



CITY OF OAKLAND

AGENDA REPORT

TO: Jestin D. Johnson
City Administrator

FROM: Erin Roseman
Director of Finance

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

DATE: October 16th, 2023

City Administrator Approval

Date: Oct 30, 2023

RECOMMENDATION

Staff Recommends That The City Council Receive The Informational Cash Management Report For The Quarter Ended September 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 September 30, 2023, the City's Operating Pool Portfolio had a balance of \$1.97 billion and yielded 4.19 percent, while the Successor Agency's Portfolio had a balance of \$16.17 million and yielded 5.30 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 September 30, 2023, the portfolios comply with the Investment Policy of the City for Fiscal Year (FY) 2023-24. 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 September 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.

Finance and Management Committee
November 14th, 2023

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Operating Pool Portfolio balances decreased from \$2.17 billion as of June 30, 2023, to \$1.97 billion as of September 30, 2023. This net balance decrease was mainly due to the following estimates: receipt of \$6.59 million in business tax revenues, receipt of \$25.17 million in property tax revenues, offset by debt service payments of approximately \$73.63 million. The remaining balance decrease of approximately \$156.66 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 decreased from a balance of \$23.96 million as of June 30, 2023, to a balance of \$16.17 million as of September 30, 2023. The portfolio decreased due to bond excess proceed transfer payments of \$ 10.64 million per the bond expenditure agreement, and other vendor payments.

Yield Comparison

The effective rate of return on total assets in the City's Operating Pool Portfolio for the month ending September 30, 2023, was 4.19 percent. The effective rate of return on total assets in the Successor Agency's Portfolio for the month ending September 30, 2023, was 5.30 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 5.33 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 3.53 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 OPPORTUNITIES

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 has not done analysis for race & equity.

ACTION REQUESTED OF THE CITY COUNCIL

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

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

Respectfully submitted,



Erin Roseman (Oct 30, 2023 12:59 PDT)

ERIN ROSEMAN
Director of Finance, Finance Department

Reviewed by:
David Jones, Treasury Administrator
Treasury Bureau

Max Kumar, Investment & Operations Manager
Treasury Bureau

Prepared by:
Vivian Woo, Treasury Analyst III
Treasury Bureau

Attachments (1):

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

City of Oakland and Oakland Redevelopment Successor Agency

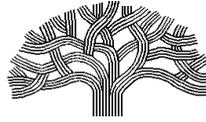
City of Oakland, California

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

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager

Vivian Woo,
Treasury Analyst III



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

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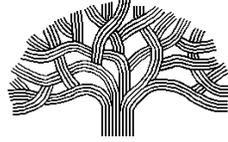
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Appendices

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

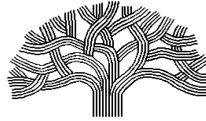
Appendix B - City of Oakland Redevelopment Successor Agency Portfolio Detail for Period Ended September 30, 2023



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

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

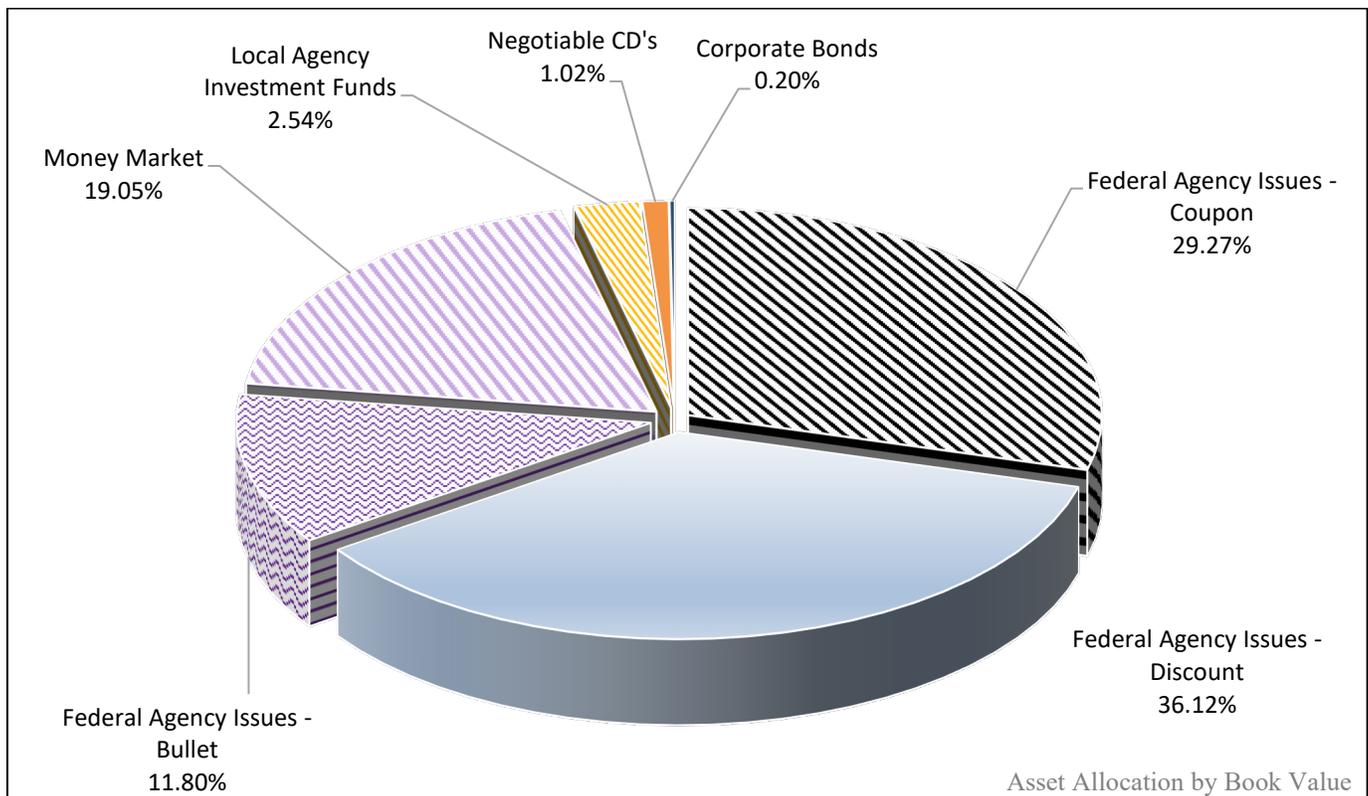
SEPTEMBER 30, 2023



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

Average Daily Balance	\$1,982,970,714
Total Earning Quarter	\$21,268,458
Month End Yield	4.19%
Average Maturity	203 days
Daily Liquidity	21.35%
180 Day Liquidity	72.07%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	576,223,333.33	552,070,925.45	576,134,770.71	29.27	100%- Yes
Federal Agency Issues –Discount	733,000,000.00	723,711,690.60	711,005,034.96	36.12	100%-Yes
Federal Agency Issues –Bullet	232,750,000.00	229,106,984.60	232,300,196.68	11.80	100%-Yes
Money Market	375,000,000.00	375,000,000.00	375,000,000.00	19.05	20%-Yes
Local Agency Investment Funds	49,967,195.03	49,283,031.15	49,967,195.03	2.54	\$75M Max-Yes
Negotiable CD’s	20,000,000.00	20,000,020.00	20,000,000.00	1.02	30%-Yes
Corporate Bonds	4,000,000.00	3,856,776.44	3,998,866.46	0.20	40%-Yes
Total \$	1,990,940,528.36	1,953,029,428.24	1,968,406,063.84	100	



As of September 30th, 2023, the unaudited total cash and investments managed by the City is \$2.34 billion, with \$1.97 billion in City's Operating Pool, \$326.8 million in City Restricted Trust Funds and \$42.81 million cash held at bank.

**CITY OF OAKLAND AND OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED SEPTEMBER 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 September 2023 after a 0.25% increase in July 2023, bringing the federal funds rate to a range of 5.25%-5.50%, the highest level in the last 22 years. FOMC has approved 4 interest rate increases totaling 1.00 % since January 2023. FOMC is expected to keep the interest rates high, with still a possibility of approving another increase before the year is over 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 third quarter of 2023. 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 4.9 percent in the third quarter of 2023. Economists surveyed by Dow Jones expected an increase of 4.7 percent. The Real GDP had increased 2.1 percent in the second quarter of 2023. The increase in real GDP reflected increased contributions from consumer spending, increased inventories, exports, residential investments and government spending.

Job growth was stronger than expected in September. According to the Labor Department, nonfarm payrolls increased by 336,000 for September after increasing by 227,000 and 236,000 for August and July, respectively. The payrolls increase was the best monthly number since January 2023. The unemployment rate for September was 3.8%, compared to the forecast for 3.7%. A strong job market is central to the rates equation. Policymakers feel that a tight labor picture will continue to put upward pressure on wages which then will push prices higher.

U.S. consumer spending increased in third quarter, 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 4.0 % in the third quarter, after increasing 0.8 % in the second quarter. Consumer resiliency continues despite higher interest rates and continuing inflation. Furthermore, the core personal consumption expenditures index (PCE index), which the Federal Reserve uses as a key measure of inflation, increased 0.3% for September 2023, in line with Dow Jones estimate of 0.1%, core PCE index had increased 0.1% in August 2023. On a year over year basis, core PCE has increased 3.7% and headline PCE has increased 3.4%, still above FOMC target inflation range of 2%.

The consumer price index, a closely followed inflation gauge, increased 0.4% in September and 3.7% from a year ago, according to the Labor Department. That compared with respective Dow Jones estimates of 0.3% and 3.6%. Excluding volatile food and energy prices, the so-called core CPI increased 0.3% in September and 4.1% on a 12-month basis, both exactly in line with expectations. In keeping with recent trends, shelter costs were the main factor in the inflation increase. The index for shelter, which makes up about one-third of the CPI weighting, accelerated 0.6% for the month and 7.2% from a year ago. On a monthly basis, shelter accounted for more than half the rise in the CPI as reported by the Labor Department.

Retail sales rose 0.7% in September 2023, well above the 0.3% Dow Jones estimate, according to the Commerce Department. On a year-over-basis, sales rose 3.8%. Sales gains were broad-based on the month, with the biggest rise coming at miscellaneous store retailers, which saw an increase of 3% while online sales climbed 1.1%. The retail report is considered an important factor for the Federal Reserve as officials contemplate the future of monetary policy. While markets largely expect the Fed is done raising rates for this cycle, an unexpectedly strong consumer complicates the equation.

The Conference Board's Consumer Confidence index fell for a second consecutive month to 103 in September, just above May's 102.50 reading. Consumers are facing rising gas prices, high interest rates and the return of student loan payments contributed to greater economic uncertainty and dampened consumer confidence. The latest reading reinforces expectations for consumers to pull back on spending in the fourth quarter of this year.

U.S. manufacturing activity continues to contract in September for the 11th consecutive month, though the pace of decline slowed considerably with companies managing outputs appropriately as order softness continues. The Institute of Supply Management (ISM) said its manufacturing index of 49.0 for September 2023, 1.4 percentage points higher than the 47.6 percent recorded in August and the best performance since November 2022. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.1% of the U.S economy.

U.S. producer prices rose more than expected in September, indicating simmering inflation pressures for the U.S. economy. Markets look at the PPI as a leading indicator for inflation, as it gauges a wide variety of costs for pipeline goods that feed to consumer products. According to the Labor Department, the producer price index (PPI) increased by 0.5% in September 2023, higher than the 0.3 % the Dow Jones estimated. Much of the prices increase came from gasoline, which jumped 5.4%, while food prices posted a 0.9% gain. Energy prices broadly rose 3.3%. Core goods, stripping out food and energy, increased just 0.1%, a reflection of normalized supply chains.

U.S. import prices rose less than expected in September 2023. According to the Labor Department, import prices only rose 0.1% in September when economists were anticipating a 0.5% gain. The cost of energy rose for the fourth straight month at 4.4% in September. Import prices have been helping to lower inflation but higher fuel prices are upsetting that trend. The rate of import inflation over the past 12 months was down 1.7% in September, the smallest decline since February and up from a 6.1% decline in June.

U.S. homebuilding increased in September 2023, with demand for new construction increased amid a housing shortage, but high mortgage rates and low consumer confidence could slow momentum. The Commerce Department reported Housing Starts increased by 7.0% to a seasonally adjusted annual rate of 1.358 million units in September 2023. Economists polled by Reuters forecasted starts to increase to an annual rate of 1.380 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased by 3.2 percent in September 2023. Permits issued fell 4.4% in September.

U.S new home sales increased more quickly than expected in September 2023. According to the Commerce Department, new home sales rose by 12.3% in September, hitting a seasonally adjusted annual rate of 759,000 homes. According to Wall Street Journal Poll of economists, sales was expected to increase less sharply to an annual rate of 680,000 homes. New home sales have increased 34% since last September 2022.

INTEREST RATES

During the third quarter, the “FOMC”, met on July 26th and September 20th and increased the funds rate by 0.25% in the July meeting and maintained it in the September meeting, to leave the federal funds rate range to 5.25-5.50%. 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 the federal funds rate higher for longer 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 decreased from \$2.17 billion as of June 30, 2023, to \$1.97 billion as of September 30, 2023. This net balance decrease was mainly due to the following estimates: receipt of \$6.59 million in business tax revenues, receipt of \$25.17 million in property tax revenues, offset by debt service payments of approximately \$73.63 million. The remaining balance decrease of approximately \$156.66 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 2023-24, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

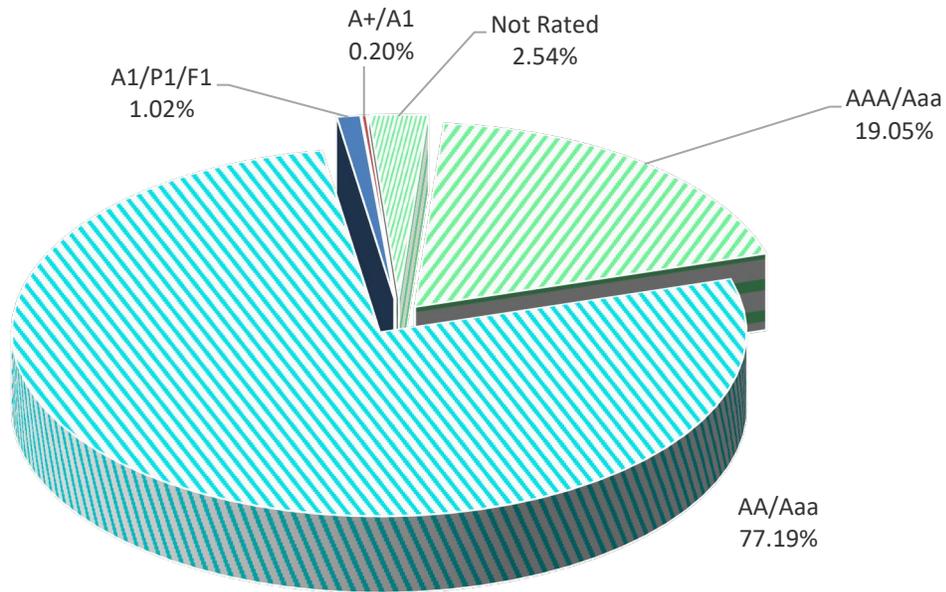
The following discussion addresses the City’s operating pool portfolio characteristics in terms of the Investment Policy’s four objectives: safety, liquidity, diversity, and return. Portfolio detail for each month of the current quarter is attached to this report.

Preservation of Capital/Safety. In the chart below, the City’s holdings are depicted by credit rating category as of September 30, 2023. Approximately 77.19% of Operating Pool investments were rated in the AA/Aaa category while 19.05% in AAA/Aaa, 2.54% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”), 1.02% in the A1/P1 category and 0.20% 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 September 30th2023 Moody’s Investors Service and on August 1st 2023, Fitch Ratings downgraded to AA+ ratings for government agencies.

The City’s Investment Policy for FY 2023-2024 does not have a rating criteria level for government agencies.

City of Oakland Operating Pool

Portfolio Credit Quality
(As of 9/30/23)



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 September 2023 is approximately \$114.6 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:

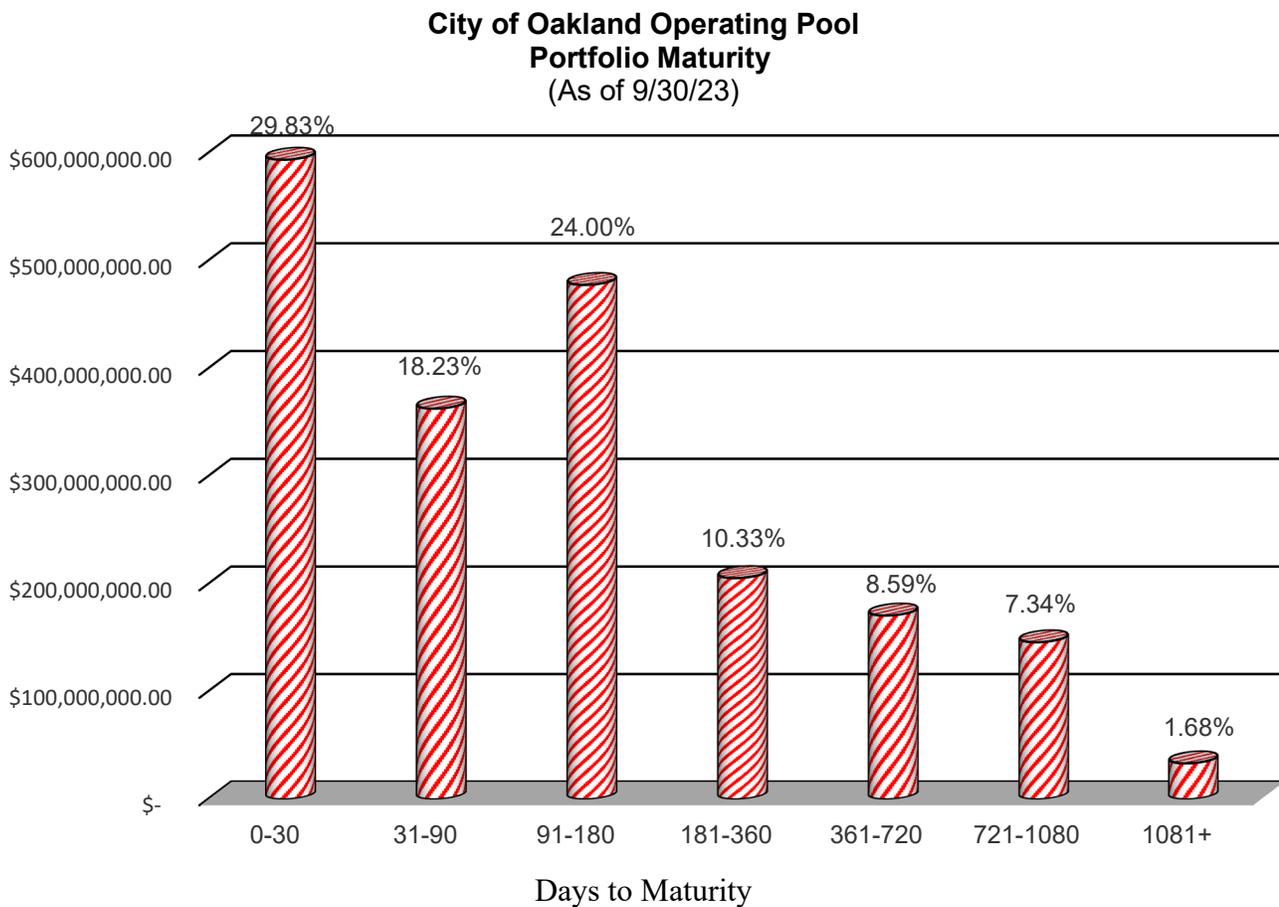
Days	Amount(s)	Percent
0-30	\$ 593,967,195	29.84%
31-180	\$ 840,815,000	42.23%
Total	\$1,434,782,195	72.07%

Investments maturing within 180 days include \$50 million in LAIF and \$375.00 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.

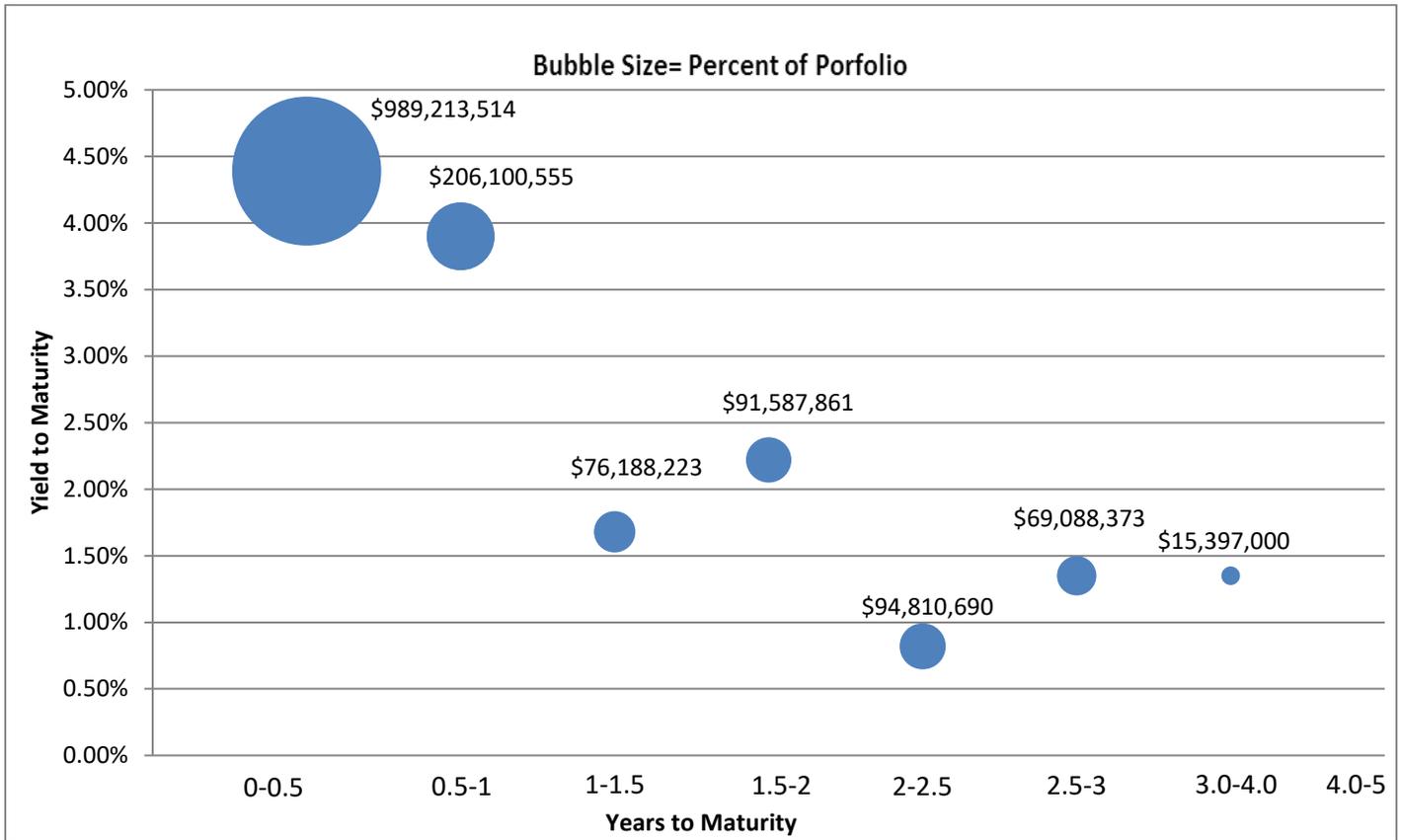
Year	Amount	Percent Increase/Decrease From Prior Year
September 2023	\$1,968,406,064	11.95%
September 2022	\$1,758,259,207	16.65%
September 2021	\$1,507,338,204	24.14%
September 2020	\$1,214,192,701	8.32%
September 2019	\$1,120,924,394	

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



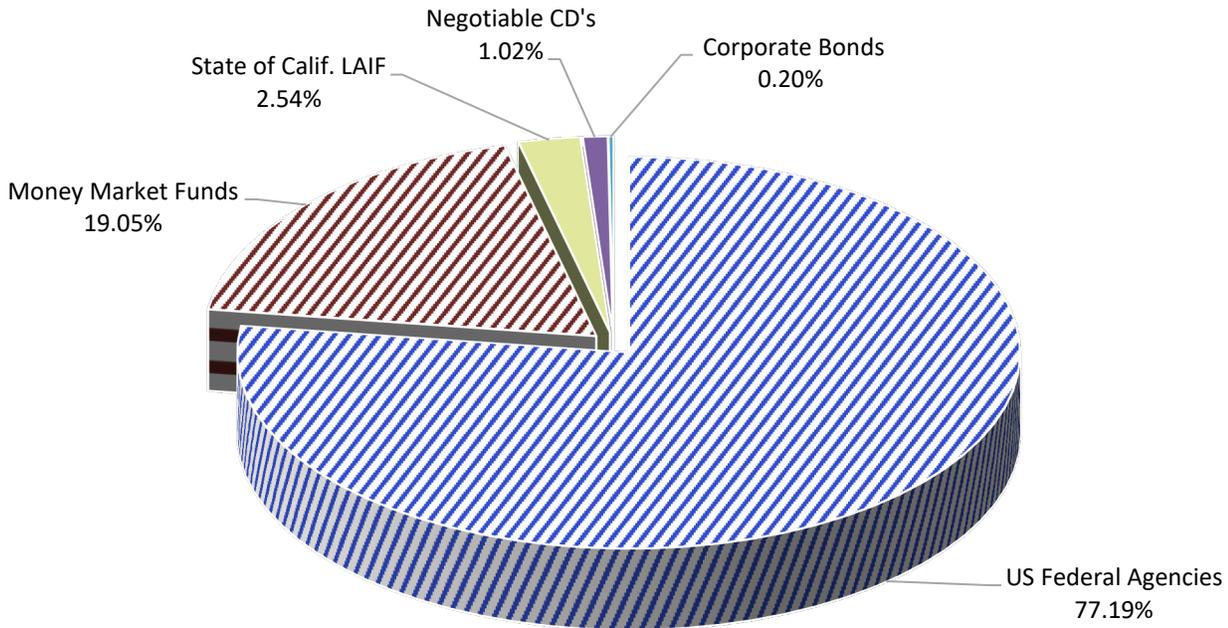
The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that a higher percentage of the portfolio is invested in the front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Pool
Yield to Maturity
(As of 9/30/23)**



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 9/30/23)**



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 September 30, 2023, was approximately \$21,268,458. The effective rate of return on total assets in the Operating Pool Portfolio for month-end September 30, 2023, was 4.19% as compared to 4.02% for June 30, 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 9/30/23)**

As of Month-end	1-year Govt. Agency	LAIF ¹	City of Oakland Operating Pool	Alameda County Pool ²
July 2023	5.30%	3.31%	4.07%	5.17%
August 2023	5.31%	3.43%	4.10%	3.26%
September 2023	5.33%	3.53%	4.19%	1.87%

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 September 30, 2023, was 4.19 percent. The City's Operating Pool Portfolio had under-performed the 1-year government agency which yielded a rate of 5.33 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 3.53 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for September 2023 of 1.87percent. The Alameda County Pool had a Portfolio of \$8.98 billion with 550 days to maturity, meanwhile the City's Operating Pool had an accrual rate of return of 4.19 percent for September 2023. The City Operating Pool had a Portfolio of \$1.97 billion with 203 days to maturity.

As of September 30, 2023, the City Operating Pool's average days-to-maturity (ADM) was 203 days versus LAIF's average days-to-maturity (ADM) was 256 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	September 30, 2023	June 30, 2023	September 30, 2022	
<u>Quarter-End</u>				
Total Interest Earnings	\$ 21,268,458	\$ 20,586,699	\$ 6,354,252	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 21,268,458	\$ 20,586,699	\$ 6,354,252	
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$ 21,299,031	\$ 53,631,184	\$ 6,402,115	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 21,299,031	\$ 53,631,184	\$ 6,402,115	

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.95 billion, which was below book value by \$15,376,636. 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	\$ 1,953,029,428	Market Value	\$ 1,953,029,428
Original Cost	(1,967,353,410)	Original Cost	(1,968,406,064)
Net Unrealized Gain (Loss)	\$ (14,323,982)	Net Unrealized Gain (Loss)	\$ (15,376,636)

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 decreased from a balance of \$23.96 million as of June 30, 2023, to a balance of \$16.17 million as of September 30, 2023. The portfolio decreased due to bond excess proceed transfer payments of \$ 10.64 million per the bond expenditure agreement, and other vendor payments.

PORTFOLIO COMPOSITION

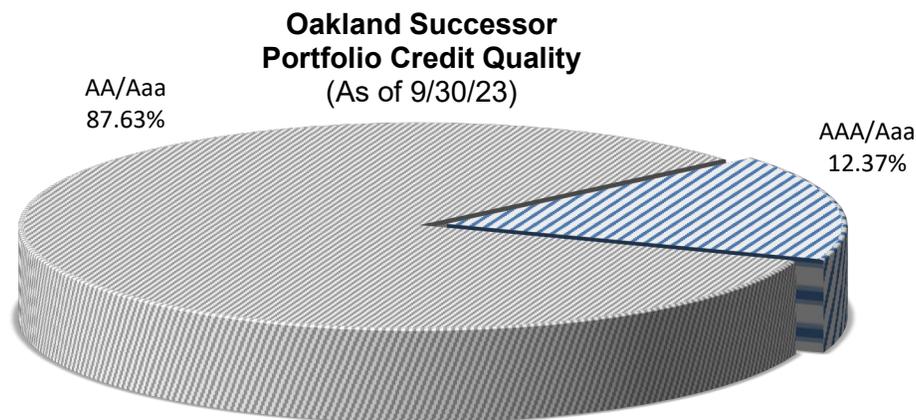
The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2023-2024, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when 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 12.37% of Operating Fund investments were rated in the AAA/Aaa, while 87.63% 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 September 30th 2023. Moody's Investors Service and on August 1st 2023, Fitch Ratings downgraded to AA+ ratings for government agencies.

The City's Investment Policy for FY 2023-2024 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 \$5 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
October 2023-March 2024*	
Beg: Available Balance	\$ 16,168,956
ROPS Receipt**	16,345,134
Debt Service	(5,035,721)
Other expenses	(5,000,000)
Bal: Mar. 2024**	\$ 22,478,369
*Successor Pool Only	
**Estimated	

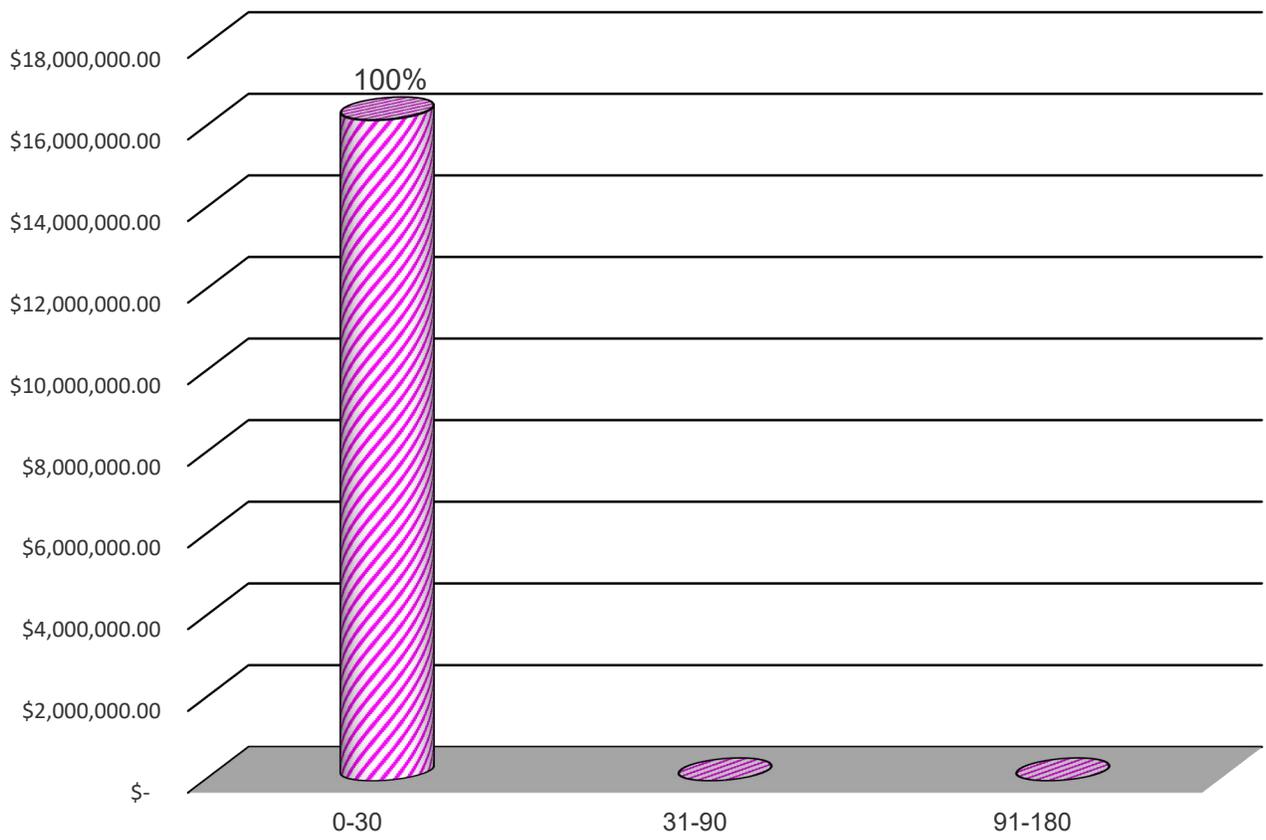
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
September 2023	\$16,168,956	(28.05%)
September 2022	\$22,472,317	136.55%
September 2021	\$9,499,931	(48.65%)
September 2020	\$18,498,881	(24.36%)
September 2019	\$24,457,196	

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

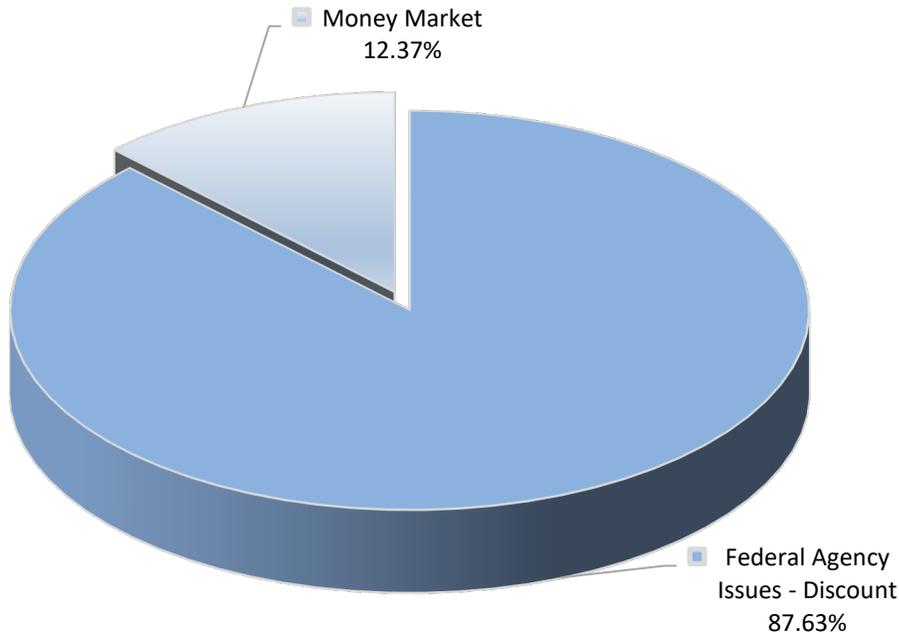
**Oakland Successor Agency
Portfolio Maturity
(As of 9/30/23)**



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.

**Oakland Successor Agency
Portfolio Diversity
(As of 9/30/23)**



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

Yield. The Total interest earned for the quarter ended September 30, 2023, was approximately \$275,698. The effective rate of return on total assets in the Successor’s Portfolio was 5.30 percent for the month ending September 30, 2023. The Successor’s Portfolio underperformed the 1-year government agency which yielded a rate of 5.33 percent as of September 30, 2023. The Successor’s Portfolio outperformed the Local Agency Investment Fund (“LAIF”), which ended the month at 3.53 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 September 30, 2023, Successor’s Portfolio Fund’s average days-to-maturity (ADM) was 3 days versus LAIF’s average days-to-maturity (ADM) of 256 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 9/30/23)**

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor Agency
July 2023	5.30%	3.31%	5.06%
August 2023	5.31%	3.43%	5.25%
September 2023	5.33%	3.53%	5.30%

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>September 30, 2023</u>		<u>June 30, 2023</u>	
Quarter-End			<u>September 30, 2022</u>	
Total Interest Earnings	\$	275,698	\$	279,113
Realized gains (losses) from sales		-		-
Total income recognized	\$	275,698	\$	279,113
				\$ 118,914
Fiscal Year-to-Date				
Total Interest Earnings	\$	275,698	\$	758,469
Realized gains (losses) from sales		-		-
Total income recognized	\$	275,698	\$	758,469
				\$ 118,914

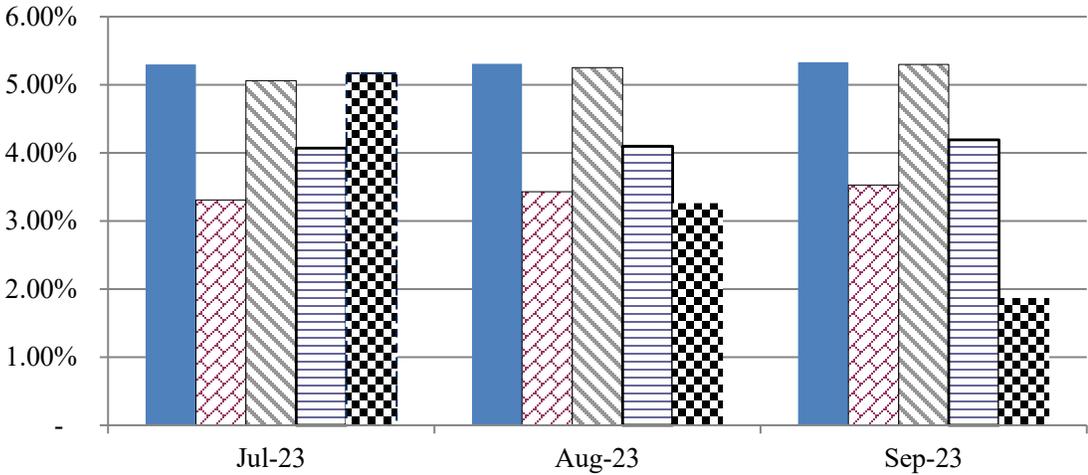
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended September 30, 2023 was \$16.17 million, which was the same as the book value. There was no leverage in the portfolio during the reporting period and 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	\$	16,187,854	Market Value	\$ 16,168,956
Original Cost		(16,168,956)	Original Cost	(16,168,956)
Net Unrealized Gain (Loss)	\$	18,898	Net Unrealized Gain (Loss)	\$ -

The following chart shows yield comparisons for the quarter.

Portfolio Earnings Comparison



■ 1-Year Government Agency
 ▨ LAIF
 ▨ Successor Portfolio
 ▨ City Operating Pool
 ▨ Alameda County Pool

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



City Pool Portfolio Portfolio Management Portfolio Summary September 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	576,223,333.33	552,070,925.45	576,134,770.71	29.27	1,033	463	2.643	2.680
Federal Agency Issues - Discount	733,000,000.00	723,711,690.60	711,005,034.96	36.12	217	91	5.220	5.292
Money Market	375,000,000.00	375,000,000.00	375,000,000.00	19.05	1	1	5.198	5.270
Local Agency Investment Funds	49,967,195.03	49,283,031.15	49,967,195.03	2.54	1	1	3.486	3.534
Corporate Bonds	4,000,000.00	3,856,776.44	3,998,866.46	0.20	1,096	261	0.533	0.540
Negotiable CD's	20,000,000.00	20,000,020.00	20,000,000.00	1.02	269	220	5.830	5.911
Federal Agency Issues-Coupon/Bullet	232,750,000.00	229,106,984.60	232,300,196.68	11.80	700	266	2.923	2.963
Investments	1,990,940,528.36	1,953,029,428.24	1,968,406,063.84	100.00%	468	203	4.143	4.201

Cash and Accrued Interest								
Accrued Interest at Purchase		123,593.74	123,593.74					
Subtotal		123,593.74	123,593.74					
Total Cash and Investments	1,990,940,528.36	1,953,153,021.98	1,968,529,657.58		468	203	4.143	4.201

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	6,829,200.82	21,299,030.91
Average Daily Balance	1,982,970,713.95	2,047,793,958.90
Effective Rate of Return	4.19%	4.13%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
September 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	2,776,713.30	3,000,000.00	0.780	AA	0.769	624	06/16/2025
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,930,645.79	2,999,544.44	0.370	AA	0.398	166	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,800,226.10	3,000,000.00	0.700	AA	0.690	533	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,800,226.10	3,000,000.00	0.700	AA	0.690	533	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,711,592.18	3,000,000.00	1.050	AA	1.036	906	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,711,592.18	3,000,000.00	1.050	AA	1.036	906	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,711,592.18	3,000,000.00	1.050	AA	1.036	906	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,711,592.18	3,000,000.00	1.050	AA	1.036	906	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,794,569.72	3,000,000.00	0.710	AA	0.700	568	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,980,872.87	3,000,000.00	0.230	AA	0.227	43	11/13/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,783,052.81	3,000,000.00	0.730	AA	0.720	596	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,426,963.90	4,997,052.43	0.870	AA	0.878	1,073	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,656,627.53	3,000,000.00	0.940	AA	0.927	1,093	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,682,465.42	3,000,000.00	1.430	AA	1.410	1,149	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,690,209.98	3,000,000.00	1.540	AA	1.519	1,156	11/30/2026
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,950,361.91	3,000,000.00	1.670	AA	1.647	159	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,951,204.19	3,000,000.00	2.920	AA	2.880	228	05/16/2024
3133EN3R9	55928	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,995,392.15	5,000,000.00	5.000	AA	4.932	67	12/07/2023
3133EN3R9	55929	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,995,392.15	5,000,000.00	5.000	AA	4.932	67	12/07/2023
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,899,018.85	4,971,842.89	4.125	AA	4.340	799	12/08/2025
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,905,983.50	5,000,000.00	4.690	AA	4.626	982	06/09/2026
3133EPSG1	56219	FEDERAL FARM CREDIT BANK		08/07/2023	5,000,000.00	4,985,000.15	5,000,000.00	5.500	AA	5.425	311	08/07/2024
3133EPSG1	56220	FEDERAL FARM CREDIT BANK		08/07/2023	5,000,000.00	4,985,000.15	5,000,000.00	5.500	AA	5.425	311	08/07/2024
3133ENY87	55901	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,997,031.95	5,000,000.00	5.050	AA	4.981	39	11/09/2023
3133ENY87	55902	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,997,031.95	5,000,000.00	5.050	AA	4.981	39	11/09/2023
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,950,534.95	4,997,004.03	4.500	AA	4.494	414	11/18/2024
3133EN6X3	56009	FEDERAL FARM CREDIT BANK		01/24/2023	5,000,000.00	4,989,746.55	5,000,000.00	4.880	AA	4.813	115	01/24/2024
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,233,664.94	1,333,333.33	0.760	AA	0.750	624	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,691,692.97	3,000,000.00	0.500	AA	0.493	848	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,728,625.40	3,000,000.00	0.750	AA	0.602	849	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,691,066.06	3,000,000.00	0.500	AA	0.493	850	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,692,361.40	3,000,000.00	0.520	AA	0.513	850	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,696,247.81	3,000,000.00	0.580	AA	0.572	850	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,711,256.12	3,000,000.00	0.500	AA	0.434	851	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,692,049.73	3,000,000.00	0.520	AA	0.513	851	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,693,019.36	3,000,000.00	0.600	AA	0.592	865	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,693,257.59	2,999,857.33	0.625	AA	0.618	870	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,684,696.97	3,000,000.00	0.500	AA	0.493	871	02/18/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
September 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												
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,689,678.56	3,000,000.00	0.600	AA	0.592	876	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,699,376.90	3,000,000.00	0.750	AA	0.740	877	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,699,376.90	3,000,000.00	0.750	AA	0.740	877	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,692,709.85	3,000,000.00	0.650	AA	0.641	877	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,692,709.85	3,000,000.00	0.650	AA	0.641	877	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,691,043.08	3,000,000.00	0.625	AA	0.616	877	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,691,043.08	3,000,000.00	0.625	AA	0.616	877	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,703,083.58	3,000,000.00	0.500	AA	0.493	878	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,692,112.64	3,000,000.00	0.650	AA	0.641	879	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,732,540.49	3,000,000.00	1.000	AA	0.848	890	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,703,183.00	3,000,000.00	0.920	AA	0.907	904	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,640,968.72	2,925,000.00	1.000	AA	0.986	904	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,925,235.17	3,000,000.00	0.350	AA	0.345	179	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,854,823.19	3,000,000.00	0.550	AA	0.542	365	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,708,616.78	3,000,000.00	1.100	AA	1.085	934	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,278,134.95	2,499,356.25	1.250	AA	0.967	940	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,733,761.94	3,000,000.00	1.250	AA	1.011	940	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,703,366.63	3,000,000.00	1.050	AA	1.036	940	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,847,062.49	3,000,000.00	0.625	AA	0.616	393	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,799,688.32	3,000,000.00	0.700	AA	0.690	576	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,733,480.60	3,000,000.00	1.250	AA	1.085	941	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,911,793.28	3,000,000.00	0.400	AA	0.395	211	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,834,338.26	3,000,000.00	0.550	AA	0.542	422	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,734,793.82	3,000,000.00	1.350	AA	0.996	968	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,712,740.01	3,000,000.00	1.050	AA	0.927	969	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,702,639.46	3,000,000.00	1.050	AA	0.952	1,003	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,823,999.24	2,999,465.48	0.600	AA	0.606	456	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,820,422.19	3,000,000.00	0.500	AA	0.493	456	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,677,489.89	3,000,000.00	1.000	AA	0.986	1,030	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,995,229.28	3,200,000.00	0.520	AA	0.513	485	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,901,561.96	3,000,000.00	0.400	AA	0.395	236	05/24/2024
3130ANN8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,673,718.41	3,000,000.00	1.050	AA	1.036	1,060	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,287,926.57	3,647,351.22	0.650	AA	0.666	1,060	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,791,585.62	3,000,000.00	0.570	AA	0.562	543	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,804,278.89	3,000,000.00	0.550	AA	0.542	544	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,671,548.81	3,000,000.00	1.125	AA	1.110	1,094	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,671,548.81	3,000,000.00	1.125	AA	1.110	1,094	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,774,124.45	3,000,000.00	0.800	AA	0.789	638	06/30/2025

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
September 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												
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,820,469.05	3,000,000.00	0.500	AA	0.493	456	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,656,937.79	3,000,000.00	0.950	AA	0.937	1,095	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,661,045.03	3,000,000.00	1.000	AA	0.986	1,095	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,665,150.56	3,000,000.00	1.050	AA	1.036	1,095	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,855,195.97	3,000,000.00	0.650	AA	0.641	372	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,727,758.40	2,998,155.00	1.625	AA	1.372	1,123	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,674,502.40	3,000,000.00	1.250	AA	1.233	1,123	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,031,102.72	3,400,000.00	1.250	AA	1.233	1,123	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,793,089.46	3,000,000.00	0.820	AA	0.809	575	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,852,180.16	3,000,000.00	0.790	AA	0.779	393	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,883,315.84	3,000,000.00	1.000	AA	0.986	320	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,980,918.11	3,000,000.00	0.500	AA	0.493	47	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,979,388.20	3,000,000.00	0.750	AA	0.740	52	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,977,691.64	3,000,000.00	0.800	AA	0.789	57	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,849,450.31	3,000,000.00	1.000	AA	0.986	421	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,879,052.06	3,000,000.00	1.000	AA	0.986	332	08/28/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,900,403.03	3,000,000.00	1.000	AA	0.986	271	06/28/2024
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,976,662.78	2,000,000.00	2.300	AA	1.523	144	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,964,994.17	3,000,000.00	2.300	AA	1.488	144	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,857,587.60	3,000,000.00	2.000	AA	1.973	515	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,922,305.37	3,000,000.00	1.450	AA	1.430	240	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,972,150.10	3,025,000.00	1.250	AA	1.233	150	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,947,586.88	3,000,000.00	1.250	AA	1.233	150	02/28/2024
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,990,864.50	5,000,000.00	3.000	AA	2.466	26	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,994,518.70	3,000,000.00	3.000	AA	2.460	26	10/27/2023
3130AR96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,890,154.97	3,000,000.00	3.000	AA	2.959	575	04/28/2025
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,444,616.35	3,500,000.00	2.625	AA	2.578	208	04/26/2024
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,932,861.42	2,965,000.00	2.650	AA	2.615	138	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,950,093.40	5,000,000.00	3.000	AA	2.960	145	02/23/2024
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,977,114.10	5,000,000.00	3.125	AA	2.729	68	12/08/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,984,569.02	3,000,000.00	3.350	AA	3.304	89	12/29/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,998,018.95	5,000,000.00	4.390	AA	4.330	12	10/13/2023
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,998,018.95	5,000,000.00	4.390	AA	4.330	12	10/13/2023
3130ATTY3	55895	FEDERAL HOME LOAN BANK		11/02/2022	5,000,000.00	4,995,437.20	4,999,701.50	4.750	AA	4.756	32	11/02/2023
3130ATWD5	55905	FEDERAL HOME LOAN BANK		11/15/2022	2,000,000.00	1,997,769.50	1,999,846.00	4.625	AA	4.626	45	11/15/2023
3130AUJ62	56007	FEDERAL HOME LOAN BANK		01/30/2023	3,500,000.00	3,494,346.56	3,500,000.00	5.000	AA	4.932	117	01/26/2024
3130AUJ62	56008	FEDERAL HOME LOAN BANK		01/30/2023	3,325,000.00	3,319,629.23	3,325,000.00	5.000	AA	4.932	117	01/26/2024
3130AUNX8	56023	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,987,491.05	5,000,000.00	5.000	AA	4.935	143	02/21/2024

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Federal Agency Issues - Coupon												
3130AUNX8	56024	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,987,491.05	5,000,000.00	5.000	AA	4.935	143	02/21/2024
3130AV3S9	56043	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,992,764.60	5,000,000.00	5.250	AA	5.178	152	03/01/2024
3130AV3S9	56044	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,992,764.60	5,000,000.00	5.250	AA	5.178	152	03/01/2024
3130AVBR2	56051	FEDERAL HOME LOAN BANK		03/08/2023	5,000,000.00	4,992,945.60	5,000,000.00	5.510	AA	5.438	183	04/01/2024
3130AT7D3	56068	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,981,066.20	4,988,465.60	3.500	AA	4.702	68	12/08/2023
3130AT7D3	56069	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,981,066.20	4,988,618.07	3.500	AA	4.686	68	12/08/2023
3130AUU28	56074	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,987,573.30	4,999,659.57	5.000	AA	4.951	130	02/08/2024
3130AUUB8	56075	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,997,226.65	4,999,965.74	5.000	AA	4.948	38	11/08/2023
3130AUU28	56076	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,987,573.30	4,999,911.81	5.000	AA	4.937	130	02/08/2024
3130AUV84	56085	FEDERAL HOME LOAN BANK		02/09/2023	5,000,000.00	4,999,134.65	5,000,000.00	5.000	AA	4.942	15	10/16/2023
3130AWS55	56146	FEDERAL HOME LOAN BANK		05/22/2023	4,000,000.00	3,992,417.72	4,000,000.00	5.125	AA	5.065	144	02/22/2024
3130AWCE8	56161	FEDERAL HOME LOAN BANK		06/01/2023	5,000,000.00	4,994,317.55	5,000,000.00	5.340	AA	5.279	150	02/28/2024
3130AWEM8	56174	FEDERAL HOME LOAN BANK		06/09/2023	10,000,000.00	9,987,136.90	10,000,000.00	5.350	AA	5.289	159	03/08/2024
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,983,666.74	1,998,593.42	4.625		4.606	614	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,372,233.46	3,397,608.81	4.625		4.606	614	06/06/2025
3130AWLF5	56216	FEDERAL HOME LOAN BANK		07/26/2023	5,000,000.00	4,991,165.25	5,000,000.00	5.500		5.437	208	04/26/2024
3130AWSB7	56217	FEDERAL HOME LOAN BANK		08/01/2023	5,000,000.00	4,998,317.15	5,000,000.00	5.470		5.470	253	06/10/2024
3130AWSS0	56227	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	4,983,966.25	5,000,000.00	5.550	AA	5.411	318	08/14/2024
3130AWVK3	56228	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	5,000,188.30	5,000,000.00	5.500	AA	5.500	136	02/14/2024
3130AWVVW7	56230	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	4,997,979.30	5,000,000.00	5.500	AA	5.500	136	02/14/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,781,327.27	3,000,000.00	0.750	AA	0.740	605	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,731,284.96	3,000,000.00	0.600	AA	0.592	750	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,719,623.54	3,000,000.00	0.640	AA	0.631	785	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,719,603.62	3,000,000.00	0.650	AA	0.641	787	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,975,749.65	4,991,274.01	0.250	AA	2.056	36	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,975,749.65	4,990,077.19	0.250	AA	2.309	36	11/06/2023
3134GXVF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,939,521.75	5,000,000.00	3.000	AA	2.960	179	03/28/2024
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,886,791.70	5,000,000.00	4.050	AA	3.995	697	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,893,020.95	5,000,000.00	4.000	AA	3.952	516	02/28/2025
3134H1AZ6	56234	FEDERAL HOME LOAN MTG CORP		08/28/2023	5,000,000.00	4,975,091.70	5,000,000.00	5.570		5.494	697	08/28/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,968,582.74	2,999,229.92	2.500	AA	2.544	127	02/05/2024
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,762,985.06	3,000,000.00	0.700	AA	0.690	659	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,755,550.04	3,000,000.00		AA	0.592	667	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,748,956.01	3,000,000.00	0.570	AA	0.562	687	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,747,408.64	3,000,000.00	0.550	AA	0.542	688	08/19/2025
3136G4ZF9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,749,130.01	2,998,856.67	0.625	AA	0.637	696	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,751,033.60	3,000,000.00	0.650	AA	0.641	694	08/25/2025
3135GADM0	55963	FEDERAL NATIONAL MORTGAGE		12/20/2022	5,000,000.00	4,994,218.05	5,000,000.00	5.000	AA	4.932	80	12/20/2023

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Federal Agency Issues - Coupon												
3135GAEU1	56028	FEDERAL NATIONAL MORTGAGE		02/13/2023	5,000,000.00	4,990,051.90	5,000,000.00	5.125	AA	5.056	131	02/09/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,981,847.20	5,000,000.00	5.270	AA	5.202	254	06/11/2024
3134GYSV5	56149	FEDERAL HOME LOAN MTG		05/24/2023	5,000,000.00	4,987,182.25	5,000,000.00	5.500	AA	5.429	261	06/18/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,967,963.25	5,000,000.00	5.000	AA	4.936	330	08/26/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,484,969.80	2,500,000.00	5.100	AA	5.035	334	08/30/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,963,026.50	5,000,000.00	5.000	AA	4.936	390	10/25/2024
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,954,504.60	5,000,000.00	5.150	AAA	5.079	502	02/14/2025
Subtotal and Average			576,120,830.40		576,223,333.33	552,070,925.45	576,134,770.71			2.643	463	
Federal Agency Issues - Discount												
313312PE4	55907	Federal Farm Credit Discount		11/15/2022	5,000,000.00	4,970,158.10	4,770,100.00	4.560	AA	4.789	43	11/13/2023
313312PG9	55942	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,968,741.50	4,785,972.22	4.600	AA	4.823	45	11/15/2023
313312PG9	55943	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,968,741.50	4,785,972.22	4.600	AA	4.823	45	11/15/2023
313312PG9	55944	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,968,741.50	4,785,972.22	4.600	AA	4.823	45	11/15/2023
313312NQ9	55961	Federal Farm Credit Discount		12/20/2022	5,000,000.00	4,980,103.95	4,796,772.22	4.660	AA	4.880	29	10/30/2023
313312PE4	55987	Federal Farm Credit Discount		01/12/2023	5,000,000.00	4,970,158.10	4,801,326.39	4.690	AA	4.904	43	11/13/2023
313312RB8	56032	Federal Farm Credit Discount		02/15/2023	5,000,000.00	4,938,212.25	4,787,138.89	4.850	AA	5.082	88	12/28/2023
313312MQ0	56039	Federal Farm Credit Discount		02/27/2023	5,000,000.00	4,997,152.85	4,848,062.50	4.950	AA	5.134	5	10/06/2023
313312MU1	56061	Federal Farm Credit Discount		03/23/2023	5,000,000.00	4,994,307.30	4,869,350.00	4.680	AA	4.902	9	10/10/2023
313312QL7	56159	Federal Farm Credit Discount		05/31/2023	5,000,000.00	4,948,810.55	4,858,172.22	5.210	AA	5.446	73	12/13/2023
313312QB9	56184	Federal Farm Credit Discount		06/27/2023	5,000,000.00	4,955,180.45	4,884,222.22	5.210	AA	5.334	64	12/04/2023
313312QZ6	56203	Federal Farm Credit Discount		07/13/2023	5,000,000.00	4,939,624.05	4,878,266.67	5.280	AA	5.412	86	12/26/2023
313312RG7	56208	Federal Farm Credit Discount		07/14/2023	5,000,000.00	4,934,684.50	4,874,583.33	5.250	AA	5.385	93	01/02/2024
313312RN2	56212	Federal Farm Credit Discount		07/26/2023	5,000,000.00	4,930,454.55	4,877,575.00	5.310	AA	5.443	99	01/08/2024
313312TY6	56229	Federal Farm Credit Discount		08/14/2023	5,000,000.00	4,889,751.55	4,849,666.67	5.280	AA	5.550	157	03/06/2024
313312RY8	56231	Federal Farm Credit Discount		08/16/2023	5,000,000.00	4,923,412.70	4,886,333.33	5.280	AA	5.403	109	01/18/2024
313312QU7	56239	FEDERAL FARM CREDIT BANK		09/06/2023	5,000,000.00	4,943,155.30	4,921,972.22	5.300	AA	5.384	81	12/21/2023
313312WB2	56247	FEDERAL FARM CREDIT BANK		09/14/2023	5,000,000.00	4,857,245.95	4,834,375.00	5.300	AA	5.536	208	04/26/2024
313312WB2	56248	FEDERAL FARM CREDIT BANK		09/14/2023	5,000,000.00	4,857,245.95	4,834,375.00	5.300	AA	5.536	208	04/26/2024
313312RX0	56250	FEDERAL FARM CREDIT BANK		09/15/2023	5,000,000.00	4,924,116.45	4,908,550.00	5.310	AA	5.409	108	01/17/2024
313384NM7	56115	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,964,463.80	9,748,266.67	4.720	AA	4.920	26	10/27/2023
313384NZ8	56119	FEDERAL HOME LOAN BANK		04/19/2023	5,000,000.00	4,973,701.35	4,866,358.33	4.740	AA	4.945	38	11/08/2023
313384QE2	56147	FEDERAL HOME LOAN BANK		05/23/2023	5,000,000.00	4,953,056.25	4,862,225.00	5.010	AA	5.257	67	12/07/2023
313384SS9	56240	FEDERAL HOME LOAN BANK		09/06/2023	5,000,000.00	4,910,844.30	4,887,900.00	5.310	AA	5.432	127	02/05/2024
313384VA4	56242	FEDERAL HOME LOAN BANK		09/08/2023	5,000,000.00	4,872,199.55	4,848,504.17	5.295	AA	5.518	183	04/01/2024
313384SS9	56243	FEDERAL HOME LOAN BANK		09/12/2023	5,000,000.00	4,910,844.30	4,892,122.22	5.320	AA	5.437	127	02/05/2024
313384XY0	56249	FEDERAL HOME LOAN BANK		09/15/2023	5,000,000.00	4,827,545.40	4,803,293.75	5.265	AA	5.525	253	06/10/2024
313384XY0	56251	FEDERAL HOME LOAN BANK		09/18/2023	5,000,000.00	4,827,545.40	4,805,487.50	5.265	AA	5.523	253	06/10/2024

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Federal Agency Issues - Discount												
313384WG0	56252	FEDERAL HOME LOAN BANK		09/19/2023	5,000,000.00	4,854,115.85	4,835,312.50	5.270	AA	5.504	213	05/01/2024
313384VA4	56262	FEDERAL HOME LOAN BANK		09/27/2023	5,000,000.00	4,872,199.55	4,862,606.94	5.290	AA	5.499	183	04/01/2024
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	5,000,000.00	4,785,258.33	4.380	AA	4.590	1	10/02/2023
313384MN6	55974	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,998,539.30	4,819,944.44	4.630	AA	4.834	3	10/04/2023
313384RS0	56000	Federal Home Loan Discount		01/23/2023	5,000,000.00	4,927,636.60	4,772,850.00	4.620	AA	4.851	103	01/12/2024
313384ML0	56014	Federal Home Loan Discount		02/02/2023	5,000,000.00	5,000,000.00	4,842,363.89	4.690	AA	4.870	1	10/02/2023
313384SP5	56015	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,912,948.50	4,765,350.00	4.680	AA	4.919	124	02/02/2024
313384SP5	56016	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,912,948.50	4,765,350.00	4.680	AA	4.919	124	02/02/2024
313384ST7	56020	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,908,654.70	4,759,861.11	4.750	AA	4.997	128	02/06/2024
313384MP1	56021	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,997,864.50	4,840,833.33	4.775	AA	4.960	4	10/05/2023
313384SW0	56026	Federal Home Loan Discount		02/10/2023	5,000,000.00	4,908,040.15	4,758,344.44	4.780	AA	5.030	131	02/09/2024
313384QK8	56029	Federal Home Loan Discount		02/13/2023	5,000,000.00	4,949,517.90	4,798,247.22	4.810	AA	5.032	72	12/12/2023
313384ND7	56036	Federal Home Loan Discount		02/21/2023	5,000,000.00	4,987,910.80	4,837,000.00	4.890	AA	5.083	18	10/19/2023
313384PM5	56037	Federal Home Loan Discount		02/24/2023	5,000,000.00	4,965,201.80	4,815,809.72	4.930	AA	5.143	50	11/20/2023
313384PN3	56038	Federal Home Loan Discount		02/27/2023	5,000,000.00	4,964,494.15	4,815,695.83	4.970	AA	5.185	51	11/21/2023
313384TT6	56045	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,893,247.15	4,743,232.64	5.065	AA	5.357	152	03/01/2024
313384NS4	56046	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,978,158.35	4,829,200.00	5.040	AA	5.297	31	11/01/2023
313384TR0	56047	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,894,742.30	4,746,908.33	5.020	AA	5.307	150	02/28/2024
313384MN6	56048	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,998,539.30	4,853,179.17	5.010	AA	5.259	3	10/04/2023
313384MN6	56049	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,998,539.30	4,853,179.17	5.010	AA	5.259	3	10/04/2023
313384QD4	56073	Federal Home Loan Discount		02/08/2023	5,000,000.00	4,953,764.20	4,800,587.50	4.770	AA	4.988	66	12/06/2023
313384ML0	56093	Federal Home Loan Discount		04/03/2023	5,000,000.00	5,000,000.00	4,880,688.89	4.720	AA	4.835	1	10/02/2023
313384UW7	56095	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,874,400.50	4,777,120.83	4.470	AA	4.703	179	03/28/2024
313384NA3	56108	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,980,084.10	9,755,616.67	4.730	AA	4.928	15	10/16/2023
313384PV5	56109	Federal Home Loan Discount		04/13/2023	5,000,000.00	4,959,543.50	4,850,354.86	4.705	AA	4.916	58	11/28/2023
313384QN2	56110	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,894,792.30	9,677,466.67	4.720	AA	4.938	75	12/15/2023
313384RG6	56111	Federal Home Loan Discount		04/14/2023	5,000,000.00	4,934,684.50	4,835,625.00	4.500	AA	4.706	93	01/02/2024
313384ML0	56114	Federal Home Loan Discount		04/18/2023	10,000,000.00	10,000,000.00	9,780,116.67	4.740	AA	4.847	1	10/02/2023
313384PY9	56118	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,914,611.20	9,704,630.56	4.705	AA	4.915	61	12/01/2023
313384PB9	56120	Federal Home Loan Discount		04/19/2023	5,000,000.00	4,972,283.75	4,865,041.67		AA	4.945	40	11/10/2023
313384NX3	56121	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,950,238.70	9,735,350.00		AA	4.944	36	11/06/2023
313384RG6	56122	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,869,369.00	9,658,761.11	4.780	AA	5.006	93	01/02/2024
313384NS4	56125	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,978,158.35	4,869,864.58	4.805	AA	5.012	31	11/01/2023
313384PB9	56126	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,972,283.75	4,864,141.67		AA	5.004	40	11/10/2023
313384PR4	56127	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,962,371.85	4,855,333.33	4.800	AA	5.014	54	11/24/2023
313384MU0	56128	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,994,307.30	4,884,138.89	4.850	AA	4.965	9	10/10/2023
313384RS0	56129	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,927,636.60	4,824,513.89	4.750	AA	4.977	103	01/12/2024
313384QB8	56131	Federal Home Loan Discount		04/24/2023	5,000,000.00	4,955,180.45	4,851,600.00	4.770	AA	4.984	64	12/04/2023

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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												
313384QD4	56132	Federal Home Loan Discount		04/26/2023	5,000,000.00	4,953,764.20	4,850,355.56	4.810	AA	5.027	66	12/06/2023
313384RN1	56133	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,930,454.55	4,840,011.11	4.760	AA	4.994	99	01/08/2024
313384RS0	56134	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,927,636.60	4,837,366.67	4.760	AA	4.994	103	01/12/2024
313384QB8	56137	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,955,180.45	4,861,405.56	4.940	AA	5.182	64	12/04/2023
313384PY9	56139	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,957,305.60	4,863,463.89	4.940	AA	5.182	61	12/01/2023
313384TD1	56140	Federal Home Loan Discount		05/17/2023	5,000,000.00	4,903,136.75	4,816,666.67	4.800	AA	5.043	138	02/16/2024
313384PG8	56141	Federal Home Loan Discount		05/17/2023	10,000,000.00	9,937,483.00	9,747,222.22	5.000	AA	5.130	45	11/15/2023
313384RN1	56142	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,930,454.55	4,842,354.17	4.830	AA	5.068	99	01/08/2024
313384QB8	56143	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,955,180.45	4,862,500.00	4.950	AA	5.193	64	12/04/2023
313384QF9	56144	Federal Home Loan Discount		05/19/2023	5,000,000.00	4,952,348.40	4,858,886.81	5.005	AA	5.252	68	12/08/2023
313384MU0	56148	Federal Home Loan Discount		05/24/2023	5,000,000.00	4,994,307.30	4,900,769.44	5.140	AA	5.244	9	10/10/2023
313384RN1	56150	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,930,454.55	4,841,350.00	5.010	AA	5.261	99	01/08/2024
313384PM5	56151	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,965,201.80	4,871,468.06	5.170	AA	5.306	50	11/20/2023
313384NX3	56153	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,975,119.35	4,882,437.50		AA	5.254	36	11/06/2023
313384SP5	56154	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,912,948.50	4,822,025.00	5.085	AA	5.347	124	02/02/2024
313384RS0	56155	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,927,636.60	4,835,893.75	5.115	AA	5.376	103	01/12/2024
313384QV4	56156	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,942,448.85	4,849,937.50	5.145	AA	5.404	82	12/22/2023
313384QF9	56157	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,952,348.40	4,862,000.00	5.175	AA	5.434	68	12/08/2023
313384RS0	56158	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,927,636.60	4,838,577.78	5.120	AA	5.380	103	01/12/2024
313384PY9	56162	Federal Home Loan Discount		06/02/2023	5,000,000.00	4,957,305.60	4,867,544.44	5.240	AA	5.383	61	12/01/2023
313384PR4	56163	Federal Home Loan Discount		06/02/2023	4,000,000.00	3,969,897.48	3,898,111.11	5.240	AA	5.377	54	11/24/2023
313384TT6	56164	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,893,247.15	4,809,875.00	5.070	AA	5.325	152	03/01/2024
313384TT6	56165	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,893,247.15	4,809,875.00	5.070	AA	5.325	152	03/01/2024
313384RK7	56166	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,932,569.10	4,847,227.78	5.140	AA	5.378	96	01/05/2024
313384PY9	56167	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,957,305.60	4,871,675.00	5.220	AA	5.358	61	12/01/2023
313384TT6	56168	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,893,247.15	4,811,469.44	5.065	AA	5.318	152	03/01/2024
313384RK7	56171	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,932,569.10	4,849,369.44	5.140	AA	5.377	96	01/05/2024
313384ST7	56172	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,908,654.70	4,828,550.00	5.080	AA	5.325	128	02/06/2024
313384MQ9	56177	Federal Home Loan Discount		06/14/2023	5,000,000.00	4,997,152.85	4,918,933.33	5.120	AA	5.204	5	10/06/2023
313384SN0	56178	Federal Home Loan Discount		06/15/2023	5,000,000.00	4,913,650.10	4,839,583.33	5.000	AA	5.234	123	02/01/2024
313384RG6	56179	Federal Home Loan Discount		06/16/2023	5,000,000.00	4,934,684.50	4,859,722.22	5.050	AA	5.276	93	01/02/2024
313384RS0	56180	Federal Home Loan Discount		06/26/2023	10,000,000.00	9,855,273.20	9,715,277.78	5.125	AA	5.357	103	01/12/2024
313384SK6	56181	Federal Home Loan Discount		06/26/2023	5,000,000.00	4,915,678.25	4,845,387.50	5.130	AA	5.369	120	01/29/2024
313384RN1	56182	Federal Home Loan Discount		06/26/2023	5,000,000.00	4,930,454.55	4,860,486.11	5.125	AA	5.355	99	01/08/2024
313384SK6	56185	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,915,678.25	4,846,065.97	5.155	AA	5.395	120	01/29/2024
313384RA9	56186	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,938,918.10	4,868,050.00	5.220	AA	5.361	87	12/27/2023
313384RA9	56187	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,938,918.10	4,868,050.00	5.220	AA	5.361	87	12/27/2023
313384SC4	56188	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,920,598.75	4,851,650.00	5.160	AA	5.397	113	01/22/2024

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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												
313384UD9	56189	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,886,258.40	4,817,600.00	5.130	AA	5.384	162	03/11/2024
313384SM2	56197	Federal Home Loan Discount		07/03/2023	5,000,000.00	4,914,273.30	4,845,416.67	5.250	AA	5.518	122	01/31/2024
313384UD9	56198	Federal Home Loan Discount		07/05/2023	5,000,000.00	4,886,258.40	4,820,486.11	5.170	AA	5.439	162	03/11/2024
313384RK7	56199	Federal Home Loan Discount		07/05/2023	5,000,000.00	4,932,569.10	4,867,494.44	5.185	AA	5.445	96	01/05/2024
313384UA5	56200	Federal Home Loan Discount		07/06/2023	5,000,000.00	4,888,354.00	4,822,162.50	5.205	AA	5.476	159	03/08/2024
313384SU4	56202	Federal Home Loan Discount		07/11/2023	5,000,000.00	4,909,442.05	4,846,438.89	5.240	AA	5.507	129	02/07/2024
313384TT6	56204	Federal Home Loan Discount		07/13/2023	5,000,000.00	4,893,247.15	4,833,733.33	5.160	AA	5.424	152	03/01/2024
313384MX4	56209	Federal Home Loan Discount		07/14/2023	10,000,000.00	9,984,348.50	9,867,342.22	5.248	AA	5.319	12	10/13/2023
313384MU0	56211	Federal Home Loan Discount		07/25/2023	5,000,000.00	4,994,307.30	4,944,281.94	5.210	AA	5.269	9	10/10/2023
313384PP8	56213	Federal Home Loan Discount		07/26/2023	1,000,000.00	992,757.33	982,480.56	5.300	AA	5.395	52	11/22/2023
313384SE0	56214	Federal Home Loan Discount		07/26/2023	5,000,000.00	4,919,192.40	4,865,775.00	5.310	AA	5.456	115	01/24/2024
313384PP8	56215	Federal Home Loan Discount		07/26/2023	3,000,000.00	2,978,271.99	2,947,491.25	5.295	AA	5.389	52	11/22/2023
313384TW9	56218	Federal Home Loan Discount		08/04/2023	5,000,000.00	4,891,149.45	4,844,391.67	5.260	AA	5.529	155	03/04/2024
313384YZ6	56221	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,812,149.00	4,764,602.78	5.105	AA	5.391	278	07/05/2024
313384UA5	56222	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,888,354.00	4,844,983.33	5.240	AA	5.508	159	03/08/2024
313384VE6	56223	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,871,540.50	4,825,609.72	5.210	AA	5.481	187	04/05/2024
313384TT6	56224	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,893,247.15	4,850,077.78	5.240	AA	5.506	152	03/01/2024
313384WE5	56225	Federal Home Loan Discount		08/09/2023	5,000,000.00	4,855,207.30	4,810,066.67	5.180	AA	5.453	211	04/29/2024
313384PB9	56226	Federal Home Loan Discount		08/11/2023	10,000,000.00	9,944,567.50	9,866,735.56	5.272	AA	5.343	40	11/10/2023
313384PG8	56233	Federal Home Loan Discount		08/24/2023	5,000,000.00	4,968,741.50	4,939,018.06	5.290	AA	5.355	45	11/15/2023
313384NK1	56235	Federal Home Loan Discount		08/30/2023	10,000,000.00	9,967,302.00	9,917,866.67	5.280	AA	5.324	24	10/25/2023
313384RK7	56237	Federal Home Loan Discount		09/05/2023	5,000,000.00	4,932,569.10	4,909,686.10	5.330	AA	5.428	96	01/05/2024
313384TT6	56238	Federal Home Loan Discount		09/06/2023	5,000,000.00	4,893,247.15	4,869,585.42	5.305	AA	5.447	152	03/01/2024
313384UA5	56241	Federal Home Loan Discount		09/07/2023	5,000,000.00	4,888,354.00	4,864,783.33	5.320	AA	5.529	159	03/08/2024
313384UA5	56244	Federal Home Loan Discount		09/12/2023	5,000,000.00	4,888,354.00	4,868,477.78	5.320	AA	5.464	159	03/08/2024
313384SP5	56245	Federal Home Loan Discount		09/12/2023	5,000,000.00	4,912,948.50	4,894,338.89	5.320	AA	5.435	124	02/02/2024
313384VE6	56246	Federal Home Loan Discount		09/13/2023	5,000,000.00	4,871,540.50	4,848,954.86	5.305	AA	5.528	187	04/05/2024
313384VE6	56253	Federal Home Loan Discount		09/20/2023	5,000,000.00	4,871,540.50	4,854,525.00	5.290	AA	5.507	187	04/05/2024
313384VE6	56260	Federal Home Loan Discount		09/26/2023	5,000,000.00	4,871,540.50	4,859,066.65	5.285	AA	5.498	187	04/05/2024
313384WE5	56261	Federal Home Loan Discount		09/26/2023	5,000,000.00	4,855,207.30	4,841,600.00	5.280	AA	5.509	211	04/29/2024
313384UA5	56264	Federal Home Loan Discount		09/28/2023	5,000,000.00	4,888,354.00	4,880,750.00	5.300	AA	5.429	159	03/08/2024
313384SE0	56265	Federal Home Loan Discount		09/28/2023	5,000,000.00	4,919,192.40	4,913,220.83	5.295	AA	5.389	115	01/24/2024
Subtotal and Average			719,368,232.13		733,000,000.00	723,711,690.60	711,005,034.96			5.220	91	
Money Market												
SYS52411	52411	Fidelity Inst Government			190,000,000.00	190,000,000.00	190,000,000.00	5.270	AAA	5.198	1	
SYS52471	52471	Morgan Stanley Inst Government			185,000,000.00	185,000,000.00	185,000,000.00	5.270	AAA	5.198	1	
Subtotal and Average			392,500,000.00		375,000,000.00	375,000,000.00	375,000,000.00			5.198	1	

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Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			49,967,195.03	49,283,031.15	49,967,195.03	3.534		3.486	1	
Subtotal and Average			49,967,195.03		49,967,195.03	49,283,031.15	49,967,195.03			3.486	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,856,776.44	3,998,866.46	0.500	A	0.533	261	06/18/2024
Subtotal and Average			3,998,803.49		4,000,000.00	3,856,776.44	3,998,866.46			0.533	261	
Negotiable CD's												
78015JXN2	56194	Royal Bank CN		06/29/2023	10,000,000.00	9,999,030.00	10,000,000.00	5.800	A-1	5.800	176	03/25/2024
78015JB30	56268	Royal Bank CN		09/27/2023	10,000,000.00	10,000,990.00	10,000,000.00	5.860		5.860	263	06/20/2024
Subtotal and Average			11,333,333.33		20,000,000.00	20,000,020.00	20,000,000.00			5.830	220	
Federal Agency Issues-Coupon/Bullet												
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,648,560.90	4,999,572.22	0.600	AA	0.597	568	04/21/2025
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,857,581.42	2,999,090.67	0.430	AA	0.455	358	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,662,415.07	2,982,831.36	0.800	AA	0.986	1,075	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,992,905.95	4,999,909.66	0.290	AA	0.345	11	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,995,743.57	2,999,899.66	0.290	AA	0.395	11	10/12/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,984,347.92	2,999,575.11	0.400	AA	0.528	39	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,975,679.54	2,999,636.49	0.500	AA	0.565	61	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,959,465.90	4,998,099.72	0.500	AA	0.720	61	12/01/2023
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,843,164.02	2,999,577.94	0.920	AA	0.919	435	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,843,164.02	2,999,750.33	0.920	AA	0.914	435	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,959,398.18	2,999,710.21	0.900	AA	0.920	109	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,959,398.18	2,997,589.26	0.900	AA	1.158	109	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,954,313.81	2,998,592.00	1.180	AA	1.296	131	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,954,313.81	2,998,592.00	1.180	AA	1.296	131	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,606,444.58	5,746,001.98	1.800	AA	1.875	260	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,992,905.95	4,997,529.91	0.290	AA	1.913	11	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,943,300.78	2,997,455.64	2.440	AA	2.564	200	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,943,300.78	2,995,156.28	2.440	AA	2.707	200	04/18/2024
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,932,185.92	3,998,312.50	2.625	AA	2.658	228	05/16/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,954,863.32	2,994,892.08	3.250	AA	3.452	260	06/17/2024
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,997,125.00	4,999,944.19	4.125	AA	4.097	16	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,998,275.00	2,999,947.82	4.125	AA	4.111	16	10/17/2023
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,915,232.40	4,920,141.30	2.625	AA	5.206	228	05/16/2024
3133EPVY8	56254	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	4,989,957.75	4,981,611.20	5.000		5.129	715	09/15/2025
3133EPWD3	56255	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	4,986,609.70	4,978,311.01	4.875		4.991	932	04/20/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
September 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												
3133EPWP6	56257	FEDERAL FARM CREDIT BANK		09/25/2023	5,000,000.00	5,003,181.05	4,999,260.71	5.500		5.445	421	11/25/2024
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,968,515.33	2,999,849.18	0.500	AA	0.520	68	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,974,392.55	4,999,878.10	0.500	AA	0.516	39	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,967,927.78	2,998,867.37	0.625	AA	0.784	82	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,845,251.93	2,998,956.29	1.000	AA	1.015	446	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,946,546.30	4,996,574.86	0.625	AA	0.920	82	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,967,927.78	2,997,339.97	0.625	AA	1.010	82	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,931,689.20	4,998,790.91	2.125	AA	2.156	150	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,945,351.36	3,999,032.73	2.125	AA	2.156	150	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,931,689.20	4,996,530.88	2.125	AA	2.268	150	02/28/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,939,305.80	2,997,481.95	2.750	AA	2.828	271	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,919,074.40	3,996,642.60	2.750	AA	2.828	271	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,939,305.80	2,988,900.43	2.750	AA	3.225	271	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,939,305.80	2,994,681.80	2.750	AA	2.957	271	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,919,062.10	4,989,799.01	3.125	AA	3.379	257	06/14/2024
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,983,349.80	4,996,818.65	3.875	AA	4.175	68	12/08/2023
3130A0XE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,951,270.80	4,973,793.08	3.250	AA	4.442	159	03/08/2024
3130AU5E0	55931	FEDERAL HOME LOAN BANK		12/07/2022	5,000,000.00	4,992,794.15	4,999,715.83	4.875	AA	4.840	67	12/07/2023
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,982,811.45	4,999,215.00	4.750	AA	4.723	159	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,982,811.45	4,999,207.96	4.750	AA	4.723	159	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,982,811.45	4,997,142.25	4.750	AA	4.821	159	03/08/2024
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,982,811.45	4,996,776.86	4.750	AA	4.837	159	03/08/2024
3130ARHG9	56070	FEDERAL HOME LOAN BANK		03/29/2023	4,415,000.00	4,354,681.56	4,370,555.39	2.125	AA	4.606	150	02/28/2024
3130ARHG9	56071	FEDERAL HOME LOAN BANK		03/29/2023	585,000.00	577,007.64	579,110.97	2.125	AA	4.606	150	02/28/2024
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,958,754.85	4,979,716.07	4.750	AA	4.932	621	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,958,754.85	4,992,439.23	4.750	AA	4.775	621	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	4,958,754.85	4,964,563.79	4.750	AA	5.119	621	06/13/2025
3130AWLY4	56232	FEDERAL HOME LOAN BANK		08/23/2023	5,000,000.00	4,992,015.80	4,993,983.48	5.125		5.128	621	06/13/2025
3130AURR7	56236	FEDERAL HOME LOAN BANK		08/31/2023	5,000,000.00	4,981,692.30	4,986,117.05	4.750		5.498	124	02/02/2024
3130AXCB2	56259	FEDERAL HOME LOAN BANK		09/22/2023	5,000,000.00	5,001,157.40	4,999,298.10	5.500	AA	5.408	355	09/20/2024
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,973,484.62	2,999,826.75	0.250	AA	0.279	64	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,774,471.67	2,981,494.11	0.500	AA	0.855	625	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,728,368.66	2,956,104.78	0.500	AA	1.199	768	11/07/2025
Subtotal and Average			229,682,319.58		232,750,000.00	229,106,984.60	232,300,196.68			2.923	266	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Total and Average			1,982,970,713.95		1,990,940,528.36	1,953,029,428.24	1,968,406,063.84			4.143	203

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
September 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		123,593.74	123,593.74				0
				Subtotal		123,593.74	123,593.74				
		Total Cash and Investments	1,982,970,713.95		1,990,940,528.36	1,953,153,021.98	1,968,529,657.58			4.143	203



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(10/01/2023 - 10/01/2023)	3 Maturities	0 Payments	424,967,195.03	21.35%	424,967,195.03	424,209,117.68
Aging Interval:	1 - 30 days	(10/02/2023 - 10/31/2023)	30 Maturities	0 Payments	169,000,000.00	8.49%	165,941,195.68	168,130,174.34
Aging Interval:	31 - 90 days	(11/01/2023 - 12/30/2023)	74 Maturities	0 Payments	363,000,000.00	18.23%	355,883,985.43	359,126,449.41
Aging Interval:	91 - 180 days	(12/31/2023 - 03/29/2024)	99 Maturities	0 Payments	477,815,000.00	24.00%	468,196,936.98	469,980,583.55
Aging Interval:	181 - 360 days	(03/30/2024 - 09/25/2024)	47 Maturities	0 Payments	205,750,000.00	10.33%	203,245,101.34	201,432,848.46
Aging Interval:	361 - 1080 days	(09/26/2024 - 09/15/2026)	95 Maturities	0 Payments	317,008,333.33	15.92%	316,773,494.38	296,682,047.41
Aging Interval:	1081 days and after	(09/16/2026 -)	11 Maturities	0 Payments	33,400,000.00	1.68%	33,398,155.00	29,948,201.55
Total for			359 Investments	0 Payments		100.00	1,968,406,063.84	1,949,509,422.40



**City Pool Portfolio
Portfolio Management
Portfolio Summary
August 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	581,223,333.33	557,117,516.88	581,105,928.71	29.31	1,026	488	2.662	2.699
Federal Agency Issues - Discount	768,000,000.00	758,296,705.45	745,470,223.91	37.60	216	89	5.125	5.196
Money Market	355,000,000.00	355,000,000.00	355,000,000.00	17.91	1	1	5.178	5.250
Local Agency Investment Funds	49,967,195.03	49,209,117.68	49,967,195.03	2.52	1	1	3.387	3.434
Corporate Bonds	4,000,000.00	3,841,506.44	3,998,736.17	0.20	1,096	291	0.533	0.540
Negotiable CD's	10,000,000.00	9,997,620.00	10,000,000.00	0.50	270	206	5.800	5.881
Federal Agency Issues-Coupon/Bullet	237,500,000.00	233,525,834.33	237,031,602.98	11.96	670	238	2.845	2.884
Investments	2,005,690,528.36	1,966,988,300.78	1,982,573,686.80	100.00%	466	207	4.090	4.147

Cash and Accrued Interest								
Accrued Interest at Purchase		118,749.99	118,749.99					
Subtotal		118,749.99	118,749.99					
Total Cash and Investments	2,005,690,528.36	1,967,107,050.77	1,982,692,436.79		466	207	4.090	4.147

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	7,040,480.03	14,440,868.65
Average Daily Balance	2,020,461,846.85	2,079,160,045.16
Effective Rate of Return	4.10%	4.09%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
August 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	2,773,406.07	3,000,000.00	0.780	AA	0.769	654	06/16/2025
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,918,429.13	2,999,461.11	0.370	AA	0.398	196	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,795,227.80	3,000,000.00	0.700	AA	0.690	563	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,795,227.80	3,000,000.00	0.700	AA	0.690	563	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,721,531.27	3,000,000.00	1.050	AA	1.036	936	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,721,531.27	3,000,000.00	1.050	AA	1.036	936	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,721,531.27	3,000,000.00	1.050	AA	1.036	936	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,721,531.27	3,000,000.00	1.050	AA	1.036	936	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,786,987.10	3,000,000.00	0.710	AA	0.700	598	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,967,871.26	3,000,000.00	0.230	AA	0.227	73	11/13/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,780,470.83	3,000,000.00	0.730	AA	0.720	626	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,443,783.00	4,996,968.77	0.870	AA	0.878	1,103	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,667,119.25	3,000,000.00	0.940	AA	0.927	1,123	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,704,539.42	3,000,000.00	1.430	AA	1.410	1,179	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,712,969.33	3,000,000.00	1.540	AA	1.519	1,186	11/30/2026
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,941,045.32	3,000,000.00	1.670	AA	1.647	189	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,945,095.56	3,000,000.00	2.920	AA	2.880	258	05/16/2024
3133EN3R9	55928	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,990,420.80	5,000,000.00	5.000	AA	4.932	97	12/07/2023
3133EN3R9	55929	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,990,420.80	5,000,000.00	5.000	AA	4.932	97	12/07/2023
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,925,774.80	4,970,769.56	4.125	AA	4.340	829	12/08/2025
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,927,682.40	5,000,000.00	4.690	AA	4.626	1,012	06/09/2026
3133EPSG1	56219	FEDERAL FARM CREDIT BANK		08/07/2023	5,000,000.00	5,002,373.15	5,000,000.00	5.500	AA	5.425	341	08/07/2024
3133EPSG1	56220	FEDERAL FARM CREDIT BANK		08/07/2023	5,000,000.00	5,002,373.15	5,000,000.00	5.500	AA	5.425	341	08/07/2024
3133ENY87	55901	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,993,396.40	5,000,000.00	5.050	AA	4.981	69	11/09/2023
3133ENY87	55902	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,993,396.40	5,000,000.00	5.050	AA	4.981	69	11/09/2023
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,959,804.15	4,996,783.19	4.500	AA	4.494	444	11/18/2024
3133EN6X3	56009	FEDERAL FARM CREDIT BANK		01/24/2023	5,000,000.00	4,984,892.25	5,000,000.00	4.880	AA	4.813	145	01/24/2024
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,232,176.16	1,333,333.33	0.760	AA	0.750	654	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,696,605.23	3,000,000.00	0.500	AA	0.493	878	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,721,220.44	3,000,000.00	0.750	AA	0.602	879	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,696,043.96	3,000,000.00	0.500	AA	0.493	880	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,697,382.77	3,000,000.00	0.520	AA	0.513	880	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,701,401.09	3,000,000.00	0.580	AA	0.572	880	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,716,246.26	3,000,000.00	0.500	AA	0.434	881	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,697,103.41	3,000,000.00	0.520	AA	0.513	881	01/29/2026
3130AKXC4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,699,900.37	3,000,000.00	0.600	AA	0.592	895	02/12/2026

Portfolio POOL
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PM (PRF_PM2) 7.3.11

City Pool Portfolio
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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												
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,700,260.22	2,999,852.33	0.625	AA	0.618	900	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,691,434.82	3,000,000.00	0.500	AA	0.493	901	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,696,934.03	3,000,000.00	0.600	AA	0.592	906	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,707,000.29	3,000,000.00	0.750	AA	0.740	907	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,707,000.29	3,000,000.00	0.750	AA	0.740	907	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,700,110.37	3,000,000.00	0.650	AA	0.641	907	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,700,110.37	3,000,000.00	0.650	AA	0.641	907	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,698,387.80	3,000,000.00	0.625	AA	0.616	907	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,698,387.80	3,000,000.00	0.625	AA	0.616	907	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,701,518.57	3,000,000.00	0.500	AA	0.493	908	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,699,677.98	3,000,000.00	0.650	AA	0.641	909	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,735,492.82	3,000,000.00	1.000	AA	0.848	920	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,712,743.04	3,000,000.00	0.920	AA	0.907	934	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,653,270.81	2,925,000.00	1.000	AA	0.986	934	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,912,803.11	3,000,000.00	0.350	AA	0.345	209	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,847,044.49	3,000,000.00	0.550	AA	0.542	395	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,718,334.74	3,000,000.00	1.100	AA	1.085	964	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,286,068.92	2,499,335.42	1.250	AA	0.967	970	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,743,282.71	3,000,000.00	1.250	AA	1.011	970	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,713,316.46	3,000,000.00	1.050	AA	1.036	970	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,840,400.36	3,000,000.00	0.625	AA	0.616	423	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,789,872.53	3,000,000.00	0.700	AA	0.690	606	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,743,033.59	3,000,000.00	1.250	AA	1.085	971	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,900,316.57	3,000,000.00	0.400	AA	0.395	241	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,825,754.12	3,000,000.00	0.550	AA	0.542	452	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,739,788.88	3,000,000.00	1.350	AA	0.996	998	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,722,784.19	3,000,000.00	1.050	AA	0.927	999	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,713,815.06	3,000,000.00	1.050	AA	0.952	1,033	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,817,088.23	2,999,429.76	0.600	AA	0.606	486	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,813,286.48	3,000,000.00	0.500	AA	0.493	486	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,687,397.06	3,000,000.00	1.000	AA	0.986	1,060	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,988,134.91	3,200,000.00	0.520	AA	0.513	515	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,890,277.46	3,000,000.00	0.400	AA	0.395	266	05/24/2024
3130ANNND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,684,298.93	3,000,000.00	1.050	AA	1.036	1,090	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,297,050.44	3,647,275.17	0.650	AA	0.666	1,090	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,786,830.68	3,000,000.00	0.570	AA	0.562	573	03/27/2025

Portfolio POOL
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**City Pool Portfolio
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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												
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,793,232.32	3,000,000.00	0.550	AA	0.542	574	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,682,420.27	3,000,000.00	1.125	AA	1.110	1,124	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,682,420.27	3,000,000.00	1.125	AA	1.110	1,124	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,771,011.74	3,000,000.00	0.800	AA	0.789	668	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,813,316.12	3,000,000.00	0.500	AA	0.493	486	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,667,537.09	3,000,000.00	0.950	AA	0.937	1,125	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,671,751.85	3,000,000.00	1.000	AA	0.986	1,125	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,675,965.65	3,000,000.00	1.050	AA	1.036	1,125	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,847,804.42	3,000,000.00	0.650	AA	0.641	402	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,743,843.92	2,998,105.00	1.625	AA	1.372	1,153	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,690,453.67	3,000,000.00	1.250	AA	1.233	1,153	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,049,180.83	3,400,000.00	1.250	AA	1.233	1,153	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,790,198.69	3,000,000.00	0.820	AA	0.809	605	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,845,875.12	3,000,000.00	0.790	AA	0.779	423	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,874,859.95	3,000,000.00	1.000	AA	0.986	350	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,967,332.01	3,000,000.00	0.500	AA	0.493	77	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,967,125.76	3,000,000.00	0.750	AA	0.740	82	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,965,482.84	3,000,000.00	0.800	AA	0.789	87	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,841,936.42	3,000,000.00	1.000	AA	0.986	451	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,871,068.73	3,000,000.00	1.000	AA	0.986	362	08/28/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,891,040.15	3,000,000.00	1.000	AA	0.986	301	06/28/2024
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,971,191.84	2,000,000.00	2.200	AA	1.523	174	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,956,787.76	3,000,000.00	2.200	AA	1.467	174	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,853,947.31	3,000,000.00	2.000	AA	1.973	545	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,915,908.53	3,000,000.00	1.450	AA	1.430	270	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,961,985.05	3,025,000.00	1.250	AA	1.233	180	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,937,505.83	3,000,000.00	1.250	AA	1.233	180	02/28/2024
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,978,623.50	5,000,000.00	3.000	AA	2.466	56	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,987,174.10	3,000,000.00	3.000	AA	2.460	56	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,891,114.67	3,000,000.00	3.000	AA	2.959	605	04/28/2025
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,437,993.02	3,500,000.00	2.625	AA	2.578	238	04/26/2024
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,926,208.91	2,965,000.00	2.650	AA	2.615	168	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,939,438.00	5,000,000.00	3.000	AA	2.960	175	02/23/2024
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,965,304.75	5,000,000.00	3.125	AA	2.729	98	12/08/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,978,317.05	3,000,000.00	3.350	AA	3.304	119	12/29/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,991,745.30	5,000,000.00	4.390	AA	4.330	42	10/13/2023

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Federal Agency Issues - Coupon												
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,991,745.30	5,000,000.00	4.390	AA	4.330	42	10/13/2023
3130ATTY3	55895	FEDERAL HOME LOAN BANK		11/02/2022	5,000,000.00	4,990,478.75	4,999,412.64	4.750	AA	4.756	62	11/02/2023
3130ATWD5	55905	FEDERAL HOME LOAN BANK		11/15/2022	2,000,000.00	1,996,349.92	1,999,741.00	4.625	AA	4.626	75	11/15/2023
3130AUQT4	56005	FEDERAL HOME LOAN BANK		01/30/2023	5,000,000.00	5,000,000.00	5,000,000.00	4.881	AA	4.828	0	09/01/2023
3130AUJ62	56007	FEDERAL HOME LOAN BANK		01/30/2023	3,500,000.00	3,490,650.07	3,500,000.00	5.000	AA	4.932	147	01/26/2024
3130AUJ62	56008	FEDERAL HOME LOAN BANK		01/30/2023	3,325,000.00	3,316,117.56	3,325,000.00	5.000	AA	4.932	147	01/26/2024
3130AUNX8	56023	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,984,655.90	5,000,000.00	5.000	AA	4.935	173	02/21/2024
3130AUNX8	56024	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,984,655.90	5,000,000.00	5.000	AA	4.935	173	02/21/2024
3130AV3S9	56043	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,985,129.65	5,000,000.00	5.250	AA	5.178	182	03/01/2024
3130AV3S9	56044	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,985,129.65	5,000,000.00	5.250	AA	5.178	182	03/01/2024
3130AVBR2	56051	FEDERAL HOME LOAN BANK		03/08/2023	5,000,000.00	4,991,258.25	5,000,000.00	5.510	AA	5.438	213	04/01/2024
3130AT7D3	56068	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,969,690.85	4,983,300.94	3.500	AA	4.702	98	12/08/2023
3130AT7D3	56069	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,969,690.85	4,983,521.69	3.500	AA	4.686	98	12/08/2023
3130AUU28	56074	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,985,597.10	4,999,579.15	5.000	AA	4.951	160	02/08/2024
3130AUUB8	56075	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,994,363.55	4,999,937.96	5.000	AA	4.948	68	11/08/2023
3130AUU28	56076	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,985,597.10	4,999,890.97	5.000	AA	4.937	160	02/08/2024
3130AUV84	56085	FEDERAL HOME LOAN BANK		02/09/2023	5,000,000.00	4,996,482.20	5,000,000.00	5.000	AA	4.942	45	10/16/2023
3130AW5S5	56146	FEDERAL HOME LOAN BANK		05/22/2023	4,000,000.00	3,989,358.96	4,000,000.00	5.125	AA	5.065	174	02/22/2024
3130AWCE8	56161	FEDERAL HOME LOAN BANK		06/01/2023	5,000,000.00	4,994,892.90	5,000,000.00	5.340	AA	5.279	180	02/28/2024
3130AWEM8	56174	FEDERAL HOME LOAN BANK		06/09/2023	10,000,000.00	9,988,075.10	10,000,000.00	5.350	AA	5.289	189	03/08/2024
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,984,731.92	1,998,523.67	4.625		4.606	644	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,374,044.26	3,397,490.24	4.625		4.606	644	06/06/2025
3130AWLF5	56216	FEDERAL HOME LOAN BANK		07/26/2023	5,000,000.00	4,988,857.20	5,000,000.00	5.500		5.437	238	04/26/2024
3130AWSB7	56217	FEDERAL HOME LOAN BANK		08/01/2023	5,000,000.00	5,002,482.60	5,000,000.00	5.470		5.470	283	06/10/2024
3130AWSS0	56227	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	4,999,088.15	5,000,000.00	5.550	AA	5.411	348	08/14/2024
3130AWVK3	56228	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	5,001,487.70	5,000,000.00	5.500	AA	5.500	166	02/14/2024
3130AWVW7	56230	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	4,998,771.60	5,000,000.00	5.500	AA	5.500	166	02/14/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,779,294.74	3,000,000.00	0.750	AA	0.740	635	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,738,016.54	3,000,000.00	0.600	AA	0.592	780	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,727,173.43	3,000,000.00	0.640	AA	0.631	815	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,727,285.42	3,000,000.00	0.650	AA	0.641	817	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,955,844.35	4,983,794.60	0.250	AA	2.056	66	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,955,844.35	4,981,571.93	0.250	AA	2.309	66	11/06/2023
3134GXZF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,928,528.90	5,000,000.00	3.000	AA	2.960	209	03/28/2024
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,879,142.40	5,000,000.00	4.050	AA	3.995	727	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,892,366.80	5,000,000.00	4.000	AA	3.952	546	02/28/2025

**City Pool Portfolio
Portfolio Management
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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 - Coupon												
3134H1AZ6	56234	FEDERAL HOME LOAN MTG CORP		08/28/2023	5,000,000.00	5,012,053.20	5,000,000.00	5.570		5.494	727	08/28/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,961,795.75	2,999,043.61	2.500	AA	2.544	157	02/05/2024
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,759,551.62	3,000,000.00	0.700	AA	0.690	689	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,752,113.72	3,000,000.00		AA	0.592	697	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,746,033.41	3,000,000.00	0.570	AA	0.562	717	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,744,666.37	3,000,000.00	0.550	AA	0.542	718	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,746,870.71	2,998,806.67	0.625	AA	0.637	726	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,748,766.89	3,000,000.00	0.650	AA	0.641	724	08/25/2025
3135GADM0	55963	FEDERAL NATIONAL MORTGAGE		12/20/2022	5,000,000.00	4,990,216.75	5,000,000.00	5.000	AA	4.932	110	12/20/2023
3135GAEU1	56028	FEDERAL NATIONAL MORTGAGE		02/13/2023	5,000,000.00	4,986,392.15	5,000,000.00	5.125	AA	5.056	161	02/09/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,979,835.80	5,000,000.00	5.270	AA	5.202	284	06/11/2024
3134GYSV5	56149	FEDERAL HOME LOAN MTG		05/24/2023	5,000,000.00	4,985,308.05	5,000,000.00	5.500	AA	5.429	291	06/18/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,967,589.10	5,000,000.00	5.000	AA	4.936	360	08/26/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,486,548.23	2,500,000.00	5.100	AA	5.035	364	08/30/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,963,828.50	5,000,000.00	5.000	AA	4.936	420	10/25/2024
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,955,743.20	5,000,000.00	5.150	AAA	5.079	532	02/14/2025
Subtotal and Average			576,092,396.12		581,223,333.33	557,117,516.88	581,105,928.71			2.662	488	
Federal Agency Issues - Discount												
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,991,487.15	4,807,361.11	3.800	AA	3.968	12	09/13/2023
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,991,487.15	4,807,361.11	3.800	AA	3.968	12	09/13/2023
313312PE4	55907	Federal Farm Credit Discount		11/15/2022	5,000,000.00	4,947,912.70	4,770,100.00	4.560	AA	4.789	73	11/13/2023
313312ME7	55917	Federal Farm Credit Discount		11/29/2022	5,000,000.00	4,982,281.20	4,803,513.89	4.700	AA	4.912	25	09/26/2023
313312PG9	55942	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,946,493.30	4,785,972.22	4.600	AA	4.823	75	11/15/2023
313312PG9	55943	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,946,493.30	4,785,972.22	4.600	AA	4.823	75	11/15/2023
313312PG9	55944	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,946,493.30	4,785,972.22	4.600	AA	4.823	75	11/15/2023
313312LJ7	55953	Federal Farm Credit Discount		12/19/2022	5,000,000.00	4,996,451.20	4,832,525.00	4.620	AA	4.816	5	09/06/2023
313312NQ9	55961	Federal Farm Credit Discount		12/20/2022	5,000,000.00	4,958,014.15	4,796,772.22	4.660	AA	4.880	59	10/30/2023
313312PE4	55987	Federal Farm Credit Discount		01/12/2023	5,000,000.00	4,947,912.70	4,801,326.39	4.690	AA	4.904	73	11/13/2023
313312LY4	55989	Federal Farm Credit Discount		01/13/2023	5,000,000.00	4,986,528.00	4,838,541.67	4.650	AA	4.832	19	09/20/2023
313312RB8	56032	Federal Farm Credit Discount		02/15/2023	5,000,000.00	4,916,227.85	4,787,138.89	4.850	AA	5.082	118	12/28/2023
313312MQ0	56039	Federal Farm Credit Discount		02/27/2023	5,000,000.00	4,975,050.45	4,848,062.50	4.950	AA	5.134	35	10/06/2023
313312MU1	56061	Federal Farm Credit Discount		03/23/2023	5,000,000.00	4,972,207.00	4,869,350.00	4.680	AA	4.902	39	10/10/2023
313312QL7	56159	Federal Farm Credit Discount		05/31/2023	5,000,000.00	4,926,798.50	4,858,172.22	5.210	AA	5.446	103	12/13/2023
313312QB9	56184	Federal Farm Credit Discount		06/27/2023	5,000,000.00	4,933,151.75	4,884,222.22	5.210	AA	5.334	94	12/04/2023
313312QZ6	56203	Federal Farm Credit Discount		07/13/2023	5,000,000.00	4,917,635.95	4,878,266.67	5.280	AA	5.412	116	12/26/2023

**City Pool Portfolio
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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												
313312RG7	56208	Federal Farm Credit Discount		07/14/2023	5,000,000.00	4,912,789.05	4,874,583.33	5.250	AA	5.385	123	01/02/2024
313312RN2	56212	Federal Farm Credit Discount		07/26/2023	5,000,000.00	4,908,574.00	4,877,575.00	5.310	AA	5.443	129	01/08/2024
313312TY6	56229	Federal Farm Credit Discount		08/14/2023	5,000,000.00	4,870,314.65	4,849,666.67	5.280	AA	5.550	187	03/06/2024
313312RY8	56231	Federal Farm Credit Discount		08/16/2023	5,000,000.00	4,901,556.90	4,886,333.33	5.280	AA	5.403	139	01/18/2024
313384NM7	56115	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,920,281.00	9,748,266.67	4.720	AA	4.920	56	10/27/2023
313384MH9	56116	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,960,318.30	9,783,155.56	4.760	AA	4.866	28	09/29/2023
313384NZ8	56119	FEDERAL HOME LOAN BANK		04/19/2023	5,000,000.00	4,951,462.95	4,866,358.33	4.740	AA	4.945	68	11/08/2023
313384QE2	56147	FEDERAL HOME LOAN BANK		05/23/2023	5,000,000.00	4,931,033.10	4,862,225.00	5.010	AA	5.257	97	12/07/2023
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	4,977,369.55	4,785,258.33	4.380	AA	4.590	31	10/02/2023
313384LD9	55891	Federal Home Loan Discount		10/06/2022	5,000,000.00	5,000,000.00	4,811,166.67	4.120	AA	4.303	0	09/01/2023
313384LD9	55926	Federal Home Loan Discount		12/06/2022	5,000,000.00	5,000,000.00	4,825,523.61	4.670	AA	4.873	0	09/01/2023
313384LT4	55927	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,990,069.70	4,815,263.89	4.700	AA	4.911	14	09/15/2023
313384MN6	55974	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,975,916.55	4,819,944.44	4.630	AA	4.834	33	10/04/2023
313384RS0	56000	Federal Home Loan Discount		01/23/2023	5,000,000.00	4,905,765.95	4,772,850.00	4.620	AA	4.851	133	01/12/2024
313384ML0	56014	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,977,369.55	4,842,363.89	4.690	AA	4.870	31	10/02/2023
313384SP5	56015	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,891,348.25	4,765,350.00	4.680	AA	4.919	154	02/02/2024
313384SP5	56016	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,891,348.25	4,765,350.00	4.680	AA	4.919	154	02/02/2024
313384ST7	56020	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,886,967.15	4,759,861.11	4.750	AA	4.997	158	02/06/2024
313384MP1	56021	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,975,761.55	4,840,833.33	4.775	AA	4.960	34	10/05/2023
313384LJ6	56022	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,996,451.20	4,860,212.50	4.770	AA	4.936	5	09/06/2023
313384SW0	56026	Federal Home Loan Discount		02/10/2023	5,000,000.00	4,886,466.00	4,758,344.44	4.780	AA	5.030	161	02/09/2024
313384QK8	56029	Federal Home Loan Discount		02/13/2023	5,000,000.00	4,927,504.00	4,798,247.22	4.810	AA	5.032	102	12/12/2023
313384ND7	56036	Federal Home Loan Discount		02/21/2023	5,000,000.00	4,965,815.20	4,837,000.00	4.890	AA	5.083	48	10/19/2023
313384PM5	56037	Federal Home Loan Discount		02/24/2023	5,000,000.00	4,942,946.65	4,815,809.72	4.930	AA	5.143	80	11/20/2023
313384PN3	56038	Federal Home Loan Discount		02/27/2023	5,000,000.00	4,942,237.60	4,815,695.83	4.970	AA	5.185	81	11/21/2023
313384TT6	56045	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,873,701.80	4,743,232.64	5.065	AA	5.357	182	03/01/2024
313384NS4	56046	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,956,437.60	4,829,200.00	5.040	AA	5.297	61	11/01/2023
313384TR0	56047	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,873,238.80	4,746,908.33	5.020	AA	5.307	180	02/28/2024
313384MN6	56048	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,975,916.55	4,853,179.17	5.010	AA	5.259	33	10/04/2023
313384MN6	56049	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,975,916.55	4,853,179.17	5.010	AA	5.259	33	10/04/2023
313384MG1	56050	Federal Home Loan Discount		03/08/2023	5,000,000.00	4,980,866.40	4,857,766.67	5.020	AA	5.269	27	09/28/2023
313384LX5	56054	Federal Home Loan Discount		03/15/2023	5,000,000.00	4,987,236.10	4,869,705.56	4.990	AA	5.235	18	09/19/2023
313384LD9	56057	Federal Home Loan Discount		03/20/2023	5,000,000.00	5,000,000.00	4,894,354.17	4.610	AA	4.710	0	09/01/2023
313384QD4	56073	Federal Home Loan Discount		02/08/2023	5,000,000.00	4,931,739.20	4,800,587.50	4.770	AA	4.988	96	12/06/2023
313384LK3	56089	Federal Home Loan Discount		02/09/2023	5,000,000.00	4,995,741.75	4,860,291.67	4.790	AA	4.957	6	09/07/2023
313384ML0	56093	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,977,369.55	4,880,688.89	4.720	AA	4.835	31	10/02/2023

Portfolio POOL
AP

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
August 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 - Discount												
313384UW7	56095	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,855,439.25	4,777,120.83	4.470	AA	4.703	209	03/28/2024
313384LQ0	56105	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,992,196.00	4,896,451.39	4.810	AA	4.912	11	09/12/2023
313384NA3	56108	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,935,889.80	9,755,616.67	4.730	AA	4.928	45	10/16/2023
313384PV5	56109	Federal Home Loan Discount		04/13/2023	5,000,000.00	4,937,277.25	4,850,354.86	4.705	AA	4.916	88	11/28/2023
313384QN2	56110	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,850,775.50	9,677,466.67	4.720	AA	4.938	105	12/15/2023
313384RG6	56111	Federal Home Loan Discount		04/14/2023	5,000,000.00	4,912,789.05	4,835,625.00	4.500	AA	4.706	123	01/02/2024
313384ML0	56114	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,954,739.10	9,780,116.67	4.740	AA	4.847	31	10/02/2023
313384LH0	56117	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,994,175.60	9,812,166.67	4.830	AA	4.922	4	09/05/2023
313384PY9	56118	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,870,542.70	9,704,630.56	4.705	AA	4.915	91	12/01/2023
313384PB9	56120	Federal Home Loan Discount		04/19/2023	5,000,000.00	4,950,042.55	4,865,041.67	4.705	AA	4.945	70	11/10/2023
313384NX3	56121	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,905,767.50	9,735,350.00	4.705	AA	4.944	66	11/06/2023
313384RG6	56122	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,825,578.10	9,658,761.11	4.780	AA	5.006	123	01/02/2024
313384LQ0	56123	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,992,196.00	4,902,527.78	4.840	AA	4.936	11	09/12/2023
313384LJ6	56124	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,992,902.40	9,813,122.22	4.840	AA	4.932	5	09/06/2023
313384NS4	56125	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,956,437.60	4,869,864.58	4.805	AA	5.012	61	11/01/2023
313384PB9	56126	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,950,042.55	4,864,141.67	4.705	AA	5.004	70	11/10/2023
313384PR4	56127	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,940,111.10	4,855,333.33	4.800	AA	5.014	84	11/24/2023
313384MU0	56128	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,972,207.00	4,884,138.89	4.850	AA	4.965	39	10/10/2023
313384RS0	56129	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,905,765.95	4,824,513.89	4.750	AA	4.977	133	01/12/2024
313384QB8	56131	Federal Home Loan Discount		04/24/2023	5,000,000.00	4,933,151.75	4,851,600.00	4.770	AA	4.984	94	12/04/2023
313384QD4	56132	Federal Home Loan Discount		04/26/2023	5,000,000.00	4,931,739.20	4,850,355.56	4.810	AA	5.027	96	12/06/2023
313384RN1	56133	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,908,574.00	4,840,011.11	4.760	AA	4.994	129	01/08/2024
313384RS0	56134	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,905,765.95	4,837,366.67	4.760	AA	4.994	133	01/12/2024
313384LL1	56135	Federal Home Loan Discount		05/12/2023	10,000,000.00	9,990,064.80	9,834,722.22	5.000	AA	5.084	7	09/08/2023
313384QB8	56137	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,933,151.75	4,861,405.56	4.940	AA	5.182	94	12/04/2023
313384PY9	56139	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,935,271.35	4,863,463.89	4.940	AA	5.182	91	12/01/2023
313384TD1	56140	Federal Home Loan Discount		05/17/2023	5,000,000.00	4,881,588.65	4,816,666.67	4.800	AA	5.043	168	02/16/2024
313384PG8	56141	Federal Home Loan Discount		05/17/2023	10,000,000.00	9,892,986.60	9,747,222.22	5.000	AA	5.130	75	11/15/2023
313384RN1	56142	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,908,574.00	4,842,354.17	4.830	AA	5.068	129	01/08/2024
313384QB8	56143	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,933,151.75	4,862,500.00	4.950	AA	5.193	94	12/04/2023
313384QF9	56144	Federal Home Loan Discount		05/19/2023	5,000,000.00	4,930,327.10	4,858,886.81	5.005	AA	5.252	98	12/08/2023
313384LT4	56145	Federal Home Loan Discount		05/19/2023	10,000,000.00	9,980,139.40	9,832,077.78	5.080	AA	5.167	14	09/15/2023
313384MU0	56148	Federal Home Loan Discount		05/24/2023	5,000,000.00	4,972,207.00	4,900,769.44	5.140	AA	5.244	39	10/10/2023
313384RN1	56150	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,908,574.00	4,841,350.00	5.010	AA	5.261	129	01/08/2024
313384PM5	56151	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,942,946.65	4,871,468.06	5.170	AA	5.306	80	11/20/2023
313384MA4	56152	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,985,112.00	4,913,333.33	5.200	AA	5.292	21	09/22/2023

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Federal Agency Issues - Discount												
313384NX3	56153	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,952,883.75	4,882,437.50		AA	5.254	66	11/06/2023
313384SP5	56154	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,891,348.25	4,822,025.00	5.085	AA	5.347	154	02/02/2024
313384RS0	56155	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,905,765.95	4,835,893.75	5.115	AA	5.376	133	01/12/2024
313384QV4	56156	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,920,453.35	4,849,937.50	5.145	AA	5.404	112	12/22/2023
313384QF9	56157	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,930,327.10	4,862,000.00	5.175	AA	5.434	98	12/08/2023
313384RS0	56158	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,905,765.95	4,838,577.78	5.120	AA	5.380	133	01/12/2024
313384PY9	56162	Federal Home Loan Discount		06/02/2023	5,000,000.00	4,935,271.35	4,867,544.44	5.240	AA	5.383	91	12/01/2023
313384PR4	56163	Federal Home Loan Discount		06/02/2023	4,000,000.00	3,952,088.88	3,898,111.11	5.240	AA	5.377	84	11/24/2023
313384TT6	56164	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,873,701.80	4,809,875.00	5.070	AA	5.325	182	03/01/2024
313384TT6	56165	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,873,701.80	4,809,875.00	5.070	AA	5.325	182	03/01/2024
313384RK7	56166	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,910,681.05	4,847,227.78	5.140	AA	5.378	126	01/05/2024
313384PY9	56167	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,935,271.35	4,871,675.00	5.220	AA	5.358	91	12/01/2023
313384TT6	56168	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,873,701.80	4,811,469.44	5.065	AA	5.318	182	03/01/2024
313384RK7	56171	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,910,681.05	4,849,369.44	5.140	AA	5.377	126	01/05/2024
313384ST7	56172	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,886,967.15	4,828,550.00	5.080	AA	5.325	158	02/06/2024
313384MQ9	56177	Federal Home Loan Discount		06/14/2023	5,000,000.00	4,975,050.45	4,918,933.33	5.120	AA	5.204	35	10/06/2023
313384SN0	56178	Federal Home Loan Discount		06/15/2023	5,000,000.00	4,892,046.10	4,839,583.33	5.000	AA	5.234	153	02/01/2024
313384RG6	56179	Federal Home Loan Discount		06/16/2023	5,000,000.00	4,912,789.05	4,859,722.22	5.050	AA	5.276	123	01/02/2024
313384RS0	56180	Federal Home Loan Discount		06/26/2023	10,000,000.00	9,811,531.90	9,715,277.78	5.125	AA	5.357	133	01/12/2024
313384SK6	56181	Federal Home Loan Discount		06/26/2023	5,000,000.00	4,893,849.70	4,845,387.50	5.130	AA	5.369	150	01/29/2024
313384RN1	56182	Federal Home Loan Discount		06/26/2023	5,000,000.00	4,908,574.00	4,860,486.11	5.125	AA	5.355	129	01/08/2024
313384MA4	56183	Federal Home Loan Discount		06/27/2023	10,000,000.00	9,970,224.00	9,876,266.67	5.120	AA	5.184	21	09/22/2023
313384SK6	56185	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,893,849.70	4,846,065.97	5.155	AA	5.395	150	01/29/2024
313384RA9	56186	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,916,931.85	4,868,050.00	5.220	AA	5.361	117	12/27/2023
313384RA9	56187	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,916,931.85	4,868,050.00	5.220	AA	5.361	117	12/27/2023
313384SC4	56188	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,898,752.90	4,851,650.00	5.160	AA	5.397	143	01/22/2024
313384UD9	56189	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,866,929.90	4,817,600.00	5.130	AA	5.384	192	03/11/2024
313384SM2	56197	Federal Home Loan Discount		07/03/2023	5,000,000.00	4,892,449.70	4,845,416.67	5.250	AA	5.518	152	01/31/2024
313384UD9	56198	Federal Home Loan Discount		07/05/2023	5,000,000.00	4,866,929.90	4,820,486.11	5.170	AA	5.439	192	03/11/2024
313384RK7	56199	Federal Home Loan Discount		07/05/2023	5,000,000.00	4,910,681.05	4,867,494.44	5.185	AA	5.445	126	01/05/2024
313384UA5	56200	Federal Home Loan Discount		07/06/2023	5,000,000.00	4,868,960.45	4,822,162.50	5.205	AA	5.476	189	03/08/2024
313384SU4	56202	Federal Home Loan Discount		07/11/2023	5,000,000.00	4,887,860.40	4,846,438.89	5.240	AA	5.507	159	02/07/2024
313384TT6	56204	Federal Home Loan Discount		07/13/2023	5,000,000.00	4,873,701.80	4,833,733.33	5.160	AA	5.424	182	03/01/2024
313384MX4	56209	Federal Home Loan Discount		07/14/2023	10,000,000.00	9,940,151.00	9,867,342.22	5.248	AA	5.319	42	10/13/2023
313384MA4	56210	Federal Home Loan Discount		07/25/2023	5,000,000.00	4,985,112.00	4,957,265.97	5.215	AA	5.260	21	09/22/2023
313384MU0	56211	Federal Home Loan Discount		07/25/2023	5,000,000.00	4,972,207.00	4,944,281.94	5.210	AA	5.269	39	10/10/2023

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Federal Agency Issues - Discount												
313384PP8	56213	Federal Home Loan Discount		07/26/2023	1,000,000.00	988,305.73	982,480.56	5.300	AA	5.395	82	11/22/2023
313384SE0	56214	Federal Home Loan Discount		07/26/2023	5,000,000.00	4,897,351.50	4,865,775.00	5.310	AA	5.456	145	01/24/2024
313384PP8	56215	Federal Home Loan Discount		07/26/2023	3,000,000.00	2,964,917.19	2,947,491.25	5.295	AA	5.389	82	11/22/2023
313384TW9	56218	Federal Home Loan Discount		08/04/2023	5,000,000.00	4,871,669.25	4,844,391.67	5.260	AA	5.529	185	03/04/2024
313384YZ6	56221	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,794,240.90	4,764,602.78	5.105	AA	5.391	308	07/05/2024
313384UA5	56222	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,868,960.45	4,844,983.33	5.240	AA	5.508	189	03/08/2024
313384VE6	56223	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,850,589.85	4,825,609.72	5.210	AA	5.481	217	04/05/2024
313384TT6	56224	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,873,701.80	4,850,077.78	5.240	AA	5.506	182	03/01/2024
313384WE5	56225	Federal Home Loan Discount		08/09/2023	5,000,000.00	4,834,490.00	4,810,066.67	5.180	AA	5.453	241	04/29/2024
313384PB9	56226	Federal Home Loan Discount		08/11/2023	10,000,000.00	9,900,085.10	9,866,735.56	5.272	AA	5.343	70	11/10/2023
313384PG8	56233	Federal Home Loan Discount		08/24/2023	5,000,000.00	4,946,493.30	4,939,018.06	5.290	AA	5.355	75	11/15/2023
313384NK1	56235	Federal Home Loan Discount		08/30/2023	10,000,000.00	9,923,117.10	9,917,866.67	5.280	AA	5.324	54	10/25/2023
Subtotal and Average			776,172,682.21		768,000,000.00	758,296,705.45	745,470,223.91			5.125	89	
Money Market												
SYS52411	52411	Fidelity Inst Government			185,000,000.00	185,000,000.00	185,000,000.00	5.250	AAA	5.178	1	
SYS52471	52471	Morgan Stanley Inst Government			170,000,000.00	170,000,000.00	170,000,000.00	5.250	AAA	5.178	1	
Subtotal and Average			368,225,806.45		355,000,000.00	355,000,000.00	355,000,000.00			5.178	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			49,967,195.03	49,209,117.68	49,967,195.03	3.434		3.387	1	
Subtotal and Average			49,967,195.03		49,967,195.03	49,209,117.68	49,967,195.03			3.387	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,841,506.44	3,998,736.17	0.500	A	0.533	291	06/18/2024
Subtotal and Average			3,998,671.02		4,000,000.00	3,841,506.44	3,998,736.17			0.533	291	
Negotiable CD's												
78015JXN2	56194	Royal Bank CN		06/29/2023	10,000,000.00	9,997,620.00	10,000,000.00	5.800	A-1	5.800	206	03/25/2024
Subtotal and Average			10,000,000.00		10,000,000.00	9,997,620.00	10,000,000.00			5.800	206	
Federal Agency Issues-Coupon/Bullet												
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,644,302.15	4,999,549.31	0.600	AA	0.597	598	04/21/2025
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,851,098.48	2,999,013.17	0.430	AA	0.455	388	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,675,158.95	2,982,345.00	0.800	AA	0.986	1,105	09/10/2026

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Federal Agency Issues-Coupon/Bullet												
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,971,654.80	4,999,663.28	0.290	AA	0.345	41	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,982,992.88	2,999,626.00	0.290	AA	0.395	41	10/12/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,971,492.44	2,999,239.66	0.400	AA	0.528	69	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,962,250.04	2,999,454.74	0.500	AA	0.565	91	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,937,083.40	4,997,149.58	0.500	AA	0.720	91	12/01/2023
3133ENGO7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,829,047.34	2,999,548.36	0.920	AA	0.919	465	12/09/2024
3133ENGO7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,829,047.34	2,999,732.83	0.920	AA	0.914	465	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,947,561.68	2,999,628.96	0.900	AA	0.920	139	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,947,561.68	2,996,913.36	0.900	AA	1.158	139	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,943,810.81	2,998,262.00	1.180	AA	1.296	161	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,943,810.81	2,998,262.00	1.180	AA	1.296	161	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,593,294.56	5,745,533.46	1.800	AA	1.875	290	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,971,654.80	4,990,793.30	0.290	AA	1.913	41	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,942,349.93	2,997,068.17	2.440	AA	2.564	230	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,942,349.93	2,994,418.65	2.440	AA	2.707	230	04/18/2024
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,926,631.84	3,998,087.50	2.625	AA	2.658	258	05/16/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,949,949.23	2,994,293.49	3.250	AA	3.452	290	06/17/2024
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,990,965.85	4,999,839.53	4.125	AA	4.097	46	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,994,579.51	2,999,849.99	4.125	AA	4.111	46	10/17/2023
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,908,289.80	4,909,493.48	2.625	AA	5.206	258	05/16/2024
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,956,405.35	2,999,781.64	0.500	AA	0.520	98	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,952,962.50	4,999,781.87	0.500	AA	0.516	69	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,955,460.38	2,998,447.88	0.625	AA	0.784	112	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,840,707.23	2,998,884.97	1.000	AA	1.015	476	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,925,767.30	4,995,306.29	0.625	AA	0.920	112	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,955,460.38	2,996,354.78	0.625	AA	1.010	112	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,921,036.45	4,998,544.16	2.125	AA	2.156	180	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,936,829.16	3,998,835.32	2.125	AA	2.156	180	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,921,036.45	4,995,822.90	2.125	AA	2.268	180	02/28/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,936,515.53	2,997,199.02	2.750	AA	2.828	301	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,915,354.04	3,996,265.37	2.750	AA	2.828	301	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,936,515.53	2,987,653.29	2.750	AA	3.225	301	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,936,515.53	2,994,084.24	2.750	AA	2.957	301	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,913,483.75	4,988,589.41	3.125	AA	3.379	287	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	5,000,000.00	5,000,000.00	3.375	AA	3.586	0	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,996,350.80	4,999,852.00	3.625	AA	3.665	12	09/13/2023

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Federal Agency Issues-Coupon/Bullet												
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,747,455.66	4,749,714.20	3.875	AA	3.979	14	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,975,125.40	4,995,394.16	3.875	AA	4.175	98	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,994,721.50	5,000,000.00	4.300	AA	4.241	25	09/26/2023
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,942,820.45	4,968,785.38	3.250	AA	4.442	189	03/08/2024
3130AU5E0	55931	FEDERAL HOME LOAN BANK		12/07/2022	5,000,000.00	4,988,281.90	4,999,586.67	4.875	AA	4.840	97	12/07/2023
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,982,699.50	4,999,065.00	4.750	AA	4.723	189	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,982,699.50	4,999,056.61	4.750	AA	4.723	189	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,982,699.50	4,996,596.18	4.750	AA	4.821	189	03/08/2024
3130AUC36	55954	FEDERAL HOME LOAN BANK		12/19/2022	5,000,000.00	4,997,279.25	5,000,000.00	4.810	AA	4.753	19	09/20/2023
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,982,699.50	4,996,160.98	4.750	AA	4.837	189	03/08/2024
3130ARHG9	56070	FEDERAL HOME LOAN BANK		03/29/2023	4,415,000.00	4,345,275.19	4,361,485.07	2.125	AA	4.606	180	02/28/2024
3130ARHG9	56071	FEDERAL HOME LOAN BANK		03/29/2023	585,000.00	575,761.26	577,909.12	2.125	AA	4.606	180	02/28/2024
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,973,911.65	4,978,721.76	4.750	AA	4.932	651	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,973,911.65	4,992,068.61	4.750	AA	4.775	651	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	4,973,911.65	4,962,826.72	4.750	AA	5.119	651	06/13/2025
3130AWLY4	56232	FEDERAL HOME LOAN BANK		08/23/2023	5,000,000.00	5,005,862.40	4,993,688.55	5.125		5.128	651	06/13/2025
3130AURR7	56236	FEDERAL HOME LOAN BANK		08/31/2023	5,000,000.00	4,982,499.75	4,982,675.00	4.750		5.498	154	02/02/2024
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,956,476.51	2,999,744.25	0.250	AA	0.279	94	12/04/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,771,893.53	2,980,592.85	0.500	AA	0.855	655	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,732,509.95	2,954,362.91	0.500	AA	1.199	798	11/07/2025
Subtotal and Average			236,005,096.03		237,500,000.00	233,525,834.33	237,031,602.98			2.845	238	
Total and Average			2,020,461,846.85		2,005,690,528.36	1,966,988,300.78	1,982,573,686.80			4.090	207	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
August 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		118,749.99	118,749.99				0
				Subtotal		118,749.99	118,749.99				
		Total Cash and Investments	2,020,461,846.85		2,005,690,528.36	1,967,107,050.77	1,982,692,436.79			4.090	207



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(09/01/2023 - 09/01/2023)	8 Maturities	0 Payments	429,967,195.03	21.44%	429,498,239.48	429,209,117.68
Aging Interval:	1 - 30 days	(09/02/2023 - 10/01/2023)	24 Maturities	0 Payments	149,750,000.00	7.47%	146,723,198.86	149,476,847.56
Aging Interval:	31 - 90 days	(10/02/2023 - 11/30/2023)	66 Maturities	0 Payments	344,000,000.00	17.15%	337,328,673.56	341,510,890.72
Aging Interval:	91 - 180 days	(12/01/2023 - 02/28/2024)	100 Maturities	0 Payments	476,815,000.00	23.77%	467,225,065.77	470,073,135.83
Aging Interval:	181 - 360 days	(02/29/2024 - 08/26/2024)	57 Maturities	0 Payments	261,250,000.00	13.03%	258,095,500.98	256,838,527.51
Aging Interval:	361 - 1080 days	(08/27/2024 - 08/16/2026)	91 Maturities	0 Payments	295,858,333.33	14.75%	295,678,314.21	276,831,288.61
Aging Interval:	1081 days and after	(08/17/2026 -)	15 Maturities	0 Payments	48,050,000.00	2.40%	48,024,693.94	43,048,492.87
Total for			361 Investments	0 Payments		100.00	1,982,573,686.80	1,966,988,300.78



**City Pool Portfolio
Portfolio Management
Portfolio Summary
July 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	556,223,333.33	531,055,681.83	556,076,968.54	26.88	1,054	520	2.511	2.546
Federal Agency Issues - Discount	848,000,000.00	836,433,060.08	823,657,549.44	39.82	214	97	5.037	5.107
Money Market	385,000,000.00	385,000,000.00	385,000,000.00	18.61	1	1	5.124	5.195
Local Agency Investment Funds	49,967,195.03	49,209,117.68	49,967,195.03	2.42	1	1	3.260	3.305
Corporate Bonds	4,000,000.00	3,825,452.16	3,998,601.53	0.19	1,096	322	0.533	0.540
Negotiable CD's	10,000,000.00	9,995,530.00	10,000,000.00	0.48	270	237	5.690	5.769
Federal Agency Issues-Coupon/Bullet	240,392,000.00	235,856,306.45	239,875,062.61	11.60	667	249	2.756	2.794
Investments	2,093,582,528.36	2,051,375,148.20	2,068,575,377.15	100.00%	450	209	4.061	4.118

Cash and Accrued Interest								
Accrued Interest at Purchase		78,159.72	78,159.72					
Subtotal		78,159.72	78,159.72					
Total Cash and Investments	2,093,582,528.36	2,051,453,307.92	2,068,653,536.87		450	209	4.061	4.118

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	7,398,777.51	7,398,777.51
Average Daily Balance	2,137,858,243.47	2,137,858,243.47
Effective Rate of Return	4.07%	4.07%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
July 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												
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,760,982.08	3,000,000.00	0.780	AA	0.769	685	06/16/2025
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,902,178.10	2,999,377.78	0.370	AA	0.398	227	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,782,003.05	3,000,000.00	0.700	AA	0.690	594	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,782,003.05	3,000,000.00	0.700	AA	0.690	594	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,719,317.60	3,000,000.00	1.050	AA	1.036	967	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,719,317.60	3,000,000.00	1.050	AA	1.036	967	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,719,317.60	3,000,000.00	1.050	AA	1.036	967	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,719,317.60	3,000,000.00	1.050	AA	1.036	967	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,773,597.44	3,000,000.00	0.710	AA	0.700	629	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,954,877.72	3,000,000.00	0.230	AA	0.227	104	11/13/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,767,678.11	3,000,000.00	0.730	AA	0.720	657	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,450,459.80	4,996,885.11	0.870	AA	0.878	1,134	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,671,542.24	3,000,000.00	0.940	AA	0.927	1,154	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,708,542.44	3,000,000.00	1.430	AA	1.410	1,210	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,717,133.15	3,000,000.00	1.540	AA	1.519	1,217	11/30/2026
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,927,880.57	3,000,000.00	1.670	AA	1.647	220	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,934,444.06	3,000,000.00	2.920	AA	2.880	289	05/16/2024
3133EN3R9	55928	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,987,176.50	5,000,000.00	5.000	AA	4.932	128	12/07/2023
3133EN3R9	55929	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	4,987,176.50	5,000,000.00	5.000	AA	4.932	128	12/07/2023
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,922,826.15	4,969,696.22	4.125	AA	4.340	860	12/08/2025
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,962,929.45	5,000,000.00	4.690	AA	4.626	1,043	06/09/2026
3133ENY87	55901	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,991,215.85	5,000,000.00	5.050	AA	4.981	100	11/09/2023
3133ENY87	55902	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,991,215.85	5,000,000.00	5.050	AA	4.981	100	11/09/2023
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,942,114.80	4,996,562.36	4.500	AA	4.494	475	11/18/2024
3133EN6X3	56009	FEDERAL FARM CREDIT BANK		01/24/2023	5,000,000.00	4,978,297.75	5,000,000.00	4.880	AA	4.813	176	01/24/2024
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,226,634.77	1,333,333.33	0.760	AA	0.750	685	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,696,257.26	3,000,000.00	0.500	AA	0.493	909	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,711,580.90	3,000,000.00	0.750	AA	0.602	910	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,695,734.09	3,000,000.00	0.500	AA	0.493	911	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,697,117.33	3,000,000.00	0.520	AA	0.513	911	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,701,274.79	3,000,000.00	0.580	AA	0.572	911	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,715,898.53	3,000,000.00	0.500	AA	0.434	912	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,696,855.91	3,000,000.00	0.520	AA	0.513	912	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,697,146.28	3,000,000.00	0.600	AA	0.592	926	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,697,721.26	2,999,847.33	0.625	AA	0.618	931	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,688,648.06	3,000,000.00	0.500	AA	0.493	932	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,694,528.66	3,000,000.00	0.600	AA	0.592	937	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,699,815.59	3,000,000.00	0.750	AA	0.740	938	02/24/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
July 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												
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,699,815.59	3,000,000.00	0.750	AA	0.740	938	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,697,848.16	3,000,000.00	0.650	AA	0.641	938	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,697,848.16	3,000,000.00	0.650	AA	0.641	938	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,696,070.33	3,000,000.00	0.625	AA	0.616	938	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,696,070.33	3,000,000.00	0.625	AA	0.616	938	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,686,317.12	3,000,000.00	0.500	AA	0.493	939	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,697,186.27	3,000,000.00	0.650	AA	0.641	940	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,718,676.77	3,000,000.00	1.000	AA	0.848	951	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,710,261.95	3,000,000.00	0.920	AA	0.907	965	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,643,685.90	2,925,000.00	1.000	AA	0.986	965	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,895,806.97	3,000,000.00	0.350	AA	0.345	240	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,829,525.36	3,000,000.00	0.550	AA	0.542	426	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,712,863.64	3,000,000.00	1.100	AA	1.085	995	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,271,666.50	2,499,314.58	1.250	AA	0.967	1,001	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,725,999.80	3,000,000.00	1.250	AA	1.011	1,001	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,707,814.79	3,000,000.00	1.050	AA	1.036	1,001	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,821,196.04	3,000,000.00	0.625	AA	0.616	454	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,794,406.97	3,000,000.00	0.700	AA	0.690	637	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,695,102.35	3,000,000.00	1.250	AA	1.085	1,002	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,883,852.99	3,000,000.00	0.400	AA	0.395	272	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,809,291.47	3,000,000.00	0.550	AA	0.542	483	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,727,764.58	3,000,000.00	1.350	AA	0.996	1,029	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,704,075.47	3,000,000.00	1.050	AA	0.927	1,030	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,696,710.68	3,000,000.00	1.050	AA	0.952	1,064	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,800,046.49	2,999,394.05	0.600	AA	0.606	517	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,796,020.49	3,000,000.00	0.500	AA	0.493	517	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,688,566.04	3,000,000.00	1.000	AA	0.986	1,091	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,972,907.58	3,200,000.00	0.520	AA	0.513	546	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,873,860.17	3,000,000.00	0.400	AA	0.395	297	05/24/2024
3130ANNND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,686,710.03	3,000,000.00	1.050	AA	1.036	1,121	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,296,766.98	3,647,199.13	0.650	AA	0.666	1,121	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,773,171.95	3,000,000.00	0.570	AA	0.562	604	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,780,801.40	3,000,000.00	0.550	AA	0.542	605	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,687,231.85	3,000,000.00	1.125	AA	1.110	1,155	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,687,231.85	3,000,000.00	1.125	AA	1.110	1,155	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,768,513.52	3,000,000.00	0.800	AA	0.789	699	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,796,031.02	3,000,000.00	0.500	AA	0.493	517	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,672,021.79	3,000,000.00	0.950	AA	0.937	1,156	09/30/2026

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
July 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												
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,676,338.43	3,000,000.00	1.000	AA	0.986	1,156	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,680,655.04	3,000,000.00	1.050	AA	1.036	1,156	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,829,107.61	3,000,000.00	0.650	AA	0.641	433	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,722,948.17	2,998,055.00	1.625	AA	1.372	1,184	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,697,420.66	3,000,000.00	1.250	AA	1.233	1,184	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,057,076.75	3,400,000.00	1.250	AA	1.233	1,184	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,777,209.71	3,000,000.00	0.820	AA	0.809	636	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,827,038.48	3,000,000.00	0.790	AA	0.779	454	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,858,696.70	3,000,000.00	1.000	AA	0.986	381	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,955,425.10	3,000,000.00	0.500	AA	0.493	108	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,955,818.61	3,000,000.00	0.750	AA	0.740	113	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,958,813.93	3,000,000.00	0.800	AA	0.789	118	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,826,468.96	3,000,000.00	1.000	AA	0.986	482	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,854,982.37	3,000,000.00	1.000	AA	0.986	393	08/28/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,876,068.50	3,000,000.00	1.000	AA	0.986	332	06/28/2024
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,963,116.54	2,000,000.00	2.100	AA	1.523	205	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,944,674.81	3,000,000.00	2.100	AA	1.442	205	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,843,704.89	3,000,000.00	2.000	AA	1.973	576	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,897,138.01	3,000,000.00	1.450	AA	1.430	301	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,950,980.25	3,025,000.00	1.250	AA	1.233	211	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,926,591.98	3,000,000.00	1.250	AA	1.233	211	02/28/2024
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,969,221.65	5,000,000.00	3.000	AA	2.466	87	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,981,532.99	3,000,000.00	3.000	AA	2.460	87	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,882,745.45	3,000,000.00	3.000	AA	2.959	636	04/28/2025
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,423,394.87	3,500,000.00	2.625	AA	2.578	269	04/26/2024
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,921,313.63	2,965,000.00	2.650	AA	2.615	199	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,922,398.10	5,000,000.00	3.000	AA	2.960	206	02/23/2024
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,957,217.40	5,000,000.00	3.125	AA	2.729	129	12/08/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,971,615.38	3,000,000.00	3.350	AA	3.304	150	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,992,674.55	4,999,881.81	3.125	AA	3.120	23	08/24/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,987,462.15	5,000,000.00	4.390	AA	4.330	73	10/13/2023
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,987,462.15	5,000,000.00	4.390	AA	4.330	73	10/13/2023
3130ATTY3	55895	FEDERAL HOME LOAN BANK		11/02/2022	5,000,000.00	4,988,417.90	4,999,123.77	4.750	AA	4.756	93	11/02/2023
3130ATWD5	55905	FEDERAL HOME LOAN BANK		11/15/2022	2,000,000.00	1,994,175.54	1,999,636.00	4.625	AA	4.626	106	11/15/2023
3130AUQT4	56005	FEDERAL HOME LOAN BANK		01/30/2023	5,000,000.00	4,996,156.90	5,000,000.00	4.881	AA	4.828	31	09/01/2023
3130AUJ62	56007	FEDERAL HOME LOAN BANK		01/30/2023	3,500,000.00	3,486,005.04	3,500,000.00	5.000	AA	4.932	178	01/26/2024
3130AUJ62	56008	FEDERAL HOME LOAN BANK		01/30/2023	3,325,000.00	3,311,704.79	3,325,000.00	5.000	AA	4.932	178	01/26/2024
3130AUNX8	56023	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,975,993.70	5,000,000.00	5.000	AA	4.935	204	02/21/2024

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Federal Agency Issues - Coupon												
3130AUNX8	56024	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,975,993.70	5,000,000.00	5.000	AA	4.935	204	02/21/2024
3130AV7B2	56042	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,999,598.85	5,000,000.00	5.110	AA	5.040	24	08/25/2023
3130AV3S9	56043	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,981,326.20	5,000,000.00	5.250	AA	5.178	213	03/01/2024
3130AV3S9	56044	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,981,326.20	5,000,000.00	5.250	AA	5.178	213	03/01/2024
3130AVBR2	56051	FEDERAL HOME LOAN BANK		03/08/2023	5,000,000.00	4,984,541.50	5,000,000.00	5.510	AA	5.438	244	04/01/2024
3130AT7D3	56068	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,963,651.20	4,978,136.29	3.500	AA	4.702	129	12/08/2023
3130AT7D3	56069	FEDERAL HOME LOAN BANK		03/29/2023	5,000,000.00	4,963,651.20	4,978,425.30	3.500	AA	4.686	129	12/08/2023
3130AUU28	56074	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,988,674.30	4,999,498.74	5.000	AA	4.951	191	02/08/2024
3130AUUB8	56075	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,994,353.70	4,999,910.19	5.000	AA	4.948	99	11/08/2023
3130AUU28	56076	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,988,674.30	4,999,870.14	5.000	AA	4.937	191	02/08/2024
3130AUW84	56085	FEDERAL HOME LOAN BANK		02/09/2023	5,000,000.00	4,995,671.90	5,000,000.00	5.000	AA	4.942	76	10/16/2023
3130AW5S5	56146	FEDERAL HOME LOAN BANK		05/22/2023	4,000,000.00	3,983,164.96	4,000,000.00	5.125	AA	5.065	205	02/22/2024
3130AWCE8	56161	FEDERAL HOME LOAN BANK		06/01/2023	5,000,000.00	4,993,345.35	5,000,000.00	5.340	AA	5.279	211	02/28/2024
3130AWEM8	56174	FEDERAL HOME LOAN BANK		06/09/2023	10,000,000.00	9,988,186.40	10,000,000.00	5.350	AA	5.289	220	03/08/2024
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,983,865.04	1,998,453.92	4.625		4.606	675	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,372,570.57	3,397,371.67	4.625		4.606	675	06/06/2025
3130AWLF5	56216	FEDERAL HOME LOAN BANK		07/26/2023	5,000,000.00	5,007,370.60	5,000,000.00	5.500		5.437	269	04/26/2024
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,766,429.21	3,000,000.00	0.750	AA	0.740	666	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,730,678.00	3,000,000.00	0.600	AA	0.592	811	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,728,547.13	3,000,000.00	0.640	AA	0.631	846	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,728,683.69	3,000,000.00	0.650	AA	0.641	848	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,931,666.05	4,976,315.18	0.250	AA	2.056	97	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,931,666.05	4,973,066.67	0.250	AA	2.309	97	11/06/2023
3134GXYF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,910,536.20	5,000,000.00	3.000	AA	2.960	240	03/28/2024
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,878,140.40	5,000,000.00	4.050	AA	3.995	758	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,881,802.40	5,000,000.00	4.000	AA	3.952	577	02/28/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,954,814.09	2,998,857.30	2.500	AA	2.544	188	02/05/2024
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,759,489.22	3,000,000.00	0.700	AA	0.690	720	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,752,092.27	3,000,000.00		AA	0.592	728	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,744,335.83	3,000,000.00	0.570	AA	0.562	748	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,742,901.26	3,000,000.00	0.550	AA	0.542	749	08/19/2025
3136G4ZF9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,745,084.27	2,998,756.67	0.625	AA	0.637	757	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,747,090.76	3,000,000.00	0.650	AA	0.641	755	08/25/2025
3135GADM0	55963	FEDERAL NATIONAL MORTGAGE		12/20/2022	5,000,000.00	4,985,895.10	5,000,000.00	5.000	AA	4.932	141	12/20/2023
3135GAEU1	56028	FEDERAL NATIONAL MORTGAGE		02/13/2023	5,000,000.00	4,980,643.80	5,000,000.00	5.125	AA	5.056	192	02/09/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,971,860.00	5,000,000.00	5.270	AA	5.202	315	06/11/2024
3134GYSV5	56149	FEDERAL HOME LOAN MTG		05/24/2023	5,000,000.00	4,978,024.80	5,000,000.00	5.500	AA	5.429	322	06/18/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,956,158.20	5,000,000.00	5.000	AA	4.936	391	08/26/2024

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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 - Coupon												
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,484,931.75	2,500,000.00	5.100	AA	5.035	395	08/30/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,948,297.65	5,000,000.00	5.000	AA	4.936	451	10/25/2024
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,947,682.20	5,000,000.00	5.150	AAA	5.079	563	02/14/2025
Subtotal and Average			552,353,728.34		556,223,333.33	531,055,681.83	556,076,968.54			2.511	520	
Federal Agency Issues - Discount												
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,969,647.15	4,807,361.11	3.800	AA	3.968	43	09/13/2023
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,969,647.15	4,807,361.11	3.800	AA	3.968	43	09/13/2023
313312KV1	55898	Federal Farm Credit Discount		11/02/2022	5,000,000.00	4,983,832.55	4,810,708.33	4.620	AA	4.823	23	08/24/2023
313312PE4	55907	Federal Farm Credit Discount		11/15/2022	5,000,000.00	4,926,566.25	4,770,100.00	4.560	AA	4.789	104	11/13/2023
313312ME7	55917	Federal Farm Credit Discount		11/29/2022	5,000,000.00	4,960,507.05	4,803,513.89	4.700	AA	4.912	56	09/26/2023
313312PG9	55942	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,925,164.65	4,785,972.22	4.600	AA	4.823	106	11/15/2023
313312PG9	55943	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,925,164.65	4,785,972.22	4.600	AA	4.823	106	11/15/2023
313312PG9	55944	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,925,164.65	4,785,972.22	4.600	AA	4.823	106	11/15/2023
313312KL3	55947	Federal Farm Credit Discount		12/16/2022	5,000,000.00	4,990,152.70	4,845,388.89	4.600	AA	4.787	14	08/15/2023
313312LJ7	55953	Federal Farm Credit Discount		12/19/2022	5,000,000.00	4,974,575.75	4,832,525.00	4.620	AA	4.816	36	09/06/2023
313312NQ9	55961	Federal Farm Credit Discount		12/20/2022	5,000,000.00	4,936,505.65	4,796,772.22	4.660	AA	4.880	90	10/30/2023
313312KW9	55977	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,983,130.80	4,844,333.33	4.670	AA	4.861	24	08/25/2023
313312KW9	55978	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,983,130.80	4,844,333.33	4.670	AA	4.861	24	08/25/2023
313312PE4	55987	Federal Farm Credit Discount		01/12/2023	5,000,000.00	4,926,566.25	4,801,326.39	4.690	AA	4.904	104	11/13/2023
313312LY4	55989	Federal Farm Credit Discount		01/13/2023	5,000,000.00	4,964,723.45	4,838,541.67	4.650	AA	4.832	50	09/20/2023
313312RB8	56032	Federal Farm Credit Discount		02/15/2023	5,000,000.00	4,895,416.00	4,787,138.89	4.850	AA	5.082	149	12/28/2023
313312JX9	56033	Federal Farm Credit Discount		02/16/2023	5,000,000.00	4,999,296.00	4,888,202.78		AA	4.930	1	08/02/2023
313312KG4	56035	Federal Farm Credit Discount		02/17/2023	5,000,000.00	4,992,964.25	4,882,361.11	4.840	AA	4.957	10	08/11/2023
313312MQ0	56039	Federal Farm Credit Discount		02/27/2023	5,000,000.00	4,953,358.20	4,848,062.50	4.950	AA	5.134	66	10/06/2023
313312MU1	56061	Federal Farm Credit Discount		03/23/2023	5,000,000.00	4,950,545.45	4,869,350.00	4.680	AA	4.902	70	10/10/2023
313312QL7	56159	Federal Farm Credit Discount		05/31/2023	5,000,000.00	4,905,844.80	4,858,172.22	5.210	AA	5.446	134	12/13/2023
313312QB9	56184	Federal Farm Credit Discount		06/27/2023	5,000,000.00	4,912,112.70	4,884,222.22	5.210	AA	5.334	125	12/04/2023
313312QZ6	56203	Federal Farm Credit Discount		07/13/2023	5,000,000.00	4,896,805.20	4,878,266.67	5.280	AA	5.412	147	12/26/2023
313312RG7	56208	Federal Farm Credit Discount		07/14/2023	5,000,000.00	4,891,745.80	4,874,583.33	5.250	AA	5.385	154	01/02/2024
313312RN2	56212	Federal Farm Credit Discount		07/26/2023	5,000,000.00	4,887,575.90	4,877,575.00	5.310	AA	5.443	160	01/08/2024
313384NM7	56115	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,877,218.10	9,748,266.67	4.720	AA	4.920	87	10/27/2023
313384MH9	56116	FEDERAL HOME LOAN BANK		04/18/2023	10,000,000.00	9,916,800.40	9,783,155.56	4.760	AA	4.866	59	09/29/2023
313384NZ8	56119	FEDERAL HOME LOAN BANK		04/19/2023	5,000,000.00	4,930,071.90	4,866,358.33	4.740	AA	4.945	99	11/08/2023
313384QE2	56147	FEDERAL HOME LOAN BANK		05/23/2023	5,000,000.00	4,910,022.50	4,862,225.00	5.010	AA	5.257	128	12/07/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,999,296.00	4,843,919.44	3.220	AA	3.346	1	08/02/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,985,938.40	4,834,826.39	3.350	AA	3.483	20	08/21/2023
313384LC1	55860	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,978,922.40	4,808,888.89	4.000	AA	4.176	30	08/31/2023

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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												
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	4,955,239.05	4,785,258.33	4.380	AA	4.590	62	10/02/2023
313384LD9	55891	Federal Home Loan Discount		10/06/2022	5,000,000.00	4,978,099.15	4,811,166.67	4.120	AA	4.303	31	09/01/2023
313384KW8	55922	Federal Home Loan Discount		12/01/2022	5,000,000.00	4,983,130.80	4,826,264.58	4.685	AA	4.889	24	08/25/2023
313384LD9	55926	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,978,099.15	4,825,523.61	4.670	AA	4.873	31	09/01/2023
313384LT4	55927	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,968,239.90	4,815,263.89	4.700	AA	4.911	45	09/15/2023
313384MN6	55974	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,954,765.15	4,819,944.44	4.630	AA	4.834	64	10/04/2023
313384KK4	55995	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,990,855.45	4,865,593.75	4.675	AA	4.833	13	08/14/2023
313384JZ3	55996	Federal Home Loan Discount		01/19/2023	5,000,000.00	4,997,888.25	4,871,676.39	4.690	AA	4.842	3	08/04/2023
313384RS0	56000	Federal Home Loan Discount		01/23/2023	5,000,000.00	4,884,797.90	4,772,850.00	4.620	AA	4.851	164	01/12/2024
313384KK4	56002	Federal Home Loan Discount		01/26/2023	5,000,000.00	4,990,855.45	4,869,444.44	4.700	AA	4.854	13	08/14/2023
313384LC1	56013	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,978,922.40	4,862,625.00	4.710	AA	4.872	30	08/31/2023
313384ML0	56014	Federal Home Loan Discount		02/02/2023	5,000,000.00	4,955,239.05	4,842,363.89	4.690	AA	4.870	62	10/02/2023
313384SP5	56015	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,870,477.25	4,765,350.00	4.680	AA	4.919	185	02/02/2024
313384SP5	56016	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,870,477.25	4,765,350.00	4.680	AA	4.919	185	02/02/2024
313384ST7	56020	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,866,132.70	4,759,861.11	4.750	AA	4.997	189	02/06/2024
313384MP1	56021	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,954,061.65	4,840,833.33	4.775	AA	4.960	65	10/05/2023
313384LJ6	56022	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,974,575.75	4,860,212.50	4.770	AA	4.936	36	09/06/2023
313384SW0	56026	Federal Home Loan Discount		02/10/2023	5,000,000.00	4,865,642.80	4,758,344.44	4.780	AA	5.030	192	02/09/2024
313384QK8	56029	Federal Home Loan Discount		02/13/2023	5,000,000.00	4,906,540.80	4,798,247.22	4.810	AA	5.032	133	12/12/2023
313384KM0	56031	Federal Home Loan Discount		02/15/2023	5,000,000.00	4,989,450.10	4,877,529.17	4.845	AA	4.967	15	08/16/2023
313384ND7	56036	Federal Home Loan Discount		02/21/2023	5,000,000.00	4,944,222.60	4,837,000.00	4.890	AA	5.083	79	10/19/2023
313384PM5	56037	Federal Home Loan Discount		02/24/2023	5,000,000.00	4,921,662.50	4,815,809.72	4.930	AA	5.143	111	11/20/2023
313384PN3	56038	Federal Home Loan Discount		02/27/2023	5,000,000.00	4,920,962.35	4,815,695.83	4.970	AA	5.185	112	11/21/2023
313384TT6	56045	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,854,943.75	4,743,232.64	5.065	AA	5.357	213	03/01/2024
313384NS4	56046	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,934,984.00	4,829,200.00	5.040	AA	5.297	92	11/01/2023
313384TR0	56047	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,855,503.85	4,746,908.33	5.020	AA	5.307	211	02/28/2024
313384MN6	56048	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,954,765.15	4,853,179.17	5.010	AA	5.259	64	10/04/2023
313384MN6	56049	Federal Home Loan Discount		03/07/2023	5,000,000.00	4,954,765.15	4,853,179.17	5.010	AA	5.259	64	10/04/2023
313384MG1	56050	Federal Home Loan Discount		03/08/2023	5,000,000.00	4,959,102.35	4,857,766.67	5.020	AA	5.269	58	09/28/2023
313384KW8	56053	Federal Home Loan Discount		03/10/2023	5,000,000.00	4,983,130.80	4,880,416.67	5.125	AA	5.251	24	08/25/2023
313384LX5	56054	Federal Home Loan Discount		03/15/2023	5,000,000.00	4,965,426.55	4,869,705.56	4.990	AA	5.235	49	09/19/2023
313384LD9	56057	Federal Home Loan Discount		03/20/2023	5,000,000.00	4,978,099.15	4,894,354.17	4.610	AA	4.710	31	09/01/2023
313384JW0	56058	Federal Home Loan Discount		03/20/2023	5,000,000.00	5,000,000.00	4,913,830.56	4.630	AA	4.711	0	08/01/2023
313384KC2	56062	Federal Home Loan Discount		03/27/2023	5,000,000.00	4,995,777.35	4,912,256.94		AA	4.835	6	08/07/2023
313384KC2	56064	Federal Home Loan Discount		03/28/2023	5,000,000.00	4,995,777.35	4,912,916.67		AA	4.834	6	08/07/2023
313384KD0	56065	Federal Home Loan Discount		03/28/2023	5,000,000.00	4,995,073.95	4,912,256.94		AA	4.835	7	08/08/2023
313384QD4	56073	Federal Home Loan Discount		02/08/2023	5,000,000.00	4,910,719.15	4,800,587.50	4.770	AA	4.988	127	12/06/2023
313384LK3	56089	Federal Home Loan Discount		02/09/2023	5,000,000.00	4,973,871.35	4,860,291.67	4.790	AA	4.957	37	09/07/2023

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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												
313384ML0	56093	Federal Home Loan Discount		04/03/2023	5,000,000.00	4,955,239.05	4,880,688.89	4.720	AA	4.835	62	10/02/2023
313384UW7	56095	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,836,688.35	4,777,120.83	4.470	AA	4.703	240	03/28/2024
313384KC2	56100	Federal Home Loan Discount		03/24/2023	5,000,000.00	4,995,777.35	4,912,166.67	4.650	AA	4.733	6	08/07/2023
313384KD0	56102	Federal Home Loan Discount		03/24/2023	5,000,000.00	4,995,073.95	4,911,520.83	4.650	AA	4.734	7	08/08/2023
313384JY6	56103	Federal Home Loan Discount		04/10/2023	10,000,000.00	9,997,184.10	9,846,027.78	4.820	AA	4.895	2	08/03/2023
313384KF5	56104	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,993,667.35	4,918,327.78	4.820	AA	4.900	9	08/10/2023
313384LQ0	56105	Federal Home Loan Discount		04/10/2023	5,000,000.00	4,970,350.95	4,896,451.39	4.810	AA	4.912	42	09/12/2023
313384KG3	56106	Federal Home Loan Discount		04/12/2023	10,000,000.00	9,985,928.50	9,839,338.89	4.780	AA	4.858	10	08/11/2023
313384KD0	56107	Federal Home Loan Discount		04/12/2023	5,000,000.00	4,995,073.95	4,921,661.11	4.780	AA	4.856	7	08/08/2023
313384NA3	56108	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,892,658.60	9,755,616.67	4.730	AA	4.928	76	10/16/2023
313384PV5	56109	Federal Home Loan Discount		04/13/2023	5,000,000.00	4,916,064.20	4,850,354.86	4.705	AA	4.916	119	11/28/2023
313384QN2	56110	Federal Home Loan Discount		04/13/2023	10,000,000.00	9,808,906.00	9,677,466.67	4.720	AA	4.938	136	12/15/2023
313384RG6	56111	Federal Home Loan Discount		04/14/2023	5,000,000.00	4,891,745.80	4,835,625.00	4.500	AA	4.706	154	01/02/2024
313384ML0	56114	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,910,478.10	9,780,116.67	4.740	AA	4.847	62	10/02/2023
313384LH0	56117	Federal Home Loan Discount		04/18/2023	10,000,000.00	9,949,410.00	9,812,166.67	4.830	AA	4.922	35	09/05/2023
313384PY9	56118	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,828,407.60	9,704,630.56	4.705	AA	4.915	122	12/01/2023
313384PB9	56120	Federal Home Loan Discount		04/19/2023	5,000,000.00	4,928,669.30	4,865,041.67		AA	4.945	101	11/10/2023
313384NX3	56121	Federal Home Loan Discount		04/19/2023	10,000,000.00	9,862,949.70	9,735,350.00		AA	4.944	97	11/06/2023
313384RG6	56122	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,783,491.60	9,658,761.11	4.780	AA	5.006	154	01/02/2024
313384LQ0	56123	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,970,350.95	4,902,527.78	4.840	AA	4.936	42	09/12/2023
313384LJ6	56124	Federal Home Loan Discount		04/20/2023	10,000,000.00	9,949,151.50	9,813,122.22	4.840	AA	4.932	36	09/06/2023
313384NS4	56125	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,934,984.00	4,869,864.58	4.805	AA	5.012	92	11/01/2023
313384PB9	56126	Federal Home Loan Discount		04/20/2023	5,000,000.00	4,928,669.30	4,864,141.67		AA	5.004	101	11/10/2023
313384PR4	56127	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,918,862.55	4,855,333.33	4.800	AA	5.014	115	11/24/2023
313384MU0	56128	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,950,545.45	4,884,138.89	4.850	AA	4.965	70	10/10/2023
313384RS0	56129	Federal Home Loan Discount		04/21/2023	5,000,000.00	4,884,797.90	4,824,513.89	4.750	AA	4.977	164	01/12/2024
313384QB8	56131	Federal Home Loan Discount		04/24/2023	5,000,000.00	4,912,112.70	4,851,600.00	4.770	AA	4.984	125	12/04/2023
313384QD4	56132	Federal Home Loan Discount		04/26/2023	5,000,000.00	4,910,719.15	4,850,355.56	4.810	AA	5.027	127	12/06/2023
313384RN1	56133	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,887,575.90	4,840,011.11	4.760	AA	4.994	160	01/08/2024
313384RS0	56134	Federal Home Loan Discount		05/11/2023	5,000,000.00	4,884,797.90	4,837,366.67	4.760	AA	4.994	164	01/12/2024
313384LL1	56135	Federal Home Loan Discount		05/12/2023	10,000,000.00	9,946,334.10	9,834,722.22	5.000	AA	5.084	38	09/08/2023
313384QB8	56137	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,912,112.70	4,861,405.56	4.940	AA	5.182	125	12/04/2023
313384KW8	56138	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,983,130.80	4,929,861.11	5.000	AA	5.071	24	08/25/2023
313384PY9	56139	Federal Home Loan Discount		05/16/2023	5,000,000.00	4,914,203.80	4,863,463.89	4.940	AA	5.182	122	12/01/2023
313384TD1	56140	Federal Home Loan Discount		05/17/2023	5,000,000.00	4,863,686.10	4,816,666.67	4.800	AA	5.043	199	02/16/2024
313384PG8	56141	Federal Home Loan Discount		05/17/2023	10,000,000.00	9,850,329.30	9,747,222.22	5.000	AA	5.130	106	11/15/2023
313384RN1	56142	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,887,575.90	4,842,354.17	4.830	AA	5.068	160	01/08/2024
313384QB8	56143	Federal Home Loan Discount		05/18/2023	5,000,000.00	4,912,112.70	4,862,500.00	4.950	AA	5.193	125	12/04/2023

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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												
313384QF9	56144	Federal Home Loan Discount		05/19/2023	5,000,000.00	4,909,326.00	4,858,886.81	5.005	AA	5.252	129	12/08/2023
313384LT4	56145	Federal Home Loan Discount		05/19/2023	10,000,000.00	9,936,479.80	9,832,077.78	5.080	AA	5.167	45	09/15/2023
313384MU0	56148	Federal Home Loan Discount		05/24/2023	5,000,000.00	4,950,545.45	4,900,769.44	5.140	AA	5.244	70	10/10/2023
313384RN1	56150	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,887,575.90	4,841,350.00	5.010	AA	5.261	160	01/08/2024
313384PM5	56151	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,921,662.50	4,871,468.06	5.170	AA	5.306	111	11/20/2023
313384MA4	56152	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,963,317.60	4,913,333.33	5.200	AA	5.292	52	09/22/2023
313384NX3	56153	Federal Home Loan Discount		05/25/2023	5,000,000.00	4,931,474.85	4,882,437.50		AA	5.254	97	11/06/2023
313384SP5	56154	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,870,477.25	4,822,025.00	5.085	AA	5.347	185	02/02/2024
313384RS0	56155	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,884,797.90	4,835,893.75	5.115	AA	5.376	164	01/12/2024
313384QV4	56156	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,899,584.85	4,849,937.50	5.145	AA	5.404	143	12/22/2023
313384QF9	56157	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,909,326.00	4,862,000.00	5.175	AA	5.434	129	12/08/2023
313384RS0	56158	Federal Home Loan Discount		05/30/2023	5,000,000.00	4,884,797.90	4,838,577.78	5.120	AA	5.380	164	01/12/2024
313384PY9	56162	Federal Home Loan Discount		06/02/2023	5,000,000.00	4,914,203.80	4,867,544.44	5.240	AA	5.383	122	12/01/2023
313384PR4	56163	Federal Home Loan Discount		06/02/2023	4,000,000.00	3,935,090.04	3,898,111.11	5.240	AA	5.377	115	11/24/2023
313384TT6	56164	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,854,943.75	4,809,875.00	5.070	AA	5.325	213	03/01/2024
313384TT6	56165	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,854,943.75	4,809,875.00	5.070	AA	5.325	213	03/01/2024
313384RK7	56166	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,889,660.40	4,847,227.78	5.140	AA	5.378	157	01/05/2024
313384PY9	56167	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,914,203.80	4,871,675.00	5.220	AA	5.358	122	12/01/2023
313384TT6	56168	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,854,943.75	4,811,469.44	5.065	AA	5.318	213	03/01/2024
313384RK7	56171	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,889,660.40	4,849,369.44	5.140	AA	5.377	157	01/05/2024
313384ST7	56172	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,866,132.70	4,828,550.00	5.080	AA	5.325	189	02/06/2024
313384MQ9	56177	Federal Home Loan Discount		06/14/2023	5,000,000.00	4,953,358.20	4,918,933.33	5.120	AA	5.204	66	10/06/2023
313384SN0	56178	Federal Home Loan Discount		06/15/2023	5,000,000.00	4,871,168.25	4,839,583.33	5.000	AA	5.234	184	02/01/2024
313384RG6	56179	Federal Home Loan Discount		06/16/2023	5,000,000.00	4,891,745.80	4,859,722.22	5.050	AA	5.276	154	01/02/2024
313384RS0	56180	Federal Home Loan Discount		06/26/2023	10,000,000.00	9,769,595.80	9,715,277.78	5.125	AA	5.357	164	01/12/2024
313384SK6	56181	Federal Home Loan Discount		06/26/2023	5,000,000.00	4,873,009.10	4,845,387.50	5.130	AA	5.369	181	01/29/2024
313384RN1	56182	Federal Home Loan Discount		06/26/2023	5,000,000.00	4,887,575.90	4,860,486.11	5.125	AA	5.355	160	01/08/2024
313384MA4	56183	Federal Home Loan Discount		06/27/2023	10,000,000.00	9,926,635.20	9,876,266.67	5.120	AA	5.184	52	09/22/2023
313384SK6	56185	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,873,009.10	4,846,065.97	5.155	AA	5.395	181	01/29/2024
313384RA9	56186	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,896,110.55	4,868,050.00	5.220	AA	5.361	148	12/27/2023
313384RA9	56187	Federal Home Loan Discount		06/28/2023	5,000,000.00	4,896,110.55	4,868,050.00	5.220	AA	5.361	148	12/27/2023
313384SC4	56188	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,877,859.90	4,851,650.00	5.160	AA	5.397	174	01/22/2024
313384UD9	56189	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,848,174.50	4,817,600.00	5.130	AA	5.384	223	03/11/2024
313384SM2	56197	Federal Home Loan Discount		07/03/2023	5,000,000.00	4,871,624.05	4,845,416.67	5.250	AA	5.518	183	01/31/2024
313384UD9	56198	Federal Home Loan Discount		07/05/2023	5,000,000.00	4,848,174.50	4,820,486.11	5.170	AA	5.439	223	03/11/2024
313384RK7	56199	Federal Home Loan Discount		07/05/2023	5,000,000.00	4,889,660.40	4,867,494.44	5.185	AA	5.445	157	01/05/2024
313384UA5	56200	Federal Home Loan Discount		07/06/2023	5,000,000.00	4,850,204.30	4,822,162.50	5.205	AA	5.476	220	03/08/2024
313384SU4	56202	Federal Home Loan Discount		07/11/2023	5,000,000.00	4,867,023.60	4,846,438.89	5.240	AA	5.507	190	02/07/2024

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Federal Agency Issues - Discount												
313384TT6	56204	Federal Home Loan Discount		07/13/2023	5,000,000.00	4,854,943.75	4,833,733.33	5.160	AA	5.424	213	03/01/2024
313384MX4	56209	Federal Home Loan Discount		07/14/2023	10,000,000.00	9,896,873.90	9,867,342.22	5.248	AA	5.319	73	10/13/2023
313384MA4	56210	Federal Home Loan Discount		07/25/2023	5,000,000.00	4,963,317.60	4,957,265.97	5.215	AA	5.260	52	09/22/2023
313384MU0	56211	Federal Home Loan Discount		07/25/2023	5,000,000.00	4,950,545.45	4,944,281.94	5.210	AA	5.269	70	10/10/2023
313384PP8	56213	Federal Home Loan Discount		07/26/2023	1,000,000.00	984,052.46	982,480.56	5.300	AA	5.395	113	11/22/2023
313384SE0	56214	Federal Home Loan Discount		07/26/2023	5,000,000.00	4,876,473.45	4,865,775.00	5.310	AA	5.456	176	01/24/2024
313384PP8	56215	Federal Home Loan Discount		07/26/2023	3,000,000.00	2,952,157.38	2,947,491.25	5.295	AA	5.389	113	11/22/2023
Subtotal and Average			881,838,735.53		848,000,000.00	836,433,060.08	823,657,549.44			5.037	97	
Money Market												
SYS52411	52411	Fidelity Inst Government			195,000,000.00	195,000,000.00	195,000,000.00	5.200	AAA	5.129	1	
SYS52471	52471	Morgan Stanley Inst Government			190,000,000.00	190,000,000.00	190,000,000.00	5.190	AAA	5.119	1	
Subtotal and Average			399,838,709.68		385,000,000.00	385,000,000.00	385,000,000.00			5.124	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			49,967,195.03	49,209,117.68	49,967,195.03	3.305		3.260	1	
Subtotal and Average			49,986,243.08		49,967,195.03	49,209,117.68	49,967,195.03			3.260	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,825,452.16	3,998,601.53	0.500	A	0.533	322	06/18/2024
Subtotal and Average			3,998,536.39		4,000,000.00	3,825,452.16	3,998,601.53			0.533	322	
Negotiable CD's												
78015JXN2	56194	Royal Bank CN		06/29/2023	10,000,000.00	9,995,530.00	10,000,000.00	5.800	A-1	5.690	237	03/25/2024
Subtotal and Average			10,000,000.00		10,000,000.00	9,995,530.00	10,000,000.00			5.690	237	
Federal Agency Issues-Coupon/Bullet												
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,627,244.90	4,999,526.39	0.600	AA	0.597	629	04/21/2025
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,839,459.77	2,998,935.67	0.430	AA	0.455	419	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,667,349.14	2,981,858.64	0.800	AA	0.986	1,136	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,949,379.20	4,999,416.89	0.290	AA	0.345	72	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,969,627.52	2,999,352.35	0.290	AA	0.395	72	10/12/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,960,486.55	2,998,904.22	0.400	AA	0.528	100	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,950,997.79	2,999,272.98	0.500	AA	0.565	122	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,918,329.65	4,996,199.44	0.500	AA	0.720	122	12/01/2023
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,818,124.55	2,999,518.78	0.920	AA	0.919	496	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,818,124.55	2,999,715.33	0.920	AA	0.914	496	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,934,306.24	2,999,547.71	0.900	AA	0.920	170	01/18/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
July 31, 2023**

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-Coupon/Bullet												
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,934,306.24	2,996,237.45	0.900	AA	1.158	170	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,933,591.55	2,997,932.00	1.180	AA	1.296	192	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,933,591.55	2,997,932.00	1.180	AA	1.296	192	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,575,138.65	5,745,064.94	1.800	AA	1.875	321	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,949,379.20	4,984,056.70	0.290	AA	1.913	72	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,933,244.81	2,996,680.71	2.440	AA	2.564	261	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,933,244.81	2,993,681.03	2.440	AA	2.707	261	04/18/2024
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,909,471.32	3,997,862.50	2.625	AA	2.658	289	05/16/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,943,753.54	2,993,694.91	3.250	AA	3.452	321	06/17/2024
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,997,762.35	4,999,834.04	3.125	AA	3.255	7	08/08/2023
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,988,915.15	4,999,734.88	4.125	AA	4.097	77	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,993,349.09	2,999,752.15	4.125	AA	4.111	77	10/17/2023
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,886,839.15	4,898,845.65	2.625	AA	5.206	289	05/16/2024
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,988,282.63	2,999,757.46	0.125	AA	0.230	27	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,947,308.30	2,999,714.11	0.500	AA	0.520	129	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,933,095.85	4,999,685.63	0.500	AA	0.516	100	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,943,200.79	2,998,028.39	0.625	AA	0.784	143	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,830,022.28	2,998,813.65	1.000	AA	1.015	507	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,905,334.65	4,994,037.71	0.625	AA	0.920	143	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,943,200.79	2,995,369.58	0.625	AA	1.010	143	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,906,366.00	4,998,297.40	2.125	AA	2.156	211	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,925,092.80	3,998,637.92	2.125	AA	2.156	211	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,906,366.00	4,995,114.92	2.125	AA	2.268	211	02/28/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,929,732.74	2,996,916.10	2.750	AA	2.828	332	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,906,310.32	3,995,888.13	2.750	AA	2.828	332	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,929,732.74	2,986,406.14	2.750	AA	3.225	332	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,929,732.74	2,993,486.69	2.750	AA	2.957	332	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,901,739.75	4,987,379.80	3.125	AA	3.379	318	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	4,990,340.45	4,998,941.68	3.375	AA	3.586	31	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,987,865.35	4,999,482.00	3.625	AA	3.665	43	09/13/2023
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,739,378.86	4,749,101.78	3.875	AA	3.979	45	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,970,085.05	4,993,969.68	3.875	AA	4.175	129	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,989,449.60	5,000,000.00	4.300	AA	4.241	56	09/26/2023
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,936,928.10	4,963,777.69	3.250	AA	4.442	220	03/08/2024
3130AU5E0	55931	FEDERAL HOME LOAN BANK		12/07/2022	5,000,000.00	4,987,311.55	4,999,457.50	4.875	AA	4.840	128	12/07/2023
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,981,858.00	4,998,915.00	4.750	AA	4.723	220	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,981,858.00	4,998,905.27	4.750	AA	4.723	220	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,981,858.00	4,996,050.11	4.750	AA	4.821	220	03/08/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
July 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												
3130AUC36	55954	FEDERAL HOME LOAN BANK		12/19/2022	5,000,000.00	4,993,852.95	5,000,000.00	4.810	AA	4.753	50	09/20/2023
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,981,858.00	4,995,545.09	4.750	AA	4.837	220	03/08/2024
3130ARHG9	56070	FEDERAL HOME LOAN BANK		03/29/2023	4,415,000.00	4,332,321.18	4,352,414.74	2.125	AA	4.606	211	02/28/2024
3130ARHG9	56071	FEDERAL HOME LOAN BANK		03/29/2023	585,000.00	574,044.82	576,707.28	2.125	AA	4.606	211	02/28/2024
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,976,079.60	4,977,727.45	4.750	AA	4.932	682	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,976,079.60	4,991,697.98	4.750	AA	4.775	682	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	4,976,079.60	4,961,089.66	4.750	AA	5.119	682	06/13/2025
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,948,151.57	2,999,661.75	0.250	AA	0.279	125	12/04/2023
3137EAEV7	55948	FEDERAL HOME LOAN MTG CORP		12/16/2022	4,892,000.00	4,876,438.16	4,878,214.33	0.250	AA	4.720	23	08/24/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,760,586.56	2,979,691.59	0.500	AA	0.855	686	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,722,345.80	2,952,621.04	0.500	AA	1.199	829	11/07/2025
Subtotal and Average			239,524,307.13		240,392,000.00	235,856,306.45	239,875,062.61			2.756	249	
Commercial Paper - Discount												
Subtotal and Average			317,983.33									
Total and Average			2,137,858,243.47		2,093,582,528.36	2,051,375,148.20	2,068,575,377.15			4.061	209	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
July 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		78,159.72	78,159.72				0
				Subtotal		78,159.72	78,159.72				
		Total Cash and Investments	2,137,858,243.47		2,093,582,528.36	2,051,453,307.92	2,068,653,536.87			4.061	209



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(08/01/2023 - 08/01/2023)	4 Maturities	0 Payments	439,967,195.03	21.02%	439,881,025.59	439,209,117.68
Aging Interval:	1 - 30 days	(08/02/2023 - 08/31/2023)	31 Maturities	0 Payments	162,892,000.00	7.78%	159,550,534.85	162,598,118.34
Aging Interval:	31 - 90 days	(09/01/2023 - 10/30/2023)	58 Maturities	0 Payments	333,750,000.00	15.94%	327,260,613.31	331,426,736.51
Aging Interval:	91 - 180 days	(10/31/2023 - 01/28/2024)	96 Maturities	0 Payments	470,825,000.00	22.49%	460,508,293.58	463,305,834.66
Aging Interval:	181 - 360 days	(01/29/2024 - 07/26/2024)	78 Maturities	0 Payments	344,240,000.00	16.44%	339,673,844.27	337,806,156.78
Aging Interval:	361 - 1080 days	(07/27/2024 - 07/16/2026)	90 Maturities	0 Payments	290,858,333.33	13.89%	290,677,067.67	271,261,189.87
Aging Interval:	1081 days and after	(07/17/2026 -)	16 Maturities	0 Payments	51,050,000.00	2.44%	51,023,997.88	45,767,994.36
Total for			373 Investments	0 Payments		100.00	2,068,575,377.15	2,051,375,148.20

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



**Successor Agency Pool
Portfolio Management
Portfolio Summary
September 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	14,192,000.00	14,168,956.33	14,168,956.33	87.63	11	3	5.266	5.339
Money Market	2,000,000.00	2,000,000.00	2,000,000.00	12.37	1	1	5.198	5.270
Investments	16,192,000.00	16,168,956.33	16,168,956.33	100.00%	10	3	5.257	5.330

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	73,248.70	275,698.47
Average Daily Balance	16,816,737.10	21,128,495.18
Effective Rate of Return	5.30%	5.18%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
September 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												
313384MN6	51321	FEDERAL HOME LOAN BANK		09/19/2023	5,000,000.00	4,989,020.83	4,989,020.83	5.270	AA	5.355	3	10/04/2023
313384MN6	51323	FEDERAL HOME LOAN BANK		09/25/2023	9,192,000.00	9,179,935.50	9,179,935.50	5.250	AA	5.330	3	10/04/2023
Subtotal and Average			8,483,403.77		14,192,000.00	14,168,956.33	14,168,956.33			5.339	3	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,000,000.00	2,000,000.00	2,000,000.00	5.270	AAA	5.270	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			8,333,333.33		2,000,000.00	2,000,000.00	2,000,000.00			5.270	1	
Total and Average			16,816,737.10		16,192,000.00	16,168,956.33	16,168,956.33			5.330	3	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(10/01/2023 - 10/01/2023)	2 Maturities	0 Payments	2,000,000.00	12.35%	2,000,000.00	2,000,000.00
Aging Interval:	1 - 30 days	(10/02/2023 - 10/31/2023)	2 Maturities	0 Payments	14,192,000.00	87.65%	14,168,956.33	14,168,956.33
Aging Interval:	31 days and after	(11/01/2023 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	16,168,956.33	16,168,956.33



**Successor Agency Pool
Portfolio Management
Portfolio Summary
August 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	15,000,000.00	14,980,138.50	14,965,829.17	88.21	16	9	5.235	5.308
Money Market	2,000,000.00	2,000,000.00	2,000,000.00	11.79	1	1	5.168	5.240
Investments	17,000,000.00	16,980,138.50	16,965,829.17	100.00%	14	8	5.227	5.300

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	83,614.82	202,449.77
Average Daily Balance	18,754,942.88	23,214,829.73
Effective Rate of Return	5.25%	5.13%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
August 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												
313384LX5	51316	Federal Home Loan Bank Discoun		08/21/2023	5,000,000.00	4,987,236.10	4,978,854.17	5.250	AA	5.346	18	09/19/2023
313384LJ6	51317	Federal Home Loan Bank Discoun		08/28/2023	10,000,000.00	9,992,902.40	9,986,975.00		AA	5.289	5	09/06/2023
Subtotal and Average			5,303,329.98		15,000,000.00	14,980,138.50	14,965,829.17			5.308	9	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,000,000.00	2,000,000.00	2,000,000.00	5.240	AAA	5.240	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			13,451,612.90		2,000,000.00	2,000,000.00	2,000,000.00			5.240	1	
Total and Average			18,754,942.88		17,000,000.00	16,980,138.50	16,965,829.17			5.300	8	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(09/01/2023 - 09/01/2023)	2 Maturities	0 Payments	2,000,000.00	11.76%	2,000,000.00	2,000,000.00
Aging Interval:	1 - 30 days	(09/02/2023 - 10/01/2023)	2 Maturities	0 Payments	15,000,000.00	88.24%	14,965,829.17	14,980,138.50
Aging Interval:	31 days and after	(10/02/2023 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	16,965,829.17	16,980,138.50



**Successor Agency Pool
Portfolio Management
Portfolio Summary
July 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	15,000,000.00	14,990,151.45	14,969,786.11	88.21	14	5	5.097	5.168
Money Market	2,000,000.00	2,000,000.00	2,000,000.00	11.79	1	1	5.129	5.200
Investments	17,000,000.00	16,990,151.45	16,969,786.11	100.00%	13	4	5.101	5.172

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	118,834.95	118,834.95
Average Daily Balance	27,674,716.58	27,674,716.58
Effective Rate of Return	5.06%	5.06%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
July 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												
313384JW0	51313	Federal Home Loan Bank Discoun		07/25/2023	5,000,000.00	5,000,000.00	4,995,119.44	5.020	AA	5.095	0	08/01/2023
313384JX8	51314	Federal Home Loan Bank Discoun		07/31/2023	5,000,000.00	4,999,296.00	4,998,561.11	5.180	AA	5.253	1	08/02/2023
313588KK0	51311	Fannie Mae Discount		07/11/2023	5,000,000.00	4,990,855.45	4,976,105.56	5.060	AA	5.155	13	08/14/2023
Subtotal and Average			10,126,329.49		15,000,000.00	14,990,151.45	14,969,786.11			5.168	5	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,000,000.00	2,000,000.00	2,000,000.00	5.200	AAA	5.200	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			17,548,387.10		2,000,000.00	2,000,000.00	2,000,000.00			5.200	1	
Total and Average			27,674,716.58		17,000,000.00	16,990,151.45	16,969,786.11			5.172	4	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(08/01/2023 - 08/01/2023)	3 Maturities	0 Payments	7,000,000.00	41.18%	6,995,119.44	7,000,000.00
Aging Interval:	1 - 30 days	(08/02/2023 - 08/31/2023)	2 Maturities	0 Payments	10,000,000.00	58.82%	9,974,666.67	9,990,151.45
Aging Interval:	31 days and after	(09/01/2023 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			5 Investments	0 Payments		100.00	16,969,786.11	16,990,151.45