



AGENDA REPORT

TO: Jestin D. Johnson
City Administrator

FROM: Erin Roseman
Director of Finance

SUBJECT: Cash Management Informational
Report For the Quarter Ended
June 30, 2023

DATE: August 14th, 2023

City Administrator Approval

Date: **Aug 30, 2023**

RECOMMENDATION

Staff Recommends That The City Council Receive The Informational Cash Management Report For The Quarter Ended June 30, 2023.

EXECUTIVE SUMMARY

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department submits a quarterly informational cash management report to the City Council. For the quarter ending June 30, 2023, the City's Operating Pool Portfolio had a balance of \$2.17 billion and yielded 4.02 percent, while the Successor Agency's Portfolio had a balance of \$23.96 million and yielded 4.99 percent.

BACKGROUND / LEGISLATIVE HISTORY

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of June 30, 2023, the portfolios comply the Investment Policy of the City for Fiscal Year (FY) 2022-23. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in **Attachment A** are each portfolio's current market value and yield as of June 30, 2023, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors that may affect the portfolio's potential investment results.

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Operating Pool Portfolio balances increased from \$1.98 billion as of March 31, 2023, to \$2.17 billion as of June 30, 2023. This net balance increase was mainly due to the following estimates: receipt of \$49.84 million in business tax revenues, receipt of \$259.69 million in property tax revenues, offset by debt service payments of approximately \$92.54 million. The remaining balance decrease of approximately \$31.07 million is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

The Successor Agency's portfolio increased from a balance of \$11.97 million as of March 31, 2023, to a balance of \$23.96 million as of June 30, 2023. The portfolio increased due to receipt of \$10.32 million for Recognized Obligation Payment Schedule ("ROPS"), offset other vendor payments.

Yield Comparison

The effective rate of return on total assets in the City's Operating Pool Portfolio for the month ending June 30, 2023, was 4.02 percent. The effective rate of return on total assets in the Successor Agency's Portfolio for the month ending June 30, 2023, was 4.99 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a lower fund balance and a shorter investment horizon due to cash flow needs. The City Portfolio has a more stable long-term investment horizon, allowing for longer-term securities that typically have higher yields. Note that the current yield curve currently is relatively inverted, and short-term securities are yielding higher returns than long term securities.

The City Portfolio underperformed the one-year government agencies benchmark, which had a yield of 5.32 percent, as the 1-year government agency yield has already priced in future interest rate expectations, and City Portfolio slightly outperformed the Local Agency Investment Fund (LAIF), which had a yield of 3.17 percent.

The performance comparison to LAIF, should be considered in context of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. Moreover, the City does not actively sell securities in the portfolio to take advantage of cyclical swings in the market, which could result in the loss of principal. Rather, the primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

FISCAL IMPACT

There are no budget implications associated with this informational report.

PUBLIC OUTREACH / INTEREST

This item did not require any additional public outreach other than posting on the City's website.

COORDINATION

This report was prepared by the Finance Department, Treasury Bureau.

SUSTAINABLE OPPORTUNITIE

Economic: The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The portfolios' credit quality remains high and well within the City's Investment Policy parameters. Liquidity for both portfolios remains sufficient to meet the City's projected needs.

Environmental: To the extent that new investment opportunities are found in companies if or when financially prudent that are involved in environmentally positive activities, the City will consider investing in these companies (i.e. Commercial Paper, Medium Term Notes, etc.) if permitted by the City Investment Policy.

Race & Equity: The City's policy is to invest, if or when financially prudent in companies that promote using and producing renewable energy resources and any other types of socially responsible investments. Optimization of the portfolios, while observing those key areas, will not only produce interest earnings to the General Fund, but these monies may be available for services to disadvantaged areas, or enhanced recreational or social venues. Furthermore, the Treasury Bureau makes every effort to identify and purchase additional qualifying investments from renewable energy and other socially responsible companies.

ACTION REQUESTED OF THE CITY COUNCIL

Staff Recommends That The City Council Receive The Cash Management Report For The Quarter Ended June 30, 2023.

For questions regarding this report, please contact David Jones, Treasury Administrator, at (510) 238-6508.

Respectfully submitted,



Erin Roseman (Aug 29, 2023 12:40 PDT)

Erin Roseman
Director of Finance, Finance Department

Reviewed by:

Max Kumar, Investment & Operations Manager
Treasury Bureau

Prepared by:
Jason Lu, Treasury Analyst III
Treasury Bureau

Attachments (1):

A: ***Cash Management Report for the Quarter Ended June 30, 2023***

City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

**Cash Management Report For
The Quarter Ended
June 30, 2023
Finance Department
Bureau of Treasury**

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager

Jason Lu,
Treasury Analyst III



**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED JUNE 30, 2023**

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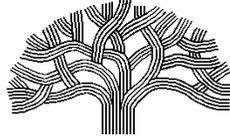
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Appendices

Appendix A - City of Oakland Portfolio Detail for Period Ended June 30, 2023

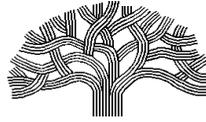
Appendix B - City of Oakland Redevelopment Successor Agency Portfolio Detail for Period Ended June 30, 2023



**CITY OF OAKLAND AND CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED JUNE 30, 2023**

**PREPARED BY THE
FINANCE DEPARTMENT
BUREAU OF TREASURY**

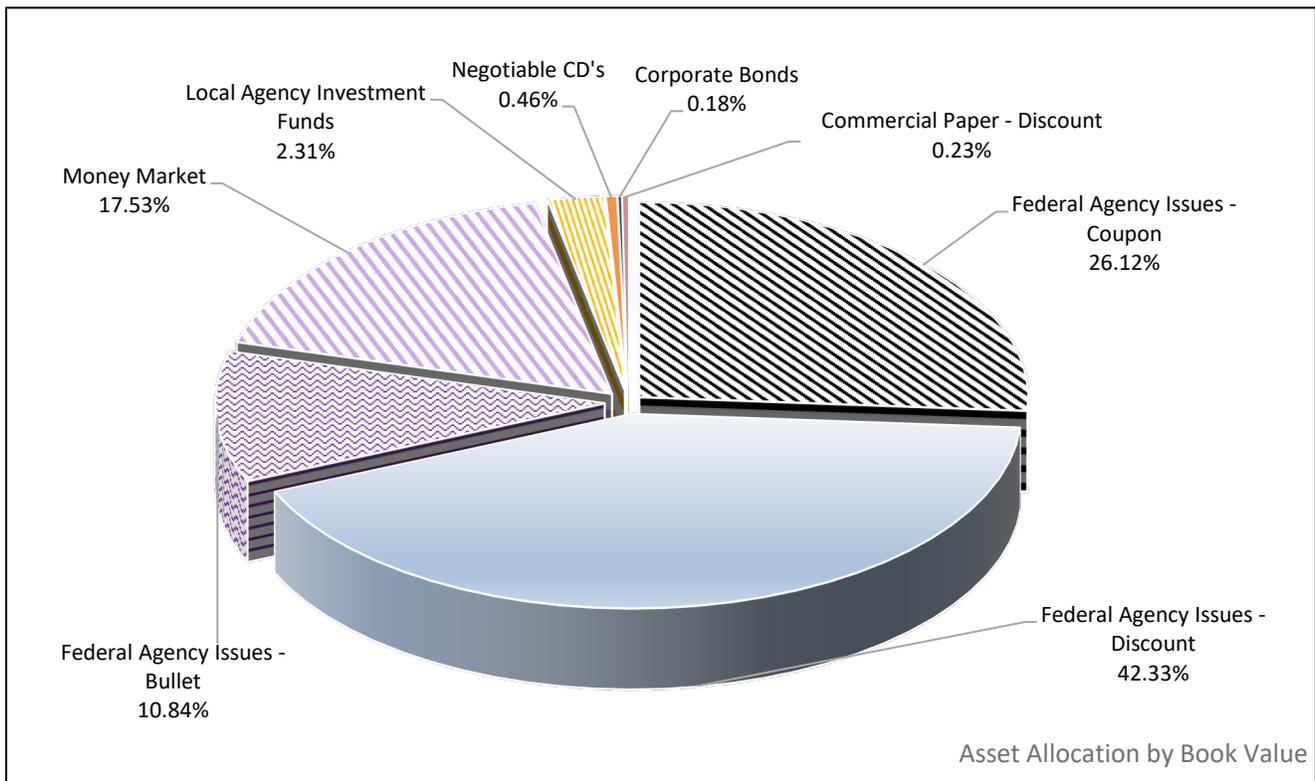
JUNE 30, 2023



City Operating Pooled Portfolio Statistics
For the month ended June 30, 2023

Average Daily Balance	\$2,185,125,703
Total Earning Quarter	\$20,586,699
Month End Yield	4.02%
Average Maturity	216 days
Daily Liquidity	19.59%
180 Day Liquidity	65.50%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	566,223,333.33	540,219,680.08	566,016,032.84	26.12	100%- Yes
Federal Agency Issues - Discount	944,000,000.00	930,662,666.18	917,447,632.49	42.33	100%-Yes
Federal Agency Issues –Bullet	235,392,000.00	230,392,540.35	234,870,704.76	10.84	100%-Yes
Money Market	380,000,000.00	380,000,000.00	380,000,000.00	17.53	20%-Yes
Local Agency Investment Funds	50,000,000.00	49,241,424.95	50,000,000.00	2.31	\$75M Max-Yes
Negotiable CD's	10,000,000.00	9,998,640.00	10,000,000.00	0.46	30%-Yes
Corporate Bonds	4,000,000.00	3,810,955.68	3,998,466.90	0.18	40%-Yes
Commercial Paper – Discount	5,000,000.00	4,997,890.00	4,928,741.67	0.23	40%-Yes
Total \$	2,194,615,333.33	2,149,323,797.24	2,167,261,578.66	100	



As of June 30th, 2023, the unaudited total cash and investments managed by the City is \$2.50 billion, with \$2.17 billion in City's Operating Pool, \$293.95 million in City Restricted Trust Funds and \$40.24 million cash held at bank.

**CITY OF OAKLAND AND OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED JUNE 30, 2023**

I. ECONOMIC REVIEW

MARKET OVERVIEW

Inflation has been the U.S economy's biggest issue since the pandemic as the cost of living is running near its highest levels in 40 years. The Federal Open Market Committee ("FOMC") maintained a 0% interest rate hike in June 2023, bringing the federal funds rate to a range of 5.00%-5.25%, the highest level in the last 16 years. FOMC has approved 10 consecutive interest rate increases totaling 0.85% in the first 6 months of this year, with June being the first month they held off on a hike. FOMC is expected to increase interest rates and keep the interest rates high until inflation is at policy goal of 2%. The policy is also likely in response to the highest inflation levels in 41 years for consumer prices.

The U.S. economy increased more than expected in the second quarter of 2023, showing few signs of recession as inflation was kept in check through the period. According to the U.S. Department of Commerce, Real Gross Domestic Product (GDP) – the output of goods and services produced by labor – increased at an annual rate of 2.4 percent in the second quarter of 2023. Economists surveyed by Dow Jones expected an increase of 2.0 percent. The Real GDP had increased 2.0 percent in the first quarter of 2023. The increase in real GDP reflected increases in private inventory investment, consumer spending, government spending, and nonresidential fixed investment.

The U.S. economy eased the number of jobs in June 2023, showing signs of a slowdown. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 209,000 jobs in June 2023, after increasing by 306,000 jobs in May 2023. Economists surveyed by Dow Jones were expecting an addition of 240,000 jobs. The unemployment rate in June dropped to 3.6% in June 2023 as labor force participation is still below pre-Covid levels. The biggest jobs gains were in the government sector adding 60,000 jobs, followed by 41,000 jobs created in the healthcare sector. Average hourly wages increased 0.4% in June 2023 and still up 4.4% year over year.

U.S. consumer spending was increased in June 2023, showing surprising resilience despite rate hikes. The Bureau of Economic Analysis reported that real consumer spending, which accounts for almost 70 percent of the economy, increased 1.6 % in June, after increasing 4.2% in the first quarter. Consumer resiliency continues despite higher interest rates and continuing inflation.

Inflation was slowed down again in June, as the Federal Reserve's interest rate tries to be brought down. According to the Labor department, the consumer price index, which measures the cost of broad basket of goods and services, increased 0.2% in June 2023, in line with the Dow Jones economic estimates. CPI has increased 3% since last June. While excluding food and energy prices, core CPI has increased 0.2% in June and up 4.8% since last year. Drop in used vehicle costs and airline fares mostly contributed to keeping inflation in check, dropping 0.5% and 3% respectively in June, while food prices were up 0.1% and shelter prices were up 0.4% in June. Despite slight inflation moderating, it remains well above the 2% inflation goal.

The Federal Reserve's preferred inflation measures continued on in June as consumer spending rose, despite policymakers wanting to further scale back the pace of interest-rate hikes. The personal

consumption expenditure (PCE) price index excluding food and energy increased by 0.2% in June 2023, meeting Dow Jones survey of estimates. Including food and energy, the PCE index rose 0.2%. In 12 months through June 2023, core PCE index has increased 3.0%, down from 3.8% in May 2023. The core PCE is closely watched as the measure takes into accounts changing consumer behavior, such as substituting lower price goods for higher priced items. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer confidence increased more than expected in June 2023, signaling consumers feel bullish about the economy. The Conference Board, a non-profit business and research group organization, reported that its index of consumer confidence increased to 109.7 in June 2023 from 102.5 in May 2023. However, consumer spending and economic growth will likely continue to face strong opposition from inflation and rate hikes.

Consumer spending came in above expectations as a sign of resilience to keep the economy on a sturdy growth path. The U.S. Commerce Department reported retail sales increased by 0.2% in June 2023, less than the expected 0.5% increase. Excluding autos, sales increased 0.6% from last month. Retail sales have increased by 1.5% from a year ago.

U.S. manufacturing activity slowed further in June 2023, as factories resorted to layoffs due to shrinking activity, but price pressures continue to settle down. The Institute of Supply Management (ISM) said its manufacturing index decreased to a reading of 46.0 in June 2023, from 46.9 in May 2023. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.1% of the U.S economy. Economists polled by Reuters had forecast the index to increase to 47.0.

U.S. producer prices rose slightly in June 2023, a sign that inflation is calming however still higher than the FOMC inflation goal of 2%. The Labor Department reported that its producer price index (PPI) for final demand increased by 0.1% in June 2023, revised from May 2023. A Survey of Dow Jones had estimated the PPI to increase by 0.2%. Excluding food, energy and trade services, the index increased 0.1%. In the 12 months through June 2023, the PPI increased 0.1% percent, the smallest year-on-year rise since August 2020.

U.S. import prices fell more than expected in June, a sign that inflation pressures are subsiding. According to the Labor Department, import prices decreased by 0.2% in June 2023, after import prices had decreased by 0.4% in May 2023. Economists surveyed by Wall Street had forecasted import prices to decrease by 0.1% percent. In the 12 months through June 2023, import prices decreased by 6.1%, suggesting the fight against inflation is still going on.

U.S. homebuilding decreased in June 2023, as high mortgage rates and high construction costs alongside limited land made homebuilders struggle. The Commerce Department reported Housing Starts decreased by 8% to a seasonally adjusted annual rate of 1.43 million units in June 2023. Economists polled by the *Wall Street Journal* forecasted starts to decrease to an annual rate of 1.48 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, decreased by 7 percent in June 2023. Permits issued fell 3.7% in June, down 15% from a year ago.

The U.S. existing home sales fell in June 2023, as low supply cripples the buying market. The National Association of Realtors reported its index of existing home sales decreased by 3.3% in June to a seasonally adjusted annual rate of 4.16 million homes in June. Existing home sales count is down 13.6% compared to June 2022.

INTEREST RATES

During the second quarter, the "FOMC", met on May 3rd and June 14th and increased the funds rate by 0.25% in the May meeting and maintained it in the June meeting, to leave the federal funds rate range to 5.00-5.25%. In addition, FOMC will continue reducing its holding of Treasury securities and

agency debt and agency mortgage-backed securities as part of reducing the size of the Federal Reserve's balance sheet.

FOMC is poised to keep increasing the federal funds rate to further stabilize price pressures in order to attain a stance of monetary policy that is sufficiently restrictive to return inflation to 2 percent over time. The FOMC will take into account the cumulative tightening of monetary policy, the lags with which monetary policy affects economic activity and inflation, and economic and financial developments to do so. In addition, the Committee will continue reducing its holdings of Treasury securities and agency debt and agency mortgage-backed securities so inflation can return to 2 percent.

The FOMC has reflected that some financial conditions have improved by policy measures implicated by the Federal Government and Federal Reserve, however U.S economic uncertainty remains, amid elevated inflation and supply and demand imbalances. The FOMC committee expects to change this target range until it is confident that the economy has weathered recent events and is on track for its maximum employment and price stability goals.

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Operating Pool Portfolio balances increased from \$1.98 billion as of March 31, 2023, to \$2.17 billion as of June 30, 2023. This net balance increase was mainly due to the following estimates: receipt of \$49.84 million in business tax revenues, receipt of \$259.69 million in property tax revenues, offset by debt service payments of approximately \$92.54 million. The remaining balance decrease of approximately \$31.07 million is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

PORTFOLIO COMPOSITION

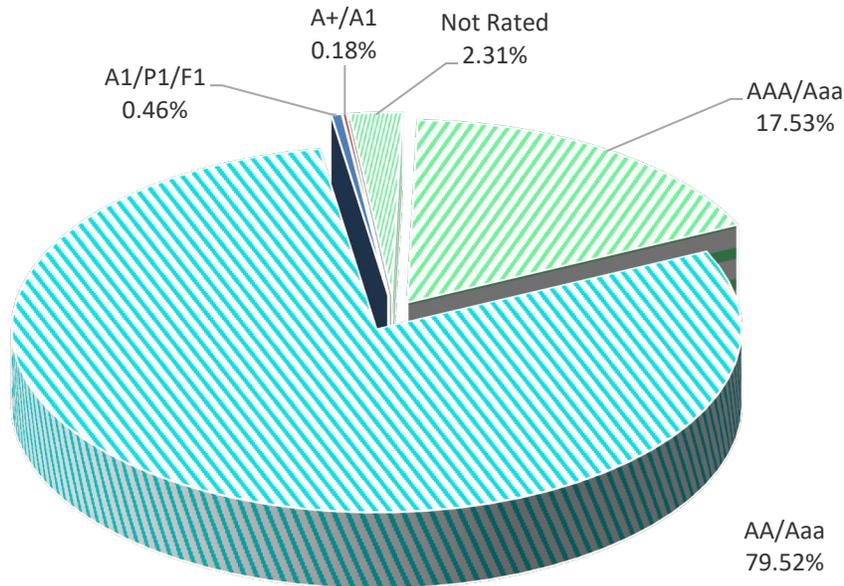
The Portfolio continues to comply with all provisions of the City's adopted Investment Policy for Fiscal Year 2022-23, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

The following discussion addresses the City's operating pool portfolio characteristics in terms of the Investment Policy's four objectives: safety, liquidity, diversity, and return. Portfolio detail for each month of the current quarter is attached to this report.

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of June 30, 2023. Approximately 79.52% of Operating Pool investments were rated in the AA/Aaa category while 17.53% in AAA/Aaa, 2.31% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 0.46% in the A1/P1 category and 0.18% in A1/A category. The government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA in 2011 and S&P has maintained its AA+ rating as of June 30th 2023. Moody's Investors Service and Fitch Ratings continue to maintain AAA ratings for government agencies.

The City's Investment Policy for FY 2022-2023 does not have a rating criteria level for government agencies.

**City of Oakland Operating Pool
Portfolio Credit Quality
(As of 6/30/23)**



Liquidity. Liquidity continues to be a primary objective when making investment decisions for the Operating Pool portfolio. With ongoing capital projects at the Port and within the City, and to ensure that sufficient liquidity is available to meet day-to-day expenditures, the City maintains a sufficient “cushion” in money market funds to meet unanticipated project expenditures.

Debt service payable from the City's Operating Pool for the Port and the City for the six months following June 30, 2023 is approximately \$110 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

Days	Amount(s)	Percent
0-30	\$ 620,000,000	28.25%
31-180	\$ 817,642,000	37.25%
Total	\$1,437,642,000	65.50%

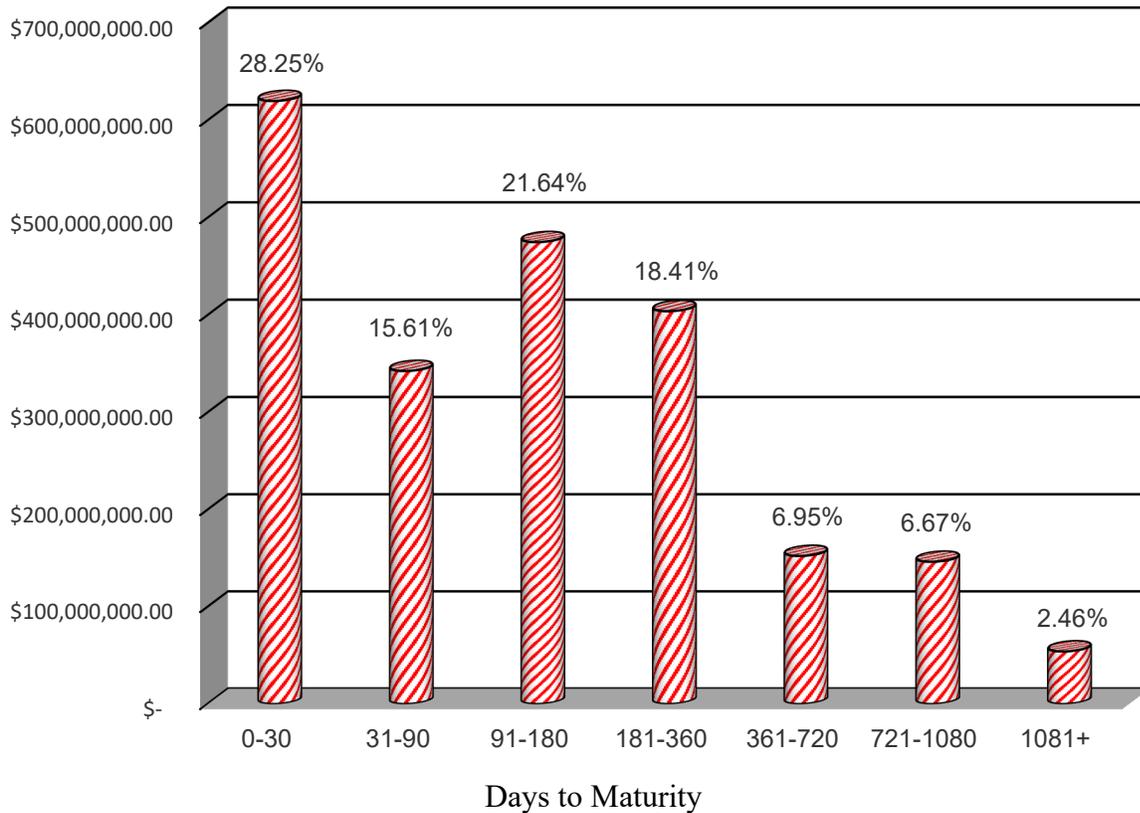
Investments maturing within 180 days include \$50 million in LAIF and \$380.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

Five Year Historical Portfolio Balance: Listed below is the balance for the operating pool portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
June 2023	\$2,167,261,579	12.45%
June 2022	\$1,927,718,326	16.70%
June 2021	\$1,651,928,728	20.90%
June 2020	\$1,366,320,216	7.59%
June 2019	\$1,269,974,493	

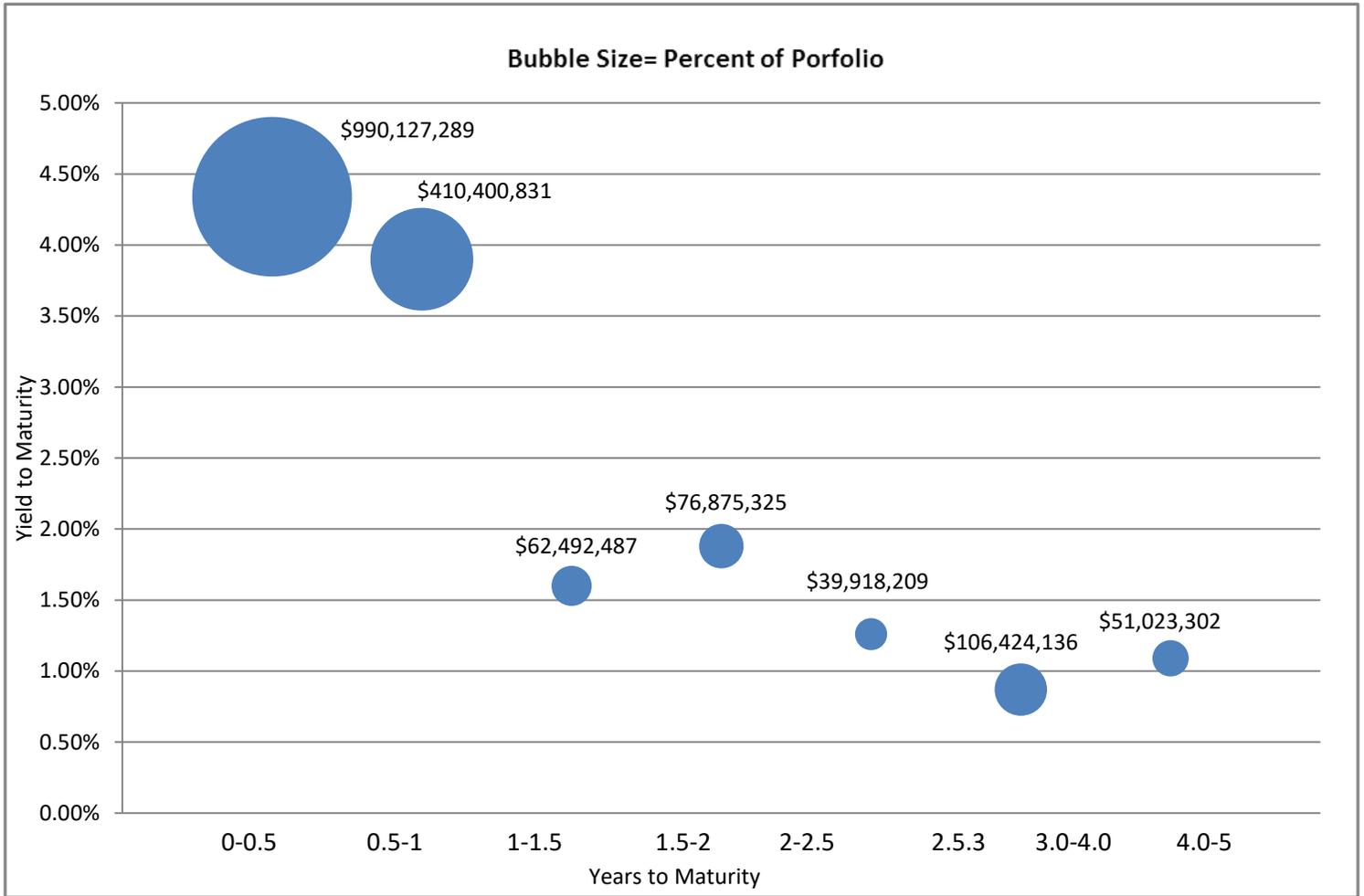
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of June 30, 2023.

City of Oakland Operating Pool Portfolio Maturity
(As of 6/30/23)



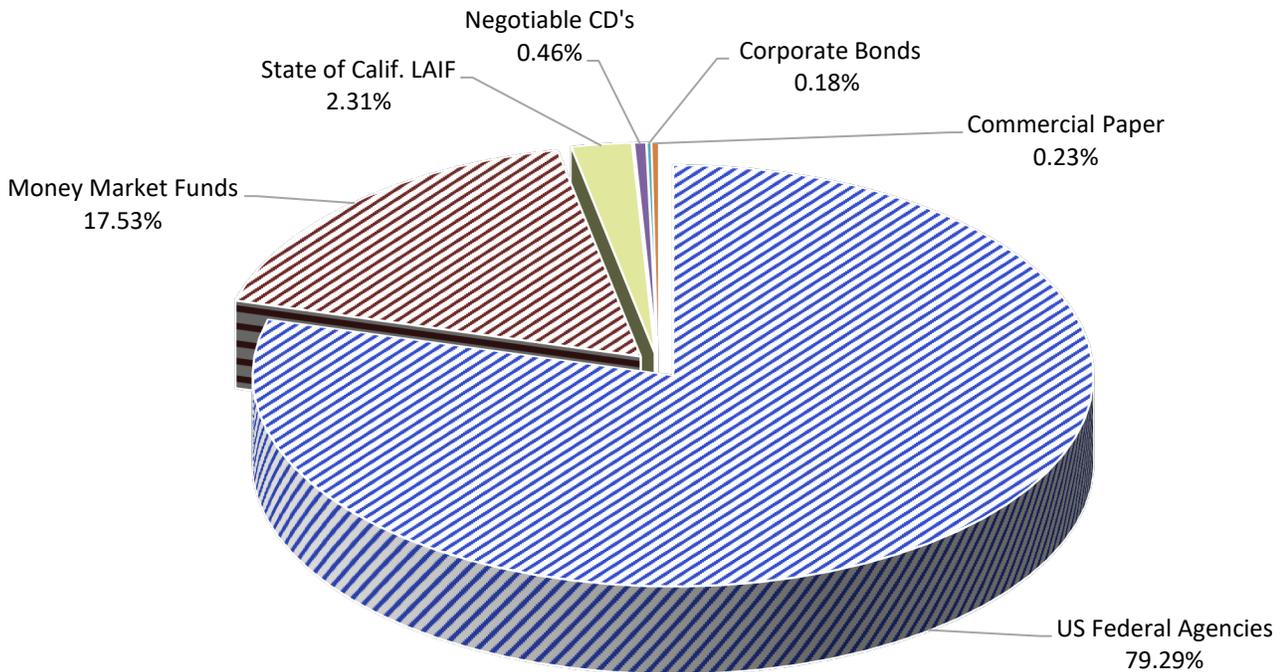
The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that a higher percentage of the portfolio is invested in the front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Pool
Yield to Maturity
(As of 6/30/23)**



Diversity. To reduce the risks of investing, the portfolio is diversified among a variety of financial instruments, as depicted by the following chart. In addition to limiting the types of investments permissible in any one category as outlined in the Investment Policy, no more than 5% of the total cash portfolio may be invested in any one issue. This single-issue provision does not apply to money market funds or to LAIF, as they each are backed by a large portfolio of highly diversified assets.

**City of Oakland Operating Pool
Portfolio Diversity
(As of 6/30/23)**



Derivatives. The Operating Pool Portfolio contained no derivative instruments (interest rate swaps, futures, or options) during this reporting period.

Yield. Total interest earned for the quarter ended June 30, 2023, was approximately \$20,586,699. The effective rate of return on total assets in the Operating Pool Portfolio for month-end June 30, 2023, was 4.02% as compared to 3.45% for March 31, 2023. It continues to be the City's practice to hold investments to maturity rather than to sell. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Pool
Comparative Annualized Yields**
(As of 6/30/23)

As of Month-end	1-year Govt. Agency	LAIF¹	City of Oakland Operating Pool	Alameda County Pool²
April 2023	4.75%	2.87%	3.69%	1.38%
May 2023	5.16%	2.99%	3.84%	2.49%
June 2023	5.32%	3.17%	4.02%	3.26%

¹Effective monthly average return.

²Annualized monthly accrual-based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Pool Portfolio for the month ending June 30, 2023, was 4.02 percent. The City’s Operating Pool Portfolio had under-performed the 1-year government agency which yielded a rate of 5.32 percent, as the 1-year government agency yield has already priced in future interest rate expectations. The City’s Operating Pool Portfolio outperformed the Local Agency Investment Fund (“LAIF”), which ended the month at 3.17 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for June 2023 of 3.26 percent. The Alameda County Pool had a Portfolio of \$9.76 billion with 473 days to maturity, meanwhile the City’s Operating Pool had an accrual rate of return of 4.02 percent for June 2023. The City Operating Pool had a Portfolio of \$2.17 billion with 216 days to maturity.

As of June 30, 2023, the City Operating Pool’s average days-to-maturity (ADM) was 216 days versus LAIF’s average days-to-maturity (ADM) was 260 days.

The performance comparison to LAIF must be considered in light of LAIF’s historical tendency to lag market changes in both rising and falling interest rate environments. The City does not actively sell securities in the portfolio to take advantage of cyclical swings in the market, which could result in the loss of principal. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and yield in that respective order.

The summary below provides total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio	June 30, 2023	March 31, 2023	June 30, 2022	
<i>Quarter-End</i>				
Total Interest Earnings	\$ 20,586,699	\$ 16,022,624	\$ 3,295,808	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 20,586,699	\$ 16,022,624	\$ 3,295,808	
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$ 53,631,184	\$ 33,046,055	\$ 6,146,109	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 53,631,184	\$ 33,046,055	\$ 6,146,109	

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$2.15 billion, which was below book value by \$17,937,781. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 2,149,323,797	Market Value	\$ 2,149,323,797
Original Cost	(2,166,315,911)	Original Cost	(2,167,261,579)
Net Unrealized Gain (Loss)	\$ (16,992,114)	Net Unrealized Gain (Loss)	\$ (17,937,781)

The City's investment strategy, per the Investment Policy, is generally to hold securities to maturity. The net unrealized gain (loss) noted above are "paper gains or paper losses" where there is an inverse relationship between the changes in market interest rates to the value of fixed income investment securities.

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III. CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$11.97 million as of March 31, 2023, to a balance of \$23.96 million as of June 30, 2023. The portfolio increased due to receipt of \$10.32 million for Recognized Obligation Payment Schedule ("ROPS"), offset other vendor payments.

PORTFOLIO COMPOSITION

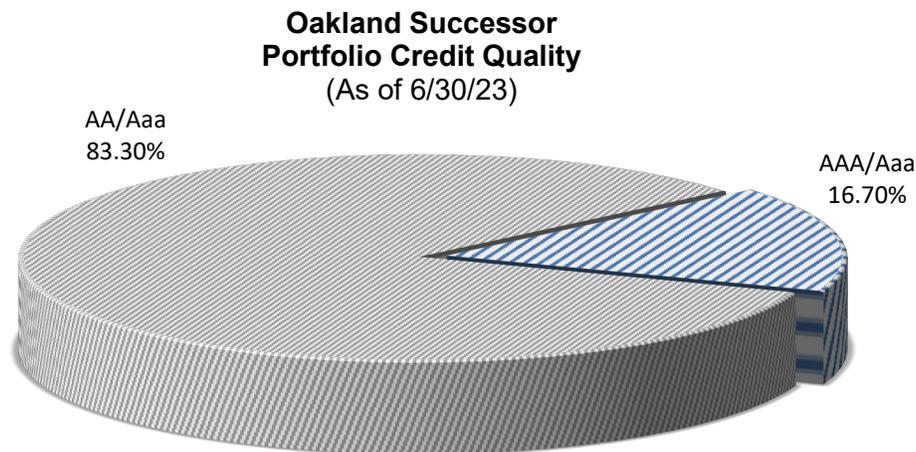
The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2022-2023, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

The following discussion addresses the Successor Agency's investment portfolio characteristics in terms of the Investment Policy's four objectives of safety, liquidity, diversity, and return. Portfolio detail for each of the months in the current quarter is attached to this report.

Preservation of Capital/Safety

The Successor's holdings by credit rating category are depicted in the chart below. Approximately 16.70% of Operating Fund investments were rated in the AAA/Aaa, while 83.30% were rated AA/Aaa. The government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA in 2011 and S&P has maintained its AA+ rating as of June 30th 2023. Moody's Investors Service and Fitch Ratings continue to maintain AAA for government agencies.

The City's Investment Policy for FY 2022-2023 does not have a rating criteria level for government agencies.



Liquidity. Liquidity within the Successor’s Portfolio remains sufficient to meet only debt service needs of the Successor for the next three months and beyond. The debt service payment for the next six months for the Successor is approximately \$15.29 million. The estimated 6 month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
July-Dec 2023*	
Beg: Available Balance	\$ 23,956,775
ROPS Receipt**	-
Debt Service	15,293,125
Other expenses	(5,000,000)
Bal: Dec 2023**	\$ 34,249,900
*Successor Pool Only	
**Estimated	

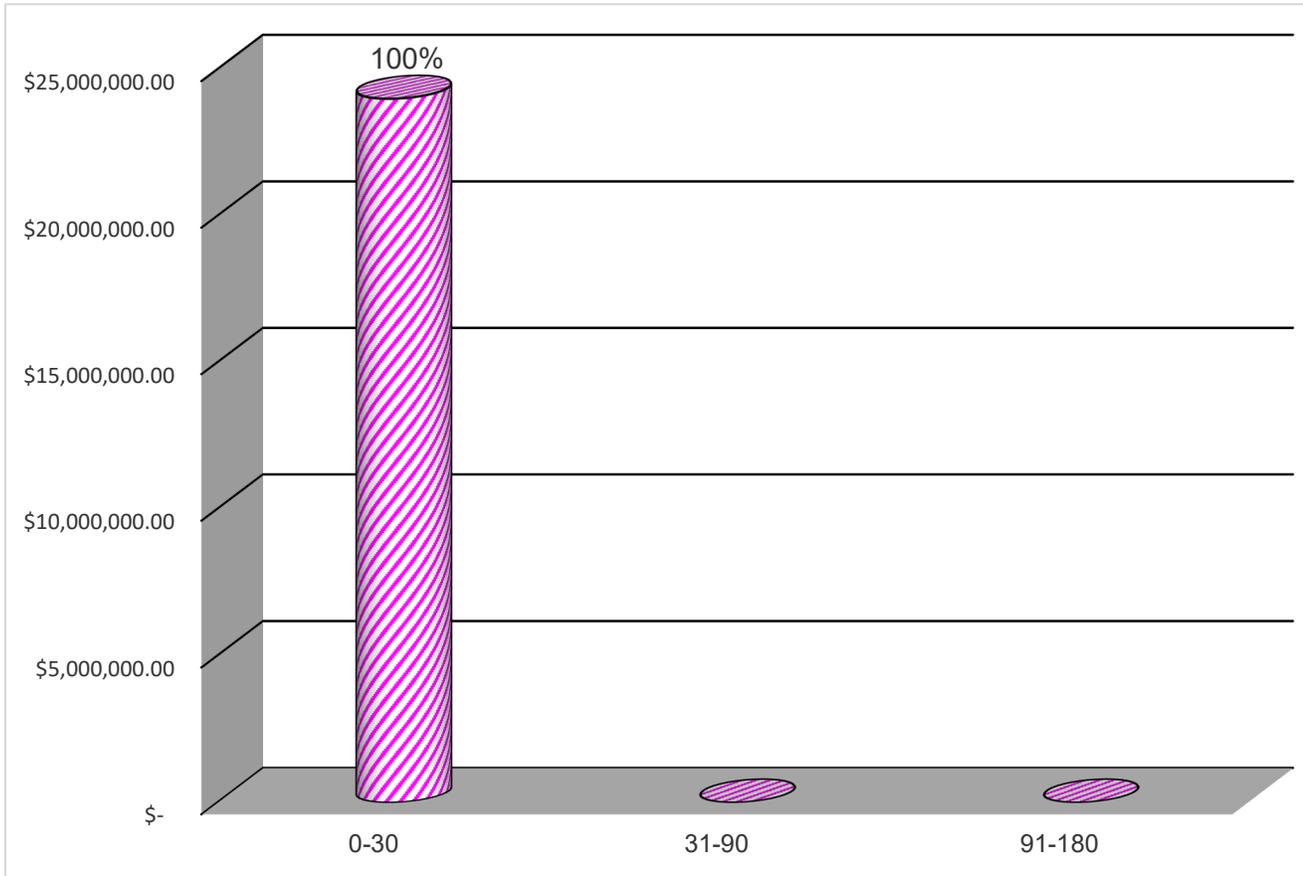
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
June 2023	\$23,956,775	(39.24%)
June 2022	\$39,428,558	(21.13%)
June 2021	\$49,992,314	(4.63%)
June 2020	\$52,417,329	(16.99%)
June 2019	\$63,147,562	

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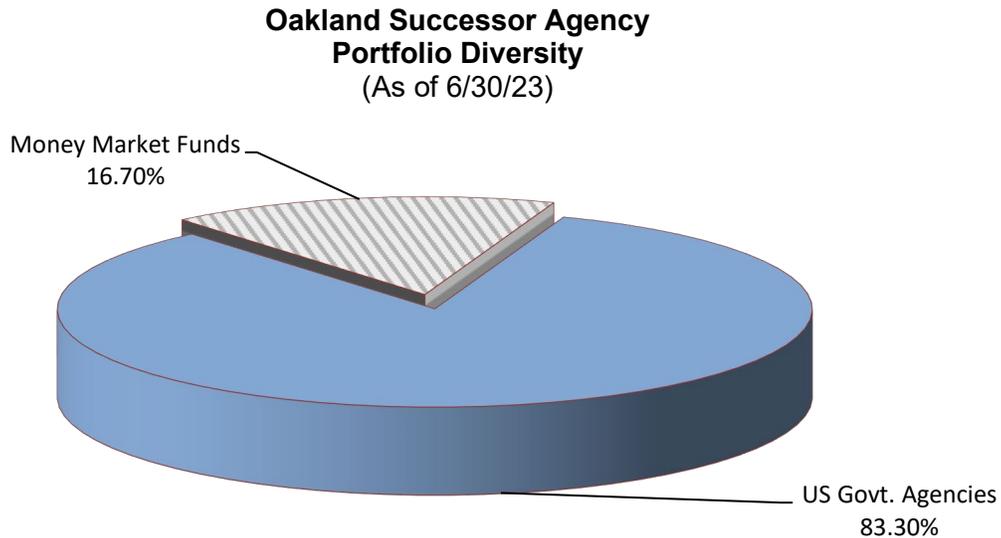
The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 6/30/23)**



Days to Maturity

Diversity. To reduce the risks of investing, the portfolio is diversified among a variety of instruments, as depicted by the following chart. In addition to limiting the types of investment in any one category, as outlined in the Investment Policy, no more than 5 percent of the total cash portfolio may be invested in any one issue.



Derivatives. The Successor Portfolio contained no derivative instruments during this reporting period.

Yield. The Total interest earned for the quarter ended June 30, 2023, was approximately \$279,113. The effective rate of return on total assets in the Successor's Portfolio was 4.99 percent for the month ending June 30, 2023. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 5.32 percent as of June 30, 2023. The Successor's Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 3.17 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has an extremely short duration due to liquidity concerns/needs, thus was able to only generate short-term returns in comparison to LAIF and was slightly below the 1-year government agency, which includes future interest rate expectations priced in.

As of June 30, 2023, Successor's Portfolio Fund's average days-to-maturity (ADM) was 7 days versus LAIF's average days-to-maturity (ADM) of 260 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 6/30/23)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor Agency
April 2023	4.75%	2.87%	4.73%
May 2023	5.16%	2.99%	4.96%
June 2023	5.32%	3.17%	4.99%

¹Effective monthly average return

The summary below provides the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED				
<u>Accrual Basis</u>				
Total Portfolio		<u>June 30, 2023</u>	<u>March 31, 2023</u>	<u>June 30, 2022</u>
<i>Quarter-End</i>				
Total Interest Earnings	\$	279,113	\$ 217,932	\$ 56,925
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	279,113	\$ 217,932	\$ 56,925
<i>Fiscal Year-to-Date</i>				
Total Interest Earnings	\$	758,469	\$ 479,355	\$ 71,592
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	758,469	\$ 479,355	\$ 71,592

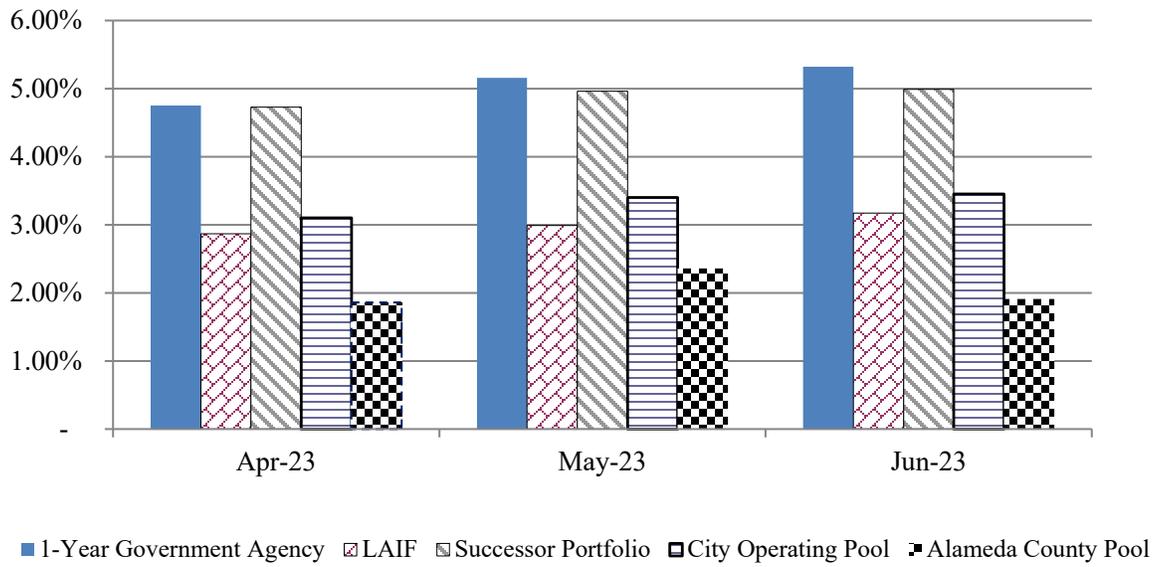
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended June 30, 2023 was \$23.96 million, which was above book value by 25,800. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES					
	<u>Cash Basis</u>			<u>Accrual Basis</u>	
Market Value	\$	23,982,576	Market Value	\$	23,982,576
Original Cost		(23,956,775)	Original Cost		(23,956,775)
Net Unrealized Gain (Loss)	\$	25,800	Net Unrealized Gain (Loss)	\$	25,800

The following chart shows yield comparisons for the quarter.

Portfolio Earnings Comparison



**Appendix A - City of Oakland
Portfolio Detail for Period Ended
June 30, 2023**



**CITY POOL FY22-23
Portfolio Management
Portfolio Summary
June 30, 2023**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	566,223,333.33	540,219,680.08	566,016,032.84	26.12	1,049	551	2.497	2.531
Federal Agency Issues - Discount	944,000,000.00	930,662,666.18	917,447,632.49	42.33	214	104	4.947	5.016
Money Market	380,000,000.00	380,000,000.00	380,000,000.00	17.53	1	1	4.961	5.030
Local Agency Investment Funds	50,000,000.00	49,241,424.95	50,000,000.00	2.31	1	1	3.124	3.167
Corporate Bonds	4,000,000.00	3,810,955.68	3,998,466.90	0.18	1,096	353	0.533	0.540
Negotiable CD's	10,000,000.00	9,998,640.00	10,000,000.00	0.46	270	268	5.734	5.813
Federal Agency Issues-Coupon/Bullet	235,392,000.00	230,392,540.35	234,870,704.76	10.84	644	241	2.701	2.739
Commercial Paper - Discount	5,000,000.00	4,997,890.00	4,928,741.67	0.23	102	2	5.103	5.174
Investments	2,194,615,333.33	2,149,323,797.24	2,167,261,578.66	100.00%	438	216	4.020	4.076
Cash and Accrued Interest								
Accrued Interest at Purchase		57,631.94	57,631.94					
Subtotal		57,631.94	57,631.94					
Total Cash and Investments	2,194,615,333.33	2,149,381,429.18	2,167,319,210.60		438	216	4.020	4.076

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	7,217,330.65	53,631,183.89	53,631,183.89
Average Daily Balance	2,185,125,702.83	1,917,346,015.63	
Effective Rate of Return	4.02%	2.80%	

Treasury Bureau, Finance Department

CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
June 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,762,640.75	3,000,000.00	0.780	AA	0.769	716	06/16/2025
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,891,504.04	2,999,294.44	0.370	AA	0.398	258	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,781,099.39	3,000,000.00	0.700	AA	0.690	625	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,781,099.39	3,000,000.00	0.700	AA	0.690	625	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,715,453.09	3,000,000.00	1.050	AA	1.036	998	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,715,453.09	3,000,000.00	1.050	AA	1.036	998	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,715,453.09	3,000,000.00	1.050	AA	1.036	998	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,715,453.09	3,000,000.00	1.050	AA	1.036	998	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,772,229.59	3,000,000.00	0.710	AA	0.700	660	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,941,689.99	3,000,000.00	0.230	AA	0.227	135	11/13/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,767,277.46	3,000,000.00	0.730	AA	0.720	688	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,447,916.75	4,996,801.45	0.870	AA	0.878	1,165	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,670,872.28	3,000,000.00	0.940	AA	0.927	1,185	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,709,999.15	3,000,000.00	1.430	AA	1.410	1,241	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,718,788.43	3,000,000.00	1.540	AA	1.519	1,248	11/30/2026
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,920,412.61	3,000,000.00	1.670	AA	1.647	251	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,931,930.15	3,000,000.00	2.920	AA	2.880	320	05/16/2024
3133EN3R9	55928	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,985,356.50	5,000,000.00	5.000	AA	4.932	159	12/07/2023
3133EN3R9	55929	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,985,356.50	5,000,000.00	5.000	AA	4.932	159	12/07/2023
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,924,258.55	4,968,622.89	4.125	AA	4.340	891	12/08/2025
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,958,255.50	5,000,000.00	4.690	AA	4.626	1,074	06/09/2026
3133ENY87	55901	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,988,870.40	5,000,000.00	5.050	AA	4.981	131	11/09/2023
3133ENY87	55902	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,988,870.40	5,000,000.00	5.050	AA	4.981	131	11/09/2023
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,950,842.75	4,996,341.53	4.500	AA	4.494	506	11/18/2024
3133EN6X3	56009	FEDERAL FARM CREDIT BANK		01/24/2023	5,000,000.00	4,976,384.80	5,000,000.00	4.880	AA	4.813	207	01/24/2024
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,227,350.13	1,333,333.33	0.760	AA	0.750	716	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,690,072.13	3,000,000.00	0.500	AA	0.493	940	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,706,574.23	3,000,000.00	0.750	AA	0.602	941	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,689,590.12	3,000,000.00	0.500	AA	0.493	942	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,691,014.82	3,000,000.00	0.520	AA	0.513	942	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,695,305.96	3,000,000.00	0.580	AA	0.572	942	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,709,671.94	3,000,000.00	0.500	AA	0.434	943	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,690,772.63	3,000,000.00	0.520	AA	0.513	943	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,691,448.89	3,000,000.00	0.600	AA	0.592	957	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,672,548.02	2,999,842.33	0.625	AA	0.618	962	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,682,745.62	3,000,000.00	0.500	AA	0.493	963	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,669,212.80	3,000,000.00	0.600	AA	0.592	968	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,679,919.53	3,000,000.00	0.750	AA	0.740	969	02/24/2026

CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
June 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,679,919.53	3,000,000.00	0.750	AA	0.740	969	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,672,615.55	3,000,000.00	0.650	AA	0.641	969	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,672,615.55	3,000,000.00	0.650	AA	0.641	969	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,670,786.87	3,000,000.00	0.625	AA	0.616	969	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,670,786.87	3,000,000.00	0.625	AA	0.616	969	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,681,373.00	3,000,000.00	0.500	AA	0.493	970	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,691,832.71	3,000,000.00	0.650	AA	0.641	971	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,714,974.89	3,000,000.00	1.000	AA	0.848	982	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,706,076.50	3,000,000.00	0.920	AA	0.907	996	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,638,909.99	2,925,000.00	1.000	AA	0.986	996	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,882,866.29	3,000,000.00	0.350	AA	0.345	271	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,813,327.22	3,000,000.00	0.550	AA	0.542	457	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,709,719.49	3,000,000.00	1.100	AA	1.085	1,026	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,269,896.47	2,499,293.75	1.250	AA	0.967	1,032	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,723,875.77	3,000,000.00	1.250	AA	1.011	1,032	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,704,802.40	3,000,000.00	1.050	AA	1.036	1,032	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,815,416.66	3,000,000.00	0.625	AA	0.616	485	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,787,387.30	3,000,000.00	0.700	AA	0.690	668	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,723,679.63	3,000,000.00	1.250	AA	1.085	1,033	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,874,792.45	3,000,000.00	0.400	AA	0.395	303	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,803,679.97	3,000,000.00	0.550	AA	0.542	514	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,726,464.68	3,000,000.00	1.350	AA	0.996	1,060	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,702,178.66	3,000,000.00	1.050	AA	0.927	1,061	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,695,597.65	3,000,000.00	1.050	AA	0.952	1,095	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,795,326.95	2,999,358.33	0.600	AA	0.606	548	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,791,064.91	3,000,000.00	0.500	AA	0.493	548	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,686,549.50	3,000,000.00	1.000	AA	0.986	1,122	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,970,577.12	3,200,000.00	0.520	AA	0.513	577	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,865,011.82	3,000,000.00	0.400	AA	0.395	328	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,685,286.59	3,000,000.00	1.050	AA	1.036	1,152	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,290,778.97	3,647,123.09	0.650	AA	0.666	1,152	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,772,259.68	3,000,000.00	0.570	AA	0.562	635	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,772,736.20	3,000,000.00	0.550	AA	0.542	636	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,686,960.80	3,000,000.00	1.125	AA	1.110	1,186	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,686,960.80	3,000,000.00	1.125	AA	1.110	1,186	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,760,563.16	3,000,000.00	0.800	AA	0.789	730	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,791,054.71	3,000,000.00	0.500	AA	0.493	548	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,671,385.10	3,000,000.00	0.950	AA	0.937	1,187	09/30/2026

CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
June 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,675,801.10	3,000,000.00	1.000	AA	0.986	1,187	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,680,191.96	3,000,000.00	1.050	AA	1.036	1,187	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,822,869.08	3,000,000.00	0.650	AA	0.641	464	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,724,821.70	2,998,005.00	1.625	AA	1.372	1,215	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,697,852.09	3,000,000.00	1.250	AA	1.233	1,215	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,057,565.70	3,400,000.00	1.250	AA	1.233	1,215	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,776,069.89	3,000,000.00	0.820	AA	0.809	667	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,821,659.09	3,000,000.00	0.790	AA	0.779	485	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,852,567.64	3,000,000.00	1.000	AA	0.986	412	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,942,982.42	3,000,000.00	0.500	AA	0.493	139	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,943,982.56	3,000,000.00	0.750	AA	0.740	144	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,942,662.74	3,000,000.00	0.800	AA	0.789	149	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,821,959.12	3,000,000.00	1.000	AA	0.986	513	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,848,999.23	3,000,000.00	1.000	AA	0.986	424	08/28/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,868,809.07	3,000,000.00	1.000	AA	0.986	363	06/28/2024
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,959,149.40	2,000,000.00	2.000	AA	1.523	236	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,938,724.10	3,000,000.00	2.000	AA	1.414	236	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,844,411.39	3,000,000.00	2.000	AA	1.973	607	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,890,766.61	3,000,000.00	1.450	AA	1.430	332	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,940,441.06	3,025,000.00	1.250	AA	1.233	242	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,916,139.89	3,000,000.00	1.250	AA	1.233	242	02/28/2024
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,961,214.55	5,000,000.00	3.000	AA	2.466	118	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,976,728.73	3,000,000.00	3.000	AA	2.460	118	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,886,367.32	3,000,000.00	3.000	AA	2.959	667	04/28/2025
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,416,540.96	3,500,000.00	2.625	AA	2.578	300	04/26/2024
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,911,197.73	2,965,000.00	2.650	AA	2.615	230	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,916,398.35	5,000,000.00	3.000	AA	2.960	237	02/23/2024
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	5,000,000.00	5,000,000.00	2.300	AA	2.269	2	07/03/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,935,714.45	5,000,000.00	3.125	AA	2.729	160	12/08/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,967,436.65	3,000,000.00	3.350	AA	3.304	181	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,982,112.10	4,999,727.64	3.125	AA	3.120	54	08/24/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,984,198.95	5,000,000.00	4.390	AA	4.330	104	10/13/2023
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,984,198.95	5,000,000.00	4.390	AA	4.330	104	10/13/2023
3130ATTY3	55895	FEDERAL HOME LOAN BANK		11/02/2022	5,000,000.00	4,987,326.55	4,998,834.90	4.750	AA	4.756	124	11/02/2023
3130ATWD5	55905	FEDERAL HOME LOAN BANK		11/15/2022	2,000,000.00	1,993,659.12	1,999,531.00	4.625	AA	4.626	137	11/15/2023
3130AUQT4	56005	FEDERAL HOME LOAN BANK		01/30/2023	5,000,000.00	4,992,839.80	5,000,000.00	4.881	AA	4.828	62	09/01/2023
3130AUJ62	56007	FEDERAL HOME LOAN BANK		01/30/2023	3,500,000.00	3,484,948.64	3,500,000.00	5.000	AA	4.932	209	01/26/2024
3130AUJ62	56008	FEDERAL HOME LOAN BANK		01/30/2023	3,325,000.00	3,310,701.20	3,325,000.00	5.000	AA	4.932	209	01/26/2024

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Federal Agency Issues - Coupon												
3130AUNX8	56023	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,988,022.35	5,000,000.00	5.000	AA	4.935	235	02/21/2024
3130AUNX8	56024	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,988,022.35	5,000,000.00	5.000	AA	4.935	235	02/21/2024
3130AV7B2	56042	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,997,444.60	5,000,000.00	5.110	AA	5.038	55	08/25/2023
3130AV3S9	56043	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,982,033.80	5,000,000.00	5.250	AA	5.178	244	03/01/2024
3130AV3S9	56044	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,982,033.80	5,000,000.00	5.250	AA	5.178	244	03/01/2024
3130AVBR2	56051	FEDERAL HOME LOAN BANK		03/08/2023	5,000,000.00	4,985,469.00	5,000,000.00	5.510	AA	5.438	275	04/01/2024
3130AT7D3	56068	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,954,860.25	4,972,971.63	3.500	AA	3.118	160	12/08/2023
3130AT7D3	56069	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,954,860.25	4,973,328.92	3.500	AA	3.118	160	12/08/2023
3130AUU28	56074	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,978,099.25	4,999,418.32	5.000	AA	4.951	222	02/08/2024
3130AUUB8	56075	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,991,597.75	4,999,882.41	5.000	AA	4.948	130	11/08/2023
3130AUU28	56076	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,978,099.25	4,999,849.31	5.000	AA	4.937	222	02/08/2024
3130AUV84	56085	FEDERAL HOME LOAN BANK		02/09/2023	5,000,000.00	4,991,801.05	5,000,000.00	5.000	AA	4.942	107	10/16/2023
3130AW5S5	56146	FEDERAL HOME LOAN BANK		05/22/2023	4,000,000.00	3,993,960.92	4,000,000.00	5.125	AA	5.065	236	02/22/2024
3130AWCE8	56161	FEDERAL HOME LOAN BANK		06/01/2023	5,000,000.00	4,991,422.60	5,000,000.00	5.340	AA	5.279	242	02/28/2024
3130AWEM8	56174	FEDERAL HOME LOAN BANK		06/09/2023	10,000,000.00	9,984,842.10	10,000,000.00	5.350	AA	5.289	251	03/08/2024
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,985,280.88	1,998,384.17	4.625		4.606	706	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,374,977.50	3,397,253.10	4.625		4.606	706	06/06/2025
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,975,718.80	4,976,733.14	4.750	AA	4.932	713	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,975,718.80	4,991,327.35	4.750	AA	4.775	713	06/13/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,765,912.64	3,000,000.00	0.750	AA	0.740	697	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,722,993.95	3,000,000.00	0.600	AA	0.592	842	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,703,829.14	3,000,000.00	0.640	AA	0.631	877	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,703,987.12	3,000,000.00	0.650	AA	0.641	879	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,913,429.85	4,968,835.76	0.250	AA	2.056	128	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,913,429.85	4,964,561.40	0.250	AA	2.309	128	11/06/2023
3134GXZF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,899,742.15	5,000,000.00	3.000	AA	2.960	271	03/28/2024
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,889,267.40	5,000,000.00	4.050	AA	3.995	789	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,890,604.80	5,000,000.00	4.000	AA	3.952	608	02/28/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,946,860.76	2,998,670.98	2.500	AA	2.544	219	02/05/2024
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,750,874.84	3,000,000.00	0.700	AA	0.690	751	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,743,040.16	3,000,000.00		AA	0.592	759	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,722,360.50	3,000,000.00	0.570	AA	0.562	779	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,720,902.26	3,000,000.00	0.550	AA	0.542	780	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,736,477.33	2,998,706.67	0.625	AA	0.637	788	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,738,507.79	3,000,000.00	0.650	AA	0.641	786	08/25/2025
3135GADM0	55963	FEDERAL NATIONAL MORTGAGE		12/20/2022	5,000,000.00	4,984,327.35	5,000,000.00	5.000	AA	4.932	172	12/20/2023
3135GAEU1	56028	Fannie Mae Discount		02/13/2023	5,000,000.00	4,980,711.05	5,000,000.00	5.125	AA	5.056	223	02/09/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,973,216.90	5,000,000.00	5.270	AA	5.202	346	06/11/2024

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Federal Agency Issues - Coupon												
3134GYSV5	56149	FEDERAL HOME LOAN MTG		05/24/2023	5,000,000.00	4,979,448.95	5,000,000.00	5.500	AA	5.429	353	06/18/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,958,498.30	5,000,000.00	5.000	AA	4.936	422	08/26/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,485,916.73	2,500,000.00	5.100	AA	5.035	426	08/30/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,951,643.30	5,000,000.00	5.000	AA	4.936	482	10/25/2024
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,955,634.80	5,000,000.00	5.150	AAA	5.079	594	02/14/2025
Subtotal and Average			567,395,416.14		566,223,333.33	540,219,680.08	566,016,032.84			2.497	551	
Federal Agency Issues - Discount												
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,950,881.45	4,807,361.11	3.800	AA	3.968	74	09/13/2023
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,950,881.45	4,807,361.11	3.800	AA	3.968	74	09/13/2023
313312KV1	55898	Federal Farm Credit Discount		11/02/2022	5,000,000.00	4,964,886.55	4,810,708.33	4.620	AA	4.823	54	08/24/2023
313312PE4	55907	Federal Farm Credit Discount		11/15/2022	5,000,000.00	4,907,919.50	4,770,100.00	4.560	AA	4.789	135	11/13/2023
313312ME7	55917	Federal Farm Credit Discount		11/29/2022	5,000,000.00	4,942,064.35	4,803,513.89	4.700	AA	4.912	87	09/26/2023
313312PG9	55942	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,906,547.85	4,785,972.22	4.600	AA	4.823	137	11/15/2023
313312PG9	55943	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,906,547.85	4,785,972.22	4.600	AA	4.823	137	11/15/2023
313312PG9	55944	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,906,547.85	4,785,972.22	4.600	AA	4.823	137	11/15/2023
313312KL3	55947	Federal Farm Credit Discount		12/16/2022	5,000,000.00	4,970,946.15	4,845,388.89	4.600	AA	4.787	45	08/15/2023
313312LJ7	55953	Federal Farm Credit Discount		12/19/2022	5,000,000.00	4,955,635.60	4,832,525.00	4.620	AA	4.816	67	09/06/2023
313312NQ9	55961	Federal Farm Credit Discount		12/20/2022	5,000,000.00	4,918,536.95	4,796,772.22	4.660	AA	4.880	121	10/30/2023
313312KW9	55977	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,964,213.70	4,844,333.33	4.670	AA	4.861	55	08/25/2023
313312KW9	55978	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,964,213.70	4,844,333.33	4.670	AA	4.861	55	08/25/2023
313312PE4	55987	Federal Farm Credit Discount		01/12/2023	5,000,000.00	4,907,919.50	4,801,326.39	4.690	AA	4.904	135	11/13/2023
313312LY4	55989	Federal Farm Credit Discount		01/13/2023	5,000,000.00	4,946,131.80	4,838,541.67	4.650	AA	4.832	81	09/20/2023
313312RB8	56032	Federal Farm Credit Discount		02/15/2023	5,000,000.00	4,876,576.75	4,787,138.89	4.850	AA	5.082	180	12/28/2023
313312JX9	56033	Federal Farm Credit Discount		02/16/2023	5,000,000.00	4,979,712.05	4,888,202.78		AA	4.930	32	08/02/2023
313312KG4	56035	Federal Farm Credit Discount		02/17/2023	5,000,000.00	4,973,641.70	4,882,361.11	4.840	AA	4.957	41	08/11/2023
313312MQ0	56039	Federal Farm Credit Discount		02/27/2023	5,000,000.00	4,934,858.90	4,848,062.50	4.950	AA	5.134	97	10/06/2023
313312JR2	56041	Federal Farm Credit Discount		02/28/2023	5,000,000.00	4,983,921.30	4,898,597.22	4.900	AA	5.001	26	07/27/2023
313312MU1	56061	Federal Farm Credit Discount		03/23/2023	5,000,000.00	4,932,134.80	4,869,350.00	4.680	AA	4.902	101	10/10/2023
313312QL7	56159	Federal Farm Credit Discount		05/31/2023	5,000,000.00	4,886,859.00	4,858,172.22	5.210	AA	5.446	165	12/13/2023
313312QB9	56184	Federal Farm Credit Discount		06/27/2023	5,000,000.00	4,893,038.70	4,884,222.22	5.210	AA	5.334	156	12/04/2023
313312HR4	55869	FEDERAL FARM CREDIT BANK		10/13/2022	5,000,000.00	5,000,000.00	4,845,852.78		AA	4.389	2	07/03/2023
313384HZ5	55867	FEDERAL HOME LOAN BANK		10/11/2022	5,000,000.00	4,994,634.65	4,842,077.08	4.165	AA	4.333	10	07/11/2023
313384NM7	56115	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,841,148.40	9,748,266.67	4.720	AA	4.920	118	10/27/2023
313384MH9	56116	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,880,063.80	9,783,155.56	4.760	AA	4.866	90	09/29/2023
313384NZ8	56119	FEDERAL HOME LOAN BANK		04/19/2023	5,000,000.00	4,911,350.30	4,866,358.33	4.740	AA	4.945	130	11/08/2023
313384QE2	56147	FEDERAL HOME LOAN BANK		05/23/2023	5,000,000.00	4,890,977.95	4,862,225.00	5.010	AA	5.257	159	12/07/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,979,712.05	4,843,919.44	3.220	AA	3.346	32	08/02/2023

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Federal Agency Issues - Discount												
313384JR1	55828	Federal Home Loan Discount		08/19/2022	5,000,000.00	4,983,921.30	4,847,762.50	3.205	AA	3.329	26	07/27/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,966,905.60	4,834,826.39	3.350	AA	3.483	51	08/21/2023
313384HU6	55844	Federal Home Loan Discount		09/08/2022	5,000,000.00	4,997,987.35	4,855,144.00	3.465	AA	3.591	5	07/06/2023
313384JB6	55855	Federal Home Loan Discount		09/16/2022	5,000,000.00	4,993,294.25	4,840,625.00	3.825	AA	3.973	12	07/13/2023
313384LC1	55860	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,960,178.60	4,808,888.89	4.000	AA	4.176	61	08/31/2023
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	4,936,423.65	4,785,258.33	4.380	AA	4.590	93	10/02/2023
313384JG5	55881	Federal Home Loan Discount		10/20/2022	5,000,000.00	4,989,944.75	4,830,625.00	4.500	AA	4.691	17	07/18/2023
313384JS9	55883	Federal Home Loan Discount		10/21/2022	5,000,000.00	4,983,252.45	4,824,611.11	4.510	AA	4.705	27	07/28/2023
313384LD9	55891	Federal Home Loan Discount		10/06/2022	5,000,000.00	4,959,034.20	4,811,166.67	4.120	AA	4.303	62	09/01/2023
313384JH3	55899	Federal Home Loan Discount		11/04/2022	5,000,000.00	4,989,275.10	4,835,805.56	4.600	AA	4.782	18	07/19/2023
313384JQ3	55914	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,984,590.20	4,845,500.00	4.635	AA	4.810	25	07/26/2023
313384KW8	55922	Federal Home Loan Discount		12/01/2022	5,000,000.00	4,964,213.70	4,826,264.58	4.685	AA	4.889	55	08/25/2023
313384LD9	55926	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,959,034.20	4,825,523.61	4.670	AA	4.873	62	09/01/2023
313384LT4	55927	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,949,523.95	4,815,263.89	4.700	AA	4.911	76	09/15/2023
313384HV4	55933	Federal Home Loan Discount		12/08/2022	5,000,000.00	4,997,316.60	4,864,315.28	4.630	AA	4.807	6	07/07/2023
313384JF7	55945	Federal Home Loan Discount		12/16/2022	10,000,000.00	9,981,228.90	9,728,720.83	4.585	AA	4.759	16	07/17/2023
313384JJ9	55958	Federal Home Loan Discount		12/16/2022	10,000,000.00	9,977,211.10	9,724,900.00	4.585	AA	4.761	19	07/20/2023
313384MN6	55974	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,936,221.50	4,819,944.44	4.630	AA	4.834	95	10/04/2023
313384JV2	55976	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,981,246.55	4,861,444.44	4.640	AA	4.819	30	07/31/2023
313384JA8	55984	Federal Home Loan Discount		01/11/2023	5,000,000.00	4,993,964.40	4,880,309.72	4.735	AA	4.851	11	07/12/2023
313384JC4	55988	Federal Home Loan Discount		01/13/2023	6,000,000.00	5,991,148.98	5,857,585.00	4.695	AA	4.809	13	07/14/2023
313384JH3	55994	Federal Home Loan Discount		01/18/2023	9,000,000.00	8,980,695.18	8,786,150.00	4.700	AA	4.814	18	07/19/2023
313384KK4	55995	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,971,619.90	4,865,593.75	4.675	AA	4.833	44	08/14/2023
313384JZ3	55996	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,978,362.45	4,871,676.39	4.690	AA	4.842	34	08/04/2023
313384RS0	56000	Federal Home Loan Discount		01/23/2023	5,000,000.00	4,864,704.75	4,772,850.00	4.620	AA	4.851	195	01/12/2024
313384JJ9	56001	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,988,605.55	4,885,763.89	4.700	AA	4.810	19	07/20/2023
313384KK4	56002	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,971,619.90	4,869,444.44	4.700	AA	4.854	44	08/14/2023
313384JS9	56003	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,983,252.45	4,880,541.67	4.700	AA	4.842	27	07/28/2023
313384HR3	56010	Federal Home Loan Discount		01/31/2023	5,000,000.00	5,000,000.00	4,900,125.00	4.700	AA	4.796	2	07/03/2023
313384LC1	56013	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,960,178.60	4,862,625.00	4.710	AA	4.872	61	08/31/2023
313384ML0	56014	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,936,423.65	4,842,363.89	4.690	AA	4.870	93	10/02/2023
313384SP5	56015	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,850,206.15	4,765,350.00	4.680	AA	4.919	216	02/02/2024
313384SP5	56016	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,850,206.15	4,765,350.00	4.680	AA	4.919	216	02/02/2024
313384ST7	56020	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,847,449.40	4,759,861.11	4.750	AA	4.997	220	02/06/2024
313384MP1	56021	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,935,540.15	4,840,833.33	4.775	AA	4.960	96	10/05/2023
313384LJ6	56022	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,955,635.60	4,860,212.50	4.770	AA	4.936	67	09/06/2023
313384SW0	56026	Federal Home Loan Discount		02/10/2023	5,000,000.00	4,845,382.90	4,758,344.44	4.780	AA	5.030	223	02/09/2024
313384QK8	56029	Federal Home Loan Discount		02/13/2023	5,000,000.00	4,887,545.25	4,798,247.22	4.810	AA	5.032	164	12/12/2023

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Federal Agency Issues - Discount												
313384KM0	56031	Federal Home Loan Discount		02/15/2023	5,000,000.00	4,970,272.50	4,877,529.17	4.845	AA	4.967	46	08/16/2023
313384ND7	56036	Federal Home Loan Discount		02/21/2023	5,000,000.00	4,926,011.10	4,837,000.00	4.890	AA	5.083	110	10/19/2023
313384PM5	56037	Federal Home Loan Discount		02/24/2023	5,000,000.00	4,903,120.40	4,815,809.72	4.930	AA	5.143	142	11/20/2023
313384PN3	56038	Federal Home Loan Discount		02/27/2023	5,000,000.00	4,902,435.20	4,815,695.83	4.970	AA	5.185	143	11/21/2023
313384TT6	56045	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,836,854.60	4,743,232.64	5.065	AA	5.357	244	03/01/2024
313384NS4	56046	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,916,157.45	4,829,200.00	5.040	AA	5.297	123	11/01/2023
313384TR0	56047	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,835,486.40	4,746,908.33	5.020	AA	5.307	242	02/28/2024
313384MN6	56048	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,936,221.50	4,853,179.17	5.010	AA	5.259	95	10/04/2023
313384MN6	56049	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,936,221.50	4,853,179.17	5.010	AA	5.259	95	10/04/2023
313384MG1	56050	Federal Home Loan Discount		03/08/2023	5,000,000.00	4,940,709.30	4,857,766.67	5.020	AA	5.269	89	09/28/2023
313384JK6	56052	Federal Home Loan Discount		03/09/2023	5,000,000.00	4,987,936.10	4,906,200.00	5.040	AA	5.136	20	07/21/2023
313384KW8	56053	Federal Home Loan Discount		03/10/2023	5,000,000.00	4,964,213.70	4,880,416.67	5.125	AA	5.251	55	08/25/2023
313384LX5	56054	Federal Home Loan Discount		03/15/2023	5,000,000.00	4,946,810.05	4,869,705.56	4.990	AA	5.235	80	09/19/2023
313384JP5	56055	Federal Home Loan Discount		03/15/2023	5,000,000.00	4,985,259.20	4,909,066.67	4.960	AA	5.052	24	07/25/2023
313384LD9	56057	Federal Home Loan Discount		03/20/2023	5,000,000.00	4,959,034.20	4,894,354.17	4.610	AA	4.710	62	09/01/2023
313384JW0	56058	Federal Home Loan Discount		03/20/2023	5,000,000.00	4,979,941.90	4,913,830.56	4.630	AA	4.711	31	08/01/2023
313384KC2	56062	Federal Home Loan Discount		03/27/2023	5,000,000.00	4,976,338.70	4,912,256.94		AA	4.835	37	08/07/2023
313384JB6	56063	Federal Home Loan Discount		03/27/2023	5,000,000.00	4,993,294.25	4,928,825.00	4.745	AA	4.814	12	07/13/2023
313384KC2	56064	Federal Home Loan Discount		03/28/2023	5,000,000.00	4,976,338.70	4,912,916.67		AA	4.834	37	08/07/2023
313384KD0	56065	Federal Home Loan Discount		03/28/2023	5,000,000.00	4,975,664.35	4,912,256.94		AA	4.835	38	08/08/2023
313384QD4	56073	Federal Home Loan Discount		02/08/2023	5,000,000.00	4,891,664.75	4,800,587.50	4.770	AA	4.988	158	12/06/2023
313384LK3	56089	Federal Home Loan Discount		02/09/2023	5,000,000.00	4,954,956.15	4,860,291.67	4.790	AA	4.957	68	09/07/2023
313384JG5	56090	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,989,944.75	4,930,069.44	4.750	AA	4.817	17	07/18/2023
313384JK6	56091	Federal Home Loan Discount		04/03/2023	10,000,000.00	9,975,872.20	9,856,180.56	4.750	AA	4.819	20	07/21/2023
313384JP5	56092	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,985,259.20	4,925,451.39	4.750	AA	4.822	24	07/25/2023
313384ML0	56093	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,936,423.65	4,880,688.89	4.720	AA	4.835	93	10/02/2023
313384UW7	56095	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,818,837.10	4,777,120.83	4.470	AA	4.703	271	03/28/2024
313384JQ3	56096	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,984,590.20	4,924,980.56	4.780	AA	4.853	25	07/26/2023
313384JQ3	56097	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,984,590.20	4,924,980.56	4.780	AA	4.853	25	07/26/2023
313384HT9	56098	Federal Home Loan Discount		04/05/2023	10,000,000.00	9,997,316.30	9,878,666.67	4.800	AA	4.859	4	07/05/2023
313384KC2	56100	Federal Home Loan Discount		03/24/2023	5,000,000.00	4,976,338.70	4,912,166.67	4.650	AA	4.733	37	08/07/2023
313384KD0	56102	Federal Home Loan Discount		03/24/2023	5,000,000.00	4,975,664.35	4,911,520.83	4.650	AA	4.734	38	08/08/2023
313384JY6	56103	Federal Home Loan Discount		04/10/2023	10,000,000.00	9,958,074.40	9,846,027.78	4.820	AA	4.895	33	08/03/2023
313384KF5	56104	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,974,315.85	4,918,327.78	4.820	AA	4.900	40	08/10/2023
313384LQ0	56105	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,951,560.30	4,896,451.39	4.810	AA	4.912	73	09/12/2023
313384G3	56106	Federal Home Loan Discount		04/12/2023	10,000,000.00	9,947,283.40	9,839,338.89	4.780	AA	4.858	41	08/11/2023
313384KD0	56107	Federal Home Loan Discount		04/12/2023	5,000,000.00	4,975,664.35	4,921,661.11	4.780	AA	4.856	38	08/08/2023
313384NA3	56108	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,856,103.00	9,755,616.67	4.730	AA	4.928	107	10/16/2023

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Federal Agency Issues - Discount												
313384PV5	56109	Federal Home Loan Discount		04/13/2023	5,000,000.00	4,897,641.45	4,850,354.86	4.705	AA	4.916	150	11/28/2023
313384QN2	56110	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,770,973.50	9,677,466.67	4.720	AA	4.938	167	12/15/2023
313384RG6	56111	Federal Home Loan Discount		04/14/2023	5,000,000.00	4,871,624.05	4,835,625.00	4.500	AA	4.706	185	01/02/2024
313384ML0	56114	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,872,847.30	9,780,116.67	4.740	AA	4.847	93	10/02/2023
313384LH0	56117	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,910,846.40	9,812,166.67	4.830	AA	4.922	66	09/05/2023
313384PY9	56118	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,790,200.70	9,704,630.56	4.705	AA	4.915	153	12/01/2023
313384PB9	56120	Federal Home Loan Discount		04/19/2023	5,000,000.00	4,909,977.70	4,865,041.67		AA	4.945	132	11/10/2023
313384NX3	56121	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,825,446.60	9,735,350.00		AA	4.944	128	11/06/2023
313384RG6	56122	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,743,248.10	9,658,761.11	4.780	AA	5.006	185	01/02/2024
313384LQ0	56123	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,951,560.30	4,902,527.78	4.840	AA	4.936	73	09/12/2023
313384LJ6	56124	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,911,271.20	9,813,122.22	4.840	AA	4.932	67	09/06/2023
313384NS4	56125	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,916,157.45	4,869,864.58	4.805	AA	5.012	123	11/01/2023
313384PB9	56126	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,909,977.70	4,864,141.67		AA	5.004	132	11/10/2023
313384PR4	56127	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,900,380.15	4,855,333.33	4.800	AA	5.014	146	11/24/2023
313384MU0	56128	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,932,134.80	4,884,138.89	4.850	AA	4.965	101	10/10/2023
313384RS0	56129	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,864,704.75	4,824,513.89	4.750	AA	4.977	195	01/12/2024
313384QB8	56131	Federal Home Loan Discount		04/24/2023	5,000,000.00	4,893,038.70	4,851,600.00	4.770	AA	4.984	156	12/04/2023
313384QD4	56132	Federal Home Loan Discount		04/26/2023	5,000,000.00	4,891,664.75	4,850,355.56	4.810	AA	5.027	158	12/06/2023
313384RN1	56133	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,867,471.30	4,840,011.11	4.760	AA	4.994	191	01/08/2024
313384RS0	56134	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,864,704.75	4,837,366.67	4.760	AA	4.994	195	01/12/2024
313384LL1	56135	Federal Home Loan Discount		05/12/2023	10,000,000.00	9,908,553.60	9,834,722.22	5.000	AA	5.084	69	09/08/2023
313384QB8	56137	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,893,038.70	4,861,405.56	4.940	AA	5.182	156	12/04/2023
313384KW8	56138	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,964,213.70	4,929,861.11	5.000	AA	5.071	55	08/25/2023
313384PY9	56139	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,895,100.35	4,863,463.89	4.940	AA	5.182	153	12/01/2023
313384TD1	56140	Federal Home Loan Discount		05/17/2023	5,000,000.00	4,843,650.10	4,816,666.67	4.800	AA	5.043	230	02/16/2024
313384PG8	56141	Federal Home Loan Discount		05/17/2023	10,000,000.00	9,813,095.70	9,747,222.22	5.000	AA	5.130	137	11/15/2023
313384RN1	56142	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,867,471.30	4,842,354.17	4.830	AA	5.068	191	01/08/2024
313384QB8	56143	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,893,038.70	4,862,500.00	4.950	AA	5.193	156	12/04/2023
313384QF9	56144	Federal Home Loan Discount		05/19/2023	5,000,000.00	4,890,291.20	4,858,886.81	5.005	AA	5.252	160	12/08/2023
313384LT4	56145	Federal Home Loan Discount		05/19/2023	10,000,000.00	9,899,047.90	9,832,077.78	5.080	AA	5.167	76	09/15/2023
313384MU0	56148	Federal Home Loan Discount		05/24/2023	5,000,000.00	4,932,134.80	4,900,769.44	5.140	AA	5.244	101	10/10/2023
313384RN1	56150	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,867,471.30	4,841,350.00	5.010	AA	5.261	191	01/08/2024
313384PM5	56151	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,903,120.40	4,871,468.06	5.170	AA	5.306	142	11/20/2023
313384MA4	56152	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,944,775.65	4,913,333.33	5.200	AA	5.292	83	09/22/2023
313384NX3	56153	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,912,723.30	4,882,437.50		AA	5.254	128	11/06/2023
313384SP5	56154	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,850,206.15	4,822,025.00	5.085	AA	5.347	216	02/02/2024
313384RS0	56155	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,864,704.75	4,835,893.75	5.115	AA	5.376	195	01/12/2024
313384QV4	56156	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,880,687.05	4,849,937.50	5.145	AA	5.404	174	12/22/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384QF9	56157	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,890,291.20	4,862,000.00	5.175	AA	5.434	160	12/08/2023
313384RS0	56158	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,864,704.75	4,838,577.78	5.120	AA	5.380	195	01/12/2024
313384PY9	56162	Federal Home Loan Discount		06/02/2023	5,000,000.00	4,895,100.35	4,867,544.44	5.240	AA	5.383	153	12/01/2023
313384PR4	56163	Federal Home Loan Discount		06/02/2023	4,000,000.00	3,920,304.12	3,898,111.11	5.240	AA	5.377	146	11/24/2023
313384TT6	56164	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,836,854.60	4,809,875.00	5.070	AA	5.325	244	03/01/2024
313384TT6	56165	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,836,854.60	4,809,875.00	5.070	AA	5.325	244	03/01/2024
313384RK7	56166	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,869,547.25	4,847,227.78	5.140	AA	5.378	188	01/05/2024
313384PY9	56167	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,895,100.35	4,871,675.00	5.220	AA	5.358	153	12/01/2023
313384TT6	56168	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,836,854.60	4,811,469.44	5.065	AA	5.318	244	03/01/2024
313384RK7	56171	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,869,547.25	4,849,369.44	5.140	AA	5.377	188	01/05/2024
313384ST7	56172	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,847,449.40	4,828,550.00	5.080	AA	5.325	220	02/06/2024
313384MQ9	56177	Federal Home Loan Discount		06/14/2023	5,000,000.00	4,934,858.90	4,918,933.33	5.120	AA	5.204	97	10/06/2023
313384SN0	56178	Federal Home Loan Discount		06/15/2023	5,000,000.00	4,850,895.60	4,839,583.33	5.000	AA	5.234	215	02/01/2024
313384RG6	56179	Federal Home Loan Discount		06/16/2023	5,000,000.00	4,871,624.05	4,859,722.22	5.050	AA	5.276	185	01/02/2024
313384RS0	56180	Federal Home Loan Discount		06/26/2023	10,000,000.00	9,729,409.50	9,715,277.78	5.125	AA	5.357	195	01/12/2024
313384SK6	56181	Federal Home Loan Discount		06/26/2023	5,000,000.00	4,852,964.45	4,845,387.50	5.130	AA	5.369	212	01/29/2024
313384RN1	56182	Federal Home Loan Discount		06/26/2023	5,000,000.00	4,867,471.30	4,860,486.11	5.125	AA	5.355	191	01/08/2024
313384MA4	56183	Federal Home Loan Discount		06/27/2023	10,000,000.00	9,889,551.30	9,876,266.67	5.120	AA	5.184	83	09/22/2023
313384SK6	56185	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,852,964.45	4,846,065.97	5.155	AA	5.395	212	01/29/2024
313384RA9	56186	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,877,261.55	4,868,050.00	5.220	AA	5.361	179	12/27/2023
313384RA9	56187	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,877,261.55	4,868,050.00	5.220	AA	5.361	179	12/27/2023
313384SC4	56188	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,857,795.25	4,851,650.00	5.160	AA	5.397	205	01/22/2024
313384UD9	56189	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,830,173.60	4,817,600.00	5.130	AA	5.384	254	03/11/2024
Subtotal and Average			926,342,740.34		944,000,000.00	930,662,666.18	917,447,632.49			4.947	104	
Money Market												
SYS52411	52411	Fidelity Inst Government			190,000,000.00	190,000,000.00	190,000,000.00	5.030	AAA	4.961	1	
SYS52471	52471	Morgan Stanley Inst Government			190,000,000.00	190,000,000.00	190,000,000.00	5.030	AAA	4.961	1	
Subtotal and Average			380,500,000.00		380,000,000.00	380,000,000.00	380,000,000.00			4.961	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			50,000,000.00	49,241,424.95	50,000,000.00	3.167		3.124	1	
Subtotal and Average			50,000,000.00		50,000,000.00	49,241,424.95	50,000,000.00			3.124	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,810,955.68	3,998,466.90	0.500	A	0.533	353	06/18/2024
Subtotal and Average			3,998,403.92		4,000,000.00	3,810,955.68	3,998,466.90			0.533	353	

**CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
June 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Negotiable CD's												
78015JXN2	56194	Royal Bank CN		06/29/2023	10,000,000.00	9,998,640.00	10,000,000.00	5.800	A-1	5.734	268	03/25/2024
Subtotal and Average			3,000,000.00		10,000,000.00	9,998,640.00	10,000,000.00			5.734	268	
Federal Agency Issues-Coupon/Bullet												
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,614,091.20	4,999,503.47	0.600	AA	0.597	660	04/21/2025
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,830,688.31	2,998,858.17	0.430	AA	0.455	450	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,666,565.57	2,981,372.27	0.800	AA	0.986	1,167	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,928,855.60	4,999,170.51	0.290	AA	0.345	103	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,957,313.36	2,999,078.69	0.290	AA	0.395	103	10/12/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,947,529.28	2,998,568.78	0.400	AA	0.528	131	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,938,686.69	2,999,091.23	0.500	AA	0.565	153	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,897,811.15	4,995,249.30	0.500	AA	0.720	153	12/01/2023
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,809,960.77	2,999,489.19	0.920	AA	0.919	527	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,809,960.77	2,999,697.83	0.920	AA	0.914	527	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,925,714.39	2,999,466.46	0.900	AA	0.920	201	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,925,714.39	2,995,561.54	0.900	AA	1.158	201	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,922,916.32	2,997,602.00	1.180	AA	1.296	223	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,922,916.32	2,997,602.00	1.180	AA	1.296	223	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,562,137.61	5,744,596.42	1.800	AA	1.875	352	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,928,855.60	4,977,320.09	0.290	AA	1.913	103	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,929,005.63	2,996,293.24	2.440	AA	2.564	292	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,929,005.63	2,992,943.41	2.440	AA	2.707	292	04/18/2024
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,902,945.72	3,997,637.50	2.625	AA	2.658	320	05/16/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,938,970.85	2,993,096.32	3.250	AA	3.452	352	06/17/2024
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,987,445.20	4,999,122.79	3.125	AA	3.255	38	08/08/2023
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,979,202.90	4,999,630.23	4.125	AA	4.097	108	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,987,521.74	2,999,654.32	4.125	AA	4.111	108	10/17/2023
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,878,682.15	4,888,197.83	2.625	AA	5.206	320	05/16/2024
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,975,248.65	2,999,487.97	0.125	AA	0.230	58	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,936,077.59	2,999,646.58	0.500	AA	0.520	160	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,912,187.35	4,999,589.40	0.500	AA	0.516	131	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,933,029.44	2,997,608.90	0.625	AA	0.784	174	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,819,863.50	2,998,742.32	1.000	AA	1.015	538	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,888,382.40	4,992,769.14	0.625	AA	0.920	174	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,933,029.44	2,994,384.39	0.625	AA	1.010	174	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,891,607.10	4,998,050.65	2.125	AA	2.156	242	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,913,285.68	3,998,440.52	2.125	AA	2.156	242	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,891,607.10	4,994,406.93	2.125	AA	2.268	242	02/28/2024

**CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
June 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,921,959.53	2,996,633.17	2.750	AA	2.828	363	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,895,946.04	3,995,510.89	2.750	AA	2.828	363	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,921,959.53	2,985,159.00	2.750	AA	3.225	363	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,921,959.53	2,992,889.14	2.750	AA	2.957	363	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,906,143.65	4,986,170.20	3.125	AA	3.379	349	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	4,982,867.95	4,997,883.35	3.375	AA	3.586	62	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,979,429.40	4,999,112.00	3.625	AA	3.665	74	09/13/2023
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,732,201.94	4,748,489.35	3.875	AA	3.979	76	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,967,185.80	4,992,545.19	3.875	AA	4.175	160	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,983,178.00	5,000,000.00	4.300	AA	4.241	87	09/26/2023
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,926,314.90	4,958,770.00	3.250	AA	4.442	251	03/08/2024
3130AU4Z4	55930	FEDERAL HOME LOAN BANK		12/07/2022	10,000,000.00	10,000,000.00	10,000,000.00	4.800	AA	4.740	2	07/03/2023
3130AU5E0	55931	FEDERAL HOME LOAN BANK		12/07/2022	5,000,000.00	4,988,159.55	4,999,328.33	4.875	AA	4.840	159	12/07/2023
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,975,568.70	4,998,765.00	4.750	AA	4.723	251	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,975,568.70	4,998,753.92	4.750	AA	4.723	251	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,975,568.70	4,995,504.04	4.750	AA	4.821	251	03/08/2024
3130AUC36	55954	FEDERAL HOME LOAN BANK		12/19/2022	5,000,000.00	4,989,694.85	5,000,000.00	4.810	AA	4.753	81	09/20/2023
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,975,568.70	4,994,929.20	4.750	AA	4.837	251	03/08/2024
3130ARHG9	56070	FEDERAL HOME LOAN BANK		03/29/2023	4,415,000.00	4,319,289.07	4,343,344.41	2.125	AA	4.609	242	02/28/2024
3130ARHG9	56071	FEDERAL HOME LOAN BANK		03/29/2023	585,000.00	572,318.03	575,505.43	2.125	AA	4.609	242	02/28/2024
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,935,136.37	2,999,579.25	0.250	AA	0.279	156	12/04/2023
3137EAEV7	55948	FEDERAL HOME LOAN MTG CORP		12/16/2022	4,892,000.00	4,857,699.74	4,860,233.01	0.250	AA	4.720	54	08/24/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,753,701.98	2,978,790.33	0.500	AA	0.855	717	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,718,304.29	2,950,879.16	0.500	AA	1.199	860	11/07/2025
Subtotal and Average			248,960,400.76		235,392,000.00	230,392,540.35	234,870,704.76			2.701	241	
Commercial Paper - Discount												
62479MU35	56060	MUFG BANK LTD/NY		03/23/2023	5,000,000.00	4,997,890.00	4,928,741.67		AA	5.103	2	07/03/2023
Subtotal and Average			4,928,741.67		5,000,000.00	4,997,890.00	4,928,741.67			5.103	2	
Total and Average			2,185,125,702.83		2,194,615,333.33	2,149,323,797.24	2,167,261,578.66			4.020	216	

**CITY POOL FY22-23
Portfolio Management
Portfolio Details - Cash
June 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		57,631.94	57,631.94				0
				Subtotal		57,631.94	57,631.94				
		Total Cash and Investments	2,185,125,702.83		2,194,615,333.33	2,149,381,429.18	2,167,319,210.60			4.020	216



**City Pool Portfolio
Aging Report
By Maturity Date
As of July 1, 2023**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(07/01/2023 - 07/01/2023)	3 Maturities	0 Payments	430,000,000.00	19.59%	430,000,000.00	429,241,424.95
Aging Interval:	1 - 30 days	(07/02/2023 - 07/31/2023)	32 Maturities	0 Payments	190,000,000.00	8.66%	185,949,618.60	189,657,443.46
Aging Interval:	31 - 90 days	(08/01/2023 - 09/29/2023)	61 Maturities	0 Payments	342,642,000.00	15.61%	335,738,145.02	340,243,165.28
Aging Interval:	91 - 180 days	(09/30/2023 - 12/28/2023)	94 Maturities	0 Payments	475,000,000.00	21.64%	465,439,524.93	467,577,409.49
Aging Interval:	181 - 360 days	(12/29/2023 - 06/25/2024)	88 Maturities	0 Payments	404,065,000.00	18.41%	397,430,639.04	395,546,560.60
Aging Interval:	361 - 1080 days	(06/26/2024 - 06/15/2026)	93 Maturities	0 Payments	298,858,333.33	13.62%	298,680,349.26	278,603,899.32
Aging Interval:	1081 days and after	(06/16/2026 -)	17 Maturities	0 Payments	54,050,000.00	2.46%	54,023,301.81	48,453,894.14
Total for			388 Investments	0 Payments		100.00	2,167,261,578.66	2,149,323,797.24

Portfolio POOL
AP
AG (PRF_AG) 7.3.11
Report Ver. 7.3.11



**CITY POOL FY22-23
Portfolio Management
Portfolio Summary
May 31, 2023**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	550,823,333.33	525,358,759.11	550,655,962.09	25.56	1,057	552	2.279	2.310
Federal Agency Issues - Discount	938,804,000.00	924,535,791.65	912,910,184.90	42.38	215	110	4.836	4.903
Money Market	365,000,000.00	365,000,000.00	365,000,000.00	16.94	1	1	4.940	5.008
Local Agency Investment Funds	50,000,000.00	49,325,516.45	50,000,000.00	2.32	1	1	2.952	2.993
Corporate Bonds	4,000,000.00	3,806,137.92	3,998,336.61	0.19	1,096	383	0.533	0.540
Negotiable CD's	5,000,000.00	4,996,850.00	5,000,000.00	0.23	358	14	3.710	3.761
Federal Agency Issues-Coupon/Bullet	262,392,000.00	257,244,847.22	261,776,803.61	12.15	630	244	2.604	2.640
Commercial Paper - Discount	5,000,000.00	4,976,605.00	4,928,741.67	0.23	102	32	5.103	5.174
Investments	2,181,019,333.33	2,135,244,507.35	2,154,270,028.88	100.00%	441	218	3.875	3.929

Cash and Accrued Interest								
Accrued Interest at Purchase		16,661.12	16,661.12					
Subtotal		16,661.12	16,661.12					
Total Cash and Investments	2,181,019,333.33	2,135,261,168.47	2,154,286,690.00		441	218	3.875	3.929

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	7,032,260.47	46,413,853.24
Average Daily Balance	2,157,807,808.07	1,893,365,745.14
Effective Rate of Return	3.84%	2.67%

Treasury Bureau, Finance Department

CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
May 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,773,387.35	3,000,000.00	0.780	AA	0.769	746	06/16/2025
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,989,003.20	4,999,984.41	0.200	AA	0.205	14	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,883,035.70	2,999,211.11	0.370	AA	0.398	288	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,778,239.43	3,000,000.00	0.700	AA	0.690	655	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,778,239.43	3,000,000.00	0.700	AA	0.690	655	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,711,999.73	3,000,000.00	1.050	AA	1.036	1,028	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,711,999.73	3,000,000.00	1.050	AA	1.036	1,028	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,711,999.73	3,000,000.00	1.050	AA	1.036	1,028	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,711,999.73	3,000,000.00	1.050	AA	1.036	1,028	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,771,426.55	3,000,000.00	0.710	AA	0.700	690	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,929,985.46	3,000,000.00	0.230	AA	0.227	165	11/13/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,766,903.93	3,000,000.00	0.730	AA	0.720	718	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,446,739.70	4,996,717.79	0.870	AA	0.878	1,195	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,670,059.28	3,000,000.00	0.940	AA	0.927	1,215	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,697,522.03	3,000,000.00	1.430	AA	1.410	1,271	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,706,376.53	3,000,000.00	1.540	AA	1.519	1,278	11/30/2026
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,914,359.33	3,000,000.00	1.670	AA	1.647	281	03/08/2024
3133ENWLO	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,930,465.58	3,000,000.00	2.920	AA	2.880	350	05/16/2024
3133EN3R9	55928	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,984,179.30	5,000,000.00	5.000	AA	4.932	189	12/07/2023
3133EN3R9	55929	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,984,179.30	5,000,000.00	5.000	AA	4.932	189	12/07/2023
3133ENY87	55901	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,987,103.20	5,000,000.00	5.050	AA	4.981	161	11/09/2023
3133ENY87	55902	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,987,103.20	5,000,000.00	5.050	AA	4.981	161	11/09/2023
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,979,156.10	4,996,120.69	4.500	AA	4.494	536	11/18/2024
3133EN6X3	56009	FEDERAL FARM CREDIT BANK		01/24/2023	5,000,000.00	4,977,607.75	5,000,000.00	4.880	AA	4.813	237	01/24/2024
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,228,857.88	1,333,333.33	0.760	AA	0.750	746	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,691,509.64	3,000,000.00	0.500	AA	0.493	970	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,716,341.12	3,000,000.00	0.750	AA	0.602	971	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,691,124.26	3,000,000.00	0.500	AA	0.493	972	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,692,586.97	3,000,000.00	0.520	AA	0.513	972	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,697,008.55	3,000,000.00	0.580	AA	0.572	972	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,711,154.48	3,000,000.00	0.500	AA	0.434	973	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,692,363.83	3,000,000.00	0.520	AA	0.513	973	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,693,765.85	3,000,000.00	0.600	AA	0.592	987	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,694,483.06	2,999,837.33	0.625	AA	0.618	992	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,684,866.74	3,000,000.00	0.500	AA	0.493	993	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,691,222.60	3,000,000.00	0.600	AA	0.592	998	02/23/2026

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CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
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Federal Agency Issues - Coupon												
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,702,307.99	3,000,000.00	0.750	AA	0.740	999	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,702,307.99	3,000,000.00	0.750	AA	0.740	999	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,694,767.67	3,000,000.00	0.650	AA	0.641	999	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,694,767.67	3,000,000.00	0.650	AA	0.641	999	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,692,879.92	3,000,000.00	0.625	AA	0.616	999	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,692,879.92	3,000,000.00	0.625	AA	0.616	999	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,714,962.74	3,000,000.00	0.500	AA	0.493	1,000	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,694,314.67	3,000,000.00	0.650	AA	0.641	1,001	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,750,800.14	3,000,000.00	1.000	AA	0.848	1,012	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,702,338.32	3,000,000.00	0.920	AA	0.907	1,026	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,640,787.02	2,925,000.00	1.000	AA	0.986	1,026	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,878,212.36	3,000,000.00	0.350	AA	0.345	301	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,818,413.69	3,000,000.00	0.550	AA	0.542	487	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,702,499.72	3,000,000.00	1.100	AA	1.085	1,056	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,286,439.50	2,499,272.92	1.250	AA	0.967	1,062	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,747,829.54	3,000,000.00	1.250	AA	1.011	1,062	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,697,350.34	3,000,000.00	1.050	AA	1.036	1,062	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,812,715.70	3,000,000.00	0.625	AA	0.616	515	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,803,137.78	3,000,000.00	0.700	AA	0.690	698	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,762,355.15	3,000,000.00	1.250	AA	1.085	1,063	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,867,940.39	3,000,000.00	0.400	AA	0.395	333	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,799,975.33	3,000,000.00	0.550	AA	0.542	544	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,740,756.47	3,000,000.00	1.350	AA	0.996	1,090	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,734,770.00	3,000,000.00	1.050	AA	0.927	1,091	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,735,194.11	3,000,000.00	1.050	AA	0.952	1,125	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,795,289.54	2,999,322.62	0.600	AA	0.606	578	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,790,796.02	3,000,000.00	0.500	AA	0.493	578	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,690,951.52	3,000,000.00	1.000	AA	0.986	1,152	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,964,621.34	3,200,000.00	0.520	AA	0.513	607	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,858,330.70	3,000,000.00	0.400	AA	0.395	358	05/24/2024
3130ANN8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,689,106.49	3,000,000.00	1.050	AA	1.036	1,182	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,293,438.07	3,647,047.05	0.650	AA	0.666	1,182	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,769,183.84	3,000,000.00	0.570	AA	0.562	665	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,785,728.27	3,000,000.00	0.550	AA	0.542	666	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,686,476.57	3,000,000.00	1.125	AA	1.110	1,216	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,686,476.57	3,000,000.00	1.125	AA	1.110	1,216	09/29/2026

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Portfolio Management
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May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,763,881.07	3,000,000.00	0.800	AA	0.789	760	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,790,803.82	3,000,000.00	0.500	AA	0.493	578	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,670,632.37	3,000,000.00	0.950	AA	0.937	1,217	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,675,132.85	3,000,000.00	1.000	AA	0.986	1,217	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,679,628.02	3,000,000.00	1.050	AA	1.036	1,217	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,819,762.34	3,000,000.00	0.650	AA	0.641	494	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,743,560.99	2,997,955.00	1.625	AA	1.372	1,245	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,692,223.16	3,000,000.00	1.250	AA	1.233	1,245	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,051,186.25	3,400,000.00	1.250	AA	1.233	1,245	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,775,689.85	3,000,000.00	0.820	AA	0.809	697	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,819,332.92	3,000,000.00	0.790	AA	0.779	515	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,848,446.33	3,000,000.00	1.000	AA	0.986	442	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,931,934.20	3,000,000.00	0.500	AA	0.493	169	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,933,610.36	3,000,000.00	0.750	AA	0.740	174	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,932,594.71	3,000,000.00	0.800	AA	0.789	179	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,819,247.93	3,000,000.00	1.000	AA	0.986	543	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,845,108.74	3,000,000.00	1.000	AA	0.986	454	08/28/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,863,868.79	3,000,000.00	1.000	AA	0.986	393	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,980,419.35	5,000,000.00	0.500	AA	0.494	29	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,955,897.26	2,000,000.00	1.900	AA	1.523	266	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,933,845.89	3,000,000.00	1.900	AA	1.381	266	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,844,571.26	3,000,000.00	2.000	AA	1.973	637	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,892,286.44	3,000,000.00	1.450	AA	1.430	362	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,935,179.22	3,025,000.00	1.250	AA	1.233	272	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,910,921.54	3,000,000.00	1.250	AA	1.233	272	02/28/2024
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,953,296.10	5,000,000.00	3.000	AA	2.466	148	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,971,977.66	3,000,000.00	3.000	AA	2.460	148	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,889,078.51	3,000,000.00	3.000	AA	2.959	697	04/28/2025
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,419,750.29	3,500,000.00	2.625	AA	2.578	330	04/26/2024
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,908,897.07	2,965,000.00	2.650	AA	2.615	260	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,912,508.90	5,000,000.00	3.000	AA	2.960	267	02/23/2024
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,994,438.55	5,000,000.00	2.800	AA	2.411	15	06/16/2023
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,986,817.35	5,000,000.00	2.250	AA	2.220	29	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,985,316.20	5,000,000.00	2.300	AA	2.269	32	07/03/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,926,077.15	5,000,000.00	3.125	AA	2.729	190	12/08/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,992,881.80	5,000,000.00	3.000	AA	2.466	22	06/23/2023

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CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
May 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,964,185.49	3,000,000.00	3.350	AA	3.304	211	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,972,886.65	4,999,573.47	3.125	AA	3.120	84	08/24/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,977,113.05	5,000,000.00	4.390	AA	4.330	134	10/13/2023
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,977,113.05	5,000,000.00	4.390	AA	4.330	134	10/13/2023
3130ATTY3	55895	FEDERAL HOME LOAN BANK		11/02/2022	5,000,000.00	4,987,121.15	4,998,546.04	4.750	AA	4.756	154	11/02/2023
3130ATWD5	55905	FEDERAL HOME LOAN BANK		11/15/2022	2,000,000.00	1,993,426.20	1,999,426.00	4.625	AA	4.626	167	11/15/2023
3130AUQT4	56005	FEDERAL HOME LOAN BANK		01/30/2023	5,000,000.00	4,992,502.30	5,000,000.00	4.881	AA	4.828	92	09/01/2023
3130AUJ62	56007	FEDERAL HOME LOAN BANK		01/30/2023	3,500,000.00	3,485,863.99	3,500,000.00	5.000	AA	4.932	239	01/26/2024
3130AUJ62	56008	FEDERAL HOME LOAN BANK		01/30/2023	3,325,000.00	3,311,570.79	3,325,000.00	5.000	AA	4.932	239	01/26/2024
3130AUNX8	56023	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,987,283.75	5,000,000.00	5.000	AA	4.935	265	02/21/2024
3130AUNX8	56024	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,987,283.75	5,000,000.00	5.000	AA	4.935	265	02/21/2024
3130AV7B2	56042	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,997,887.00	5,000,000.00	5.110	AA	5.038	85	08/25/2023
3130AV3S9	56043	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,980,632.85	5,000,000.00	5.250	AA	5.178	274	03/01/2024
3130AV3S9	56044	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,980,632.85	5,000,000.00	5.250	AA	5.178	274	03/01/2024
3130AVBR2	56051	FEDERAL HOME LOAN BANK		03/08/2023	5,000,000.00	4,984,327.55	5,000,000.00	5.510	AA	5.438	305	04/01/2024
3130AT7D3	56068	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,949,757.80	4,967,806.97	3.500	AA	3.118	190	12/08/2023
3130AT7D3	56069	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,949,757.80	4,968,232.53	3.500	AA	3.118	190	12/08/2023
3130AUU28	56074	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,983,124.75	4,999,337.90	5.000	AA	4.951	252	02/08/2024
3130AUUB8	56075	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,992,248.30	4,999,854.63	5.000	AA	4.948	160	11/08/2023
3130AUU28	56076	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,983,124.75	4,999,828.47	5.000	AA	4.937	252	02/08/2024
3130AUV84	56085	FEDERAL HOME LOAN BANK		02/09/2023	5,000,000.00	4,991,841.05	5,000,000.00	5.000	AA	4.942	137	10/16/2023
3130AW5S5	56146	FEDERAL HOME LOAN BANK		05/22/2023	4,000,000.00	4,001,442.56	4,000,000.00	5.125		5.065	266	02/22/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,766,089.46	3,000,000.00	0.750	AA	0.740	727	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,727,719.70	3,000,000.00	0.600	AA	0.592	872	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,724,199.17	3,000,000.00	0.640	AA	0.631	907	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,724,513.81	3,000,000.00	0.650	AA	0.641	909	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,894,815.60	4,961,356.35	0.250	AA	2.056	158	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,894,815.60	4,956,056.14	0.250	AA	2.309	158	11/06/2023
3134GXYF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,902,172.55	5,000,000.00	3.000	AA	2.960	301	03/28/2024
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,889,688.90	5,000,000.00	4.050	AA	3.995	819	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,889,641.50	5,000,000.00	4.000	AA	3.952	638	02/28/2025
3135GOV34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,942,842.83	2,998,484.67	2.500	AA	2.544	249	02/05/2024
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,753,758.95	3,000,000.00	0.700	AA	0.690	781	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,745,519.21	3,000,000.00		AA	0.592	789	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,739,805.50	3,000,000.00	0.570	AA	0.562	809	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,738,313.96	3,000,000.00	0.550	AA	0.542	810	08/19/2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,741,092.71	2,998,656.67	0.625	AA	0.637	818	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,743,121.73	3,000,000.00	0.650	AA	0.641	816	08/25/2025
3135GADM0	55963	FEDERAL NATIONAL MORTGAGE		12/20/2022	5,000,000.00	4,984,091.15	5,000,000.00	5.000	AA	4.932	202	12/20/2023
3135GAEU1	56028	Fannie Mae Discount		02/13/2023	5,000,000.00	4,980,866.65	5,000,000.00	5.125	AA	5.056	253	02/09/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,993,269.35	5,000,000.00	5.270		5.202	376	06/11/2024
3134GYSV5	56149	FEDERAL HOME LOAN MTG		05/24/2023	5,000,000.00	4,998,450.85	5,000,000.00	5.500		5.429	383	06/18/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,958,285.85	5,000,000.00	5.000	AA	4.936	452	08/26/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,484,770.95	2,500,000.00	5.100	AA	5.035	456	08/30/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,954,243.70	5,000,000.00	5.000	AA	4.936	512	10/25/2024
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,955,277.45	5,000,000.00	5.150	AAA	5.079	624	02/14/2025
Subtotal and Average			552,545,960.96		550,823,333.33	525,358,759.11	550,655,962.09			2.279	552	
Federal Agency Issues - Discount												
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,927,580.80	4,807,361.11	3.800	AA	3.968	104	09/13/2023
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,927,580.80	4,807,361.11	3.800	AA	3.968	104	09/13/2023
313312HC7	55853	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,988,397.90	4,849,416.67	3.900	AA	4.045	19	06/20/2023
313312HC7	55854	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,988,397.90	4,849,416.67	3.900	AA	4.045	19	06/20/2023
313312KV1	55898	Federal Farm Credit Discount		11/02/2022	5,000,000.00	4,941,809.40	4,810,708.33	4.620	AA	4.823	84	08/24/2023
313312PE4	55907	Federal Farm Credit Discount		11/15/2022	5,000,000.00	4,886,019.05	4,770,100.00	4.560	AA	4.789	165	11/13/2023
313312ME7	55917	Federal Farm Credit Discount		11/29/2022	5,000,000.00	4,918,602.50	4,803,513.89	4.700	AA	4.912	117	09/26/2023
313312PG9	55942	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,884,653.55	4,785,972.22	4.600	AA	4.823	167	11/15/2023
313312PG9	55943	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,884,653.55	4,785,972.22	4.600	AA	4.823	167	11/15/2023
313312PG9	55944	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,884,653.55	4,785,972.22	4.600	AA	4.823	167	11/15/2023
313312KL3	55947	Federal Farm Credit Discount		12/16/2022	5,000,000.00	4,948,011.60	4,845,388.89	4.600	AA	4.787	75	08/15/2023
313312LJ7	55953	Federal Farm Credit Discount		12/19/2022	5,000,000.00	4,932,422.10	4,832,525.00	4.620	AA	4.816	97	09/06/2023
313312NQ9	55961	Federal Farm Credit Discount		12/20/2022	5,000,000.00	4,894,905.15	4,796,772.22	4.660	AA	4.880	151	10/30/2023
313312KW9	55977	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,941,120.75	4,844,333.33	4.670	AA	4.861	85	08/25/2023
313312KW9	55978	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,941,120.75	4,844,333.33	4.670	AA	4.861	85	08/25/2023
313312PE4	55987	Federal Farm Credit Discount		01/12/2023	5,000,000.00	4,886,019.05	4,801,326.39	4.690	AA	4.904	165	11/13/2023
313312LY4	55989	Federal Farm Credit Discount		01/13/2023	5,000,000.00	4,922,744.30	4,838,541.67	4.650	AA	4.832	111	09/20/2023
313312RB8	56032	Federal Farm Credit Discount		02/15/2023	5,000,000.00	4,787,138.89	4,787,138.89	4.850	AA	5.082	210	12/28/2023
313312JX9	56033	Federal Farm Credit Discount		02/16/2023	5,000,000.00	4,956,984.00	4,888,202.78		AA	4.930	62	08/02/2023
313312HL7	56034	Federal Farm Credit Discount		02/16/2023	5,000,000.00	4,983,520.90	4,912,550.00		AA	4.855	27	06/28/2023
313312KG4	56035	Federal Farm Credit Discount		02/17/2023	5,000,000.00	4,950,770.60	4,882,361.11	4.840	AA	4.957	71	08/11/2023
313312MQ0	56039	Federal Farm Credit Discount		02/27/2023	5,000,000.00	4,911,460.15	4,848,062.50	4.950	AA	5.134	127	10/06/2023
313312JR2	56041	Federal Farm Credit Discount		02/28/2023	5,000,000.00	4,961,314.15	4,898,597.22	4.900	AA	5.001	56	07/27/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313312MU1	56061	Federal Farm Credit Discount		03/23/2023	5,000,000.00	4,908,697.10	4,869,350.00	4.680	AA	4.902	131	10/10/2023
313312QL7	56159	Federal Farm Credit Discount		05/31/2023	5,000,000.00	4,866,328.20	4,858,172.22	5.210	AA	5.446	195	12/13/2023
313312HR4	55869	FEDERAL FARM CREDIT BANK		10/13/2022	5,000,000.00	4,977,857.00	4,845,852.78		AA	4.389	32	07/03/2023
313384HZ5	55867	FEDERAL HOME LOAN BANK		10/11/2022	5,000,000.00	4,972,336.60	4,842,077.08	4.165	AA	4.333	40	07/11/2023
313384NM7	56115	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,793,943.00	9,748,266.67	4.720	AA	4.920	148	10/27/2023
313384MH9	56116	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,833,065.80	9,783,155.56	4.760	AA	4.866	120	09/29/2023
313384NZ8	56119	FEDERAL HOME LOAN BANK		04/19/2023	5,000,000.00	4,889,434.55	4,866,358.33	4.740	AA	4.945	160	11/08/2023
313384QE2	56147	FEDERAL HOME LOAN BANK		05/23/2023	5,000,000.00	4,870,387.40	4,862,225.00	5.010	AA	5.257	189	12/07/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,956,984.00	4,843,919.44	3.220	AA	3.346	62	08/02/2023
313384JR1	55828	Federal Home Loan Discount		08/19/2022	5,000,000.00	4,961,314.15	4,847,762.50	3.205	AA	3.329	56	07/27/2023
313384GX1	55830	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,991,448.50	4,869,972.22	3.100	AA	3.216	14	06/15/2023
313384GW3	55839	Federal Home Loan Discount		08/30/2022	5,000,000.00	4,992,058.80	4,869,200.00	3.270	AA	3.372	13	06/14/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,943,875.95	4,834,826.39	3.350	AA	3.483	81	08/21/2023
313384HD4	55841	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,987,788.00	4,864,025.00	3.330	AA	3.446	20	06/21/2023
313384GW3	55842	Federal Home Loan Discount		09/01/2022	5,000,000.00	4,992,058.80	4,865,341.67	3.390	AA	3.507	13	06/14/2023
313384HU6	55844	Federal Home Loan Discount		09/08/2022	5,000,000.00	4,975,786.15	4,855,144.00	3.465	AA	3.591	35	07/06/2023
313384JB6	55855	Federal Home Loan Discount		09/16/2022	5,000,000.00	4,970,957.45	4,840,625.00	3.825	AA	3.973	42	07/13/2023
313384HN2	55856	Federal Home Loan Discount		09/19/2022	5,000,000.00	4,982,302.35	4,845,772.22	3.910	AA	4.058	29	06/30/2023
313384LC1	55860	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,936,990.85	4,808,888.89	4.000	AA	4.176	91	08/31/2023
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	4,912,799.85	4,785,258.33	4.380	AA	4.590	123	10/02/2023
313384JG5	55881	Federal Home Loan Discount		10/20/2022	5,000,000.00	4,967,511.25	4,830,625.00	4.500	AA	4.691	47	07/18/2023
313384JS9	55883	Federal Home Loan Discount		10/21/2022	5,000,000.00	4,960,626.05	4,824,611.11	4.510	AA	4.705	57	07/28/2023
313384LD9	55891	Federal Home Loan Discount		10/06/2022	5,000,000.00	4,935,883.05	4,811,166.67	4.120	AA	4.303	92	09/01/2023
313384GP8	55893	Federal Home Loan Discount		11/01/2022	5,000,000.00	4,996,333.25	4,865,263.89	4.450	AA	4.601	6	06/07/2023
313384JH3	55899	Federal Home Loan Discount		11/04/2022	5,000,000.00	4,966,822.30	4,835,805.56	4.600	AA	4.782	48	07/19/2023
313384HJ1	55913	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,984,739.70	4,865,687.50	4.605	AA	4.760	25	06/26/2023
313384JQ3	55914	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,962,002.35	4,845,500.00	4.635	AA	4.810	55	07/26/2023
313384HJ1	55921	Federal Home Loan Discount		12/01/2022	5,000,000.00	4,984,739.70	4,866,168.75	4.655	AA	4.831	25	06/26/2023
313384KW8	55922	Federal Home Loan Discount		12/01/2022	5,000,000.00	4,941,120.75	4,826,264.58	4.685	AA	4.889	85	08/25/2023
313384LD9	55926	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,935,883.05	4,825,523.61	4.670	AA	4.873	92	09/01/2023
313384LT4	55927	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,926,198.45	4,815,263.89	4.700	AA	4.911	106	09/15/2023
313384HV4	55933	Federal Home Loan Discount		12/08/2022	5,000,000.00	4,975,096.05	4,864,315.28	4.630	AA	4.807	36	07/07/2023
313384HC6	55938	Federal Home Loan Discount		12/13/2022	5,000,000.00	4,988,397.90	4,879,775.00	4.580	AA	4.744	19	06/20/2023
313384GY9	55940	Federal Home Loan Discount		12/13/2022	5,000,000.00	4,990,642.55	4,882,319.44	4.580	AA	4.742	15	06/16/2023
313384JF7	55945	Federal Home Loan Discount		12/16/2022	10,000,000.00	9,936,400.60	9,728,720.83	4.585	AA	4.759	46	07/17/2023
313384HN2	55949	Federal Home Loan Discount		12/16/2022	5,000,000.00	4,982,302.35	4,875,594.44	4.570	AA	4.736	29	06/30/2023

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Federal Agency Issues - Discount												
313384HD4	55951	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,987,788.00	4,882,444.44	4.600	AA	4.763	20	06/21/2023
313384HE2	55955	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,987,178.20	4,882,319.44	4.580	AA	4.742	21	06/22/2023
313384HC6	55957	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,988,397.90	4,883,591.67	4.580	AA	4.741	19	06/20/2023
313384JJ9	55958	Federal Home Loan Discount		12/16/2022	10,000,000.00	9,932,266.90	9,724,900.00	4.585	AA	4.761	49	07/20/2023
313384HF9	55971	Federal Home Loan Discount		12/27/2022	5,000,000.00	4,986,568.45	4,886,030.56	4.610	AA	4.718	22	06/23/2023
313384MN6	55974	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,912,842.25	4,819,944.44	4.630	AA	4.834	125	10/04/2023
313384HL6	55975	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,983,520.90	4,881,447.22	4.690	AA	4.804	27	06/28/2023
313384JV2	55976	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,958,562.35	4,861,444.44	4.640	AA	4.819	60	07/31/2023
313384JA8	55984	Federal Home Loan Discount		01/11/2023	5,000,000.00	4,971,647.00	4,880,309.72	4.735	AA	4.851	41	07/12/2023
313384JC4	55988	Federal Home Loan Discount		01/13/2023	6,000,000.00	5,964,321.66	5,857,585.00	4.695	AA	4.809	43	07/14/2023
313384JH3	55994	Federal Home Loan Discount		01/18/2023	9,000,000.00	8,940,280.14	8,786,150.00	4.700	AA	4.814	48	07/19/2023
313384KK4	55995	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,948,701.20	4,865,593.75	4.675	AA	4.833	74	08/14/2023
313384JZ3	55996	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,955,602.60	4,871,676.39	4.690	AA	4.842	64	08/04/2023
313384HC6	55998	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,988,397.90	4,901,411.11	4.670	AA	4.764	19	06/20/2023
313384RS0	56000	Federal Home Loan Discount		01/23/2023	5,000,000.00	4,847,523.95	4,772,850.00	4.620	AA	4.851	225	01/12/2024
313384JJ9	56001	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,966,133.45	4,885,763.89	4.700	AA	4.810	49	07/20/2023
313384KK4	56002	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,948,701.20	4,869,444.44	4.700	AA	4.854	74	08/14/2023
313384JS9	56003	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,960,626.05	4,880,541.67	4.700	AA	4.842	57	07/28/2023
313384HR3	56010	Federal Home Loan Discount		01/31/2023	5,000,000.00	4,977,857.00	4,900,125.00	4.700	AA	4.796	32	07/03/2023
313384LC1	56013	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,936,990.85	4,862,625.00	4.710	AA	4.872	91	08/31/2023
313384ML0	56014	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,912,799.85	4,842,363.89	4.690	AA	4.870	123	10/02/2023
313384SP5	56015	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,835,104.55	4,765,350.00	4.680	AA	4.919	246	02/02/2024
313384SP5	56016	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,835,104.55	4,765,350.00	4.680	AA	4.919	246	02/02/2024
313384ST7	56020	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,832,468.75	4,759,861.11	4.750	AA	4.997	250	02/06/2024
313384MP1	56021	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,912,151.15	4,840,833.33	4.775	AA	4.960	126	10/05/2023
313384LJ6	56022	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,932,422.10	4,860,212.50	4.770	AA	4.936	97	09/06/2023
313384SW0	56026	Federal Home Loan Discount		02/10/2023	5,000,000.00	4,830,492.85	4,758,344.44	4.780	AA	5.030	253	02/09/2024
313384QK8	56029	Federal Home Loan Discount		02/13/2023	5,000,000.00	4,867,004.50	4,798,247.22	4.810	AA	5.032	194	12/12/2023
313384KM0	56031	Federal Home Loan Discount		02/15/2023	5,000,000.00	4,947,322.05	4,877,529.17	4.845	AA	4.967	76	08/16/2023
313384ND7	56036	Federal Home Loan Discount		02/21/2023	5,000,000.00	4,902,485.90	4,837,000.00	4.890	AA	5.083	140	10/19/2023
313384PM5	56037	Federal Home Loan Discount		02/24/2023	5,000,000.00	4,881,241.40	4,815,809.72	4.930	AA	5.143	172	11/20/2023
313384PN3	56038	Federal Home Loan Discount		02/27/2023	5,000,000.00	4,880,559.25	4,815,695.83	4.970	AA	5.185	173	11/21/2023
313384GY9	56040	Federal Home Loan Discount		02/28/2023	5,000,000.00	4,990,642.55	4,927,550.00	4.830	AA	4.901	15	06/16/2023
313384TT6	56045	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,821,180.90	4,743,232.64	5.065	AA	5.357	274	03/01/2024
313384NS4	56046	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,894,220.25	4,829,200.00	5.040	AA	5.297	153	11/01/2023
313384TR0	56047	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,820,927.10	4,746,908.33	5.020	AA	5.307	272	02/28/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313384MN6	56048	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,912,842.25	4,853,179.17	5.010	AA	5.259	125	10/04/2023
313384MN6	56049	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,912,842.25	4,853,179.17	5.010	AA	5.259	125	10/04/2023
313384MG1	56050	Federal Home Loan Discount		03/08/2023	5,000,000.00	4,917,222.65	4,857,766.67	5.020	AA	5.269	119	09/28/2023
313384JK6	56052	Federal Home Loan Discount		03/09/2023	5,000,000.00	4,965,444.70	4,906,200.00	5.040	AA	5.136	50	07/21/2023
313384KW8	56053	Federal Home Loan Discount		03/10/2023	5,000,000.00	4,941,120.75	4,880,416.67	5.125	AA	5.251	85	08/25/2023
313384LX5	56054	Federal Home Loan Discount		03/15/2023	5,000,000.00	4,923,434.95	4,869,705.56	4.990	AA	5.235	110	09/19/2023
313384JP5	56055	Federal Home Loan Discount		03/15/2023	5,000,000.00	4,962,690.60	4,909,066.67	4.960	AA	5.052	54	07/25/2023
313384LD9	56057	Federal Home Loan Discount		03/20/2023	5,000,000.00	4,935,883.05	4,894,354.17	4.610	AA	4.710	92	09/01/2023
313384JW0	56058	Federal Home Loan Discount		03/20/2023	5,000,000.00	4,956,787.15	4,913,830.56	4.630	AA	4.711	61	08/01/2023
313384HC6	56059	Federal Home Loan Discount		03/21/2023	5,000,000.00	4,988,397.90	4,940,344.44	4.720	AA	4.777	19	06/20/2023
313384KC2	56062	Federal Home Loan Discount		03/27/2023	5,000,000.00	4,953,531.15	4,912,256.94		AA	4.835	67	08/07/2023
313384JB6	56063	Federal Home Loan Discount		03/27/2023	5,000,000.00	4,970,957.45	4,928,825.00	4.745	AA	4.814	42	07/13/2023
313384KC2	56064	Federal Home Loan Discount		03/28/2023	5,000,000.00	4,953,531.15	4,912,916.67		AA	4.834	67	08/07/2023
313384KD0	56065	Federal Home Loan Discount		03/28/2023	5,000,000.00	4,952,840.85	4,912,256.94		AA	4.835	68	08/08/2023
313384HD4	56072	Federal Home Loan Discount		03/30/2023	3,804,000.00	3,794,709.11	3,761,902.40	4.800	AA	4.854	20	06/21/2023
313384QD4	56073	Federal Home Loan Discount		02/08/2023	5,000,000.00	4,871,064.25	4,800,587.50	4.770	AA	4.988	188	12/06/2023
313384LK3	56089	Federal Home Loan Discount		02/09/2023	5,000,000.00	4,931,730.20	4,860,291.67	4.790	AA	4.957	98	09/07/2023
313384JG5	56090	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,967,511.25	4,930,069.44	4.750	AA	4.817	47	07/18/2023
313384JK6	56091	Federal Home Loan Discount		04/03/2023	10,000,000.00	9,930,889.40	9,856,180.56	4.750	AA	4.819	50	07/21/2023
313384JP5	56092	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,962,690.60	4,925,451.39	4.750	AA	4.822	54	07/25/2023
313384ML0	56093	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,912,799.85	4,880,688.89	4.720	AA	4.835	123	10/02/2023
313384UW7	56095	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,803,909.95	4,777,120.83	4.470	AA	4.703	301	03/28/2024
313384JQ3	56096	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,962,002.35	4,924,980.56	4.780	AA	4.853	55	07/26/2023
313384JQ3	56097	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,962,002.35	4,924,980.56	4.780	AA	4.853	55	07/26/2023
313384HT9	56098	Federal Home Loan Discount		04/05/2023	10,000,000.00	9,952,952.70	9,878,666.67	4.800	AA	4.859	34	07/05/2023
313384KC2	56100	Federal Home Loan Discount		03/24/2023	5,000,000.00	4,953,531.15	4,912,166.67	4.650	AA	4.733	67	08/07/2023
313384KD0	56102	Federal Home Loan Discount		03/24/2023	5,000,000.00	4,952,840.85	4,911,520.83	4.650	AA	4.734	68	08/08/2023
313384JY6	56103	Federal Home Loan Discount		04/10/2023	10,000,000.00	9,912,586.50	9,846,027.78	4.820	AA	4.895	63	08/03/2023
313384KF5	56104	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,951,460.60	4,918,327.78	4.820	AA	4.900	70	08/10/2023
313384LQ0	56105	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,928,272.15	4,896,451.39	4.810	AA	4.912	103	09/12/2023
313384KG3	56106	Federal Home Loan Discount		04/12/2023	10,000,000.00	9,901,541.20	9,839,338.89	4.780	AA	4.858	71	08/11/2023
313384KD0	56107	Federal Home Loan Discount		04/12/2023	5,000,000.00	4,952,840.85	4,921,661.11	4.780	AA	4.856	68	08/08/2023
313384NA3	56108	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,809,110.90	9,755,616.67	4.730	AA	4.928	137	10/16/2023
313384PV5	56109	Federal Home Loan Discount		04/13/2023	5,000,000.00	4,875,786.90	4,850,354.86	4.705	AA	4.916	180	11/28/2023
313384QN2	56110	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,729,951.70	9,677,466.67	4.720	AA	4.938	197	12/15/2023
313384RG6	56111	Federal Home Loan Discount		04/14/2023	5,000,000.00	4,854,200.85	4,835,625.00	4.500	AA	4.706	215	01/02/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313384ML0	56114	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,825,599.70	9,780,116.67	4.740	AA	4.847	123	10/02/2023
313384LH0	56117	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,863,748.80	9,812,166.67	4.830	AA	4.922	96	09/05/2023
313384PY9	56118	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,748,899.90	9,704,630.56	4.705	AA	4.915	183	12/01/2023
313384PB9	56120	Federal Home Loan Discount		04/19/2023	5,000,000.00	4,888,068.05	4,865,041.67		AA	4.945	162	11/10/2023
313384NX3	56121	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,781,602.80	9,735,350.00		AA	4.944	158	11/06/2023
313384RG6	56122	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,708,401.70	9,658,761.11	4.780	AA	5.006	215	01/02/2024
313384LQ0	56123	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,928,272.15	4,902,527.78	4.840	AA	4.936	103	09/12/2023
313384LJ6	56124	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,864,844.20	9,813,122.22	4.840	AA	4.932	97	09/06/2023
313384NS4	56125	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,894,220.25	4,869,864.58	4.805	AA	5.012	153	11/01/2023
313384PB9	56126	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,888,068.05	4,864,141.67		AA	5.004	162	11/10/2023
313384PR4	56127	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,878,513.35	4,855,333.33	4.800	AA	5.014	176	11/24/2023
313384MU0	56128	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,908,697.10	4,884,138.89	4.850	AA	4.965	131	10/10/2023
313384RS0	56129	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,847,523.95	4,824,513.89	4.750	AA	4.977	225	01/12/2024
313384QB8	56131	Federal Home Loan Discount		04/24/2023	5,000,000.00	4,872,418.25	4,851,600.00	4.770	AA	4.984	186	12/04/2023
313384QD4	56132	Federal Home Loan Discount		04/26/2023	5,000,000.00	4,871,064.25	4,850,355.56	4.810	AA	5.027	188	12/06/2023
313384RN1	56133	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,850,193.60	4,840,011.11	4.760	AA	4.994	221	01/08/2024
313384RS0	56134	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,847,523.95	4,837,366.67	4.760	AA	4.994	225	01/12/2024
313384LL1	56135	Federal Home Loan Discount		05/12/2023	10,000,000.00	9,862,076.80	9,834,722.22	5.000	AA	5.084	99	09/08/2023
313384QB8	56137	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,872,418.25	4,861,405.56	4.940	AA	5.182	186	12/04/2023
313384KW8	56138	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,941,120.75	4,929,861.11	5.000	AA	5.071	85	08/25/2023
313384PY9	56139	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,874,449.95	4,863,463.89	4.940	AA	5.182	183	12/01/2023
313384TD1	56140	Federal Home Loan Discount		05/17/2023	5,000,000.00	4,828,690.40	4,816,666.67	4.800	AA	5.043	260	02/16/2024
313384PG8	56141	Federal Home Loan Discount		05/17/2023	10,000,000.00	9,769,307.10	9,747,222.22	5.000	AA	5.130	167	11/15/2023
313384RN1	56142	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,850,193.60	4,842,354.17	4.830	AA	5.068	221	01/08/2024
313384QB8	56143	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,872,418.25	4,862,500.00	4.950	AA	5.193	186	12/04/2023
313384QF9	56144	Federal Home Loan Discount		05/19/2023	5,000,000.00	4,869,710.60	4,858,886.81	5.005	AA	5.252	190	12/08/2023
313384LT4	56145	Federal Home Loan Discount		05/19/2023	10,000,000.00	9,852,396.90	9,832,077.78	5.080	AA	5.167	106	09/15/2023
313384MU0	56148	Federal Home Loan Discount		05/24/2023	5,000,000.00	4,908,697.10	4,900,769.44	5.140	AA	5.244	131	10/10/2023
313384RN1	56150	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,850,193.60	4,841,350.00	5.010	AA	5.261	221	01/08/2024
313384PM5	56151	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,881,241.40	4,871,468.06	5.170	AA	5.306	172	11/20/2023
313384MA4	56152	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,921,363.30	4,913,333.33	5.200	AA	5.292	113	09/22/2023
313384NX3	56153	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,890,801.40	4,882,437.50		AA	5.254	158	11/06/2023
313384SP5	56154	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,835,104.55	4,822,025.00	5.085	AA	5.347	246	02/02/2024
313384RS0	56155	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,847,523.95	4,835,893.75	5.115	AA	5.376	225	01/12/2024
313384QV4	56156	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,860,245.75	4,849,937.50	5.145	AA	5.404	204	12/22/2023
313384QF9	56157	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,869,710.60	4,862,000.00	5.175	AA	5.434	190	12/08/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384RS0	56158	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,847,523.95	4,838,577.78	5.120	AA	5.380	225	01/12/2024
Subtotal and Average			874,466,597.19		938,804,000.00	924,535,791.65	912,910,184.90			4.836	110	
Money Market												
SYS52411	52411	Fidelity Inst Government			155,000,000.00	155,000,000.00	155,000,000.00	5.020	AAA	4.951	1	
SYS52471	52471	Morgan Stanley Inst Government			210,000,000.00	210,000,000.00	210,000,000.00	5.000	AAA	4.932	1	
Subtotal and Average			385,645,161.29		365,000,000.00	365,000,000.00	365,000,000.00			4.940	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			50,000,000.00	49,325,516.45	50,000,000.00	2.993		2.952	1	
Subtotal and Average			68,548,387.10		50,000,000.00	49,325,516.45	50,000,000.00			2.952	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,806,137.92	3,998,336.61	0.500	A	0.533	383	06/18/2024
Subtotal and Average			3,998,271.46		4,000,000.00	3,806,137.92	3,998,336.61			0.533	383	
Negotiable CD's												
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	4,996,850.00	5,000,000.00	3.710	A-1	3.710	14	06/15/2023
Subtotal and Average			5,000,000.00		5,000,000.00	4,996,850.00	5,000,000.00			3.710	14	
Federal Agency Issues-Coupon/Bullet												
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,637,777.50	4,999,480.56	0.600	AA	0.597	690	04/21/2025
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,835,656.01	2,998,780.67	0.430	AA	0.455	480	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,692,135.77	2,980,885.91	0.800	AA	0.986	1,197	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,908,768.10	4,998,924.12	0.290	AA	0.345	133	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,945,260.86	2,998,805.04	0.290	AA	0.395	133	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,989,599.48	2,999,535.48	0.200	AA	0.418	25	06/26/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,936,217.00	2,998,233.33	0.400	AA	0.528	161	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,927,333.49	2,998,909.47	0.500	AA	0.565	183	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,878,889.15	4,994,299.16	0.500	AA	0.720	183	12/01/2023
3133ENGO7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,830,302.63	2,999,459.61	0.920	AA	0.919	557	12/09/2024
3133ENGO7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,830,302.63	2,999,680.33	0.920	AA	0.914	557	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,917,383.24	2,999,385.21	0.900	AA	0.920	231	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,917,383.24	2,994,885.63	0.900	AA	1.158	231	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,916,639.03	2,997,272.00	1.180	AA	1.296	253	02/09/2024

CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
May 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,916,639.03	2,997,272.00	1.180	AA	1.296	253	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,570,317.10	5,744,127.90	1.800	AA	1.875	382	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,908,768.10	4,970,583.48	0.290	AA	1.913	133	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,931,156.06	2,995,905.77	2.440	AA	2.564	322	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,931,156.06	2,992,205.78	2.440	AA	2.707	322	04/18/2024
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,903,854.60	3,997,412.50	2.625	AA	2.658	350	05/16/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,946,150.21	2,992,497.74	3.250	AA	3.452	382	06/17/2024
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,977,893.05	4,998,411.54	3.125	AA	3.255	68	08/08/2023
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,976,241.95	4,999,525.58	4.125	AA	4.097	138	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,985,745.17	2,999,556.48	4.125	AA	4.111	138	10/17/2023
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,879,818.25	4,877,550.00	2.625	AA	5.206	350	05/16/2024
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,998,340.65	4,999,993.59	0.125	AA	0.169	1	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,998,672.52	3,999,994.87	0.125	AA	0.169	1	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,961,028.29	2,999,218.47	0.125	AA	0.230	88	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,925,043.86	2,999,579.04	0.500	AA	0.520	190	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,892,126.40	4,999,493.17	0.500	AA	0.516	161	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,923,003.59	2,997,189.41	0.625	AA	0.784	204	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,834,811.45	2,998,671.00	1.000	AA	1.015	568	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,871,672.65	4,991,500.57	0.625	AA	0.920	204	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,923,003.59	2,993,399.19	0.625	AA	1.010	204	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,884,526.30	4,997,803.90	2.125	AA	2.156	272	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,907,621.04	3,998,243.12	2.125	AA	2.156	272	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,884,526.30	4,993,698.95	2.125	AA	2.268	272	02/28/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,928,161.46	2,996,350.24	2.750	AA	2.828	393	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,904,215.28	3,995,133.66	2.750	AA	2.828	393	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,928,161.46	2,983,911.86	2.750	AA	3.225	393	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,928,161.46	2,992,291.59	2.750	AA	2.957	393	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,904,198.10	4,984,960.59	3.125	AA	3.379	379	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	4,975,099.05	4,996,825.03	3.375	AA	3.586	92	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,976,938.65	4,998,742.00	3.625	AA	3.665	104	09/13/2023
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,729,738.31	4,747,876.93	3.875	AA	3.979	106	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,963,980.05	4,991,120.71	3.875	AA	4.175	190	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,984,404.10	5,000,000.00	4.300	AA	4.241	117	09/26/2023
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,923,227.55	4,953,762.31	3.250	AA	4.442	281	03/08/2024
3130AU4Z4	55930	FEDERAL HOME LOAN BANK		12/07/2022	10,000,000.00	9,995,072.40	10,000,000.00	4.800	AA	4.740	32	07/03/2023
3130AU5E0	55931	FEDERAL HOME LOAN BANK		12/07/2022	5,000,000.00	4,989,225.45	4,999,199.17	4.875	AA	4.840	189	12/07/2023

CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
May 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,981,381.40	4,998,615.00	4.750	AA	4.723	281	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,981,381.40	4,998,602.58	4.750	AA	4.723	281	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,981,381.40	4,994,957.98	4.750	AA	4.821	281	03/08/2024
3130AUC36	55954	FEDERAL HOME LOAN BANK		12/19/2022	5,000,000.00	4,991,501.15	5,000,000.00	4.810	AA	4.753	111	09/20/2023
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,981,381.40	4,994,313.32	4.750	AA	4.837	281	03/08/2024
3130ARHG9	56070	FEDERAL HOME LOAN BANK		03/29/2023	4,415,000.00	4,313,036.72	4,334,274.08	2.125	AA	4.609	272	02/28/2024
3130ARHG9	56071	FEDERAL HOME LOAN BANK		03/29/2023	585,000.00	571,489.58	574,303.59	2.125	AA	4.609	272	02/28/2024
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,921,279.01	2,999,496.75	0.250	AA	0.279	186	12/04/2023
3137EAES4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,981,318.05	4,990,280.85	0.250	AA	3.073	25	06/26/2023
3137EAES4	55807	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,981,318.05	4,990,754.31	0.250	AA	2.930	25	06/26/2023
3137EAEN5	55816	FEDERAL HOME LOAN MTG CORP		08/02/2022	5,000,000.00	4,992,160.95	4,999,382.43	2.750	AA	2.959	18	06/19/2023
3137EAEV7	55948	FEDERAL HOME LOAN MTG CORP		12/16/2022	4,892,000.00	4,833,685.45	4,842,251.70	0.250	AA	4.720	84	08/24/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,770,662.93	2,977,889.07	0.500	AA	0.855	747	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,736,522.06	2,949,137.29	0.500	AA	1.199	890	11/07/2025
Subtotal and Average			262,674,688.40		262,392,000.00	257,244,847.22	261,776,803.61			2.604	244	
Commercial Paper - Discount												
62479MU35	56060	MUFG BANK LTD/NY		03/23/2023	5,000,000.00	4,976,605.00	4,928,741.67		AA	5.103	32	07/03/2023
Subtotal and Average			4,928,741.67		5,000,000.00	4,976,605.00	4,928,741.67			5.103	32	
Total and Average			2,157,807,808.07		2,181,019,333.33	2,135,244,507.35	2,154,270,028.88			3.875	218	

**CITY POOL FY22-23
Portfolio Management
Portfolio Details - Cash
May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Average Balance			0.00	Accrued Interest at Purchase		16,661.12	16,661.12				0
				Subtotal		16,661.12	16,661.12				
Total Cash and Investments			2,157,807,808.07		2,181,019,333.33	2,135,261,168.47	2,154,286,690.00			3.875	218



City Pool Portfolio
Aging Report
By Maturity Date
As of June 1, 2023

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(06/01/2023 - 06/01/2023)	3 Maturities	0 Payments	415,000,000.00	19.03%	415,000,000.00	414,325,516.45
Aging Interval:	1 - 30 days	(06/02/2023 - 07/01/2023)	35 Maturities	0 Payments	170,804,000.00	7.83%	168,087,470.69	170,410,549.46
Aging Interval:	31 - 90 days	(07/02/2023 - 08/30/2023)	63 Maturities	0 Payments	352,892,000.00	16.18%	345,704,237.66	350,223,958.54
Aging Interval:	91 - 180 days	(08/31/2023 - 11/28/2023)	86 Maturities	0 Payments	460,750,000.00	21.13%	451,059,623.78	453,506,756.88
Aging Interval:	181 - 360 days	(11/29/2023 - 05/26/2024)	94 Maturities	0 Payments	423,315,000.00	19.41%	416,333,838.72	414,172,949.93
Aging Interval:	361 - 1080 days	(05/27/2024 - 05/16/2026)	92 Maturities	0 Payments	298,208,333.33	13.67%	298,062,252.28	278,691,465.45
Aging Interval:	1081 days and after	(05/17/2026 -)	19 Maturities	0 Payments	60,050,000.00	2.75%	60,022,605.75	53,982,366.75
			Total for	392 Investments	0 Payments	100.00	2,154,270,028.88	2,135,313,563.46



**CITY POOL FY22-23
Portfolio Management
Portfolio Summary
April 30, 2023**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	561,823,333.33	537,938,970.38	561,625,023.49	26.78	1,052	563	2.168	2.198
Federal Agency Issues - Discount	868,804,000.00	854,893,447.66	845,159,368.22	40.30	218	122	4.720	4.785
Money Market	325,000,000.00	325,000,000.00	325,000,000.00	15.50	1	1	4.711	4.776
Local Agency Investment Funds	75,000,000.00	73,988,274.68	75,000,000.00	3.58	1	1	2.831	2.870
Corporate Bonds	4,000,000.00	3,810,857.00	3,998,201.97	0.19	1,096	414	0.533	0.540
Negotiable CD's	5,000,000.00	4,989,805.00	5,000,000.00	0.24	358	45	3.710	3.761
Federal Agency Issues-Coupon/Bullet	277,001,000.00	271,918,574.75	276,414,317.80	13.18	625	255	2.478	2.513
Commercial Paper - Discount	5,000,000.00	4,953,560.00	4,928,741.67	0.24	102	63	5.103	5.174
Investments	2,121,628,333.33	2,077,493,489.47	2,097,125,653.15	100.00%	455	234	3.663	3.714

Cash and Accrued Interest								
Accrued Interest at Purchase		9,664.59	9,664.59					
Subtotal		9,664.59	9,664.59					
Total Cash and Investments	2,121,628,333.33	2,077,503,154.06	2,097,135,317.74		455	234	3.663	3.714

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	6,337,107.47	39,381,592.77
Average Daily Balance	2,088,620,875.69	1,866,399,613.72
Effective Rate of Return	3.69%	2.53%

Treasury Bureau, Finance Department

CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
April 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,783,746.44	3,000,000.00	0.780	AA	0.769	777	06/16/2025
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,966,034.00	4,999,951.00	0.200	AA	0.205	45	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,876,978.37	2,999,127.78	0.370	AA	0.398	319	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,793,292.14	3,000,000.00	0.700	AA	0.690	686	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,793,292.14	3,000,000.00	0.700	AA	0.690	686	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,740,895.82	3,000,000.00	1.050	AA	1.036	1,059	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,740,895.82	3,000,000.00	1.050	AA	1.036	1,059	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,740,895.82	3,000,000.00	1.050	AA	1.036	1,059	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,740,895.82	3,000,000.00	1.050	AA	1.036	1,059	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,787,871.26	3,000,000.00	0.710	AA	0.700	721	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,921,768.01	3,000,000.00	0.230	AA	0.227	196	11/13/2023
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,991,420.39	2,999,939.79	0.140	AA	0.180	17	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,991,420.39	2,999,939.79	0.140	AA	0.180	17	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,991,420.39	2,999,943.33	0.140	AA	0.178	17	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,783,561.82	3,000,000.00	0.730	AA	0.720	749	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,484,374.00	4,996,634.13	0.870	AA	0.878	1,226	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,692,890.96	3,000,000.00	0.940	AA	0.927	1,246	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,719,623.12	3,000,000.00	1.430	AA	1.410	1,302	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,728,715.79	3,000,000.00	1.540	AA	1.519	1,309	11/30/2026
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,911,623.06	3,000,000.00	1.670	AA	1.647	312	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,932,653.48	3,000,000.00	2.920	AA	2.880	381	05/16/2024
3133EN3R9	55928	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,986,458.25	5,000,000.00	5.000	AA	4.932	220	12/07/2023
3133EN3R9	55929	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,986,458.25	5,000,000.00	5.000	AA	4.932	220	12/07/2023
3133ENY87	55901	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,990,669.00	5,000,000.00	5.050	AA	4.981	192	11/09/2023
3133ENY87	55902	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,990,669.00	5,000,000.00	5.050	AA	4.981	192	11/09/2023
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	5,005,135.50	4,995,899.86	4.500	AA	4.494	567	11/18/2024
3133EN6X3	56009	FEDERAL FARM CREDIT BANK		01/24/2023	5,000,000.00	4,977,140.80	5,000,000.00	4.880	AA	4.813	268	01/24/2024
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,236,687.66	1,333,333.33	0.760	AA	0.750	777	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,712,570.39	3,000,000.00	0.500	AA	0.493	1,001	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,730,675.33	3,000,000.00	0.750	AA	0.602	1,002	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,712,196.44	3,000,000.00	0.500	AA	0.493	1,003	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,713,685.88	3,000,000.00	0.520	AA	0.513	1,003	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,718,265.20	3,000,000.00	0.580	AA	0.572	1,003	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,732,122.47	3,000,000.00	0.500	AA	0.434	1,004	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,713,481.46	3,000,000.00	0.520	AA	0.513	1,004	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,714,382.66	3,000,000.00	0.600	AA	0.592	1,018	02/12/2026

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Federal Agency Issues - Coupon												
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,715,402.45	2,999,832.33	0.625	AA	0.618	1,023	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,705,498.19	3,000,000.00	0.500	AA	0.493	1,024	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,712,359.37	3,000,000.00	0.600	AA	0.592	1,029	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,722,230.48	3,000,000.00	0.750	AA	0.740	1,030	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,722,230.48	3,000,000.00	0.750	AA	0.740	1,030	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,716,083.99	3,000,000.00	0.650	AA	0.641	1,030	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,716,083.99	3,000,000.00	0.650	AA	0.641	1,030	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,714,130.27	3,000,000.00	0.625	AA	0.616	1,030	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,714,130.27	3,000,000.00	0.625	AA	0.616	1,030	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,730,341.16	3,000,000.00	0.500	AA	0.493	1,031	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,715,564.60	3,000,000.00	0.650	AA	0.641	1,032	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,767,779.81	3,000,000.00	1.000	AA	0.848	1,043	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,730,908.70	3,000,000.00	0.920	AA	0.907	1,057	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,668,779.86	2,925,000.00	1.000	AA	0.986	1,057	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,871,859.59	3,000,000.00	0.350	AA	0.345	332	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,825,035.74	3,000,000.00	0.550	AA	0.542	518	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,731,133.37	3,000,000.00	1.100	AA	1.085	1,087	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,301,705.42	2,499,252.08	1.250	AA	0.967	1,093	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,766,298.65	3,000,000.00	1.250	AA	1.011	1,093	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,726,060.25	3,000,000.00	1.050	AA	1.036	1,093	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,821,416.57	3,000,000.00	0.625	AA	0.616	546	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,812,627.68	3,000,000.00	0.700	AA	0.690	729	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,781,341.52	3,000,000.00	1.250	AA	1.085	1,094	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,862,620.04	3,000,000.00	0.400	AA	0.395	364	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,811,757.71	3,000,000.00	0.550	AA	0.542	575	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,754,937.71	3,000,000.00	0.500	AA	0.493	1,121	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,752,308.42	3,000,000.00	1.050	AA	0.927	1,122	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,753,101.26	3,000,000.00	1.050	AA	0.952	1,156	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,807,102.01	2,999,286.90	0.600	AA	0.606	609	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,802,345.54	3,000,000.00	0.500	AA	0.493	609	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,713,455.60	3,000,000.00	1.000	AA	0.986	1,183	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,977,609.09	3,200,000.00	0.520	AA	0.513	638	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,854,287.87	3,000,000.00	0.400	AA	0.395	389	05/24/2024
3130ANNND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,711,590.53	3,000,000.00	1.050	AA	1.036	1,213	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,318,061.81	3,646,971.01	0.650	AA	0.666	1,213	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,784,074.94	3,000,000.00	0.570	AA	0.562	696	03/27/2025

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3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,793,086.04	3,000,000.00	0.550	AA	0.542	697	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,709,722.73	3,000,000.00	1.125	AA	1.110	1,247	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,709,722.73	3,000,000.00	1.125	AA	1.110	1,247	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,781,897.57	3,000,000.00	0.800	AA	0.789	791	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,802,370.50	3,000,000.00	0.500	AA	0.493	609	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,693,432.28	3,000,000.00	0.950	AA	0.937	1,248	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,698,055.61	3,000,000.00	1.000	AA	0.986	1,248	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,702,673.72	3,000,000.00	1.050	AA	1.036	1,248	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,827,742.55	3,000,000.00	0.650	AA	0.641	525	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,762,963.64	2,997,905.00	1.625	AA	1.372	1,276	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,716,458.63	3,000,000.00	1.250	AA	1.233	1,276	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,078,653.11	3,400,000.00	1.250	AA	1.233	1,276	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,792,726.37	3,000,000.00	0.820	AA	0.809	728	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,828,485.92	3,000,000.00	0.790	AA	0.779	546	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,853,199.68	3,000,000.00	1.000	AA	0.986	473	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,924,619.96	3,000,000.00	0.500	AA	0.493	200	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,927,113.20	3,000,000.00	0.750	AA	0.740	205	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,926,300.62	3,000,000.00	0.800	AA	0.789	210	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,832,186.93	3,000,000.00	1.000	AA	0.986	574	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,856,579.57	3,000,000.00	1.000	AA	0.986	485	08/28/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,863,325.28	3,000,000.00	1.000	AA	0.986	424	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,960,908.70	5,000,000.00	0.500	AA	0.494	60	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,953,163.68	2,000,000.00	1.800	AA	1.523	297	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,929,745.52	3,000,000.00	1.800	AA	1.344	297	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,861,178.81	3,000,000.00	2.000	AA	1.973	668	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,892,512.13	3,000,000.00	1.450	AA	1.430	393	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,933,956.24	3,025,000.00	1.250	AA	1.233	303	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,909,708.67	3,000,000.00	1.250	AA	1.233	303	02/28/2024
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,952,011.35	5,000,000.00	3.000	AA	2.466	179	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,971,206.81	3,000,000.00	3.000	AA	2.460	179	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,908,625.46	3,000,000.00	3.000	AA	2.959	728	04/28/2025
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,422,649.23	3,500,000.00	2.625	AA	2.578	361	04/26/2024
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,910,522.31	2,965,000.00	2.650	AA	2.615	291	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,910,818.95	5,000,000.00	3.000	AA	2.960	298	02/23/2024
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	2,993,759.34	3,000,000.00	2.125	AA	2.096	24	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,982,488.30	5,000,000.00	2.800	AA	2.411	46	06/16/2023

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Federal Agency Issues - Coupon												
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,972,607.25	5,000,000.00	2.250	AA	2.220	60	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,972,765.70	5,000,000.00	2.300	AA	2.269	63	07/03/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,925,176.95	5,000,000.00	3.125	AA	2.729	221	12/08/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,983,753.95	5,000,000.00	3.000	AA	2.466	53	06/23/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,963,512.59	3,000,000.00	3.350	AA	3.304	242	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,966,629.45	4,999,419.31	3.125	AA	3.120	115	08/24/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,979,279.65	5,000,000.00	4.390	AA	4.330	165	10/13/2023
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,979,279.65	5,000,000.00	4.390	AA	4.330	165	10/13/2023
3130ATTY3	55895	FEDERAL HOME LOAN BANK		11/02/2022	5,000,000.00	4,993,527.10	4,998,257.17	4.750	AA	4.756	185	11/02/2023
3130ATWD5	55905	FEDERAL HOME LOAN BANK		11/15/2022	2,000,000.00	1,996,109.94	1,999,321.00	4.625	AA	4.626	198	11/15/2023
3130AUQT4	56005	FEDERAL HOME LOAN BANK		01/30/2023	5,000,000.00	4,994,512.80	5,000,000.00	4.881	AA	4.828	123	09/01/2023
3130AUJ62	56007	FEDERAL HOME LOAN BANK		01/30/2023	3,500,000.00	3,485,726.09	3,500,000.00	5.000	AA	4.932	270	01/26/2024
3130AUJ62	56008	FEDERAL HOME LOAN BANK		01/30/2023	3,325,000.00	3,311,439.79	3,325,000.00	5.000	AA	4.932	270	01/26/2024
3130AUNX8	56023	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,978,308.70	5,000,000.00	5.000	AA	4.935	296	02/21/2024
3130AUNX8	56024	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,978,308.70	5,000,000.00	5.000	AA	4.935	296	02/21/2024
3130AV7B2	56042	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	5,000,780.20	5,000,000.00	5.110	AA	5.038	116	08/25/2023
3130AV3S9	56043	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,986,653.85	5,000,000.00	5.250	AA	5.178	305	03/01/2024
3130AV3S9	56044	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,986,653.85	5,000,000.00	5.250	AA	5.178	305	03/01/2024
3130AVBR2	56051	FEDERAL HOME LOAN BANK		03/08/2023	5,000,000.00	4,990,028.45	5,000,000.00	5.510	AA	5.438	336	04/01/2024
3130AT7D3	56068	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,959,914.35	4,962,642.32	3.500	AA	3.118	221	12/08/2023
3130AT7D3	56069	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,959,914.35	4,963,136.14	3.500	AA	3.118	221	12/08/2023
3130AUU28	56074	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,994,400.95	4,999,257.49	5.000	AA	4.951	283	02/08/2024
3130AUUB8	56075	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,999,828.40	4,999,826.85	5.000	AA	4.948	191	11/08/2023
3130AUU28	56076	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,994,400.95	4,999,807.64	5.000	AA	4.937	283	02/08/2024
3130AUV84	56085	FEDERAL HOME LOAN BANK		02/09/2023	5,000,000.00	4,997,289.00	5,000,000.00	5.000	AA	4.942	168	10/16/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,782,788.33	3,000,000.00	0.750	AA	0.740	758	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,747,082.84	3,000,000.00	0.600	AA	0.592	903	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,743,463.61	3,000,000.00	0.640	AA	0.631	938	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,743,784.40	3,000,000.00	0.650	AA	0.641	940	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,876,234.75	4,953,876.93	0.250	AA	2.056	189	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,876,234.75	4,947,550.88	0.250	AA	2.309	189	11/06/2023
3134GXVF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,902,973.35	5,000,000.00	3.000	AA	2.960	332	03/28/2024
3137EAER6	55806	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,997,153.80	4,998,604.04	0.375	AA	2.896	4	05/05/2023
3137EAER6	55817	FEDERAL HOME LOAN MTG CORP		08/03/2022	5,000,000.00	4,997,153.80	4,998,577.94	0.375	AA	2.941	4	05/05/2023
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,917,993.90	5,000,000.00	4.050	AA	3.995	850	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,915,874.75	5,000,000.00	4.000	AA	3.952	669	02/28/2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,943,723.18	2,998,298.36	2.500	AA	2.544	280	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,990,877.72	2,999,824.42	0.250	AA	0.346	21	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,771,869.74	3,000,000.00	0.700	AA	0.690	812	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,764,025.85	3,000,000.00		AA	0.592	820	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,758,022.82	3,000,000.00	0.570	AA	0.562	840	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,756,536.35	3,000,000.00	0.550	AA	0.542	841	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,759,729.94	2,998,606.67	0.625	AA	0.637	849	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,761,787.43	3,000,000.00	0.650	AA	0.641	847	08/25/2025
3135GADM0	55963	FEDERAL NATIONAL MORTGAGE		12/20/2022	5,000,000.00	4,985,481.95	5,000,000.00	5.000	AA	4.932	233	12/20/2023
3135GAEU1	56028	Fannie Mae Discount		02/13/2023	5,000,000.00	4,981,540.70	5,000,000.00	5.125	AA	5.056	284	02/09/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,971,219.90	5,000,000.00	5.000	AA	4.936	483	08/26/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,489,200.20	2,500,000.00	5.100	AA	5.035	487	08/30/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,973,585.50	5,000,000.00	5.000	AA	4.936	543	10/25/2024
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,978,133.75	5,000,000.00	5.150	AAA	5.079	655	02/14/2025
Subtotal and Average			570,267,781.41		561,823,333.33	537,938,970.38	561,625,023.49			2.168	563	
Federal Agency Issues - Discount												
313312GB0	55821	Federal Farm Credit Discount		08/05/2022	5,000,000.00	4,984,243.20	4,875,458.33	3.050	AA	3.163	25	05/26/2023
313312GF1	55829	Federal Farm Credit Discount		08/22/2022	5,000,000.00	4,981,726.70	4,876,281.94	3.170	AA	3.289	29	05/30/2023
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,910,314.95	4,807,361.11	3.800	AA	3.968	135	09/13/2023
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,910,314.95	4,807,361.11	3.800	AA	3.968	135	09/13/2023
313312HC7	55853	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,967,152.85	4,849,416.67	3.900	AA	4.045	50	06/20/2023
313312HC7	55854	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,967,152.85	4,849,416.67	3.900	AA	4.045	50	06/20/2023
313312FA3	55897	Federal Farm Credit Discount		11/02/2022	5,000,000.00	5,000,000.00	4,887,750.00	4.490	AA	4.593	0	05/01/2023
313312KV1	55898	Federal Farm Credit Discount		11/02/2022	5,000,000.00	4,923,874.15	4,810,708.33	4.620	AA	4.823	115	08/24/2023
313312PE4	55907	Federal Farm Credit Discount		11/15/2022	5,000,000.00	4,871,963.10	4,770,100.00	4.560	AA	4.789	196	11/13/2023
313312ME7	55917	Federal Farm Credit Discount		11/29/2022	5,000,000.00	4,901,763.95	4,803,513.89	4.700	AA	4.912	148	09/26/2023
313312PG9	55942	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,870,673.65	4,785,972.22	4.600	AA	4.823	198	11/15/2023
313312PG9	55943	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,870,673.65	4,785,972.22	4.600	AA	4.823	198	11/15/2023
313312PG9	55944	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,870,673.65	4,785,972.22	4.600	AA	4.823	198	11/15/2023
313312KL3	55947	Federal Farm Credit Discount		12/16/2022	5,000,000.00	4,929,789.75	4,845,388.89	4.600	AA	4.787	106	08/15/2023
313312LJ7	55953	Federal Farm Credit Discount		12/19/2022	5,000,000.00	4,914,925.45	4,832,525.00	4.620	AA	4.816	128	09/06/2023
313312NQ9	55961	Federal Farm Credit Discount		12/20/2022	5,000,000.00	4,880,293.15	4,796,772.22	4.660	AA	4.880	182	10/30/2023
313312KW9	55977	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,923,217.25	4,844,333.33	4.670	AA	4.861	116	08/25/2023
313312KW9	55978	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,923,217.25	4,844,333.33	4.670	AA	4.861	116	08/25/2023
313312PE4	55987	Federal Farm Credit Discount		01/12/2023	5,000,000.00	4,871,963.10	4,801,326.39	4.690	AA	4.904	196	11/13/2023

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Federal Agency Issues - Discount												
313312LY4	55989	Federal Farm Credit Discount		01/13/2023	5,000,000.00	4,905,708.70	4,838,541.67	4.650	AA	4.832	142	09/20/2023
313312RB8	56032	Federal Farm Credit Discount		02/15/2023	5,000,000.00	4,787,138.89	4,787,138.89	4.850	AA	5.082	241	12/28/2023
313312JX9	56033	Federal Farm Credit Discount		02/16/2023	5,000,000.00	4,938,347.15	4,888,202.78		AA	4.930	93	08/02/2023
313312HL7	56034	Federal Farm Credit Discount		02/16/2023	5,000,000.00	4,961,917.35	4,912,550.00		AA	4.855	58	06/28/2023
313312KG4	56035	Federal Farm Credit Discount		02/17/2023	5,000,000.00	4,932,421.20	4,882,361.11	4.840	AA	4.957	102	08/11/2023
313312MQ0	56039	Federal Farm Credit Discount		02/27/2023	5,000,000.00	4,895,913.15	4,848,062.50	4.950	AA	5.134	158	10/06/2023
313312JR2	56041	Federal Farm Credit Discount		02/28/2023	5,000,000.00	4,942,074.05	4,898,597.22	4.900	AA	5.001	87	07/27/2023
313312MU1	56061	Federal Farm Credit Discount		03/23/2023	5,000,000.00	4,893,306.35	4,869,350.00	4.680	AA	4.902	162	10/10/2023
313312HR4	55869	FEDERAL FARM CREDIT BANK		10/13/2022	5,000,000.00	4,957,986.25	4,845,852.78		AA	4.389	63	07/03/2023
313384HZ5	55867	FEDERAL HOME LOAN BANK		10/11/2022	5,000,000.00	4,952,676.50	4,842,077.08	4.165	AA	4.333	71	07/11/2023
313384NM7	56115	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,764,485.90	9,748,266.67	4.720	AA	4.920	179	10/27/2023
313384MH9	56116	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,799,585.60	9,783,155.56	4.760	AA	4.866	151	09/29/2023
313384NZ8	56119	FEDERAL HOME LOAN BANK		04/19/2023	5,000,000.00	4,875,188.25	4,866,358.33	4.740	AA	4.945	191	11/08/2023
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,993,691.30	4,894,844.44	2.080	AA	2.143	10	05/11/2023
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,986,131.40	4,890,500.00	2.160	AA	2.227	22	05/23/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,938,347.15	4,843,919.44	3.220	AA	3.346	93	08/02/2023
313384JR1	55828	Federal Home Loan Discount		08/19/2022	5,000,000.00	4,942,074.05	4,847,762.50	3.205	AA	3.329	87	07/27/2023
313384GX1	55830	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,970,427.85	4,869,972.22	3.100	AA	3.216	45	06/15/2023
313384GW3	55839	Federal Home Loan Discount		08/30/2022	5,000,000.00	4,971,083.10	4,869,200.00	3.270	AA	3.372	44	06/14/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,925,845.20	4,834,826.39	3.350	AA	3.483	112	08/21/2023
313384HD4	55841	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,966,498.10	4,864,025.00	3.330	AA	3.446	51	06/21/2023
313384GW3	55842	Federal Home Loan Discount		09/01/2022	5,000,000.00	4,971,083.10	4,865,341.67	3.390	AA	3.507	44	06/14/2023
313384HU6	55844	Federal Home Loan Discount		09/08/2022	5,000,000.00	4,955,994.45	4,855,144.00	3.465	AA	3.591	66	07/06/2023
313384JB6	55855	Federal Home Loan Discount		09/16/2022	5,000,000.00	4,951,349.95	4,840,625.00	3.825	AA	3.973	73	07/13/2023
313384HN2	55856	Federal Home Loan Discount		09/19/2022	5,000,000.00	4,960,609.35	4,845,772.22	3.910	AA	4.058	60	06/30/2023
313384LC1	55860	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,919,278.00	4,808,888.89	4.000	AA	4.176	122	08/31/2023
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	4,897,141.00	4,785,258.33	4.380	AA	4.590	154	10/02/2023
313384JG5	55881	Federal Home Loan Discount		10/20/2022	5,000,000.00	4,948,035.15	4,830,625.00	4.500	AA	4.691	78	07/18/2023
313384JS9	55883	Federal Home Loan Discount		10/21/2022	5,000,000.00	4,941,412.15	4,824,611.11	4.510	AA	4.705	88	07/28/2023
313384LD9	55891	Federal Home Loan Discount		10/06/2022	5,000,000.00	4,918,221.35	4,811,166.67	4.120	AA	4.303	123	09/01/2023
313384GP8	55893	Federal Home Loan Discount		11/01/2022	5,000,000.00	4,975,672.30	4,865,263.89	4.450	AA	4.601	37	06/07/2023
313384JH3	55899	Federal Home Loan Discount		11/04/2022	5,000,000.00	4,947,372.45	4,835,805.56	4.600	AA	4.782	79	07/19/2023
313384FQ7	55912	Federal Home Loan Discount		11/23/2022	5,000,000.00	4,991,170.05	4,890,193.06	4.570	AA	4.673	14	05/15/2023
313384HJ1	55913	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,963,225.75	4,865,687.50	4.605	AA	4.760	56	06/26/2023
313384JQ3	55914	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,942,736.05	4,845,500.00	4.635	AA	4.810	86	07/26/2023
313384HJ1	55921	Federal Home Loan Discount		12/01/2022	5,000,000.00	4,963,225.75	4,866,168.75	4.655	AA	4.831	56	06/26/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313384KW8	55922	Federal Home Loan Discount		12/01/2022	5,000,000.00	4,923,217.25	4,826,264.58	4.685	AA	4.889	116	08/25/2023
313384LD9	55926	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,918,221.35	4,825,523.61	4.670	AA	4.873	123	09/01/2023
313384LT4	55927	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,908,998.45	4,815,263.89	4.700	AA	4.911	137	09/15/2023
313384HV4	55933	Federal Home Loan Discount		12/08/2022	5,000,000.00	4,955,330.65	4,864,315.28	4.630	AA	4.807	67	07/07/2023
313384HC6	55938	Federal Home Loan Discount		12/13/2022	5,000,000.00	4,967,152.85	4,879,775.00	4.580	AA	4.744	50	06/20/2023
313384GY9	55940	Federal Home Loan Discount		12/13/2022	5,000,000.00	4,969,141.65	4,882,319.44	4.580	AA	4.742	46	06/16/2023
313384GB9	55941	Federal Home Loan Discount		12/15/2022	5,000,000.00	4,984,243.20	4,897,850.00	4.540	AA	4.635	25	05/26/2023
313384JF7	55945	Federal Home Loan Discount		12/16/2022	10,000,000.00	9,897,395.80	9,728,720.83	4.585	AA	4.759	77	07/17/2023
313384GA1	55946	Federal Home Loan Discount		12/16/2022	5,000,000.00	4,984,872.50	4,898,888.89	4.550	AA	4.644	24	05/25/2023
313384HN2	55949	Federal Home Loan Discount		12/16/2022	5,000,000.00	4,960,609.35	4,875,594.44	4.570	AA	4.736	60	06/30/2023
313384HD4	55951	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,966,498.10	4,882,444.44	4.600	AA	4.763	51	06/21/2023
313384HE2	55955	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,965,843.45	4,882,319.44	4.580	AA	4.742	52	06/22/2023
313384HC6	55957	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,967,152.85	4,883,591.67	4.580	AA	4.741	50	06/20/2023
313384JJ9	55958	Federal Home Loan Discount		12/16/2022	10,000,000.00	9,893,419.70	9,724,900.00	4.585	AA	4.761	80	07/20/2023
313384FT1	55969	Federal Home Loan Discount		12/22/2022	5,000,000.00	4,989,279.95	4,907,716.67	4.520	AA	4.605	17	05/18/2023
313384HF9	55971	Federal Home Loan Discount		12/27/2022	5,000,000.00	4,965,188.90	4,886,030.56	4.610	AA	4.718	53	06/23/2023
313384GF0	55972	Federal Home Loan Discount		12/27/2022	5,000,000.00	4,981,726.70	4,902,038.89	4.580	AA	4.672	29	05/30/2023
313384MN6	55974	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,897,217.05	4,819,944.44	4.630	AA	4.834	156	10/04/2023
313384HL6	55975	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,961,917.35	4,881,447.22	4.690	AA	4.804	58	06/28/2023
313384JV2	55976	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,939,427.00	4,861,444.44	4.640	AA	4.819	91	07/31/2023
313384GB9	55981	Federal Home Loan Discount		01/10/2023	5,000,000.00	4,984,243.20	4,912,733.33	4.620	AA	4.702	25	05/26/2023
313384JA8	55984	Federal Home Loan Discount		01/11/2023	5,000,000.00	4,952,013.20	4,880,309.72	4.735	AA	4.851	72	07/12/2023
313384JC4	55988	Federal Home Loan Discount		01/13/2023	6,000,000.00	5,940,824.16	5,857,585.00	4.695	AA	4.809	74	07/14/2023
313384JH3	55994	Federal Home Loan Discount		01/18/2023	9,000,000.00	8,905,270.41	8,786,150.00	4.700	AA	4.814	79	07/19/2023
313384KK4	55995	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,930,447.50	4,865,593.75	4.675	AA	4.833	105	08/14/2023
313384JZ3	55996	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,937,029.65	4,871,676.39	4.690	AA	4.842	95	08/04/2023
313384HC6	55998	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,967,152.85	4,901,411.11	4.670	AA	4.764	50	06/20/2023
313384RS0	56000	Federal Home Loan Discount		01/23/2023	5,000,000.00	4,837,528.20	4,772,850.00	4.620	AA	4.851	256	01/12/2024
313384JJ9	56001	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,946,709.85	4,885,763.89	4.700	AA	4.810	80	07/20/2023
313384KK4	56002	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,930,447.50	4,869,444.44	4.700	AA	4.854	105	08/14/2023
313384JS9	56003	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,941,412.15	4,880,541.67	4.700	AA	4.842	88	07/28/2023
313384HR3	56010	Federal Home Loan Discount		01/31/2023	5,000,000.00	4,957,986.25	4,900,125.00	4.700	AA	4.796	63	07/03/2023
313384LC1	56013	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,919,278.00	4,862,625.00	4.710	AA	4.872	122	08/31/2023
313384ML0	56014	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,897,141.00	4,842,363.89	4.690	AA	4.870	154	10/02/2023
313384SP5	56015	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,826,564.35	4,765,350.00	4.680	AA	4.919	277	02/02/2024
313384SP5	56016	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,826,564.35	4,765,350.00	4.680	AA	4.919	277	02/02/2024

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Federal Agency Issues - Discount												
313384ST7	56020	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,824,104.45	4,759,861.11	4.750	AA	4.997	281	02/06/2024
313384MP1	56021	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,896,565.05	4,840,833.33	4.775	AA	4.960	157	10/05/2023
313384LJ6	56022	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,914,925.45	4,860,212.50	4.770	AA	4.936	128	09/06/2023
313384SW0	56026	Federal Home Loan Discount		02/10/2023	5,000,000.00	4,822,260.30	4,758,344.44	4.780	AA	5.030	284	02/09/2024
313384QK8	56029	Federal Home Loan Discount		02/13/2023	5,000,000.00	4,855,035.45	4,798,247.22	4.810	AA	5.032	225	12/12/2023
313384KM0	56031	Federal Home Loan Discount		02/15/2023	5,000,000.00	4,929,132.10	4,877,529.17	4.845	AA	4.967	107	08/16/2023
313384ND7	56036	Federal Home Loan Discount		02/21/2023	5,000,000.00	4,887,446.10	4,837,000.00	4.890	AA	5.083	171	10/19/2023
313384PM5	56037	Federal Home Loan Discount		02/24/2023	5,000,000.00	4,867,451.50	4,815,809.72	4.930	AA	5.143	203	11/20/2023
313384PN3	56038	Federal Home Loan Discount		02/27/2023	5,000,000.00	4,866,807.35	4,815,695.83	4.970	AA	5.185	204	11/21/2023
313384GY9	56040	Federal Home Loan Discount		02/28/2023	5,000,000.00	4,969,141.65	4,927,550.00	4.830	AA	4.901	46	06/16/2023
313384TT6	56045	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,814,246.85	4,743,232.64	5.065	AA	5.357	305	03/01/2024
313384NS4	56046	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,879,707.00	4,829,200.00	5.040	AA	5.297	184	11/01/2023
313384TR0	56047	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,813,852.55	4,746,908.33	5.020	AA	5.307	303	02/28/2024
313384MN6	56048	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,897,217.05	4,853,179.17	5.010	AA	5.259	156	10/04/2023
313384MN6	56049	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,897,217.05	4,853,179.17	5.010	AA	5.259	156	10/04/2023
313384MG1	56050	Federal Home Loan Discount		03/08/2023	5,000,000.00	4,900,449.75	4,857,766.67	5.020	AA	5.269	150	09/28/2023
313384JK6	56052	Federal Home Loan Discount		03/09/2023	5,000,000.00	4,946,047.30	4,906,200.00	5.040	AA	5.136	81	07/21/2023
313384KW8	56053	Federal Home Loan Discount		03/10/2023	5,000,000.00	4,923,217.25	4,880,416.67	5.125	AA	5.251	116	08/25/2023
313384LX5	56054	Federal Home Loan Discount		03/15/2023	5,000,000.00	4,906,366.50	4,869,705.56	4.990	AA	5.235	141	09/19/2023
313384JP5	56055	Federal Home Loan Discount		03/15/2023	5,000,000.00	4,943,398.10	4,909,066.67	4.960	AA	5.052	85	07/25/2023
313384LD9	56057	Federal Home Loan Discount		03/20/2023	5,000,000.00	4,918,221.35	4,894,354.17	4.610	AA	4.710	123	09/01/2023
313384JW0	56058	Federal Home Loan Discount		03/20/2023	5,000,000.00	4,937,913.95	4,913,830.56	4.630	AA	4.711	92	08/01/2023
313384HC6	56059	Federal Home Loan Discount		03/21/2023	5,000,000.00	4,967,152.85	4,940,344.44	4.720	AA	4.777	50	06/20/2023
313384KC2	56062	Federal Home Loan Discount		03/27/2023	5,000,000.00	4,935,054.10	4,912,256.94		AA	4.835	98	08/07/2023
313384JB6	56063	Federal Home Loan Discount		03/27/2023	5,000,000.00	4,951,349.95	4,928,825.00	4.745	AA	4.814	73	07/13/2023
313384KC2	56064	Federal Home Loan Discount		03/28/2023	5,000,000.00	4,935,054.10	4,912,916.67		AA	4.834	98	08/07/2023
313384KD0	56065	Federal Home Loan Discount		03/28/2023	5,000,000.00	4,934,395.75	4,912,256.94		AA	4.835	99	08/08/2023
313384HD4	56072	Federal Home Loan Discount		03/30/2023	3,804,000.00	3,778,511.75	3,761,902.40	4.800	AA	4.854	51	06/21/2023
313384QD4	56073	Federal Home Loan Discount		02/08/2023	5,000,000.00	4,858,846.10	4,800,587.50	4.770	AA	4.988	219	12/06/2023
313384GG8	56084	Federal Home Loan Discount		03/20/2023	5,000,000.00	4,981,097.80	4,953,000.00		AA	4.745	30	05/31/2023
313384GG8	56088	Federal Home Loan Discount		02/08/2023	5,000,000.00	4,981,097.80	4,926,655.56	4.715	AA	4.785	30	05/31/2023
313384LK3	56089	Federal Home Loan Discount		02/09/2023	5,000,000.00	4,914,266.55	4,860,291.67	4.790	AA	4.957	129	09/07/2023
313384JG5	56090	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,948,035.15	4,930,069.44	4.750	AA	4.817	78	07/18/2023
313384JK6	56091	Federal Home Loan Discount		04/03/2023	10,000,000.00	9,892,094.60	9,856,180.56	4.750	AA	4.819	81	07/21/2023
313384JP5	56092	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,943,398.10	4,925,451.39	4.750	AA	4.822	85	07/25/2023
313384ML0	56093	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,897,141.00	4,880,688.89	4.720	AA	4.835	154	10/02/2023

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Federal Agency Issues - Discount												
313384UW7	56095	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,798,033.30	4,777,120.83	4.470	AA	4.703	332	03/28/2024
313384JQ3	56096	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,942,736.05	4,924,980.56	4.780	AA	4.853	86	07/26/2023
313384JQ3	56097	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,942,736.05	4,924,980.56	4.780	AA	4.853	86	07/26/2023
313384HT9	56098	Federal Home Loan Discount		04/05/2023	10,000,000.00	9,913,316.60	9,878,666.67	4.800	AA	4.859	65	07/05/2023
313384KC2	56100	Federal Home Loan Discount		03/24/2023	5,000,000.00	4,935,054.10	4,912,166.67	4.650	AA	4.733	98	08/07/2023
313384KD0	56102	Federal Home Loan Discount		03/24/2023	5,000,000.00	4,934,395.75	4,911,520.83	4.650	AA	4.734	99	08/08/2023
313384JY6	56103	Federal Home Loan Discount		04/10/2023	10,000,000.00	9,875,376.70	9,846,027.78	4.820	AA	4.895	94	08/03/2023
313384KF5	56104	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,933,079.30	4,918,327.78	4.820	AA	4.900	101	08/10/2023
313384LQ0	56105	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,910,973.30	4,896,451.39	4.810	AA	4.912	134	09/12/2023
313384KG3	56106	Federal Home Loan Discount		04/12/2023	10,000,000.00	9,864,842.40	9,839,338.89	4.780	AA	4.858	102	08/11/2023
313384KD0	56107	Federal Home Loan Discount		04/12/2023	5,000,000.00	4,934,395.75	4,921,661.11	4.780	AA	4.856	99	08/08/2023
313384NA3	56108	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,778,797.50	9,755,616.67	4.730	AA	4.928	168	10/16/2023
313384PV5	56109	Federal Home Loan Discount		04/13/2023	5,000,000.00	4,862,300.50	4,850,354.86	4.705	AA	4.916	211	11/28/2023
313384QN2	56110	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,706,262.60	9,677,466.67	4.720	AA	4.938	228	12/15/2023
313384RG6	56111	Federal Home Loan Discount		04/14/2023	5,000,000.00	4,843,774.50	4,835,625.00	4.500	AA	4.706	246	01/02/2024
313384ML0	56114	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,794,282.00	9,780,116.67	4.740	AA	4.847	154	10/02/2023
313384LH0	56117	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,828,542.40	9,812,166.67	4.830	AA	4.922	127	09/05/2023
313384PY9	56118	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,724,047.80	9,704,630.56	4.705	AA	4.915	214	12/01/2023
313384PB9	56120	Federal Home Loan Discount		04/19/2023	5,000,000.00	4,873,897.90	4,865,041.67		AA	4.945	193	11/10/2023
313384NX3	56121	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,752,957.80	9,735,350.00		AA	4.944	189	11/06/2023
313384RG6	56122	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,687,549.00	9,658,761.11	4.780	AA	5.006	246	01/02/2024
313384LQ0	56123	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,910,973.30	4,902,527.78	4.840	AA	4.936	134	09/12/2023
313384LJ6	56124	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,829,850.90	9,813,122.22	4.840	AA	4.932	128	09/06/2023
313384NS4	56125	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,879,707.00	4,869,864.58	4.805	AA	5.012	184	11/01/2023
313384PB9	56126	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,873,897.90	4,864,141.67		AA	5.004	193	11/10/2023
313384PR4	56127	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,864,875.30	4,855,333.33	4.800	AA	5.014	207	11/24/2023
313384MU0	56128	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,893,306.35	4,884,138.89	4.850	AA	4.965	162	10/10/2023
313384RS0	56129	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,837,528.20	4,824,513.89	4.750	AA	4.977	256	01/12/2024
313384QB8	56131	Federal Home Loan Discount		04/24/2023	5,000,000.00	4,860,116.95	4,851,600.00	4.770	AA	4.984	217	12/04/2023
313384QD4	56132	Federal Home Loan Discount		04/26/2023	5,000,000.00	4,858,846.10	4,850,355.56	4.810	AA	5.027	219	12/06/2023
Subtotal and Average			820,262,363.01		868,804,000.00	854,893,447.66	845,159,368.22			4.720	122	
Money Market												
SYS52411	52411	Fidelity Inst Government			115,000,000.00	115,000,000.00	115,000,000.00	4.770	AAA	4.705	1	
SYS52471	52471	Morgan Stanley Inst Government			210,000,000.00	210,000,000.00	210,000,000.00	4.780	AAA	4.715	1	

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Subtotal and Average			316,333,333.33		325,000,000.00	325,000,000.00	325,000,000.00			4.711	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	73,988,274.68	75,000,000.00	2.870		2.831	1	
Subtotal and Average			75,000,000.00		75,000,000.00	73,988,274.68	75,000,000.00			2.831	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,810,857.00	3,998,201.97	0.500	A	0.533	414	06/18/2024
Subtotal and Average			3,998,139.00		4,000,000.00	3,810,857.00	3,998,201.97			0.533	414	
Negotiable CD's												
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	4,989,805.00	5,000,000.00	3.710	A-1	3.710	45	06/15/2023
Subtotal and Average			5,000,000.00		5,000,000.00	4,989,805.00	5,000,000.00			3.710	45	
Federal Agency Issues-Coupon/Bullet												
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,651,476.35	4,999,457.64	0.600	AA	0.597	721	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,944,816.77	3,949,936.80	0.125	AA	0.187	9	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,996,063.37	2,999,952.00	0.125	AA	0.187	9	05/10/2023
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,837,506.86	2,998,703.17	0.430	AA	0.455	511	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,709,617.34	2,980,399.55	0.800	AA	0.986	1,228	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,893,087.65	4,998,677.74	0.290	AA	0.345	164	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,935,852.59	2,998,531.38	0.290	AA	0.395	164	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,977,503.96	2,998,978.05	0.200	AA	0.418	56	06/26/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,929,676.04	2,997,897.89	0.400	AA	0.528	192	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,922,179.16	2,998,727.72	0.500	AA	0.565	214	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,870,298.60	4,993,349.02	0.500	AA	0.720	214	12/01/2023
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,835,284.01	2,999,430.03	0.920	AA	0.919	588	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,835,284.01	2,999,662.83	0.920	AA	0.914	588	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,913,886.53	2,999,303.96	0.900	AA	0.920	262	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,913,886.53	2,994,209.72	0.900	AA	1.158	262	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,914,601.97	2,996,942.00	1.180	AA	1.296	284	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,914,601.97	2,996,942.00	1.180	AA	1.296	284	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,574,679.97	5,743,659.38	1.800	AA	1.875	413	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,893,087.65	4,963,846.87	0.290	AA	1.913	164	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,933,445.57	2,995,518.31	2.440	AA	2.564	353	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,933,445.57	2,991,468.16	2.440	AA	2.707	353	04/18/2024
3133ENVS6	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,999,548.05	4,999,996.53	2.030	AA	2.027	1	05/02/2023

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Federal Agency Issues-Coupon/Bullet												
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,991,425.67	2,996,692.53	0.375	AA	2.180	22	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,911,789.56	3,997,187.50	2.625	AA	2.658	381	05/16/2024
3133EMYX4	55774	FEDERAL FARM CREDIT BANK		06/13/2022	4,659,000.00	4,652,886.41	4,656,371.69	0.125	AA	2.387	9	05/10/2023
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,950,766.31	2,991,899.16	3.250	AA	3.452	413	06/17/2024
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,970,345.40	4,997,700.29	3.125	AA	3.255	99	08/08/2023
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,979,991.60	4,999,420.93	4.125	AA	4.097	169	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,987,994.96	2,999,458.65	4.125	AA	4.111	169	10/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,976,910.15	4,999,801.39	0.125	AA	0.169	32	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,981,528.12	3,999,841.11	0.125	AA	0.169	32	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,953,129.77	2,998,948.98	0.125	AA	0.230	119	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,916,961.47	2,999,511.51	0.500	AA	0.520	221	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,880,241.20	4,999,396.93	0.500	AA	0.516	192	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,919,969.03	2,996,769.92	0.625	AA	0.784	235	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,840,521.80	2,998,599.67	1.000	AA	1.015	599	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,866,615.05	4,990,232.00	0.625	AA	0.920	235	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,919,969.03	2,992,414.00	0.625	AA	1.010	235	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,886,337.05	4,997,557.14	2.125	AA	2.156	303	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,909,069.64	3,998,045.71	2.125	AA	2.156	303	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,886,337.05	4,992,990.97	2.125	AA	2.268	303	02/28/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,932,718.19	2,996,067.32	2.750	AA	2.828	424	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,910,290.92	3,994,756.42	2.750	AA	2.828	424	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,932,718.19	2,982,664.71	2.750	AA	3.225	424	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,932,718.19	2,991,694.04	2.750	AA	2.957	424	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,921,522.45	4,983,750.99	3.125	AA	3.379	410	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	4,968,555.40	4,995,766.70	3.375	AA	3.586	123	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,973,000.75	4,998,372.00	3.625	AA	3.665	135	09/13/2023
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,729,005.76	4,747,264.50	3.875	AA	3.979	137	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,969,158.15	4,989,696.22	3.875	AA	4.175	221	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,980,295.80	5,000,000.00	4.300	AA	4.241	148	09/26/2023
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,930,627.20	4,948,754.62	3.250	AA	4.442	312	03/08/2024
3130AU4Z4	55930	FEDERAL HOME LOAN BANK		12/07/2022	10,000,000.00	9,992,116.40	10,000,000.00	4.800	AA	4.740	63	07/03/2023
3130AU5E0	55931	FEDERAL HOME LOAN BANK		12/07/2022	5,000,000.00	4,998,366.10	4,999,070.00	4.875	AA	4.840	220	12/07/2023
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,993,865.60	4,998,465.00	4.750	AA	4.723	312	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,993,865.60	4,998,451.23	4.750	AA	4.723	312	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,993,865.60	4,994,411.91	4.750	AA	4.821	312	03/08/2024
3130AUC36	55954	FEDERAL HOME LOAN BANK		12/19/2022	5,000,000.00	4,994,914.30	5,000,000.00	4.810	AA	4.753	142	09/20/2023

**CITY POOL FY22-23
Portfolio Management
Portfolio Details - Investments
April 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,993,865.60	4,993,697.43	4.750	AA	4.837	312	03/08/2024
3130ARHG9	56070	FEDERAL HOME LOAN BANK		03/29/2023	4,415,000.00	4,314,635.62	4,325,203.76	2.125	AA	4.609	303	02/28/2024
3130ARHG9	56071	FEDERAL HOME LOAN BANK		03/29/2023	585,000.00	571,701.43	573,101.75	2.125	AA	4.609	303	02/28/2024
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,916,629.40	2,999,414.25	0.250	AA	0.279	217	12/04/2023
3137EAES4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,963,399.70	4,978,617.88	0.250	AA	3.073	56	06/26/2023
3137EAES4	55807	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,963,399.70	4,979,659.48	0.250	AA	2.930	56	06/26/2023
3137EAEN5	55816	FEDERAL HOME LOAN MTG CORP		08/02/2022	5,000,000.00	4,984,416.55	4,998,353.14	2.750	AA	2.959	49	06/19/2023
3137EAEV7	55948	FEDERAL HOME LOAN MTG CORP		12/16/2022	4,892,000.00	4,816,715.54	4,824,270.39	0.250	AA	4.720	115	08/24/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,780,443.32	2,976,987.81	0.500	AA	0.855	778	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,753,143.50	2,947,395.42	0.500	AA	1.199	921	11/07/2025
Subtotal and Average			292,830,517.27		277,001,000.00	271,918,574.75	276,414,317.80			2.478	255	
Commercial Paper - Discount												
62479MU35	56060	MUFG BANK LTD/NY		03/23/2023	5,000,000.00	4,953,560.00	4,928,741.67		AA	5.103	63	07/03/2023
Subtotal and Average			4,928,741.67		5,000,000.00	4,953,560.00	4,928,741.67			5.103	63	
Total and Average			2,088,620,875.69		2,121,628,333.33	2,077,493,489.47	2,097,125,653.15			3.663	234	

**CITY POOL FY22-23
Portfolio Management
Portfolio Details - Cash
April 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		9,664.59	9,664.59				0
				Subtotal		9,664.59	9,664.59				
		Total Cash and Investments	2,088,620,875.69		2,121,628,333.33	2,077,503,154.06	2,097,135,317.74			3.663	234



City Pool Portfolio
Aging Report
By Maturity Date
As of May 1, 2023

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(05/01/2023 - 05/01/2023)	4 Maturities	0 Payments	405,000,000.00	19.09%	404,887,750.00	403,988,274.68
Aging Interval:	1 - 30 days	(05/02/2023 - 05/31/2023)	24 Maturities	0 Payments	104,609,000.00	4.93%	103,425,939.97	104,361,469.90
Aging Interval:	31 - 90 days	(06/01/2023 - 07/30/2023)	66 Maturities	0 Payments	355,804,000.00	16.77%	349,150,920.96	352,959,894.55
Aging Interval:	91 - 180 days	(07/31/2023 - 10/28/2023)	81 Maturities	0 Payments	436,642,000.00	20.58%	427,728,948.60	430,214,402.83
Aging Interval:	181 - 360 days	(10/29/2023 - 04/25/2024)	100 Maturities	0 Payments	454,815,000.00	21.44%	447,358,854.70	445,509,308.48
Aging Interval:	361 - 1080 days	(04/26/2024 - 04/15/2026)	90 Maturities	0 Payments	290,208,333.33	13.68%	290,052,077.15	272,800,990.34
Aging Interval:	1081 days and after	(04/16/2026 -)	24 Maturities	0 Payments	74,550,000.00	3.51%	74,521,161.77	67,716,898.20
			Total for	389 Investments	0 Payments	100.00	2,097,125,653.15	2,077,551,238.98

**Appendix B - City of Oakland
Redevelopment Successor
Agency Portfolio Detail for Period
Ended June 30, 2023**



**Successor Agency Pool
Portfolio Management
Portfolio Summary
June 30, 2023**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	20,000,000.00	19,982,575.50	19,956,775.01	83.30	16	8	4.901	4.969
Money Market	4,000,000.00	4,000,000.00	4,000,000.00	16.70	1	1	4.961	5.030
Investments	24,000,000.00	23,982,575.50	23,956,775.01	100.00%	13	7	4.911	4.979

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	126,267.84	758,468.61	758,468.61
Average Daily Balance	30,760,269.03	21,995,437.45	
Effective Rate of Return	4.99%	3.45%	

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
June 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384HR3	51307	Federal Home Loan Bank Discoun		06/13/2023	5,000,000.00	5,000,000.00	4,986,166.67	4.980	AA	5.063	2	07/03/2023
313384JP5	51308	Federal Home Loan Bank Discoun		06/26/2023	5,000,000.00	4,985,259.20	4,979,941.67	4.980	AA	5.070	24	07/25/2023
313384HT9	51309	Federal Home Loan Bank Discoun		06/28/2023	10,000,000.00	9,997,316.30	9,990,666.67	4.800	AA	4.871	4	07/05/2023
Subtotal and Average			10,960,269.03		20,000,000.00	19,982,575.50	19,956,775.01			4.969	8	
Money Market												
SYS50914	50914	Fidelity Inst Government			4,000,000.00	4,000,000.00	4,000,000.00	5.030	AAA	5.030	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			19,800,000.00		4,000,000.00	4,000,000.00	4,000,000.00			5.030	1	
Total and Average			30,760,269.03		24,000,000.00	23,982,575.50	23,956,775.01			4.979	7	



**Successor Agency Pool
Aging Report
By Maturity Date
As of July 1, 2023**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(07/01/2023 - 07/01/2023)	2 Maturities	0 Payments	4,000,000.00	16.67%	4,000,000.00	4,000,000.00
Aging Interval:	1 - 30 days	(07/02/2023 - 07/31/2023)	3 Maturities	0 Payments	20,000,000.00	83.33%	19,956,775.01	19,982,575.50
Aging Interval:	31 days and after	(08/01/2023 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			5 Investments	0 Payments		100.00	23,956,775.01	23,982,575.50



**Successor Agency Pool
Portfolio Management
Portfolio Summary
May 31, 2023**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	10,000,000.00	9,977,408.95	9,960,104.17	83.28	30	18	4.814	4.881
Money Market	2,000,000.00	2,000,000.00	2,000,000.00	16.72	1	1	4.951	5.020
Investments	12,000,000.00	11,977,408.95	11,960,104.17	100.00%	25	16	4.837	4.904

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	83,120.48	632,200.77
Average Daily Balance	19,724,256.32	21,210,527.16
Effective Rate of Return	4.96%	3.25%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384HJ1	51305	Federal Home Loan Bank Discoun		05/18/2023	5,000,000.00	4,984,739.70	4,974,162.50	4.770	AA	4.861	25	06/26/2023
313384GV5	51306	Federal Home Loan Bank Discoun		05/23/2023	5,000,000.00	4,992,669.25	4,985,941.67	4.820	AA	4.901	12	06/13/2023
Subtotal and Average			4,175,869.22		10,000,000.00	9,977,408.95	9,960,104.17			4.881	18	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,000,000.00	2,000,000.00	2,000,000.00	5.020	AAA	5.020	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			15,548,387.10		2,000,000.00	2,000,000.00	2,000,000.00			5.020	1	
Total and Average			19,724,256.32		12,000,000.00	11,977,408.95	11,960,104.17			4.904	16	



**Successor Agency Pool
Aging Report
By Maturity Date
As of June 1, 2023**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(06/01/2023 - 06/01/2023)	2 Maturities	0 Payments	2,000,000.00	16.67%	2,000,000.00	2,000,000.00
Aging Interval:	1 - 30 days	(06/02/2023 - 07/01/2023)	2 Maturities	0 Payments	10,000,000.00	83.33%	9,960,104.17	9,977,408.95
Aging Interval:	31 days and after	(07/02/2023 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	11,960,104.17	11,977,408.95



**Successor Agency Pool
Portfolio Management
Portfolio Summary
April 30, 2023**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	5,000,000.00	4,998,106.55	4,980,065.28	90.88	31	3	4.649	4.713
Money Market	500,000.00	500,000.00	500,000.00	9.12	1	1	4.705	4.770
Investments	5,500,000.00	5,498,106.55	5,480,065.28	100.00%	28	3	4.654	4.718

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	69,725.44	549,080.29
Average Daily Balance	17,933,684.26	21,362,087.67
Effective Rate of Return	4.73%	3.09%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
April 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384FD6	51304	Federal Home Loan Bank Discoun		04/03/2023	5,000,000.00	4,998,106.55	4,980,065.28	4.630	AA	4.713	3	05/04/2023
Subtotal and Average			8,800,350.93		5,000,000.00	4,998,106.55	4,980,065.28			4.713	3	
Money Market												
SYS50914	50914	Fidelity Inst Government			500,000.00	500,000.00	500,000.00	4.770	AAA	4.770	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			9,133,333.33		500,000.00	500,000.00	500,000.00			4.770	1	
Total and Average			17,933,684.26		5,500,000.00	5,498,106.55	5,480,065.28			4.718	3	



**Successor Agency Pool
Aging Report
By Maturity Date
As of May 1, 2023**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(05/01/2023 - 05/01/2023)	2 Maturities	0 Payments	500,000.00	9.09%	500,000.00	500,000.00
Aging Interval:	1 - 30 days	(05/02/2023 - 05/31/2023)	1 Maturities	0 Payments	5,000,000.00	90.91%	4,980,065.28	4,998,106.55
Aging Interval:	31 days and after	(06/01/2023 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			3 Investments	0 Payments		100.00	5,480,065.28	5,498,106.55