



CITY OF OAKLAND

# AGENDA REPORT

**TO:** Jestin D. Johnson  
City Administrator


**FROM:** Erin Roseman  
Director of Finance

**SUBJECT:** Cash Management Report For FY  
2023-2024 Fourth Quarter Ended  
June 30, 2024

**DATE:** August 12, 2024

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City Administrator Approval

  
Jestin Johnson (Aug 29, 2024 17:07 PDT)

Date: Aug 29, 2024

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## **RECOMMENDATION**

**Staff Recommends That The City Council Receive The Informational Cash Management Report For Fiscal Year 2023-2024 Fourth Quarter Ended June 30, 2024.**

## **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 Fiscal Year 2023-2024 Fourth Quarter ending June 30, 2024, the City's Operating Pool Portfolio had a balance of \$2.24 billion and yielded 4.63 percent, while the Successor Agency's Portfolio had a balance of \$19.96 million and yielded 5.31 percent.

## **BACKGROUND / LEGISLATIVE HISTORY**

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of June 30, 2024, 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.

**Attachment A** provides each portfolio's current market value and yield as of June 30, 2024, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized, nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors that may affect the portfolio's potential investment results.

## **ANALYSIS AND POLICY ALTERNATIVES**

### ***Cash Position***

The City's Operating Pool Portfolio balances increased from \$2.15 billion as of March 31, 2024, to \$2.24 billion as of June 30, 2024. This net balance increase was mainly due to the following: receipt of \$282.74 million in property tax revenues, offset by debt service payments of approximately \$5.11 million. The remaining balance decrease of approximately \$187.63 million is due to the receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

The Successor Agency's portfolio increased from a balance of \$15.97 million as of March 31, 2024, to a balance of \$19.96 million as of June 30, 2024. The portfolio increased due to the receipt of \$5.5 million for Recognized Obligation Payment Schedule ("ROPS"), offset by other vendor payments.

The City's and Successor Agency's investment portfolios are effectively managed for safety, liquidity, and yield, in compliance with the City's Investment Policy, which supports the Citywide priority of **responsive and trustworthy government**.

### ***Yield Comparison***

The effective rate of return on total assets in the City's Operating Pool Portfolio for the month ending June 30, 2024, was 4.63 percent. The effective rate of return on total assets in the Successor Agency's Portfolio for the month ending June 30, 2024, was 5.31 percent. The yields differ 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 is relatively inverted, and short-term securities are yielding higher returns than long term securities.

The City Portfolio underperformed the one-year government agency benchmark, which had a yield of 5.21 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 4.48 percent.

The performance comparison to LAIF, should be considered in the context of LAIF's historical tendency to lag market changes in 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**

This item is for informational purposes only and does not have a direct fiscal impact or cost.

### **PUBLIC OUTREACH / INTEREST**

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

### **COORDINATION**

This report was prepared by the Finance Department and 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:*** There are no race & opportunities associated with this report.

**ACTION REQUESTED OF THE CITY COUNCIL**

**Staff Recommends That The City Council Receive The Informational Cash Management Report For Fiscal Year 2023-2024 Fourth Quarter Ended June 30, 2024.**

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

Respectfully submitted,



Erin Roseman (Aug 26, 2024 12:29 PDT)

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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 Fiscal Year 2023-2024 Fourth Quarter Ended June 30, 2024

# City of Oakland and Oakland Redevelopment Successor Agency

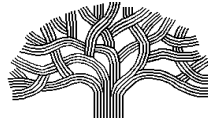
## City of Oakland, California

**Cash Management Report  
For Fiscal Year 2023-2024  
Fourth Quarter Ended  
June 30, 2024  
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 FISCAL YEAR 2023-2024  
FOURTH QUARTER ENDED JUNE 30, 2024**

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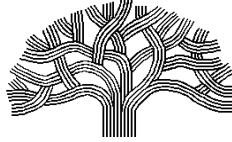
Cash Management Report

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**Appendices**

Appendix A - City of Oakland Portfolio Detail for Fiscal Year 2023-2024 Fourth Quarter Ended June 30, 2024

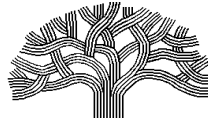
Appendix B - City of Oakland Redevelopment Successor Agency Portfolio Detail for Fiscal Year 2023-2024 Fourth Quarter Ended June 30, 2024



**CITY OF OAKLAND AND CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY  
CASH MANAGEMENT REPORT  
FOR FISCAL YEAR 2023-2024  
FOURTH QUARTER ENDED JUNE 30, 2024**

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

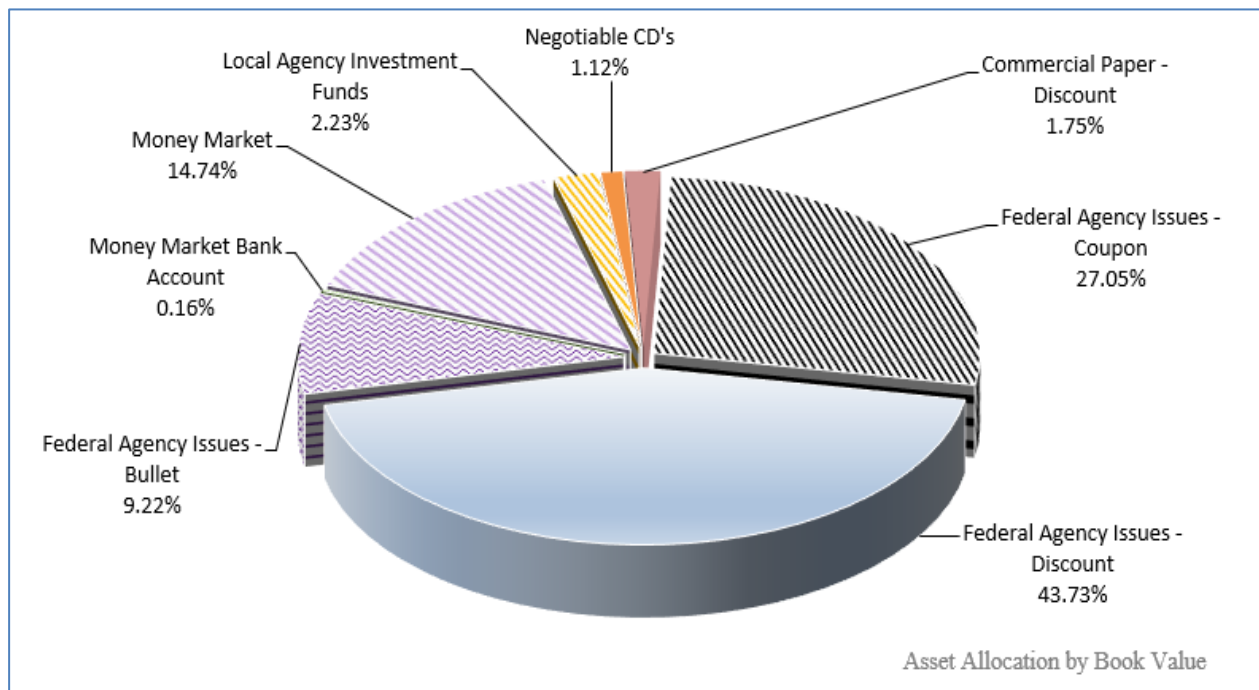
**JUNE 30, 2024**



## City Operating Pooled Portfolio Statistics For the month ended June 30, 2024

Average Daily Balance	\$2,238,301,421
Total Earning Quarter	\$25,689,685
Month End Yield	4.63%
Average Maturity	217 days
Daily Liquidity	16.89%
180 Day Liquidity	64.17%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	605,559,333.33	590,888,396.35	605,422,232.18	27.05	100%-Yes
Federal Agency Issues –Discount	1,010,000,000.00	995,508,131.80	978,760,546.81	43.73	100%-Yes
Federal Agency Issues - Bullet	206,450,000.00	205,203,035.78	206,291,634.03	9.22	100%-Yes
Money Market Bank Account	3,524,285.19	3,524,285.19	3,524,285.19	0.16	N/A
Money Market	330,000,000.00	330,000,000.00	330,000,000.00	14.74	20%-Yes
Local Agency Investment Funds	50,000,000.00	49,815,802.10	50,000,000.00	2.23	\$75M Max-Yes
Negotiable CD's	25,000,000.00	24,988,370.00	25,000,000.00	1.12	30%-Yes
Commercial Paper - Discount	40,000,000.00	39,693,770.00	39,076,672.22	1.75	40%-Yes
<b>Total \$</b>	<b>2,270,533,618.52</b>	<b>2,239,621,791.22</b>	<b>2,238,075,370.43</b>	<b>100</b>	



As of June 30<sup>th</sup>, 2024, the unaudited total cash and investments managed by the City is \$2.63 billion, with \$2.24 billion in City's Operating Pool, \$378.82 million in City Restricted Trust Funds and \$10.40 million cash held at bank.



**CITY OF OAKLAND AND OAKLAND REDEVELOPMENT SUCCESSOR AGENCY  
CASH MANAGEMENT REPORT  
FOR FISCAL YEAR 2023-2024  
FOURTH QUARTER ENDED JUNE 30, 2024**

**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") held the interest rate at the same level during the 2<sup>nd</sup> quarter of 2024, maintaining the federal funds rate to a range of 5.25%-5.50%, which has remained unchanged for the seventh consecutive time. FOMC has indicated that inflation is moving in the right direction but not quickly enough for them to lower interest rates. The Fed targets 2% annual inflation, a level it has been above since early in 2021.

The U.S. economic activity was considerably stronger than expected during the second quarter of 2024, boosted by a strong consumer, government spending and a sizeable inventory build. According to the U.S. Department of Commerce, Real Gross Domestic Product (GDP) – the output of goods and services produced by labor – increased at an annual rate of 2.8 percent in the second quarter of 2024. Economists surveyed by Dow Jones expected an increase of 2.1 percent following a 1.4% rise in the first quarter.

The U.S. economy again added slightly more jobs than expected in June though the unemployment rate increased. According to the Bureau of Labor Statistics, nonfarm payrolls increased by 206,000 for the month of June, slightly higher than the 200,000 Dow Jones estimated though less than the gain of 218,000 in May. The biggest jobs gains were 70,000 added in government sector, followed by 49,000 in the health care. The unemployment rate unexpectedly climbed to 4.1%, tied for the highest level since October 2021 and providing a conflicting sign for Federal Reserve officials weighting their next move on monetary policy. On wages, average hourly earnings increased 0.3% for the month and 3.9% from a year ago, both in line with estimated.

The Bureau of Economic Analysis reported that the U.S. consumer spending, which accounts for almost 70 percent of the economy rose a mild 0.3% in June as households spent more on travel, recreational goods, medicine and utilities amid a summer heat wave. Consumer spending would have been higher in June if not for the nationwide cyberattack which prevented buyers and dealers from completing many sales. Spending in April and May were both revised higher resulting in an increase in the annual rate of 2.3% in the second quarter.

Furthermore, the core personal consumption expenditures index (PCE index), an important gauge for the Federal Reserve showed inflation eased slightly from a year ago in June. The index increased 0.1% in June and was up 2.5% from a year ago, with the annual rate showing a slight decline from the prior month. Core inflation, which excludes food and energy, showed a monthly increase of 0.2% and 2.6% on the year, both also in line with expectations. Policymakers focus even more on core as a better gauge of longer-run trends as gas and groceries costs tend to fluctuate more than other items.

The consumer price index, a broad measure of costs for goods and services across the U.S. economy, declined 0.1% from May, putting the 12-month rate at 3%, around its lowest level in more than three years as reported by the Labor Department. Excluding volatile food and energy costs, so-called core CPI increased 0.1% monthly and 3.3% from a year ago, compared with respective forecasts for 0.2% and 3.4%. A 3.8% slide in gasoline prices held back inflation for the month, offsetting 0.2% increases in both food prices and shelter.

The Commerce Department reported U.S. retail sales were unchanged in June after May retails sales gain was revised from 0.1% to 0.30%. Economists had forecast retail sales, which are mostly goods

and are not adjusted for inflation, would fall 0.3% in June. On an annual basis, retail sales increased 2.3% in June. However, it has slowed from the 7.7% gain logged in January 2023. Retail sales excluding automobiles, gasoline, building materials and food services surged 0.9% last month after rising by an unrevised 0.4% in May. These so-called core retail sales correspond most closely with the consumer spending component of gross domestic product.

The Conference Board's Consumer Confidence index dipped to 100.4 in June from a downwardly revised 101.3 in May. Confidence pulled back slightly in June but remained within the same narrow range that's held throughout the past two years. Consumers expressed mixed feelings in June with their view of the present situation improved slightly driven by an uptick in sentiment about the current labor market, while their assessment of current business conditions cooled with their expectation for both future income and business conditions to weakened.

The ISM's manufacturing PMI slipped to 48.5 in June from 48.7 in May as the U.S. manufacturing activity contracted for a third straight month as demand remained subdued, while a drop in a measure of prices paid by factories for inputs fell to a six-month low suggested that inflation could continue to subside. The weakness at the end of the second quarter reported by the Institute for Supply Management was across the board as manufacturing is being pressured by higher interest rates and softening demand for goods. A reading below 50 indicates contraction and economists had forecasted a reading of 49.1 for June.

According to the Labor Department's Bureau of Labor Statistics, U.S. producer prices rose 0.2% in June, slightly higher than the 0.1% economists were expecting. On a 12-month basis, the PPI has climbed 2.6%. The PPI is a gauge of prices that producers can get for their goods and services in the open market. In June, a rise in the price for services offset a decline for goods.

According to the Labor Department's Bureau of Labor Statistic, U.S. import prices were unchanged in June as lower prices for energy products offset a rebound in the cost of food. The flat reading in import prices followed a 0.2% drop in May. Economists had expected import prices, which exclude tariffs, to dip 0.1%. Imported fuel prices dropped 1.0% while the cost of imported food increased 0.7% in June. Excluding fuels and food, the so-called core import prices were unchanged.

According to data released by the Census Bureau, U.S. homebuilding or housing starts fell to an eight-month low in June. Single-family housing starts, which account for the bulk of homebuilding, fell 2.2% to a seasonally adjusted annual rate of 980,000 units in June, the lowest level since October of last year. On a year-on-year basis, housing starts increased by 5.4% in June. Single-family homebuilding fell in the Northeast and the West, but increased in the densely populated South and the Midwest, which is considered a more affordable region.

U.S existing home sales fell for the fourth month in a row in June as record high prices weighted on buyers. According to the National Association of Realtors, sales of previously owned homes fell 5.4% to an annual rate of 3.89 million in June, which is the lowest level since December 2023. The median price of an existing home in June rose 4.1% as compared with the year before, to \$426,900.

According to U.S Census Bureau and the Department of Housing and Urban Development, sales of newly built homes in June dropped 0.6% from the 621,000 sold in May to a seasonally adjusted annual rate of 617,000. On an annual basis, it represents a 7.4% decrease from the 666,000 sold in June 2023. The median sales price of new houses sold in June 2024 was \$417,300. The average sales price was \$487,200.

## INTEREST RATES

During the second quarter of 2024, the “FOMC”, met on April 30<sup>th</sup> and June 11<sup>th</sup> and maintained the federal funds rate between 5.25-5.50%, a range that has been held steady since September 2023 meeting. FOMC concluded that inflation is moving in the right direction but not quickly enough for them to lower interest rate. In addition, FOMC emphasized that committee members did not expect that it would be appropriate to lower the target range for the federal funds rate until additional information had emerged to give them greater confidence that inflation was moving sustainably toward the Committee’s 2 percent objective and is only anticipating one quarter percentage point cut by the end of the year, down from the three indicated following the last update in March.

The minutes indicates Federal Reserve officials are concern inflation remains elevated although it has eased over the past year. Economic activity has continued to expand at a solid pace. Job gains have remained strong, and unemployment rate has remained low. The Committee also indicates in will continue its restrictive policy on reducing its holdings of Treasury securities.

## **II. CITY OF OAKLAND**

### PORTFOLIO REVIEW

The City’s Operating Pool Portfolio balances increased from \$2.15 billion as of March 31, 2024, to \$2.24 billion as of June 30, 2024. This net balance increase was mainly due to the following: receipt of \$282.74 million in property tax revenues, offset by debt service payments of approximately \$5.11 million. The remaining balance decrease of approximately \$187.63 million is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

### PORTFOLIO COMPOSITION

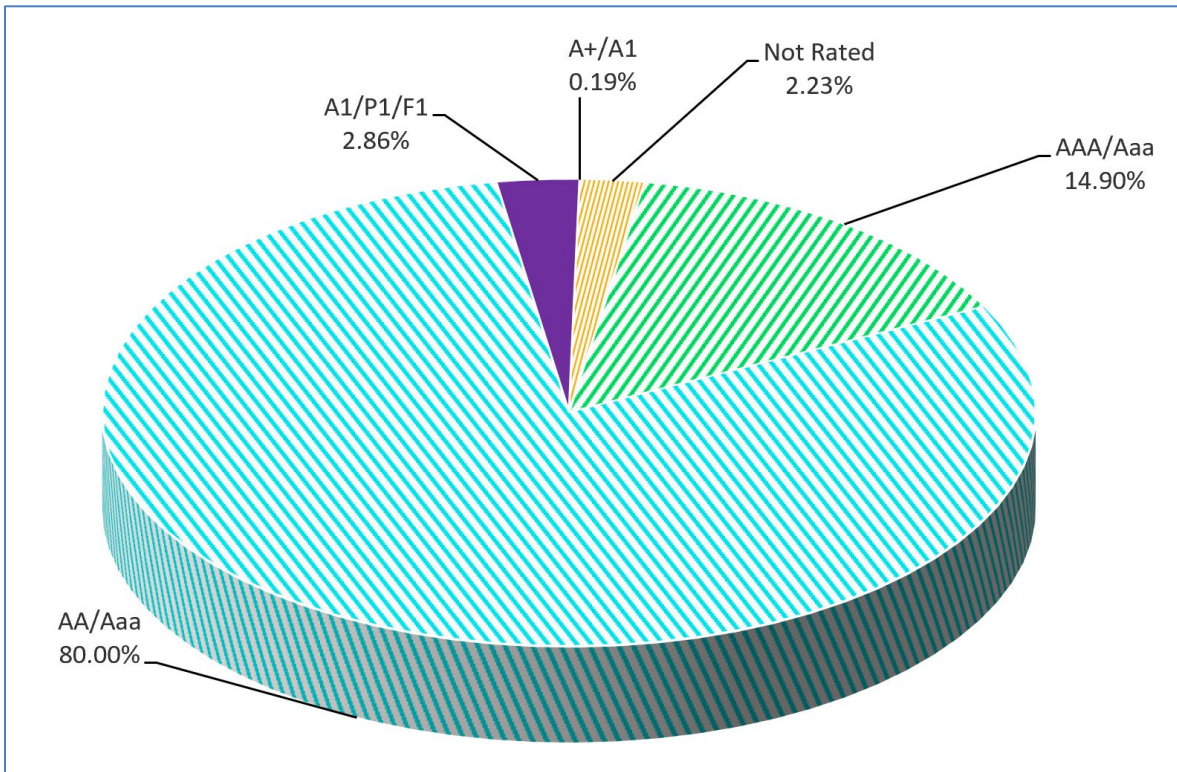
The Portfolio continues to comply with all provisions of the City’s adopted Investment Policy for Fiscal Year 2023-24, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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 June 30, 2024. Approximately 80.00% of Operating Pool investments were rated in the AA/Aaa category while 14.90% in AAA/Aaa, 2.23% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”), 2.86% in the A1/P1 category and none in A1/A category. The government agencies were downgraded by Standard and Poor’s Rating Agency to AA+ from AAA in 2011 and S&P has maintained its AA+ rating as of June 30<sup>th</sup> 2024 Moody’s Investors Service and on August 1<sup>st</sup> 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 06/30/24)**



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

Debt service payable from the City’s Operating Pool for the Port and the City for the six months following June 2024 is approximately \$124 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:

<b>Days</b>	<b>Amount(s)</b>	<b>Percent</b>
0-30	\$ 568,524,285	25.04%
31-180	\$ 888,500,000	39.13%
<b>Total</b>	<b>\$1,457,024,285</b>	<b>64.17%</b>

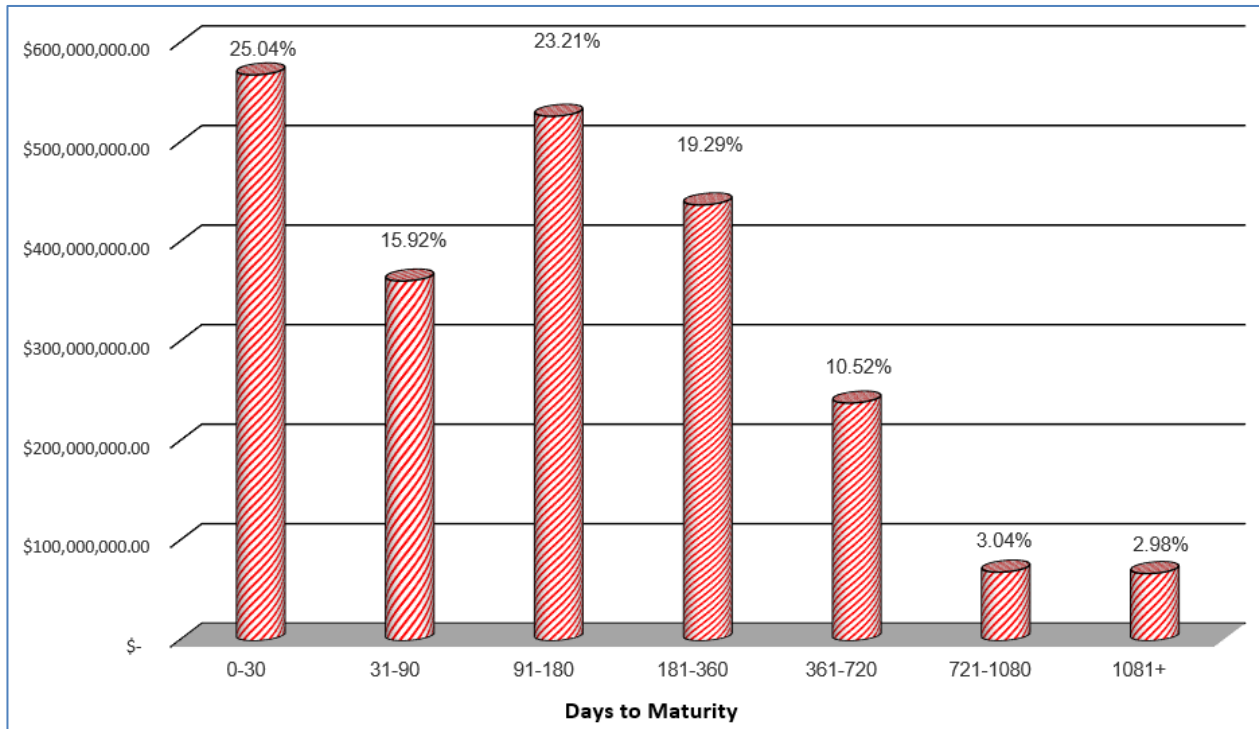
Investments maturing within 180 days include \$50 million in LAIF and \$333.5 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

Year	Amount	Percent Increase/Decrease From Prior Year
June 2024	\$2,238,075,370	3.27%
June 2023	\$2,167,261,579	12.45%
June 2022	\$1,927,718,326	16.70%
June 2021	\$1,651,928,728	20.90%
June 2020	\$1,366,320,216	-

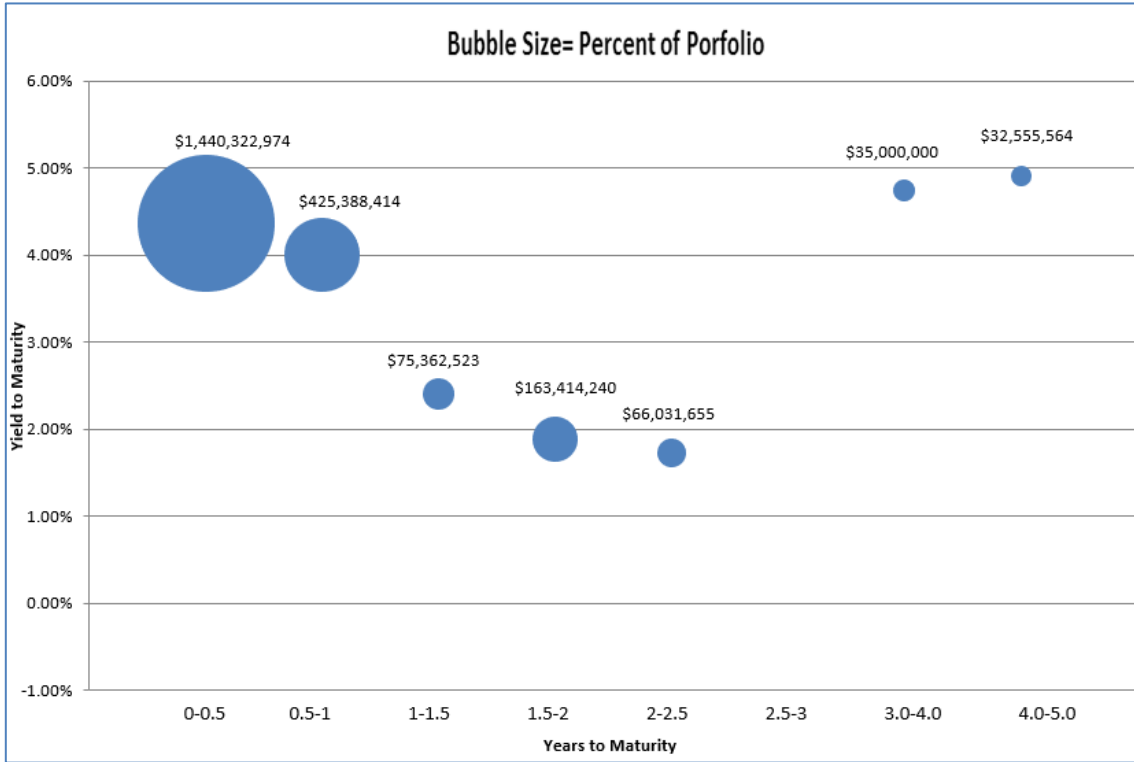
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of June 30, 2024.

**City of Oakland Operating Pool Portfolio Maturity**  
(As of 06/30/24)



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.

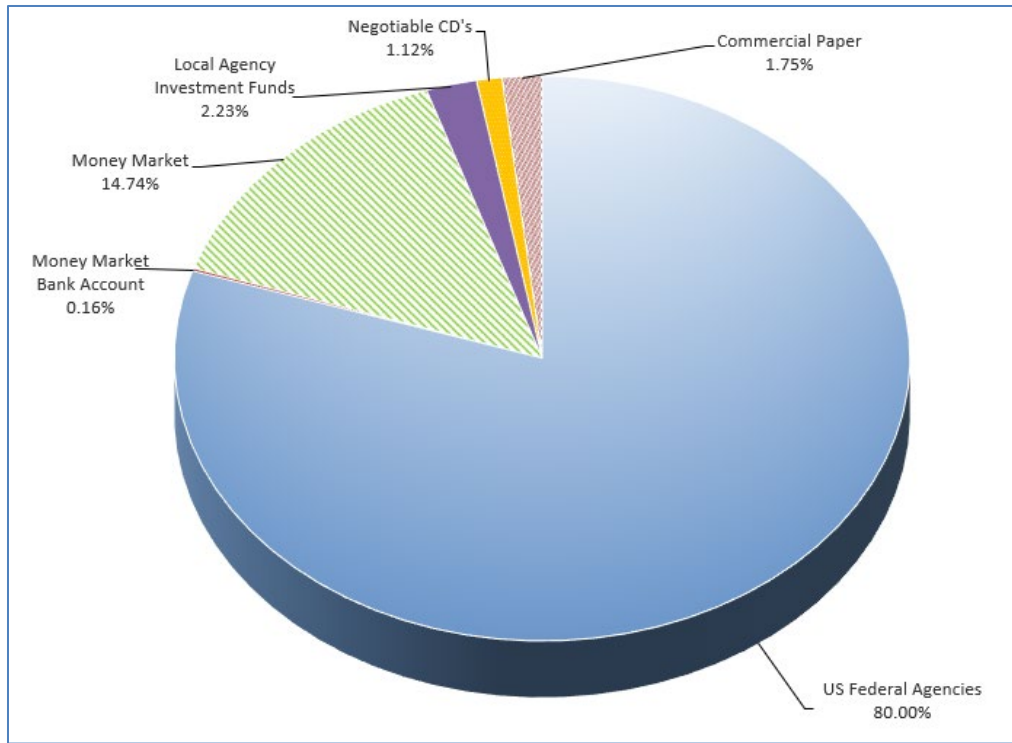
**City of Oakland Operating Pool  
Yield to Maturity  
(As of 06/30/24)**



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.

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**City of Oakland Operating Pool  
Portfolio Diversity  
(As of 06/30/24)**



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

**Yield.** Total interest earned for the quarter ended June 30, 2024, was \$25,689,685. The effective rate of return on total assets in the Operating Pool Portfolio for month-end June 30, 2024, was 4.63% as compared to 4.52% for March 31, 2024. 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 06/30/24)**

As of Month-end	1-year Govt. Agency	LAIF <sup>1</sup>	City of Oakland Operating Pool	Alameda County Pool <sup>2</sup>
April 2024	5.38%	4.27%	4.60%	2.10%
May 2024	5.27%	4.33%	4.57%	2.02%
June 2024	5.21%	4.48%	4.63%	5.80%

<sup>1</sup>Effective monthly average return.

<sup>2</sup>Annualized monthly accrual-based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Pool Portfolio for the month ending June 30, 2024, was 4.63 percent. The City's Operating Pool Portfolio had underperformed the 1-year government agency which yielded a rate of 5.21 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 4.48 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for June 2024 of 5.80 percent. The Alameda County Pool had a Portfolio of \$10.7 billion with 742 days to maturity, meanwhile the City's Operating Pool had an accrual rate of return of 4.63 percent for June 2024. The City Operating Pool had a Portfolio of \$2.24 billion with 217 days to maturity.

As of June 30, 2024, the City Operating Pool's average days-to-maturity (ADM) was 217 days versus LAIF's average days-to-maturity (ADM) was 217 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, including any adjustments and the same quarter one year ago.

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>				
<b>Accrual Basis</b>				
<b>Total Portfolio</b>	<b>June 30, 2024</b>	<b>March 31, 2024</b>	<b>June 30, 2023</b>	
<b><i>Quarter-End</i></b>				
Total Interest Earnings	\$ 25,689,685	\$ 23,530,090	\$ 20,586,699	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 25,689,685	\$ 23,530,090	\$ 20,586,699	
<b><i>Fiscal Year-to-Date</i></b>				
Total Interest Earnings	\$ 91,589,260	\$ 65,902,614	\$ 53,631,184	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 91,589,260	\$ 65,902,614	\$ 53,631,184	

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$2.24 billion, which was above the book value by \$ 1,546,421. 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.

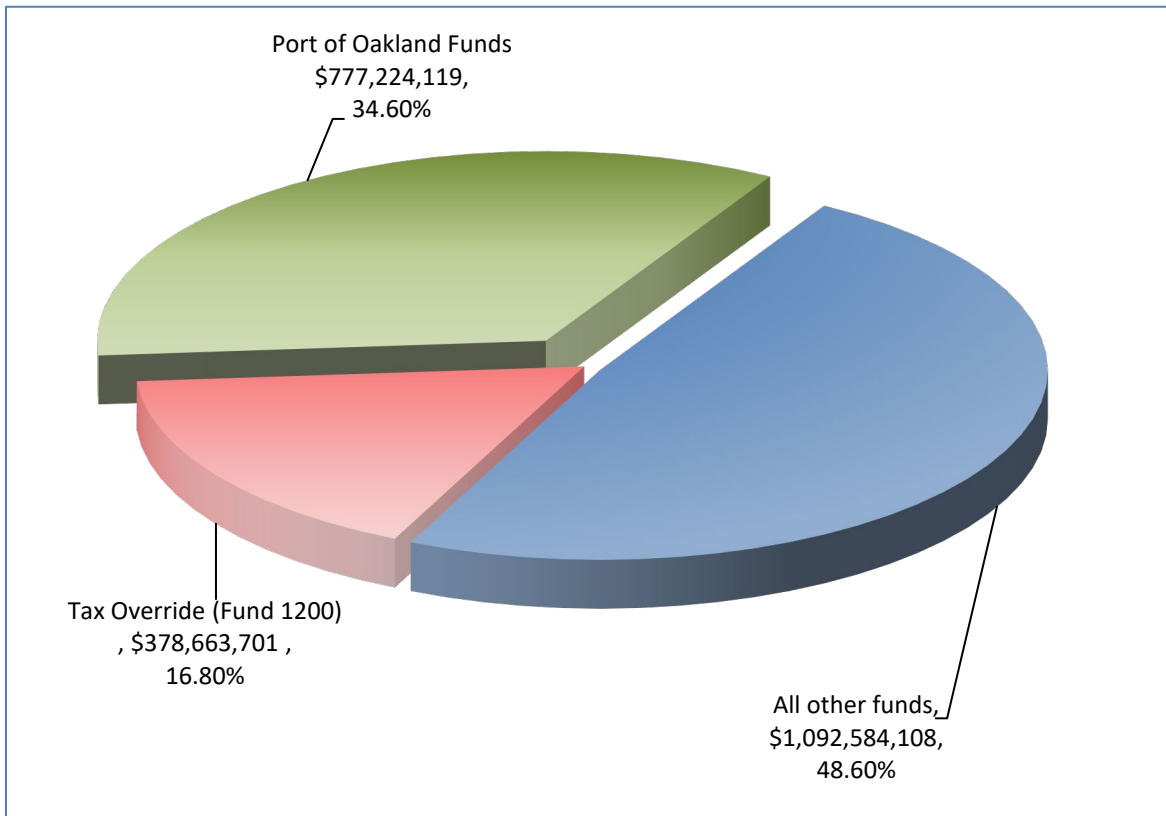
<b>UNREALIZED GAINS &amp; LOSSES</b>			
<b>Cash Basis</b>		<b>Accrual Basis</b>	
<b>Market Value</b>	\$ 2,239,621,791	<b>Market Value</b>	\$ 2,239,621,791
<b>Original Cost</b>	(2,237,843,484)	<b>Original Cost</b>	(2,238,075,370)
<b>Net Unrealized Gain (Loss)</b>	\$ 1,778,307	<b>Net Unrealized Gain (Loss)</b>	\$ 1,546,421



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.

The graph below reflects estimated cash balances that breakdown certain funds that primary make up investment portfolio as reflected in the City's Financial System (Oracle). This cash balances are approximate as the period is not closed and balances are not audited.

**Cash and Investment Balances by Fund Type  
As of June 30<sup>th</sup>, 2024**



Total Investments Portfolio	\$2,238,075,370
Cash in Bank	10,396,558
Port of Oakland Funds	(777,224,119)
Tax Override Fund	<u>(378,663,701)</u>
Total City Cash and Investments**	\$1,092,584,108

\*\*Per City's Financial System (Oracle)

### III. CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY PORTFOLIO

#### PORTFOLIO REVIEW

The Successor Agency's portfolio increased from a balance of \$15.97 million as of March 31, 2024, to a balance of \$19.96 million as of June 30, 2024. The portfolio increased due to receipt of \$5.5 million in property tax revenues, offset by 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.

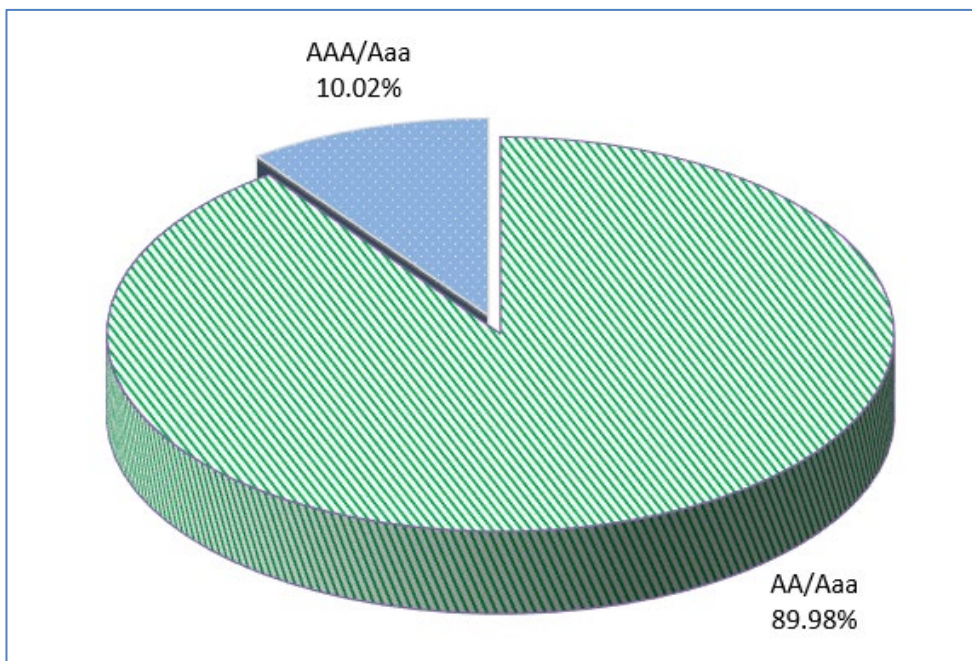
The following discussion addresses the Successor Agency's investment portfolio characteristics in terms of the Investment Policy's four objectives of safety, liquidity, diversity, and return. Portfolio detail for each of the months in the current quarter is attached to this report.

#### Preservation of Capital/Safety

The Successor's holdings by credit rating category are depicted in the chart below. Approximately 10.02% of Operating Fund investments were rated in the AAA/Aaa, while 89.98% 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 March 31<sup>st</sup> 2024. Moody's Investors Service and on August 1<sup>st</sup> 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.

**Oakland Successor  
Portfolio Credit Quality**  
(As of 06/30/24)



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 \$18.51 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

<b>Successor Portfolio Estimated Cash Flow</b>	
<b>July-Dec 2024*</b>	
Beg: Available Balance	\$ 19,959,840
ROPS Receipt**	-
Debt Service (Sept)	(15,520,721)
Debt Service Pledged***	15,520,721
Other expenses	(5,000,000)
<b>Bal: Sept. 2024**</b>	<b>\$ 14,959,840</b>
*Successor Pool Only	
**Estimated	
***DS Pledged per ROPS in Feb/July 2024	

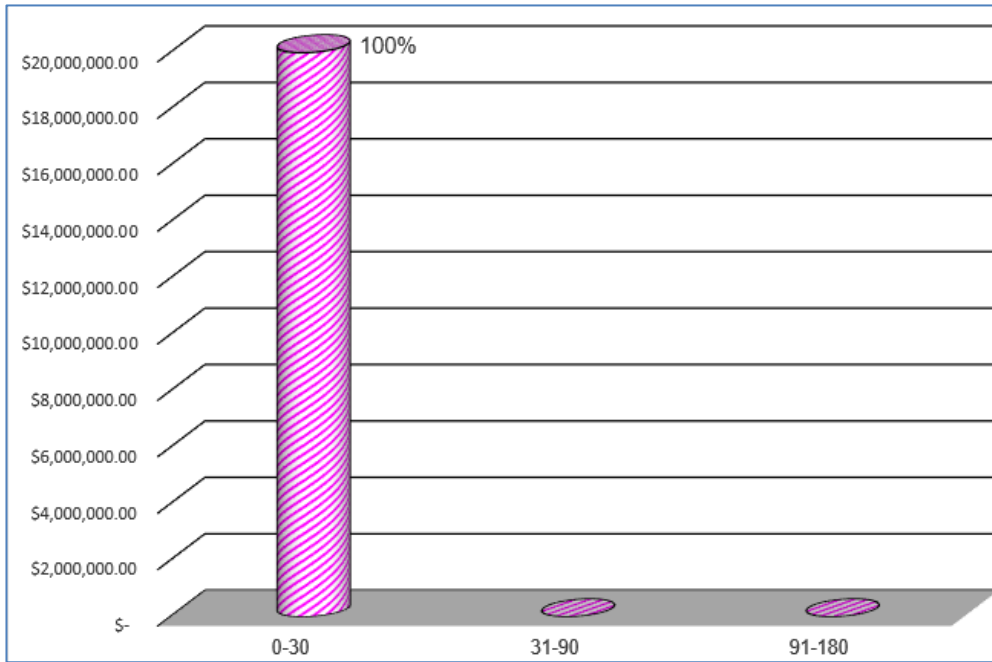
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

<b>Year</b>	<b>Amount</b>	<b>Percent Increase/Decrease From Prior Year</b>
June 2024	\$19,959,840	(16.68%)
June 2023	\$23,956,775	(39.24%)
June 2022	\$39,428,558	(21.13%)
June 2021	\$49,992,314	(4.63%)
June 2020	\$52,417,329	-

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

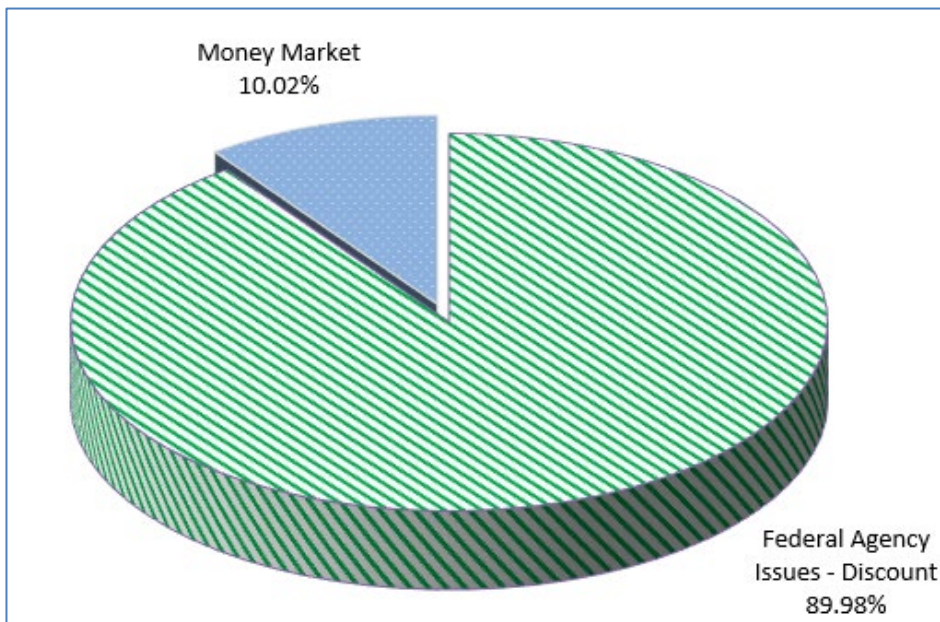
**Oakland Successor Agency  
Portfolio Maturity  
(As of 06/30/24)**



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 06/30/24)**



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

Yield. The Total interest earned for the quarter ended June 30, 2024, was \$221,226. The effective rate of return on total assets in the Successor's Portfolio was 5.31 percent for the month ending June 30, 2024. The Successor's Portfolio outperformed the 1-year government agency which yielded a rate of 5.21 percent as of June 30, 2024. The Successor's Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 4.48 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has an extremely short duration due to liquidity concerns/needs, thus was able to only generate short-term returns in comparison to LAIF and was slightly below the 1-year government agency, which includes future interest rate expectations priced in.

As of June 30, 2024, Successor's Portfolio Fund's average days-to-maturity (ADM) was 4 days versus LAIF's average days-to-maturity (ADM) of 217 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency  
Comparative Annualized Yields  
(As of 06/30/24)**

As of Month-end	1-Year Govt. Agency	LAIF <sup>1</sup>	Successor Agency
April 2024	5.38%	4.27%	5.28%
May 2024	5.27%	4.33%	5.31%
June 2024	5.21%	4.48%	5.31%

<sup>1</sup>Effective 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.

<b><u>TOTAL PORTFOLIO INCOME RECOGNIZED</u></b>				
<b><u>Accrual Basis</u></b>				
<b>Total Portfolio</b>	<b><u>June 30, 2024</u></b>	<b><u>March 31, 2024</u></b>	<b><u>June 30, 2023</u></b>	
<b><u>Quarter-End</u></b>				
Total Interest Earnings	\$ 221,226	\$ 323,976	\$ 279,113	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 221,226	\$ 207,799	\$ 279,113	
<b><u>Fiscal Year-to-Date</u></b>				
Total Interest Earnings	\$ 1,028,700	\$ 807,474	\$ 758,469	
Realized gains (losses) from sales	-	-	-	
Total income recognized	\$ 1,028,700	\$ 483,498	\$ 758,469	

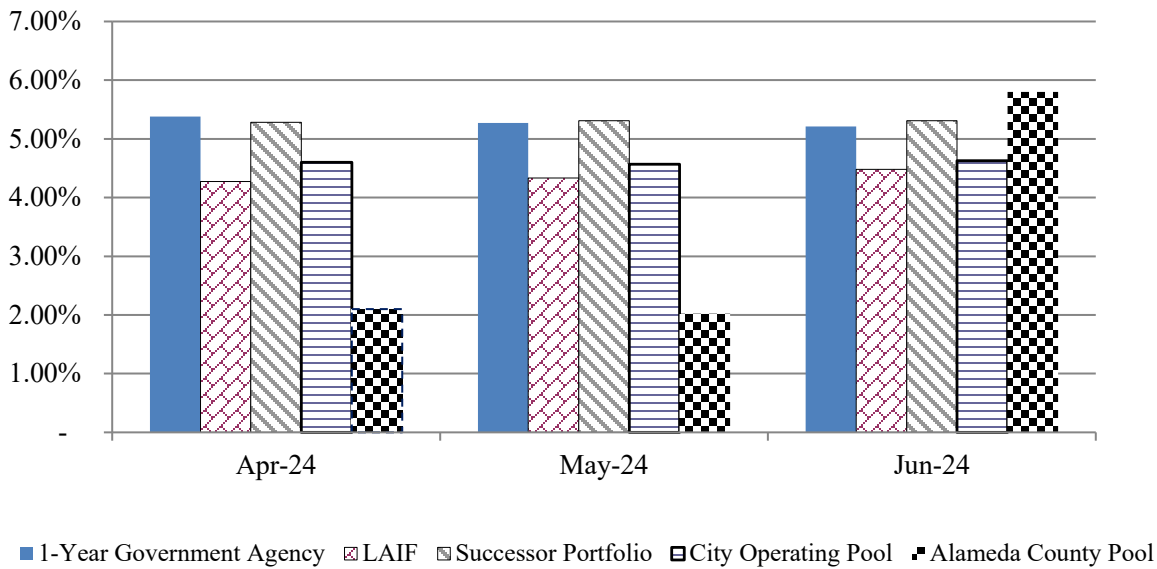
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended June 30, 2024 as \$19.96 million, which was above the book value by \$ 21,365. There was no leverage in the portfolio during the reporting period 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.

<b>UNREALIZED GAINS &amp; LOSSES</b>					
	<b>Cash Basis</b>		<b>Accrual Basis</b>		
<b>Market Value</b>	\$	19,981,205	<b>Market Value</b>	\$	19,981,205
<b>Original Cost</b>		(19,959,840)	<b>Original Cost</b>		(19,959,840)
<b>Net Unrealized Gain (Loss)</b>	\$	21,365	<b>Net Unrealized Gain (Loss)</b>	\$	21,365

The following chart shows yield comparisons for the quarter.

**Portfolio Earnings Comparison**



**Appendix A - City of Oakland  
Portfolio Detail for Period  
Ended June 30, 2024**



**CITY POOL FY23-24  
Portfolio Management  
Portfolio Summary  
June 30, 2024**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	605,559,333.33	590,888,396.35	605,422,232.18	27.05	1,125	553	3.271	3.317
Federal Agency Issues - Discount	1,010,000,000.00	995,508,131.80	978,760,546.81	43.73	223	98	5.157	5.229
Money Market	330,000,000.00	330,000,000.00	330,000,000.00	14.74	1	1	5.165	5.237
Local Agency Investment Funds	50,000,000.00	49,815,802.10	50,000,000.00	2.23	1	1	4.419	4.480
Negotiable CD's	25,000,000.00	24,988,370.00	25,000,000.00	1.12	346	207	5.396	5.471
Federal Agency Issues-Coupon/Bullet	206,450,000.00	205,203,035.78	206,291,634.03	9.22	510	232	4.527	4.590
Commercial Paper - Discount	40,000,000.00	39,693,770.00	39,076,672.22	1.75	159	49	5.441	5.516
Money Market Bank Account	3,524,285.19	3,524,285.19	3,524,285.19	0.16	1	1	5.029	5.099
<b>Investments</b>	<b>2,270,533,618.52</b>	<b>2,239,621,791.22</b>	<b>2,238,075,370.43</b>	<b>100.00%</b>	<b>456</b>	<b>217</b>	<b>4.581</b>	<b>4.645</b>

<b>Cash and Accrued Interest</b>							
Accrued Interest at Purchase		80,592.00	80,592.00				
Subtotal		80,592.00	80,592.00				
<b>Total Cash and Investments</b>	<b>2,270,533,618.52</b>	<b>2,239,702,383.22</b>	<b>2,238,155,962.43</b>		<b>456</b>	<b>217</b>	<b>4.581 4.645</b>

<b>Total Earnings</b>	<b>June 30 Month Ending</b>	<b>Fiscal Year To Date</b>	<b>Fiscal Year Ending</b>
Current Year	8,525,508.30	91,589,259.66	91,589,259.66
<b>Average Daily Balance</b>	<b>2,238,301,421.27</b>	<b>2,080,927,618.25</b>	
<b>Effective Rate of Return</b>	<b>4.63%</b>	<b>4.39%</b>	

Treasury Bureau, Finance Department



**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AYC61	56363	FEDERAL HOME LOAN BANK		12/28/2023	5,000,000.00	4,997,389.65	5,000,000.00	5.115	AA	5.053	31	08/01/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,982,171.06	3,000,000.00	1.000	AA	0.986	46	08/16/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,994,890.80	5,000,000.00	5.000	AA	4.936	56	08/26/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,977,745.01	3,000,000.00	1.000	AA	0.986	58	08/28/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,498,413.45	2,500,000.00	5.100	AA	5.035	60	08/30/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,963,534.58	3,000,000.00	0.550	AA	0.542	91	09/30/2024
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,960,278.29	3,000,000.00	0.650	AA	0.641	98	10/07/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,990,397.15	5,000,000.00	5.000	AA	4.936	116	10/25/2024
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,952,059.67	3,000,000.00	0.625	AA	0.616	119	10/28/2024
3130APX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,953,651.89	3,000,000.00	0.790	AA	0.779	119	10/28/2024
3130BORV3	56439	FEDERAL HOME LOAN BANK		04/04/2024	10,000,000.00	9,987,607.60	10,000,000.00	5.230	AA	5.166	126	11/04/2024
3130B0FT1	56426	FEDERAL HOME LOAN BANK		03/11/2024	10,000,000.00	9,984,248.10	10,000,000.00	5.130	AA	5.070	130	11/08/2024
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,979,201.05	4,998,991.53	4.500	AA	4.494	140	11/18/2024
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,944,129.89	3,000,000.00	1.000	AA	0.986	147	11/25/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,938,405.53	3,000,000.00	0.550	AA	0.542	148	11/26/2024
3130B0TJ8	56445	FEDERAL HOME LOAN BANK		04/09/2024	10,000,000.00	9,982,996.10	10,000,000.00	5.180	AA	5.120	161	12/09/2024
3130B0WN5	56450	FEDERAL HOME LOAN BANK		04/15/2024	10,000,000.00	9,982,198.30	10,000,000.00	5.260	AA	5.199	164	12/12/2024
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,928,924.21	2,999,786.90	0.600	AA	0.606	182	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,927,429.97	3,000,000.00	0.500	AA	0.493	182	12/30/2024
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,927,428.47	3,000,000.00	0.500	AA	0.493	182	12/30/2024
3130B0V71	56448	FEDERAL HOME LOAN BANK		04/11/2024	10,000,000.00	9,994,616.50	10,000,000.00	5.250	AA	5.189	193	01/10/2025
3130B15G8	56462	FEDERAL HOME LOAN BANK		04/25/2024	10,000,000.00	9,994,162.70	10,000,000.00	5.295	AA	5.295	193	01/10/2025
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,110,785.66	3,200,000.00	0.520	AA	0.513	211	01/28/2025
3130B1KV8	56481	FEDERAL HOME LOAN BANK		05/28/2024	10,000,000.00	9,998,062.40	10,000,000.00	5.300	AA	5.239	217	02/03/2025
3130AYW36	56397	FEDERAL HOME LOAN BANK		02/09/2024	5,000,000.00	4,985,973.50	5,000,000.00	5.000	AA	4.932	221	02/07/2025
3130B0VX4	56449	FEDERAL HOME LOAN BANK		04/12/2024	10,000,000.00	9,995,079.20	10,000,000.00	5.250	AA	5.187	226	02/12/2025
3130B02A6	56403	FEDERAL HOME LOAN BANK		02/16/2024	5,000,000.00	4,987,629.75	5,000,000.00	5.125	AA	5.026	228	02/14/2025
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,993,411.75	5,000,000.00	5.150	AAA	5.079	228	02/14/2025
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,935,246.14	3,000,000.00	2.000	AA	1.973	241	02/27/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,960,621.70	5,000,000.00	4.000	AA	3.952	242	02/28/2025
3130B0CU1	56418	FEDERAL HOME LOAN BANK		03/04/2024	5,000,000.00	4,991,721.85	5,000,000.00	5.160	AA	5.089	246	03/04/2025
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,900,877.03	3,000,000.00	0.700	AA	0.690	259	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,900,877.03	3,000,000.00	0.700	AA	0.690	259	03/17/2025
3133EP6G5	56436	FEDERAL FARM CREDIT BANK		03/25/2024	10,000,000.00	9,979,506.30	9,994,999.99	5.000	AA	5.001	267	03/25/2025
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,898,509.37	3,000,000.00	0.570	AA	0.562	269	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,898,339.66	3,000,000.00	0.550	AA	0.542	270	03/28/2025

**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130B0UT4	56451	FEDERAL HOME LOAN BANK		04/15/2024	5,000,000.00	4,994,119.10	5,000,000.00	5.400	AA	5.326	288	04/15/2025
3130B0UT4	56454	FEDERAL HOME LOAN BANK		04/15/2024	5,000,000.00	4,994,119.10	5,000,000.00	5.400	AA	5.326	288	04/15/2025
3133ERBS9	56459	FEDERAL FARM CREDIT BANK		04/18/2024	10,000,000.00	9,991,077.70	9,994,630.53	5.125	AA	5.124	290	04/17/2025
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,888,313.09	3,000,000.00	0.710	AA	0.700	294	04/21/2025
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,893,177.05	3,000,000.00	0.820	AA	0.809	301	04/28/2025
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,946,032.22	3,000,000.00	3.000	AA	2.959	301	04/28/2025
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,890,885.89	3,000,000.00	0.700	AA	0.690	302	04/29/2025
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,877,000.00	3,000,000.00	0.730	AA	0.720	322	05/19/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,875,854.06	3,000,000.00	0.750	AA	0.740	331	05/28/2025
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,990,424.12	1,999,221.15	4.625	AA	4.606	340	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,383,721.00	3,398,675.95	4.625	AA	4.606	340	06/06/2025
3130B1PP6	56499	FEDERAL HOME LOAN BANK		06/07/2024	10,000,000.00	9,971,066.90	10,000,000.00	5.340	AA	5.267	340	06/06/2025
3130B1DL8	56470	FEDERAL HOME LOAN BANK		05/09/2024	5,000,000.00	5,000,196.90	5,000,000.00	5.500	AA	5.429	343	06/09/2025
3130B1DL8	56471	FEDERAL HOME LOAN BANK		05/09/2024	5,000,000.00	5,000,196.90	5,000,000.00	5.500	AA	5.429	343	06/09/2025
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,868,900.00	3,000,000.00	0.780	AA	0.769	350	06/16/2025
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,277,976.14	1,333,333.33	0.760	AA	0.750	350	06/16/2025
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,873,062.71	3,000,000.00	0.800	AA	0.789	364	06/30/2025
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,855,118.87	3,000,000.00	0.700	AA	0.690	385	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,861,064.54	3,000,000.00		AA	0.592	393	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,848,516.77	3,000,000.00	0.570	AA	0.562	413	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,852,539.86	3,000,000.00	0.550	AA	0.542	414	08/19/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,853,664.47	3,000,000.00	0.650	AA	0.641	420	08/25/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,852,241.99	2,999,306.67	0.625	AA	0.637	422	08/27/2025
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,945,089.20	5,000,000.00	4.050	AA	3.995	423	08/28/2025
3134H1AZ6	56234	FEDERAL HOME LOAN MTG CORP		08/28/2023	5,000,000.00	4,994,183.75	5,000,000.00	5.570	AA	5.494	423	08/28/2025
3133EPYW9	56279	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	5,007,873.10	4,992,215.90	5.125	AA	5.180	476	10/20/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,830,917.06	3,000,000.00	0.600	AA	0.592	476	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,823,468.87	3,000,000.00	0.640	AA	0.631	511	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,823,203.49	3,000,000.00	0.650	AA	0.641	513	11/26/2025
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,939,462.65	4,981,502.89	4.125	AA	4.340	525	12/08/2025
3130B1PQ4	56501	FEDERAL HOME LOAN BANK		06/12/2024	10,000,000.00	9,950,322.90	10,000,000.00	5.400	AA	5.326	529	12/12/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,795,812.53	3,000,000.00	0.500	AA	0.493	574	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,814,683.25	3,000,000.00	0.750	AA	0.602	575	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,795,178.18	3,000,000.00	0.500	AA	0.493	576	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,796,082.77	3,000,000.00	0.520	AA	0.513	576	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,798,796.60	3,000,000.00	0.580	AA	0.572	576	01/28/2026

**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,815,713.06	3,000,000.00	0.750	AA	0.533	577	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,795,539.74	3,000,000.00	0.520	AA	0.513	577	01/29/2026
3134H1QW6	56384	FEDERAL HOME LOAN MTG CORP		02/01/2024	6,500,000.00	6,458,938.92	6,500,000.00	4.800	AA	4.734	578	01/30/2026
3130AYS80	56387	FEDERAL HOME LOAN BANK		02/05/2024	4,500,000.00	4,473,513.63	4,500,000.00	4.800	AA	4.734	584	02/05/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,796,411.69	3,000,000.00	0.600	AA	0.592	591	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,794,277.13	2,999,902.33	0.625	AA	0.618	596	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,788,088.43	3,000,000.00	0.500	AA	0.493	597	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,791,127.28	3,000,000.00	0.600	AA	0.592	602	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,800,133.91	3,000,000.00	0.750	AA	0.740	603	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,800,133.91	3,000,000.00	0.750	AA	0.740	603	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,793,141.06	3,000,000.00	0.650	AA	0.641	603	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,793,141.06	3,000,000.00	0.650	AA	0.641	603	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,791,961.43	3,000,000.00	0.625	AA	0.616	603	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,791,961.43	3,000,000.00	0.625	AA	0.616	603	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,795,464.29	3,000,000.00	0.500	AA	0.493	604	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,795,588.37	3,000,000.00	0.650	AA	0.641	605	02/26/2026
3130B0D48	56417	FEDERAL HOME LOAN BANK		03/04/2024	5,000,000.00	4,979,572.65	5,000,000.00	5.100	AA	5.008	611	03/04/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,813,730.51	3,000,000.00	1.000	AA	0.848	616	03/09/2026
3133EP5K7	56447	FEDERAL FARM CREDIT BANK		04/10/2024	4,193,000.00	4,169,207.03	4,159,110.97	4.500	AA	4.934	620	03/13/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,802,515.82	3,000,000.00	0.920	AA	0.907	630	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,736,310.56	2,925,000.00	1.000	AA	0.986	630	03/23/2026
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,813,030.70	3,000,000.00	1.050	AA	1.036	632	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,813,030.70	3,000,000.00	1.050	AA	1.036	632	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,813,030.70	3,000,000.00	1.050	AA	1.036	632	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,813,030.70	3,000,000.00	1.050	AA	1.036	632	03/25/2026
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,803,154.31	3,000,000.00	1.100	AA	1.085	660	04/22/2026
3130B13E5	56461	FEDERAL HOME LOAN BANK		04/23/2024	5,000,000.00	4,993,051.25	5,000,000.00	5.375	AA	5.301	661	04/23/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,344,668.88	2,499,543.75	1.250	AA	0.967	666	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,814,288.51	3,000,000.00	1.250	AA	1.011	666	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,798,809.41	3,000,000.00	1.050	AA	1.036	666	04/28/2026
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,813,037.63	3,000,000.00	1.250	AA	1.085	667	04/29/2026
3133ERDJ7	56467	FEDERAL FARM CREDIT BANK		05/06/2024	5,000,000.00	5,002,607.05	5,000,000.00	5.375	AA	5.301	669	05/01/2026
3133ERDJ7	56468	FEDERAL FARM CREDIT BANK		05/07/2024	5,000,000.00	5,002,607.05	5,000,000.00	5.375	AA	5.301	669	05/01/2026
3133ERDJ7	56486	FEDERAL FARM CREDIT BANK		06/03/2024	7,346,000.00	7,349,830.28	7,346,000.00	5.375	AA	5.299	669	05/01/2026
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,810,717.76	3,000,000.00	1.350	AA	0.996	694	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,794,420.92	3,000,000.00	1.050	AA	0.927	695	05/27/2026

**CITY POOL FY23-24**  
**Portfolio Management**  
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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
<b>Federal Agency Issues - Coupon</b>												
3130B1KC0	56490	FEDERAL HOME LOAN BANK		06/05/2024	4,500,000.00	4,506,266.21	4,500,000.00	5.250	AA	5.177	696	05/28/2026
3133ERGD7	56489	FEDERAL FARM CREDIT BANK		06/04/2024	5,000,000.00	4,997,879.85	5,000,000.00	5.320	AA	5.247	703	06/04/2026
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,962,742.05	5,000,000.00	4.690	AA	4.626	708	06/09/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,785,472.58	3,000,000.00	1.050	AA	0.952	729	06/30/2026
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,775,754.35	3,000,000.00	1.000	AA	0.986	756	07/27/2026
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,769,738.48	3,000,000.00	1.050	AA	1.036	786	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,421,376.56	3,648,035.59	0.650	AA	0.666	786	08/26/2026
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,593,448.20	4,997,805.35	0.870	AA	0.878	799	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,754,575.04	3,000,000.00	0.940	AA	0.927	819	09/28/2026
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,764,910.91	3,000,000.00	1.125	AA	1.110	820	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,764,910.91	3,000,000.00	1.125	AA	1.110	820	09/29/2026
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,753,346.12	3,000,000.00	0.950	AA	0.937	821	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,756,518.38	3,000,000.00	1.000	AA	0.986	821	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,759,692.20	3,000,000.00	1.050	AA	1.036	821	09/30/2026
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,789,724.36	2,998,605.00	1.625	AA	1.372	849	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,765,706.99	3,000,000.00	1.250	AA	1.233	849	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,134,467.92	3,400,000.00	1.250	AA	1.233	849	10/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,770,233.15	3,000,000.00	1.430	AA	1.410	875	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,776,159.56	3,000,000.00	1.540	AA	1.519	882	11/30/2026
3133EPM28	56331	FEDERAL FARM CREDIT BANK		12/11/2023	5,000,000.00	4,950,514.55	5,000,000.00	4.830	AA	4.764	893	12/11/2026
3134H1MK6	56357	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,993,367.75	5,000,000.00	5.400	AA	5.326	903	12/21/2026
3134H1MK6	56358	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,993,367.75	5,000,000.00	5.400	AA	5.326	903	12/21/2026
3130B0Q77	56444	FEDERAL HOME LOAN BANK		04/08/2024	5,000,000.00	4,979,731.95	5,000,000.00	5.000	AA	4.932	1,194	10/08/2027
3130AXZP6	56337	FEDERAL HOME LOAN BANK		12/14/2023	5,000,000.00	4,977,592.00	5,000,000.00	5.300	AA	5.227	1,260	12/13/2027
3133EPN92	56359	FEDERAL FARM CREDIT BANK		12/22/2023	5,000,000.00	4,965,194.85	5,000,000.00	4.860	AA	4.793	1,269	12/22/2027
3130AYFT8	56370	FEDERAL HOME LOAN BANK		01/12/2024	5,000,000.00	4,979,645.90	5,000,000.00	4.500	AA	4.438	1,290	01/12/2028
3130AYPJ9	56380	FEDERAL HOME LOAN BANK		01/26/2024	5,000,000.00	4,972,714.50	5,000,000.00	4.500	AA	4.438	1,304	01/26/2028
3130B0EA3	56423	FEDERAL HOME LOAN BANK		03/07/2024	5,000,000.00	4,977,748.05	5,000,000.00	4.750	AA	4.681	1,344	03/06/2028
3130B0EA3	56424	FEDERAL HOME LOAN BANK		03/07/2024	5,000,000.00	4,977,748.05	5,000,000.00	4.750	AA	4.685	1,344	03/06/2028
3133EPWK7	56277	FEDERAL FARM CREDIT BANK		10/20/2023	3,012,000.00	3,018,246.62	2,955,564.35	4.500	AA	4.936	1,544	09/22/2028
3130B1MN4	56491	FEDERAL HOME LOAN BANK		06/05/2024	5,000,000.00	5,030,944.75	5,000,000.00	5.250	AA	5.178	1,618	12/05/2028
3130B1MN4	56492	FEDERAL HOME LOAN BANK		06/05/2024	5,000,000.00	5,030,944.75	5,000,000.00	5.250	AA	5.178	1,618	12/05/2028
3130B0EH8	56428	FEDERAL HOME LOAN BANK		03/12/2024	5,000,000.00	4,981,073.90	5,000,000.00	4.800	AA	4.719	1,715	03/12/2029
3130B0FD6	56430	FEDERAL HOME LOAN BANK		03/13/2024	4,950,000.00	4,945,396.25	4,950,000.00	4.870	AA	4.788	1,716	03/13/2029
3130B0RW1	56442	FEDERAL HOME LOAN BANK		04/05/2024	5,000,000.00	4,956,626.85	5,000,000.00	4.700	AA	4.636	1,736	04/02/2029
3130B0WD7	56452	FEDERAL HOME LOAN BANK		04/15/2024	4,650,000.00	4,665,961.26	4,650,000.00	5.000	AA	4.932	1,736	04/02/2029

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Portfolio Management  
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June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Subtotal and Average</b>			<b>602,696,165.27</b>		<b>605,559,333.33</b>	<b>590,888,396.35</b>	<b>605,422,232.18</b>			<b>3.271</b>	<b>553</b>	
<b>Federal Agency Issues - Discount</b>												
313384YW3	56328	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,994,172.20	9,707,325.00	5.090	AA	5.322	1	07/02/2024
313384YW3	56463	FEDERAL HOME LOAN BANK		04/25/2024	10,000,000.00	9,994,172.20	9,901,116.67	5.235	AA	5.287	1	07/02/2024
313384YZ6	56221	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,994,900.70	4,764,602.78	5.105	AA	5.391	4	07/05/2024
313384YZ6	56300	Federal Home Loan Discount		11/10/2023	5,000,000.00	4,994,900.70	4,827,945.83	5.205	AA	5.442	4	07/05/2024
313384YZ6	56319	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,994,900.70	4,845,583.33	5.100	AA	5.337	4	07/05/2024
313384YZ6	56323	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,989,801.40	9,698,319.44	5.075	AA	5.308	4	07/05/2024
313384YZ6	56356	Federal Home Loan Discount		12/20/2023	10,000,000.00	9,989,801.40	9,723,625.00	5.025	AA	5.248	4	07/05/2024
313384YZ6	56361	Federal Home Loan Discount		12/27/2023	15,000,000.00	14,984,702.10	14,604,868.75	4.965	AA	5.181	4	07/05/2024
313384YZ6	56368	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,984,702.10	14,630,881.25	5.005	AA	5.131	4	07/05/2024
313384YZ6	56379	Federal Home Loan Discount		01/24/2024	10,000,000.00	9,989,801.40	9,772,252.78	5.030	AA	5.147	4	07/05/2024
313384YZ6	56386	Federal Home Loan Discount		02/05/2024	10,000,000.00	9,989,801.40	9,787,341.67	5.070	AA	5.180	4	07/05/2024
313384YZ6	56398	Federal Home Loan Discount		02/12/2024	10,000,000.00	9,989,801.40	9,796,400.00	5.090	AA	5.196	4	07/05/2024
313384ZC6	56330	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,985,430.60	9,702,208.33	5.105	AA	5.339	7	07/08/2024
313384ZE2	56366	FEDERAL HOME LOAN BANK		01/10/2024	10,000,000.00	9,982,516.70	9,745,048.33	5.043	AA	5.175	9	07/10/2024
313384ZG7	56369	FEDERAL HOME LOAN BANK		01/12/2024	10,000,000.00	9,979,602.80	9,745,503.33	5.034	AA	5.165	11	07/12/2024
313312ZZ6	56408	Federal Farm Credit Discount		02/26/2024	10,000,000.00	9,954,834.70	9,779,266.67	5.160	AA	5.276	28	07/29/2024
313384A41	56405	Federal Home Loan Discount		02/22/2024	10,000,000.00	9,950,558.30	9,771,693.06	5.105	AA	5.224	31	08/01/2024
313384A58	56333	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,949,104.20	9,671,425.00	5.055	AA	5.294	32	08/02/2024
313384A58	56345	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,949,104.20	9,683,979.17	4.925	AA	5.153	32	08/02/2024
313384A58	56347	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,923,656.30	14,529,275.00	4.955	AA	5.184	32	08/02/2024
313384A58	56349	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,949,104.20	9,686,929.17	4.965	AA	5.195	32	08/02/2024
313384A58	56362	FEDERAL HOME LOAN BANK		12/27/2023	15,000,000.00	14,923,656.30	14,552,418.75	4.905	AA	5.127	32	08/02/2024
313384A58	56364	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,949,104.20	9,715,950.00	4.940	AA	5.139	32	08/02/2024
313384A58	56411	FEDERAL HOME LOAN BANK		02/28/2024	10,000,000.00	9,949,104.20	9,777,266.67	5.140	AA	5.257	32	08/02/2024
313384A58	56425	FEDERAL HOME LOAN BANK		03/08/2024	10,000,000.00	9,949,104.20	9,791,545.83	5.105	AA	5.214	32	08/02/2024
313384A58	56427	FEDERAL HOME LOAN BANK		03/11/2024	10,000,000.00	9,949,104.20	9,795,800.00	5.105	AA	5.211	32	08/02/2024
313312A83	56429	Federal Farm Credit Discount		03/12/2024	10,000,000.00	9,944,741.70	9,792,355.56	5.120	AA	5.229	35	08/05/2024
313312B74	56271	FEDERAL FARM CREDIT BANK		10/13/2023	5,000,000.00	4,967,281.25	4,780,022.22	5.210	AA	5.491	42	08/12/2024
313384B73	56365	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,934,562.50	9,704,638.89	4.900	AA	5.102	42	08/12/2024
313384B73	56388	FEDERAL HOME LOAN BANK		02/07/2024	10,000,000.00	9,934,562.50	9,740,277.78	5.000	AA	5.190	42	08/12/2024
313312C99	56284	FEDERAL FARM CREDIT BANK		10/27/2023	5,000,000.00	4,960,010.40	4,783,333.33	5.200	AA	5.478	52	08/22/2024
313384E54	56372	FEDERAL HOME LOAN BANK		01/17/2024	10,000,000.00	9,903,222.20	9,689,500.00	4.860	AA	5.066	64	09/03/2024
313384E54	56453	FEDERAL HOME LOAN BANK		04/15/2024	10,000,000.00	9,903,222.20	9,798,683.33	5.140	AA	5.246	64	09/03/2024
313384E88	56341	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,898,888.90	9,642,008.33	4.845	AA	5.080	67	09/06/2024
313384E88	56378	FEDERAL HOME LOAN BANK		01/24/2024	10,000,000.00	9,898,888.90	9,692,388.89	4.900	AA	5.107	67	09/06/2024

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**CITY POOL FY23-24**  
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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
<b>Federal Agency Issues - Discount</b>												
313384E88	56381	FEDERAL HOME LOAN BANK		01/26/2024	10,000,000.00	9,898,888.90	9,697,600.00	4.860	AA	5.063	67	09/06/2024
313384E88	56383	FEDERAL HOME LOAN BANK		01/31/2024	10,000,000.00	9,898,888.90	9,701,612.50	4.905	AA	5.108	67	09/06/2024
313384E88	56401	FEDERAL HOME LOAN BANK		02/14/2024	10,000,000.00	9,898,888.90	9,712,430.56	5.050	AA	5.255	67	09/06/2024
313384E88	56420	FEDERAL HOME LOAN BANK		03/05/2024	10,000,000.00	9,898,888.90	9,739,715.28	5.065	AA	5.315	67	09/06/2024
313384E88	56440	FEDERAL HOME LOAN BANK		04/04/2024	10,000,000.00	9,898,888.90	9,780,416.67	5.100	AA	5.215	67	09/06/2024
313384F38	56391	FEDERAL HOME LOAN BANK		02/08/2024	10,000,000.00	9,894,555.60	9,707,533.33	4.920	AA	5.122	70	09/09/2024
313384G29	56406	Federal Home Loan Discount		02/23/2024	10,000,000.00	9,884,444.40	9,711,313.89	5.045	AA	5.250	77	09/16/2024
313312G46	56455	Federal Farm Credit Discount		04/16/2024	10,000,000.00	9,881,555.60	9,776,541.67	5.190	AA	5.309	79	09/18/2024
313384G60	56402	FEDERAL HOME LOAN BANK		02/15/2024	10,000,000.00	9,878,666.70	9,696,313.89	5.015	AA	5.226	81	09/20/2024
313312H29	56446	FEDERAL FARM CREDIT BANK		04/09/2024	10,000,000.00	9,872,888.90	9,760,600.00	5.130	AA	5.256	85	09/24/2024
313384H36	56414	Federal Home Loan Discount		03/01/2024	10,000,000.00	9,871,444.40	9,707,066.67	5.070	AA	5.320	86	09/25/2024
313384H93	56346	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,795,749.95	14,420,400.00	4.830	AA	5.071	92	10/01/2024
313384H93	56404	FEDERAL HOME LOAN BANK		02/21/2024	10,000,000.00	9,863,833.30	9,690,277.78	5.000	AA	5.213	92	10/01/2024
313384J34	56354	FEDERAL HOME LOAN BANK		12/20/2023	15,000,000.00	14,791,450.05	14,422,200.00	4.815	AA	5.055	94	10/03/2024
313384J34	56382	FEDERAL HOME LOAN BANK		01/29/2024	10,000,000.00	9,860,966.70	9,669,333.33	4.800	AA	5.011	94	10/03/2024
313384J42	56344	Federal Home Loan Discount		12/15/2023	10,000,000.00	9,859,533.30	9,609,633.33	4.780	AA	5.019	95	10/04/2024
313384J42	56360	Federal Home Loan Discount		12/22/2023	10,000,000.00	9,859,533.30	9,620,920.83	4.755	AA	4.989	95	10/04/2024
313384J42	56367	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,789,299.95	14,463,441.67	4.805	AA	5.027	95	10/04/2024
313384J42	56395	Federal Home Loan Discount		02/09/2024	10,000,000.00	9,859,533.30	9,676,055.56	4.900	AA	5.114	95	10/04/2024
313384J42	56415	Federal Home Loan Discount		03/01/2024	10,000,000.00	9,859,533.30	9,696,802.78	5.030	AA	5.277	95	10/04/2024
313384J42	56431	Federal Home Loan Discount		03/19/2024	15,000,000.00	14,789,299.95	14,581,270.83	5.050	AA	5.298	95	10/04/2024
313384J42	56438	Federal Home Loan Discount		04/02/2024	15,000,000.00	14,789,299.95	14,610,729.17	5.050	AA	5.270	95	10/04/2024
313384M89	56312	FEDERAL HOME LOAN BANK		11/28/2023	5,000,000.00	4,910,925.00	4,763,641.67	5.020	AA	5.295	123	11/01/2024
313384M89	56355	FEDERAL HOME LOAN BANK		12/20/2023	10,000,000.00	9,821,850.00	9,581,295.83	4.755	AA	5.000	123	11/01/2024
313384M89	56376	FEDERAL HOME LOAN BANK		01/22/2024	10,000,000.00	9,821,850.00	9,626,066.67	4.740	AA	0.000	123	11/01/2024
313384M89	56396	FEDERAL HOME LOAN BANK		02/09/2024	10,000,000.00	9,821,850.00	9,642,377.78	4.840	AA	5.064	123	11/01/2024
313384M89	56399	FEDERAL HOME LOAN BANK		02/13/2024	10,000,000.00	9,821,850.00	9,646,300.00	4.860	AA	5.083	123	11/01/2024
313384M89	56433	FEDERAL HOME LOAN BANK		03/20/2024	10,000,000.00	9,821,850.00	9,685,483.33	5.010	AA	5.255	123	11/01/2024
313384M89	56434	FEDERAL HOME LOAN BANK		03/21/2024	10,000,000.00	9,821,850.00	9,690,000.00	4.960	AA	5.201	123	11/01/2024
313384M89	56441	FEDERAL HOME LOAN BANK		04/05/2024	10,000,000.00	9,821,850.00	9,708,333.33	5.000	AA	5.222	123	11/01/2024
313384M89	56485	FEDERAL HOME LOAN BANK		06/03/2024	10,000,000.00	9,821,850.00	9,783,356.94	5.165	AA	5.279	123	11/01/2024
313312N30	56443	FEDERAL FARM CREDIT BANK		04/08/2024	10,000,000.00	9,817,608.30	9,706,000.00	5.040	AA	5.265	126	11/04/2024
313384P60	56456	Federal Home Loan Discount		04/16/2024	10,000,000.00	9,802,055.60	9,698,250.00	5.100	AA	5.331	137	11/15/2024
313384P94	56410	Federal Home Loan Discount		02/28/2024	15,000,000.00	14,696,720.85	14,454,400.00	4.960	AA	5.192	140	11/18/2024
313384R43	56407	Federal Home Loan Discount		02/26/2024	10,000,000.00	9,782,261.10	9,619,509.72	4.945	AA	5.183	151	11/29/2024
313384R76	56413	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,779,109.70	9,620,279.17	4.935	AA	5.180	154	12/02/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384R76	56458	Federal Home Loan Discount		04/18/2024	10,000,000.00	9,779,109.70	9,679,533.33	5.060	AA	5.292	154	12/02/2024
313384R76	56464	Federal Home Loan Discount		04/30/2024	10,000,000.00	9,779,109.70	9,694,300.00	5.095	AA	5.347	154	12/02/2024
313384R76	56473	Federal Home Loan Discount		05/10/2024	10,000,000.00	9,779,109.70	9,709,597.22	5.075	AA	5.325	154	12/02/2024
313384R76	56497	Federal Home Loan Discount		06/07/2024	10,000,000.00	9,779,109.70	9,746,350.00	5.130	AA	5.264	154	12/02/2024
313384R76	56500	Federal Home Loan Discount		06/07/2024	10,000,000.00	9,779,109.70	9,747,586.11	5.105	AA	5.237	154	12/02/2024
313312S35	56476	FEDERAL FARM CREDIT BANK		05/16/2024	10,000,000.00	9,773,481.90	9,710,433.33	5.110	AA	5.363	158	12/06/2024
313384S34	56419	Federal Home Loan Discount		03/05/2024	10,000,000.00	9,773,481.90	9,624,333.33	4.900	AA	5.142	158	12/06/2024
313384S34	56432	Federal Home Loan Discount		03/20/2024	10,000,000.00	9,773,481.90	9,640,762.50	4.955	AA	5.200	158	12/06/2024
313384S34	56465	Federal Home Loan Discount		05/02/2024	10,000,000.00	9,773,481.90	9,690,258.33	5.115	AA	5.368	158	12/06/2024
313384S67	56460	FEDERAL HOME LOAN BANK		04/23/2024	10,000,000.00	9,769,261.10	9,676,722.22	5.060	AA	5.292	161	12/09/2024
313385AC0	56390	Federal Home Loan Discount		02/08/2024	10,000,000.00	9,736,712.50	9,573,291.67	4.655	AA	4.893	186	01/03/2025
313385AC0	56412	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,736,712.50	9,580,275.00	4.890	AA	5.137	186	01/03/2025
313385AC0	56472	Federal Home Loan Discount		05/10/2024	10,000,000.00	9,736,712.50	9,667,130.56	5.035	AA	5.283	186	01/03/2025
313385AC0	56480	Federal Home Loan Discount		05/23/2024	10,000,000.00	9,736,712.50	9,683,437.50	5.065	AA	5.315	186	01/03/2025
313385AC0	56482	Federal Home Loan Discount		05/29/2024	10,000,000.00	9,736,712.50	9,689,141.67	5.110	AA	5.363	186	01/03/2025
313385AC0	56487	Federal Home Loan Discount		06/04/2024	10,000,000.00	9,736,712.50	9,697,066.67	5.120	AA	5.352	186	01/03/2025
313385AF3	56389	Federal Home Loan Discount		02/07/2024	10,000,000.00	9,732,533.30	9,569,511.11	4.640	AA	4.878	189	01/06/2025
313385AF3	56488	Federal Home Loan Discount		06/04/2024	10,000,000.00	9,732,533.30	9,692,800.00	5.120	AA	5.353	189	01/06/2025
313385AF3	56502	Federal Home Loan Discount		06/26/2024	15,000,000.00	14,598,799.95	14,587,750.00	5.100	AA	5.326	189	01/06/2025
313385AQ9	56457	Federal Home Loan Discount		04/16/2024	10,000,000.00	9,719,995.80	9,617,161.11	5.030	AA	5.273	198	01/15/2025
313313AS7	56504	Federal Farm Credit Discount		06/27/2024	10,000,000.00	9,717,209.70	9,711,566.67	5.090	AA	5.317	200	01/17/2025
313385AW6	56483	Federal Home Loan Discount		05/29/2024	10,000,000.00	9,711,637.50	9,665,895.83	5.075	AA	5.327	204	01/21/2025
313385BP0	56400	Federal Home Loan Discount		02/14/2024	10,000,000.00	9,691,688.90	9,525,322.22	4.760	AA	5.019	221	02/07/2025
313385BP0	56409	Federal Home Loan Discount		02/28/2024	10,000,000.00	9,691,688.90	9,536,645.83	4.835	AA	5.095	221	02/07/2025
313385BS4	56503	Federal Home Loan Discount		06/27/2024	10,000,000.00	9,687,559.70	9,680,800.00	5.040	AA	5.270	224	02/10/2025
313313BV9	56466	Federal Farm Credit Discount		05/06/2024	10,000,000.00	9,683,430.60	9,608,516.67	4.980	AA	5.230	227	02/13/2025
313313BV9	56469	Federal Farm Credit Discount		05/07/2024	10,000,000.00	9,683,430.60	9,609,900.00	4.980	AA	5.230	227	02/13/2025
313313CA4	56505	Federal Farm Credit Discount		06/28/2024	5,000,000.00	4,838,274.30	4,835,173.61	5.050	AA	5.283	232	02/18/2025
<b>Subtotal and Average</b>			<b>958,044,694.67</b>		<b>1,010,000,000.00</b>	<b>995,508,131.80</b>	<b>978,760,546.81</b>			<b>5.157</b>	<b>98</b>	
<b>Money Market</b>												
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			145,000,000.00	145,000,000.00	145,000,000.00	5.220	AAA	5.148	1	
<b>Subtotal and Average</b>			<b>313,333,333.33</b>		<b>330,000,000.00</b>	<b>330,000,000.00</b>	<b>330,000,000.00</b>			<b>5.165</b>	<b>1</b>	

**CITY POOL FY23-24  
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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
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			50,000,000.00	49,815,802.10	50,000,000.00	4.480		4.419	1	
<b>Subtotal and Average</b>			<b>50,000,000.00</b>		<b>50,000,000.00</b>	<b>49,815,802.10</b>	<b>50,000,000.00</b>			<b>4.419</b>	<b>1</b>	
<b>Corporate Bonds</b>												
<b>Subtotal and Average</b>			<b>2,266,646.98</b>									
<b>Negotiable CD's</b>												
78015JDT1	56287	Royal Bank CN		10/30/2023	5,000,000.00	5,001,210.00	5,000,000.00	5.840	A-1	5.840	25	07/26/2024
78015JJB4	56336	Royal Bank CN		12/14/2023	10,000,000.00	9,983,180.00	10,000,000.00	5.180	A-1	5.180	158	12/06/2024
78015JR33	56493	Royal Bank CN		06/05/2024	10,000,000.00	10,003,980.00	10,000,000.00	5.390	A-1	5.389	347	06/13/2025
<b>Subtotal and Average</b>			<b>30,000,000.00</b>		<b>25,000,000.00</b>	<b>24,988,370.00</b>	<b>25,000,000.00</b>			<b>5.396</b>	<b>207</b>	
<b>Federal Agency Issues-Coupon/Bullet</b>												
3130AXU22	56301	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,999,981.60	5,000,000.00	5.355	AA	5.292	1	07/02/2024
3130AY5G7	56335	FEDERAL HOME LOAN BANK		12/14/2023	10,000,000.00	9,997,253.90	10,000,000.00	5.300	AA	5.238	31	08/01/2024
3130AY6M3	56348	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,981,835.45	14,998,117.78	5.000	AA	5.001	79	09/18/2024
3130AXCB2	56259	FEDERAL HOME LOAN BANK		09/22/2023	5,000,000.00	4,997,348.35	4,999,841.12	5.500	AA	5.440	81	09/20/2024
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,965,026.93	2,999,788.17	0.430	AA	0.455	84	09/23/2024
3133EPV77	56371	FEDERAL FARM CREDIT BANK		01/12/2024	10,000,000.00	9,981,107.40	9,997,254.83	4.875	AA	4.930	92	10/01/2024
3133EPX83	56374	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,992,008.40	4,999,982.02	5.000	AA	4.944	93	10/02/2024
3133EPX83	56375	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,992,008.40	5,000,000.00	5.000	AA	4.942	93	10/02/2024
3130AY7E0	56351	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,978,409.30	10,000,000.00	4.980	AA	4.917	137	11/15/2024
3130AY7E0	56352	FEDERAL HOME LOAN BANK		12/19/2023	5,000,000.00	4,989,204.65	5,000,000.00	4.980	AA	4.917	137	11/15/2024
3133EPWP6	56257	FEDERAL FARM CREDIT BANK		09/25/2023	5,000,000.00	4,999,924.70	4,999,742.86	5.500	AA	5.445	147	11/25/2024
3130B1FT9	56475	FEDERAL HOME LOAN BANK		05/16/2024	10,000,000.00	9,987,358.50	10,000,000.00	5.300	AA	5.227	158	12/06/2024
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,940,429.36	2,999,844.19	0.920	AA	0.919	161	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,940,429.36	2,999,907.83	0.920	AA	0.914	161	12/09/2024
3133EPF26	56307	FEDERAL FARM CREDIT BANK		11/20/2023	5,000,000.00	4,994,895.60	5,000,000.00	5.250	AA	5.182	165	12/13/2024
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,938,932.30	2,999,598.21	1.000	AA	1.015	172	12/20/2024
3130B1GP6	56477	FEDERAL HOME LOAN BANK		05/20/2024	10,000,000.00	9,994,696.10	10,000,000.00	5.290	AA	5.218	224	02/10/2025
3133EP4X0	56421	FEDERAL FARM CREDIT BANK		03/06/2024	10,000,000.00	9,979,820.50	9,998,924.72	5.000	AA	4.948	248	03/06/2025
3133EP4X0	56422	FEDERAL FARM CREDIT BANK		03/06/2024	10,000,000.00	9,979,820.50	9,998,688.50	5.000	AA	4.951	248	03/06/2025
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,819,149.20	4,999,778.47	0.600	AA	0.597	294	04/21/2025
3133ERFD8	56478	FEDERAL FARM CREDIT BANK		05/22/2024	5,000,000.00	4,995,535.00	4,998,497.54	5.125	AA	5.089	325	05/22/2025
3133ERFD8	56479	FEDERAL FARM CREDIT BANK		05/22/2024	5,000,000.00	4,995,535.00	4,998,484.17	5.125	AA	5.090	325	05/22/2025
3133ERFD8	56484	FEDERAL FARM CREDIT BANK		05/31/2024	10,000,000.00	9,991,070.00	9,990,913.51	5.125	AA	5.158	325	05/22/2025

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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
<b>Federal Agency Issues-Coupon/Bullet</b>												
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,980,526.00	4,988,664.86	4.750	AA	4.932	347	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,980,526.00	4,995,774.86	4.750	AA	4.775	347	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	4,980,526.00	4,980,197.41	4.750	AA	5.119	347	06/13/2025
3130AWLY4	56232	FEDERAL HOME LOAN BANK		08/23/2023	5,000,000.00	4,996,220.65	4,996,637.82	5.125	AA	5.128	347	06/13/2025
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,869,917.00	2,989,605.46	0.500	AA	0.855	351	06/17/2025
3133EPVY8	56254	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	4,990,566.35	4,988,663.73	5.000	AA	5.129	441	09/15/2025
3133EP3Q6	56416	FEDERAL FARM CREDIT BANK		03/01/2024	10,450,000.00	10,385,973.58	10,429,052.50	4.625	AA	4.733	448	09/22/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,826,735.90	2,971,781.65	0.500	AA	1.199	494	11/07/2025
3133EPWD3	56255	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	5,002,341.75	4,984,683.18	4.875	AA	4.991	658	04/20/2026
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,757,922.05	2,987,208.64	0.800	AA	0.986	801	09/10/2026
<b>Subtotal and Average</b>			<b>224,817,530.75</b>		<b>206,450,000.00</b>	<b>205,203,035.78</b>	<b>206,291,634.03</b>			<b>4.527</b>	<b>232</b>	
<b>Commercial Paper - Discount</b>												
62479LG58	56385	MUFG BANK LTD/NY		02/02/2024	10,000,000.00	9,989,700.00	9,776,700.00	5.220	A-1	5.413	4	07/05/2024
62479LGF6	56373	MUFG BANK LTD/NY		01/18/2024	10,000,000.00	9,975,050.00	9,742,438.89	5.180	A-1	5.391	14	07/15/2024
62479LJH9	56435	MUFG BANK LTD/NY		03/21/2024	10,000,000.00	9,879,430.00	9,738,500.00	5.230	A-1	5.445	78	09/17/2024
62479LK79	56498	MUFG BANK LTD/NY		06/07/2024	10,000,000.00	9,849,590.00	9,819,033.33	5.340	A-1	5.514	98	10/07/2024
<b>Subtotal and Average</b>			<b>37,112,865.55</b>		<b>40,000,000.00</b>	<b>39,693,770.00</b>	<b>39,076,672.22</b>			<b>5.441</b>	<b>49</b>	
<b>Money Market Bank Account</b>												
SYS56394	56394	First American Gov Oblig Sweep		10/31/2023	3,524,285.19	3,524,285.19	3,524,285.19	5.099	AAA	5.029	1	
<b>Subtotal and Average</b>			<b>20,030,184.72</b>		<b>3,524,285.19</b>	<b>3,524,285.19</b>	<b>3,524,285.19</b>			<b>5.029</b>	<b>1</b>	
<b>Total and Average</b>			<b>2,238,301,421.27</b>		<b>2,270,533,618.52</b>	<b>2,239,621,791.22</b>	<b>2,238,075,370.43</b>			<b>4.581</b>	<b>217</b>	

**CITY POOL FY23-24  
Portfolio Management  
Portfolio Details - Cash  
June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		80,592.00	80,592.00				<b>0</b>
				Subtotal		80,592.00	80,592.00				
		<b>Total Cash and Investments</b>	<b>2,238,301,421.27</b>		<b>2,270,533,618.52</b>	<b>2,239,702,383.22</b>	<b>2,238,155,962.43</b>			<b>4.581</b>	<b>217</b>



**City Pool Portfolio**  
**Aging Report**  
**By Maturity Date**  
**As of July 1, 2024**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 07/01/2024 - 07/01/2024 )	4 Maturities	0 Payments	383,524,285.19	16.89%	383,524,285.19	383,233,848.54
Aging Interval:	1 - 30 days	( 07/02/2024 - 07/31/2024 )	20 Maturities	0 Payments	185,000,000.00	8.15%	180,551,428.05	184,048,794.05
Aging Interval:	31 - 90 days	( 08/01/2024 - 09/29/2024 )	40 Maturities	0 Payments	361,500,000.00	15.92%	352,826,882.51	357,541,933.30
Aging Interval:	91 - 180 days	( 09/30/2024 - 12/28/2024 )	60 Maturities	0 Payments	527,000,000.00	23.21%	514,420,590.89	517,829,994.91
Aging Interval:	181 - 360 days	( 12/29/2024 - 06/26/2025 )	66 Maturities	0 Payments	437,933,333.33	19.29%	431,388,201.29	429,886,912.28
Aging Interval:	361 - 1080 days	( 06/27/2025 - 06/16/2027 )	83 Maturities	0 Payments	307,964,000.00	13.56%	307,808,418.15	294,382,830.51
Aging Interval:	1081 days and after	( 06/17/2027 - )	14 Maturities	0 Payments	67,612,000.00	2.98%	67,555,564.35	67,101,895.44
<b>Total for</b>			<b>287 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>2,238,075,370.43</b>	<b>2,234,026,209.03</b>



**CITY POOL FY23-24  
Portfolio Management  
Portfolio Summary  
May 31, 2024**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	571,713,333.33	555,747,259.92	571,570,024.78	25.88	1,137	551	3.132	3.176
Federal Agency Issues - Discount	1,015,000,000.00	998,953,741.00	983,514,200.01	44.54	224	110	5.166	5.238
Money Market	300,000,000.00	300,000,000.00	300,000,000.00	13.59	1	1	5.164	5.236
Local Agency Investment Funds	50,000,000.00	49,709,563.35	50,000,000.00	2.26	1	1	4.273	4.332
Corporate Bonds	4,000,000.00	3,991,570.84	3,999,926.17	0.18	1,096	17	0.533	0.540
Negotiable CD's	25,000,000.00	24,984,540.00	25,000,000.00	1.13	304	94	5.584	5.662
Federal Agency Issues-Coupon/Bullet	233,200,000.00	231,845,688.31	233,025,432.70	10.55	537	234	4.335	4.395
Commercial Paper - Discount	30,000,000.00	29,719,780.00	29,257,638.89	1.32	171	62	5.416	5.492
Money Market Bank Account	11,772,534.73	11,772,534.73	11,772,534.73	0.53	1	1	5.029	5.099
<b>Investments</b>	<b>2,240,685,868.06</b>	<b>2,206,724,678.15</b>	<b>2,208,139,757.28</b>	<b>100.00%</b>	<b>459</b>	<b>218</b>	<b>4.530</b>	<b>4.593</b>

<b>Cash and Accrued Interest</b>	
Accrued Interest at Purchase	40,139.58
Subtotal	40,139.58
<b>Total Cash and Investments</b>	<b>2,240,685,868.06</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	8,635,536.66	83,063,751.36
<b>Average Daily Balance</b>	<b>2,226,619,955.45</b>	<b>2,066,876,385.84</b>
<b>Effective Rate of Return</b>	<b>4.57%</b>	<b>4.37%</b>

Treasury Bureau, Finance Department

Reporting period 05/01/2024-05/31/2024

Run Date: 07/31/2024 - 09:57

Portfolio CP24  
AP  
PM (PRF\_PM1) 7.3.11  
Report Ver. 7.3.11

**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**May 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AWSB7	56217	FEDERAL HOME LOAN BANK		08/01/2023	5,000,000.00	5,000,279.35	5,000,000.00	5.470	AA	5.395	9	06/10/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,999,724.55	5,000,000.00	5.270	AA	5.202	10	06/11/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,990,903.85	3,000,000.00	1.000	AA	0.986	27	06/28/2024
3130AYC61	56363	FEDERAL HOME LOAN BANK		12/28/2023	5,000,000.00	4,996,344.45	5,000,000.00	5.115	AA	5.053	61	08/01/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,972,530.20	3,000,000.00	1.000	AA	0.986	76	08/16/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,991,601.50	5,000,000.00	5.000	AA	4.936	86	08/26/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,968,081.95	3,000,000.00	1.000	AA	0.986	88	08/28/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,497,975.08	2,500,000.00	5.100	AA	5.035	90	08/30/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,950,998.03	3,000,000.00	0.550	AA	0.542	121	09/30/2024
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,949,056.70	3,000,000.00	0.650	AA	0.641	128	10/07/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,987,916.05	5,000,000.00	5.000	AA	4.936	146	10/25/2024
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,942,413.92	3,000,000.00	0.625	AA	0.616	149	10/28/2024
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,946,009.24	3,000,000.00	0.790	AA	0.779	149	10/28/2024
3130B0RV3	56439	FEDERAL HOME LOAN BANK		04/04/2024	10,000,000.00	9,989,926.00	10,000,000.00	5.230	AA	5.166	156	11/04/2024
3130B0FT1	56426	FEDERAL HOME LOAN BANK		03/11/2024	10,000,000.00	9,985,649.00	10,000,000.00	5.130	AA	5.070	160	11/08/2024
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,978,735.70	4,998,770.69	4.500	AA	4.494	170	11/18/2024
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,939,429.70	3,000,000.00	1.000	AA	0.986	177	11/25/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,930,290.77	3,000,000.00	0.550	AA	0.542	178	11/26/2024
3130B0TJ8	56445	FEDERAL HOME LOAN BANK		04/09/2024	10,000,000.00	9,994,700.90	10,000,000.00	5.180	AA	5.120	191	12/09/2024
3130B0WN5	56450	FEDERAL HOME LOAN BANK		04/15/2024	10,000,000.00	9,998,753.40	10,000,000.00	5.260	AA	5.199	194	12/12/2024
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,920,398.24	2,999,751.19	0.600	AA	0.606	212	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,918,706.06	3,000,000.00	0.500	AA	0.493	212	12/30/2024
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,918,719.89	3,000,000.00	0.500	AA	0.493	212	12/30/2024
3130B0V71	56448	FEDERAL HOME LOAN BANK		04/11/2024	10,000,000.00	9,998,198.10	10,000,000.00	5.250	AA	5.189	223	01/10/2025
3130B15G8	56462	FEDERAL HOME LOAN BANK		04/25/2024	10,000,000.00	10,004,603.20	10,000,000.00	5.295	AA	5.295	223	01/10/2025
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,102,890.21	3,200,000.00	0.520	AA	0.513	241	01/28/2025
3130B1KV8	56481	FEDERAL HOME LOAN BANK		05/28/2024	10,000,000.00	10,005,633.70	10,000,000.00	5.300	AA	5.239	247	02/03/2025
3130AYW36	56397	FEDERAL HOME LOAN BANK		02/09/2024	5,000,000.00	4,985,327.20	5,000,000.00	5.000	AA	4.932	251	02/07/2025
3130B0VX4	56449	FEDERAL HOME LOAN BANK		04/12/2024	10,000,000.00	9,997,790.60	10,000,000.00	5.250	AA	5.187	256	02/12/2025
3130B02A6	56403	FEDERAL HOME LOAN BANK		02/16/2024	5,000,000.00	4,987,372.85	5,000,000.00	5.125	AA	5.026	258	02/14/2025
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,985,785.20	5,000,000.00	5.150	AAA	5.079	258	02/14/2025
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,929,443.81	3,000,000.00	2.000	AA	1.973	271	02/27/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,951,691.20	5,000,000.00	4.000	AA	3.952	272	02/28/2025
3130B0CU1	56418	FEDERAL HOME LOAN BANK		03/04/2024	5,000,000.00	4,984,638.95	5,000,000.00	5.160	AA	5.089	276	03/04/2025
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,894,429.40	3,000,000.00	0.700	AA	0.690	289	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,894,429.40	3,000,000.00	0.700	AA	0.690	289	03/17/2025

Portfolio CP24  
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**CITY POOL FY23-24  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EP6G5	56436	FEDERAL FARM CREDIT BANK		03/25/2024	10,000,000.00	9,975,954.50	9,994,431.80	5.000	AA	5.001	297	03/25/2025
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,888,422.17	3,000,000.00	0.570	AA	0.562	299	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,887,981.80	3,000,000.00	0.550	AA	0.542	300	03/28/2025
3130B0UT4	56451	FEDERAL HOME LOAN BANK		04/15/2024	5,000,000.00	4,993,979.45	5,000,000.00	5.400	AA	5.326	318	04/15/2025
3130B0UT4	56454	FEDERAL HOME LOAN BANK		04/15/2024	5,000,000.00	4,993,979.45	5,000,000.00	5.400	AA	5.326	318	04/15/2025
3133ERBS9	56459	FEDERAL FARM CREDIT BANK		04/18/2024	10,000,000.00	9,987,691.80	9,994,067.30	5.125	AA	5.124	320	04/17/2025
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,882,429.01	3,000,000.00	0.710	AA	0.700	324	04/21/2025
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,880,510.78	3,000,000.00	0.820	AA	0.809	331	04/28/2025
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,937,831.30	3,000,000.00	3.000	AA	2.959	331	04/28/2025
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,881,148.01	3,000,000.00	0.700	AA	0.690	332	04/29/2025
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,873,953.56	3,000,000.00	0.730	AA	0.720	352	05/19/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,868,518.58	3,000,000.00	0.750	AA	0.740	361	05/28/2025
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,988,610.06	1,999,151.40	4.625	AA	4.606	370	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,380,637.10	3,398,557.38	4.625	AA	4.606	370	06/06/2025
3130B1DL8	56470	FEDERAL HOME LOAN BANK		05/09/2024	5,000,000.00	4,999,080.15	5,000,000.00	5.500	AA	5.429	373	06/09/2025
3130B1DL8	56471	FEDERAL HOME LOAN BANK		05/09/2024	5,000,000.00	4,999,080.15	5,000,000.00	5.500	AA	5.429	373	06/09/2025
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,862,926.46	3,000,000.00	0.780	AA	0.769	380	06/16/2025
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,273,973.41	1,333,333.33	0.760	AA	0.750	380	06/16/2025
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,869,810.23	3,000,000.00	0.800	AA	0.789	394	06/30/2025
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,855,437.11	3,000,000.00	0.700	AA	0.690	415	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,850,172.44	3,000,000.00		AA	0.592	423	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,839,690.29	3,000,000.00	0.570	AA	0.562	443	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,842,285.38	3,000,000.00	0.550	AA	0.542	444	08/19/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,843,613.36	3,000,000.00	0.650	AA	0.641	450	08/25/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,842,008.96	2,999,256.67	0.625	AA	0.637	452	08/27/2025
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,934,055.95	5,000,000.00	4.050	AA	3.995	453	08/28/2025
3134H1AZ6	56234	FEDERAL HOME LOAN MTG CORP		08/28/2023	5,000,000.00	4,996,541.00	5,000,000.00	5.570	AA	5.494	453	08/28/2025
3133EPYW9	56279	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	5,005,117.15	4,991,717.99	5.125	AA	5.180	506	10/20/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,820,436.50	3,000,000.00	0.600	AA	0.592	506	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,813,590.44	3,000,000.00	0.640	AA	0.631	541	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,813,308.80	3,000,000.00	0.650	AA	0.641	543	11/26/2025
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,932,121.70	4,980,429.56	4.125	AA	4.340	555	12/08/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,783,733.15	3,000,000.00	0.500	AA	0.493	604	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,799,308.01	3,000,000.00	0.750	AA	0.602	605	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,783,029.77	3,000,000.00	0.500	AA	0.493	606	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,783,969.85	3,000,000.00	0.520	AA	0.513	606	01/28/2026

**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**May 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,786,790.06	3,000,000.00	0.580	AA	0.572	606	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,804,275.68	3,000,000.00	0.750	AA	0.533	607	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,783,619.69	3,000,000.00	0.520	AA	0.513	607	01/29/2026
3134H1QW6	56384	FEDERAL HOME LOAN MTG CORP		02/01/2024	6,500,000.00	6,455,156.44	6,500,000.00	4.800	AA	4.734	608	01/30/2026
3130AYS80	56387	FEDERAL HOME LOAN BANK		02/05/2024	4,500,000.00	4,465,218.96	4,500,000.00	4.800	AA	4.734	614	02/05/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,783,883.96	3,000,000.00	0.600	AA	0.592	621	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,782,278.69	2,999,897.33	0.625	AA	0.618	626	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,775,963.06	3,000,000.00	0.500	AA	0.493	627	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,779,108.17	3,000,000.00	0.600	AA	0.592	632	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,786,111.34	3,000,000.00	0.750	AA	0.740	633	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,786,111.34	3,000,000.00	0.750	AA	0.740	633	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,781,215.28	3,000,000.00	0.650	AA	0.641	633	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,781,215.28	3,000,000.00	0.650	AA	0.641	633	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,779,991.28	3,000,000.00	0.625	AA	0.616	633	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,779,991.28	3,000,000.00	0.625	AA	0.616	633	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,782,560.27	3,000,000.00	0.500	AA	0.493	634	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,782,310.52	3,000,000.00	0.650	AA	0.641	635	02/26/2026
3130B0D48	56417	FEDERAL HOME LOAN BANK		03/04/2024	5,000,000.00	4,977,774.40	5,000,000.00	5.100	AA	5.008	641	03/04/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,801,824.92	3,000,000.00	1.000	AA	0.848	646	03/09/2026
3133EP5K7	56447	FEDERAL FARM CREDIT BANK		04/10/2024	4,193,000.00	4,162,324.31	4,157,449.75	4.500	AA	4.934	650	03/13/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,788,831.23	3,000,000.00	0.920	AA	0.907	660	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,723,103.05	2,925,000.00	1.000	AA	0.986	660	03/23/2026
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,796,895.74	3,000,000.00	1.050	AA	1.036	662	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,796,895.74	3,000,000.00	1.050	AA	1.036	662	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,796,895.74	3,000,000.00	1.050	AA	1.036	662	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,796,895.74	3,000,000.00	1.050	AA	1.036	662	03/25/2026
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,789,321.43	3,000,000.00	1.100	AA	1.085	690	04/22/2026
3130B13E5	56461	FEDERAL HOME LOAN BANK		04/23/2024	5,000,000.00	4,997,952.20	5,000,000.00	5.375	AA	5.301	691	04/23/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,334,496.20	2,499,522.92	1.250	AA	0.967	696	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,802,105.60	3,000,000.00	1.250	AA	1.011	696	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,784,853.95	3,000,000.00	1.050	AA	1.036	696	04/28/2026
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,799,512.07	3,000,000.00	1.250	AA	1.085	697	04/29/2026
3133ERDJ7	56467	FEDERAL FARM CREDIT BANK		05/06/2024	5,000,000.00	4,997,356.05	5,000,000.00	5.375	AA	5.301	699	05/01/2026
3133ERDJ7	56468	FEDERAL FARM CREDIT BANK		05/07/2024	5,000,000.00	4,997,356.05	5,000,000.00	5.375	AA	5.301	699	05/01/2026
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,800,935.93	3,000,000.00	1.350	AA	0.996	724	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,783,685.03	3,000,000.00	1.050	AA	0.927	725	05/27/2026

**CITY POOL FY23-24  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,956,678.80	5,000,000.00	4.690	AA	4.626	738	06/09/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,773,307.58	3,000,000.00	1.050	AA	0.952	759	06/30/2026
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,761,937.37	3,000,000.00	1.000	AA	0.986	786	07/27/2026
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,755,687.47	3,000,000.00	1.050	AA	1.036	816	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,405,700.72	3,647,959.55	0.650	AA	0.666	816	08/26/2026
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,564,710.65	4,997,721.70	0.870	AA	0.878	829	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,738,185.35	3,000,000.00	0.940	AA	0.927	849	09/28/2026
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,750,350.50	3,000,000.00	1.125	AA	1.110	850	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,750,350.50	3,000,000.00	1.125	AA	1.110	850	09/29/2026
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,738,741.52	3,000,000.00	0.950	AA	0.937	851	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,742,003.75	3,000,000.00	1.000	AA	0.986	851	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,745,265.68	3,000,000.00	1.050	AA	1.036	851	09/30/2026
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,781,592.20	2,998,555.00	1.625	AA	1.372	879	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,751,097.86	3,000,000.00	1.250	AA	1.233	879	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,117,910.91	3,400,000.00	1.250	AA	1.233	879	10/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,755,641.66	3,000,000.00	1.430	AA	1.410	905	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,761,914.60	3,000,000.00	1.540	AA	1.519	912	11/30/2026
3133EPM28	56331	FEDERAL FARM CREDIT BANK		12/11/2023	5,000,000.00	4,951,285.20	5,000,000.00	4.830	AA	4.764	923	12/11/2026
3134H1MK6	56357	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,990,934.65	5,000,000.00	5.400	AA	5.326	933	12/21/2026
3134H1MK6	56358	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,990,934.65	5,000,000.00	5.400	AA	5.326	933	12/21/2026
3130B0Q77	56444	FEDERAL HOME LOAN BANK		04/08/2024	5,000,000.00	4,953,499.05	5,000,000.00	5.000	AA	4.932	1,224	10/08/2027
3130AXZP6	56337	FEDERAL HOME LOAN BANK		12/14/2023	5,000,000.00	4,972,979.90	5,000,000.00	5.300	AA	5.227	1,290	12/13/2027
3133EPN92	56359	FEDERAL FARM CREDIT BANK		12/22/2023	5,000,000.00	4,941,516.25	5,000,000.00	4.860	AA	4.793	1,299	12/22/2027
3130AYFT8	56370	FEDERAL HOME LOAN BANK		01/12/2024	5,000,000.00	4,932,542.60	5,000,000.00	4.500	AA	4.438	1,320	01/12/2028
3130AYPJ9	56380	FEDERAL HOME LOAN BANK		01/26/2024	5,000,000.00	4,936,638.60	5,000,000.00	4.500	AA	4.438	1,334	01/26/2028
3130B0EA3	56423	FEDERAL HOME LOAN BANK		03/07/2024	5,000,000.00	4,983,450.70	5,000,000.00	4.750	AA	4.681	1,374	03/06/2028
3130B0EA3	56424	FEDERAL HOME LOAN BANK		03/07/2024	5,000,000.00	4,983,450.70	5,000,000.00	4.750	AA	4.685	1,374	03/06/2028
3133EPWK7	56277	FEDERAL FARM CREDIT BANK		10/20/2023	3,012,000.00	2,998,203.08	2,954,451.22	4.500	AA	4.936	1,574	09/22/2028
3130B0EH8	56428	FEDERAL HOME LOAN BANK		03/12/2024	5,000,000.00	4,940,320.30	5,000,000.00	4.800	AA	4.719	1,745	03/12/2029
3130B0FD6	56430	FEDERAL HOME LOAN BANK		03/13/2024	4,950,000.00	4,905,063.60	4,950,000.00	4.870	AA	4.788	1,746	03/13/2029
3130B0RW1	56442	FEDERAL HOME LOAN BANK		04/05/2024	5,000,000.00	4,923,301.70	5,000,000.00	4.700	AA	4.636	1,766	04/02/2029
3130B0WD7	56452	FEDERAL HOME LOAN BANK		04/15/2024	4,650,000.00	4,630,928.96	4,650,000.00	5.000	AA	4.932	1,766	04/02/2029
<b>Subtotal and Average</b>			<b>578,341,314.81</b>		<b>571,713,333.33</b>	<b>555,747,259.92</b>	<b>571,570,024.78</b>			<b>3.132</b>	<b>551</b>	



**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**May 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384XR5	56291	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,997,825.00	4,846,729.17	5.255	AA	5.478	2	06/03/2024
313384XR5	56296	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,997,825.00	4,849,350.00	5.240	AA	5.460	2	06/03/2024
313384XR5	56306	FEDERAL HOME LOAN BANK		11/20/2023	5,000,000.00	4,997,825.00	4,859,397.22	5.165	AA	5.372	2	06/03/2024
313384XS3	56302	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,997,100.00	4,854,111.11	5.200	AA	5.414	3	06/04/2024
313384XT1	56329	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,992,750.00	9,742,500.00	5.150	AA	5.286	4	06/05/2024
313384XV6	56290	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,994,925.00	4,843,809.72	5.255	AA	5.481	6	06/07/2024
313384XV6	56308	FEDERAL HOME LOAN BANK		11/21/2023	5,000,000.00	4,994,925.00	4,856,830.56	5.180	AA	5.390	6	06/07/2024
313384XV6	56320	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,989,850.00	9,727,787.50	5.185	AA	5.417	6	06/07/2024
313384XV6	56321	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,989,850.00	9,727,787.50	5.185	AA	5.417	6	06/07/2024
313384XV6	56332	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,989,850.00	9,744,179.17	5.145	AA	5.280	6	06/07/2024
313384XY0	56249	FEDERAL HOME LOAN BANK		09/15/2023	5,000,000.00	4,992,750.00	4,803,293.75	5.265	AA	5.525	9	06/10/2024
313384XY0	56251	FEDERAL HOME LOAN BANK		09/18/2023	5,000,000.00	4,992,750.00	4,805,487.50	5.265	AA	5.523	9	06/10/2024
313384XY0	56282	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,992,750.00	4,832,066.67	5.280	AA	5.535	9	06/10/2024
313384YC7	56343	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,979,700.00	9,742,773.33	5.088	AA	5.222	13	06/14/2024
313384YW3	56328	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,953,555.60	9,707,325.00	5.090	AA	5.322	31	07/02/2024
313384YW3	56463	FEDERAL HOME LOAN BANK		04/25/2024	10,000,000.00	9,953,555.60	9,901,116.67	5.235	AA	5.287	31	07/02/2024
313384YZ6	56221	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,974,600.70	4,764,602.78	5.105	AA	5.391	34	07/05/2024
313384YZ6	56300	Federal Home Loan Discount		11/10/2023	5,000,000.00	4,974,600.70	4,827,945.83	5.205	AA	5.442	34	07/05/2024
313384YZ6	56319	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,974,600.70	4,845,583.33	5.100	AA	5.337	34	07/05/2024
313384YZ6	56323	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,949,201.40	9,698,319.44	5.075	AA	5.308	34	07/05/2024
313384YZ6	56356	Federal Home Loan Discount		12/20/2023	10,000,000.00	9,949,201.40	9,723,625.00	5.025	AA	5.248	34	07/05/2024
313384YZ6	56361	Federal Home Loan Discount		12/27/2023	15,000,000.00	14,923,802.10	14,604,868.75	4.965	AA	5.181	34	07/05/2024
313384YZ6	56368	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,923,802.10	14,630,881.25	5.005	AA	5.131	34	07/05/2024
313384YZ6	56379	Federal Home Loan Discount		01/24/2024	10,000,000.00	9,949,201.40	9,772,252.78	5.030	AA	5.147	34	07/05/2024
313384YZ6	56386	Federal Home Loan Discount		02/05/2024	10,000,000.00	9,949,201.40	9,787,341.67	5.070	AA	5.180	34	07/05/2024
313384YZ6	56398	Federal Home Loan Discount		02/12/2024	10,000,000.00	9,949,201.40	9,796,400.00	5.090	AA	5.196	34	07/05/2024
313384ZC6	56330	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,944,847.20	9,702,208.33	5.105	AA	5.339	37	07/08/2024
313384ZE2	56366	FEDERAL HOME LOAN BANK		01/10/2024	10,000,000.00	9,941,944.40	9,745,048.33	5.043	AA	5.175	39	07/10/2024
313384ZG7	56369	FEDERAL HOME LOAN BANK		01/12/2024	10,000,000.00	9,939,041.70	9,745,503.33	5.034	AA	5.165	41	07/12/2024
313312ZZ6	56408	Federal Farm Credit Discount		02/26/2024	10,000,000.00	9,914,368.10	9,779,266.67	5.160	AA	5.276	58	07/29/2024
313384A41	56405	Federal Home Loan Discount		02/22/2024	10,000,000.00	9,909,755.60	9,771,693.06	5.105	AA	5.224	61	08/01/2024
313384A58	56333	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,908,300.00	9,671,425.00	5.055	AA	5.294	62	08/02/2024
313384A58	56345	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,908,300.00	9,683,979.17	4.925	AA	5.153	62	08/02/2024
313384A58	56347	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,862,450.00	14,529,275.00	4.955	AA	5.184	62	08/02/2024
313384A58	56349	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,908,300.00	9,686,929.17	4.965	AA	5.195	62	08/02/2024
313384A58	56362	FEDERAL HOME LOAN BANK		12/27/2023	15,000,000.00	14,862,450.00	14,552,418.75	4.905	AA	5.127	62	08/02/2024

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384A58	56364	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,908,300.00	9,715,950.00	4.940	AA	5.139	62	08/02/2024
313384A58	56411	FEDERAL HOME LOAN BANK		02/28/2024	10,000,000.00	9,908,300.00	9,777,266.67	5.140	AA	5.257	62	08/02/2024
313384A58	56425	FEDERAL HOME LOAN BANK		03/08/2024	10,000,000.00	9,908,300.00	9,791,545.83	5.105	AA	5.214	62	08/02/2024
313384A58	56427	FEDERAL HOME LOAN BANK		03/11/2024	10,000,000.00	9,908,300.00	9,795,800.00	5.105	AA	5.211	62	08/02/2024
313312A83	56429	Federal Farm Credit Discount		03/12/2024	10,000,000.00	9,903,933.30	9,792,355.56	5.120	AA	5.229	65	08/05/2024
313312B74	56271	FEDERAL FARM CREDIT BANK		10/13/2023	5,000,000.00	4,946,872.20	4,780,022.22	5.210	AA	5.491	72	08/12/2024
313384B73	56365	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,893,744.40	9,704,638.89	4.900	AA	5.102	72	08/12/2024
313384B73	56388	FEDERAL HOME LOAN BANK		02/07/2024	10,000,000.00	9,893,744.40	9,740,277.78	5.000	AA	5.190	72	08/12/2024
313312C99	56284	FEDERAL FARM CREDIT BANK		10/27/2023	5,000,000.00	4,939,594.45	4,783,333.33	5.200	AA	5.478	82	08/22/2024
313384E54	56372	FEDERAL HOME LOAN BANK		01/17/2024	10,000,000.00	9,862,909.70	9,689,500.00	4.860	AA	5.066	94	09/03/2024
313384E54	56453	FEDERAL HOME LOAN BANK		04/15/2024	10,000,000.00	9,862,909.70	9,798,683.33	5.140	AA	5.246	94	09/03/2024
313384E88	56341	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,858,580.60	9,642,008.33	4.845	AA	5.080	97	09/06/2024
313384E88	56378	FEDERAL HOME LOAN BANK		01/24/2024	10,000,000.00	9,858,580.60	9,692,388.89	4.900	AA	5.107	97	09/06/2024
313384E88	56381	FEDERAL HOME LOAN BANK		01/26/2024	10,000,000.00	9,858,580.60	9,697,600.00	4.860	AA	5.063	97	09/06/2024
313384E88	56383	FEDERAL HOME LOAN BANK		01/31/2024	10,000,000.00	9,858,580.60	9,701,612.50	4.905	AA	5.108	97	09/06/2024
313384E88	56401	FEDERAL HOME LOAN BANK		02/14/2024	10,000,000.00	9,858,580.60	9,712,430.56	5.050	AA	5.255	97	09/06/2024
313384E88	56420	FEDERAL HOME LOAN BANK		03/05/2024	10,000,000.00	9,858,580.60	9,739,715.28	5.065	AA	5.315	97	09/06/2024
313384E88	56440	FEDERAL HOME LOAN BANK		04/04/2024	10,000,000.00	9,858,580.60	9,780,416.67	5.100	AA	5.215	97	09/06/2024
313384F38	56391	FEDERAL HOME LOAN BANK		02/08/2024	10,000,000.00	9,854,251.40	9,707,533.33	4.920	AA	5.122	100	09/09/2024
313384G29	56406	Federal Home Loan Discount		02/23/2024	10,000,000.00	9,844,150.00	9,711,313.89	5.045	AA	5.250	107	09/16/2024
313312G46	56455	Federal Farm Credit Discount		04/16/2024	10,000,000.00	9,841,263.90	9,776,541.67	5.190	AA	5.309	109	09/18/2024
313384G60	56402	FEDERAL HOME LOAN BANK		02/15/2024	10,000,000.00	9,838,377.80	9,696,313.89	5.015	AA	5.226	111	09/20/2024
313312H29	56446	FEDERAL FARM CREDIT BANK		04/09/2024	10,000,000.00	9,832,605.60	9,760,600.00	5.130	AA	5.256	115	09/24/2024
313384H36	56414	Federal Home Loan Discount		03/01/2024	10,000,000.00	9,831,162.50	9,707,066.67	5.070	AA	5.320	116	09/25/2024
313384H93	56346	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,735,293.80	14,420,400.00	4.830	AA	5.071	122	10/01/2024
313384H93	56404	FEDERAL HOME LOAN BANK		02/21/2024	10,000,000.00	9,823,529.20	9,690,277.78	5.000	AA	5.213	122	10/01/2024
313384J34	56354	FEDERAL HOME LOAN BANK		12/20/2023	15,000,000.00	14,730,989.55	14,422,200.00	4.815	AA	5.055	124	10/03/2024
313384J34	56382	FEDERAL HOME LOAN BANK		01/29/2024	10,000,000.00	9,820,659.70	9,669,333.33	4.800	AA	5.011	124	10/03/2024
313384J42	56344	Federal Home Loan Discount		12/15/2023	10,000,000.00	9,819,225.00	9,609,633.33	4.780	AA	5.019	125	10/04/2024
313384J42	56360	Federal Home Loan Discount		12/22/2023	10,000,000.00	9,819,225.00	9,620,920.83	4.755	AA	4.989	125	10/04/2024
313384J42	56367	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,728,837.50	14,463,441.67	4.805	AA	5.027	125	10/04/2024
313384J42	56395	Federal Home Loan Discount		02/09/2024	10,000,000.00	9,819,225.00	9,676,055.56	4.900	AA	5.114	125	10/04/2024
313384J42	56415	Federal Home Loan Discount		03/01/2024	10,000,000.00	9,819,225.00	9,696,802.78	5.030	AA	5.277	125	10/04/2024
313384J42	56431	Federal Home Loan Discount		03/19/2024	15,000,000.00	14,728,837.50	14,581,270.83	5.050	AA	5.298	125	10/04/2024
313384J42	56438	Federal Home Loan Discount		04/02/2024	15,000,000.00	14,728,837.50	14,610,729.17	5.050	AA	5.270	125	10/04/2024
313384M89	56312	FEDERAL HOME LOAN BANK		11/28/2023	5,000,000.00	4,890,061.10	4,763,641.67	5.020	AA	5.295	153	11/01/2024

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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
<b>Federal Agency Issues - Discount</b>												
313384M89	56355	FEDERAL HOME LOAN BANK		12/20/2023	10,000,000.00	9,780,122.20	9,581,295.83	4.755	AA	5.000	153	11/01/2024
313384M89	56376	FEDERAL HOME LOAN BANK		01/22/2024	10,000,000.00	9,780,122.20	9,626,066.67	4.740	AA	0.000	153	11/01/2024
313384M89	56396	FEDERAL HOME LOAN BANK		02/09/2024	10,000,000.00	9,780,122.20	9,642,377.78	4.840	AA	5.064	153	11/01/2024
313384M89	56399	FEDERAL HOME LOAN BANK		02/13/2024	10,000,000.00	9,780,122.20	9,646,300.00	4.860	AA	5.083	153	11/01/2024
313384M89	56433	FEDERAL HOME LOAN BANK		03/20/2024	10,000,000.00	9,780,122.20	9,685,483.33	5.010	AA	5.255	153	11/01/2024
313384M89	56434	FEDERAL HOME LOAN BANK		03/21/2024	10,000,000.00	9,780,122.20	9,690,000.00	4.960	AA	5.201	153	11/01/2024
313384M89	56441	FEDERAL HOME LOAN BANK		04/05/2024	10,000,000.00	9,780,122.20	9,708,333.33	5.000	AA	5.222	153	11/01/2024
313312N30	56443	FEDERAL FARM CREDIT BANK		04/08/2024	10,000,000.00	9,775,838.90	9,706,000.00	5.040	AA	5.265	156	11/04/2024
313384P60	56456	Federal Home Loan Discount		04/16/2024	10,000,000.00	9,760,133.30	9,698,250.00	5.100	AA	5.331	167	11/15/2024
313384P94	56410	Federal Home Loan Discount		02/28/2024	15,000,000.00	14,633,775.00	14,454,400.00	4.960	AA	5.192	170	11/18/2024
313384R43	56407	Federal Home Loan Discount		02/26/2024	10,000,000.00	9,740,144.40	9,619,509.72	4.945	AA	5.183	181	11/29/2024
313384R76	56413	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,737,659.70	9,620,279.17	4.935	AA	5.180	184	12/02/2024
313384R76	56458	Federal Home Loan Discount		04/18/2024	10,000,000.00	9,737,659.70	9,679,533.33	5.060	AA	5.292	184	12/02/2024
313384R76	56464	Federal Home Loan Discount		04/30/2024	10,000,000.00	9,737,659.70	9,694,300.00	5.095	AA	5.347	184	12/02/2024
313384R76	56473	Federal Home Loan Discount		05/10/2024	10,000,000.00	9,737,659.70	9,709,597.22	5.075	AA	5.325	184	12/02/2024
313312S35	56476	FEDERAL FARM CREDIT BANK		05/16/2024	10,000,000.00	9,731,987.50	9,710,433.33	5.110	AA	5.363	188	12/06/2024
313384S34	56419	Federal Home Loan Discount		03/05/2024	10,000,000.00	9,731,987.50	9,624,333.33	4.900	AA	5.142	188	12/06/2024
313384S34	56432	Federal Home Loan Discount		03/20/2024	10,000,000.00	9,731,987.50	9,640,762.50	4.955	AA	5.200	188	12/06/2024
313384S34	56465	Federal Home Loan Discount		05/02/2024	10,000,000.00	9,731,987.50	9,690,258.33	5.115	AA	5.368	188	12/06/2024
313384S67	56460	FEDERAL HOME LOAN BANK		04/23/2024	10,000,000.00	9,727,733.30	9,676,722.22	5.060	AA	5.292	191	12/09/2024
313385AC0	56390	Federal Home Loan Discount		02/08/2024	10,000,000.00	9,695,597.20	9,573,291.67	4.655	AA	4.893	216	01/03/2025
313385AC0	56412	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,695,597.20	9,580,275.00	4.890	AA	5.137	216	01/03/2025
313385AC0	56472	Federal Home Loan Discount		05/10/2024	10,000,000.00	9,695,597.20	9,667,130.56	5.035	AA	5.283	216	01/03/2025
313385AC0	56480	Federal Home Loan Discount		05/23/2024	10,000,000.00	9,695,597.20	9,683,437.50	5.065	AA	5.315	216	01/03/2025
313385AC0	56482	Federal Home Loan Discount		05/29/2024	10,000,000.00	9,695,597.20	9,689,141.67	5.110	AA	5.363	216	01/03/2025
313385AF3	56389	Federal Home Loan Discount		02/07/2024	10,000,000.00	9,691,388.90	9,569,511.11	4.640	AA	4.878	219	01/06/2025
313385AQ9	56457	Federal Home Loan Discount		04/16/2024	10,000,000.00	9,678,763.90	9,617,161.11	5.030	AA	5.273	228	01/15/2025
313385AW6	56483	Federal Home Loan Discount		05/29/2024	10,000,000.00	9,670,347.20	9,665,895.83	5.075	AA	5.327	234	01/21/2025
313385BP0	56400	Federal Home Loan Discount		02/14/2024	10,000,000.00	9,649,300.00	9,525,322.22	4.760	AA	5.019	251	02/07/2025
313385BP0	56409	Federal Home Loan Discount		02/28/2024	10,000,000.00	9,649,300.00	9,536,645.83	4.835	AA	5.095	251	02/07/2025
313313BV9	56466	Federal Farm Credit Discount		05/06/2024	10,000,000.00	9,640,950.00	9,608,516.67	4.980	AA	5.230	257	02/13/2025
313313BV9	56469	Federal Farm Credit Discount		05/07/2024	10,000,000.00	9,640,950.00	9,609,900.00	4.980	AA	5.230	257	02/13/2025
<b>Subtotal and Average</b>			<b>993,596,424.07</b>		<b>1,015,000,000.00</b>	<b>998,953,741.00</b>	<b>983,514,200.01</b>			<b>5.166</b>	<b>110</b>	

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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
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			175,000,000.00	175,000,000.00	175,000,000.00	5.240	AAA	5.168	1	
SYS52471	52471	Morgan Stanley Inst Government			125,000,000.00	125,000,000.00	125,000,000.00	5.230	AAA	5.158	1	
<b>Subtotal and Average</b>			<b>318,387,096.77</b>		<b>300,000,000.00</b>	<b>300,000,000.00</b>	<b>300,000,000.00</b>			<b>5.164</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			50,000,000.00	49,709,563.35	50,000,000.00	4.332		4.273	1	
<b>Subtotal and Average</b>			<b>50,000,000.00</b>		<b>50,000,000.00</b>	<b>49,709,563.35</b>	<b>50,000,000.00</b>			<b>4.273</b>	<b>1</b>	
<b>Corporate Bonds</b>												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,991,570.84	3,999,926.17	0.500	A	0.533	17	06/18/2024
<b>Subtotal and Average</b>			<b>3,999,861.02</b>		<b>4,000,000.00</b>	<b>3,991,570.84</b>	<b>3,999,926.17</b>			<b>0.533</b>	<b>17</b>	
<b>Negotiable CD's</b>												
78015JB30	56268	Royal Bank CN		09/27/2023	10,000,000.00	10,001,910.00	10,000,000.00	5.860	A-1	5.860	19	06/20/2024
78015JDT1	56287	Royal Bank CN		10/30/2023	5,000,000.00	5,002,040.00	5,000,000.00	5.840	A-1	5.840	55	07/26/2024
78015JJB4	56336	Royal Bank CN		12/14/2023	10,000,000.00	9,980,590.00	10,000,000.00	5.180	A-1	5.180	188	12/06/2024
<b>Subtotal and Average</b>			<b>25,000,000.00</b>		<b>25,000,000.00</b>	<b>24,984,540.00</b>	<b>25,000,000.00</b>			<b>5.584</b>	<b>94</b>	
<b>Federal Agency Issues-Coupon/Bullet</b>												
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,996,593.60	4,999,475.84	3.125	AA	3.379	13	06/14/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,742,138.72	5,749,750.12	1.800	AA	1.875	16	06/17/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,997,545.55	2,999,680.75	3.250	AA	3.452	16	06/17/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,994,544.95	2,999,745.37	2.750	AA	2.828	27	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,992,726.60	3,999,660.49	2.750	AA	2.828	27	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,994,544.95	2,998,877.57	2.750	AA	3.225	27	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,994,544.95	2,999,462.20	2.750	AA	2.957	27	06/28/2024
3130AXU22	56301	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,999,948.15	5,000,000.00	5.355	AA	5.292	31	07/02/2024
3130AY5G7	56335	FEDERAL HOME LOAN BANK		12/14/2023	10,000,000.00	9,999,098.20	10,000,000.00	5.300	AA	5.238	61	08/01/2024
3130AY6M3	56348	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,978,988.60	14,997,384.44	5.000	AA	5.001	109	09/18/2024
3130AXCB2	56259	FEDERAL HOME LOAN BANK		09/22/2023	5,000,000.00	4,997,688.25	4,999,780.78	5.500	AA	5.440	111	09/20/2024
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,953,585.92	2,999,710.67	0.430	AA	0.455	114	09/23/2024
3133EPV77	56371	FEDERAL FARM CREDIT BANK		01/12/2024	10,000,000.00	9,979,860.40	9,996,339.77	4.875	AA	4.930	122	10/01/2024
3133EPX83	56374	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,991,905.35	4,999,976.09	5.000	AA	4.944	123	10/02/2024
3133EPX83	56375	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,991,905.35	5,000,000.00	5.000	AA	4.942	123	10/02/2024
3130AY7E0	56351	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,972,717.40	10,000,000.00	4.980	AA	4.917	167	11/15/2024

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<b>Federal Agency Issues-Coupon/Bullet</b>												
3130AY7E0	56352	FEDERAL HOME LOAN BANK		12/19/2023	5,000,000.00	4,986,358.70	5,000,000.00	4.980	AA	4.917	167	11/15/2024
3133EPWP6	56257	FEDERAL FARM CREDIT BANK		09/25/2023	5,000,000.00	4,999,507.40	4,999,689.29	5.500	AA	5.445	177	11/25/2024
3130B1FT9	56475	FEDERAL HOME LOAN BANK		05/16/2024	10,000,000.00	10,000,015.70	10,000,000.00	5.300	AA	5.227	188	12/06/2024
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,931,657.54	2,999,814.61	0.920	AA	0.919	191	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,931,657.54	2,999,890.33	0.920	AA	0.914	191	12/09/2024
3133EPF26	56307	FEDERAL FARM CREDIT BANK		11/20/2023	5,000,000.00	5,000,657.60	5,000,000.00	5.250	AA	5.182	195	12/13/2024
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,931,941.19	2,999,526.88	1.000	AA	1.015	202	12/20/2024
3130B1GP6	56477	FEDERAL HOME LOAN BANK		05/20/2024	10,000,000.00	9,998,000.80	10,000,000.00	5.290	AA	5.218	254	02/10/2025
3133EP4X0	56421	FEDERAL FARM CREDIT BANK		03/06/2024	10,000,000.00	9,980,076.80	9,998,793.06	5.000	AA	4.948	278	03/06/2025
3133EP4X0	56422	FEDERAL FARM CREDIT BANK		03/06/2024	10,000,000.00	9,980,076.80	9,998,527.91	5.000	AA	4.951	278	03/06/2025
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,805,548.35	4,999,755.56	0.600	AA	0.597	324	04/21/2025
3133ERFD8	56478	FEDERAL FARM CREDIT BANK		05/22/2024	5,000,000.00	4,998,491.65	4,998,357.13	5.125	AA	5.089	355	05/22/2025
3133ERFD8	56479	FEDERAL FARM CREDIT BANK		05/22/2024	5,000,000.00	4,998,491.65	4,998,342.50	5.125	AA	5.090	355	05/22/2025
3133ERFD8	56484	FEDERAL FARM CREDIT BANK		05/31/2024	10,000,000.00	9,996,983.30	9,990,064.30	5.125	AA	5.158	355	05/22/2025
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,977,270.15	4,987,670.55	4.750	AA	4.932	377	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,977,270.15	4,995,404.24	4.750	AA	4.775	377	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	4,977,270.15	4,978,460.34	4.750	AA	5.119	377	06/13/2025
3130AWLY4	56232	FEDERAL HOME LOAN BANK		08/23/2023	5,000,000.00	4,997,117.55	4,996,342.90	5.125	AA	5.128	377	06/13/2025
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,859,406.23	2,988,704.20	0.500	AA	0.855	381	06/17/2025
3133EPVY8	56254	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	4,994,614.55	4,987,880.11	5.000	AA	5.129	471	09/15/2025
3133EP3Q6	56416	FEDERAL FARM CREDIT BANK		03/01/2024	10,450,000.00	10,394,288.65	10,427,627.50	4.625	AA	4.733	478	09/22/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,813,600.91	2,970,039.77	0.500	AA	1.199	524	11/07/2025
3133EPWD3	56255	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	4,994,326.90	4,983,975.16	4.875	AA	4.991	688	04/20/2026
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,742,721.11	2,986,722.27	0.800	AA	0.986	831	09/10/2026
<b>Subtotal and Average</b>			<b>209,963,809.43</b>		<b>233,200,000.00</b>	<b>231,845,688.31</b>	<b>233,025,432.70</b>			<b>4.335</b>	<b>234</b>	
<b>Commercial Paper - Discount</b>												
62479LG58	56385	MUFG BANK LTD/NY		02/02/2024	10,000,000.00	9,948,510.00	9,776,700.00	5.220	A-1	5.413	34	07/05/2024
62479LGF6	56373	MUFG BANK LTD/NY		01/18/2024	10,000,000.00	9,933,570.00	9,742,438.89	5.180	A-1	5.391	44	07/15/2024
62479LJH9	56435	MUFG BANK LTD/NY		03/21/2024	10,000,000.00	9,837,700.00	9,738,500.00	5.230	A-1	5.445	108	09/17/2024
<b>Subtotal and Average</b>			<b>29,888,247.31</b>		<b>30,000,000.00</b>	<b>29,719,780.00</b>	<b>29,257,638.89</b>			<b>5.416</b>	<b>62</b>	
<b>Money Market Bank Account</b>												
SYS56394	56394	First American Gov Oblig Sweep		10/31/2023	11,772,534.73	11,772,534.73	11,772,534.73	5.099	AAA	5.029	1	
<b>Subtotal and Average</b>			<b>17,443,202.02</b>		<b>11,772,534.73</b>	<b>11,772,534.73</b>	<b>11,772,534.73</b>			<b>5.029</b>	<b>1</b>	

**CITY POOL FY23-24  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2024**

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			2,226,619,955.45		2,240,685,868.06	2,206,724,678.15	2,208,139,757.28			4.530	218

**CITY POOL FY23-24  
Portfolio Management  
Portfolio Details - Cash  
May 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		40,139.58	40,139.58				<b>0</b>
				Subtotal		40,139.58	40,139.58				
		<b>Total Cash and Investments</b>	<b>2,226,619,955.45</b>		<b>2,240,685,868.06</b>	<b>2,206,764,817.73</b>	<b>2,208,179,896.86</b>			<b>4.530</b>	<b>218</b>



**City Pool Portfolio  
Aging Report  
By Maturity Date  
As of June 1, 2024**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 06/01/2024 - 06/01/2024 )</b>	<b>4 Maturities</b>	<b>0 Payments</b>	361,772,534.73	16.15%	361,772,534.73	361,482,098.08
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 06/02/2024 - 07/01/2024 )</b>	<b>26 Maturities</b>	<b>0 Payments</b>	148,750,000.00	6.64%	145,982,681.71	148,597,702.91
<b>Aging Interval:</b>	<b>31 - 90 days</b>	<b>( 07/02/2024 - 08/30/2024 )</b>	<b>41 Maturities</b>	<b>0 Payments</b>	363,500,000.00	16.22%	354,828,338.48	361,045,069.78
<b>Aging Interval:</b>	<b>91 - 180 days</b>	<b>( 08/31/2024 - 11/28/2024 )</b>	<b>57 Maturities</b>	<b>0 Payments</b>	516,000,000.00	23.03%	503,207,090.63	508,162,885.73
<b>Aging Interval:</b>	<b>181 - 360 days</b>	<b>( 11/29/2024 - 05/27/2025 )</b>	<b>64 Maturities</b>	<b>0 Payments</b>	466,200,000.00	20.81%	458,163,280.89	457,637,035.56
<b>Aging Interval:</b>	<b>361 - 1080 days</b>	<b>( 05/28/2025 - 05/17/2027 )</b>	<b>91 Maturities</b>	<b>0 Payments</b>	326,851,333.33	14.59%	326,631,379.62	312,697,990.65
<b>Aging Interval:</b>	<b>1081 days and after</b>	<b>( 05/18/2027 - )</b>	<b>12 Maturities</b>	<b>0 Payments</b>	57,612,000.00	2.57%	57,554,451.22	57,101,895.44
<b>Total for</b>			<b>295 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>2,208,139,757.28</b>	<b>2,206,724,678.15</b>





**CITY POOL FY23-24  
Portfolio Management  
Portfolio Summary  
April 30, 2024**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Coupon	565,713,333.33	547,767,996.80	565,563,817.35	24.91	1,148	570	3.051	3.093
Federal Agency Issues - Discount	1,040,000,000.00	1,022,408,683.85	1,008,832,000.71	44.44	216	117	5.173	5.244
Money Market	330,000,000.00	330,000,000.00	330,000,000.00	14.54	1	1	5.154	5.226
Local Agency Investment Funds	50,000,000.00	49,709,563.35	50,000,000.00	2.20	1	1	4.213	4.272
Corporate Bonds	4,000,000.00	3,974,243.32	3,999,791.53	0.18	1,096	48	0.533	0.540
Negotiable CD's	25,000,000.00	24,983,775.00	25,000,000.00	1.10	304	125	5.584	5.662
Federal Agency Issues-Coupon/Bullet	202,200,000.00	200,584,723.81	202,016,728.43	8.90	583	243	4.157	4.215
Commercial Paper - Discount	50,000,000.00	49,575,530.00	48,831,813.89	2.15	159	56	5.494	5.570
Money Market Bank Account	35,944,379.16	35,944,379.16	35,944,379.16	1.58	1	1	5.029	5.099
<b>Investments</b>	<b>2,302,857,712.49</b>	<b>2,264,948,895.29</b>	<b>2,270,188,531.07</b>	<b>100.00%</b>	<b>443</b>	<b>218</b>	<b>4.531</b>	<b>4.594</b>

<b>Cash and Accrued Interest</b>							
Accrued Interest at Purchase		19,115.27	19,115.27				
Subtotal		19,115.27	19,115.27				
<b>Total Cash and Investments</b>	<b>2,302,857,712.49</b>	<b>2,264,968,010.56</b>	<b>2,270,207,646.34</b>		<b>443</b>	<b>218</b>	<b>4.531 4.594</b>

<b>Total Earnings</b>	<b>April 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	8,528,639.58	74,428,214.70
<b>Average Daily Balance</b>	<b>2,253,353,083.48</b>	<b>2,050,640,154.18</b>
<b>Effective Rate of Return</b>	<b>4.60%</b>	<b>4.34%</b>

Treasury Bureau, Finance Department

Reporting period 04/01/2024-04/30/2024

Run Date: 07/31/2024 - 10:00

Portfolio CP24  
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Report Ver. 7.3.11

**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133ENWLO	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,996,660.79	3,000,000.00	2.920	AA	2.880	15	05/16/2024
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,990,510.46	3,000,000.00	0.400	AA	0.395	23	05/24/2024
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,991,210.36	3,000,000.00	1.450	AA	1.430	27	05/28/2024
3130AWSB7	56217	FEDERAL HOME LOAN BANK		08/01/2023	5,000,000.00	4,999,583.75	5,000,000.00	5.470	AA	5.395	40	06/10/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,996,732.50	5,000,000.00	5.270	AA	5.202	41	06/11/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,979,140.37	3,000,000.00	1.000	AA	0.986	58	06/28/2024
3130AYC61	56363	FEDERAL HOME LOAN BANK		12/28/2023	5,000,000.00	4,995,531.75	5,000,000.00	5.115	AA	5.053	92	08/01/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,962,202.85	3,000,000.00	1.000	AA	0.986	107	08/16/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,988,996.60	5,000,000.00	5.000	AA	4.936	117	08/26/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,957,049.48	3,000,000.00	1.000	AA	0.986	119	08/28/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,495,768.60	2,500,000.00	5.100	AA	5.035	121	08/30/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,939,388.51	3,000,000.00	0.550	AA	0.542	152	09/30/2024
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,938,037.64	3,000,000.00	0.650	AA	0.641	159	10/07/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,984,465.30	5,000,000.00	5.000	AA	4.936	177	10/25/2024
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,933,697.69	3,000,000.00	0.625	AA	0.616	180	10/28/2024
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,936,070.12	3,000,000.00	0.790	AA	0.779	180	10/28/2024
3130B0RV3	56439	FEDERAL HOME LOAN BANK		04/04/2024	10,000,000.00	9,996,941.60	10,000,000.00	5.230	AA	5.166	187	11/04/2024
3130B0FT1	56426	FEDERAL HOME LOAN BANK		03/11/2024	10,000,000.00	9,991,703.80	10,000,000.00	5.130	AA	5.070	191	11/08/2024
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,976,613.25	4,998,549.86	4.500	AA	4.494	201	11/18/2024
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,929,555.41	3,000,000.00	1.000	AA	0.986	208	11/25/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,921,729.25	3,000,000.00	0.550	AA	0.542	209	11/26/2024
3133EPG90	56314	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,999,883.10	5,000,000.00	5.450	AA	5.375	212	11/29/2024
3133EPG90	56315	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,999,883.10	5,000,000.00	5.450	AA	5.375	212	11/29/2024
3133EPG90	56316	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,999,883.10	5,000,000.00	5.450	AA	5.375	212	11/29/2024
3130B0TJ8	56445	FEDERAL HOME LOAN BANK		04/09/2024	10,000,000.00	10,000,000.00	10,000,000.00	5.180	AA	5.120	222	12/09/2024
3130B0WN5	56450	FEDERAL HOME LOAN BANK		04/15/2024	10,000,000.00	9,997,370.30	10,000,000.00	5.260	AA	5.199	225	12/12/2024
3130AMXHO	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,909,398.05	2,999,715.48	0.600	AA	0.606	243	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,907,469.77	3,000,000.00	0.500	AA	0.493	243	12/30/2024
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,907,501.72	3,000,000.00	0.500	AA	0.493	243	12/30/2024
3130B0V71	56448	FEDERAL HOME LOAN BANK		04/11/2024	10,000,000.00	9,995,579.20	10,000,000.00	5.250	AA	5.189	254	01/10/2025
3130B15G8	56462	FEDERAL HOME LOAN BANK		04/25/2024	10,000,000.00	9,994,400.00	10,000,000.00	5.295	AA	5.295	254	01/10/2025
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,089,818.21	3,200,000.00	0.520	AA	0.513	272	01/28/2025
3130AYW36	56397	FEDERAL HOME LOAN BANK		02/09/2024	5,000,000.00	4,982,816.80	5,000,000.00	5.000	AA	4.932	282	02/07/2025
3130B0VX4	56449	FEDERAL HOME LOAN BANK		04/12/2024	10,000,000.00	9,993,831.70	10,000,000.00	5.250	AA	5.187	287	02/12/2025
3130B02A6	56403	FEDERAL HOME LOAN BANK		02/16/2024	5,000,000.00	4,988,862.70	5,000,000.00	5.125	AA	5.026	289	02/14/2025
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,984,438.80	5,000,000.00	5.150	AAA	5.079	289	02/14/2025

Portfolio CP24

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**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,920,568.70	3,000,000.00	2.000	AA	1.973	302	02/27/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,943,002.65	5,000,000.00	4.000	AA	3.952	303	02/28/2025
3130BOCU1	56418	FEDERAL HOME LOAN BANK		03/04/2024	5,000,000.00	4,985,127.15	5,000,000.00	5.160	AA	5.089	307	03/04/2025
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,882,209.86	3,000,000.00	0.700	AA	0.690	320	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,882,209.86	3,000,000.00	0.700	AA	0.690	320	03/17/2025
3133EP6G5	56436	FEDERAL FARM CREDIT BANK		03/25/2024	10,000,000.00	9,973,011.80	9,993,863.62	5.000	AA	5.001	328	03/25/2025
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,874,911.67	3,000,000.00	0.570	AA	0.562	330	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,875,176.09	3,000,000.00	0.550	AA	0.542	331	03/28/2025
3130BOUT4	56451	FEDERAL HOME LOAN BANK		04/15/2024	5,000,000.00	4,982,356.10	5,000,000.00	5.400	AA	5.326	349	04/15/2025
3130BOUT4	56454	FEDERAL HOME LOAN BANK		04/15/2024	5,000,000.00	4,982,356.10	5,000,000.00	5.400	AA	5.326	349	04/15/2025
3133ERBS9	56459	FEDERAL FARM CREDIT BANK		04/18/2024	10,000,000.00	9,987,129.10	9,993,504.07	5.125	AA	5.124	351	04/17/2025
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,869,942.29	3,000,000.00	0.710	AA	0.700	355	04/21/2025
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,871,181.74	3,000,000.00	0.820	AA	0.809	362	04/28/2025
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,930,275.08	3,000,000.00	3.000	AA	2.959	362	04/28/2025
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,868,192.33	3,000,000.00	0.700	AA	0.690	363	04/29/2025
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,860,325.82	3,000,000.00	0.730	AA	0.720	383	05/19/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,861,285.79	3,000,000.00	0.750	AA	0.740	392	05/28/2025
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,986,358.56	1,999,081.65	4.625	AA	4.606	401	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,376,809.55	3,398,438.81	4.625	AA	4.606	401	06/06/2025
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,855,938.65	3,000,000.00	0.780	AA	0.769	411	06/16/2025
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,270,984.37	1,333,333.33	0.760	AA	0.750	411	06/16/2025
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,856,186.96	3,000,000.00	0.800	AA	0.789	425	06/30/2025
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,840,991.45	3,000,000.00	0.700	AA	0.690	446	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,834,615.55	3,000,000.00		AA	0.592	454	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,828,432.91	3,000,000.00	0.570	AA	0.562	474	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,827,331.64	3,000,000.00	0.550	AA	0.542	475	08/19/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,828,948.73	3,000,000.00	0.650	AA	0.641	481	08/25/2025
3136G4Z2F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,827,302.15	2,999,206.67	0.625	AA	0.637	483	08/27/2025
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,922,131.65	5,000,000.00	4.050	AA	3.995	484	08/28/2025
3134H1AZ6	56234	FEDERAL HOME LOAN MTG CORP		08/28/2023	5,000,000.00	4,997,459.60	5,000,000.00	5.570	AA	5.494	484	08/28/2025
3133EPYW9	56279	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	4,995,666.95	4,991,220.07	5.125	AA	5.180	537	10/20/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,807,635.35	3,000,000.00	0.600	AA	0.592	537	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,797,413.24	3,000,000.00	0.640	AA	0.631	572	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,797,162.68	3,000,000.00	0.650	AA	0.641	574	11/26/2025
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,916,484.75	4,979,356.22	4.125	AA	4.340	586	12/08/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,758,194.78	3,000,000.00	0.500	AA	0.493	635	01/26/2026

**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,781,298.56	3,000,000.00	0.750	AA	0.602	636	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,764,696.32	3,000,000.00	0.500	AA	0.493	637	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,765,686.56	3,000,000.00	0.520	AA	0.513	637	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,771,412.48	3,000,000.00	0.580	AA	0.572	637	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,787,224.91	3,000,000.00	0.750	AA	0.533	638	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,765,351.67	3,000,000.00	0.520	AA	0.513	638	01/29/2026
3134H1QW6	56384	FEDERAL HOME LOAN MTG CORP		02/01/2024	6,500,000.00	6,442,436.46	6,500,000.00	4.800	AA	4.734	639	01/30/2026
3130AYS80	56387	FEDERAL HOME LOAN BANK		02/05/2024	4,500,000.00	4,456,705.32	4,500,000.00	4.800		4.734	645	02/05/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,767,053.96	3,000,000.00	0.600	AA	0.592	652	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,763,815.97	2,999,892.33	0.625	AA	0.618	657	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,756,014.23	3,000,000.00	0.500	AA	0.493	658	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,759,472.39	3,000,000.00	0.600	AA	0.592	663	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,771,882.28	3,000,000.00	0.750	AA	0.740	664	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,771,882.28	3,000,000.00	0.750	AA	0.740	664	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,763,954.66	3,000,000.00	0.650	AA	0.641	664	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,763,954.66	3,000,000.00	0.650	AA	0.641	664	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,761,404.42	3,000,000.00	0.625	AA	0.616	664	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,760,402.96	3,000,000.00	0.625	AA	0.616	664	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,762,714.31	3,000,000.00	0.500	AA	0.493	665	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,763,770.91	3,000,000.00	0.650	AA	0.641	666	02/26/2026
3130B0D48	56417	FEDERAL HOME LOAN BANK		03/04/2024	5,000,000.00	4,971,564.90	5,000,000.00	5.100	AA	5.008	672	03/04/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,783,764.80	3,000,000.00	1.000	AA	0.848	677	03/09/2026
3133EP5K7	56447	FEDERAL FARM CREDIT BANK		04/10/2024	4,193,000.00	4,145,525.30	4,155,788.52	4.500	AA	4.934	681	03/13/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,770,110.57	3,000,000.00	0.920	AA	0.907	691	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,706,977.67	2,925,000.00	1.000	AA	0.986	691	03/23/2026
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,777,546.40	3,000,000.00	1.050	AA	1.036	693	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,777,546.40	3,000,000.00	1.050	AA	1.036	693	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,777,546.40	3,000,000.00	1.050	AA	1.036	693	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,777,546.40	3,000,000.00	1.050	AA	1.036	693	03/25/2026
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,770,182.48	3,000,000.00	1.100	AA	1.085	721	04/22/2026
3130B13E5	56461	FEDERAL HOME LOAN BANK		04/23/2024	5,000,000.00	4,995,060.50	5,000,000.00	5.375	AA	5.301	722	04/23/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,319,123.48	2,499,502.08	1.250	AA	0.967	727	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,783,685.42	3,000,000.00	1.250	AA	1.011	727	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,765,671.92	3,000,000.00	1.050	AA	1.036	727	04/28/2026
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,782,653.60	3,000,000.00	1.250	AA	1.085	728	04/29/2026
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,781,948.57	3,000,000.00	1.350	AA	0.996	755	05/26/2026

Portfolio CP24

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**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,763,982.41	3,000,000.00	1.050	AA	0.927	756	05/27/2026
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,935,978.95	5,000,000.00	4.690	AA	4.626	769	06/09/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,753,106.24	3,000,000.00	1.050	AA	0.952	790	06/30/2026
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,741,892.96	3,000,000.00	1.000	AA	0.986	817	07/27/2026
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,730,516.54	3,000,000.00	1.050	AA	1.036	847	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,380,041.66	3,647,883.51	0.650	AA	0.666	847	08/26/2026
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,531,552.30	4,997,638.04	0.870	AA	0.878	860	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,717,404.32	3,000,000.00	0.940	AA	0.927	880	09/28/2026
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,725,663.29	3,000,000.00	1.125	AA	1.110	881	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,725,663.29	3,000,000.00	1.125	AA	1.110	881	09/29/2026
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,713,606.65	3,000,000.00	0.950	AA	0.937	882	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,716,967.79	3,000,000.00	1.000	AA	0.986	882	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,720,328.93	3,000,000.00	1.050	AA	1.036	882	09/30/2026
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,761,353.60	2,998,505.00	1.625	AA	1.372	910	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,725,740.30	3,000,000.00	1.250	AA	1.233	910	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,089,172.34	3,400,000.00	1.250	AA	1.233	910	10/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,735,411.01	3,000,000.00	1.430	AA	1.410	936	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,741,428.98	3,000,000.00	1.540	AA	1.519	943	11/30/2026
3133EPM28	56331	FEDERAL FARM CREDIT BANK		12/11/2023	5,000,000.00	4,938,159.20	5,000,000.00	4.830	AA	4.764	954	12/11/2026
3134H1MK6	56357	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,977,995.30	5,000,000.00	5.400	AA	5.326	964	12/21/2026
3134H1MK6	56358	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,977,995.30	5,000,000.00	5.400	AA	5.326	964	12/21/2026
3130B0Q77	56444	FEDERAL HOME LOAN BANK		04/08/2024	5,000,000.00	4,966,846.70	5,000,000.00	5.000	AA	4.932	1,255	10/08/2027
3130AXZP6	56337	FEDERAL HOME LOAN BANK		12/14/2023	5,000,000.00	4,959,118.90	5,000,000.00	5.300	AA	5.227	1,321	12/13/2027
3133EPN92	56359	FEDERAL FARM CREDIT BANK		12/22/2023	5,000,000.00	4,915,523.40	5,000,000.00	4.860	AA	4.793	1,330	12/22/2027
3130AYFT8	56370	FEDERAL HOME LOAN BANK		01/12/2024	5,000,000.00	4,906,924.50	5,000,000.00	4.500	AA	4.438	1,351	01/12/2028
3130AYPJ9	56380	FEDERAL HOME LOAN BANK		01/26/2024	5,000,000.00	4,909,838.65	5,000,000.00	4.500	AA	4.438	1,365	01/26/2028
3130B0EA3	56423	FEDERAL HOME LOAN BANK		03/07/2024	5,000,000.00	4,925,166.75	5,000,000.00	4.750	AA	4.681	1,405	03/06/2028
3130B0EA3	56424	FEDERAL HOME LOAN BANK		03/07/2024	5,000,000.00	4,925,166.75	5,000,000.00	4.750	AA	4.685	1,405	03/06/2028
3133EPWK7	56277	FEDERAL FARM CREDIT BANK		10/20/2023	3,012,000.00	2,979,120.13	2,953,338.09	4.500	AA	4.936	1,605	09/22/2028
3130B0EH8	56428	FEDERAL HOME LOAN BANK		03/12/2024	5,000,000.00	4,908,910.70	5,000,000.00	4.800	AA	4.719	1,776	03/12/2029
3130B0FD6	56430	FEDERAL HOME LOAN BANK		03/13/2024	4,950,000.00	4,873,968.99	4,950,000.00	4.870	AA	4.788	1,777	03/13/2029
3130BORW1	56442	FEDERAL HOME LOAN BANK		04/05/2024	5,000,000.00	4,879,892.60	5,000,000.00	4.700	AA	4.636	1,797	04/02/2029
3130B0WD7	56452	FEDERAL HOME LOAN BANK		04/15/2024	4,650,000.00	4,597,928.97	4,650,000.00	5.000	AA	4.932	1,797	04/02/2029
<b>Subtotal and Average</b>			<b>532,365,066.95</b>		<b>565,713,333.33</b>	<b>547,767,996.80</b>	<b>565,563,817.35</b>			<b>3.051</b>	<b>570</b>	

**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384WG0	56252	FEDERAL HOME LOAN BANK		09/19/2023	5,000,000.00	4,999,267.35	4,835,312.50	5.270	AA	5.504	0	05/01/2024
313384WH8	56334	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,997,069.40	9,795,875.00	5.175	AA	5.283	1	05/02/2024
313384WJ4	56281	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,997,802.10	4,859,137.50	5.310	AA	5.552	2	05/03/2024
313384WJ4	56299	FEDERAL HOME LOAN BANK		11/10/2023	5,000,000.00	4,997,802.10	4,872,031.25	5.265	AA	5.403	2	05/03/2024
313384WM7	56327	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,991,208.30	9,784,166.67	5.180	AA	5.294	5	05/06/2024
313384WN5	56437	FEDERAL HOME LOAN BANK		03/26/2024	10,000,000.00	9,989,743.10	9,938,808.33	5.245	AA	5.277	6	05/07/2024
313384WP0	56297	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,994,138.90	4,867,769.44		AA	5.478	7	05/08/2024
313384WR6	56269	FEDERAL HOME LOAN BANK		10/12/2023	5,000,000.00	4,992,673.60	4,844,680.56	5.300	AA	5.549	9	05/10/2024
313384WR6	56303	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,992,673.60	4,871,675.00	5.220	AA	5.358	9	05/10/2024
313384WR6	56338	FEDERAL HOME LOAN BANK		12/14/2023	15,000,000.00	14,978,020.80	14,684,575.00	5.115	AA	5.225	9	05/10/2024
313312XL9	56325	FEDERAL FARM CREDIT BANK		12/07/2023	10,000,000.00	9,957,506.90	9,750,116.67	5.170	AA	5.303	28	05/29/2024
313312XL9	56326	FEDERAL FARM CREDIT BANK		12/07/2023	10,000,000.00	9,957,506.90	9,750,116.67	5.170	AA	5.303	28	05/29/2024
313384XL8	56313	FEDERAL HOME LOAN BANK		11/29/2023	10,000,000.00	9,957,506.90	9,735,847.22	5.225	AA	5.367	28	05/29/2024
313312XN5	56342	FEDERAL FARM CREDIT BANK		12/15/2023	10,000,000.00	9,954,576.40	9,762,000.00		AA	5.297	30	05/31/2024
313384XR5	56291	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,975,090.30	4,846,729.17	5.255	AA	5.478	33	06/03/2024
313384XR5	56296	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,975,090.30	4,849,350.00	5.240	AA	5.460	33	06/03/2024
313384XR5	56306	FEDERAL HOME LOAN BANK		11/20/2023	5,000,000.00	4,975,090.30	4,859,397.22	5.165	AA	5.372	33	06/03/2024
313384XS3	56302	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,974,357.65	4,854,111.11	5.200	AA	5.414	34	06/04/2024
313384XT1	56329	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,947,250.00	9,742,500.00	5.150	AA	5.286	35	06/05/2024
313384XV6	56290	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,972,159.70	4,843,809.72	5.255	AA	5.481	37	06/07/2024
313384XV6	56308	FEDERAL HOME LOAN BANK		11/21/2023	5,000,000.00	4,972,159.70	4,856,830.56	5.180	AA	5.390	37	06/07/2024
313384XV6	56320	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,944,319.40	9,727,787.50	5.185	AA	5.417	37	06/07/2024
313384XV6	56321	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,944,319.40	9,727,787.50	5.185	AA	5.417	37	06/07/2024
313384XV6	56332	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,944,319.40	9,744,179.17	5.145	AA	5.280	37	06/07/2024
313384XY0	56249	FEDERAL HOME LOAN BANK		09/15/2023	5,000,000.00	4,969,961.80	4,803,293.75	5.265	AA	5.525	40	06/10/2024
313384XY0	56251	FEDERAL HOME LOAN BANK		09/18/2023	5,000,000.00	4,969,961.80	4,805,487.50	5.265	AA	5.523	40	06/10/2024
313384XY0	56282	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,969,961.80	4,832,066.67	5.280	AA	5.535	40	06/10/2024
313384YC7	56343	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,934,062.50	9,742,773.33	5.088	AA	5.222	44	06/14/2024
313384YW3	56328	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,908,912.50	9,707,325.00	5.090	AA	5.322	62	07/02/2024
313384YW3	56463	FEDERAL HOME LOAN BANK		04/25/2024	10,000,000.00	9,908,912.50	9,901,116.67	5.235	AA	5.287	62	07/02/2024
313384YZ6	56221	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,952,287.50	4,764,602.78	5.105	AA	5.391	65	07/05/2024
313384YZ6	56300	Federal Home Loan Discount		11/10/2023	5,000,000.00	4,952,287.50	4,827,945.83	5.205	AA	5.442	65	07/05/2024
313384YZ6	56319	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,952,287.50	4,845,583.33	5.100	AA	5.337	65	07/05/2024
313384YZ6	56323	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,904,575.00	9,698,319.44	5.075	AA	5.308	65	07/05/2024
313384YZ6	56356	Federal Home Loan Discount		12/20/2023	10,000,000.00	9,904,575.00	9,723,625.00	5.025	AA	5.248	65	07/05/2024
313384YZ6	56361	Federal Home Loan Discount		12/27/2023	15,000,000.00	14,856,862.50	14,604,868.75	4.965	AA	5.181	65	07/05/2024

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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
<b>Federal Agency Issues - Discount</b>												
313384YZ6	56368	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,856,862.50	14,630,881.25	5.005	AA	5.131	65	07/05/2024
313384YZ6	56379	Federal Home Loan Discount		01/24/2024	10,000,000.00	9,904,575.00	9,772,252.78	5.030	AA	5.147	65	07/05/2024
313384YZ6	56386	Federal Home Loan Discount		02/05/2024	10,000,000.00	9,904,575.00	9,787,341.67	5.070	AA	5.180	65	07/05/2024
313384YZ6	56398	Federal Home Loan Discount		02/12/2024	10,000,000.00	9,904,575.00	9,796,400.00	5.090	AA	5.196	65	07/05/2024
313384ZC6	56330	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,900,237.50	9,702,208.33	5.105	AA	5.339	68	07/08/2024
313384ZE2	56366	FEDERAL HOME LOAN BANK		01/10/2024	10,000,000.00	9,897,345.80	9,745,048.33	5.043	AA	5.175	70	07/10/2024
313384ZG7	56369	FEDERAL HOME LOAN BANK		01/12/2024	10,000,000.00	9,894,454.20	9,745,503.33	5.034	AA	5.165	72	07/12/2024
313312ZZ6	56408	Federal Farm Credit Discount		02/26/2024	10,000,000.00	9,869,875.00	9,779,266.67	5.160	AA	5.276	89	07/29/2024
313384A41	56405	Federal Home Loan Discount		02/22/2024	10,000,000.00	9,864,633.30	9,771,693.06	5.105	AA	5.224	92	08/01/2024
313384A58	56333	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,863,177.80	9,671,425.00	5.055	AA	5.294	93	08/02/2024
313384A58	56345	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,863,177.80	9,683,979.17	4.925	AA	5.153	93	08/02/2024
313384A58	56347	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,794,766.70	14,529,275.00	4.955	AA	5.184	93	08/02/2024
313384A58	56349	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,863,177.80	9,686,929.17	4.965	AA	5.195	93	08/02/2024
313384A58	56362	FEDERAL HOME LOAN BANK		12/27/2023	15,000,000.00	14,794,766.70	14,552,418.75	4.905	AA	5.127	93	08/02/2024
313384A58	56364	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,863,177.80	9,715,950.00	4.940	AA	5.139	93	08/02/2024
313384A58	56411	FEDERAL HOME LOAN BANK		02/28/2024	10,000,000.00	9,863,177.80	9,777,266.67	5.140	AA	5.257	93	08/02/2024
313384A58	56425	FEDERAL HOME LOAN BANK		03/08/2024	10,000,000.00	9,863,177.80	9,791,545.83	5.105	AA	5.214	93	08/02/2024
313384A58	56427	FEDERAL HOME LOAN BANK		03/11/2024	10,000,000.00	9,863,177.80	9,795,800.00	5.105	AA	5.211	93	08/02/2024
313312A83	56429	Federal Farm Credit Discount		03/12/2024	10,000,000.00	9,858,811.10	9,792,355.56	5.120	AA	5.229	96	08/05/2024
313312B74	56271	FEDERAL FARM CREDIT BANK		10/13/2023	5,000,000.00	4,924,311.10	4,780,022.22	5.210	AA	5.491	103	08/12/2024
313384B73	56365	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,848,622.20	9,704,638.89	4.900	AA	5.102	103	08/12/2024
313384B73	56388	FEDERAL HOME LOAN BANK		02/07/2024	10,000,000.00	9,848,622.20	9,740,277.78	5.000	AA	5.190	103	08/12/2024
313312C99	56284	FEDERAL FARM CREDIT BANK		10/27/2023	5,000,000.00	4,917,033.35	4,783,333.33	5.200	AA	5.478	113	08/22/2024
313384E54	56372	FEDERAL HOME LOAN BANK		01/17/2024	10,000,000.00	9,819,050.00	9,689,500.00	4.860	AA	5.066	125	09/03/2024
313384E54	56453	FEDERAL HOME LOAN BANK		04/15/2024	10,000,000.00	9,819,050.00	9,798,683.33	5.140	AA	5.246	125	09/03/2024
313384E88	56341	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,814,741.70	9,642,008.33	4.845	AA	5.080	128	09/06/2024
313384E88	56378	FEDERAL HOME LOAN BANK		01/24/2024	10,000,000.00	9,814,741.70	9,692,388.89	4.900	AA	5.107	128	09/06/2024
313384E88	56381	FEDERAL HOME LOAN BANK		01/26/2024	10,000,000.00	9,814,741.70	9,697,600.00	4.860	AA	5.063	128	09/06/2024
313384E88	56383	FEDERAL HOME LOAN BANK		01/31/2024	10,000,000.00	9,814,741.70	9,701,612.50	4.905	AA	5.108	128	09/06/2024
313384E88	56401	FEDERAL HOME LOAN BANK		02/14/2024	10,000,000.00	9,814,741.70	9,712,430.56	5.050	AA	5.255	128	09/06/2024
313384E88	56420	FEDERAL HOME LOAN BANK		03/05/2024	10,000,000.00	9,814,741.70	9,739,715.28	5.065	AA	5.315	128	09/06/2024
313384E88	56440	FEDERAL HOME LOAN BANK		04/04/2024	10,000,000.00	9,814,741.70	9,780,416.67	5.100	AA	5.215	128	09/06/2024
313384F38	56391	FEDERAL HOME LOAN BANK		02/08/2024	10,000,000.00	9,810,433.30	9,707,533.33	4.920	AA	5.122	131	09/09/2024
313384G29	56406	Federal Home Loan Discount		02/23/2024	10,000,000.00	9,800,380.60	9,711,313.89	5.045	AA	5.250	138	09/16/2024
313312G46	56455	Federal Farm Credit Discount		04/16/2024	10,000,000.00	9,797,508.30	9,776,541.67	5.190	AA	5.309	140	09/18/2024
313384G60	56402	FEDERAL HOME LOAN BANK		02/15/2024	10,000,000.00	9,794,636.10	9,696,313.89	5.015	AA	5.226	142	09/20/2024

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**CITY POOL FY23-24**  
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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
<b>Federal Agency Issues - Discount</b>												
313312H29	56446	FEDERAL FARM CREDIT BANK		04/09/2024	10,000,000.00	9,788,891.70	9,760,600.00	5.130	AA	5.256	146	09/24/2024
313384H36	56414	Federal Home Loan Discount		03/01/2024	10,000,000.00	9,787,455.60	9,707,066.67	5.070	AA	5.320	147	09/25/2024
313384H93	56346	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,669,862.45	14,420,400.00	4.830	AA	5.071	153	10/01/2024
313384H93	56404	FEDERAL HOME LOAN BANK		02/21/2024	10,000,000.00	9,779,908.30	9,690,277.78	5.000	AA	5.213	153	10/01/2024
313384J34	56354	FEDERAL HOME LOAN BANK		12/20/2023	15,000,000.00	14,665,575.00	14,422,200.00	4.815	AA	5.055	155	10/03/2024
313384J34	56382	FEDERAL HOME LOAN BANK		01/29/2024	10,000,000.00	9,777,050.00	9,669,333.33	4.800	AA	5.011	155	10/03/2024
313384J42	56344	Federal Home Loan Discount		12/15/2023	10,000,000.00	9,775,620.80	9,609,633.33	4.780	AA	5.019	156	10/04/2024
313384J42	56360	Federal Home Loan Discount		12/22/2023	10,000,000.00	9,775,620.80	9,620,920.83	4.755	AA	4.989	156	10/04/2024
313384J42	56367	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,663,431.20	14,463,441.67	4.805	AA	5.027	156	10/04/2024
313384J42	56395	Federal Home Loan Discount		02/09/2024	10,000,000.00	9,775,620.80	9,676,055.56	4.900	AA	5.114	156	10/04/2024
313384J42	56415	Federal Home Loan Discount		03/01/2024	10,000,000.00	9,775,620.80	9,696,802.78	5.030	AA	5.277	156	10/04/2024
313384J42	56431	Federal Home Loan Discount		03/19/2024	15,000,000.00	14,663,431.20	14,581,270.83	5.050	AA	5.298	156	10/04/2024
313384J42	56438	Federal Home Loan Discount		04/02/2024	15,000,000.00	14,663,431.20	14,610,729.17	5.050	AA	5.270	156	10/04/2024
313384M89	56312	FEDERAL HOME LOAN BANK		11/28/2023	5,000,000.00	4,869,086.80	4,763,641.67	5.020	AA	5.295	184	11/01/2024
313384M89	56355	FEDERAL HOME LOAN BANK		12/20/2023	10,000,000.00	9,738,173.60	9,581,295.83	4.755	AA	5.000	184	11/01/2024
313384M89	56376	FEDERAL HOME LOAN BANK		01/22/2024	10,000,000.00	9,738,173.60	9,626,066.67	4.740	AA	0.000	184	11/01/2024
313384M89	56396	FEDERAL HOME LOAN BANK		02/09/2024	10,000,000.00	9,738,173.60	9,642,377.78	4.840	AA	5.064	184	11/01/2024
313384M89	56399	FEDERAL HOME LOAN BANK		02/13/2024	10,000,000.00	9,738,173.60	9,646,300.00	4.860	AA	5.083	184	11/01/2024
313384M89	56433	FEDERAL HOME LOAN BANK		03/20/2024	10,000,000.00	9,738,173.60	9,685,483.33	5.010	AA	5.255	184	11/01/2024
313384M89	56434	FEDERAL HOME LOAN BANK		03/21/2024	10,000,000.00	9,738,173.60	9,690,000.00	4.960	AA	5.201	184	11/01/2024
313384M89	56441	FEDERAL HOME LOAN BANK		04/05/2024	10,000,000.00	9,738,173.60	9,708,333.33	5.000	AA	5.222	184	11/01/2024
313312N30	56443	FEDERAL FARM CREDIT BANK		04/08/2024	10,000,000.00	9,733,927.80	9,706,000.00	5.040	AA	5.265	187	11/04/2024
313384P60	56456	Federal Home Loan Discount		04/16/2024	10,000,000.00	9,718,359.70	9,698,250.00	5.100	AA	5.331	198	11/15/2024
313384P94	56410	Federal Home Loan Discount		02/28/2024	15,000,000.00	14,571,170.85	14,454,400.00	4.960	AA	5.192	201	11/18/2024
313384R43	56407	Federal Home Loan Discount		02/26/2024	10,000,000.00	9,698,545.80	9,619,509.72	4.945	AA	5.183	212	11/29/2024
313384R76	56413	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,695,800.00	9,620,279.17	4.935	AA	5.180	215	12/02/2024
313384R76	56458	Federal Home Loan Discount		04/18/2024	10,000,000.00	9,695,800.00	9,679,533.33	5.060	AA	5.292	215	12/02/2024
313384R76	56464	Federal Home Loan Discount		04/30/2024	10,000,000.00	9,695,800.00	9,694,300.00	5.095	AA	5.347	215	12/02/2024
313384S34	56419	Federal Home Loan Discount		03/05/2024	10,000,000.00	9,690,166.70	9,624,333.33	4.900	AA	5.142	219	12/06/2024
313384S34	56432	Federal Home Loan Discount		03/20/2024	10,000,000.00	9,690,166.70	9,640,762.50	4.955	AA	5.200	219	12/06/2024
313384S67	56460	FEDERAL HOME LOAN BANK		04/23/2024	10,000,000.00	9,685,941.70	9,676,722.22	5.060	AA	5.292	222	12/09/2024
313385AC0	56390	Federal Home Loan Discount		02/08/2024	10,000,000.00	9,651,766.70	9,573,291.67	4.655	AA	4.893	247	01/03/2025
313385AC0	56412	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,651,766.70	9,580,275.00	4.890	AA	5.137	247	01/03/2025
313385AF3	56389	Federal Home Loan Discount		02/07/2024	10,000,000.00	9,647,554.20	9,569,511.11	4.640	AA	4.878	250	01/06/2025
313385AQ9	56457	Federal Home Loan Discount		04/16/2024	10,000,000.00	9,634,916.70	9,617,161.11	5.030	AA	5.273	259	01/15/2025
313385BP0	56400	Federal Home Loan Discount		02/14/2024	10,000,000.00	9,606,158.30	9,525,322.22	4.760	AA	5.019	282	02/07/2025



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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313385BP0	56409	Federal Home Loan Discount		02/28/2024	10,000,000.00	9,606,158.30	9,536,645.83	4.835	AA	5.095	282	02/07/2025
<b>Subtotal and Average</b>			<b>1,027,208,342.69</b>		<b>1,040,000,000.00</b>	<b>1,022,408,683.85</b>	<b>1,008,832,000.71</b>			<b>5.173</b>	<b>117</b>	
<b>Money Market</b>												
SYS52411	52411	Fidelity Inst Government			200,000,000.00	200,000,000.00	200,000,000.00	5.230	AAA	5.158	1	
SYS52471	52471	Morgan Stanley Inst Government			130,000,000.00	130,000,000.00	130,000,000.00	5.220	AAA	5.148	1	
<b>Subtotal and Average</b>			<b>344,333,333.33</b>		<b>330,000,000.00</b>	<b>330,000,000.00</b>	<b>330,000,000.00</b>			<b>5.154</b>	<b>1</b>	
<b>Local Agency Investment Funds</b>												
SYS43	43	Local Agency Investment Fund			50,000,000.00	49,709,563.35	50,000,000.00	4.272		4.213	1	
<b>Subtotal and Average</b>			<b>50,000,000.00</b>		<b>50,000,000.00</b>	<b>49,709,563.35</b>	<b>50,000,000.00</b>			<b>4.213</b>	<b>1</b>	
<b>Corporate Bonds</b>												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,974,243.32	3,999,791.53	0.500	A	0.533	48	06/18/2024
<b>Subtotal and Average</b>			<b>3,999,728.56</b>		<b>4,000,000.00</b>	<b>3,974,243.32</b>	<b>3,999,791.53</b>			<b>0.533</b>	<b>48</b>	
<b>Negotiable CD's</b>												
78015JB30	56268	Royal Bank CN		09/27/2023	10,000,000.00	10,004,190.00	10,000,000.00	5.860	A-1	5.860	50	06/20/2024
78015JDT1	56287	Royal Bank CN		10/30/2023	5,000,000.00	5,003,225.00	5,000,000.00	5.840	A-1	5.840	86	07/26/2024
78015JJB4	56336	Royal Bank CN		12/14/2023	10,000,000.00	9,976,360.00	10,000,000.00	5.180	A-1	5.180	219	12/06/2024
<b>Subtotal and Average</b>			<b>25,000,000.00</b>		<b>25,000,000.00</b>	<b>24,983,775.00</b>	<b>25,000,000.00</b>			<b>5.584</b>	<b>125</b>	
<b>Federal Agency Issues-Coupon/Bullet</b>												
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,995,403.92	3,999,887.50	2.625	AA	2.658	15	05/16/2024
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,994,254.90	4,994,676.09	2.625	AA	5.206	15	05/16/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,985,633.90	4,998,266.23	3.125	AA	3.379	44	06/14/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,723,182.40	5,749,281.60	1.800	AA	1.875	47	06/17/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,991,416.43	2,999,082.17	3.250	AA	3.452	47	06/17/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,986,344.09	2,999,462.44	2.750	AA	2.828	58	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,981,792.12	3,999,283.25	2.750	AA	2.828	58	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,986,344.09	2,997,630.43	2.750	AA	3.225	58	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,986,344.09	2,998,864.65	2.750	AA	2.957	58	06/28/2024
3130AXU22	56301	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	5,000,414.00	5,000,000.00	5.355	AA	5.292	62	07/02/2024
3130AY5G7	56335	FEDERAL HOME LOAN BANK		12/14/2023	10,000,000.00	9,999,953.40	10,000,000.00	5.300	AA	5.238	92	08/01/2024
3130AY6M3	56348	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,977,320.30	14,996,651.11	5.000	AA	5.001	140	09/18/2024

**CITY POOL FY23-24**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
<b>Federal Agency Issues-Coupon/Bullet</b>												
3130AXCB2	56259	FEDERAL HOME LOAN BANK		09/22/2023	5,000,000.00	4,999,070.25	4,999,720.45	5.500	AA	5.440	142	09/20/2024
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,941,246.47	2,999,633.17	0.430	AA	0.455	145	09/23/2024
3133EPV77	56371	FEDERAL FARM CREDIT BANK		01/12/2024	10,000,000.00	9,973,807.60	9,995,424.71	4.875	AA	4.930	153	10/01/2024
3133EPX83	56374	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,989,391.80	4,999,970.16	5.000	AA	4.944	154	10/02/2024
3133EPX83	56375	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,989,391.80	5,000,000.00	5.000	AA	4.942	154	10/02/2024
3130AY7E0	56351	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,983,107.00	10,000,000.00	4.980	AA	4.917	198	11/15/2024
3130AY7E0	56352	FEDERAL HOME LOAN BANK		12/19/2023	5,000,000.00	4,991,553.50	5,000,000.00	4.980	AA	4.917	198	11/15/2024
3133EPWP6	56257	FEDERAL FARM CREDIT BANK		09/25/2023	5,000,000.00	5,001,773.55	4,999,635.71	5.500	AA	5.445	208	11/25/2024
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,922,798.06	2,999,785.03	0.920	AA	0.919	222	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,922,798.06	2,999,872.83	0.920	AA	0.914	222	12/09/2024
3133EPF26	56307	FEDERAL FARM CREDIT BANK		11/20/2023	5,000,000.00	4,996,316.40	5,000,000.00	5.250	AA	5.182	226	12/13/2024
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,919,353.16	2,999,455.56	1.000	AA	1.015	233	12/20/2024
3133EP4X0	56421	FEDERAL FARM CREDIT BANK		03/06/2024	10,000,000.00	9,975,064.40	9,998,661.39	5.000	AA	4.948	309	03/06/2025
3133EP4X0	56422	FEDERAL FARM CREDIT BANK		03/06/2024	10,000,000.00	9,975,064.40	9,998,367.32	5.000	AA	4.951	309	03/06/2025
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,780,242.90	4,999,732.64	0.600	AA	0.597	355	04/21/2025
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,973,697.90	4,986,676.24	4.750	AA	4.932	408	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,973,697.90	4,995,033.61	4.750	AA	4.775	408	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	4,973,697.90	4,976,723.28	4.750	AA	5.119	408	06/13/2025
3130AWLY4	56232	FEDERAL HOME LOAN BANK		08/23/2023	5,000,000.00	4,994,267.15	4,996,047.97	5.125	AA	5.128	408	06/13/2025
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,846,406.27	2,987,802.94	0.500	AA	0.855	412	06/17/2025
3133EPVY8	56254	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	4,987,642.05	4,987,096.50	5.000	AA	5.129	502	09/15/2025
3133EP3Q6	56416	FEDERAL FARM CREDIT BANK		03/01/2024	10,450,000.00	10,371,917.08	10,426,202.50	4.625	AA	4.733	509	09/22/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,797,486.47	2,968,297.90	0.500	AA	1.199	555	11/07/2025
3133EPWD3	56255	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	4,978,835.00	4,983,267.14	4.875	AA	4.991	719	04/20/2026
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,717,693.10	2,986,235.91	0.800	AA	0.986	862	09/10/2026
<b>Subtotal and Average</b>			<b>205,403,326.32</b>		<b>202,200,000.00</b>	<b>200,584,723.81</b>	<b>202,016,728.43</b>			<b>4.157</b>	<b>243</b>	
<b>Commercial Paper - Discount</b>												
62479LE19	56350	MUFG BANK LTD/NY		12/19/2023	10,000,000.00	9,998,520.00	9,799,744.44	5.380	A-1	5.566	0	05/01/2024
62479LE35	56324	MUFG BANK LTD/NY		12/06/2023	10,000,000.00	9,995,570.00	9,774,430.56	5.450	A-1	5.653	2	05/03/2024
62479LG58	56385	MUFG BANK LTD/NY		02/02/2024	10,000,000.00	9,901,950.00	9,776,700.00	5.220	A-1	5.413	65	07/05/2024
62479LGF6	56373	MUFG BANK LTD/NY		01/18/2024	10,000,000.00	9,886,850.00	9,742,438.89	5.180	A-1	5.391	75	07/15/2024
62479LJH9	56435	MUFG BANK LTD/NY		03/21/2024	10,000,000.00	9,792,640.00	9,738,500.00	5.230	A-1	5.445	139	09/17/2024
<b>Subtotal and Average</b>			<b>48,831,813.89</b>		<b>50,000,000.00</b>	<b>49,575,530.00</b>	<b>48,831,813.89</b>			<b>5.494</b>	<b>56</b>	

**CITY POOL FY23-24  
Portfolio Management  
Portfolio Details - Investments  
April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
<b>Money Market Bank Account</b>												
SYS56394	56394	First American Gov Oblig Sweep		10/31/2023	35,944,379.16	35,944,379.16	35,944,379.16	5.099	AAA	5.029	1	
		<b>Subtotal and Average</b>	<b>16,211,471.74</b>		<b>35,944,379.16</b>	<b>35,944,379.16</b>	<b>35,944,379.16</b>			<b>5.029</b>	<b>1</b>	
		<b>Total and Average</b>	<b>2,253,353,083.48</b>		<b>2,302,857,712.49</b>	<b>2,264,948,895.29</b>	<b>2,270,188,531.07</b>			<b>4.531</b>	<b>218</b>	

**CITY POOL FY23-24  
Portfolio Management  
Portfolio Details - Cash  
April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
<b>Average Balance</b>			<b>0.00</b>	Accrued Interest at Purchase		19,115.27	19,115.27				<b>0</b>
				Subtotal		19,115.27	19,115.27				
<b>Total Cash and Investments</b>			<b>2,253,353,083.48</b>		<b>2,302,857,712.49</b>	<b>2,264,968,010.56</b>	<b>2,270,207,646.34</b>			<b>4.531</b>	<b>218</b>



**City Pool Portfolio**  
**Aging Report**  
**By Maturity Date**  
**As of May 1, 2024**

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 05/01/2024 - 05/01/2024 )	6 Maturities	0 Payments	430,944,379.16	18.71%	430,579,436.10	430,651,729.86
Aging Interval:	1 - 30 days	( 05/02/2024 - 05/31/2024 )	19 Maturities	0 Payments	138,000,000.00	5.99%	135,285,793.46	137,721,839.43
Aging Interval:	31 - 90 days	( 06/01/2024 - 07/30/2024 )	46 Maturities	0 Payments	333,750,000.00	14.49%	326,529,193.55	331,328,690.11
Aging Interval:	91 - 180 days	( 07/31/2024 - 10/28/2024 )	59 Maturities	0 Payments	533,500,000.00	23.17%	520,281,600.32	524,793,611.46
Aging Interval:	181 - 360 days	( 10/29/2024 - 04/26/2025 )	67 Maturities	0 Payments	490,200,000.00	21.29%	481,340,939.33	480,880,414.81
Aging Interval:	361 - 1080 days	( 04/27/2025 - 04/16/2027 )	91 Maturities	0 Payments	318,851,333.33	13.85%	318,618,230.22	302,824,202.58
Aging Interval:	1081 days and after	( 04/17/2027 - )	12 Maturities	0 Payments	57,612,000.00	2.50%	57,553,338.09	56,748,407.04
<b>Total for</b>			<b>300 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>2,270,188,531.07</b>	<b>2,264,948,895.29</b>

**Appendix B - City of Oakland  
Redevelopment Successor  
Agency Portfolio Detail for Period  
Ended June 30, 2024**



**Successor Pool FY23-24  
Portfolio Management  
Portfolio Summary  
June 30, 2024**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	18,000,000.00	17,981,205.46	17,959,840.28	89.98	15	4	5.233	5.305
Money Market	2,000,000.00	2,000,000.00	2,000,000.00	10.02	1	1	5.178	5.250
<b>Investments</b>	<b>20,000,000.00</b>	<b>19,981,205.46</b>	<b>19,959,840.28</b>	<b>100.00%</b>	<b>14</b>	<b>4</b>	<b>5.227</b>	<b>5.300</b>

<b>Total Earnings</b>	<b>June 30 Month Ending</b>	<b>Fiscal Year To Date</b>	<b>Fiscal Year Ending</b>
Current Year	82,959.93	1,028,699.56	1,028,699.56
<b>Average Daily Balance</b>	<b>19,017,750.77</b>	<b>19,469,187.53</b>	
<b>Effective Rate of Return</b>	<b>5.31%</b>	<b>5.27%</b>	

Treasury Bureau, Finance Department

**Successor Pool FY23-24  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384YV5	51345	Federal Home Loan Bank Discoun		06/26/2024	13,000,000.00	12,994,317.96	12,990,611.11	5.200	AA	5.276	0	07/01/2024
313384ZL6	51344	Federal Home Loan Bank Discoun		06/04/2024	5,000,000.00	4,986,887.50	4,969,229.17	5.275	AA	5.381	15	07/16/2024
<b>Subtotal and Average</b>			<b>11,684,417.44</b>		<b>18,000,000.00</b>	<b>17,981,205.46</b>	<b>17,959,840.28</b>			<b>5.305</b>	<b>4</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			2,000,000.00	2,000,000.00	2,000,000.00	5.250	AAA	5.250	1	
<b>Subtotal and Average</b>			<b>7,333,333.33</b>		<b>2,000,000.00</b>	<b>2,000,000.00</b>	<b>2,000,000.00</b>			<b>5.250</b>	<b>1</b>	
<b>Total and Average</b>			<b>19,017,750.77</b>		<b>20,000,000.00</b>	<b>19,981,205.46</b>	<b>19,959,840.28</b>			<b>5.300</b>	<b>4</b>	





**Successor Agency Pool  
Aging Report  
By Maturity Date  
As of July 1, 2024**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 07/01/2024 - 07/01/2024 )</b>	<b>2 Maturities</b>	<b>0 Payments</b>	15,000,000.00	75.00%	14,990,611.11	14,990,611.11
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 07/02/2024 - 07/31/2024 )</b>	<b>1 Maturities</b>	<b>0 Payments</b>	5,000,000.00	25.00%	4,969,229.17	4,969,229.17
<b>Aging Interval:</b>	<b>31 days and after</b>	<b>( 08/01/2024 - )</b>	<b>0 Maturities</b>	<b>0 Payments</b>	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>3 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>19,959,840.28</b>	<b>19,959,840.28</b>



**Successor Pool FY23-24  
Portfolio Management  
Portfolio Summary  
May 31, 2024**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	13,000,000.00	12,976,075.00	12,949,846.39	86.62	26	12	5.284	5.358
Money Market	2,000,000.00	2,000,000.00	2,000,000.00	13.38	1	1	5.168	5.240
<b>Investments</b>	<b>15,000,000.00</b>	<b>14,976,075.00</b>	<b>14,949,846.39</b>	<b>100.00%</b>	<b>23</b>	<b>10</b>	<b>5.269</b>	<b>5.342</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	69,676.00	945,739.63
<b>Average Daily Balance</b>	<b>15,448,556.82</b>	<b>19,509,494.38</b>
<b>Effective Rate of Return</b>	<b>5.31%</b>	<b>5.27%</b>

Treasury Bureau, Finance Department

**Successor Pool FY23-24  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313384XY0	51342	Federal Home Loan Bank Discoun		05/15/2024	8,000,000.00	7,988,400.00	7,969,608.89	5.260	AA	5.353	9	06/10/2024
313384YF0	51343	Federal Home Loan Bank Discoun		05/21/2024	5,000,000.00	4,987,675.00	4,980,237.50	5.270	AA	5.364	16	06/17/2024
<b>Subtotal and Average</b>			<b>9,738,879.40</b>		<b>13,000,000.00</b>	<b>12,976,075.00</b>	<b>12,949,846.39</b>			<b>5.358</b>	<b>12</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			2,000,000.00	2,000,000.00	2,000,000.00	5.240	AAA	5.240	1	
<b>Subtotal and Average</b>			<b>5,709,677.42</b>		<b>2,000,000.00</b>	<b>2,000,000.00</b>	<b>2,000,000.00</b>			<b>5.240</b>	<b>1</b>	
<b>Total and Average</b>			<b>15,448,556.82</b>		<b>15,000,000.00</b>	<b>14,976,075.00</b>	<b>14,949,846.39</b>			<b>5.342</b>	<b>10</b>	



**Successor Agency Pool  
Aging Report  
By Maturity Date  
As of June 1, 2024**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
<b>Aging Interval:</b>	<b>0 days</b>	<b>( 06/01/2024 - 06/01/2024 )</b>	<b>1 Maturities</b>	<b>0 Payments</b>	2,000,000.00	13.33%	2,000,000.00	2,000,000.00
<b>Aging Interval:</b>	<b>1 - 30 days</b>	<b>( 06/02/2024 - 07/01/2024 )</b>	<b>2 Maturities</b>	<b>0 Payments</b>	13,000,000.00	86.67%	12,949,846.39	12,976,075.00
<b>Aging Interval:</b>	<b>31 days and after</b>	<b>( 07/02/2024 - )</b>	<b>0 Maturities</b>	<b>0 Payments</b>	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>3 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>14,949,846.39</b>	<b>14,976,075.00</b>



**Successor Pool FY23-24  
Portfolio Management  
Portfolio Summary  
April 30, 2024**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Federal Agency Issues - Discount	13,000,000.00	12,981,683.99	12,954,660.56	81.20	24	9	5.269	5.342
Money Market	3,000,000.00	3,000,000.00	3,000,000.00	18.80	1	1	5.158	5.230
<b>Investments</b>	<b>16,000,000.00</b>	<b>15,981,683.99</b>	<b>15,954,660.56</b>	<b>100.00%</b>	<b>20</b>	<b>7</b>	<b>5.248</b>	<b>5.321</b>

<b>Total Earnings</b>	<b>April 30 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	68,589.70	876,063.63
<b>Average Daily Balance</b>	<b>15,806,343.18</b>	<b>19,922,245.42</b>
<b>Effective Rate of Return</b>	<b>5.28%</b>	<b>5.26%</b>

Treasury Bureau, Finance Department

**Successor Pool FY23-24  
Portfolio Management  
Portfolio Details - Investments  
April 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Discount</b>												
313588WG6	51340	Fannie Mae Discount		04/04/2024	5,000,000.00	4,999,267.35	4,980,425.00	5.220	AA	5.313	0	05/01/2024
313384WW5	51341	Federal Home Loan Bank Discoun		04/23/2024	8,000,000.00	7,982,416.64	7,974,235.56	5.270	AA	5.360	14	05/15/2024
<b>Subtotal and Average</b>			<b>7,739,676.51</b>		<b>13,000,000.00</b>	<b>12,981,683.99</b>	<b>12,954,660.56</b>			<b>5.342</b>	<b>9</b>	
<b>Money Market</b>												
SYS50914	50914	Fidelity Inst Government			3,000,000.00	3,000,000.00	3,000,000.00	5.230	AAA	5.230	1	
<b>Subtotal and Average</b>			<b>8,066,666.67</b>		<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>3,000,000.00</b>			<b>5.230</b>	<b>1</b>	
<b>Total and Average</b>			<b>15,806,343.18</b>		<b>16,000,000.00</b>	<b>15,981,683.99</b>	<b>15,954,660.56</b>			<b>5.321</b>	<b>7</b>	



**Successor Agency Pool  
Aging Report  
By Maturity Date  
As of May 1, 2024**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	( 05/01/2024 - 05/01/2024 )	2 Maturities	0 Payments	8,000,000.00	50.00%	7,980,425.00	7,999,267.35
Aging Interval:	1 - 30 days	( 05/02/2024 - 05/31/2024 )	1 Maturities	0 Payments	8,000,000.00	50.00%	7,974,235.56	7,982,416.64
Aging Interval:	31 days and after	( 06/01/2024 - )	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
<b>Total for</b>			<b>3 Investments</b>	<b>0 Payments</b>		<b>100.00</b>	<b>15,954,660.56</b>	<b>15,981,683.99</b>