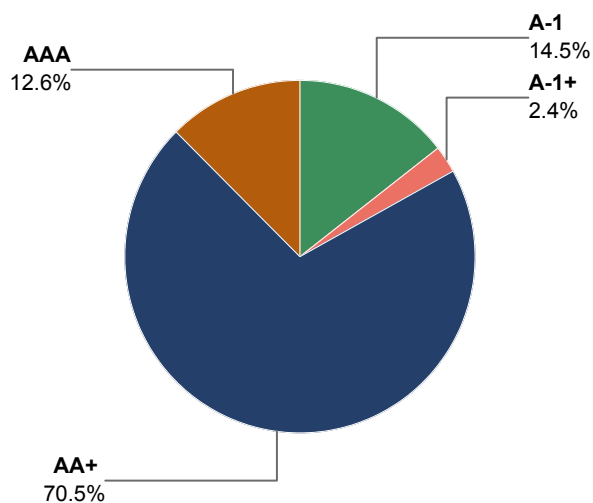


Portfolio Statistics

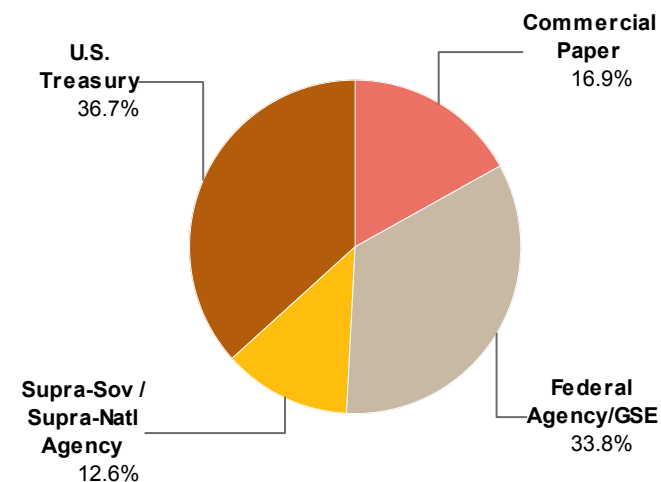
As of December 31, 2018

Par Value:	\$14,555,000
Total Market Value:	\$14,520,071
Security Market Value:	\$14,442,198
Accrued Interest:	\$49,674
Cash:	\$28,199
Amortized Cost:	\$14,516,278
Yield at Market:	2.61%
Yield at Cost:	2.03%
Effective Duration:	1.21 Years
Duration to Worst:	1.19 Years
Average Maturity:	1.34 Years
Average Credit: *	AA

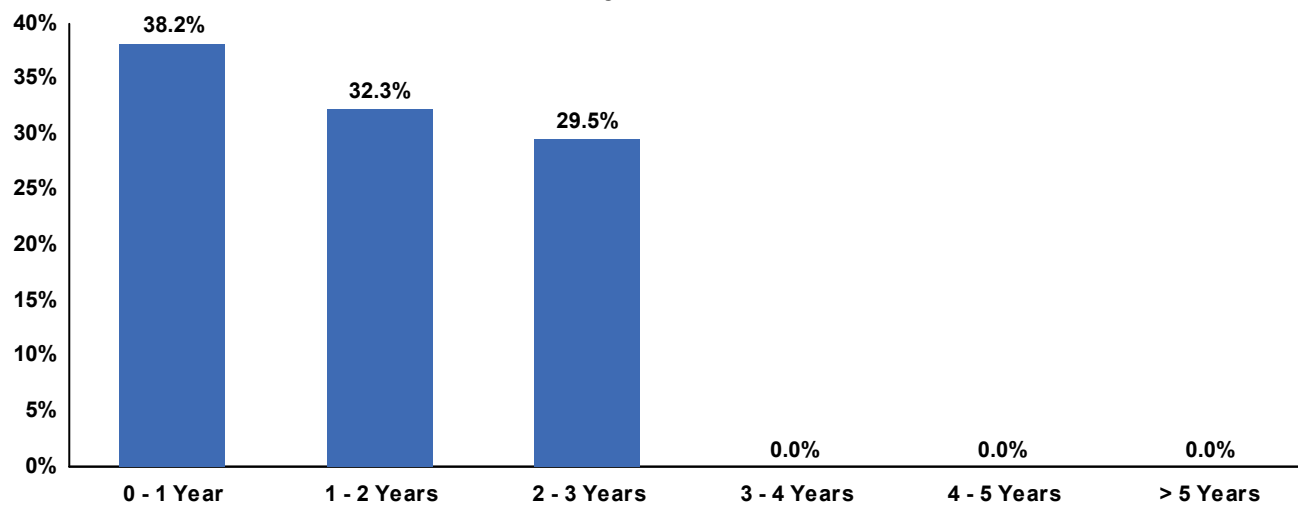
Credit Quality (S&P Ratings)



Sector Allocation



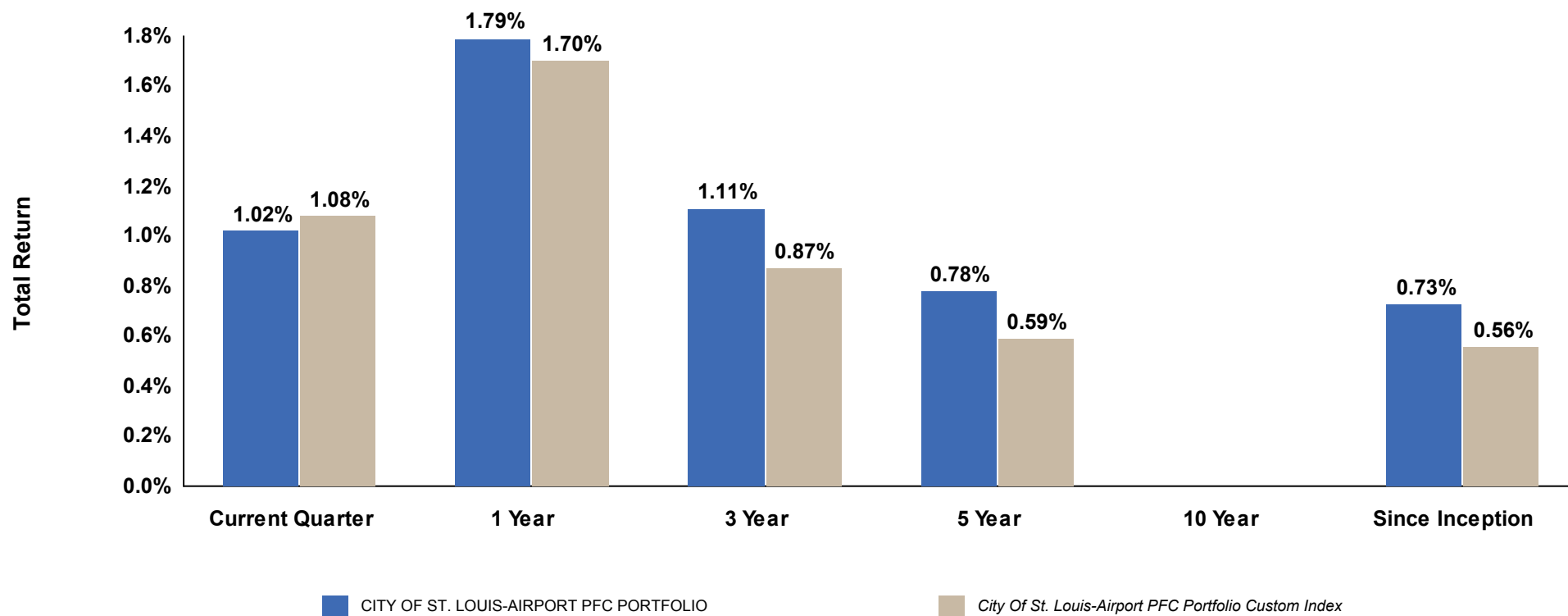
Maturity Distribution



* An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

Portfolio Performance (Total Return)

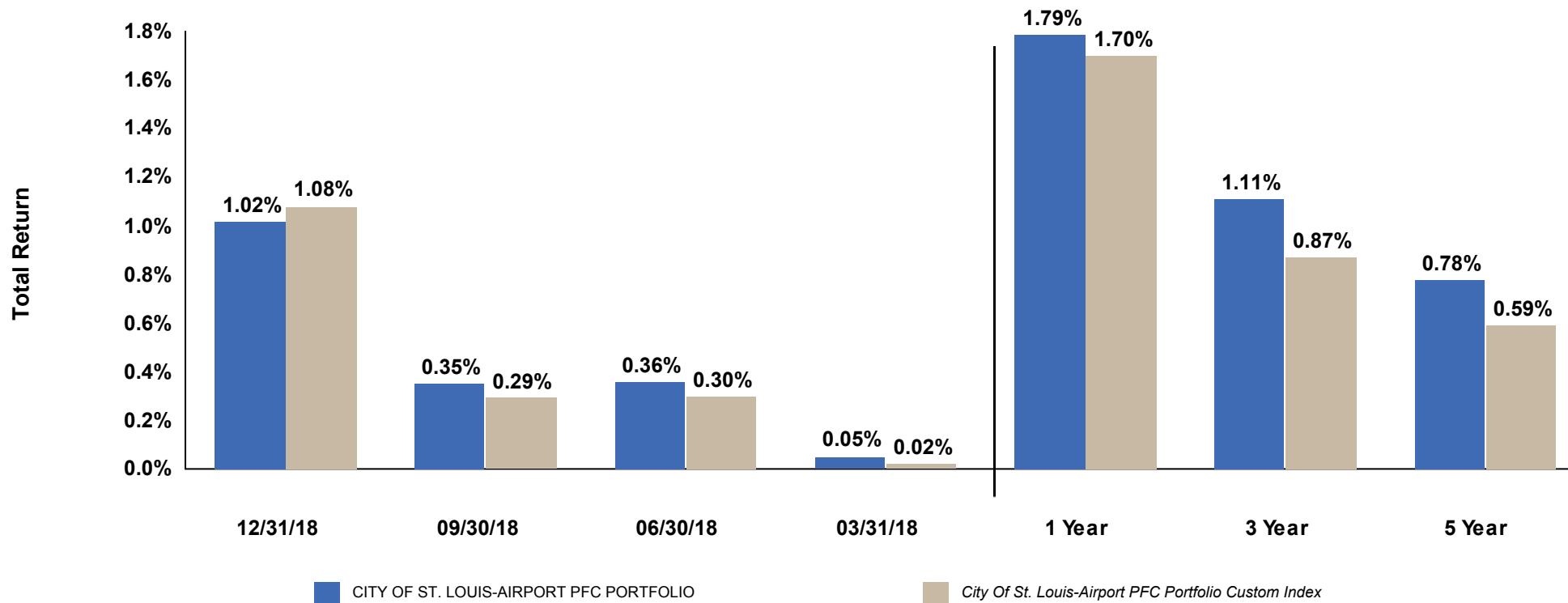
Portfolio/Benchmark	Effective Duration	Current Quarter	Annualized Return				Since Inception (06/30/13) **
			1 Year	3 Year	5 Year	10 Year	
CITY OF ST. LOUIS-AIRPORT PFC PORTFOLIO	1.21	1.02%	1.79%	1.11%	0.78%	-	0.73%
City Of St. Louis-Airport PFC Portfolio Custom Index	1.36	1.08%	1.70%	0.87%	0.59%	-	0.56%
Difference		-0.06%	0.09%	0.24%	0.19%	-	0.17%



Portfolio performance is gross of fees unless otherwise indicated. **Since Inception performance is not shown for periods less than one year.

Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Quarter Ended				Annualized Return		
		12/31/18	09/30/18	06/30/18	03/31/18	1 Year	3 Year	5 Year
CITY OF ST. LOUIS-AIRPORT PFC PORTFOLIO	1.21	1.02%	0.35%	0.36%	0.05%	1.79%	1.11%	0.78%
City Of St. Louis-Airport PFC Portfolio Custom Index	1.36	1.08%	0.29%	0.30%	0.02%	1.70%	0.87%	0.59%
Difference		-0.06%	0.06%	0.06%	0.03%	0.09%	0.24%	0.19%



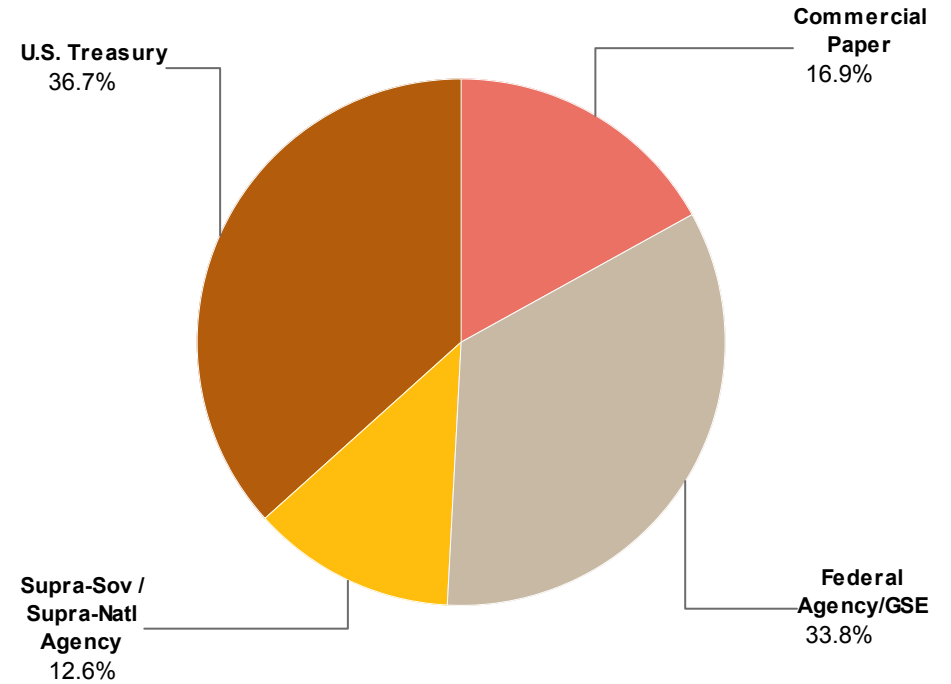
Portfolio performance is gross of fees unless otherwise indicated.

Portfolio Earnings*Quarter-Ended December 31, 2018*

	Market Value Basis	Accrual (Amortized Cost) Basis
Beginning Value (09/30/2018)	\$14,264,510.22	\$14,417,630.92
Net Purchases/Sales	\$82,725.53	\$82,725.53
Change in Value	\$94,962.23	\$15,921.52
Ending Value (12/31/2018)	\$14,442,197.98	\$14,516,277.97
Interest Earned	\$51,681.81	\$51,681.81
Portfolio Earnings	\$146,644.04	\$67,603.33

Sector Allocation
As of December 31, 2018

Sector	Market Value (\$)	% of Portfolio
U.S. Treasury	5,297,873	36.7%
Federal Agency/GSE	4,883,816	33.8%
Commercial Paper	2,437,160	16.9%
Supra-Sov / Supra-Natl Agency	1,823,348	12.6%
Total	\$14,442,198	100.0%

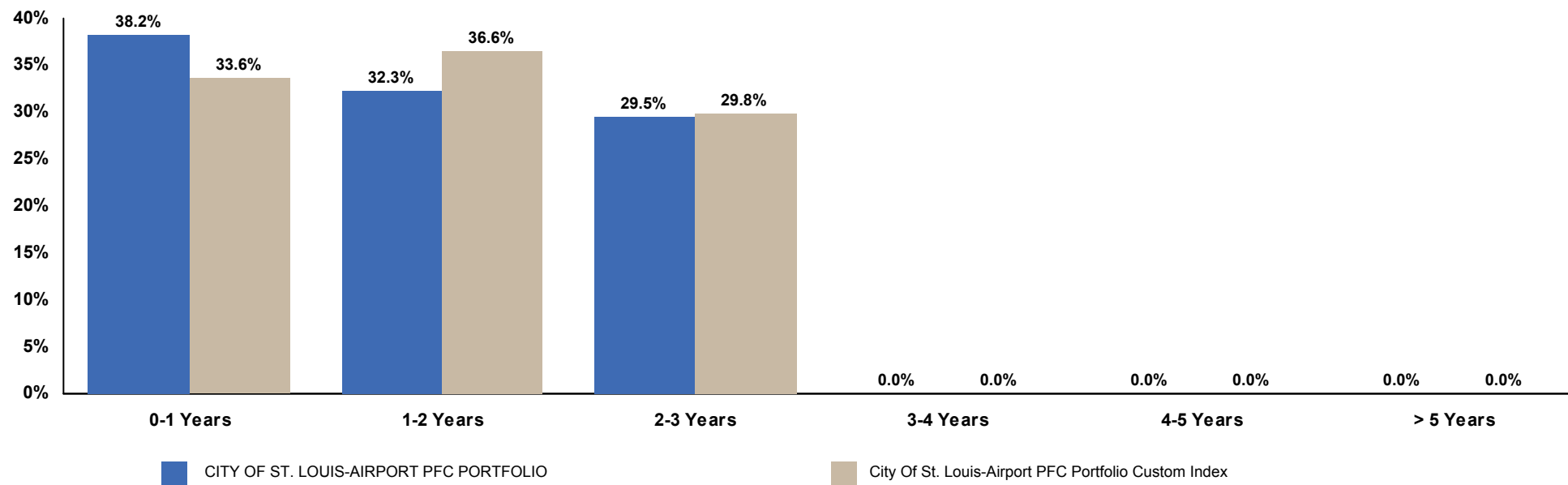


Detail may not add to total due to rounding.

Maturity Distribution

As of December 31, 2018

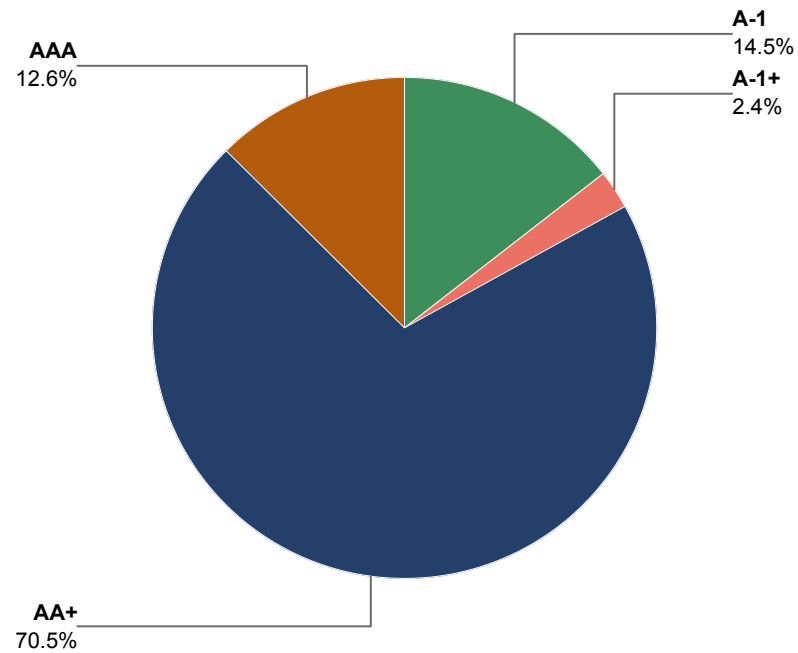
Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF ST. LOUIS-AIRPORT PFC PORTFOLIO	2.61%	1.34 yrs	38.2%	32.3%	29.5%	0.0%	0.0%	0.0%
City Of St. Louis-Airport PFC Portfolio Custom Index	2.53%	1.49 yrs	33.6%	36.6%	29.8%	0.0%	0.0%	0.0%



Credit Quality

As of December 31, 2018

S&P Rating	Market Value (\$)	% of Portfolio
AA+	\$10,181,689	70.5%
A-1	\$2,089,502	14.5%
AAA	\$1,823,348	12.6%
A-1+	\$347,658	2.4%
Totals	\$14,442,198	100.0%



Detail may not add to total due to rounding.

Issuer Distribution
As of December 31, 2018

Issuer	Market Value (\$)	% of Portfolio
UNITED STATES TREASURY	5,297,873	36.7%
FANNIE MAE	2,068,343	14.3%
FEDERAL HOME LOAN BANKS	1,767,786	12.2%
FREDDIE MAC	1,047,687	7.3%
INTL BANK OF RECONSTRUCTION AND DEV	526,233	3.6%
AFRICAN DEVELOPMENT BANK	500,585	3.5%
NATIXIS NY BRANCH	349,245	2.4%
BNP PARIBAS	349,217	2.4%
CREDIT AGRICOLE SA	349,215	2.4%
BANK OF MONTREAL	347,869	2.4%
TOYOTA MOTOR CORP	347,658	2.4%
JP MORGAN CHASE & CO	347,470	2.4%
MITSUBISHI UFJ FINANCIAL GROUP INC	346,487	2.4%
INTER-AMERICAN DEVELOPMENT BANK	308,758	2.1%
ASIAN DEVELOPMENT BANK	263,027	1.8%
INTERNATIONAL FINANCE CORPORATION	224,745	1.6%
Grand Total:	14,442,198	100.0%

Top 5 = 74.1%

Top 10 = 87.3%



CITY OF ST. LOUIS – GENERAL POOL PORTFOLIO

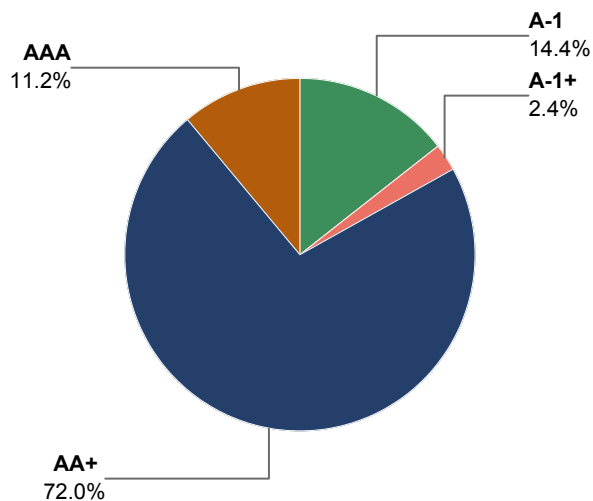


Portfolio Statistics

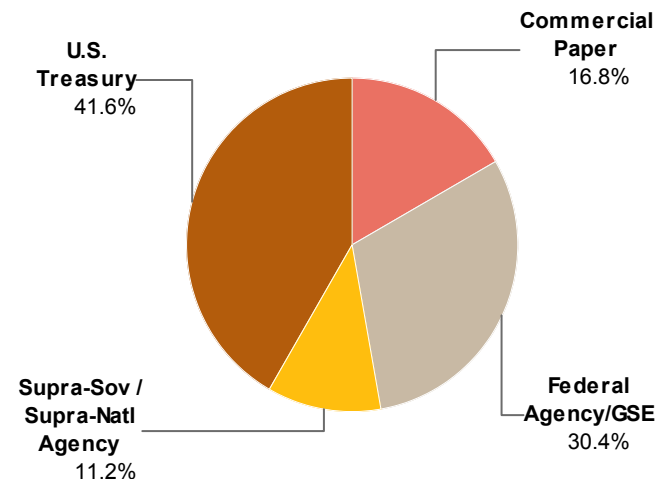
As of December 31, 2018

Par Value:	\$33,385,000
Total Market Value:	\$33,310,198
Security Market Value:	\$33,143,822
Accrued Interest:	\$108,463
Cash:	\$57,913
Amortized Cost:	\$33,301,728
Yield at Market:	2.60%
Yield at Cost:	2.05%
Effective Duration:	1.20 Years
Duration to Worst:	1.17 Years
Average Maturity:	1.33 Years
Average Credit: *	AA

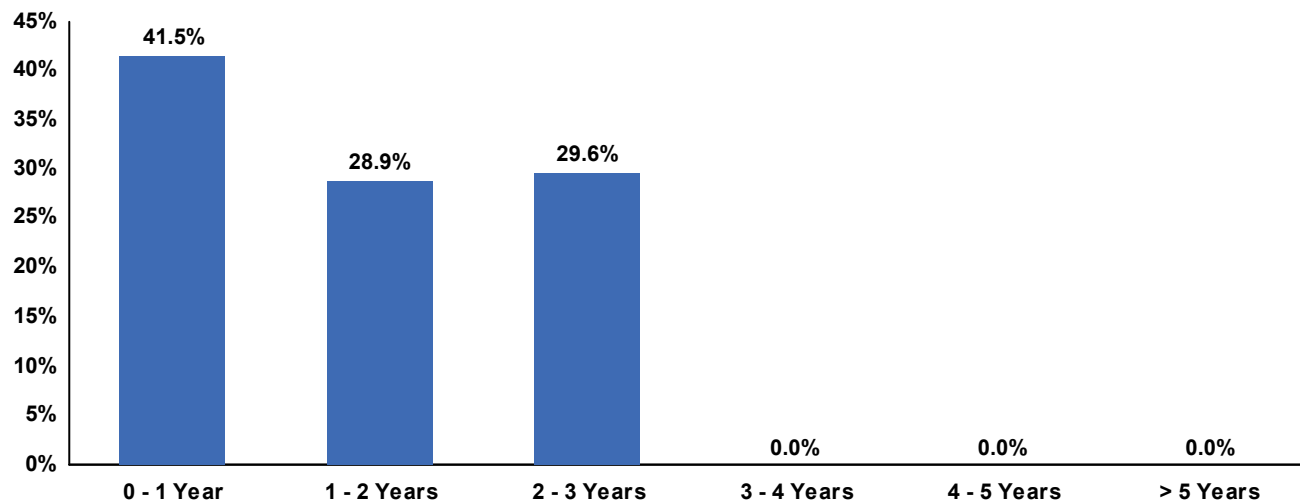
Credit Quality (S&P Ratings)



Sector Allocation



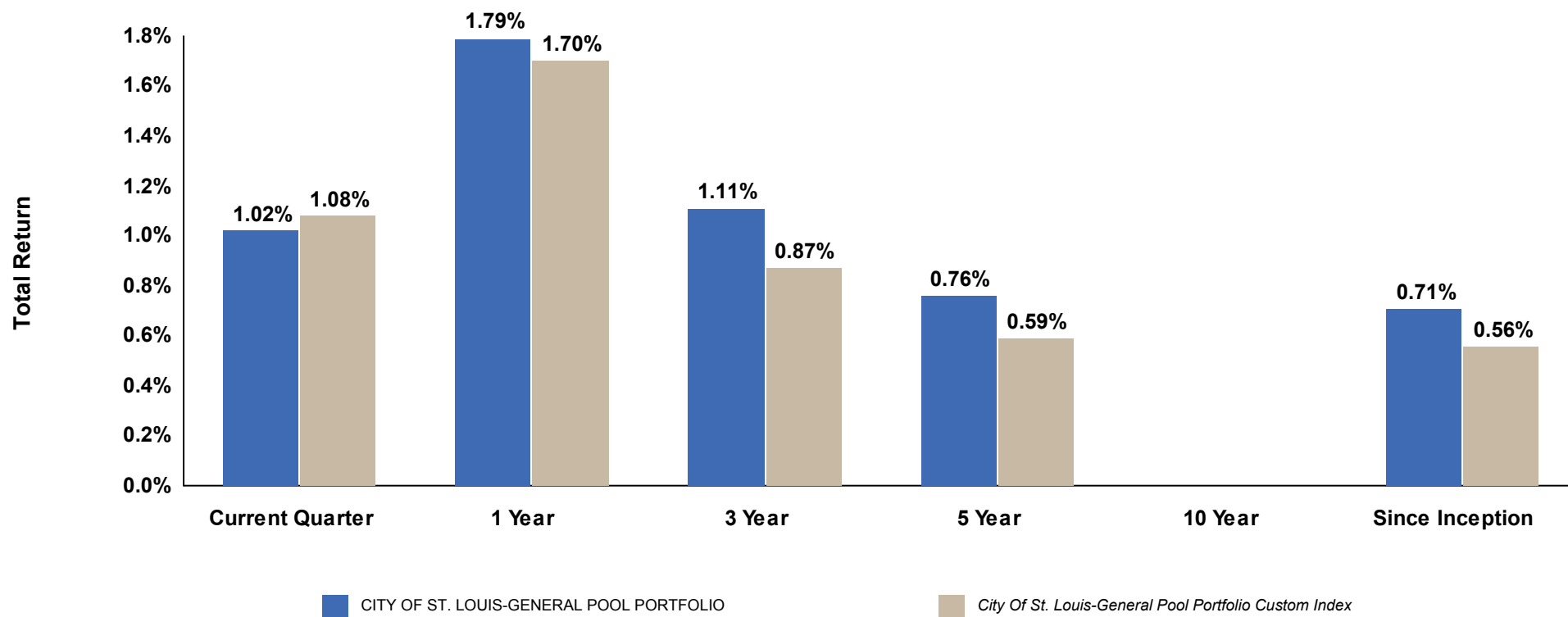
Maturity Distribution



* An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

Portfolio Performance (Total Return)

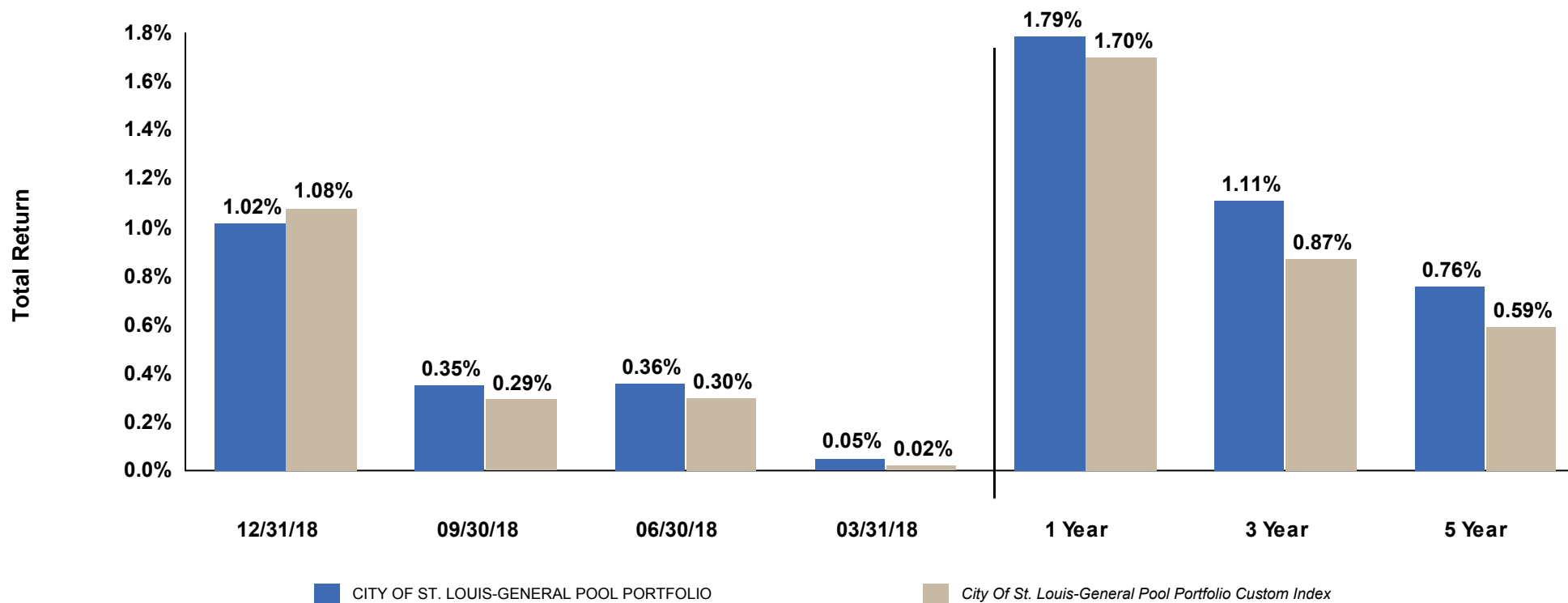
Portfolio/Benchmark	Effective Duration	Current Quarter	Annualized Return				Since Inception (06/30/13) **
			1 Year	3 Year	5 Year	10 Year	
CITY OF ST. LOUIS-GENERAL POOL PORTFOLIO	1.20	1.02%	1.79%	1.11%	0.76%	-	0.71%
City Of St. Louis-General Pool Portfolio Custom Index	1.36	1.08%	1.70%	0.87%	0.59%	-	0.56%
Difference		-0.06%	0.09%	0.24%	0.17%	-	0.15%



Portfolio performance is gross of fees unless otherwise indicated. **Since Inception performance is not shown for periods less than one year.

Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Quarter Ended				1 Year	Annualized Return	
		12/31/18	09/30/18	06/30/18	03/31/18		3 Year	5 Year
CITY OF ST. LOUIS-GENERAL POOL PORTFOLIO	1.20	1.02%	0.35%	0.36%	0.05%	1.79%	1.11%	0.76%
City Of St. Louis-General Pool Portfolio Custom Index	1.36	1.08%	0.29%	0.30%	0.02%	1.70%	0.87%	0.59%
Difference		-0.06%	0.06%	0.06%	0.03%	0.09%	0.24%	0.17%



Portfolio performance is gross of fees unless otherwise indicated.

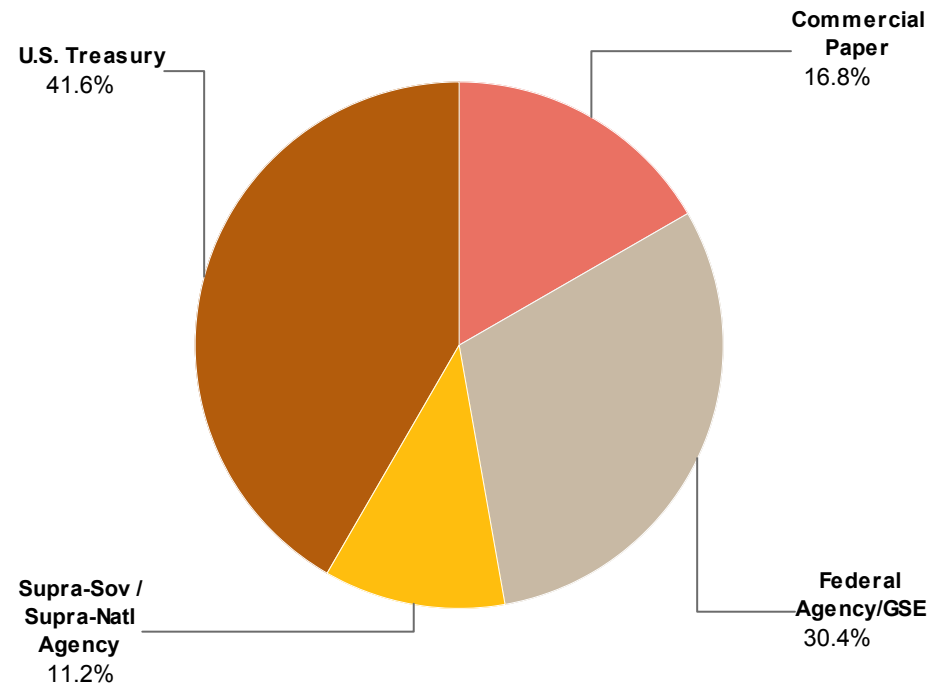
Portfolio Earnings

Quarter-Ended December 31, 2018

	Market Value Basis	Accrual (Amortized Cost) Basis
Beginning Value (09/30/2018)	\$32,845,688.83	\$33,182,333.57
Net Purchases/Sales	\$84,809.30	\$84,809.30
Change in Value	\$213,324.08	\$34,585.29
Ending Value (12/31/2018)	\$33,143,822.21	\$33,301,728.16
Interest Earned	\$122,767.42	\$122,767.42
Portfolio Earnings	\$336,091.50	\$157,352.71

Sector Allocation
As of December 31, 2018

Sector	Market Value (\$)	% of Portfolio
U.S. Treasury	13,794,898	41.6%
Federal Agency/GSE	10,061,011	30.4%
Commercial Paper	5,570,652	16.8%
Supra-Sov / Supra-Natl Agency	3,717,262	11.2%
Total	\$33,143,822	100.0%

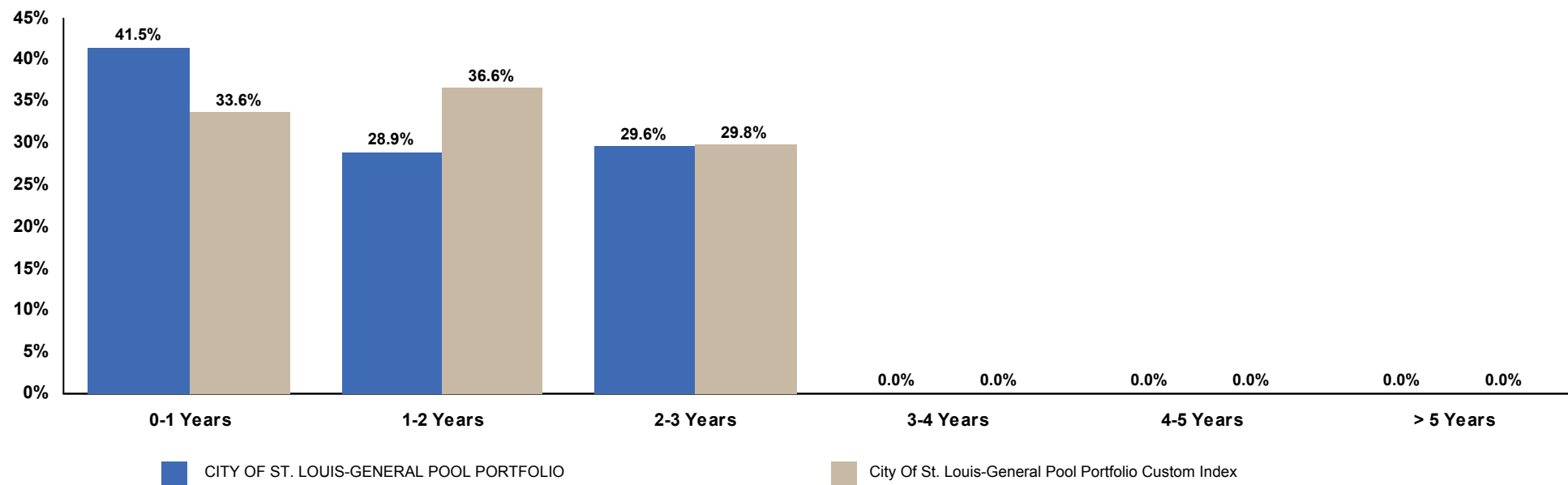


Detail may not add to total due to rounding.

Maturity Distribution

As of December 31, 2018

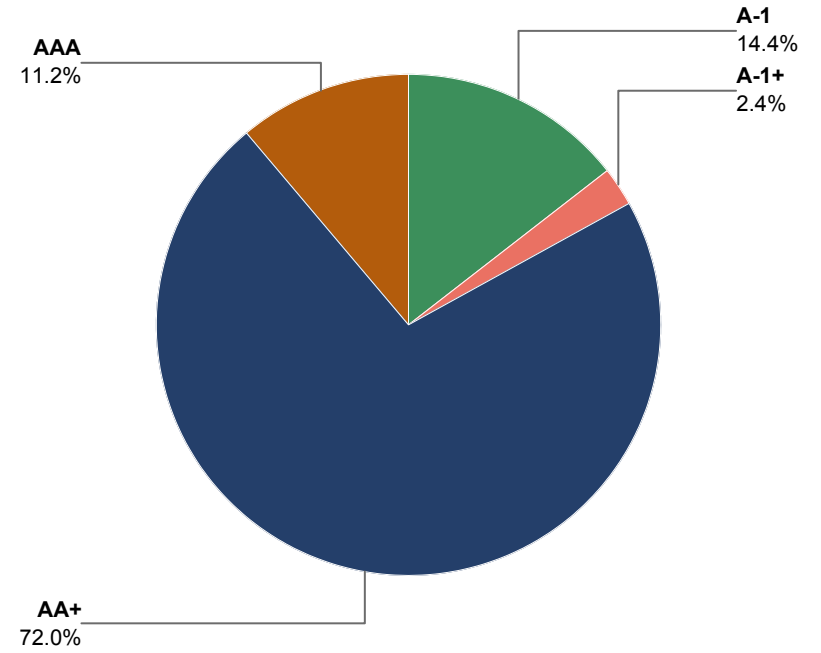
Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF ST. LOUIS-GENERAL POOL PORTFOLIO	2.60%	1.33 yrs	41.5%	28.9%	29.6%	0.0%	0.0%	0.0%
City Of St. Louis-General Pool Portfolio Custom Index	2.53%	1.49 yrs	33.6%	36.6%	29.8%	0.0%	0.0%	0.0%



Credit Quality

As of December 31, 2018

S&P Rating	Market Value (\$)	% of Portfolio
AA+	\$23,855,909	72.0%
A-1	\$4,776,006	14.4%
AAA	\$3,717,262	11.2%
A-1+	\$794,646	2.4%
Totals	\$33,143,822	100.0%



Detail may not add to total due to rounding.

Issuer Distribution
As of December 31, 2018

Issuer	Market Value (\$)	% of Portfolio
UNITED STATES TREASURY	13,794,898	41.6%
FANNIE MAE	4,172,293	12.6%
FEDERAL HOME LOAN BANKS	3,653,678	11.0%
FREDDIE MAC	2,235,039	6.7%
INTL BANK OF RECONSTRUCTION AND DEV	1,126,783	3.4%
AFRICAN DEVELOPMENT BANK	937,069	2.8%
NATIXIS NY BRANCH	798,274	2.4%
BNP PARIBAS	798,211	2.4%
CREDIT AGRICOLE SA	798,205	2.4%
BANK OF MONTREAL	795,129	2.4%
TOYOTA MOTOR CORP	794,646	2.4%
JP MORGAN CHASE & CO	794,217	2.4%
MITSUBISHI UFJ FINANCIAL GROUP INC	791,970	2.4%
INTER-AMERICAN DEVELOPMENT BANK	687,380	2.1%
INTERNATIONAL FINANCE CORPORATION	499,434	1.5%
ASIAN DEVELOPMENT BANK	466,596	1.4%
Grand Total:	33,143,822	100.0%

Top 5 = 75.4%

Top 10 = 87.8%



CITY OF ST. LOUIS – WATER REVENUE PORTFOLIO

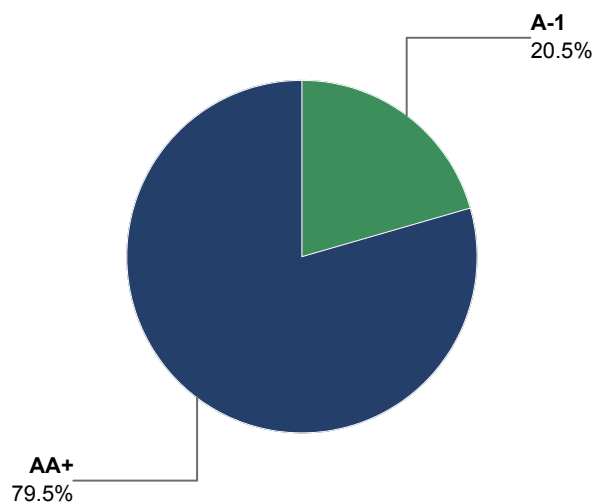


Portfolio Statistics

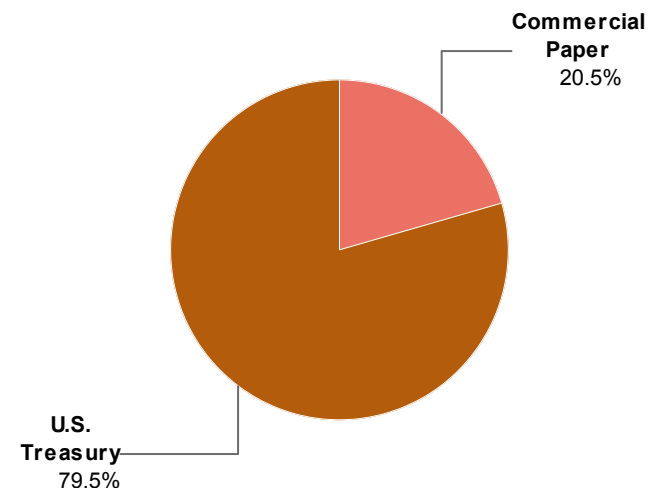
As of December 31, 2018

Par Value:	\$9,785,000
Total Market Value:	\$11,711,719
Security Market Value:	\$9,761,114
Accrued Interest:	\$33,955
Cash:	\$1,916,650
Amortized Cost:	\$9,764,208
Yield at Market:	2.41%
Yield at Cost:	2.33%
Effective Duration:	0.21 Years
Duration to Worst:	0.21 Years
Average Maturity:	0.21 Years
Average Credit: *	AA

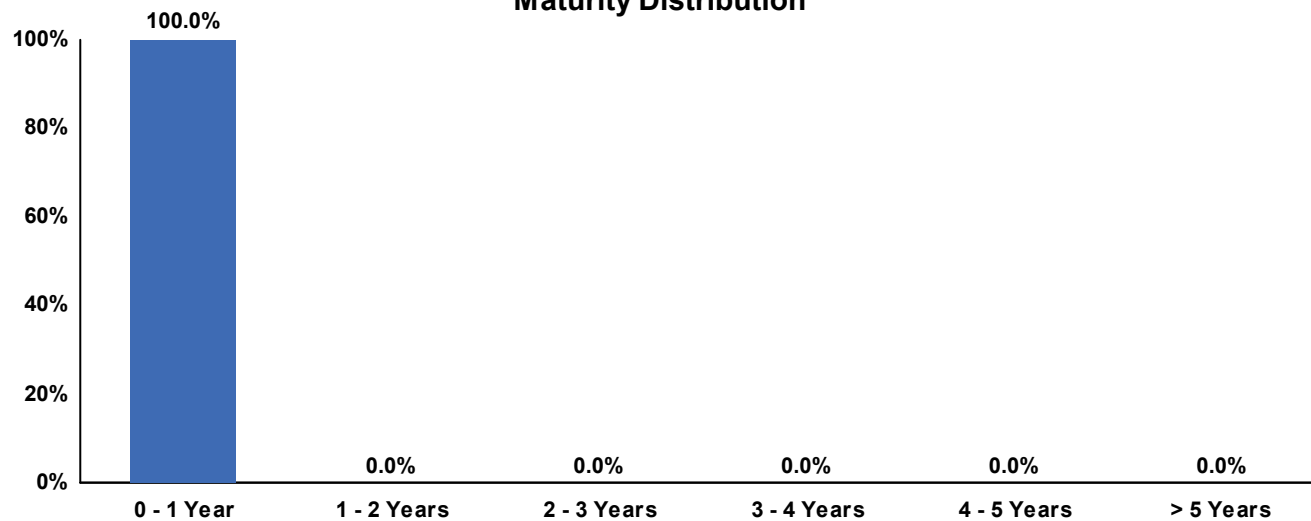
Credit Quality (S&P Ratings)



Sector Allocation



Maturity Distribution



* An average of each security's credit rating assigned a numeric value and adjusted for its relative weighting in the portfolio.

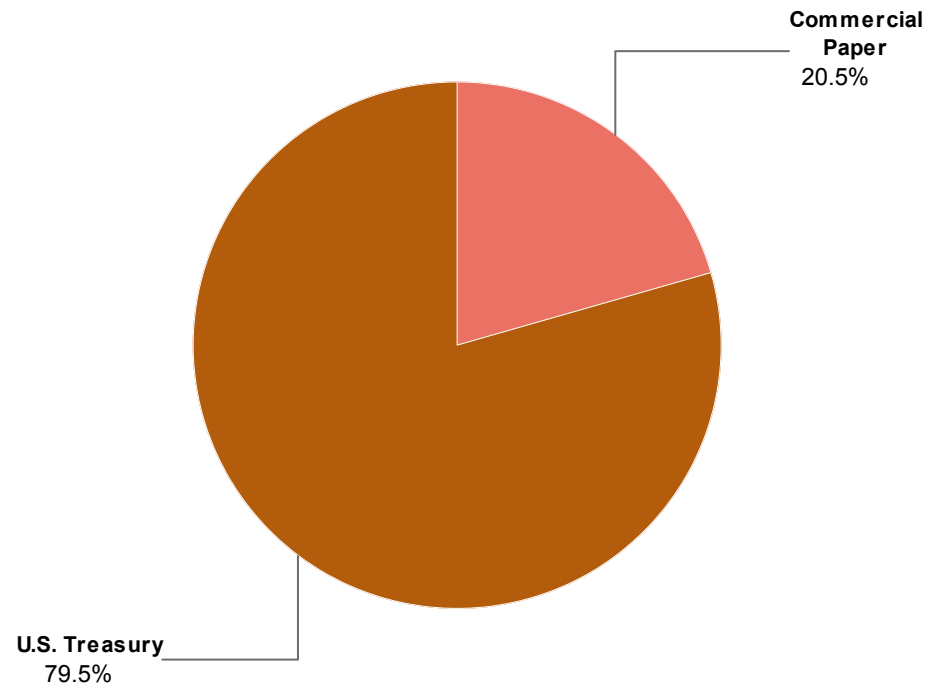
Portfolio Earnings

Quarter-Ended December 31, 2018

	<u>Market Value Basis</u>	<u>Accrual (Amortized Cost) Basis</u>
Beginning Value (09/30/2018)	\$17,748,839.32	\$17,756,045.92
Net Purchases/Sales	(\$8,050,000.00)	(\$8,050,000.00)
Change in Value	\$62,274.35	\$58,161.75
Ending Value (12/31/2018)	\$9,761,113.67	\$9,764,207.67
Interest Earned	\$30,514.52	\$30,514.52
Portfolio Earnings	\$92,788.87	\$88,676.27

Sector Allocation
As of December 31, 2018

Sector	Market Value (\$)	% of Portfolio
U.S. Treasury	7,763,443	79.5%
Commercial Paper	1,997,671	20.5%
Total	\$9,761,114	100.0%

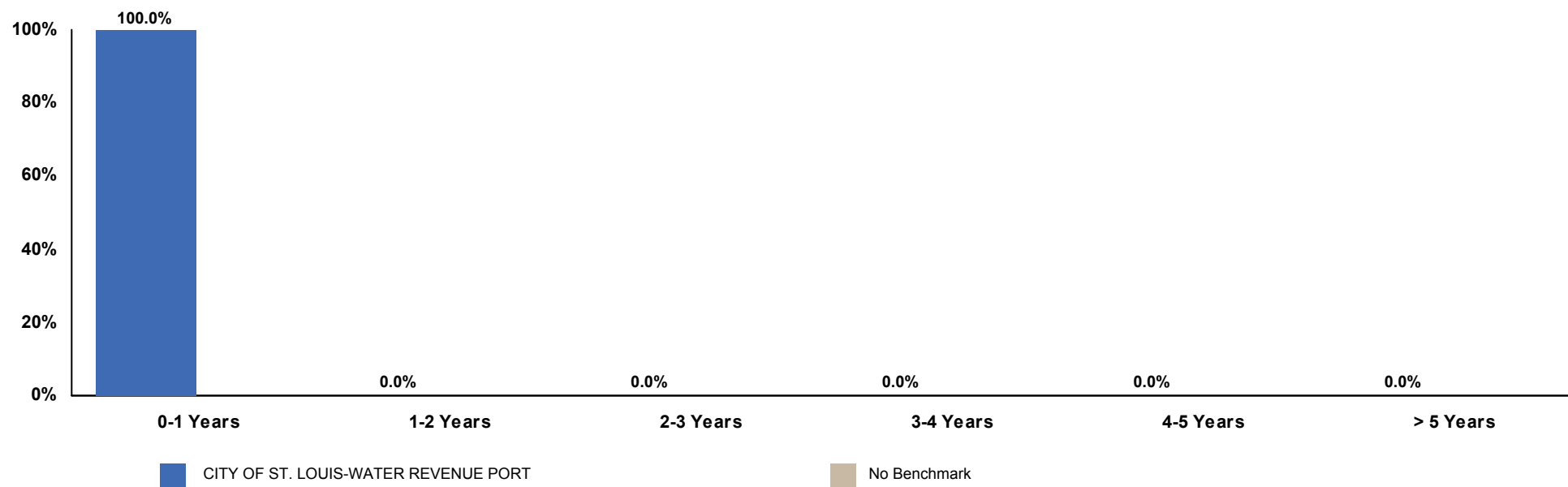


Detail may not add to total due to rounding.

Maturity Distribution

As of December 31, 2018

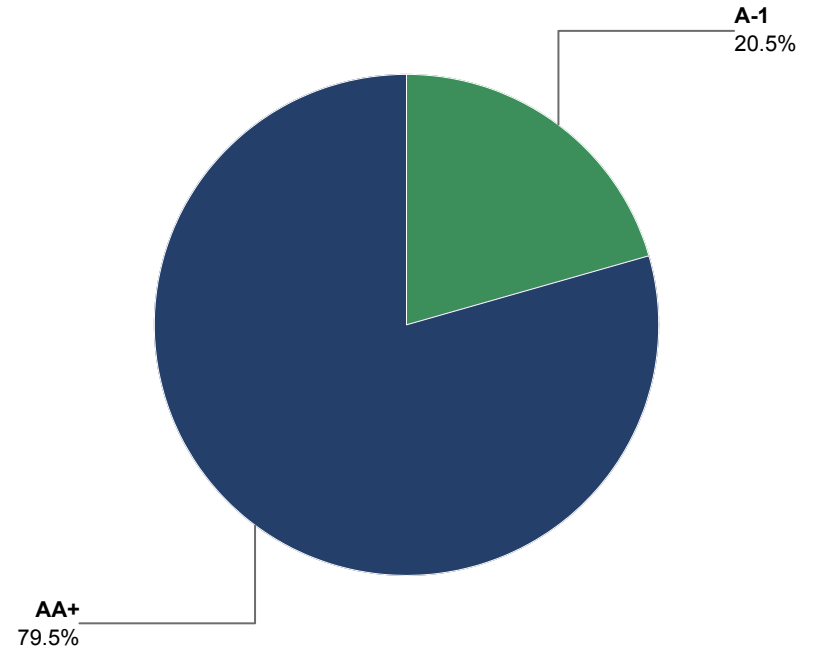
Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF ST. LOUIS-WATER REVENUE PORT	2.41%	0.21 yrs	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%
No Benchmark								



Credit Quality

As of December 31, 2018

S&P Rating	Market Value (\$)	% of Portfolio
AA+	\$7,763,443	79.5%
A-1	\$1,997,671	20.5%
Totals	\$9,761,114	100.0%



Detail may not add to total due to rounding.

Issuer Distribution
As of December 31, 2018

Issuer	Market Value (\$)	% of Portfolio
UNITED STATES TREASURY	7,763,443	79.5%
JP MORGAN CHASE & CO	998,899	10.2%
MITSUBISHI UFJ FINANCIAL GROUP INC	998,772	10.2%
Grand Total:	9,761,114	100.0%

IMPORTANT DISCLOSURES

This material is based on information obtained from sources generally believed to be reliable and available to the public; however, PFM Asset Management LLC cannot guarantee its accuracy, completeness or suitability. This material is for general information purposes only and is not intended to provide specific advice or a specific recommendation. All statements as to what will or may happen under certain circumstances are based on assumptions, some, but not all of which, are noted in the presentation. Assumptions may or may not be proven correct as actual events occur, and results may depend on events outside of your or our control. Changes in assumptions may have a material effect on results. Past performance does not necessarily reflect and is not a guaranty of future results. The information contained in this presentation is not an offer to purchase or sell any securities.

- Market values that include accrued interest are derived from closing bid prices as of the last business day of the month as supplied by Interactive Data, Bloomberg, or Telerate. Where prices are not available from generally recognized sources, the securities are priced using a yield based matrix system to arrive at an estimated market value.
- In accordance with generally accepted accounting principles, information is presented on a trade date basis; forward settling purchases are included in the monthly balances, and forward settling sales are excluded.
- Performance is presented in accordance with the CFA Institute's Global Investment Performance Standards (GIPS). Unless otherwise noted, performance is shown gross of fees. Quarterly returns are presented on an unannualized basis. Returns for periods greater than one year are presented on an annualized basis. Past performance is not indicative of future returns.
- Bank of America/Merrill Lynch Indices provided by Bloomberg Financial Markets.
- Money market fund/cash balances are included in performance and duration computations.
- Standard & Poor's is the source of the credit ratings. Distribution of credit rating is exclusive of money market fund/LGIP holdings.
- Callable securities in the portfolio are included in the maturity distribution analysis to their stated maturity date, although, they may be called prior to maturity.
- MBS maturities are represented by expected average life.

GLOSSARY

- **ACCRUED INTEREST:** Interest that is due on a bond or other fixed income security since the last interest payment was made.
- **AGENCIES:** Federal agency securities and/or Government-sponsored enterprises.
- **AMORTIZED COST:** The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short-term securities (those with less than one year to maturity at time of issuance) is amortized on a straight line basis. Such discount or premium with respect to longer-term securities is amortized using the constant yield basis.
- **BANKERS' ACCEPTANCE:** A draft or bill of exchange accepted by a bank or trust company. The accepting institution guarantees payment of the bill as well as the insurer.
- **COMMERCIAL PAPER:** An unsecured obligation issued by a corporation or bank to finance its short-term credit needs, such as accounts receivable and inventory.
- **CONTRIBUTION TO DURATION:** Represents each sector or maturity range's relative contribution to the overall duration of the portfolio measured as a percentage weighting. Since duration is a key measure of interest rate sensitivity, the contribution to duration measures the relative amount or contribution of that sector or maturity range to the total rate sensitivity of the portfolio.
- **DURATION TO WORST:** A measure of the sensitivity of a security's price to a change in interest rates, stated in years, computed from cash flows to the maturity date or to the put date, whichever results in the highest yield to the investor.
- **EFFECTIVE DURATION:** A measure of the sensitivity of a security's price to a change in interest rates, stated in years.
- **EFFECTIVE YIELD:** The total yield an investor receives in relation to the nominal yield or coupon of a bond. Effective yield takes into account the power of compounding on investment returns, while nominal yield does not.
- **FDIC:** Federal Deposit Insurance Corporation. A federal agency that insures bank deposits to a specified amount.
- **INTEREST RATE:** Interest per year divided by principal amount and expressed as a percentage.
- **MARKET VALUE:** The value that would be received or paid for an investment in an orderly transaction between market participants at the measurement date.
- **MATURITY:** The date upon which the principal or stated value of an investment becomes due and payable.
- **NEGOTIABLE CERTIFICATES OF DEPOSIT:** A CD with a very large denomination, usually \$1 million or more, that can be traded in secondary markets.
- **PAR VALUE:** The nominal dollar face amount of a security.

GLOSSARY

- **PASS THROUGH SECURITY:** A security representing pooled debt obligations that passes income from debtors to its shareholders. The most common type is the mortgage-backed security.
- **REPURCHASE AGREEMENTS:** A holder of securities sells these securities to an investor with an agreement to repurchase them at a fixed price on a fixed date.
- **SETTLE DATE:** The date on which the transaction is settled and monies/securities are exchanged. If the settle date of the transaction (i.e., coupon payments and maturity proceeds) occurs on a non-business day, the funds are exchanged on the next business day.
- **TRADE DATE:** The date on which the transaction occurred; however, the final consummation of the security transaction and payment has not yet taken place.
- **UNSETTLED TRADE:** A trade which has been executed; however, the final consummation of the security transaction and payment has not yet taken place.
- **U.S. TREASURY:** The department of the U.S. government that issues Treasury securities.
- **YIELD:** The rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.
- **YTM AT COST:** The yield to maturity at cost is the expected rate of return based on the original cost, the annual interest receipts, maturity value, and the time period from purchase date to maturity, stated as a percentage on an annualized basis.
- **YTM AT MARKET:** The yield to maturity at market is the rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.

Portfolio Summary and Statistics

City of St. Louis - PFMAM Managed Accounts

Account Summary Report for: CITY OF ST LOUIS

As of 12/31/2018

Portfolio Number	Portfolio Description	Par Value	Market Value	Accrued Interest	Total Value	Yield at Cost	Yield to Maturity	Duration to Worst
81670100	CITY OF ST. LOUIS-AIRPORT PORTFOLIO	120,175,000.00	119,192,994.96	413,745.51	119,606,740.47	2.02	2.61	1.20
81670200	CITY OF ST. LOUIS-AIRPORT PFC PORTFOLIO	14,555,000.00	14,442,197.98	49,673.99	14,491,871.97	2.03	2.61	1.19
81670300	CITY OF ST. LOUIS-GENERAL POOL PORTFOLIO	33,385,000.00	33,143,822.21	108,462.81	33,252,285.02	2.05	2.60	1.17
81670400	CITY OF ST. LOUIS-WATER REVENUE PORT	9,785,000.00	9,761,113.67	33,954.50	9,795,068.17	2.33	2.41	0.21
Total		177,900,000.00	176,540,128.82	605,836.81	177,145,965.63			

Portfolio Summary and Statistics

City of St. Louis - CCGAM Managed Accounts

Account Summary Report for: CITY OF ST LOUIS- UMB MANAGED

As of 12/31/2018

Portfolio Number	Portfolio Description	Par Value	Market Value	Accrued Interest	Total Value	Yield at Cost	Yield to Maturity	Duration to Worst
81680002	ST LOUIS LAMBERT FIELD 2005A DSR	2,460,000.00	2,453,715.18	154.14	2,453,869.32	2.63	2.50	1.74
81680004	ST LOUIS LAMBERT FIELD 2009A DSR	8,620,000.00	8,600,546.27	562.03	8,601,108.30	2.82	2.49	1.90
81680009	STL LAMBERT FLD-ARPT REV BND SERIES 2012	724,700.00	722,529.84	1,299.23	723,829.07	5.28	1.86	0.25
81680012	ST LOUIS LAMBERT FLD 2009A DEBT SERVICE	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680015	ST LOUIS LAMBERT FIELD 2012 DSR	2,775,000.00	2,767,417.28	165.25	2,767,582.53	2.48	2.52	1.40
81680016	ST LOUIS LAMBERT FIELD 2015 DSR	1,970,000.00	1,965,612.81	129.25	1,965,742.06	2.84	2.49	1.94
81680017	ST LOUIS LAMBERT FLD 2015 DEBT SERVICE	144,800.00	144,800.00	0.00	144,800.00	5.21	0.00	0.01
81680018	ST LOUIS LAMBERT FIELD 2017 C & D DSR	4,970,000.00	4,952,205.93	253.56	4,952,459.49	1.92	2.55	0.74
81680019	ST LOUIS LAMBERT FLD 17C CONSTRUCTION BD	22,160,000.00	22,073,993.04	1,087.56	22,075,080.60	1.83	2.54	0.66
81680020	ST LOUIS LAMBERT FLD 17D CONSTRUCTION BD	18,770,000.00	18,697,140.63	921.13	18,698,061.76	1.83	2.54	0.66
81680021	ST LOUIS LAMBERT FIELD C&D CAP INTEREST	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680100	CITY OF ST LOUIS FIRE DEBT ACCOUNT	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680112	ST LOUIS AIRPORT 2005 REFUNDED	13,188,600.00	13,145,459.23	25,777.06	13,171,236.29	5.39	2.15	0.27
81680113	ST LOUIS AIRPORT 2007A	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680121	ST LOUIS CARNAHAN COURTHOUSE 2016A DSR	2,046,000.00	2,039,678.86	0.00	2,039,678.86	5.78	2.43	0.12
81680205	STL MFC REC CENTER BONDS SERIES 2016 DSR	3,025,000.00	3,007,024.03	8,927.68	3,015,951.71	1.81	2.63	0.72
81680300	STL PARKING TRUST PARKING	1,920,000.00	1,915,724.16	125.97	1,915,850.13	2.84	2.49	1.94
81680301	STL PARKING TRUST GENERAL	1,480,000.00	1,476,704.04	97.10	1,476,801.14	2.84	2.49	1.94
81680302	STL PARKING REPAIR AND REPLACE	1,065,000.00	1,061,280.74	54.93	1,061,335.67	2.10	2.55	0.76
81680303	STL PARKING REV BONDS 2007 DEBT SERVICE	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680304	STL PARKING REVENUE BONDS 2007 DSR	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680308	STL PARKING REVENUE- 2015 PROJECT	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680309	STL PARKING REVENUE BONDS 2015 DSR	400,000.00	399,040.56	24.86	399,065.42	2.69	2.51	1.56
81680310	STL PARKING REV BONDS 2013 DEBT SERVICE	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680311	STL PARKING REV BONDS 2015 DEBT SERVICE	0.00	0.00	0.00	0.00	n/a	n/a	n/a
81680351	FOREST PK CAP LEASEHOLD IMPROVE BONDS 13	4,260,000.00	4,247,091.70	232.44	4,247,324.14	2.44	2.55	0.88
81680352	STL FOREST PK CAP LEASE IMPROVE 2015 DSR	835,000.00	833,025.26	53.74	833,079.00	2.75	2.49	1.85
81680405	STL MLK PLAZA REDEVELOPMENT PRJ 2004 DSR	225,000.00	224,257.01	12.58	224,269.59	2.14	2.51	1.27
81680407	STL GRAND CTR REDEVELOP PROJ 2011B DSR	1,620,000.00	1,616,392.26	106.28	1,616,498.54	2.84	2.49	1.94
Total		92,659,100.00	92,343,638.83	39,984.79	92,383,623.62			

Account Summary Report for: CITY OF ST LOUIS-BNY

As of 12/31/2018

Portfolio Number	Portfolio Description	Par Value	Market Value	Accrued Interest	Total Value	Yield at Cost	Yield to Maturity	Duration to Worst
81690100	MFC CCC IMPROVEMENT PROJECT 2009A DSR	630,000.00	627,145.47	28.28	627,173.75	2.30	2.54	0.49
81690103	MFC CCC IMPROVE PRJ 2009B INFRASTRUCTURE	100,000.00	99,546.90	4.49	99,551.39	2.38	2.54	0.49
81690105	MFC CCC IMPROVE PRJ 2010A BOND RESERVE	2,425,000.00	2,414,012.33	108.86	2,414,121.19	2.37	2.54	0.49
81690110	MFC CCC IMPROVEMENT 2015 DSR	1,420,000.00	1,413,565.98	63.74	1,413,629.72	2.38	2.54	0.49
Total		4,575,000.00	4,554,270.68	205.37	4,554,476.05			

Account Summary Report for: CITY OF ST. LOUIS- COMER MANAGED

As of 12/31/2018

Portfolio Number	Portfolio Description	Par Value	Market Value	Accrued Interest	Total Value	Yield at Cost	Yield to Maturity	Duration to Worst
81700500	STL CITY PARKS SERIES 2014 PROJECT FUND	2,750,000.00	2,737,539.75	123.45	2,737,663.20	2.38	2.54	0.49
81700510	STL CITY PARKS SERIES 2014 DSR	375,000.00	373,300.88	16.83	373,317.71	1.35	2.54	0.49
Total		3,125,000.00	3,110,840.63	140.28	3,110,980.91			

Portfolio Summary and Statistics

City of St. Louis - MOSIP Accounts

Consolidated Summary Statement

City of St. Louis

Portfolio Summary			
Portfolio Holdings	Cash Dividends and Income	Closing Market Value	Current Yield
MOSIP	92,535.89	47,887,677.50	2.34 %
MOSIP TERM	0.00	30,221,134.24	* N/A
Total	\$92,535.89	\$78,108,811.74	

Investment Allocation		
Investment Type	Closing Market Value	Percent
Money Market Mutual Fund	47,887,677.50	61.31
Term Investment	30,221,134.24	38.69
Total	\$78,108,811.74	100.00%

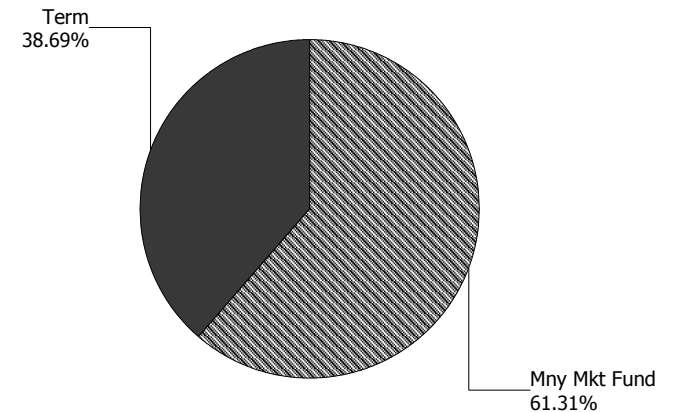
* Not Applicable

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	47,887,677.50	61.30
31 to 60 days	10,221,134.24	13.09
61 to 90 days	20,000,000.00	25.61
91 to 180 days	0.00	0.00
181 days to 1 year	0.00	0.00
1 to 2 years	0.00	0.00
2 to 3 years	0.00	0.00
3 to 4 years	0.00	0.00
4 to 5 years	0.00	0.00
Over 5 years	0.00	0.00
Total	\$78,108,811.74	100.00%

Weighted Average Days to Maturity 24

Sector Allocation



Consolidated Summary Statement

City of St. Louis

Account Number	Account Name	Opening Market Value	Purchases / Deposits	Redemptions / Sales / Maturities	Unsettled Trades	Change in Value	Closing Market Value	Cash Dividends and Income
8500162	General Fund	57,220,836.34	72,063.04	0.00	0.00	0.00	57,292,899.38	72,063.04
8500180	Section 108	1,639.08	3.17	0.00	0.00	0.00	1,642.25	3.17
8500181	Water - ORD #1	1,633.72	3.16	0.00	0.00	0.00	1,636.88	3.16
8500182	Water - ORD #2	1,631.29	3.16	0.00	0.00	0.00	1,634.45	3.16
8500230	Parking Division	10,729,025.60	983.33	0.00	0.00	0.00	10,730,008.93	983.33
8500348	Payroll Account	10,061,509.82	19,480.03	0.00	0.00	0.00	10,080,989.85	19,480.03
Total		\$78,016,275.85	\$92,535.89	\$0.00	\$0.00	\$0.00	\$78,108,811.74	\$92,535.89