



AGENDA REPORT

TO: Jestin D. Johnson
City Administrator

FROM: Erin Roseman
Director of Finance

SUBJECT: Cash Management Informational
Report For the Quarter Ended
March 31, 2023

DATE: June 14, 2023

City Administrator Approval


Jestin Johnson (Jun 30, 2023 01:44 PDT)

Date: Jun 30, 2023

RECOMMENDATION

Staff Recommends That The City Council Receive The Informational Cash Management Report For The Quarter Ended March 31, 2023.

EXECUTIVE SUMMARY

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department submits a quarterly informational cash management report to the City Council. For the quarter ended March 31, 2023, the City's Operating Pool Portfolio had a balance of \$1.98 billion and yielded 3.45 percent, while the Successor Agency's Portfolio had a balance of \$11.97 million and yielded 4.57 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 March 31, 2023, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year (FY) 2022-23. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in **Attachment A** are each portfolio's current market value and yield as of March 31, 2023, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors that may affect the portfolio's potential investment results.

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Operating Pool Portfolio balances increased from \$1.94 billion as of December 31, 2022, to \$1.98 billion as of March 31, 2023. This net balance increase was mainly due to the following: receipt of \$49.59 million in business tax revenues, receipt of \$68.48 million in property tax revenues, offset by debt service payments of approximately \$80.52 million. The remaining balance increase of approximately \$2.45 million is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

The Successor Agency's portfolio remained with a balance of \$11.97 million as of December 31, 2022, to a balance of \$11.97 million as of March 31, 2023. The portfolio maintained its balance during the quarter.

Yield Comparison

The effective rate of return on total assets in the City's Operating Pool Portfolio for the month ending March 31, 2023, was 3.45 percent. The effective rate of return on total assets in the Successor Agency's Portfolio for the month ending March 31, 2023, was 4.57 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a lower fund balance and a shorter investment horizon due to cash flow needs. The City Portfolio has a more stable long-term investment horizon, allowing for longer-term securities that typically have higher yields. Note that the current yield curve is relatively inverted, and short-term securities are yielding higher returns than long term securities.

The City Portfolio underperformed the one-year government agencies benchmark, which had a yield of 4.63 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 yield of 2.83 percent.

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

FISCAL IMPACT

There are no budget implications associated with this informational report.

PUBLIC OUTREACH / INTEREST

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

COORDINATION

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

SUSTAINABLE OPPORTUNITIES

Economic: The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The portfolios' credit quality remains high and well within the parameters of the City's Investment Policy. 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: Investment Policies and Cash Management approaches are heavily regulated by federal regulations and not conducive to Race and Equity analyses without a large investment of time and resources. This approach has been a long-standing practice of the City that has not been examined through the racial equity practice framework adopted by the City in more recent years.

ACTION REQUESTED OF THE CITY COUNCIL

Staff Recommends That The City Council Receive The Cash Management Report For The Quarter Ended March 31, 2023.

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

Respectfully submitted,



Erin Roseman (Jun 28, 2023 16:44 PDT)

ERIN ROSEMAN
Director of Finance, Finance Department

Reviewed by:
David Jones, Treasury Administrator
Treasury Bureau

Max Kumar, Investment & Operations Manager
Treasury Bureau

Prepared by:
Jason Lu, Treasury Analyst III
Treasury Bureau

Attachments (1):

A: ***Cash Management Report for the Quarter Ended March 31, 2023***

City of Oakland and Oakland Redevelopment Successor Agency

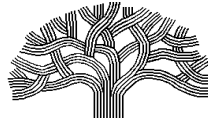
City of Oakland, California

Cash Management Report For The Quarter Ended March 31, 2023 Finance Department Bureau of Treasury

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager

Jason Lu,
Treasury Analyst III



**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2023**

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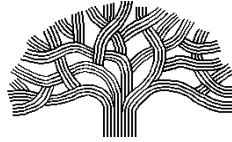
Cash Management Report

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Appendices

Appendix A – City of Oakland Portfolio Detail for Period Ended March 31, 2023

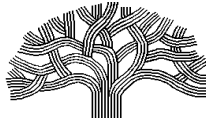
Appendix B – City of Oakland Redevelopment Successor Agency Portfolio Detail for Period Ended March 31, 2023



**CITY OF OAKLAND AND CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2023**

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

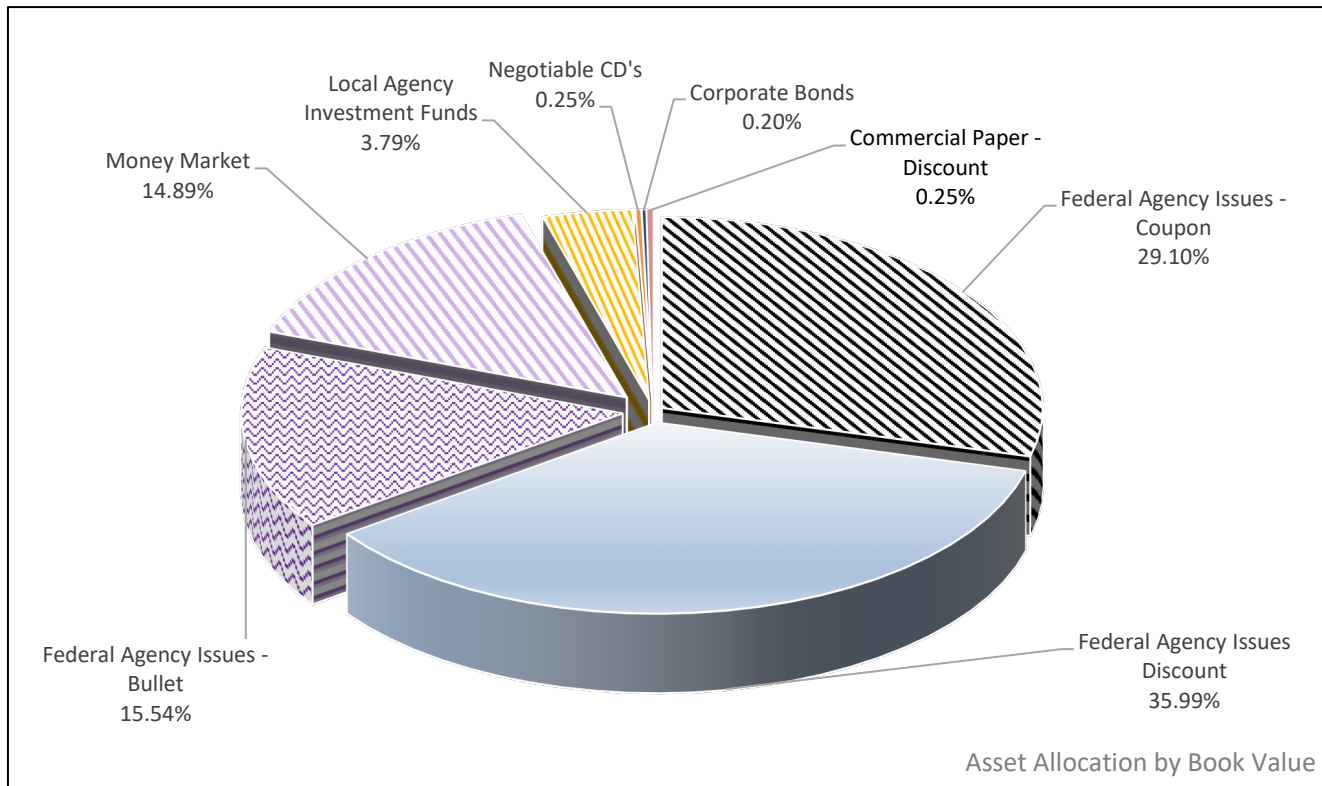
MARCH 31, 2023



City Operating Pooled Portfolio Statistics
For the month ended March 31, 2023

| | |
|-----------------------|-----------------|
| Average Daily Balance | \$1,974,575,961 |
| Total Earning Quarter | \$16,074,504 |
| Month End Yield | 3.45% |
| Average Maturity | 255 days |
| Daily Liquidity | 18.48% |
| 180 Day Liquidity | 59.12% |

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Max %-In Compliance |
|----------------------------------|-------------------------|-------------------------|-------------------------|----------------|---------------------|
| Federal Agency Issues - Coupon | 576,823,333.33 | 552,753,042.21 | 576,575,557.08 | 29.10 | 100%- Yes |
| Federal Agency Issues - Discount | 737,804,000.00 | 721,699,074.83 | 713,013,853.59 | 35.99 | 100%-Yes |
| Federal Agency Issues –Bullet | 308,537,000.00 | 303,064,211.44 | 307,820,624.27 | 15.54 | 100%-Yes |
| Money Market | 295,000,000.00 | 295,000,000.00 | 295,000,000.00 | 14.89 | 20%-Yes |
| Local Agency Investment Funds | 75,000,000.00 | 73,988,274.68 | 75,000,000.00 | 3.79 | \$75M Max-Yes |
| Negotiable CD's | 5,000,000.00 | 4,982,845.00 | 5,000,000.00 | 0.25 | 30%-Yes |
| Corporate Bonds | 4,000,000.00 | 3,804,129.04 | 3,998,071.68 | 0.20 | 40%-Yes |
| Commercial Paper – Discount | 5,000,000.00 | 4,933,455.00 | 4,928,741.67 | 0.25 | 40%-Yes |
| Total \$ | 2,002,164,333.33 | 1,960,225,032.20 | 1,981,336,848.29 | 100 | |



As of March 31st, 2023, the unaudited total cash and investments managed by the City is \$2.33 billion, with \$1.98 billion in City's Operating Pool, \$295.92 million in City Restricted Trust Funds and \$51.82 million cash held at bank.

**CITY OF OAKLAND AND OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED MARCH 31, 2023**

I. ECONOMIC REVIEW

MARKET OVERVIEW

Inflation has been the U.S economy's biggest issue since the pandemic as the cost of living is running near its highest levels in 40 years. The Federal Open Market Committee ("FOMC") approved a 0.25% interest rate hike in March 2023, bringing the federal funds rate to a range of 4.75%-5.00%, the highest level in last 15 years. FOMC has been approving consecutive interest rates increases totaling 0.60% in the first 3 months of this year. FOMC is expected to increase interest rates and keep the interest rates high until inflation is at policy goal of 2%. The policy is also likely in response in the highest inflation levels in 40 years for consumer prices.

The U.S. economy increased less than expected in the first quarter of 2023, even as FOMC continues to increase interest rates to tame inflation, however jobs market and inflation remains strong, even though there are signs of weakening demand. 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 1.1 percent in the first quarter of 2023. Economists surveyed by Dow Jones expected an increase of 2.0 percent. The Real GDP had increased 2.6 percent in the fourth quarter of 2022 and increased 3.2 percent in third quarter of 2022. The increase in real GDP reflected increases in private inventory investment, consumer spending, federal government spending, state and local government spending, and nonresidential fixed investment that were partly offset by decreases in residential fixed investment and exports.

The U.S. economy met expectations for the number of jobs in March 2023, but showed signs of a slowdown. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 236,000 jobs in March 2023, after increasing by 326,000 jobs in February 2023. Economists surveyed by Dow Jones were expecting an addition of 238,000 jobs. The unemployment rate in March dropped to 3.5% in March 2023 as labor force participation increased to its highest level since pre-Covid. The biggest jobs gains were in the leisure and hospitality sector adding 72,000 jobs, followed by 50,800 jobs created in health care sector. Average hourly wages increased 0.3% in March 2023 and still up 4.2% year over year.

U.S. consumer spending was unchanged in March 2023, preparing for another rate hike and contributing to expectations for a 2023 recession. The Bureau of Economic Analysis reported that real consumer spending, which accounts for almost 70 percent of the economy, decreased 0.1 % in March, after increasing 0.1% in February 2023. Consumers spent less as they are tapping into their savings and credit cards to maintain the high inflation costs. Economists polled by Reuters forecasted a spending decrease of 0.1%.

Inflation was slowed down in March, as the Federal Reserve's interest rate increases show more impact. According to the Labor department, the consumer price index, which measures the cost of broad basket of goods and services, increased 0.1% in March 2023, against the Dow Jones economic estimates. CPI has increased 5% since last March. While excluding food and energy prices, core CPI has increased 0.4% in March and up 5.6% since last year. Drop in energy costs mostly contributed to keeping inflation in check, while food prices were up 0.3% and shelter prices

were up 0.6% in March. Despite slight inflation moderating, it remains well above the 2% inflation goal.

The Federal Reserve's preferred inflation measures continued on in March as consumer spending rose, despite policymakers wanting to further scale back the pace of interest-rate hikes. The personal consumption expenditure (PCE) price index excluding food and energy increased by 0.3% in March 2023, meeting Dow Jones survey of estimates. Including food and energy, the PCE index rose 0.1%. In 12 months through March 2023, core PCE index has increased 4.6%, down from 4.7% in February 2023. The core PCE is closely watched as the measure takes into accounts changing consumer behavior, such as substituting lower price goods for higher priced items. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer confidence increased more than expected in March 2023, despite turmoil in banking. The Conference Board, a non-profit business and research group organization, reported that its index of consumer confidence increased to 104.2 in March 2023 from 103.4 in February 2023. Consumer spending and economic growth will likely continue facing strong opposition from inflation and rate hikes, however the confidence in banks remained to help consumer confidence.

Consumer spending came in below expectations as the banking crisis fueled recession fears alongside smaller tax returns. The U.S. Commerce Department reported retail sales decreased by 1.0% in March 2023, more than the expected 0.4% decline. Excluding autos, sales decreased 0.6% from last month. Retail sales has increased 2.9% from a year ago.

U.S. manufacturing activity slowed heavily in March 2023, as weakening demand amid higher borrowing costs pushed the measure of prices by factories for inputs to the lowest level in nearly 3 years, a sign that inflation is easing. The Institute of Supply Management (ISM) said its manufacturing index decreased to a reading of 46.3 in March 2023, from 47.7 in February 2023. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.3% of the U.S economy. Economists polled by Reuters had forecasted the index to decrease to 47.5.

U.S. producer prices fell sharply in March 2023, amid falling gasoline prices, a sign that inflation might have peaked however still higher than FOMC inflation goal of 2%. The Labor Department reported that its producer price index (PPI) for final demand decreased by 0.5% in March 2023, unchanged from February 2023. A Survey of Dow Jones had estimated the PPI to be unchanged. Excluding food, energy and trade services, the index increased 0.1%. In the 12 months through March 2023, the PPI increased 3.6% percent.

U.S. import prices fell more than expected in March, a sign that inflation pressures are subsiding. According to Labor Department, import prices decreased by 0.4% in March 2023, after import prices had decreased 0.2% in February 2023. Economists surveyed by Reuters had forecasted import prices to decrease by 0.1% percent. In the 12 months through March 2023, import prices decreased by 4.6%, suggesting the fight against inflation is still going on.

U.S. homebuilding decreased in March 2023, as permits for future construction rise, offering some hope for the depressed housing market. The Commerce Department reported Housing Starts decreased 0.8% to a seasonally adjusted annual rate of 1.42 million units in March 2023. Economists polled by the Wall Street Journal forecasted starts to decrease to an annual rate of 1.432 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased by 2.7 percent in March 2023, as housing market remains volatile. The rise was mainly in the presence of more positive economic news and lower mortgage rates. Permits issued fell 8.8% in March, following two months of gains.

The U.S. existing home sales fell in March 2023, as home buyers struggle with affordability as mortgage rates have increased again. The National Association of Realtors reported its index of

existing home sales decreased by 2.4% in March to a seasonally adjusted annual rate of 4.44 million homes in March. Existing home sales count is down 22% compared to March 2022.

INTEREST RATES

During the first quarter, the FOMC, met on February 1st and March 22nd and increased the funds rate by 0.25% in February meeting and 0.25% in March meeting, to leave the federal funds rate range to 4.75-5.00%. In addition, FOMC will continue reducing its holding of Treasury securities and agency debt and agency mortgage-backed securities as part of reducing the size of Federal Reserve's balance sheet.

FOMC is poised to keep increasing federal funds rate to further stabilize price pressures, in order to attain a stance of monetary policy that is sufficiently restrictive to return inflation to 2 percent over time. The FOMC indicated the path of the economy is still highly uncertain due to the invasion of Ukraine by Russia which has caused tremendous human and economic hardship. The Federal Reserve is prepared to use its full range of tools to ensure that there is liquidity in the market, that is to support the flow of credit to households and businesses. FOMC is willing to accommodate policy, so inflation can moderately exceed 2 percent.

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City's Operating Pool Portfolio balances increased from \$1.94 billion as of December 31, 2022, to \$1.98 billion as of March 31, 2023. This net balance increase was mainly due to the following: receipt of \$49.59 million in business taxes revenues, receipt of \$68.48 million in property tax revenues, offset by debt service payments of approximately \$80.52 million. The remaining balance increase of approximately \$2.45 million is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

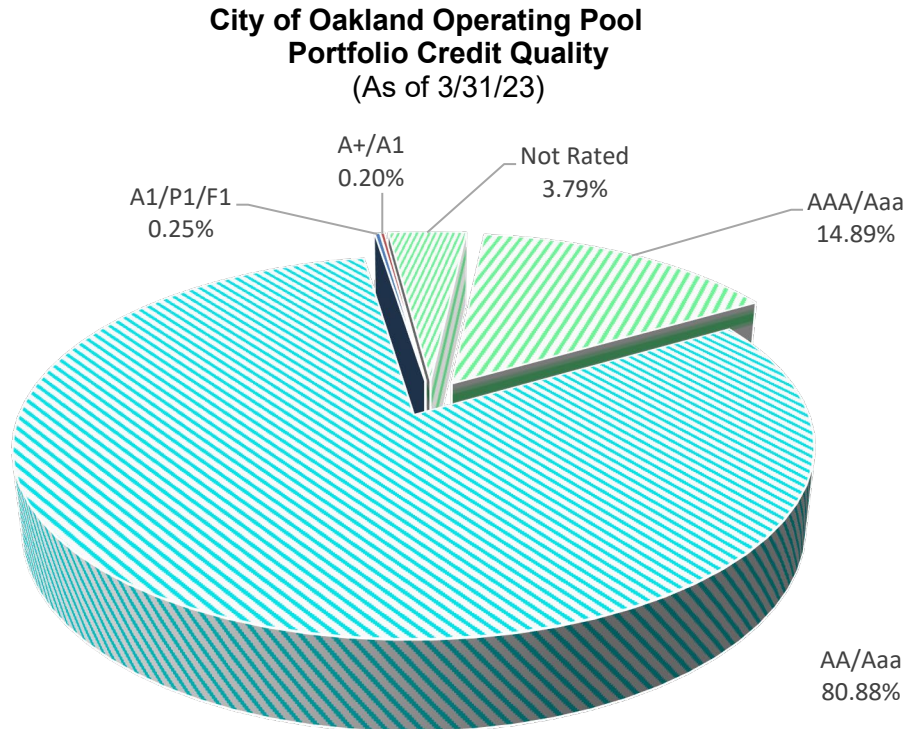
PORTFOLIO COMPOSITION

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

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

Preservation of Capital/Safety. In the chart below, the City's holdings are depicted by credit rating category as of March 31, 2023. Approximately 80.88% of Operating Pool investment were rated in the AA/Aaa category while 14.89% in AAA/Aaa, 3.79% primary unrated holdings represent the Fund's investments in the Local Agency Investment Fund ("LAIF"), 0.25% in the A1/P1 category and 0.20% in A1/A category. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

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



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 March 31, 2023 is approximately \$206 million. Consequently, staff will continue to invest in short-term instruments and money markets as investment tools to maintain adequate short-term liquidity.

Investments maturing over the next six months are as follows:

| Days | Amount(s) | Percent |
|--------------|------------------------|---------------|
| 0-30 | \$ 525,536,000 | 26.25% |
| 31-180 | \$ 648,055,000 | 32.87% |
| Total | \$1,183,591,000 | 59.12% |

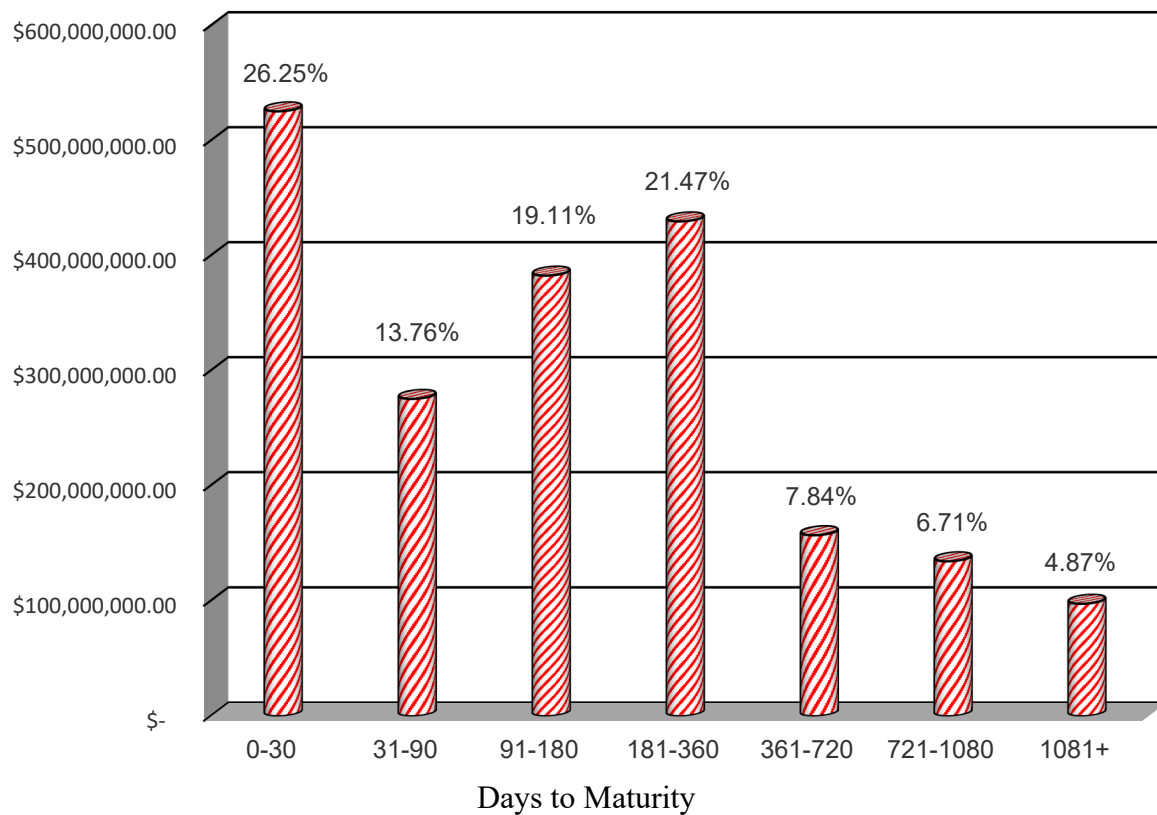
Investments maturing within 180 days include \$75 million in LAIF and \$295.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

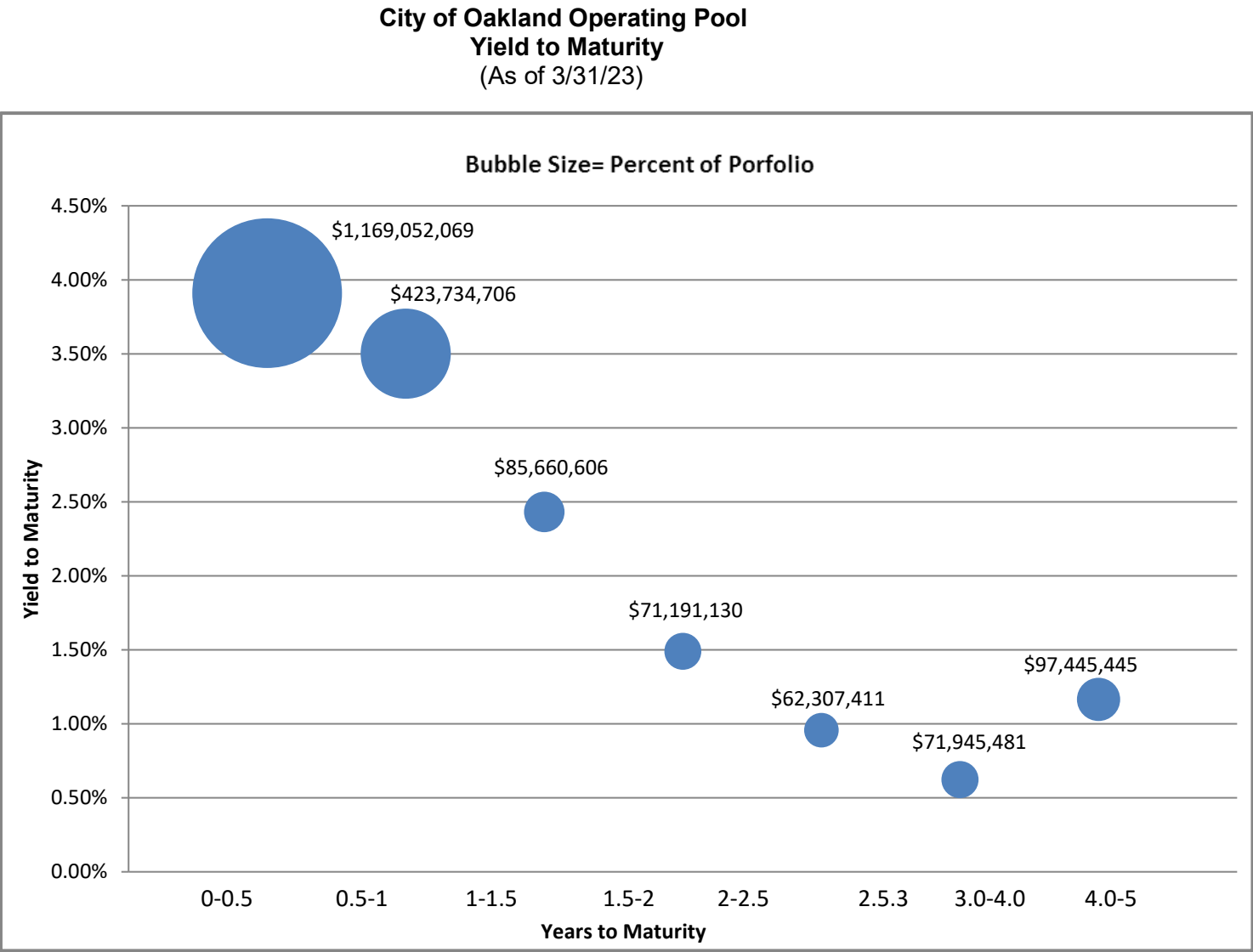
| Year | Amount | Percent Increase/Decrease From Prior Year |
|------------|-----------------|---|
| March 2023 | \$1,981,336,848 | 12.63% |
| March 2022 | \$1,759,199,647 | 22.85% |
| March 2021 | \$1,431,937,620 | 8.22% |
| March 2020 | \$1,323,147,245 | 15.09% |
| March 2019 | \$1,149,636,063 | |

The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2023.

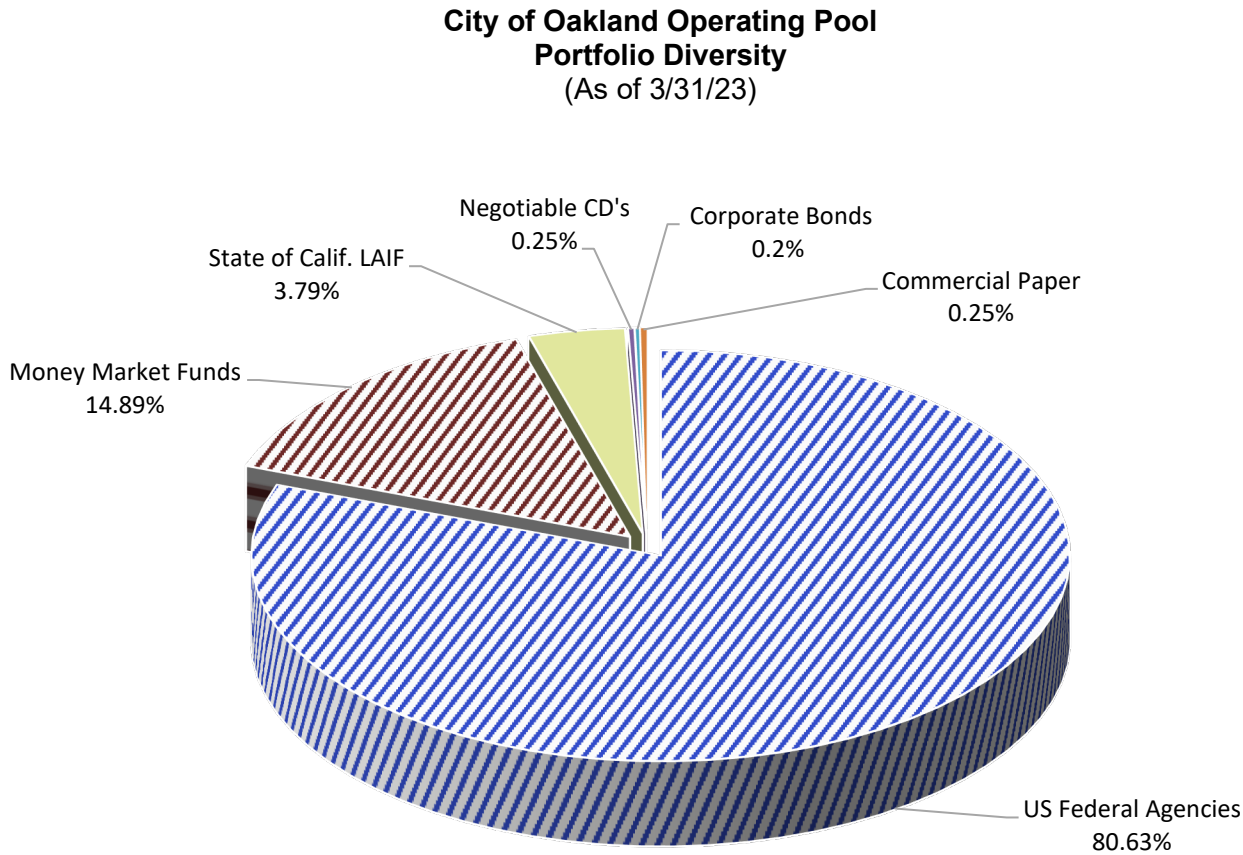
**City of Oakland Operating Pool
Portfolio Maturity
(As of 3/31/23)**



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



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.



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 March 31, 2023, was approximately \$16,074,504. The effective rate of return on total assets in the Operating Pool Portfolio for month-end March 31, 2023, was 3.45% as compared to 2.79% for December 31, 2022. 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 3/31/23)

| As of Month-end | 1-year Govt. Agency | LAIF¹ | City of Oakland Operating Pool | Alameda County Pool² |
|------------------------|----------------------------|-------------------------|---------------------------------------|--|
| January 2023 | 4.66% | 2.43 | 3.12% | 1.86% |
| February 2023 | 5.03% | 2.62 | 3.42% | 2.36% |
| March 2023 | 4.63% | 2.83 | 3.45% | 1.91% |

¹Effective monthly average return.

²Annualized monthly accrual-based return.

Benchmark Comparison:

The effective rate of return on total assets in the Operating Pool Portfolio for the month ending March 31, 2023, was 3.45 percent. The City's Operating Pool Portfolio had under-performed the 1-year government agency which yielded a rate of 4.63 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 2.83 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for March 2023 of 1.91 percent. The Alameda County Pool had a Portfolio of \$9.17 billion with 461 days to maturity, meanwhile the City's Operating Pool had an accrual rate of return of 3.45 percent for March 2023. The City Operating Pool had a Portfolio of \$1.98 billion with 255 days to maturity.

As of March 31, 2023, the City Operating Pool's average days-to-maturity (ADM) was 255 days versus LAIF's average days-to-maturity (ADM) was 275 days.

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

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

| <u>TOTAL PORTFOLIO INCOME RECOGNIZED</u> | | | | |
|---|----|------------------------------|---------------------------------|------------------------------|
| <u>Accrual Basis</u> | | | | |
| Total Portfolio | | <u>March 31, 2023</u> | <u>December 31, 2022</u> | <u>March 31, 2022</u> |
| <u>Quarter-End</u> | | | | |
| Total Interest Earnings | \$ | 16,022,624 | \$ 10,568,667 | \$ 1,256,772 |
| Realized gains (losses) from sales | | - | - | - |
| Total income recognized | \$ | 16,022,624 | \$ 10,568,667 | \$ 1,256,772 |
| <u>Fiscal Year-to-Date</u> | | | | |
| Total Interest Earnings | \$ | 33,046,055 | \$ 16,970,492 | \$ 2,812,451 |
| Realized gains (losses) from sales | | - | - | - |
| Total income recognized | \$ | 33,046,055 | \$ 16,970,492 | \$ 2,812,451 |

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.96 billion, which was below book value by \$21,111,816. 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.

| <u>UNREALIZED GAINS & LOSSES</u> | | | |
|---|--------------------------|-----------------------------------|-----------------------------|
| | <u>Cash Basis</u> | | <u>Accrual Basis</u> |
| Market Value | \$ 1,960,225,032 | Market Value | \$ 1,960,225,032 |
| Original Cost | (1,979,638,120) | Original Cost | (1,981,336,848) |
| Net Unrealized Gain (Loss) | \$ (19,413,087) | Net Unrealized Gain (Loss) | \$ (21,111,816) |

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

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III. CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio remained from a balance of \$11.97 million as of December 31, 2022, to a balance of \$11.97 million as of March 31, 2023.

PORTFOLIO COMPOSITION

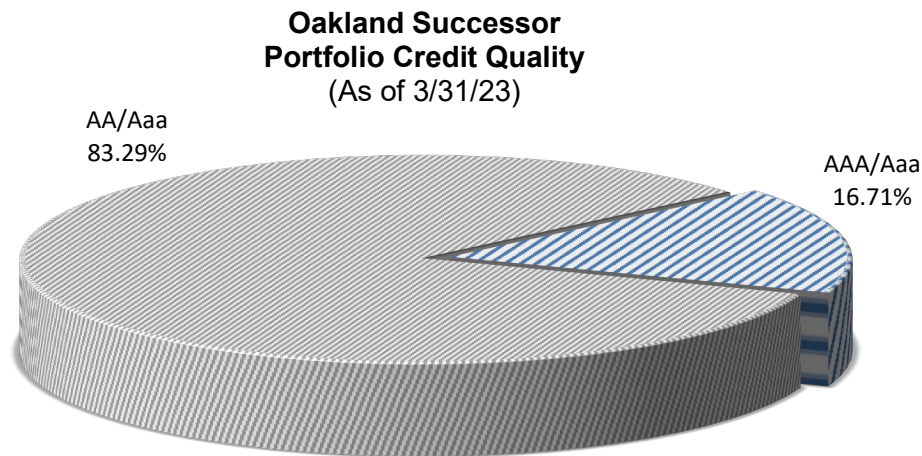
The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2022-2023, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when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

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

Preservation of Capital/Safety

The Successor's holdings by credit rating category are depicted in the chart below. Approximately 16.71% of Operating Fund investments were rated in the AAA/Aaa, while 83.29% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

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



Liquidity. Liquidity within the Successor’s Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$15.29 million. The estimated 3-month cash flow for Successor Portfolio is summarized below:

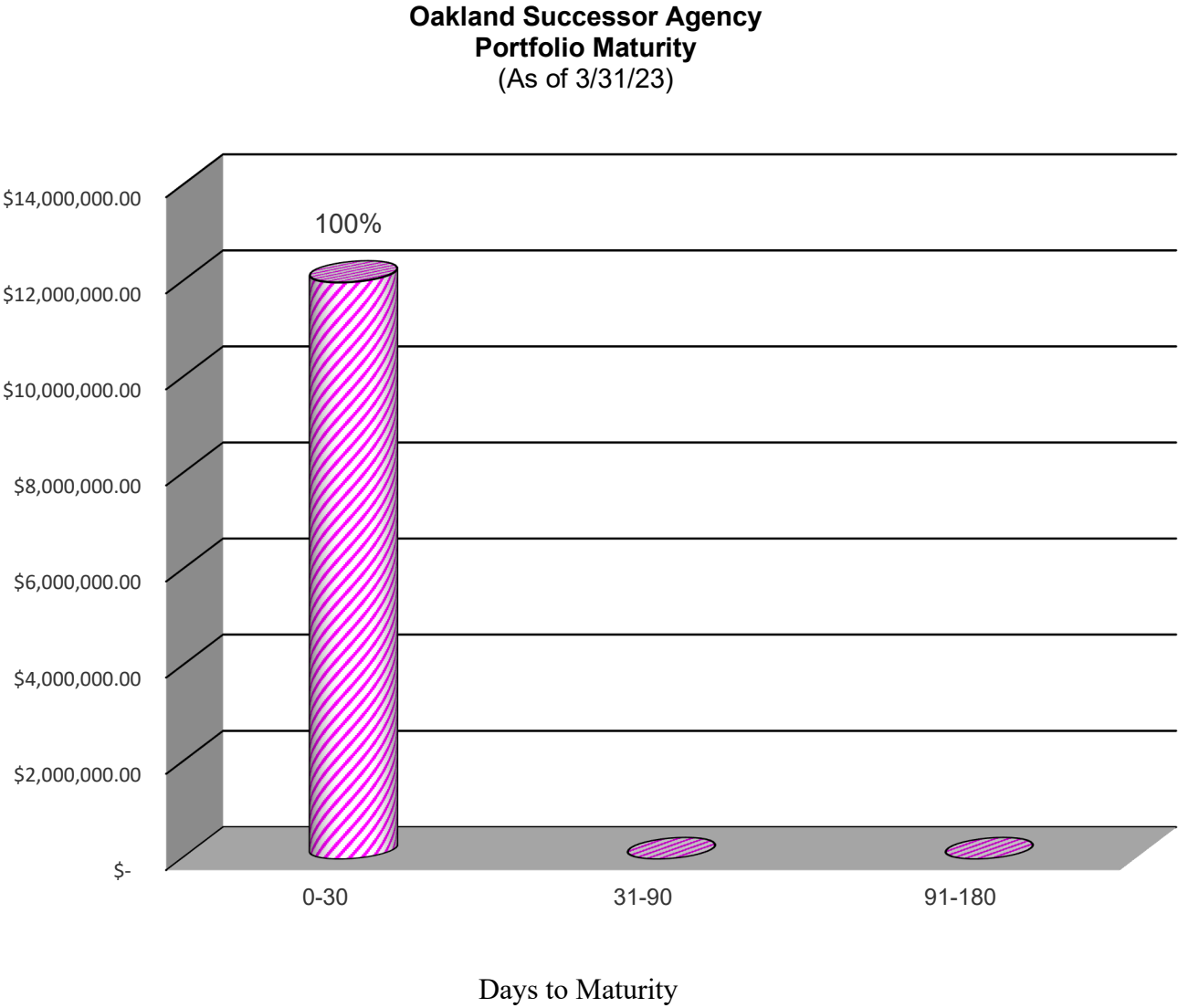
| Successor Portfolio Estimated Cash Flow | |
|--|---------------|
| March-June 2023* | |
| Beg: Available Balance | \$ 11,966,263 |
| ROPS Receipt** | 10,322,068 |
| Debt Service | - |
| Other expenses | (5,000,000) |
| Bal: June 2023** | \$ 17,288,331 |
| *Successor Pool Only | |
| **Estimated | |

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

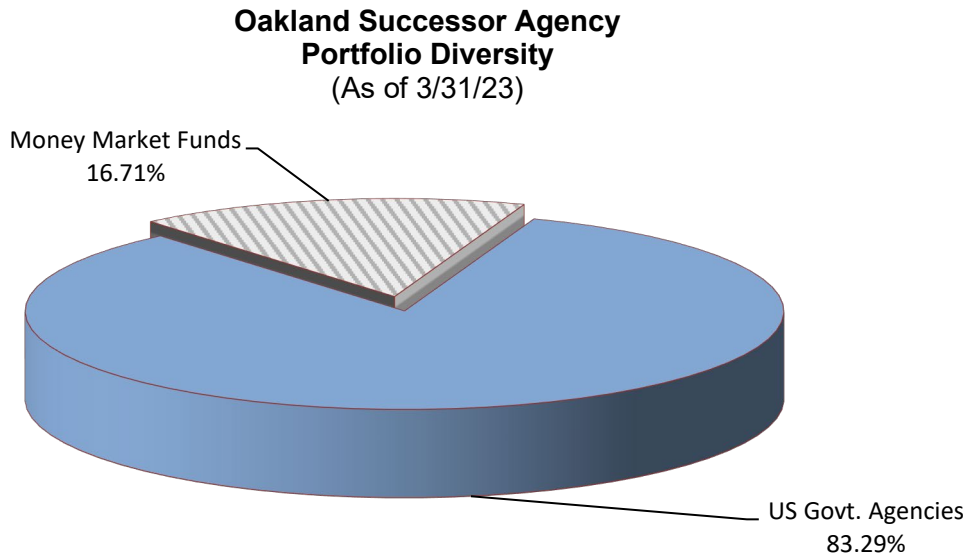
| Year | Amount | Percent Increase/Decrease From Prior Year |
|-------------|---------------|--|
| March 2023 | \$11,966,263 | (67.19%) |
| March 2022 | \$36,470,862 | (33.07%) |
| March 2021 | \$54,489,190 | (7.98%) |
| March 2020 | \$59,215,362 | 20.36% |
| March 2019 | \$49,198,690 | |

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



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



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

Yield. Total interest earned for the quarter ended March 31, 2023, was approximately \$217,932. The effective rate of return on total assets in the Successor’s Portfolio was 4.57 percent for month ending March 31, 2023. The Successor’s Portfolio underperformed the 1-year government agency which yielded a rate of 4.63 percent as of March 31, 2023. The Successor’s Portfolio outperformed the Local Agency Investment Fund (“LAIF”), which ended the month at 2.83 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 March 31, 2023, Successor’s Portfolio Fund’s average days-to-maturity (ADM) was 11 days versus LAIF’s average days-to-maturity (ADM) of 275 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 3/31/23)**

| As of Month-end | 1-Year Govt. Agency | LAIF¹ | Successor Agency |
|------------------------|----------------------------|-------------------------|-------------------------|
| January 2023 | 4.65% | 2.43% | 4.18% |
| February 2023 | 5.03% | 2.62% | 4.44% |
| March 2023 | 4.63% | 2.43% | 4.57% |

¹Effective monthly average return

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

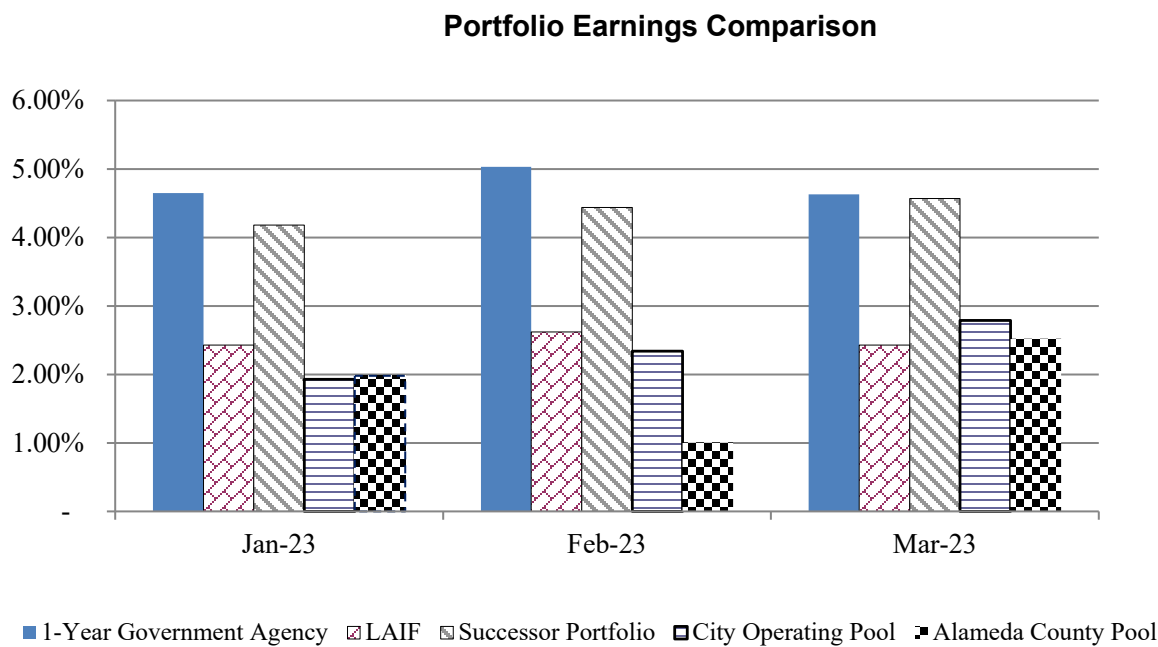
| <u>TOTAL PORTFOLIO INCOME RECOGNIZED</u> | | | | |
|---|----|------------------------------|---------------------------------|------------------------------|
| <u>Accrual Basis</u> | | | | |
| Total Portfolio | | <u>March 31, 2023</u> | <u>December 31, 2022</u> | <u>March 31, 2022</u> |
| <u>Quarter-End</u> | | | | |
| Total Interest Earnings | \$ | 217,932 | \$ 142,509 | \$ 12,013 |
| Realized gains (losses) from sales | | - | - | - |
| Total income recognized | \$ | 217,932 | \$ 142,509 | \$ 12,013 |
| <u>Fiscal Year-to-Date</u> | | | | |
| Total Interest Earnings | \$ | 479,355 | \$ 261,423 | \$ 14,667 |
| Realized gains (losses) from sales | | - | - | - |
| Total income recognized | \$ | 479,355 | \$ 261,423 | \$ 14,667 |

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended March 31, 2023 was \$11.97 million, which was equivalent to the book value. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

| <u>UNREALIZED GAINS & LOSSES</u> | | | | |
|---|--------------------------|--------------|-----------------------------------|-----------------------------|
| | <u>Cash Basis</u> | | | <u>Accrual Basis</u> |
| Market Value | \$ | 11,986,869 | Market Value | \$ 11,966,263 |
| Original Cost | | (11,966,263) | Original Cost | (11,966,263) |
| Net Unrealized Gain (Loss) | \$ | 20,607 | Net Unrealized Gain (Loss) | \$ - |

The following chart shows yield comparisons for the quarter.



**Appendix A - City of Oakland
Portfolio Detail for Period Ended
March 31, 2023**



**City Pool Portfolio
Portfolio Management
Portfolio Summary
March 31, 2023**

City of Oakland

Appendix A

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|-------------------------------------|-------------------------|-------------------------|-------------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Federal Agency Issues - Coupon | 576,823,333.33 | 552,753,042.21 | 576,575,557.08 | 29.10 | 1,042 | 588 | 2.192 | 2.223 |
| Federal Agency Issues - Discount | 732,804,000.00 | 721,699,074.83 | 713,013,853.59 | 35.99 | 220 | 120 | 4.626 | 4.690 |
| Money Market | 295,000,000.00 | 295,000,000.00 | 295,000,000.00 | 14.89 | 1 | 1 | 4.681 | 4.746 |
| Local Agency Investment Funds | 75,000,000.00 | 73,988,274.68 | 75,000,000.00 | 3.79 | 1 | 1 | 2.792 | 2.831 |
| Corporate Bonds | 4,000,000.00 | 3,804,129.04 | 3,998,071.68 | 0.20 | 1,096 | 444 | 0.533 | 0.540 |
| Negotiable CD's | 5,000,000.00 | 4,982,845.00 | 5,000,000.00 | 0.25 | 358 | 75 | 3.710 | 3.761 |
| Federal Agency Issues-Coupon/Bullet | 308,537,000.00 | 303,064,211.44 | 307,820,624.27 | 15.54 | 598 | 257 | 2.452 | 2.486 |
| Commercial Paper - Discount | 5,000,000.00 | 4,933,455.00 | 4,928,741.67 | 0.25 | 102 | 93 | 5.103 | 5.174 |
| | 2,002,164,333.33 | 1,960,225,032.20 | 1,981,336,848.29 | 100.00% | 479 | 255 | 3.509 | 3.558 |

| | | | | | | | | |
|-----------------------------------|-------------------------|-------------------------|-------------------------|--|------------|------------|--------------|--------------|
| Investments | | | | | | | | |
| Cash and Accrued Interest | | | | | | | | |
| Accrued Interest at Purchase | | 9,664.59 | 9,664.59 | | | | | |
| Subtotal | | 9,664.59 | 9,664.59 | | | | | |
| Total Cash and Investments | 2,002,164,333.33 | 1,960,234,696.79 | 1,981,346,512.88 | | 479 | 255 | 3.509 | 3.558 |

| | | | |
|---------------------------------|-------------------------|---------------------|----------------------------|
| Total Earnings | March 31 | Month Ending | Fiscal Year To Date |
| Current Year | 5,783,372.63 | | 33,044,485.30 |
| Average Daily Balance | 1,974,575,961.60 | | 1,842,068,818.62 |
| Effective Rate of Return | 3.45% | | 2.39% |

Treasury Bureau, Finance Department

Reporting period 03/01/2023-03/31/2023

Run Date: 05/31/2023 - 09:54

Portfolio POOL
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City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2023

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|--------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3133ELK37 | 54880 | FEDERAL FARM CREDIT BANK | | 06/16/2020 | 3,000,000.00 | 2,773,666.17 | 3,000,000.00 | 0.780 | AA | 0.769 | 807 | 06/16/2025 |
| 3133EMKG6 | 55112 | FEDERAL FARM CREDIT BANK | | 12/17/2020 | 5,000,000.00 | 4,950,320.20 | 4,999,917.59 | 0.200 | AA | 0.205 | 75 | 06/15/2023 |
| 3133EMTD4 | 55215 | FEDERAL FARM CREDIT BANK | | 03/15/2021 | 3,000,000.00 | 2,875,345.62 | 2,999,044.44 | 0.370 | AA | 0.398 | 349 | 03/15/2024 |
| 3133EMTQ5 | 55218 | FEDERAL FARM CREDIT BANK | | 03/17/2021 | 3,000,000.00 | 2,798,764.62 | 3,000,000.00 | 0.700 | AA | 0.690 | 716 | 03/17/2025 |
| 3133EMTQ5 | 55220 | FEDERAL FARM CREDIT BANK | | 03/18/2021 | 3,000,000.00 | 2,798,764.62 | 3,000,000.00 | 0.700 | AA | 0.690 | 716 | 03/17/2025 |
| 3133EMUK6 | 55231 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,713,431.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,089 | 03/25/2026 |
| 3133EMUK6 | 55233 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,713,431.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,089 | 03/25/2026 |
| 3133EMUK6 | 55234 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,713,431.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,089 | 03/25/2026 |
| 3133EMUK6 | 55235 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,713,431.00 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,089 | 03/25/2026 |
| 3133EMWH1 | 55280 | FEDERAL FARM CREDIT BANK | | 04/21/2021 | 3,000,000.00 | 2,783,858.97 | 3,000,000.00 | 0.710 | AA | 0.700 | 751 | 04/21/2025 |
| 3133EMYW6 | 55316 | FEDERAL FARM CREDIT BANK | | 05/13/2021 | 3,000,000.00 | 2,914,750.89 | 3,000,000.00 | 0.230 | AA | 0.227 | 226 | 11/13/2023 |
| 3133EMZP0 | 55322 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,980,742.76 | 2,999,833.54 | 0.140 | AA | 0.180 | 47 | 05/18/2023 |
| 3133EMZP0 | 55323 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,980,742.76 | 2,999,833.54 | 0.140 | AA | 0.180 | 47 | 05/18/2023 |
| 3133EMZP0 | 55324 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,980,742.76 | 2,999,843.33 | 0.140 | AA | 0.178 | 47 | 05/18/2023 |
| 3133EMZW5 | 55327 | FEDERAL FARM CREDIT BANK | | 05/19/2021 | 3,000,000.00 | 2,778,659.88 | 3,000,000.00 | 0.730 | AA | 0.720 | 779 | 05/19/2025 |
| 3133EM4S8 | 55426 | FEDERAL FARM CREDIT BANK | | 09/15/2021 | 5,000,000.00 | 4,488,681.95 | 4,996,550.47 | 0.870 | AA | 0.878 | 1,256 | 09/08/2026 |
| 3133EM6E7 | 55444 | FEDERAL FARM CREDIT BANK | | 09/28/2021 | 3,000,000.00 | 2,695,829.85 | 3,000,000.00 | 0.940 | AA | 0.927 | 1,276 | 09/28/2026 |
| 3133ENEM8 | 55511 | FEDERAL FARM CREDIT BANK | | 11/29/2021 | 3,000,000.00 | 2,725,614.72 | 3,000,000.00 | 1.430 | AA | 1.410 | 1,332 | 11/23/2026 |
| 3133ENFN5 | 55532 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,732,296.14 | 3,000,000.00 | 1.540 | AA | 1.519 | 1,339 | 11/30/2026 |
| 3133ENQX1 | 55643 | FEDERAL FARM CREDIT BANK | | 03/08/2022 | 3,000,000.00 | 2,912,710.02 | 3,000,000.00 | 1.670 | AA | 1.647 | 342 | 03/08/2024 |
| 3133ENWL0 | 55738 | FEDERAL FARM CREDIT BANK | | 05/16/2022 | 3,000,000.00 | 2,938,632.24 | 3,000,000.00 | 2.920 | AA | 2.880 | 411 | 05/16/2024 |
| 3133EN3R9 | 55928 | FEDERAL FARM CREDIT BANK | | 12/07/2022 | 5,000,000.00 | 4,990,927.85 | 5,000,000.00 | 5.000 | AA | 4.932 | 250 | 12/07/2023 |
| 3133EN3R9 | 55929 | FEDERAL FARM CREDIT BANK | | 12/07/2022 | 5,000,000.00 | 4,990,927.85 | 5,000,000.00 | 5.000 | AA | 4.932 | 250 | 12/07/2023 |
| 3133ENY87 | 55901 | FEDERAL FARM CREDIT BANK | | 11/09/2022 | 5,000,000.00 | 4,992,216.25 | 5,000,000.00 | 5.050 | AA | 4.981 | 222 | 11/09/2023 |
| 3133ENY87 | 55902 | FEDERAL FARM CREDIT BANK | | 11/09/2022 | 5,000,000.00 | 4,992,216.25 | 5,000,000.00 | 5.050 | AA | 4.981 | 222 | 11/09/2023 |
| 3133EN2G4 | 55908 | FEDERAL FARM CREDIT BANK | | 11/16/2022 | 5,000,000.00 | 4,982,433.95 | 5,000,000.00 | 5.600 | AA | 5.523 | 1,325 | 11/16/2026 |
| 3133ENZ94 | 55911 | FEDERAL FARM CREDIT BANK | | 11/18/2022 | 5,000,000.00 | 5,007,770.10 | 4,995,679.03 | 4.500 | AA | 4.494 | 597 | 11/18/2024 |
| 3133EN6X3 | 56009 | FEDERAL FARM CREDIT BANK | | 01/24/2023 | 5,000,000.00 | 4,985,812.25 | 5,000,000.00 | 4.880 | AA | 4.813 | 298 | 01/24/2024 |
| 3130AJPT0 | 54881 | FEDERAL HOME LOAN BANK | | 06/16/2020 | 1,333,333.33 | 1,238,291.80 | 1,333,333.33 | 0.760 | AA | 0.750 | 807 | 06/16/2025 |
| 3130AKMD5 | 55159 | FEDERAL HOME LOAN BANK | | 01/27/2021 | 3,000,000.00 | 2,713,027.08 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,031 | 01/26/2026 |
| 3130AKU61 | 55160 | FEDERAL HOME LOAN BANK | | 01/27/2021 | 3,000,000.00 | 2,719,661.67 | 3,000,000.00 | 0.750 | AA | 0.602 | 1,032 | 01/27/2026 |
| 3130AKN69 | 55163 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,712,670.80 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,033 | 01/28/2026 |
| 3130AKU53 | 55164 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,714,197.89 | 3,000,000.00 | 0.520 | AA | 0.513 | 1,033 | 01/28/2026 |
| 3130AKPQ3 | 55165 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,718,906.12 | 3,000,000.00 | 0.580 | AA | 0.572 | 1,033 | 01/28/2026 |
| 3130AKTT3 | 55166 | FEDERAL HOME LOAN BANK | | 01/29/2021 | 3,000,000.00 | 2,732,416.50 | 3,000,000.00 | 0.500 | AA | 0.434 | 1,034 | 01/29/2026 |
| 3130AKVY9 | 55167 | FEDERAL HOME LOAN BANK | | 01/29/2021 | 3,000,000.00 | 2,713,833.27 | 3,000,000.00 | 0.520 | AA | 0.513 | 1,034 | 01/29/2026 |
| 3130AKXQ4 | 55183 | FEDERAL HOME LOAN BANK | | 02/12/2021 | 3,000,000.00 | 2,715,130.17 | 3,000,000.00 | 0.600 | AA | 0.592 | 1,048 | 02/12/2026 |
| 3130AL3S1 | 55187 | FEDERAL HOME LOAN BANK | | 02/17/2021 | 3,000,000.00 | 2,717,179.26 | 2,999,827.33 | 0.625 | AA | 0.618 | 1,053 | 02/17/2026 |

Portfolio POOL
AP
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City Pool Portfolio
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130AKVV5 | 55190 | FEDERAL HOME LOAN BANK | | 02/18/2021 | 3,000,000.00 | 2,705,962.68 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,054 | 02/18/2026 |
| 3130AL7G3 | 55193 | FEDERAL HOME LOAN BANK | | 02/23/2021 | 3,000,000.00 | 2,712,916.89 | 3,000,000.00 | 0.600 | AA | 0.592 | 1,059 | 02/23/2026 |
| 3130ALCV4 | 55195 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,704,993.23 | 3,000,000.00 | 0.750 | AA | 0.740 | 1,060 | 02/24/2026 |
| 3130ALCV4 | 55196 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,704,993.23 | 3,000,000.00 | 0.750 | AA | 0.740 | 1,060 | 02/24/2026 |
| 3130AL5X8 | 55197 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,696,985.63 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,060 | 02/24/2026 |
| 3130AL5X8 | 55198 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,696,985.63 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,060 | 02/24/2026 |
| 3130AL6J8 | 55199 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,694,980.79 | 3,000,000.00 | 0.625 | AA | 0.616 | 1,060 | 02/24/2026 |
| 3130ALBM5 | 55200 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,694,980.79 | 3,000,000.00 | 0.625 | AA | 0.616 | 1,060 | 02/24/2026 |
| 3130AKXX9 | 55201 | FEDERAL HOME LOAN BANK | | 02/25/2021 | 3,000,000.00 | 2,718,768.03 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,061 | 02/25/2026 |
| 3130AKZ25 | 55207 | FEDERAL HOME LOAN BANK | | 02/26/2021 | 3,000,000.00 | 2,716,306.44 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,062 | 02/26/2026 |
| 3130ALHY3 | 55209 | FEDERAL HOME LOAN BANK | | 03/09/2021 | 3,000,000.00 | 2,756,981.19 | 3,000,000.00 | 1.000 | AA | 0.848 | 1,073 | 03/09/2026 |
| 3130ALRN6 | 55223 | FEDERAL HOME LOAN BANK | | 03/23/2021 | 3,000,000.00 | 2,722,132.32 | 3,000,000.00 | 0.920 | AA | 0.907 | 1,087 | 03/23/2026 |
| 3130ALGJ7 | 55224 | FEDERAL HOME LOAN BANK | | 03/23/2021 | 2,925,000.00 | 2,654,747.64 | 2,925,000.00 | 1.000 | AA | 0.986 | 1,087 | 03/23/2026 |
| 3130ALTS3 | 55242 | FEDERAL HOME LOAN BANK | | 03/30/2021 | 3,000,000.00 | 2,873,820.54 | 3,000,000.00 | 0.350 | AA | 0.345 | 362 | 03/28/2024 |
| 3130ALNZ3 | 55243 | FEDERAL HOME LOAN BANK | | 03/30/2021 | 3,000,000.00 | 2,823,409.32 | 3,000,000.00 | 0.550 | AA | 0.542 | 548 | 09/30/2024 |
| 3130ALXV1 | 55286 | FEDERAL HOME LOAN BANK | | 04/22/2021 | 3,000,000.00 | 2,735,629.80 | 3,000,000.00 | 1.100 | AA | 1.085 | 1,117 | 04/22/2026 |
| 3130ALYM0 | 55292 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 2,500,000.00 | 2,280,597.58 | 2,499,231.25 | 0.550 | AA | 0.552 | 1,123 | 04/28/2026 |
| 3130ALZQ0 | 55294 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,744,328.27 | 3,000,000.00 | 1.250 | AA | 1.011 | 1,123 | 04/28/2026 |
| 3130AM2J0 | 55295 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,730,194.43 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,123 | 04/28/2026 |
| 3130ALZS6 | 55296 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,819,571.09 | 3,000,000.00 | 0.625 | AA | 0.616 | 576 | 10/28/2024 |
| 3130AM2V3 | 55297 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,806,738.89 | 3,000,000.00 | 0.700 | AA | 0.690 | 759 | 04/29/2025 |
| 3130AM4L3 | 55298 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,768,865.48 | 3,000,000.00 | 1.250 | AA | 1.085 | 1,124 | 04/29/2026 |
| 3130ALZC1 | 55299 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,862,770.49 | 3,000,000.00 | 0.400 | AA | 0.395 | 394 | 04/29/2024 |
| 3130AMK92 | 55339 | FEDERAL HOME LOAN BANK | | 05/26/2021 | 3,000,000.00 | 2,817,022.32 | 3,000,000.00 | 0.550 | AA | 0.542 | 605 | 11/26/2024 |
| 3130AMG63 | 55340 | FEDERAL HOME LOAN BANK | | 05/26/2021 | 3,000,000.00 | 2,755,668.84 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,151 | 05/26/2026 |
| 3130AMNM0 | 55343 | FEDERAL HOME LOAN BANK | | 05/27/2021 | 3,000,000.00 | 2,738,983.53 | 3,000,000.00 | 1.050 | AA | 0.927 | 1,152 | 05/27/2026 |
| 3130AMYQ9 | 55375 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,739,538.92 | 3,000,000.00 | 1.050 | AA | 0.952 | 1,186 | 06/30/2026 |
| 3130AMXH0 | 55376 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,813,462.91 | 2,999,251.19 | 0.600 | AA | 0.606 | 639 | 12/30/2024 |
| 3130AMTQ5 | 55379 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,808,476.64 | 3,000,000.00 | 0.500 | AA | 0.493 | 639 | 12/30/2024 |
| 3130ANAJ9 | 55386 | FEDERAL HOME LOAN BANK | | 07/27/2021 | 3,000,000.00 | 2,715,239.31 | 3,000,000.00 | 1.000 | AA | 0.986 | 1,213 | 07/27/2026 |
| 3130ANEJ5 | 55388 | FEDERAL HOME LOAN BANK | | 07/28/2021 | 3,200,000.00 | 2,983,338.59 | 3,200,000.00 | 0.520 | AA | 0.513 | 668 | 01/28/2025 |
| 3130ANM49 | 55409 | FEDERAL HOME LOAN BANK | | 08/24/2021 | 3,000,000.00 | 2,855,736.12 | 3,000,000.00 | 0.400 | AA | 0.395 | 419 | 05/24/2024 |
| 3130ANND8 | 55410 | FEDERAL HOME LOAN BANK | | 08/26/2021 | 3,000,000.00 | 2,713,490.76 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,243 | 08/26/2026 |
| 3130ANJE1 | 55411 | FEDERAL HOME LOAN BANK | | 08/26/2021 | 3,650,000.00 | 3,319,316.35 | 3,646,894.97 | 0.650 | AA | 0.666 | 1,243 | 08/26/2026 |
| 3130AP4F9 | 55439 | FEDERAL HOME LOAN BANK | | 09/27/2021 | 3,000,000.00 | 2,789,549.43 | 3,000,000.00 | 0.570 | AA | 0.562 | 726 | 03/27/2025 |
| 3130AP3M5 | 55442 | FEDERAL HOME LOAN BANK | | 09/28/2021 | 3,000,000.00 | 2,778,912.12 | 3,000,000.00 | 0.550 | AA | 0.542 | 727 | 03/28/2025 |
| 3130APCH6 | 55445 | FEDERAL HOME LOAN BANK | | 09/29/2021 | 3,000,000.00 | 2,713,046.37 | 3,000,000.00 | 1.125 | AA | 1.110 | 1,277 | 09/29/2026 |
| 3130APCH6 | 55446 | FEDERAL HOME LOAN BANK | | 09/29/2021 | 3,000,000.00 | 2,713,046.37 | 3,000,000.00 | 1.125 | AA | 1.110 | 1,277 | 09/29/2026 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130APDL6 | 55447 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,785,985.34 | 3,000,000.00 | 0.800 | AA | 0.789 | 821 | 06/30/2025 |
| 3130AP2Y0 | 55448 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,808,513.93 | 3,000,000.00 | 0.500 | AA | 0.493 | 639 | 12/30/2024 |
| 3130ANYR5 | 55449 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,696,516.67 | 3,000,000.00 | 0.950 | AA | 0.937 | 1,278 | 09/30/2026 |
| 3130ANYN4 | 55450 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,701,234.08 | 3,000,000.00 | 1.000 | AA | 0.986 | 1,278 | 09/30/2026 |
| 3130AP6V2 | 55451 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,705,945.61 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,278 | 09/30/2026 |
| 3130APDV4 | 55463 | FEDERAL HOME LOAN BANK | | 10/07/2021 | 3,000,000.00 | 2,832,113.04 | 3,000,000.00 | 0.650 | AA | 0.641 | 555 | 10/07/2024 |
| 3130APHJ7 | 55478 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,748,645.81 | 2,997,855.00 | 1.625 | AA | 1.372 | 1,306 | 10/28/2026 |
| 3130APDQ5 | 55479 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,719,663.92 | 3,000,000.00 | 1.250 | AA | 1.233 | 1,306 | 10/28/2026 |
| 3130APDQ5 | 55480 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,400,000.00 | 3,082,285.78 | 3,400,000.00 | 1.250 | AA | 1.233 | 1,306 | 10/28/2026 |
| 3130APJM8 | 55481 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,797,237.38 | 3,000,000.00 | 0.820 | AA | 0.809 | 758 | 04/28/2025 |
| 3130APKX2 | 55482 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,833,745.55 | 3,000,000.00 | 0.790 | AA | 0.779 | 576 | 10/28/2024 |
| 3130APRU1 | 55495 | FEDERAL HOME LOAN BANK | | 11/16/2021 | 3,000,000.00 | 2,857,186.98 | 3,000,000.00 | 1.000 | AA | 0.986 | 503 | 08/16/2024 |
| 3130APLJ2 | 55500 | FEDERAL HOME LOAN BANK | | 11/17/2021 | 3,000,000.00 | 2,916,319.68 | 3,000,000.00 | 0.500 | AA | 0.493 | 230 | 11/17/2023 |
| 3130APWH4 | 55509 | FEDERAL HOME LOAN BANK | | 11/24/2021 | 3,000,000.00 | 2,919,024.72 | 3,000,000.00 | 0.750 | AA | 0.740 | 235 | 11/22/2023 |
| 3130APXH3 | 55510 | FEDERAL HOME LOAN BANK | | 11/29/2021 | 3,000,000.00 | 2,918,282.94 | 3,000,000.00 | 0.800 | AA | 0.789 | 240 | 11/27/2023 |
| 3130AQ3B7 | 55512 | FEDERAL HOME LOAN BANK | | 11/30/2021 | 3,000,000.00 | 2,838,426.75 | 3,000,000.00 | 1.000 | AA | 0.986 | 604 | 11/25/2024 |
| 3130AQ3C5 | 55513 | FEDERAL HOME LOAN BANK | | 11/30/2021 | 3,000,000.00 | 2,839,772.70 | 3,000,000.00 | 1.000 | AA | 0.986 | 515 | 08/28/2024 |
| 3130AQAH6 | 55557 | FEDERAL HOME LOAN BANK | | 12/28/2021 | 3,000,000.00 | 2,865,936.30 | 3,000,000.00 | 1.000 | AA | 0.986 | 454 | 06/28/2024 |
| 3130AQ7C1 | 55564 | FEDERAL HOME LOAN BANK | | 12/30/2021 | 5,000,000.00 | 4,947,662.75 | 5,000,000.00 | 0.500 | AA | 0.494 | 90 | 06/30/2023 |
| 3130AQTZ6 | 55620 | FEDERAL HOME LOAN BANK | | 02/22/2022 | 2,000,000.00 | 1,954,987.04 | 2,000,000.00 | 1.700 | AA | 1.523 | 327 | 02/22/2024 |
| 3130AQTZ6 | 55621 | FEDERAL HOME LOAN BANK | | 02/22/2022 | 3,000,000.00 | 2,932,480.56 | 3,000,000.00 | 1.700 | AA | 1.303 | 327 | 02/22/2024 |
| 3130AQY49 | 55627 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,868,986.13 | 3,000,000.00 | 2.000 | AA | 1.973 | 698 | 02/27/2025 |
| 3130AQWQ2 | 55628 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,889,644.88 | 3,000,000.00 | 1.450 | AA | 1.430 | 423 | 05/28/2024 |
| 3130AQT52 | 55629 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,025,000.00 | 2,929,694.50 | 3,025,000.00 | 1.250 | AA | 1.233 | 333 | 02/28/2024 |
| 3130AQT52 | 55630 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,905,482.15 | 3,000,000.00 | 1.250 | AA | 1.233 | 333 | 02/28/2024 |
| 3130ARPP0 | 55685 | FEDERAL HOME LOAN BANK | | 04/14/2022 | 5,000,000.00 | 4,996,389.70 | 5,000,000.00 | 2.450 | AA | 1.886 | 13 | 04/14/2023 |
| 3130ARNY3 | 55707 | FEDERAL HOME LOAN BANK | | 04/27/2022 | 5,000,000.00 | 4,950,218.90 | 5,000,000.00 | 3.000 | AA | 2.466 | 209 | 10/27/2023 |
| 3130ARNY3 | 55708 | FEDERAL HOME LOAN BANK | | 04/27/2022 | 3,000,000.00 | 2,970,131.34 | 3,000,000.00 | 3.000 | AA | 2.460 | 209 | 10/27/2023 |
| 3130ARP96 | 55710 | FEDERAL HOME LOAN BANK | | 04/28/2022 | 3,000,000.00 | 2,916,415.02 | 3,000,000.00 | 3.000 | AA | 2.959 | 758 | 04/28/2025 |
| 3130ARRU7 | 55711 | FEDERAL HOME LOAN BANK | | 04/28/2022 | 5,000,000.00 | 4,993,596.40 | 5,000,000.00 | 3.000 | AA | 2.096 | 27 | 04/28/2023 |
| 3130ARPX3 | 55714 | FEDERAL HOME LOAN BANK | | 04/29/2022 | 3,500,000.00 | 3,421,099.05 | 3,500,000.00 | 2.625 | AA | 2.578 | 391 | 04/26/2024 |
| 3130ARWD9 | 55736 | FEDERAL HOME LOAN BANK | | 05/16/2022 | 2,965,000.00 | 2,909,396.11 | 2,965,000.00 | 2.650 | AA | 2.615 | 321 | 02/16/2024 |
| 3130ARYU9 | 55748 | FEDERAL HOME LOAN BANK | | 05/23/2022 | 5,000,000.00 | 4,917,532.75 | 5,000,000.00 | 3.000 | AA | 2.960 | 328 | 02/23/2024 |
| 3130ARWG2 | 55751 | FEDERAL HOME LOAN BANK | | 05/25/2022 | 3,000,000.00 | 2,988,264.81 | 3,000,000.00 | 2.125 | AA | 2.096 | 54 | 05/25/2023 |
| 3130AS6R5 | 55752 | FEDERAL HOME LOAN BANK | | 05/26/2022 | 5,000,000.00 | 4,976,478.55 | 5,000,000.00 | 2.800 | AA | 2.411 | 76 | 06/16/2023 |
| 3130ASBS7 | 55756 | FEDERAL HOME LOAN BANK | | 06/02/2022 | 5,000,000.00 | 4,964,547.75 | 5,000,000.00 | 2.250 | AA | 2.220 | 90 | 06/30/2023 |
| 3130ASC64 | 55762 | FEDERAL HOME LOAN BANK | | 06/06/2022 | 5,000,000.00 | 4,964,279.65 | 5,000,000.00 | 2.300 | AA | 2.269 | 93 | 07/03/2023 |
| 3130AS5F2 | 55768 | FEDERAL HOME LOAN BANK | | 06/08/2022 | 5,000,000.00 | 4,921,240.70 | 5,000,000.00 | 3.125 | AA | 2.729 | 251 | 12/08/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130ASCC1 | 55790 | FEDERAL HOME LOAN BANK | | 06/23/2022 | 5,000,000.00 | 4,980,026.55 | 5,000,000.00 | 3.000 | AA | 2.466 | 83 | 06/23/2023 |
| 3130ASKB4 | 55799 | FEDERAL HOME LOAN BANK | | 06/29/2022 | 3,000,000.00 | 2,965,511.01 | 3,000,000.00 | 3.350 | AA | 3.304 | 272 | 12/29/2023 |
| 3130ASU72 | 55832 | FEDERAL HOME LOAN BANK | | 08/24/2022 | 5,000,000.00 | 4,965,027.85 | 4,999,265.14 | 3.125 | AA | 3.120 | 145 | 08/24/2023 |
| 3130ATMQ7 | 55887 | FEDERAL HOME LOAN BANK | | 10/13/2022 | 5,000,000.00 | 4,980,534.30 | 5,000,000.00 | 4.390 | AA | 4.330 | 195 | 10/13/2023 |
| 3130ATMQ7 | 55888 | FEDERAL HOME LOAN BANK | | 10/13/2022 | 5,000,000.00 | 4,980,534.30 | 5,000,000.00 | 4.390 | AA | 4.330 | 195 | 10/13/2023 |
| 3130ATTY3 | 55895 | FEDERAL HOME LOAN BANK | | 11/02/2022 | 5,000,000.00 | 4,998,307.60 | 4,997,968.30 | 4.750 | AA | 4.756 | 215 | 11/02/2023 |
| 3130ATWD5 | 55905 | FEDERAL HOME LOAN BANK | | 11/15/2022 | 2,000,000.00 | 1,997,848.36 | 1,999,216.00 | 4.625 | AA | 4.626 | 228 | 11/15/2023 |
| 3130AUQT4 | 56005 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 5,000,000.00 | 4,999,868.15 | 5,000,000.00 | 4.881 | AA | 4.828 | 153 | 09/01/2023 |
| 3130AUJ62 | 56007 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 3,500,000.00 | 3,492,281.63 | 3,500,000.00 | 5.000 | AA | 4.932 | 300 | 01/26/2024 |
| 3130AUJ62 | 56008 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 3,325,000.00 | 3,317,667.54 | 3,325,000.00 | 5.000 | AA | 4.932 | 300 | 01/26/2024 |
| 3130AUNX8 | 56023 | FEDERAL HOME LOAN BANK | | 01/25/2023 | 5,000,000.00 | 4,988,381.65 | 5,000,000.00 | 5.000 | AA | 4.935 | 326 | 02/21/2024 |
| 3130AUNX8 | 56024 | FEDERAL HOME LOAN BANK | | 01/25/2023 | 5,000,000.00 | 4,988,381.65 | 5,000,000.00 | 5.000 | AA | 4.935 | 326 | 02/21/2024 |
| 3130AV7B2 | 56042 | FEDERAL HOME LOAN BANK | | 03/01/2023 | 5,000,000.00 | 5,007,665.35 | 5,000,000.00 | 5.110 | AA | 5.038 | 146 | 08/25/2023 |
| 3130AV3S9 | 56043 | FEDERAL HOME LOAN BANK | | 03/01/2023 | 5,000,000.00 | 5,014,348.85 | 5,000,000.00 | 5.250 | AA | 5.178 | 335 | 03/01/2024 |
| 3130AV3S9 | 56044 | FEDERAL HOME LOAN BANK | | 03/01/2023 | 5,000,000.00 | 5,014,348.85 | 5,000,000.00 | 5.250 | AA | 5.178 | 335 | 03/01/2024 |
| 3130AVBR2 | 56051 | FEDERAL HOME LOAN BANK | | 03/08/2023 | 5,000,000.00 | 5,012,663.85 | 5,000,000.00 | 5.510 | AA | 5.438 | 366 | 04/01/2024 |
| 3130AT7D3 | 56068 | FEDERAL HOME LOAN BANK | | 03/29/2023 | 5,000,000.00 | 4,956,107.65 | 4,957,477.66 | 3.500 | AA | 3.118 | 251 | 12/08/2023 |
| 3130AT7D3 | 56069 | FEDERAL HOME LOAN BANK | | 03/29/2023 | 5,000,000.00 | 4,956,107.65 | 4,958,039.76 | 3.500 | AA | 3.118 | 251 | 12/08/2023 |
| 3130AUU28 | 56074 | FEDERAL HOME LOAN BANK | | 02/08/2023 | 5,000,000.00 | 5,009,234.25 | 4,999,177.07 | 5.000 | AA | 4.951 | 313 | 02/08/2024 |
| 3130AUUB8 | 56075 | FEDERAL HOME LOAN BANK | | 02/08/2023 | 5,000,000.00 | 5,005,841.20 | 4,999,799.07 | 5.000 | AAA | 4.948 | 221 | 11/08/2023 |
| 3130AUU28 | 56076 | FEDERAL HOME LOAN BANK | | 02/08/2023 | 5,000,000.00 | 5,009,234.25 | 4,999,786.81 | 5.000 | AA | 4.937 | 313 | 02/08/2024 |
| 3130AUV84 | 56085 | FEDERAL HOME LOAN BANK | | 02/09/2023 | 5,000,000.00 | 5,002,872.85 | 5,000,000.00 | 5.000 | AA | 4.942 | 198 | 10/16/2023 |
| 3134GVVX3 | 54848 | FEDERAL HOME LOAN MTG CORP | | 05/28/2020 | 3,000,000.00 | 2,787,013.53 | 3,000,000.00 | 0.750 | AA | 0.740 | 788 | 05/28/2025 |
| 3134GWZG4 | 55039 | FEDERAL HOME LOAN MTG CORP | | 10/20/2020 | 3,000,000.00 | 2,748,780.96 | 3,000,000.00 | 0.600 | AA | 0.592 | 933 | 10/20/2025 |
| 3134GXEJ9 | 55073 | FEDERAL HOME LOAN MTG CORP | | 11/25/2020 | 3,000,000.00 | 2,729,010.09 | 3,000,000.00 | 0.640 | AA | 0.631 | 968 | 11/24/2025 |
| 3134GXFA7 | 55077 | FEDERAL HOME LOAN MTG CORP | | 11/30/2020 | 3,000,000.00 | 2,746,788.81 | 3,000,000.00 | 0.650 | AA | 0.641 | 970 | 11/26/2025 |
| 3137EAEZ8 | 55666 | FEDERAL HOME LOAN MTG CORP | | 03/23/2022 | 5,000,000.00 | 4,864,263.45 | 4,946,397.51 | 0.250 | AA | 2.056 | 219 | 11/06/2023 |
| 3137EAEZ8 | 55675 | FEDERAL HOME LOAN MTG CORP | | 04/06/2022 | 5,000,000.00 | 4,864,263.45 | 4,939,045.61 | 0.250 | AA | 2.309 | 219 | 11/06/2023 |
| 3134GXYF5 | 55798 | FEDERAL HOME LOAN MTG CORP | | 06/29/2022 | 5,000,000.00 | 4,913,767.65 | 5,000,000.00 | 3.000 | AA | 2.960 | 362 | 03/28/2024 |
| 3137EAER6 | 55806 | FEDERAL HOME LOAN MTG CORP | | 07/08/2022 | 5,000,000.00 | 4,981,815.80 | 4,988,134.34 | 0.375 | AA | 2.896 | 34 | 05/05/2023 |
| 3137EAER6 | 55817 | FEDERAL HOME LOAN MTG CORP | | 08/03/2022 | 5,000,000.00 | 4,981,815.80 | 4,987,912.50 | 0.375 | AA | 2.941 | 34 | 05/05/2023 |
| 3134GXR63 | 55834 | FEDERAL HOME LOAN MTG CORP | | 08/29/2022 | 5,000,000.00 | 4,940,638.90 | 5,000,000.00 | 4.050 | AA | 3.995 | 880 | 08/28/2025 |
| 3134GXS88 | 55838 | FEDERAL HOME LOAN MTG CORP | | 08/30/2022 | 5,000,000.00 | 4,936,217.50 | 5,000,000.00 | 4.000 | AA | 3.952 | 699 | 02/28/2025 |
| 3135G0V34 | 54049 | FEDERAL NATIONAL MORTGAGE | | 02/08/2019 | 3,000,000.00 | 2,942,465.79 | 2,998,112.05 | 2.500 | AA | 2.544 | 310 | 02/05/2024 |
| 3135G04Q3 | 54838 | FEDERAL NATIONAL MORTGAGE | | 05/22/2020 | 3,000,000.00 | 2,982,112.86 | 2,999,573.58 | 0.250 | AA | 0.346 | 51 | 05/22/2023 |
| 3136G4ZR7 | 54930 | FEDERAL NATIONAL MORTGAGE | | 07/21/2020 | 3,000,000.00 | 2,775,210.00 | 3,000,000.00 | 0.700 | AA | 0.690 | 842 | 07/21/2025 |
| 3136G4G23 | 54944 | FEDERAL NATIONAL MORTGAGE | | 07/30/2020 | 3,000,000.00 | 2,767,028.70 | 3,000,000.00 | | AA | 0.592 | 850 | 07/29/2025 |
| 3136G4L84 | 54964 | FEDERAL NATIONAL MORTGAGE | | 08/18/2020 | 3,000,000.00 | 2,746,052.43 | 3,000,000.00 | 0.570 | AA | 0.562 | 870 | 08/18/2025 |

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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 |
|---|--------------|------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3136G4H63 | 54968 | FEDERAL NATIONAL MORTGAGE | | 08/19/2020 | 3,000,000.00 | 2,759,267.94 | 3,000,000.00 | 0.550 | AA | 0.542 | 871 | 08/19/2025 |
| 3136G42F9 | 54974 | FEDERAL NATIONAL MORTGAGE | | 08/27/2020 | 3,000,000.00 | 2,762,429.85 | 2,998,556.67 | 0.625 | AA | 0.637 | 879 | 08/27/2025 |
| 3136G4W41 | 54975 | FEDERAL NATIONAL MORTGAGE | | 08/27/2020 | 3,000,000.00 | 2,764,546.80 | 3,000,000.00 | 0.650 | AA | 0.641 | 877 | 08/25/2025 |
| 3135GADM0 | 55963 | FEDERAL NATIONAL MORTGAGE | | 12/20/2022 | 5,000,000.00 | 4,991,348.75 | 5,000,000.00 | 5.000 | AA | 4.932 | 263 | 12/20/2023 |
| 3135GAEU1 | 56028 | Fannie Mae Discount | | 02/13/2023 | 5,000,000.00 | 4,993,204.00 | 5,000,000.00 | 5.125 | AA | 5.055 | 130 | 08/09/2023 |
| 3134GY4B5 | 55915 | FREDDIE MAC | | 11/28/2022 | 5,000,000.00 | 4,982,447.65 | 5,000,000.00 | 5.000 | AA | 4.936 | 513 | 08/26/2024 |
| 3134GY3X8 | 55918 | FREDDIE MAC | | 11/30/2022 | 2,500,000.00 | 2,495,515.30 | 2,500,000.00 | 5.100 | AA | 5.035 | 517 | 08/30/2024 |
| 3134GYEB4 | 56006 | FREDDIE MAC | | 01/30/2023 | 5,000,000.00 | 4,987,718.85 | 5,000,000.00 | 5.000 | AA | 4.936 | 573 | 10/25/2024 |
| 3134GYJ29 | 56030 | FREDDIE MAC | | 02/14/2023 | 5,000,000.00 | 4,997,199.90 | 5,000,000.00 | 5.150 | AAA | 5.079 | 685 | 02/14/2025 |
| Subtotal and Average | | | 570,988,353.62 | | 576,823,333.33 | 552,753,042.21 | 576,575,557.08 | | | 2.192 | 588 | |
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313312GB0 | 55821 | Federal Farm Credit Discount | | 08/05/2022 | 5,000,000.00 | 4,966,563.70 | 4,875,458.33 | 3.050 | AA | 3.163 | 55 | 05/26/2023 |
| 313312GF1 | 55829 | Federal Farm Credit Discount | | 08/22/2022 | 5,000,000.00 | 4,964,049.30 | 4,876,281.94 | 3.170 | AA | 3.289 | 59 | 05/30/2023 |
| 313312LR9 | 55846 | Federal Farm Credit Discount | | 09/13/2022 | 5,000,000.00 | 4,894,366.20 | 4,807,361.11 | 3.800 | AA | 3.968 | 165 | 09/13/2023 |
| 313312LR9 | 55847 | Federal Farm Credit Discount | | 09/13/2022 | 5,000,000.00 | 4,894,366.20 | 4,807,361.11 | 3.800 | AA | 3.968 | 165 | 09/13/2023 |
| 313312HC7 | 55853 | Federal Farm Credit Discount | | 09/15/2022 | 5,000,000.00 | 4,949,425.60 | 4,849,416.67 | 3.900 | AA | 4.045 | 80 | 06/20/2023 |
| 313312HC7 | 55854 | Federal Farm Credit Discount | | 09/15/2022 | 5,000,000.00 | 4,949,425.60 | 4,849,416.67 | 3.900 | AA | 4.045 | 80 | 06/20/2023 |
| 313312FA3 | 55897 | Federal Farm Credit Discount | | 11/02/2022 | 5,000,000.00 | 4,982,307.60 | 4,887,750.00 | 4.490 | AA | 4.593 | 30 | 05/01/2023 |
| 313312KV1 | 55898 | Federal Farm Credit Discount | | 11/02/2022 | 5,000,000.00 | 4,907,392.30 | 4,810,708.33 | 4.620 | AA | 4.823 | 145 | 08/24/2023 |
| 313312PE4 | 55907 | Federal Farm Credit Discount | | 11/15/2022 | 5,000,000.00 | 4,857,492.00 | 4,770,100.00 | 4.560 | AA | 4.789 | 226 | 11/13/2023 |
| 313312ME7 | 55917 | Federal Farm Credit Discount | | 11/29/2022 | 5,000,000.00 | 4,886,038.15 | 4,803,513.89 | 4.700 | AA | 4.912 | 178 | 09/26/2023 |
| 313312PG9 | 55942 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,856,238.10 | 4,785,972.22 | 4.600 | AA | 4.823 | 228 | 11/15/2023 |
| 313312PG9 | 55943 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,856,238.10 | 4,785,972.22 | 4.600 | AA | 4.823 | 228 | 11/15/2023 |
| 313312PG9 | 55944 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,856,238.10 | 4,785,972.22 | 4.600 | AA | 4.823 | 228 | 11/15/2023 |
| 313312KL3 | 55947 | Federal Farm Credit Discount | | 12/16/2022 | 5,000,000.00 | 4,913,169.85 | 4,845,388.89 | 4.600 | AA | 4.787 | 136 | 08/15/2023 |
| 313312LJ7 | 55953 | Federal Farm Credit Discount | | 12/19/2022 | 5,000,000.00 | 4,898,856.45 | 4,832,525.00 | 4.620 | AA | 4.816 | 158 | 09/06/2023 |
| 313312NQ9 | 55961 | Federal Farm Credit Discount | | 12/20/2022 | 5,000,000.00 | 4,866,251.90 | 4,796,772.22 | 4.660 | AA | 4.880 | 212 | 10/30/2023 |
| 313312KW9 | 55977 | Federal Farm Credit Discount | | 12/28/2022 | 5,000,000.00 | 4,906,750.75 | 4,844,333.33 | 4.670 | AA | 4.861 | 146 | 08/25/2023 |
| 313312KW9 | 55978 | Federal Farm Credit Discount | | 12/28/2022 | 5,000,000.00 | 4,906,750.75 | 4,844,333.33 | 4.670 | AA | 4.861 | 146 | 08/25/2023 |
| 313312PE4 | 55987 | Federal Farm Credit Discount | | 01/12/2023 | 5,000,000.00 | 4,857,492.00 | 4,801,326.39 | 4.690 | AA | 4.904 | 226 | 11/13/2023 |
| 313312LY4 | 55989 | Federal Farm Credit Discount | | 01/13/2023 | 5,000,000.00 | 4,889,880.10 | 4,838,541.67 | 4.650 | AA | 4.832 | 172 | 09/20/2023 |
| 313312RB | 56032 | Federal Farm Credit Discount | | 02/15/2023 | 5,000,000.00 | 4,829,763.20 | 4,787,138.89 | 4.850 | AA | 5.082 | 271 | 12/28/2023 |
| 313312JX9 | 56033 | Federal Farm Credit Discount | | 02/16/2023 | 5,000,000.00 | 4,921,527.20 | 4,888,202.78 | | AA | 4.930 | 123 | 08/02/2023 |
| 313312HL7 | 56034 | Federal Farm Credit Discount | | 02/16/2023 | 5,000,000.00 | 4,944,267.50 | 4,912,550.00 | | AA | 4.855 | 88 | 06/28/2023 |
| 313312KG4 | 56035 | Federal Farm Credit Discount | | 02/17/2023 | 5,000,000.00 | 4,915,739.80 | 4,882,361.11 | 4.840 | AA | 4.957 | 132 | 08/11/2023 |
| 313312MQ0 | 56039 | Federal Farm Credit Discount | | 02/27/2023 | 5,000,000.00 | 4,881,354.50 | 4,848,062.50 | 4.950 | AA | 5.134 | 188 | 10/06/2023 |
| 313312JR2 | 56041 | Federal Farm Credit Discount | | 02/28/2023 | 5,000,000.00 | 4,925,374.20 | 4,898,597.22 | 4.900 | AA | 5.001 | 117 | 07/27/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM | Days to 360 Maturity | Maturity Date |
|---|--------------|------------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|-------|-------------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313312MU1 | 56061 | Federal Farm Credit Discount | | 03/23/2023 | 5,000,000.00 | 4,878,834.15 | 4,869,350.00 | 4.680 | AA | 4.902 | 192 | 10/10/2023 |
| 313312HR4 | 55869 | FEDERAL FARM CREDIT BANK | | 10/13/2022 | 5,000,000.00 | 4,940,855.75 | 4,845,852.78 | | AA | 4.389 | 93 | 07/03/2023 |
| 313384HZ5 | 55867 | FEDERAL HOME LOAN BANK | | 10/11/2022 | 5,000,000.00 | 4,935,689.85 | 4,842,077.08 | 4.165 | AA | 4.333 | 101 | 07/11/2023 |
| 313384FL8 | 55735 | Federal Home Loan Discount | | 05/12/2022 | 5,000,000.00 | 4,976,004.05 | 4,894,844.44 | 2.080 | AA | 2.143 | 40 | 05/11/2023 |
| 313384FY0 | 55747 | Federal Home Loan Discount | | 05/23/2022 | 5,000,000.00 | 4,968,450.30 | 4,890,500.00 | 2.160 | AA | 2.227 | 52 | 05/23/2023 |
| 313384JX8 | 55827 | Federal Home Loan Discount | | 08/18/2022 | 5,000,000.00 | 4,921,527.20 | 4,843,919.44 | 3.220 | AA | 3.346 | 123 | 08/02/2023 |
| 313384JR1 | 55828 | Federal Home Loan Discount | | 08/19/2022 | 5,000,000.00 | 4,925,374.20 | 4,847,762.50 | 3.205 | AA | 3.329 | 117 | 07/27/2023 |
| 313384GX1 | 55830 | Federal Home Loan Discount | | 08/17/2022 | 5,000,000.00 | 4,952,652.15 | 4,869,972.22 | 3.100 | AA | 3.216 | 75 | 06/15/2023 |
| 313384EP0 | 55831 | Federal Home Loan Discount | | 08/17/2022 | 5,000,000.00 | 4,989,367.80 | 4,895,108.33 | 3.070 | AA | 3.183 | 19 | 04/20/2023 |
| 313384GW3 | 55839 | Federal Home Loan Discount | | 08/30/2022 | 5,000,000.00 | 4,953,297.70 | 4,869,200.00 | 3.270 | AA | 3.372 | 74 | 06/14/2023 |
| 313384KS7 | 55840 | Federal Home Loan Discount | | 08/31/2022 | 5,000,000.00 | 4,909,317.40 | 4,834,826.39 | 3.350 | AA | 3.483 | 142 | 08/21/2023 |
| 313384HD4 | 55841 | Federal Home Loan Discount | | 08/31/2022 | 5,000,000.00 | 4,948,780.55 | 4,864,025.00 | 3.330 | AA | 3.446 | 81 | 06/21/2023 |
| 313384GW3 | 55842 | Federal Home Loan Discount | | 09/01/2022 | 5,000,000.00 | 4,953,297.70 | 4,865,341.67 | 3.390 | AA | 3.507 | 74 | 06/14/2023 |
| 313384HU6 | 55844 | Federal Home Loan Discount | | 09/08/2022 | 5,000,000.00 | 4,938,917.90 | 4,855,144.00 | 3.465 | AA | 3.591 | 96 | 07/06/2023 |
| 313384JB6 | 55855 | Federal Home Loan Discount | | 09/16/2022 | 5,000,000.00 | 4,934,399.20 | 4,840,625.00 | 3.825 | AA | 3.973 | 103 | 07/13/2023 |
| 313384HN2 | 55856 | Federal Home Loan Discount | | 09/19/2022 | 5,000,000.00 | 4,942,978.85 | 4,845,772.22 | 3.910 | AA | 4.058 | 90 | 06/30/2023 |
| 313384LC1 | 55860 | Federal Home Loan Discount | | 09/21/2022 | 5,000,000.00 | 4,902,903.35 | 4,808,888.89 | 4.000 | AA | 4.176 | 152 | 08/31/2023 |
| 313384ET2 | 55865 | Federal Home Loan Discount | | 10/11/2022 | 5,000,000.00 | 4,986,869.35 | 4,888,958.33 | 4.100 | AA | 4.238 | 23 | 04/24/2023 |
| 313384ML0 | 55878 | Federal Home Loan Discount | | 10/14/2022 | 5,000,000.00 | 4,880,601.75 | 4,785,258.33 | 4.380 | AA | 4.590 | 184 | 10/02/2023 |
| 313384ET2 | 55880 | Federal Home Loan Discount | | 10/19/2022 | 5,000,000.00 | 4,986,869.35 | 4,888,579.17 | 4.290 | AA | 4.436 | 23 | 04/24/2023 |
| 313384JG5 | 55881 | Federal Home Loan Discount | | 10/20/2022 | 5,000,000.00 | 4,931,174.10 | 4,830,625.00 | 4.500 | AA | 4.691 | 108 | 07/18/2023 |
| 313384JS9 | 55883 | Federal Home Loan Discount | | 10/21/2022 | 5,000,000.00 | 4,924,730.20 | 4,824,611.11 | 4.510 | AA | 4.705 | 118 | 07/28/2023 |
| 313384EQ8 | 55884 | Federal Home Loan Discount | | 10/26/2022 | 5,000,000.00 | 4,988,499.00 | 4,892,079.17 | 4.390 | AA | 4.487 | 20 | 04/21/2023 |
| 313384LD9 | 55891 | Federal Home Loan Discount | | 10/06/2022 | 5,000,000.00 | 4,902,066.25 | 4,811,166.67 | 4.120 | AA | 4.303 | 153 | 09/01/2023 |
| 313384GP8 | 55893 | Federal Home Loan Discount | | 11/01/2022 | 5,000,000.00 | 4,957,819.00 | 4,865,263.89 | 4.450 | AA | 4.601 | 67 | 06/07/2023 |
| 313384JH3 | 55899 | Federal Home Loan Discount | | 11/04/2022 | 5,000,000.00 | 4,930,529.35 | 4,835,805.56 | 4.600 | AA | 4.782 | 109 | 07/19/2023 |
| 313384ED7 | 55906 | Federal Home Loan Discount | | 11/15/2022 | 5,000,000.00 | 4,995,619.30 | 4,910,575.00 | 4.410 | AA | 4.553 | 9 | 04/10/2023 |
| 313384ET2 | 55910 | Federal Home Loan Discount | | 11/18/2022 | 5,000,000.00 | 4,986,869.35 | 4,902,747.22 | 4.460 | AA | 4.548 | 23 | 04/24/2023 |
| 313384FQ7 | 55912 | Federal Home Loan Discount | | 11/23/2022 | 5,000,000.00 | 4,973,484.85 | 4,890,193.06 | 4.570 | AA | 4.673 | 44 | 05/15/2023 |
| 313384HJ1 | 55913 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,945,556.55 | 4,865,687.50 | 4.605 | AA | 4.760 | 86 | 06/26/2023 |
| 313384JQ3 | 55914 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,926,018.30 | 4,845,500.00 | 4.635 | AA | 4.810 | 116 | 07/26/2023 |
| 313384ET2 | 55916 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,986,869.35 | 4,908,227.08 | 4.495 | AA | 4.579 | 23 | 04/24/2023 |
| 313384EW5 | 55920 | Federal Home Loan Discount | | 11/30/2022 | 5,000,000.00 | 4,984,996.40 | 4,906,986.11 | 4.525 | AA | 4.611 | 26 | 04/27/2023 |
| 313384HJ1 | 55921 | Federal Home Loan Discount | | 12/01/2022 | 5,000,000.00 | 4,945,556.55 | 4,866,168.75 | 4.655 | AA | 4.831 | 86 | 06/26/2023 |
| 313384KW8 | 55922 | Federal Home Loan Discount | | 12/01/2022 | 5,000,000.00 | 4,906,750.75 | 4,826,264.58 | 4.685 | AA | 4.889 | 146 | 08/25/2023 |
| 313384EM7 | 55923 | Federal Home Loan Discount | | 12/05/2022 | 5,000,000.00 | 4,990,617.45 | 4,915,877.78 | 4.520 | AA | 4.597 | 17 | 04/18/2023 |
| 313384LD9 | 55926 | Federal Home Loan Discount | | 12/06/2022 | 5,000,000.00 | 4,902,066.25 | 4,825,523.61 | 4.670 | AA | 4.873 | 153 | 09/01/2023 |
| 313384LT4 | 55927 | Federal Home Loan Discount | | 12/06/2022 | 5,000,000.00 | 4,893,084.05 | 4,815,263.89 | 4.700 | AA | 4.911 | 167 | 09/15/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|--------------------|------------------|---------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384HV4 | 55933 | Federal Home Loan Discount | | 12/08/2022 | 5,000,000.00 | 4,938,272.15 | 4,864,315.28 | 4.630 | AA | 4.807 | 97 | 07/07/2023 |
| 313384ET2 | 55935 | Federal Home Loan Discount | | 12/12/2022 | 5,000,000.00 | 4,986,869.35 | 4,916,505.56 | 4.520 | AA | 4.597 | 23 | 04/24/2023 |
| 313384HC6 | 55938 | Federal Home Loan Discount | | 12/13/2022 | 5,000,000.00 | 4,949,425.60 | 4,879,775.00 | 4.580 | AA | 4.744 | 80 | 06/20/2023 |
| 313384GY9 | 55940 | Federal Home Loan Discount | | 12/13/2022 | 5,000,000.00 | 4,951,108.35 | 4,882,319.44 | 4.580 | AA | 4.742 | 76 | 06/16/2023 |
| 313384GB9 | 55941 | Federal Home Loan Discount | | 12/15/2022 | 5,000,000.00 | 4,966,563.70 | 4,897,850.00 | 4.540 | AA | 4.635 | 55 | 05/26/2023 |
| 313384JF7 | 55945 | Federal Home Loan Discount | | 12/16/2022 | 10,000,000.00 | 9,863,637.90 | 9,728,720.83 | 4.585 | AA | 4.759 | 107 | 07/17/2023 |
| 313384GA1 | 55946 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,967,192.50 | 4,898,888.89 | 4.550 | AA | 4.644 | 54 | 05/25/2023 |
| 313384HN2 | 55949 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,942,978.85 | 4,875,594.44 | 4.570 | AA | 4.736 | 90 | 06/30/2023 |
| 313384EV7 | 55950 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,985,313.70 | 4,918,306.94 | 4.490 | AA | 4.565 | 25 | 04/26/2023 |
| 313384HD4 | 55951 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,948,780.55 | 4,882,444.44 | 4.600 | AA | 4.763 | 81 | 06/21/2023 |
| 313384EL9 | 55952 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,991,242.40 | 4,925,790.28 | 4.490 | AA | 4.558 | 16 | 04/17/2023 |
| 313384HE2 | 55955 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,948,135.60 | 4,882,319.44 | 4.580 | AA | 4.742 | 82 | 06/22/2023 |
| 313384EL9 | 55956 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,991,242.40 | 4,925,790.28 | 4.490 | AA | 4.558 | 16 | 04/17/2023 |
| 313384HC6 | 55957 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,949,425.60 | 4,883,591.67 | 4.580 | AA | 4.741 | 80 | 06/20/2023 |
| 313384JJ9 | 55958 | Federal Home Loan Discount | | 12/16/2022 | 10,000,000.00 | 9,859,769.30 | 9,724,900.00 | 4.585 | AA | 4.761 | 110 | 07/20/2023 |
| 313384EW5 | 55959 | Federal Home Loan Discount | | 12/20/2022 | 5,000,000.00 | 4,984,996.40 | 4,919,911.11 | 4.505 | AA | 4.578 | 26 | 04/27/2023 |
| 313384EW5 | 55960 | Federal Home Loan Discount | | 12/20/2022 | 5,000,000.00 | 4,984,996.40 | 4,919,911.11 | 4.505 | AA | 4.578 | 26 | 04/27/2023 |
| 313384FT1 | 55969 | Federal Home Loan Discount | | 12/22/2022 | 5,000,000.00 | 4,971,596.30 | 4,907,716.67 | 4.520 | AA | 4.605 | 47 | 05/18/2023 |
| 313384EW5 | 55970 | Federal Home Loan Discount | | 12/27/2022 | 10,000,000.00 | 9,969,992.80 | 9,847,573.61 | 4.535 | AA | 4.605 | 26 | 04/27/2023 |
| 313384HF9 | 55971 | Federal Home Loan Discount | | 12/27/2022 | 5,000,000.00 | 4,947,490.70 | 4,886,030.56 | 4.610 | AA | 4.718 | 83 | 06/23/2023 |
| 313384GF0 | 55972 | Federal Home Loan Discount | | 12/27/2022 | 5,000,000.00 | 4,964,049.30 | 4,902,038.89 | 4.580 | AA | 4.672 | 59 | 05/30/2023 |
| 313384MN6 | 55974 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,882,615.15 | 4,819,944.44 | 4.630 | AA | 4.834 | 186 | 10/04/2023 |
| 313384HL6 | 55975 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,944,267.50 | 4,881,447.22 | 4.690 | AA | 4.804 | 88 | 06/28/2023 |
| 313384JV2 | 55976 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,922,798.70 | 4,861,444.44 | 4.640 | AA | 4.819 | 121 | 07/31/2023 |
| 313384EX3 | 55979 | Federal Home Loan Discount | | 01/09/2023 | 5,000,000.00 | 4,984,372.20 | 4,930,966.67 | 4.560 | AA | 4.624 | 27 | 04/28/2023 |
| 313384EX3 | 55980 | Federal Home Loan Discount | | 01/10/2023 | 5,000,000.00 | 4,984,372.20 | 4,931,450.00 | 4.570 | AA | 4.698 | 27 | 04/28/2023 |
| 313384GB9 | 55981 | Federal Home Loan Discount | | 01/10/2023 | 5,000,000.00 | 4,966,563.70 | 4,912,733.33 | 4.620 | AA | 4.702 | 55 | 05/26/2023 |
| 313384JA8 | 55984 | Federal Home Loan Discount | | 01/11/2023 | 5,000,000.00 | 4,935,044.50 | 4,880,309.72 | 4.735 | AA | 4.851 | 102 | 07/12/2023 |
| 313384EX3 | 55986 | Federal Home Loan Discount | | 01/11/2023 | 5,000,000.00 | 4,984,372.20 | 4,932,084.72 | 4.570 | AA | 4.633 | 27 | 04/28/2023 |
| 313384JC4 | 55988 | Federal Home Loan Discount | | 01/13/2023 | 6,000,000.00 | 5,920,504.80 | 5,857,585.00 | 4.695 | AA | 4.809 | 104 | 07/14/2023 |
| 313384EX3 | 55993 | Federal Home Loan Discount | | 01/18/2023 | 5,000,000.00 | 4,984,372.20 | 4,936,111.11 | 4.600 | AA | 4.660 | 27 | 04/28/2023 |
| 313384JH3 | 55994 | Federal Home Loan Discount | | 01/18/2023 | 9,000,000.00 | 8,874,952.83 | 8,786,150.00 | 4.700 | AA | 4.814 | 109 | 07/19/2023 |
| 313384KK4 | 55995 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,913,812.20 | 4,865,593.75 | 4.675 | AA | 4.833 | 135 | 08/14/2023 |
| 313384JZ3 | 55996 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,920,240.50 | 4,871,676.39 | 4.690 | AA | 4.842 | 125 | 08/04/2023 |
| 313384HC6 | 55998 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,949,425.60 | 4,901,411.11 | 4.670 | AA | 4.764 | 80 | 06/20/2023 |
| 313384EX3 | 55999 | Federal Home Loan Discount | | 01/19/2023 | 4,000,000.00 | 3,987,497.76 | 3,949,400.00 | 4.600 | AA | 4.659 | 27 | 04/28/2023 |
| 313384RS0 | 56000 | Federal Home Loan Discount | | 01/23/2023 | 5,000,000.00 | 4,820,835.45 | 4,772,850.00 | 4.620 | AA | 4.851 | 286 | 01/12/2024 |
| 313384JJ9 | 56001 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,929,884.65 | 4,885,763.89 | 4.700 | AA | 4.810 | 110 | 07/20/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384KK4 | 56002 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,913,812.20 | 4,869,444.44 | 4.700 | AA | 4.854 | 135 | 08/14/2023 |
| 313384JS9 | 56003 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,924,730.20 | 4,880,541.67 | 4.700 | AA | 4.842 | 118 | 07/28/2023 |
| 313384HR3 | 56010 | Federal Home Loan Discount | | 01/31/2023 | 5,000,000.00 | 4,940,855.75 | 4,900,125.00 | 4.700 | AA | 4.796 | 93 | 07/03/2023 |
| 313384LC1 | 56013 | Federal Home Loan Discount | | 02/02/2023 | 5,000,000.00 | 4,902,903.35 | 4,862,625.00 | 4.710 | AA | 4.872 | 152 | 08/31/2023 |
| 313384ML0 | 56014 | Federal Home Loan Discount | | 02/02/2023 | 5,000,000.00 | 4,880,601.75 | 4,842,363.89 | 4.690 | AA | 4.870 | 184 | 10/02/2023 |
| 313384SP5 | 56015 | Federal Home Loan Discount | | 02/06/2023 | 5,000,000.00 | 4,810,828.75 | 4,765,350.00 | 4.680 | AA | 4.919 | 307 | 02/02/2024 |
| 313384SP5 | 56016 | Federal Home Loan Discount | | 02/06/2023 | 5,000,000.00 | 4,810,828.75 | 4,765,350.00 | 4.680 | AA | 4.919 | 307 | 02/02/2024 |
| 313384ST7 | 56020 | Federal Home Loan Discount | | 02/07/2023 | 5,000,000.00 | 4,808,395.95 | 4,759,861.11 | 4.750 | AA | 4.997 | 311 | 02/06/2024 |
| 313384MP1 | 56021 | Federal Home Loan Discount | | 02/07/2023 | 5,000,000.00 | 4,881,984.80 | 4,840,833.33 | 4.775 | AA | 4.960 | 187 | 10/05/2023 |
| 313384LJ6 | 56022 | Federal Home Loan Discount | | 02/07/2023 | 5,000,000.00 | 4,898,856.45 | 4,860,212.50 | 4.770 | AA | 4.936 | 158 | 09/06/2023 |
| 313384SW0 | 56026 | Federal Home Loan Discount | | 02/10/2023 | 5,000,000.00 | 4,806,572.15 | 4,758,344.44 | 4.780 | AA | 5.030 | 314 | 02/09/2024 |
| 313384QK8 | 56029 | Federal Home Loan Discount | | 02/13/2023 | 5,000,000.00 | 4,839,724.70 | 4,798,247.22 | 4.810 | AA | 5.032 | 255 | 12/12/2023 |
| 313384KM0 | 56031 | Federal Home Loan Discount | | 02/15/2023 | 5,000,000.00 | 4,912,527.55 | 4,877,529.17 | 4.845 | AA | 4.967 | 137 | 08/16/2023 |
| 313384ND7 | 56036 | Federal Home Loan Discount | | 02/21/2023 | 5,000,000.00 | 4,873,168.10 | 4,837,000.00 | 4.890 | AA | 5.083 | 201 | 10/19/2023 |
| 313384PM5 | 56037 | Federal Home Loan Discount | | 02/24/2023 | 5,000,000.00 | 4,853,104.70 | 4,815,809.72 | 4.930 | AA | 5.143 | 233 | 11/20/2023 |
| 313384PN3 | 56038 | Federal Home Loan Discount | | 02/27/2023 | 5,000,000.00 | 4,852,478.25 | 4,815,695.83 | 4.970 | AA | 5.185 | 234 | 11/21/2023 |
| 313384GY9 | 56040 | Federal Home Loan Discount | | 02/28/2023 | 5,000,000.00 | 4,951,108.35 | 4,927,550.00 | 4.830 | AA | 4.901 | 76 | 06/16/2023 |
| 313384TT6 | 56045 | Federal Home Loan Discount | | 03/02/2023 | 5,000,000.00 | 4,797,075.55 | 4,743,232.64 | 5.065 | AA | 5.357 | 335 | 03/01/2024 |
| 313384NS4 | 56046 | Federal Home Loan Discount | | 03/02/2023 | 5,000,000.00 | 4,865,022.35 | 4,829,200.00 | 5.040 | AA | 5.297 | 214 | 11/01/2023 |
| 313384TR0 | 56047 | Federal Home Loan Discount | | 03/02/2023 | 5,000,000.00 | 4,795,037.60 | 4,746,908.33 | 5.020 | AA | 5.307 | 333 | 02/28/2024 |
| 313384MN6 | 56048 | Federal Home Loan Discount | | 03/07/2023 | 5,000,000.00 | 4,882,615.15 | 4,853,179.17 | 5.010 | AA | 5.259 | 186 | 10/04/2023 |
| 313384MN6 | 56049 | Federal Home Loan Discount | | 03/07/2023 | 5,000,000.00 | 4,882,615.15 | 4,853,179.17 | 5.010 | AA | 5.259 | 186 | 10/04/2023 |
| 313384MG1 | 56050 | Federal Home Loan Discount | | 03/08/2023 | 5,000,000.00 | 4,884,758.20 | 4,857,766.67 | 5.020 | AA | 5.269 | 180 | 09/28/2023 |
| 313384JK6 | 56052 | Federal Home Loan Discount | | 03/09/2023 | 5,000,000.00 | 4,929,240.05 | 4,906,200.00 | 5.040 | AA | 5.136 | 111 | 07/21/2023 |
| 313384KW8 | 56053 | Federal Home Loan Discount | | 03/10/2023 | 5,000,000.00 | 4,906,750.75 | 4,880,416.67 | 5.125 | AA | 5.251 | 146 | 08/25/2023 |
| 313384LX5 | 56054 | Federal Home Loan Discount | | 03/15/2023 | 5,000,000.00 | 4,890,520.75 | 4,869,705.56 | 4.990 | AA | 5.235 | 171 | 09/19/2023 |
| 313384JP5 | 56055 | Federal Home Loan Discount | | 03/15/2023 | 5,000,000.00 | 4,926,662.50 | 4,909,066.67 | 4.960 | AA | 5.052 | 115 | 07/25/2023 |
| 313384LD9 | 56057 | Federal Home Loan Discount | | 03/20/2023 | 5,000,000.00 | 4,902,066.25 | 4,894,354.17 | 4.610 | AA | 4.710 | 153 | 09/01/2023 |
| 313384JW0 | 56058 | Federal Home Loan Discount | | 03/20/2023 | 5,000,000.00 | 4,920,953.10 | 4,913,830.56 | 4.630 | AA | 4.711 | 122 | 08/01/2023 |
| 313384HC6 | 56059 | Federal Home Loan Discount | | 03/21/2023 | 5,000,000.00 | 4,949,425.60 | 4,940,344.44 | 4.720 | AA | 4.777 | 80 | 06/20/2023 |
| 313384KC2 | 56062 | Federal Home Loan Discount | | 03/27/2023 | 5,000,000.00 | 4,918,311.15 | 4,912,256.94 | | AA | 4.835 | 128 | 08/07/2023 |
| 313384JB6 | 56063 | Federal Home Loan Discount | | 03/27/2023 | 5,000,000.00 | 4,934,399.20 | 4,928,825.00 | 4.745 | AA | 4.814 | 103 | 07/13/2023 |
| 313384KC2 | 56064 | Federal Home Loan Discount | | 03/28/2023 | 5,000,000.00 | 4,918,311.15 | 4,912,916.67 | | AA | 4.834 | 128 | 08/07/2023 |
| 313384KD0 | 56065 | Federal Home Loan Discount | | 03/28/2023 | 5,000,000.00 | 4,917,668.20 | 4,912,256.94 | | AA | 4.835 | 129 | 08/08/2023 |
| 313384HD4 | 56072 | Federal Home Loan Discount | | 03/30/2023 | 3,804,000.00 | 3,765,032.24 | 3,761,902.40 | 4.800 | AA | 4.854 | 81 | 06/21/2023 |
| 313384QD4 | 56073 | Federal Home Loan Discount | | 02/08/2023 | 5,000,000.00 | 4,843,465.55 | 4,800,587.50 | 4.770 | AA | 4.988 | 249 | 12/06/2023 |
| 313384GG8 | 56084 | Federal Home Loan Discount | | 03/20/2023 | 5,000,000.00 | 4,963,420.90 | 4,953,000.00 | | AA | 4.745 | 60 | 05/31/2023 |
| 313384GG8 | 56088 | Federal Home Loan Discount | | 02/08/2023 | 5,000,000.00 | 4,963,420.90 | 4,926,655.56 | 4.715 | AA | 4.785 | 60 | 05/31/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|--------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384LK3 | 56089 | Federal Home Loan Discount | | 02/09/2023 | 5,000,000.00 | 4,898,214.70 | 4,860,291.67 | 4.790 | AA | 4.957 | 159 | 09/07/2023 |
| 313384KC2 | 56100 | Federal Home Loan Discount | | 03/24/2023 | 5,000,000.00 | 4,918,311.15 | 4,912,166.67 | 4.650 | AA | 4.733 | 128 | 08/07/2023 |
| 313384KD0 | 56102 | Federal Home Loan Discount | | 03/24/2023 | 5,000,000.00 | 4,917,668.20 | 4,911,520.83 | 4.650 | AA | 4.734 | 129 | 08/08/2023 |
| Subtotal and Average | | | 720,523,600.31 | | 732,804,000.00 | 721,699,074.83 | 713,013,853.59 | | | 4.626 | 120 | |
| Money Market | | | | | | | | | | | | |
| SYS52411 | 52411 | Fidelity Inst Government | | | 155,000,000.00 | 155,000,000.00 | 155,000,000.00 | 4.760 | AAA | 4.695 | 1 | |
| SYS52471 | 52471 | Morgan Stanley Inst Government | | | 140,000,000.00 | 140,000,000.00 | 140,000,000.00 | 4.730 | AAA | 4.665 | 1 | |
| Subtotal and Average | | | 277,096,774.19 | | 295,000,000.00 | 295,000,000.00 | 295,000,000.00 | | | 4.681 | 1 | |
| Local Agency Investment Funds | | | | | | | | | | | | |
| SYS43 | 43 | Local Agency Investment Fund | | | 75,000,000.00 | 73,988,274.68 | 75,000,000.00 | 2.831 | | 2.792 | 1 | |
| Subtotal and Average | | | 75,000,000.00 | | 75,000,000.00 | 73,988,274.68 | 75,000,000.00 | | | 2.792 | 1 | |
| Corporate Bonds | | | | | | | | | | | | |
| 89236TJH9 | 55364 | Toyota Motor Credit | | 06/18/2021 | 4,000,000.00 | 3,804,129.04 | 3,998,071.68 | 0.500 | A | 0.533 | 444 | 06/18/2024 |
| Subtotal and Average | | | 3,998,006.53 | | 4,000,000.00 | 3,804,129.04 | 3,998,071.68 | | | 0.533 | 444 | |
| Negotiable CD's | | | | | | | | | | | | |
| 78012U6W0 | 55788 | Royal Bank CN | | 06/22/2022 | 5,000,000.00 | 4,982,845.00 | 5,000,000.00 | 3.710 | A-1 | 3.710 | 75 | 06/15/2023 |
| Subtotal and Average | | | 11,612,903.23 | | 5,000,000.00 | 4,982,845.00 | 5,000,000.00 | | | 3.710 | 75 | |
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3133EMVP4 | 55254 | FEDERAL FARM CREDIT BANK | | 04/13/2021 | 5,000,000.00 | 4,993,741.75 | 4,999,890.00 | 0.125 | AA | 0.189 | 12 | 04/13/2023 |
| 3133EMWT5 | 55279 | FEDERAL FARM CREDIT BANK | | 04/21/2021 | 5,000,000.00 | 4,640,854.80 | 4,999,434.72 | 0.600 | AA | 0.597 | 751 | 04/21/2025 |
| 3133EMYX4 | 55305 | FEDERAL FARM CREDIT BANK | | 05/10/2021 | 3,950,000.00 | 3,930,352.78 | 3,949,726.13 | 0.125 | AA | 0.187 | 39 | 05/10/2023 |
| 3133EMYX4 | 55306 | FEDERAL FARM CREDIT BANK | | 05/10/2021 | 3,000,000.00 | 2,985,078.06 | 2,999,792.00 | 0.125 | AA | 0.187 | 39 | 05/10/2023 |
| 3133EM5X6 | 55433 | FEDERAL FARM CREDIT BANK | | 09/23/2021 | 3,000,000.00 | 2,833,139.34 | 2,998,625.67 | 0.430 | AA | 0.455 | 541 | 09/23/2024 |
| 3133EM4X7 | 55443 | FEDERAL FARM CREDIT BANK | | 09/28/2021 | 3,000,000.00 | 2,694,600.21 | 2,979,913.18 | 0.800 | AA | 0.986 | 1,258 | 09/10/2026 |
| 3133ENAL4 | 55467 | FEDERAL FARM CREDIT BANK | | 10/13/2021 | 5,000,000.00 | 4,880,521.05 | 4,998,431.36 | 0.290 | AA | 0.345 | 194 | 10/12/2023 |
| 3133ENAL4 | 55473 | FEDERAL FARM CREDIT BANK | | 10/18/2021 | 3,000,000.00 | 2,928,312.63 | 2,998,257.73 | 0.290 | AA | 0.395 | 194 | 10/12/2023 |
| 3133EM3S9 | 55477 | FEDERAL FARM CREDIT BANK | | 10/27/2021 | 3,000,000.00 | 2,969,109.93 | 2,998,420.62 | 0.200 | AA | 0.418 | 86 | 06/26/2023 |
| 3133ENDR8 | 55503 | FEDERAL FARM CREDIT BANK | | 11/18/2021 | 3,000,000.00 | 2,922,802.80 | 2,997,562.45 | 0.400 | AA | 0.528 | 222 | 11/09/2023 |
| 3133ENGf1 | 55514 | FEDERAL FARM CREDIT BANK | | 12/03/2021 | 3,000,000.00 | 2,916,547.71 | 2,998,545.96 | 0.500 | AA | 0.565 | 244 | 12/01/2023 |
| 3133ENGf1 | 55530 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 5,000,000.00 | 4,860,912.85 | 4,992,398.88 | 0.500 | AA | 0.720 | 244 | 12/01/2023 |
| 3133ENGQ7 | 55533 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,831,476.86 | 2,999,400.44 | 0.920 | AA | 0.919 | 618 | 12/09/2024 |
| 3133ENGQ7 | 55534 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,831,476.86 | 2,999,645.33 | 0.920 | AA | 0.914 | 618 | 12/09/2024 |
| 3133ENLF5 | 55586 | FEDERAL FARM CREDIT BANK | | 01/18/2022 | 3,000,000.00 | 2,908,345.02 | 2,999,222.71 | 0.900 | AA | 0.920 | 292 | 01/18/2024 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|--------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3133ENLF5 | 55598 | FEDERAL FARM CREDIT BANK | | 01/28/2022 | 3,000,000.00 | 2,908,345.02 | 2,993,533.82 | 0.900 | AA | 1.158 | 292 | 01/18/2024 |
| 3133ENNJ5 | 55606 | FEDERAL FARM CREDIT BANK | | 02/09/2022 | 3,000,000.00 | 2,903,686.38 | 2,996,612.00 | 1.180 | AA | 1.296 | 314 | 02/09/2024 |
| 3133ENNJ5 | 55607 | FEDERAL FARM CREDIT BANK | | 02/09/2022 | 3,000,000.00 | 2,903,686.38 | 2,996,612.00 | 1.180 | AA | 1.296 | 314 | 02/09/2024 |
| 3133ENSB7 | 55656 | FEDERAL FARM CREDIT BANK | | 03/17/2022 | 5,750,000.00 | 5,571,957.58 | 5,743,190.86 | 1.800 | AA | 1.875 | 443 | 06/17/2024 |
| 3133ENAL4 | 55663 | FEDERAL FARM CREDIT BANK | | 03/22/2022 | 5,000,000.00 | 4,880,521.05 | 4,957,110.27 | 0.290 | AA | 1.913 | 194 | 10/12/2023 |
| 3133ENUN8 | 55693 | FEDERAL FARM CREDIT BANK | | 04/20/2022 | 3,000,000.00 | 2,932,793.91 | 2,995,130.84 | 2.440 | AA | 2.564 | 383 | 04/18/2024 |
| 3133ENUN8 | 55705 | FEDERAL FARM CREDIT BANK | | 04/25/2022 | 3,000,000.00 | 2,932,793.91 | 2,990,730.54 | 2.440 | AA | 2.707 | 383 | 04/18/2024 |
| 3133ENVS6 | 55716 | FEDERAL FARM CREDIT BANK | | 05/02/2022 | 5,000,000.00 | 4,988,559.10 | 4,999,892.36 | 2.030 | AA | 2.027 | 31 | 05/02/2023 |
| 3133ENEW6 | 55721 | FEDERAL FARM CREDIT BANK | | 05/04/2022 | 3,000,000.00 | 2,982,215.13 | 2,992,182.33 | 0.375 | AA | 2.180 | 52 | 05/23/2023 |
| 3133ENWP1 | 55737 | FEDERAL FARM CREDIT BANK | | 05/16/2022 | 4,000,000.00 | 3,911,613.76 | 3,996,962.50 | 2.625 | AA | 2.658 | 411 | 05/16/2024 |
| 3133EMVP4 | 55770 | FEDERAL FARM CREDIT BANK | | 06/09/2022 | 5,000,000.00 | 4,993,741.75 | 4,996,542.11 | 0.125 | AA | 2.200 | 12 | 04/13/2023 |
| 3133EMYX4 | 55774 | FEDERAL FARM CREDIT BANK | | 06/13/2022 | 4,659,000.00 | 4,635,826.23 | 4,647,610.65 | 0.125 | AA | 2.387 | 39 | 05/10/2023 |
| 3133ENYX2 | 55784 | FEDERAL FARM CREDIT BANK | | 06/17/2022 | 3,000,000.00 | 2,952,228.21 | 2,991,300.57 | 3.250 | AA | 3.452 | 443 | 06/17/2024 |
| 3133EMVP4 | 55797 | FEDERAL FARM CREDIT BANK | | 06/29/2022 | 5,000,000.00 | 4,993,741.75 | 4,995,510.95 | 0.125 | AA | 2.829 | 12 | 04/13/2023 |
| 3133ENF39 | 55822 | FEDERAL FARM CREDIT BANK | | 08/08/2022 | 5,000,000.00 | 4,968,789.45 | 4,996,989.04 | 3.125 | AA | 3.255 | 129 | 08/08/2023 |
| 3133ENN63 | 55857 | FEDERAL FARM CREDIT BANK | | 09/20/2022 | 5,000,000.00 | 4,980,419.30 | 4,999,316.28 | 4.125 | AA | 4.097 | 199 | 10/17/2023 |
| 3133ENN63 | 55858 | FEDERAL FARM CREDIT BANK | | 09/20/2022 | 3,000,000.00 | 2,988,251.58 | 2,999,360.81 | 4.125 | AA | 4.111 | 199 | 10/17/2023 |
| 3130AMRY0 | 55348 | FEDERAL HOME LOAN BANK | | 06/04/2021 | 5,000,000.00 | 4,961,282.05 | 4,999,609.19 | 0.125 | AA | 0.169 | 62 | 06/02/2023 |
| 3130AMRY0 | 55349 | FEDERAL HOME LOAN BANK | | 06/04/2021 | 4,000,000.00 | 3,969,025.64 | 3,999,687.35 | 0.125 | AA | 0.169 | 62 | 06/02/2023 |
| 3130ANYM6 | 55422 | FEDERAL HOME LOAN BANK | | 09/10/2021 | 3,000,000.00 | 2,942,150.52 | 2,998,679.49 | 0.125 | AA | 0.230 | 149 | 08/28/2023 |
| 3130APR72 | 55485 | FEDERAL HOME LOAN BANK | | 11/01/2021 | 3,000,000.00 | 2,909,729.88 | 2,999,443.98 | 0.500 | AA | 0.520 | 251 | 12/08/2023 |
| 3130APU29 | 55494 | FEDERAL HOME LOAN BANK | | 11/12/2021 | 5,000,000.00 | 4,871,078.75 | 4,999,300.70 | 0.500 | AA | 0.516 | 222 | 11/09/2023 |
| 3130AQF57 | 55565 | FEDERAL HOME LOAN BANK | | 01/04/2022 | 3,000,000.00 | 2,909,853.03 | 2,996,350.42 | 0.625 | AA | 0.784 | 265 | 12/22/2023 |
| 3130AQF40 | 55568 | FEDERAL HOME LOAN BANK | | 01/05/2022 | 3,000,000.00 | 2,835,409.86 | 2,998,528.35 | 1.000 | AA | 1.015 | 629 | 12/20/2024 |
| 3130AQF57 | 55580 | FEDERAL HOME LOAN BANK | | 01/12/2022 | 5,000,000.00 | 4,849,755.05 | 4,988,963.43 | 0.625 | AA | 0.920 | 265 | 12/22/2023 |
| 3130AQF57 | 55590 | FEDERAL HOME LOAN BANK | | 01/19/2022 | 3,000,000.00 | 2,909,853.03 | 2,991,428.81 | 0.625 | AA | 1.010 | 265 | 12/22/2023 |
| 3130ARHG9 | 55668 | FEDERAL HOME LOAN BANK | | 03/25/2022 | 5,000,000.00 | 4,885,428.55 | 4,997,310.39 | 2.125 | AA | 2.156 | 333 | 02/28/2024 |
| 3130ARHG9 | 55669 | FEDERAL HOME LOAN BANK | | 03/25/2022 | 4,000,000.00 | 3,908,342.84 | 3,997,848.31 | 2.125 | AA | 2.156 | 333 | 02/28/2024 |
| 3130ARHG9 | 55670 | FEDERAL HOME LOAN BANK | | 03/29/2022 | 5,000,000.00 | 4,885,428.55 | 4,992,282.99 | 2.125 | AA | 2.268 | 333 | 02/28/2024 |
| 3130ASDS5 | 55772 | FEDERAL HOME LOAN BANK | | 06/10/2022 | 3,000,000.00 | 2,935,928.13 | 2,995,784.39 | 2.750 | AA | 2.828 | 454 | 06/28/2024 |
| 3130ASDS5 | 55773 | FEDERAL HOME LOAN BANK | | 06/10/2022 | 4,000,000.00 | 3,914,570.84 | 3,994,379.19 | 2.750 | AA | 2.828 | 454 | 06/28/2024 |
| 3130ASDS5 | 55776 | FEDERAL HOME LOAN BANK | | 06/13/2022 | 3,000,000.00 | 2,935,928.13 | 2,981,417.57 | 2.750 | AA | 3.225 | 454 | 06/28/2024 |
| 3130ASDS5 | 55777 | FEDERAL HOME LOAN BANK | | 06/13/2022 | 3,000,000.00 | 2,935,928.13 | 2,991,096.49 | 2.750 | AA | 2.957 | 454 | 06/28/2024 |
| 3130ASHK8 | 55826 | FEDERAL HOME LOAN BANK | | 08/18/2022 | 5,000,000.00 | 4,915,029.25 | 4,982,541.39 | 3.125 | AA | 3.379 | 440 | 06/14/2024 |
| 3130AT5B9 | 55843 | FEDERAL HOME LOAN BANK | | 09/06/2022 | 5,000,000.00 | 4,968,219.10 | 4,994,708.38 | 3.375 | AA | 3.586 | 153 | 09/01/2023 |
| 3130ATCR6 | 55845 | FEDERAL HOME LOAN BANK | | 09/13/2022 | 5,000,000.00 | 4,973,737.35 | 4,998,002.00 | 3.625 | AA | 3.665 | 165 | 09/13/2023 |
| 3130ATDJ3 | 55852 | FEDERAL HOME LOAN BANK | | 09/15/2022 | 4,750,000.00 | 4,730,739.56 | 4,746,652.08 | 3.875 | AA | 3.979 | 167 | 09/15/2023 |
| 3130ATDK0 | 55859 | FEDERAL HOME LOAN BANK | | 09/21/2022 | 5,000,000.00 | 4,970,857.45 | 4,988,271.74 | 3.875 | AA | 4.175 | 251 | 12/08/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|----------------------------|-------------------------|------------------|-------------------------|-------------------------|-------------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3130ATGM3 | 55862 | FEDERAL HOME LOAN BANK | | 09/26/2022 | 5,000,000.00 | 4,988,292.80 | 5,000,000.00 | 4.300 | AA | 4.241 | 178 | 09/26/2023 |
| 3130AOXE5 | 55863 | FEDERAL HOME LOAN BANK | | 09/28/2022 | 5,000,000.00 | 4,931,967.85 | 4,943,746.92 | 3.250 | AA | 4.442 | 342 | 03/08/2024 |
| 3130AU4Z4 | 55930 | FEDERAL HOME LOAN BANK | | 12/07/2022 | 10,000,000.00 | 9,999,701.80 | 10,000,000.00 | 4.800 | AA | 4.740 | 93 | 07/03/2023 |
| 3130AU5E0 | 55931 | FEDERAL HOME LOAN BANK | | 12/07/2022 | 5,000,000.00 | 5,003,798.05 | 4,998,940.83 | 4.875 | AA | 4.840 | 250 | 12/07/2023 |
| 3130ATUQ8 | 55932 | FEDERAL HOME LOAN BANK | | 12/08/2022 | 5,000,000.00 | 4,993,944.45 | 4,998,315.00 | 4.750 | AA | 4.723 | 342 | 03/08/2024 |
| 3130ATUQ8 | 55934 | FEDERAL HOME LOAN BANK | | 12/12/2022 | 5,000,000.00 | 4,993,944.45 | 4,998,299.89 | 4.750 | AA | 4.723 | 342 | 03/08/2024 |
| 3130ATUQ8 | 55937 | FEDERAL HOME LOAN BANK | | 12/13/2022 | 5,000,000.00 | 4,993,944.45 | 4,993,865.84 | 4.750 | AA | 4.821 | 342 | 03/08/2024 |
| 3130AUC36 | 55954 | FEDERAL HOME LOAN BANK | | 12/19/2022 | 5,000,000.00 | 5,000,283.45 | 5,000,000.00 | 4.810 | AA | 4.753 | 172 | 09/20/2023 |
| 3130ATUQ8 | 55973 | FEDERAL HOME LOAN BANK | | 12/28/2022 | 5,000,000.00 | 4,993,944.45 | 4,993,081.55 | 4.750 | AA | 4.837 | 342 | 03/08/2024 |
| 3130ARHG9 | 56070 | FEDERAL HOME LOAN BANK | | 03/29/2023 | 4,415,000.00 | 4,313,833.41 | 4,316,133.43 | 2.125 | AA | 4.609 | 333 | 02/28/2024 |
| 3130ARHG9 | 56071 | FEDERAL HOME LOAN BANK | | 03/29/2023 | 585,000.00 | 571,595.14 | 571,899.90 | 2.125 | AA | 4.609 | 333 | 02/28/2024 |
| 3137EAF2 | 55083 | FEDERAL HOME LOAN MTG CORP | | 12/04/2020 | 3,000,000.00 | 2,909,028.42 | 2,999,331.75 | 0.250 | AA | 0.279 | 247 | 12/04/2023 |
| 3137EAEQ8 | 55767 | FEDERAL HOME LOAN MTG CORP | | 06/07/2022 | 5,000,000.00 | 4,988,938.00 | 4,995,293.51 | 0.375 | AA | 2.155 | 19 | 04/20/2023 |
| 3137EAES4 | 55779 | FEDERAL HOME LOAN MTG CORP | | 06/15/2022 | 5,000,000.00 | 4,949,692.25 | 4,966,954.90 | 0.250 | AA | 3.073 | 86 | 06/26/2023 |
| 3137EAEQ8 | 55801 | FEDERAL HOME LOAN MTG CORP | | 07/06/2022 | 6,536,000.00 | 6,521,539.75 | 6,527,648.19 | 0.375 | AA | 2.801 | 19 | 04/20/2023 |
| 3137EAES4 | 55807 | FEDERAL HOME LOAN MTG CORP | | 07/08/2022 | 5,000,000.00 | 4,949,692.25 | 4,968,564.66 | 0.250 | AA | 2.930 | 86 | 06/26/2023 |
| 3137EAEN5 | 55816 | FEDERAL HOME LOAN MTG CORP | | 08/02/2022 | 5,000,000.00 | 4,977,742.15 | 4,997,323.85 | 2.750 | AA | 2.959 | 79 | 06/19/2023 |
| 3137EAEQ8 | 55818 | FEDERAL HOME LOAN MTG CORP | | 08/04/2022 | 5,000,000.00 | 4,988,938.00 | 4,993,053.13 | 0.375 | AA | 3.014 | 19 | 04/20/2023 |
| 3137EAEV7 | 55948 | FEDERAL HOME LOAN MTG CORP | | 12/16/2022 | 4,892,000.00 | 4,805,074.39 | 4,806,289.08 | 0.250 | AA | 4.720 | 145 | 08/24/2023 |
| 3135G04Z3 | 55475 | FEDERAL NATIONAL MORTGAGE | | 10/20/2021 | 3,000,000.00 | 2,770,733.19 | 2,976,086.55 | 0.500 | AA | 0.855 | 808 | 06/17/2025 |
| 3135G06G3 | 55527 | FEDERAL NATIONAL MORTGAGE | | 12/08/2021 | 3,000,000.00 | 2,742,863.91 | 2,945,653.54 | 0.500 | AA | 1.199 | 951 | 11/07/2025 |
| Subtotal and Average | | | 307,854,759.12 | | 308,537,000.00 | 303,064,211.44 | 307,820,624.27 | | | 2.452 | 257 | |
| Commercial Paper - Discount | | | | | | | | | | | | |
| 62479MU35 | 56060 | MUFG BANK LTD/NY | | 03/23/2023 | 5,000,000.00 | 4,933,455.00 | 4,928,741.67 | | AA | 5.103 | 93 | 07/03/2023 |
| Subtotal and Average | | | 7,501,564.60 | | 5,000,000.00 | 4,933,455.00 | 4,928,741.67 | | | 5.103 | 93 | |
| Total and Average | | | 1,974,575,961.60 | | 2,002,164,333.33 | 1,960,225,032.20 | 1,981,336,848.29 | | | 3.509 | 255 | |

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
March 31, 2023**

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | |
|----------------------------|--------------|--------|--------------------|------------------------------|-----------|------------------|------------------|----------------|-----|------------|---------------------|-----------|
| Average Balance | | | 0.00 | Accrued Interest at Purchase | | 9,664.59 | 9,664.59 | | | | | 0 |
| | | | | Subtotal | | 9,664.59 | 9,664.59 | | | | | |
| Total Cash and Investments | | | 1,974,575,961.60 | 2,002,164,333.33 | | 1,960,234,696.79 | 1,981,346,512.88 | | | | | 3.509 255 |



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

City of Oakland

| | | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value |
|-----------------|---------------------|-----------------------------|-----------------|------------|-----------------------|-------------------------|-----------------------|-------------------------|
| Aging Interval: | 0 days | (04/01/2023 - 04/01/2023) | 3 Maturities | 0 Payments | 370,000,000.00 | 18.48% | 370,000,000.00 | 368,988,274.68 |
| Aging Interval: | 1 - 30 days | (04/02/2023 - 05/01/2023) | 30 Maturities | 0 Payments | 155,536,000.00 | 7.77% | 153,558,627.47 | 155,169,152.06 |
| Aging Interval: | 31 - 90 days | (05/02/2023 - 06/30/2023) | 59 Maturities | 0 Payments | 275,413,000.00 | 13.76% | 271,428,518.32 | 273,227,715.71 |
| Aging Interval: | 91 - 180 days | (07/01/2023 - 09/28/2023) | 73 Maturities | 0 Payments | 382,642,000.00 | 19.11% | 374,064,923.25 | 377,182,542.85 |
| Aging Interval: | 181 - 360 days | (09/29/2023 - 03/26/2024) | 99 Maturities | 0 Payments | 429,815,000.00 | 21.47% | 423,734,706.21 | 421,735,736.62 |
| Aging Interval: | 361 - 1080 days | (03/27/2024 - 03/16/2026) | 89 Maturities | 0 Payments | 291,283,333.33 | 14.55% | 291,104,628.17 | 275,049,311.62 |
| Aging Interval: | 1081 days and after | (03/17/2026 -) | 31 Maturities | 0 Payments | 97,475,000.00 | 4.87% | 97,445,444.87 | 88,872,298.66 |
| Total for | | | 384 Investments | 0 Payments | | 100.00 | 1,981,336,848.29 | 1,960,225,032.20 |



City Pool Portfolio Portfolio Management Portfolio Summary February 28, 2023

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|-------------------------------------|-------------------------|-------------------------|-------------------------|---------------------------|-------------|-----------------------------|---------------------------|---------------------------|
| Federal Agency Issues - Coupon | 556,823,333.33 | 526,994,318.67 | 556,620,834.35 | 28.67 | 1,069 | 624 | 2.057 | 2.086 |
| Federal Agency Issues - Discount | 724,000,000.00 | 711,604,467.79 | 705,026,394.23 | 36.32 | 227 | 127 | 4.387 | 4.447 |
| Money Market | 265,000,000.00 | 265,000,000.00 | 265,000,000.00 | 13.65 | 1 | 1 | 4.406 | 4.467 |
| Local Agency Investment Funds | 75,000,000.00 | 73,604,194.35 | 75,000,000.00 | 3.86 | 1 | 1 | 2.588 | 2.624 |
| Corporate Bonds | 4,000,000.00 | 3,765,206.76 | 3,997,937.04 | 0.21 | 1,096 | 475 | 0.533 | 0.540 |
| Negotiable CD's | 15,000,000.00 | 14,975,365.00 | 15,000,000.00 | 0.77 | 240 | 49 | 3.793 | 3.846 |
| Federal Agency Issues-Coupon/Bullet | 311,537,000.00 | 304,372,169.07 | 310,789,296.48 | 16.01 | 604 | 280 | 2.359 | 2.392 |
| Commercial Paper - Discount | 10,000,000.00 | 9,974,720.00 | 9,904,727.77 | 0.51 | 74 | 19 | 4.704 | 4.769 |
| | 1,961,360,333.33 | 1,910,290,441.64 | 1,941,339,189.87 | 100.00% | 490 | 272 | 3.316 | 3.362 |

Investments

Cash and Accrued Interest

| | | | | | | | | |
|-----------------------------------|-------------------------|-------------------------|-------------------------|--|------------|------------|--------------|--------------|
| Accrued Interest at Purchase | | 120,740.98 | 120,740.98 | | | | | |
| Subtotal | | 120,740.98 | 120,740.98 | | | | | |
| Total Cash and Investments | 1,961,360,333.33 | 1,910,411,182.62 | 1,941,459,930.85 | | 490 | 272 | 3.316 | 3.362 |

| Total Earnings | February 28 Month Ending | Fiscal Year To Date |
|---------------------------------|---------------------------------|----------------------------|
| Current Year | 5,136,658.01 | 27,261,112.67 |
| Average Daily Balance | 1,960,259,117.86 | 1,825,164,615.19 |
| Effective Rate of Return | 3.42% | 2.24% |

Treasury Bureau, Finance Department

Reporting period 02/01/2023-02/28/2023

Run Date: 05/23/2023 - 07:51

Portfolio POOL
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City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|--------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3133ELK37 | 54880 | FEDERAL FARM CREDIT BANK | | 06/16/2020 | 3,000,000.00 | 2,733,553.32 | 3,000,000.00 | 0.780 | AA | 0.769 | 838 | 06/16/2025 |
| 3133EMKG6 | 55112 | FEDERAL FARM CREDIT BANK | | 12/17/2020 | 5,000,000.00 | 4,929,387.35 | 4,999,884.19 | 0.200 | AA | 0.205 | 106 | 06/15/2023 |
| 3133EMTD4 | 55215 | FEDERAL FARM CREDIT BANK | | 03/15/2021 | 3,000,000.00 | 2,851,821.15 | 2,998,961.11 | 0.370 | AA | 0.398 | 380 | 03/15/2024 |
| 3133EMTQ5 | 55218 | FEDERAL FARM CREDIT BANK | | 03/17/2021 | 3,000,000.00 | 2,747,322.63 | 3,000,000.00 | 0.700 | AA | 0.690 | 747 | 03/17/2025 |
| 3133EMTQ5 | 55220 | FEDERAL FARM CREDIT BANK | | 03/18/2021 | 3,000,000.00 | 2,747,322.63 | 3,000,000.00 | 0.700 | AA | 0.690 | 747 | 03/17/2025 |
| 3133EMUK6 | 55231 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,680,477.80 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,120 | 03/25/2026 |
| 3133EMUK6 | 55233 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,680,477.80 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,120 | 03/25/2026 |
| 3133EMUK6 | 55234 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,680,477.80 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,120 | 03/25/2026 |
| 3133EMUK6 | 55235 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,680,477.80 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,120 | 03/25/2026 |
| 3133EMWH1 | 55280 | FEDERAL FARM CREDIT BANK | | 04/21/2021 | 3,000,000.00 | 2,744,242.68 | 3,000,000.00 | 0.710 | AA | 0.700 | 782 | 04/21/2025 |
| 3133EMYW6 | 55316 | FEDERAL FARM CREDIT BANK | | 05/13/2021 | 3,000,000.00 | 2,897,348.82 | 3,000,000.00 | 0.230 | AA | 0.227 | 257 | 11/13/2023 |
| 3133EMZP0 | 55322 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,968,975.80 | 2,999,727.29 | 0.140 | AA | 0.180 | 78 | 05/18/2023 |
| 3133EMZP0 | 55323 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,968,975.80 | 2,999,727.29 | 0.140 | AA | 0.180 | 78 | 05/18/2023 |
| 3133EMZP0 | 55324 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,968,975.80 | 2,999,743.33 | 0.140 | AA | 0.178 | 78 | 05/18/2023 |
| 3133EMZW5 | 55327 | FEDERAL FARM CREDIT BANK | | 05/19/2021 | 3,000,000.00 | 2,732,876.10 | 3,000,000.00 | 0.730 | AA | 0.720 | 810 | 05/19/2025 |
| 3133EM4S8 | 55426 | FEDERAL FARM CREDIT BANK | | 09/15/2021 | 5,000,000.00 | 4,369,159.15 | 4,996,466.82 | 0.870 | AA | 0.878 | 1,287 | 09/08/2026 |
| 3133EM6E7 | 55444 | FEDERAL FARM CREDIT BANK | | 09/28/2021 | 3,000,000.00 | 2,623,675.83 | 3,000,000.00 | 0.940 | AA | 0.927 | 1,307 | 09/28/2026 |
| 3133ENEM8 | 55511 | FEDERAL FARM CREDIT BANK | | 11/29/2021 | 3,000,000.00 | 2,677,128.21 | 3,000,000.00 | 1.430 | AA | 1.410 | 1,363 | 11/23/2026 |
| 3133ENFN5 | 55532 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,686,958.31 | 3,000,000.00 | 1.540 | AA | 1.519 | 1,370 | 11/30/2026 |
| 3133ENQX1 | 55643 | FEDERAL FARM CREDIT BANK | | 03/08/2022 | 3,000,000.00 | 2,892,142.02 | 3,000,000.00 | 1.670 | AA | 1.647 | 373 | 03/08/2024 |
| 3133ENWL0 | 55738 | FEDERAL FARM CREDIT BANK | | 05/16/2022 | 3,000,000.00 | 2,917,305.48 | 3,000,000.00 | 2.920 | AA | 2.880 | 442 | 05/16/2024 |
| 3133EN3R9 | 55928 | FEDERAL FARM CREDIT BANK | | 12/07/2022 | 5,000,000.00 | 4,982,214.25 | 5,000,000.00 | 5.000 | AA | 4.932 | 281 | 12/07/2023 |
| 3133EN3R9 | 55929 | FEDERAL FARM CREDIT BANK | | 12/07/2022 | 5,000,000.00 | 4,982,214.25 | 5,000,000.00 | 5.000 | AA | 4.932 | 281 | 12/07/2023 |
| 3133ENY87 | 55901 | FEDERAL FARM CREDIT BANK | | 11/09/2022 | 5,000,000.00 | 4,985,951.00 | 5,000,000.00 | 5.050 | AA | 4.981 | 253 | 11/09/2023 |
| 3133ENY87 | 55902 | FEDERAL FARM CREDIT BANK | | 11/09/2022 | 5,000,000.00 | 4,985,951.00 | 5,000,000.00 | 5.050 | AA | 4.981 | 253 | 11/09/2023 |
| 3133EN2G4 | 55908 | FEDERAL FARM CREDIT BANK | | 11/16/2022 | 5,000,000.00 | 4,960,407.30 | 5,000,000.00 | 5.600 | AA | 5.523 | 1,356 | 11/16/2026 |
| 3133ENZ94 | 55911 | FEDERAL FARM CREDIT BANK | | 11/18/2022 | 5,000,000.00 | 4,952,983.95 | 4,995,458.19 | 4.500 | AA | 4.494 | 628 | 11/18/2024 |
| 3133EN6X3 | 56009 | FEDERAL FARM CREDIT BANK | | 01/24/2023 | 5,000,000.00 | 4,974,952.30 | 5,000,000.00 | 4.880 | AA | 4.813 | 329 | 01/24/2024 |
| 3130AJPT0 | 54881 | FEDERAL HOME LOAN BANK | | 06/16/2020 | 1,333,333.33 | 1,211,630.66 | 1,333,333.33 | 0.760 | AA | 0.750 | 838 | 06/16/2025 |
| 3130AKMD5 | 55159 | FEDERAL HOME LOAN BANK | | 01/27/2021 | 3,000,000.00 | 2,654,768.19 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,062 | 01/26/2026 |
| 3130AKU61 | 55160 | FEDERAL HOME LOAN BANK | | 01/27/2021 | 3,000,000.00 | 2,668,017.99 | 3,000,000.00 | 0.750 | AA | 0.602 | 1,063 | 01/27/2026 |
| 3130AKN69 | 55163 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,656,177.68 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,064 | 01/28/2026 |
| 3130AKU53 | 55164 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,655,898.92 | 3,000,000.00 | 0.520 | AA | 0.513 | 1,064 | 01/28/2026 |
| 3130AKPQ3 | 55165 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,660,719.68 | 3,000,000.00 | 0.580 | AA | 0.572 | 1,064 | 01/28/2026 |
| 3130AKTT3 | 55166 | FEDERAL HOME LOAN BANK | | 01/29/2021 | 3,000,000.00 | 2,674,066.05 | 3,000,000.00 | 0.500 | AA | 0.434 | 1,065 | 01/29/2026 |

Portfolio POOL
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Run Date: 05/23/2023 - 07:51

PM (PRF_PM2) 7.3.11

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City Pool Portfolio
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130AKVY9 | 55167 | FEDERAL HOME LOAN BANK | | 01/29/2021 | 3,000,000.00 | 2,655,661.44 | 3,000,000.00 | 0.520 | AA | 0.513 | 1,065 | 01/29/2026 |
| 3130AKXQ4 | 55183 | FEDERAL HOME LOAN BANK | | 02/12/2021 | 3,000,000.00 | 2,653,269.78 | 3,000,000.00 | 0.600 | AA | 0.592 | 1,079 | 02/12/2026 |
| 3130AL3S1 | 55187 | FEDERAL HOME LOAN BANK | | 02/17/2021 | 3,000,000.00 | 2,661,505.17 | 2,999,822.33 | 0.625 | AA | 0.618 | 1,084 | 02/17/2026 |
| 3130AKVV5 | 55190 | FEDERAL HOME LOAN BANK | | 02/18/2021 | 3,000,000.00 | 2,643,537.99 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,085 | 02/18/2026 |
| 3130AL7G3 | 55193 | FEDERAL HOME LOAN BANK | | 02/23/2021 | 3,000,000.00 | 2,650,524.87 | 3,000,000.00 | 0.600 | AA | 0.592 | 1,090 | 02/23/2026 |
| 3130ALCV4 | 55195 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,662,598.73 | 3,000,000.00 | 0.750 | AA | 0.740 | 1,091 | 02/24/2026 |
| 3130ALCV4 | 55196 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,662,598.73 | 3,000,000.00 | 0.750 | AA | 0.740 | 1,091 | 02/24/2026 |
| 3130AL5X8 | 55197 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,654,394.63 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,091 | 02/24/2026 |
| 3130AL5X8 | 55198 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,654,394.63 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,091 | 02/24/2026 |
| 3130AL6J8 | 55199 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,643,343.02 | 3,000,000.00 | 0.625 | AA | 0.616 | 1,091 | 02/24/2026 |
| 3130ALBM5 | 55200 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,652,341.82 | 3,000,000.00 | 0.625 | AA | 0.616 | 1,091 | 02/24/2026 |
| 3130AKXX9 | 55201 | FEDERAL HOME LOAN BANK | | 02/25/2021 | 3,000,000.00 | 2,666,489.40 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,092 | 02/25/2026 |
| 3130AKZ25 | 55207 | FEDERAL HOME LOAN BANK | | 02/26/2021 | 3,000,000.00 | 2,644,914.27 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,093 | 02/26/2026 |
| 3130ALHY3 | 55209 | FEDERAL HOME LOAN BANK | | 03/09/2021 | 3,000,000.00 | 2,704,934.67 | 3,000,000.00 | 1.000 | AA | 0.848 | 1,104 | 03/09/2026 |
| 3130ALRN6 | 55223 | FEDERAL HOME LOAN BANK | | 03/23/2021 | 3,000,000.00 | 2,675,125.53 | 3,000,000.00 | 0.920 | AA | 0.907 | 1,118 | 03/23/2026 |
| 3130ALGJ7 | 55224 | FEDERAL HOME LOAN BANK | | 03/23/2021 | 2,925,000.00 | 2,614,788.10 | 2,925,000.00 | 1.000 | AA | 0.986 | 1,118 | 03/23/2026 |
| 3130ALTS3 | 55242 | FEDERAL HOME LOAN BANK | | 03/30/2021 | 3,000,000.00 | 2,845,761.57 | 3,000,000.00 | 0.350 | AA | 0.345 | 393 | 03/28/2024 |
| 3130ALNZ3 | 55243 | FEDERAL HOME LOAN BANK | | 03/30/2021 | 3,000,000.00 | 2,788,934.43 | 3,000,000.00 | 0.550 | AA | 0.542 | 579 | 09/30/2024 |
| 3130ALXV1 | 55286 | FEDERAL HOME LOAN BANK | | 04/22/2021 | 3,000,000.00 | 2,673,704.85 | 3,000,000.00 | 1.100 | AA | 1.085 | 1,148 | 04/22/2026 |
| 3130ALYM0 | 55292 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 2,500,000.00 | 2,235,013.10 | 2,499,210.42 | 0.550 | AA | 0.552 | 1,154 | 04/28/2026 |
| 3130ALZQ0 | 55294 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,701,646.85 | 3,000,000.00 | 1.250 | AA | 1.011 | 1,154 | 04/28/2026 |
| 3130AM2J0 | 55295 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,668,013.31 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,154 | 04/28/2026 |
| 3130ALZS6 | 55296 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,785,178.22 | 3,000,000.00 | 0.625 | AA | 0.616 | 607 | 10/28/2024 |
| 3130AM2V3 | 55297 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,761,359.30 | 3,000,000.00 | 0.700 | AA | 0.690 | 790 | 04/29/2025 |
| 3130AM4L3 | 55298 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,715,427.89 | 3,000,000.00 | 1.250 | AA | 1.085 | 1,155 | 04/29/2026 |
| 3130ALZC1 | 55299 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,836,928.34 | 3,000,000.00 | 0.400 | AA | 0.395 | 425 | 04/29/2024 |
| 3130AMK92 | 55339 | FEDERAL HOME LOAN BANK | | 05/26/2021 | 3,000,000.00 | 2,771,942.40 | 3,000,000.00 | 0.550 | AA | 0.542 | 636 | 11/26/2024 |
| 3130AMG63 | 55340 | FEDERAL HOME LOAN BANK | | 05/26/2021 | 3,000,000.00 | 2,680,816.92 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,182 | 05/26/2026 |
| 3130AMNM0 | 55343 | FEDERAL HOME LOAN BANK | | 05/27/2021 | 3,000,000.00 | 2,684,738.43 | 3,000,000.00 | 1.050 | AA | 0.927 | 1,183 | 05/27/2026 |
| 3130AMYQ9 | 55375 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,684,751.09 | 3,000,000.00 | 1.050 | AA | 0.952 | 1,217 | 06/30/2026 |
| 3130AMXH0 | 55376 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,764,487.04 | 2,999,215.48 | 0.600 | AA | 0.606 | 670 | 12/30/2024 |
| 3130AMTQ5 | 55379 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,759,296.83 | 3,000,000.00 | 0.500 | AA | 0.493 | 670 | 12/30/2024 |
| 3130ANAJ9 | 55386 | FEDERAL HOME LOAN BANK | | 07/27/2021 | 3,000,000.00 | 2,642,023.47 | 3,000,000.00 | 1.000 | AA | 0.986 | 1,244 | 07/27/2026 |
| 3130ANEJ5 | 55388 | FEDERAL HOME LOAN BANK | | 07/28/2021 | 3,200,000.00 | 2,933,167.68 | 3,200,000.00 | 0.520 | AA | 0.513 | 699 | 01/28/2025 |
| 3130ANM49 | 55409 | FEDERAL HOME LOAN BANK | | 08/24/2021 | 3,000,000.00 | 2,826,862.71 | 3,000,000.00 | 0.400 | AA | 0.395 | 450 | 05/24/2024 |

Portfolio POOL
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Run Date: 05/23/2023 - 07:51

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130ANND8 | 55410 | FEDERAL HOME LOAN BANK | | 08/26/2021 | 3,000,000.00 | 2,639,021.43 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,274 | 08/26/2026 |
| 3130ANJE1 | 55411 | FEDERAL HOME LOAN BANK | | 08/26/2021 | 3,650,000.00 | 3,233,103.46 | 3,646,818.92 | 0.650 | AA | 0.666 | 1,274 | 08/26/2026 |
| 3130AP4F9 | 55439 | FEDERAL HOME LOAN BANK | | 09/27/2021 | 3,000,000.00 | 2,737,081.41 | 3,000,000.00 | 0.570 | AA | 0.562 | 757 | 03/27/2025 |
| 3130AP3M5 | 55442 | FEDERAL HOME LOAN BANK | | 09/28/2021 | 3,000,000.00 | 2,733,603.84 | 3,000,000.00 | 0.550 | AA | 0.542 | 758 | 03/28/2025 |
| 3130APCH6 | 55445 | FEDERAL HOME LOAN BANK | | 09/29/2021 | 3,000,000.00 | 2,641,336.14 | 3,000,000.00 | 1.125 | AA | 1.110 | 1,308 | 09/29/2026 |
| 3130APCH6 | 55446 | FEDERAL HOME LOAN BANK | | 09/29/2021 | 3,000,000.00 | 2,641,336.14 | 3,000,000.00 | 1.125 | AA | 1.110 | 1,308 | 09/29/2026 |
| 3130APDL6 | 55447 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,725,329.87 | 3,000,000.00 | 0.800 | AA | 0.789 | 852 | 06/30/2025 |
| 3130AP2Y0 | 55448 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,759,321.07 | 3,000,000.00 | 0.500 | AA | 0.493 | 670 | 12/30/2024 |
| 3130ANYR5 | 55449 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,624,188.14 | 3,000,000.00 | 0.950 | AA | 0.937 | 1,309 | 09/30/2026 |
| 3130ANYN4 | 55450 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,629,033.17 | 3,000,000.00 | 1.000 | AA | 0.986 | 1,309 | 09/30/2026 |
| 3130AP6V2 | 55451 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,633,871.12 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,309 | 09/30/2026 |
| 3130APDV4 | 55463 | FEDERAL HOME LOAN BANK | | 10/07/2021 | 3,000,000.00 | 2,791,010.49 | 3,000,000.00 | 0.650 | AA | 0.641 | 586 | 10/07/2024 |
| 3130APHJ7 | 55478 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,692,666.23 | 2,997,805.00 | 1.625 | AA | 1.372 | 1,337 | 10/28/2026 |
| 3130APDQ5 | 55479 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,648,139.21 | 3,000,000.00 | 1.250 | AA | 1.233 | 1,337 | 10/28/2026 |
| 3130APDQ5 | 55480 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,400,000.00 | 3,001,224.44 | 3,400,000.00 | 1.250 | AA | 1.233 | 1,337 | 10/28/2026 |
| 3130APJM8 | 55481 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,743,838.40 | 3,000,000.00 | 0.820 | AA | 0.809 | 789 | 04/28/2025 |
| 3130APKX2 | 55482 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,791,421.64 | 3,000,000.00 | 0.790 | AA | 0.779 | 607 | 10/28/2024 |
| 3130APRU1 | 55495 | FEDERAL HOME LOAN BANK | | 11/16/2021 | 3,000,000.00 | 2,822,214.87 | 3,000,000.00 | 1.000 | AA | 0.986 | 534 | 08/16/2024 |
| 3130APLJ2 | 55500 | FEDERAL HOME LOAN BANK | | 11/17/2021 | 3,000,000.00 | 2,899,194.30 | 3,000,000.00 | 0.500 | AA | 0.493 | 261 | 11/17/2023 |
| 3130APWH4 | 55509 | FEDERAL HOME LOAN BANK | | 11/24/2021 | 3,000,000.00 | 2,902,727.46 | 3,000,000.00 | 0.750 | AA | 0.740 | 266 | 11/22/2023 |
| 3130APXH3 | 55510 | FEDERAL HOME LOAN BANK | | 11/29/2021 | 3,000,000.00 | 2,902,109.19 | 3,000,000.00 | 0.800 | AA | 0.789 | 271 | 11/27/2023 |
| 3130AQ3B7 | 55512 | FEDERAL HOME LOAN BANK | | 11/30/2021 | 3,000,000.00 | 2,799,063.99 | 3,000,000.00 | 1.000 | AA | 0.986 | 635 | 11/25/2024 |
| 3130AQ3C5 | 55513 | FEDERAL HOME LOAN BANK | | 11/30/2021 | 3,000,000.00 | 2,818,809.51 | 3,000,000.00 | 1.000 | AA | 0.986 | 546 | 08/28/2024 |
| 3130AQAH6 | 55557 | FEDERAL HOME LOAN BANK | | 12/28/2021 | 3,000,000.00 | 2,837,182.11 | 3,000,000.00 | 1.000 | AA | 0.986 | 485 | 06/28/2024 |
| 3130AQ7C1 | 55564 | FEDERAL HOME LOAN BANK | | 12/30/2021 | 5,000,000.00 | 4,923,957.95 | 5,000,000.00 | 0.500 | AA | 0.494 | 121 | 06/30/2023 |
| 3130AQTZ6 | 55620 | FEDERAL HOME LOAN BANK | | 02/22/2022 | 2,000,000.00 | 1,940,013.58 | 2,000,000.00 | 1.600 | AA | 1.523 | 358 | 02/22/2024 |
| 3130AQTZ6 | 55621 | FEDERAL HOME LOAN BANK | | 02/22/2022 | 3,000,000.00 | 2,910,020.37 | 3,000,000.00 | 1.600 | AA | 1.258 | 358 | 02/22/2024 |
| 3130AQY49 | 55627 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,824,985.10 | 3,000,000.00 | 2.000 | AA | 1.973 | 729 | 02/27/2025 |
| 3130AQWQ2 | 55628 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,862,768.06 | 3,000,000.00 | 1.450 | AA | 1.430 | 454 | 05/28/2024 |
| 3130AQT52 | 55629 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,025,000.00 | 2,906,115.53 | 3,025,000.00 | 1.250 | AA | 1.233 | 364 | 02/28/2024 |
| 3130AQT52 | 55630 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,882,098.05 | 3,000,000.00 | 1.250 | AA | 1.233 | 364 | 02/28/2024 |
| 3130ARBNO | 55660 | FEDERAL HOME LOAN BANK | | 03/21/2022 | 5,000,000.00 | 4,990,033.45 | 5,000,000.00 | 1.300 | AA | 1.282 | 20 | 03/21/2023 |
| 3130ARPP0 | 55685 | FEDERAL HOME LOAN BANK | | 04/14/2022 | 5,000,000.00 | 4,984,671.50 | 5,000,000.00 | 2.450 | AA | 1.886 | 44 | 04/14/2023 |
| 3130ARNY3 | 55707 | FEDERAL HOME LOAN BANK | | 04/27/2022 | 5,000,000.00 | 4,929,567.35 | 5,000,000.00 | 3.000 | AA | 2.466 | 240 | 10/27/2023 |
| 3130ARNY3 | 55708 | FEDERAL HOME LOAN BANK | | 04/27/2022 | 3,000,000.00 | 2,957,740.41 | 3,000,000.00 | 3.000 | AA | 2.460 | 240 | 10/27/2023 |

Portfolio POOL
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130ARP6 | 55710 | FEDERAL HOME LOAN BANK | | 04/28/2022 | 3,000,000.00 | 2,873,290.38 | 3,000,000.00 | 3.000 | AA | 2.959 | 789 | 04/28/2025 |
| 3130ARRU7 | 55711 | FEDERAL HOME LOAN BANK | | 04/28/2022 | 5,000,000.00 | 4,984,340.95 | 5,000,000.00 | 3.000 | AA | 2.096 | 58 | 04/28/2023 |
| 3130ARPX3 | 55714 | FEDERAL HOME LOAN BANK | | 04/29/2022 | 3,500,000.00 | 3,397,288.76 | 3,500,000.00 | 2.625 | AA | 2.578 | 422 | 04/26/2024 |
| 3130ARWD9 | 55736 | FEDERAL HOME LOAN BANK | | 05/16/2022 | 2,965,000.00 | 2,890,477.84 | 2,965,000.00 | 2.650 | AA | 2.615 | 352 | 02/16/2024 |
| 3130ARYU9 | 55748 | FEDERAL HOME LOAN BANK | | 05/23/2022 | 5,000,000.00 | 4,890,597.70 | 5,000,000.00 | 3.000 | AA | 2.960 | 359 | 02/23/2024 |
| 3130ARWG2 | 55751 | FEDERAL HOME LOAN BANK | | 05/25/2022 | 3,000,000.00 | 2,980,008.45 | 3,000,000.00 | 2.125 | AA | 2.096 | 85 | 05/25/2023 |
| 3130AS6R5 | 55752 | FEDERAL HOME LOAN BANK | | 05/26/2022 | 5,000,000.00 | 4,967,198.10 | 5,000,000.00 | 2.800 | AA | 2.411 | 107 | 06/16/2023 |
| 3130ASBS7 | 55756 | FEDERAL HOME LOAN BANK | | 06/02/2022 | 5,000,000.00 | 4,952,697.30 | 5,000,000.00 | 2.250 | AA | 2.220 | 121 | 06/30/2023 |
| 3130ASC64 | 55762 | FEDERAL HOME LOAN BANK | | 06/06/2022 | 5,000,000.00 | 4,951,372.45 | 5,000,000.00 | 2.300 | AA | 2.269 | 124 | 07/03/2023 |
| 3130AS5F2 | 55768 | FEDERAL HOME LOAN BANK | | 06/08/2022 | 5,000,000.00 | 4,923,819.25 | 5,000,000.00 | 3.125 | AA | 2.729 | 282 | 12/08/2023 |
| 3130AS4V8 | 55771 | FEDERAL HOME LOAN BANK | | 06/09/2022 | 5,000,000.00 | 4,996,828.95 | 5,000,000.00 | 2.000 | AA | 1.974 | 8 | 03/09/2023 |
| 3130ASCC1 | 55790 | FEDERAL HOME LOAN BANK | | 06/23/2022 | 5,000,000.00 | 4,968,405.30 | 5,000,000.00 | 3.000 | AA | 2.466 | 114 | 06/23/2023 |
| 3130ASKB4 | 55799 | FEDERAL HOME LOAN BANK | | 06/29/2022 | 3,000,000.00 | 2,953,968.90 | 3,000,000.00 | 3.350 | AA | 3.304 | 303 | 12/29/2023 |
| 3130ASU72 | 55832 | FEDERAL HOME LOAN BANK | | 08/24/2022 | 5,000,000.00 | 4,947,891.55 | 4,999,110.97 | 3.125 | AA | 3.120 | 176 | 08/24/2023 |
| 3130ATMQ7 | 55887 | FEDERAL HOME LOAN BANK | | 10/13/2022 | 5,000,000.00 | 4,971,816.20 | 5,000,000.00 | 4.390 | AA | 4.330 | 226 | 10/13/2023 |
| 3130ATMQ7 | 55888 | FEDERAL HOME LOAN BANK | | 10/13/2022 | 5,000,000.00 | 4,971,816.20 | 5,000,000.00 | 4.390 | AA | 4.330 | 226 | 10/13/2023 |
| 3130ATTY3 | 55895 | FEDERAL HOME LOAN BANK | | 11/02/2022 | 5,000,000.00 | 4,984,693.10 | 4,997,679.44 | 4.750 | AA | 4.756 | 246 | 11/02/2023 |
| 3130ATWD5 | 55905 | FEDERAL HOME LOAN BANK | | 11/15/2022 | 2,000,000.00 | 1,991,915.50 | 1,999,111.00 | 4.625 | AA | 4.626 | 259 | 11/15/2023 |
| 3130AUQT4 | 56005 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 5,000,000.00 | 4,998,100.00 | 5,000,000.00 | 4.881 | AA | 4.828 | 184 | 09/01/2023 |
| 3130AUJ62 | 56007 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 3,500,000.00 | 3,484,570.67 | 3,500,000.00 | 5.000 | AA | 4.932 | 331 | 01/26/2024 |
| 3130AUJ62 | 56008 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 3,325,000.00 | 3,310,342.14 | 3,325,000.00 | 5.000 | AA | 4.932 | 331 | 01/26/2024 |
| 3130AUNX8 | 56023 | FEDERAL HOME LOAN BANK | | 01/25/2023 | 5,000,000.00 | 4,977,341.95 | 5,000,000.00 | 5.000 | AA | 4.935 | 357 | 02/21/2024 |
| 3130AUNX8 | 56024 | FEDERAL HOME LOAN BANK | | 01/25/2023 | 5,000,000.00 | 4,977,341.95 | 5,000,000.00 | 5.000 | AA | 4.935 | 357 | 02/21/2024 |
| 3130AUU28 | 56074 | FEDERAL HOME LOAN BANK | | 02/08/2023 | 5,000,000.00 | 4,988,297.85 | 4,999,096.65 | 5.000 | AA | 4.951 | 344 | 02/08/2024 |
| 3130AUUB8 | 56075 | FEDERAL HOME LOAN BANK | | 02/08/2023 | 5,000,000.00 | 4,993,201.05 | 4,999,771.30 | 5.000 | AAA | 4.948 | 252 | 11/08/2023 |
| 3130AUU28 | 56076 | FEDERAL HOME LOAN BANK | | 02/08/2023 | 5,000,000.00 | 4,988,297.85 | 4,999,765.97 | 5.000 | AA | 4.937 | 344 | 02/08/2024 |
| 3130AUV84 | 56085 | FEDERAL HOME LOAN BANK | | 02/09/2023 | 5,000,000.00 | 4,991,124.25 | 5,000,000.00 | 5.000 | AA | 4.942 | 229 | 10/16/2023 |
| 3134GVVX3 | 54848 | FEDERAL HOME LOAN MTG CORP | | 05/28/2020 | 3,000,000.00 | 2,731,952.49 | 3,000,000.00 | 0.750 | AA | 0.740 | 819 | 05/28/2025 |
| 3134GWZG4 | 55039 | FEDERAL HOME LOAN MTG CORP | | 10/20/2020 | 3,000,000.00 | 2,695,193.67 | 3,000,000.00 | 0.600 | AA | 0.592 | 964 | 10/20/2025 |
| 3134GXEJ9 | 55073 | FEDERAL HOME LOAN MTG CORP | | 11/25/2020 | 3,000,000.00 | 2,678,925.78 | 3,000,000.00 | 0.640 | AA | 0.631 | 999 | 11/24/2025 |
| 3134GXFA7 | 55077 | FEDERAL HOME LOAN MTG CORP | | 11/30/2020 | 3,000,000.00 | 2,679,380.88 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,001 | 11/26/2025 |
| 3137EAEZ8 | 55666 | FEDERAL HOME LOAN MTG CORP | | 03/23/2022 | 5,000,000.00 | 4,831,310.55 | 4,938,918.10 | 0.250 | AA | 2.056 | 250 | 11/06/2023 |
| 3137EAEZ8 | 55675 | FEDERAL HOME LOAN MTG CORP | | 04/06/2022 | 5,000,000.00 | 4,831,310.55 | 4,930,540.35 | 0.250 | AA | 2.309 | 250 | 11/06/2023 |
| 3134GXYF5 | 55798 | FEDERAL HOME LOAN MTG CORP | | 06/29/2022 | 5,000,000.00 | 4,880,417.30 | 5,000,000.00 | 3.000 | AA | 2.960 | 393 | 03/28/2024 |
| 3137EAER6 | 55806 | FEDERAL HOME LOAN MTG CORP | | 07/08/2022 | 5,000,000.00 | 4,959,757.80 | 4,977,664.65 | 0.375 | AA | 2.896 | 65 | 05/05/2023 |

Portfolio POOL
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3137EAER6 | 55817 | FEDERAL HOME LOAN MTG CORP | | 08/03/2022 | 5,000,000.00 | 4,959,757.80 | 4,977,247.06 | 0.375 | AA | 2.941 | 65 | 05/05/2023 |
| 3134GXR63 | 55834 | FEDERAL HOME LOAN MTG CORP | | 08/29/2022 | 5,000,000.00 | 4,882,114.80 | 5,000,000.00 | 4.050 | AA | 3.995 | 911 | 08/28/2025 |
| 3134GXS88 | 55838 | FEDERAL HOME LOAN MTG CORP | | 08/30/2022 | 5,000,000.00 | 4,881,013.65 | 5,000,000.00 | 4.000 | AA | 3.952 | 730 | 02/28/2025 |
| 3135G0V34 | 54049 | FEDERAL NATIONAL MORTGAGE | | 02/08/2019 | 3,000,000.00 | 2,923,922.01 | 2,997,925.74 | 2.500 | AA | 2.544 | 341 | 02/05/2024 |
| 3135G04Q3 | 54838 | FEDERAL NATIONAL MORTGAGE | | 05/22/2020 | 3,000,000.00 | 2,968,507.05 | 2,999,322.75 | 0.250 | AA | 0.346 | 82 | 05/22/2023 |
| 3136G4ZR7 | 54930 | FEDERAL NATIONAL MORTGAGE | | 07/21/2020 | 3,000,000.00 | 2,713,500.03 | 3,000,000.00 | 0.700 | AA | 0.690 | 873 | 07/21/2025 |
| 3136G4G23 | 54944 | FEDERAL NATIONAL MORTGAGE | | 07/30/2020 | 3,000,000.00 | 2,704,593.90 | 3,000,000.00 | | AA | 0.592 | 881 | 07/29/2025 |
| 3136G4L84 | 54964 | FEDERAL NATIONAL MORTGAGE | | 08/18/2020 | 3,000,000.00 | 2,697,832.38 | 3,000,000.00 | 0.570 | AA | 0.562 | 901 | 08/18/2025 |
| 3136G4H63 | 54968 | FEDERAL NATIONAL MORTGAGE | | 08/19/2020 | 3,000,000.00 | 2,703,191.70 | 3,000,000.00 | 0.550 | AA | 0.542 | 902 | 08/19/2025 |
| 3136G42F9 | 54974 | FEDERAL NATIONAL MORTGAGE | | 08/27/2020 | 3,000,000.00 | 2,699,409.81 | 2,998,506.67 | 0.625 | AA | 0.637 | 910 | 08/27/2025 |
| 3136G4W41 | 54975 | FEDERAL NATIONAL MORTGAGE | | 08/27/2020 | 3,000,000.00 | 2,701,556.31 | 3,000,000.00 | 0.650 | AA | 0.641 | 908 | 08/25/2025 |
| 3135GADM0 | 55963 | FEDERAL NATIONAL MORTGAGE | | 12/20/2022 | 5,000,000.00 | 4,984,782.25 | 5,000,000.00 | 5.000 | AA | 4.932 | 294 | 12/20/2023 |
| 3135GAEU1 | 56028 | Fannie Mae Discount | | 02/13/2023 | 5,000,000.00 | 4,992,510.75 | 5,000,000.00 | 5.125 | AA | 5.055 | 161 | 08/09/2023 |
| 3134GY4B5 | 55915 | FREDDIE MAC | | 11/28/2022 | 5,000,000.00 | 4,960,097.20 | 5,000,000.00 | 5.000 | AA | 4.936 | 544 | 08/26/2024 |
| 3134GY3X8 | 55918 | FREDDIE MAC | | 11/30/2022 | 2,500,000.00 | 2,484,933.08 | 2,500,000.00 | 5.100 | AA | 5.035 | 548 | 08/30/2024 |
| 3134GYEB4 | 56006 | FREDDIE MAC | | 01/30/2023 | 5,000,000.00 | 4,957,697.70 | 5,000,000.00 | 5.000 | AA | 4.936 | 604 | 10/25/2024 |
| 3134GYJ29 | 56030 | FREDDIE MAC | | 02/14/2023 | 5,000,000.00 | 4,979,292.95 | 5,000,000.00 | 5.150 | AAA | 5.079 | 716 | 02/14/2025 |
| Subtotal and Average | | | 563,269,332.53 | | 556,823,333.33 | 526,994,318.67 | 556,620,834.35 | | | 2.057 | 624 | |
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313312DJ6 | 55664 | Federal Farm Credit Discount | | 03/22/2022 | 5,000,000.00 | 4,987,158.70 | 4,921,423.61 | 1.550 | AA | 1.590 | 21 | 03/22/2023 |
| 313312DJ6 | 55665 | Federal Farm Credit Discount | | 03/22/2022 | 5,000,000.00 | 4,987,158.70 | 4,921,423.61 | 1.550 | AA | 1.590 | 21 | 03/22/2023 |
| 313312CW8 | 55673 | Federal Farm Credit Discount | | 04/06/2022 | 5,000,000.00 | 4,994,492.55 | 4,917,847.22 | 1.750 | AA | 1.797 | 9 | 03/10/2023 |
| 313312CU2 | 55819 | Federal Farm Credit Discount | | 08/04/2022 | 5,000,000.00 | 4,995,715.90 | 4,911,500.00 | 2.950 | AA | 3.058 | 7 | 03/08/2023 |
| 313312CU2 | 55820 | Federal Farm Credit Discount | | 08/04/2022 | 5,000,000.00 | 4,995,715.90 | 4,911,500.00 | 2.950 | AA | 3.058 | 7 | 03/08/2023 |
| 313312GB0 | 55821 | Federal Farm Credit Discount | | 08/05/2022 | 5,000,000.00 | 4,943,478.95 | 4,875,458.33 | 3.050 | AA | 3.163 | 86 | 05/26/2023 |
| 313312GF1 | 55829 | Federal Farm Credit Discount | | 08/22/2022 | 5,000,000.00 | 4,940,865.65 | 4,876,281.94 | 3.170 | AA | 3.289 | 90 | 05/30/2023 |
| 313312LR9 | 55846 | Federal Farm Credit Discount | | 09/13/2022 | 5,000,000.00 | 4,868,964.95 | 4,807,361.11 | 3.800 | AA | 3.968 | 196 | 09/13/2023 |
| 313312LR9 | 55847 | Federal Farm Credit Discount | | 09/13/2022 | 5,000,000.00 | 4,868,964.95 | 4,807,361.11 | 3.800 | AA | 3.968 | 196 | 09/13/2023 |
| 313312HC7 | 55853 | Federal Farm Credit Discount | | 09/15/2022 | 5,000,000.00 | 4,926,314.25 | 4,849,416.67 | 3.900 | AA | 4.045 | 111 | 06/20/2023 |
| 313312HC7 | 55854 | Federal Farm Credit Discount | | 09/15/2022 | 5,000,000.00 | 4,926,314.25 | 4,849,416.67 | 3.900 | AA | 4.045 | 111 | 06/20/2023 |
| 313312FA3 | 55897 | Federal Farm Credit Discount | | 11/02/2022 | 5,000,000.00 | 4,959,843.30 | 4,887,750.00 | 4.490 | AA | 4.593 | 61 | 05/01/2023 |
| 313312KV1 | 55898 | Federal Farm Credit Discount | | 11/02/2022 | 5,000,000.00 | 4,880,419.65 | 4,810,708.33 | 4.620 | AA | 4.823 | 176 | 08/24/2023 |
| 313312PE4 | 55907 | Federal Farm Credit Discount | | 11/15/2022 | 5,000,000.00 | 4,826,354.30 | 4,770,100.00 | 4.560 | AA | 4.789 | 257 | 11/13/2023 |
| 313312ME7 | 55917 | Federal Farm Credit Discount | | 11/29/2022 | 5,000,000.00 | 4,860,308.05 | 4,803,513.89 | 4.700 | AA | 4.912 | 209 | 09/26/2023 |

Portfolio POOL
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|------------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313312PG9 | 55942 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,825,016.50 | 4,785,972.22 | 4.600 | AA | 4.823 | 259 | 11/15/2023 |
| 313312PG9 | 55943 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,825,016.50 | 4,785,972.22 | 4.600 | AA | 4.823 | 259 | 11/15/2023 |
| 313312PG9 | 55944 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,825,016.50 | 4,785,972.22 | 4.600 | AA | 4.823 | 259 | 11/15/2023 |
| 313312KL3 | 55947 | Federal Farm Credit Discount | | 12/16/2022 | 5,000,000.00 | 4,886,464.60 | 4,845,388.89 | 4.600 | AA | 4.787 | 167 | 08/15/2023 |
| 313312LJ7 | 55953 | Federal Farm Credit Discount | | 12/19/2022 | 5,000,000.00 | 4,873,632.75 | 4,832,525.00 | 4.620 | AA | 4.816 | 189 | 09/06/2023 |
| 313312NQ9 | 55961 | Federal Farm Credit Discount | | 12/20/2022 | 5,000,000.00 | 4,836,734.20 | 4,796,772.22 | 4.660 | AA | 4.880 | 243 | 10/30/2023 |
| 313312KW9 | 55977 | Federal Farm Credit Discount | | 12/28/2022 | 5,000,000.00 | 4,879,748.45 | 4,844,333.33 | 4.670 | AA | 4.861 | 177 | 08/25/2023 |
| 313312KW9 | 55978 | Federal Farm Credit Discount | | 12/28/2022 | 5,000,000.00 | 4,879,748.45 | 4,844,333.33 | 4.670 | AA | 4.861 | 177 | 08/25/2023 |
| 313312PE4 | 55987 | Federal Farm Credit Discount | | 01/12/2023 | 5,000,000.00 | 4,826,354.30 | 4,801,326.39 | 4.690 | AA | 4.904 | 257 | 11/13/2023 |
| 313312LY4 | 55989 | Federal Farm Credit Discount | | 01/13/2023 | 5,000,000.00 | 4,864,301.60 | 4,838,541.67 | 4.650 | AA | 4.832 | 203 | 09/20/2023 |
| 313312RB | 56032 | Federal Farm Credit Discount | | 02/15/2023 | 5,000,000.00 | 4,795,065.50 | 4,787,138.89 | 4.850 | AA | 5.082 | 302 | 12/28/2023 |
| 313312JX9 | 56033 | Federal Farm Credit Discount | | 02/16/2023 | 5,000,000.00 | 4,895,209.35 | 4,888,202.78 | | AA | 4.930 | 154 | 08/02/2023 |
| 313312HL7 | 56034 | Federal Farm Credit Discount | | 02/16/2023 | 5,000,000.00 | 4,921,045.70 | 4,912,550.00 | | AA | 4.855 | 119 | 06/28/2023 |
| 313312KG4 | 56035 | Federal Farm Credit Discount | | 02/17/2023 | 5,000,000.00 | 4,889,153.60 | 4,882,361.11 | 4.840 | AA | 4.957 | 163 | 08/11/2023 |
| 313312MQ0 | 56039 | Federal Farm Credit Discount | | 02/27/2023 | 5,000,000.00 | 4,852,751.10 | 4,848,062.50 | 4.950 | AA | 5.134 | 219 | 10/06/2023 |
| 313312JR2 | 56041 | Federal Farm Credit Discount | | 02/28/2023 | 5,000,000.00 | 4,899,864.20 | 4,898,597.22 | 4.900 | AA | 5.001 | 148 | 07/27/2023 |
| 313312HR4 | 55869 | FEDERAL FARM CREDIT BANK | | 10/13/2022 | 5,000,000.00 | 4,915,965.15 | 4,845,852.78 | | AA | 4.389 | 124 | 07/03/2023 |
| 313384HZ5 | 55867 | FEDERAL HOME LOAN BANK | | 10/11/2022 | 5,000,000.00 | 4,910,592.30 | 4,842,077.08 | 4.165 | AA | 4.333 | 132 | 07/11/2023 |
| 313384CN7 | 55724 | Federal Home Loan Discount | | 05/05/2022 | 5,000,000.00 | 4,999,387.75 | 4,918,479.17 | 1.950 | AA | 2.007 | 1 | 03/02/2023 |
| 313384FL8 | 55735 | Federal Home Loan Discount | | 05/12/2022 | 5,000,000.00 | 4,953,291.05 | 4,894,844.44 | 2.080 | AA | 2.143 | 71 | 05/11/2023 |
| 313384FY0 | 55747 | Federal Home Loan Discount | | 05/23/2022 | 5,000,000.00 | 4,945,439.80 | 4,890,500.00 | 2.160 | AA | 2.227 | 83 | 05/23/2023 |
| 313384DQ9 | 55782 | Federal Home Loan Discount | | 06/17/2022 | 5,000,000.00 | 4,983,495.85 | 4,894,288.89 | 2.680 | AA | 2.767 | 27 | 03/28/2023 |
| 313384DL0 | 55794 | Federal Home Loan Discount | | 06/24/2022 | 5,000,000.00 | 4,985,937.45 | 4,895,350.00 | 2.760 | AA | 2.851 | 23 | 03/24/2023 |
| 313384DL0 | 55795 | Federal Home Loan Discount | | 06/24/2022 | 5,000,000.00 | 4,985,937.45 | 4,895,350.00 | 2.760 | AA | 2.851 | 23 | 03/24/2023 |
| 313384DD8 | 55815 | Federal Home Loan Discount | | 07/28/2022 | 5,000,000.00 | 4,990,213.20 | 4,905,266.67 | 2.940 | AA | 3.047 | 16 | 03/17/2023 |
| 313384JX8 | 55827 | Federal Home Loan Discount | | 08/18/2022 | 5,000,000.00 | 4,895,209.35 | 4,843,919.44 | 3.220 | AA | 3.346 | 154 | 08/02/2023 |
| 313384JR1 | 55828 | Federal Home Loan Discount | | 08/19/2022 | 5,000,000.00 | 4,899,864.20 | 4,847,762.50 | 3.205 | AA | 3.329 | 148 | 07/27/2023 |
| 313384GX1 | 55830 | Federal Home Loan Discount | | 08/17/2022 | 5,000,000.00 | 4,929,609.95 | 4,869,972.22 | 3.100 | AA | 3.216 | 106 | 06/15/2023 |
| 313384EP0 | 55831 | Federal Home Loan Discount | | 08/17/2022 | 5,000,000.00 | 4,967,824.30 | 4,895,108.33 | 3.070 | AA | 3.183 | 50 | 04/20/2023 |
| 313384DJ5 | 55833 | Federal Home Loan Discount | | 08/24/2022 | 5,000,000.00 | 4,987,158.70 | 4,909,000.00 | 3.120 | AA | 3.238 | 21 | 03/22/2023 |
| 313384GW3 | 55839 | Federal Home Loan Discount | | 08/30/2022 | 5,000,000.00 | 4,930,269.35 | 4,869,200.00 | 3.270 | AA | 3.372 | 105 | 06/14/2023 |
| 313384KS7 | 55840 | Federal Home Loan Discount | | 08/31/2022 | 5,000,000.00 | 4,882,433.80 | 4,834,826.39 | 3.350 | AA | 3.483 | 173 | 08/21/2023 |
| 313384HD4 | 55841 | Federal Home Loan Discount | | 08/31/2022 | 5,000,000.00 | 4,925,655.35 | 4,864,025.00 | 3.330 | AA | 3.446 | 112 | 06/21/2023 |
| 313384GW3 | 55842 | Federal Home Loan Discount | | 09/01/2022 | 5,000,000.00 | 4,930,269.35 | 4,865,341.67 | 3.390 | AA | 3.507 | 105 | 06/14/2023 |
| 313384HU6 | 55844 | Federal Home Loan Discount | | 09/08/2022 | 5,000,000.00 | 4,913,949.65 | 4,855,144.00 | 3.465 | AA | 3.591 | 127 | 07/06/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384CV9 | 55849 | Federal Home Loan Discount | | 09/14/2022 | 5,000,000.00 | 4,995,104.20 | 4,911,266.67 | 3.630 | AA | 3.696 | 8 | 03/09/2023 |
| 313384DT3 | 55850 | Federal Home Loan Discount | | 09/15/2022 | 5,000,000.00 | 4,981,665.40 | 4,898,763.89 | 3.700 | AA | 3.799 | 30 | 03/31/2023 |
| 313384JB6 | 55855 | Federal Home Loan Discount | | 09/16/2022 | 5,000,000.00 | 4,909,250.00 | 4,840,625.00 | 3.825 | AA | 3.973 | 134 | 07/13/2023 |
| 313384HN2 | 55856 | Federal Home Loan Discount | | 09/19/2022 | 5,000,000.00 | 4,919,729.45 | 4,845,772.22 | 3.910 | AA | 4.058 | 121 | 06/30/2023 |
| 313384LC1 | 55860 | Federal Home Loan Discount | | 09/21/2022 | 5,000,000.00 | 4,875,723.20 | 4,808,888.89 | 4.000 | AA | 4.176 | 183 | 08/31/2023 |
| 313384DD8 | 55861 | Federal Home Loan Discount | | 09/21/2022 | 5,000,000.00 | 4,990,213.20 | 4,906,583.33 | 3.800 | AA | 3.872 | 16 | 03/17/2023 |
| 313384ET2 | 55865 | Federal Home Loan Discount | | 10/11/2022 | 5,000,000.00 | 4,965,259.20 | 4,888,958.33 | 4.100 | AA | 4.238 | 54 | 04/24/2023 |
| 313384ML0 | 55878 | Federal Home Loan Discount | | 10/14/2022 | 5,000,000.00 | 4,855,425.75 | 4,785,258.33 | 4.380 | AA | 4.590 | 215 | 10/02/2023 |
| 313384ET2 | 55880 | Federal Home Loan Discount | | 10/19/2022 | 5,000,000.00 | 4,965,259.20 | 4,888,579.17 | 4.290 | AA | 4.436 | 54 | 04/24/2023 |
| 313384JG5 | 55881 | Federal Home Loan Discount | | 10/20/2022 | 5,000,000.00 | 4,905,895.90 | 4,830,625.00 | 4.500 | AA | 4.691 | 139 | 07/18/2023 |
| 313384JS9 | 55883 | Federal Home Loan Discount | | 10/21/2022 | 5,000,000.00 | 4,899,194.50 | 4,824,611.11 | 4.510 | AA | 4.705 | 149 | 07/28/2023 |
| 313384EQ8 | 55884 | Federal Home Loan Discount | | 10/26/2022 | 5,000,000.00 | 4,966,523.15 | 4,892,079.17 | 4.390 | AA | 4.487 | 51 | 04/21/2023 |
| 313384LD9 | 55891 | Federal Home Loan Discount | | 10/06/2022 | 5,000,000.00 | 4,876,969.65 | 4,811,166.67 | 4.120 | AA | 4.303 | 184 | 09/01/2023 |
| 313384GP8 | 55893 | Federal Home Loan Discount | | 11/01/2022 | 5,000,000.00 | 4,934,887.65 | 4,865,263.89 | 4.450 | AA | 4.601 | 98 | 06/07/2023 |
| 313384JH3 | 55899 | Federal Home Loan Discount | | 11/04/2022 | 5,000,000.00 | 4,905,225.35 | 4,835,805.56 | 4.600 | AA | 4.782 | 140 | 07/19/2023 |
| 313384DG1 | 55900 | Federal Home Loan Discount | | 11/07/2022 | 5,000,000.00 | 4,988,380.30 | 4,920,107.64 | 4.325 | AA | 4.395 | 19 | 03/20/2023 |
| 313384ED7 | 55906 | Federal Home Loan Discount | | 11/15/2022 | 5,000,000.00 | 4,974,242.85 | 4,910,575.00 | 4.410 | AA | 4.553 | 40 | 04/10/2023 |
| 313384DQ9 | 55909 | Federal Home Loan Discount | | 11/17/2022 | 5,000,000.00 | 4,983,495.85 | 4,921,036.11 | 4.340 | AA | 4.410 | 27 | 03/28/2023 |
| 313384ET2 | 55910 | Federal Home Loan Discount | | 11/18/2022 | 5,000,000.00 | 4,965,259.20 | 4,902,747.22 | 4.460 | AA | 4.548 | 54 | 04/24/2023 |
| 313384FQ7 | 55912 | Federal Home Loan Discount | | 11/23/2022 | 5,000,000.00 | 4,950,672.60 | 4,890,193.06 | 4.570 | AA | 4.673 | 75 | 05/15/2023 |
| 313384HJ1 | 55913 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,922,362.30 | 4,865,687.50 | 4.605 | AA | 4.760 | 117 | 06/26/2023 |
| 313384JQ3 | 55914 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,900,534.05 | 4,845,500.00 | 4.635 | AA | 4.810 | 147 | 07/26/2023 |
| 313384ET2 | 55916 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,965,259.20 | 4,908,227.08 | 4.495 | AA | 4.579 | 54 | 04/24/2023 |
| 313384DJ5 | 55919 | Federal Home Loan Discount | | 11/30/2022 | 5,000,000.00 | 4,987,158.70 | 4,930,933.33 | 4.440 | AA | 4.502 | 21 | 03/22/2023 |
| 313384EW5 | 55920 | Federal Home Loan Discount | | 11/30/2022 | 5,000,000.00 | 4,963,336.25 | 4,906,986.11 | 4.525 | AA | 4.611 | 57 | 04/27/2023 |
| 313384HJ1 | 55921 | Federal Home Loan Discount | | 12/01/2022 | 5,000,000.00 | 4,922,362.30 | 4,866,168.75 | 4.655 | AA | 4.831 | 117 | 06/26/2023 |
| 313384KW8 | 55922 | Federal Home Loan Discount | | 12/01/2022 | 5,000,000.00 | 4,879,748.45 | 4,826,264.58 | 4.685 | AA | 4.889 | 177 | 08/25/2023 |
| 313384EM7 | 55923 | Federal Home Loan Discount | | 12/05/2022 | 5,000,000.00 | 4,969,107.35 | 4,915,877.78 | 4.520 | AA | 4.597 | 48 | 04/18/2023 |
| 313384DT3 | 55924 | Federal Home Loan Discount | | 12/05/2022 | 5,000,000.00 | 4,981,665.40 | 4,927,902.78 | 4.475 | AA | 4.540 | 30 | 03/31/2023 |
| 313384DT3 | 55925 | Federal Home Loan Discount | | 12/05/2022 | 5,000,000.00 | 4,981,665.40 | 4,927,902.78 | 4.475 | AA | 4.540 | 30 | 03/31/2023 |
| 313384LD9 | 55926 | Federal Home Loan Discount | | 12/06/2022 | 5,000,000.00 | 4,876,969.65 | 4,825,523.61 | 4.670 | AA | 4.873 | 184 | 09/01/2023 |
| 313384LT4 | 55927 | Federal Home Loan Discount | | 12/06/2022 | 5,000,000.00 | 4,867,632.10 | 4,815,263.89 | 4.700 | AA | 4.911 | 198 | 09/15/2023 |
| 313384HV4 | 55933 | Federal Home Loan Discount | | 12/08/2022 | 5,000,000.00 | 4,913,278.00 | 4,864,315.28 | 4.630 | AA | 4.807 | 128 | 07/07/2023 |
| 313384ET2 | 55935 | Federal Home Loan Discount | | 12/12/2022 | 5,000,000.00 | 4,965,259.20 | 4,916,505.56 | 4.520 | AA | 4.597 | 54 | 04/24/2023 |
| 313384HC6 | 55938 | Federal Home Loan Discount | | 12/13/2022 | 5,000,000.00 | 4,926,314.25 | 4,879,775.00 | 4.580 | AA | 4.744 | 111 | 06/20/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|--------------------|------------------|---------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384GY9 | 55940 | Federal Home Loan Discount | | 12/13/2022 | 5,000,000.00 | 4,927,749.45 | 4,882,319.44 | 4.580 | AA | 4.742 | 107 | 06/16/2023 |
| 313384GB9 | 55941 | Federal Home Loan Discount | | 12/15/2022 | 5,000,000.00 | 4,943,478.95 | 4,897,850.00 | 4.540 | AA | 4.635 | 86 | 05/26/2023 |
| 313384JF7 | 55945 | Federal Home Loan Discount | | 12/16/2022 | 10,000,000.00 | 9,813,133.00 | 9,728,720.83 | 4.585 | AA | 4.759 | 138 | 07/17/2023 |
| 313384GA1 | 55946 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,944,132.50 | 4,898,888.89 | 4.550 | AA | 4.644 | 85 | 05/25/2023 |
| 313384HN2 | 55949 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,919,729.45 | 4,875,594.44 | 4.570 | AA | 4.736 | 121 | 06/30/2023 |
| 313384EV7 | 55950 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,963,977.15 | 4,918,306.94 | 4.490 | AA | 4.565 | 56 | 04/26/2023 |
| 313384HD4 | 55951 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,925,655.35 | 4,882,444.44 | 4.600 | AA | 4.763 | 112 | 06/21/2023 |
| 313384EL9 | 55952 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,969,749.00 | 4,925,790.28 | 4.490 | AA | 4.558 | 47 | 04/17/2023 |
| 313384HE2 | 55955 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,924,996.55 | 4,882,319.44 | 4.580 | AA | 4.742 | 113 | 06/22/2023 |
| 313384EL9 | 55956 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,969,749.00 | 4,925,790.28 | 4.490 | AA | 4.558 | 47 | 04/17/2023 |
| 313384HC6 | 55957 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,926,314.25 | 4,883,591.67 | 4.580 | AA | 4.741 | 111 | 06/20/2023 |
| 313384JJ9 | 55958 | Federal Home Loan Discount | | 12/16/2022 | 10,000,000.00 | 9,809,109.70 | 9,724,900.00 | 4.585 | AA | 4.761 | 141 | 07/20/2023 |
| 313384EW5 | 55959 | Federal Home Loan Discount | | 12/20/2022 | 5,000,000.00 | 4,963,336.25 | 4,919,911.11 | 4.505 | AA | 4.578 | 57 | 04/27/2023 |
| 313384EW5 | 55960 | Federal Home Loan Discount | | 12/20/2022 | 5,000,000.00 | 4,963,336.25 | 4,919,911.11 | 4.505 | AA | 4.578 | 57 | 04/27/2023 |
| 313384DT3 | 55964 | Federal Home Loan Discount | | 12/21/2022 | 5,000,000.00 | 4,981,665.40 | 4,938,194.44 | 4.450 | AA | 4.506 | 30 | 03/31/2023 |
| 313384FT1 | 55969 | Federal Home Loan Discount | | 12/22/2022 | 5,000,000.00 | 4,948,709.65 | 4,907,716.67 | 4.520 | AA | 4.605 | 78 | 05/18/2023 |
| 313384EW5 | 55970 | Federal Home Loan Discount | | 12/27/2022 | 10,000,000.00 | 9,926,672.50 | 9,847,573.61 | 4.535 | AA | 4.605 | 57 | 04/27/2023 |
| 313384HF9 | 55971 | Federal Home Loan Discount | | 12/27/2022 | 5,000,000.00 | 4,924,337.85 | 4,886,030.56 | 4.610 | AA | 4.718 | 114 | 06/23/2023 |
| 313384GF0 | 55972 | Federal Home Loan Discount | | 12/27/2022 | 5,000,000.00 | 4,940,865.65 | 4,902,038.89 | 4.580 | AA | 4.672 | 90 | 05/30/2023 |
| 313384MN6 | 55974 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,854,088.25 | 4,819,944.44 | 4.630 | AA | 4.834 | 217 | 10/04/2023 |
| 313384HL6 | 55975 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,921,045.70 | 4,881,447.22 | 4.690 | AA | 4.804 | 119 | 06/28/2023 |
| 313384JV2 | 55976 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,897,185.85 | 4,861,444.44 | 4.640 | AA | 4.819 | 152 | 07/31/2023 |
| 313384EX3 | 55979 | Federal Home Loan Discount | | 01/09/2023 | 5,000,000.00 | 4,962,695.45 | 4,930,966.67 | 4.560 | AA | 4.624 | 58 | 04/28/2023 |
| 313384EX3 | 55980 | Federal Home Loan Discount | | 01/10/2023 | 5,000,000.00 | 4,962,695.45 | 4,931,450.00 | 4.570 | AA | 4.698 | 58 | 04/28/2023 |
| 313384GB9 | 55981 | Federal Home Loan Discount | | 01/10/2023 | 5,000,000.00 | 4,943,478.95 | 4,912,733.33 | 4.620 | AA | 4.702 | 86 | 05/26/2023 |
| 313384JA8 | 55984 | Federal Home Loan Discount | | 01/11/2023 | 5,000,000.00 | 4,909,921.10 | 4,880,309.72 | 4.735 | AA | 4.851 | 133 | 07/12/2023 |
| 313384EX3 | 55986 | Federal Home Loan Discount | | 01/11/2023 | 5,000,000.00 | 4,962,695.45 | 4,932,084.72 | 4.570 | AA | 4.633 | 58 | 04/28/2023 |
| 313384JC4 | 55988 | Federal Home Loan Discount | | 01/13/2023 | 6,000,000.00 | 5,890,294.80 | 5,857,585.00 | 4.695 | AA | 4.809 | 135 | 07/14/2023 |
| 313384EX3 | 55993 | Federal Home Loan Discount | | 01/18/2023 | 5,000,000.00 | 4,962,695.45 | 4,936,111.11 | 4.600 | AA | 4.660 | 58 | 04/28/2023 |
| 313384JH3 | 55994 | Federal Home Loan Discount | | 01/18/2023 | 9,000,000.00 | 8,829,405.63 | 8,786,150.00 | 4.700 | AA | 4.814 | 140 | 07/19/2023 |
| 313384KK4 | 55995 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,887,136.70 | 4,865,593.75 | 4.675 | AA | 4.833 | 166 | 08/14/2023 |
| 313384JZ3 | 55996 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,893,863.00 | 4,871,676.39 | 4.690 | AA | 4.842 | 156 | 08/04/2023 |
| 313384HC6 | 55998 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,926,314.25 | 4,901,411.11 | 4.670 | AA | 4.764 | 111 | 06/20/2023 |
| 313384EX3 | 55999 | Federal Home Loan Discount | | 01/19/2023 | 4,000,000.00 | 3,970,156.36 | 3,949,400.00 | 4.600 | AA | 4.659 | 58 | 04/28/2023 |
| 313384RS0 | 56000 | Federal Home Loan Discount | | 01/23/2023 | 5,000,000.00 | 4,783,704.40 | 4,772,850.00 | 4.620 | AA | 4.851 | 317 | 01/12/2024 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384JJ9 | 56001 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,904,554.85 | 4,885,763.89 | 4.700 | AA | 4.810 | 141 | 07/20/2023 |
| 313384KK4 | 56002 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,887,136.70 | 4,869,444.44 | 4.700 | AA | 4.854 | 166 | 08/14/2023 |
| 313384JS9 | 56003 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,899,194.50 | 4,880,541.67 | 4.700 | AA | 4.842 | 149 | 07/28/2023 |
| 313384HR3 | 56010 | Federal Home Loan Discount | | 01/31/2023 | 5,000,000.00 | 4,915,965.15 | 4,900,125.00 | 4.700 | AA | 4.796 | 124 | 07/03/2023 |
| 313384LC1 | 56013 | Federal Home Loan Discount | | 02/02/2023 | 5,000,000.00 | 4,875,723.20 | 4,862,625.00 | 4.710 | AA | 4.872 | 183 | 08/31/2023 |
| 313384ML0 | 56014 | Federal Home Loan Discount | | 02/02/2023 | 5,000,000.00 | 4,855,425.75 | 4,842,363.89 | 4.690 | AA | 4.870 | 215 | 10/02/2023 |
| 313384SP5 | 56015 | Federal Home Loan Discount | | 02/06/2023 | 5,000,000.00 | 4,768,241.85 | 4,765,350.00 | 4.680 | AA | 4.919 | 338 | 02/02/2024 |
| 313384SP5 | 56016 | Federal Home Loan Discount | | 02/06/2023 | 5,000,000.00 | 4,768,241.85 | 4,765,350.00 | 4.680 | AA | 4.919 | 338 | 02/02/2024 |
| 313384ST7 | 56020 | Federal Home Loan Discount | | 02/07/2023 | 5,000,000.00 | 4,765,548.50 | 4,759,861.11 | 4.750 | AA | 4.997 | 342 | 02/06/2024 |
| 313384MP1 | 56021 | Federal Home Loan Discount | | 02/07/2023 | 5,000,000.00 | 4,853,419.65 | 4,840,833.33 | 4.775 | AA | 4.960 | 218 | 10/05/2023 |
| 313384LJ6 | 56022 | Federal Home Loan Discount | | 02/07/2023 | 5,000,000.00 | 4,873,632.75 | 4,860,212.50 | 4.770 | AA | 4.936 | 189 | 09/06/2023 |
| 313384SW0 | 56026 | Federal Home Loan Discount | | 02/10/2023 | 5,000,000.00 | 4,763,529.55 | 4,758,344.44 | 4.780 | AA | 5.030 | 345 | 02/09/2024 |
| 313384QK8 | 56029 | Federal Home Loan Discount | | 02/13/2023 | 5,000,000.00 | 4,805,780.15 | 4,798,247.22 | 4.810 | AA | 5.032 | 286 | 12/12/2023 |
| 313384KM0 | 56031 | Federal Home Loan Discount | | 02/15/2023 | 5,000,000.00 | 4,885,792.55 | 4,877,529.17 | 4.845 | AA | 4.967 | 168 | 08/16/2023 |
| 313384ND7 | 56036 | Federal Home Loan Discount | | 02/21/2023 | 5,000,000.00 | 4,844,068.75 | 4,837,000.00 | 4.890 | AA | 5.083 | 232 | 10/19/2023 |
| 313384PM5 | 56037 | Federal Home Loan Discount | | 02/24/2023 | 5,000,000.00 | 4,821,673.55 | 4,815,809.72 | 4.930 | AA | 5.143 | 264 | 11/20/2023 |
| 313384PN3 | 56038 | Federal Home Loan Discount | | 02/27/2023 | 5,000,000.00 | 4,821,005.25 | 4,815,695.83 | 4.970 | AA | 5.185 | 265 | 11/21/2023 |
| 313384GY9 | 56040 | Federal Home Loan Discount | | 02/28/2023 | 5,000,000.00 | 4,927,749.45 | 4,927,550.00 | 4.830 | AA | 4.901 | 107 | 06/16/2023 |
| 313384QD4 | 56073 | Federal Home Loan Discount | | 02/08/2023 | 5,000,000.00 | 4,809,804.35 | 4,800,587.50 | 4.770 | AA | 4.988 | 280 | 12/06/2023 |
| 313384GG8 | 56088 | Federal Home Loan Discount | | 02/08/2023 | 5,000,000.00 | 4,940,212.55 | 4,926,655.56 | 4.715 | | 4.785 | 91 | 05/31/2023 |
| 313384LK3 | 56089 | Federal Home Loan Discount | | 02/09/2023 | 5,000,000.00 | 4,872,965.65 | 4,860,291.67 | 4.790 | AA | 4.957 | 190 | 09/07/2023 |
| Subtotal and Average | | | 691,506,608.84 | | 724,000,000.00 | 711,604,467.79 | 705,026,394.23 | | | 4.387 | 127 | |
| Money Market | | | | | | | | | | | | |
| SYS52411 | 52411 | Fidelity Inst Government | | | 140,000,000.00 | 140,000,000.00 | 140,000,000.00 | 4.500 | AAA | 4.438 | 1 | |
| SYS52471 | 52471 | Morgan Stanley Inst Government | | | 125,000,000.00 | 125,000,000.00 | 125,000,000.00 | 4.430 | AAA | 4.369 | 1 | |
| Subtotal and Average | | | 282,500,000.00 | | 265,000,000.00 | 265,000,000.00 | 265,000,000.00 | | | 4.406 | 1 | |
| Local Agency Investment Funds | | | | | | | | | | | | |
| SYS43 | 43 | Local Agency Investment Fund | | | 75,000,000.00 | 73,604,194.35 | 75,000,000.00 | 2.624 | | 2.588 | 1 | |
| Subtotal and Average | | | 75,000,000.00 | | 75,000,000.00 | 73,604,194.35 | 75,000,000.00 | | | 2.588 | 1 | |
| Corporate Bonds | | | | | | | | | | | | |
| 89236TJH9 | 55364 | Toyota Motor Credit | | 06/18/2021 | 4,000,000.00 | 3,765,206.76 | 3,997,937.04 | 0.500 | A | 0.533 | 475 | 06/18/2024 |

Portfolio POOL
AP
PM (PRF_PM2) 7.3.11

Run Date: 05/23/2023 - 07:51

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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 |
|--|--------------|--------------------------|--------------------|------------------|---------------|---------------|---------------|----------------|-----|------------|---------------------|------------------|
| Subtotal and Average | | | 3,997,878.41 | | 4,000,000.00 | 3,765,206.76 | 3,997,937.04 | | | 0.533 | 475 | |
| Negotiable CD's | | | | | | | | | | | | |
| 62478UGC4 | 55848 | MUFG Union Bank NA | | 09/14/2022 | 5,000,000.00 | 4,996,290.00 | 5,000,000.00 | 3.620 | A-1 | 3.620 | 29 | 03/30/2023 |
| 62478UGJ9 | 55864 | MUFG Union Bank NA | | 09/28/2022 | 5,000,000.00 | 4,998,925.00 | 5,000,000.00 | 4.050 | A-1 | 4.050 | 12 | 03/13/2023 |
| 78012U6W0 | 55788 | Royal Bank CN | | 06/22/2022 | 5,000,000.00 | 4,980,150.00 | 5,000,000.00 | 3.710 | A-1 | 3.710 | 106 | 06/15/2023 |
| Subtotal and Average | | | 19,821,428.57 | | 15,000,000.00 | 14,975,365.00 | 15,000,000.00 | | | 3.793 | 49 | |
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3133EMVP4 | 55254 | FEDERAL FARM CREDIT BANK | | 04/13/2021 | 5,000,000.00 | 4,972,336.45 | 4,999,615.00 | 0.125 | AA | 0.189 | 43 | 04/13/2023 |
| 3133EMWT5 | 55279 | FEDERAL FARM CREDIT BANK | | 04/21/2021 | 5,000,000.00 | 4,575,205.60 | 4,999,411.81 | 0.600 | AA | 0.597 | 782 | 04/21/2025 |
| 3133EMYX4 | 55305 | FEDERAL FARM CREDIT BANK | | 05/10/2021 | 3,950,000.00 | 3,915,171.43 | 3,949,515.47 | 0.125 | AA | 0.187 | 70 | 05/10/2023 |
| 3133EMYX4 | 55306 | FEDERAL FARM CREDIT BANK | | 05/10/2021 | 3,000,000.00 | 2,973,547.92 | 2,999,632.00 | 0.125 | AA | 0.187 | 70 | 05/10/2023 |
| 3133EM5U2 | 55431 | FEDERAL FARM CREDIT BANK | | 09/21/2021 | 3,000,000.00 | 2,991,859.47 | 2,999,916.67 | 0.090 | AA | 0.138 | 20 | 03/21/2023 |
| 3133EM5X6 | 55433 | FEDERAL FARM CREDIT BANK | | 09/23/2021 | 3,000,000.00 | 2,798,572.59 | 2,998,548.17 | 0.430 | AA | 0.455 | 572 | 09/23/2024 |
| 3133EM4X7 | 55443 | FEDERAL FARM CREDIT BANK | | 09/28/2021 | 3,000,000.00 | 2,638,371.18 | 2,979,426.82 | 0.800 | AA | 0.986 | 1,289 | 09/10/2026 |
| 3133ENAL4 | 55467 | FEDERAL FARM CREDIT BANK | | 10/13/2021 | 5,000,000.00 | 4,848,743.15 | 4,998,184.97 | 0.290 | AA | 0.345 | 225 | 10/12/2023 |
| 3133ENAL4 | 55473 | FEDERAL FARM CREDIT BANK | | 10/18/2021 | 3,000,000.00 | 2,909,245.89 | 2,997,984.07 | 0.290 | AA | 0.395 | 225 | 10/12/2023 |
| 3133EM3S9 | 55477 | FEDERAL FARM CREDIT BANK | | 10/27/2021 | 3,000,000.00 | 2,954,844.42 | 2,997,863.19 | 0.200 | AA | 0.418 | 117 | 06/26/2023 |
| 3133ENDR8 | 55503 | FEDERAL FARM CREDIT BANK | | 11/18/2021 | 3,000,000.00 | 2,903,533.23 | 2,997,227.00 | 0.400 | AA | 0.528 | 253 | 11/09/2023 |
| 3133ENGf1 | 55514 | FEDERAL FARM CREDIT BANK | | 12/03/2021 | 3,000,000.00 | 2,896,756.20 | 2,998,364.21 | 0.500 | AA | 0.565 | 275 | 12/01/2023 |
| 3133ENGf1 | 55530 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 5,000,000.00 | 4,827,927.00 | 4,991,448.74 | 0.500 | AA | 0.720 | 275 | 12/01/2023 |
| 3133ENGQ7 | 55533 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,791,881.84 | 2,999,370.86 | 0.920 | AA | 0.919 | 649 | 12/09/2024 |
| 3133ENGQ7 | 55534 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,791,881.84 | 2,999,627.83 | 0.920 | AA | 0.914 | 649 | 12/09/2024 |
| 3133ENLF5 | 55586 | FEDERAL FARM CREDIT BANK | | 01/18/2022 | 3,000,000.00 | 2,886,962.94 | 2,999,141.46 | 0.900 | AA | 0.920 | 323 | 01/18/2024 |
| 3133ENLF5 | 55598 | FEDERAL FARM CREDIT BANK | | 01/28/2022 | 3,000,000.00 | 2,886,962.94 | 2,992,857.91 | 0.900 | AA | 1.158 | 323 | 01/18/2024 |
| 3133ENNj5 | 55606 | FEDERAL FARM CREDIT BANK | | 02/09/2022 | 3,000,000.00 | 2,892,561.42 | 2,996,282.00 | 1.180 | AA | 1.296 | 345 | 02/09/2024 |
| 3133ENNj5 | 55607 | FEDERAL FARM CREDIT BANK | | 02/09/2022 | 3,000,000.00 | 2,892,561.42 | 2,996,282.00 | 1.180 | AA | 1.296 | 345 | 02/09/2024 |
| 3133ENSB7 | 55656 | FEDERAL FARM CREDIT BANK | | 03/17/2022 | 5,750,000.00 | 5,521,253.67 | 5,742,722.35 | 1.800 | AA | 1.875 | 474 | 06/17/2024 |
| 3133ENAL4 | 55663 | FEDERAL FARM CREDIT BANK | | 03/22/2022 | 5,000,000.00 | 4,848,743.15 | 4,950,373.66 | 0.290 | AA | 1.913 | 225 | 10/12/2023 |
| 3133ENUN8 | 55693 | FEDERAL FARM CREDIT BANK | | 04/20/2022 | 3,000,000.00 | 2,910,366.51 | 2,994,743.37 | 2.440 | AA | 2.564 | 414 | 04/18/2024 |
| 3133ENUN8 | 55705 | FEDERAL FARM CREDIT BANK | | 04/25/2022 | 3,000,000.00 | 2,910,366.51 | 2,989,992.91 | 2.440 | AA | 2.707 | 414 | 04/18/2024 |
| 3133ENVS6 | 55716 | FEDERAL FARM CREDIT BANK | | 05/02/2022 | 5,000,000.00 | 4,974,499.10 | 4,999,788.19 | 2.030 | AA | 2.027 | 62 | 05/02/2023 |
| 3133ENEW6 | 55721 | FEDERAL FARM CREDIT BANK | | 05/04/2022 | 3,000,000.00 | 2,969,816.43 | 2,987,672.14 | 0.375 | AA | 2.180 | 83 | 05/23/2023 |
| 3133ENWP1 | 55737 | FEDERAL FARM CREDIT BANK | | 05/16/2022 | 4,000,000.00 | 3,880,457.92 | 3,996,737.50 | 2.625 | AA | 2.658 | 442 | 05/16/2024 |
| 3133EMVP4 | 55770 | FEDERAL FARM CREDIT BANK | | 06/09/2022 | 5,000,000.00 | 4,972,336.45 | 4,987,897.37 | 0.125 | AA | 2.200 | 43 | 04/13/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|--------------------------|--------------------|------------------|---------------|--------------|---------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3133EMYX4 | 55774 | FEDERAL FARM CREDIT BANK | | 06/13/2022 | 4,659,000.00 | 4,617,919.92 | 4,638,849.61 | 0.125 | AA | 2.387 | 70 | 05/10/2023 |
| 3133ENYX2 | 55784 | FEDERAL FARM CREDIT BANK | | 06/17/2022 | 3,000,000.00 | 2,928,839.82 | 2,990,701.99 | 3.250 | AA | 3.452 | 474 | 06/17/2024 |
| 3133EMVP4 | 55797 | FEDERAL FARM CREDIT BANK | | 06/29/2022 | 5,000,000.00 | 4,972,336.45 | 4,984,288.34 | 0.125 | AA | 2.829 | 43 | 04/13/2023 |
| 3133ENF39 | 55822 | FEDERAL FARM CREDIT BANK | | 08/08/2022 | 5,000,000.00 | 4,952,974.50 | 4,996,277.79 | 3.125 | AA | 3.255 | 160 | 08/08/2023 |
| 3133ENN63 | 55857 | FEDERAL FARM CREDIT BANK | | 09/20/2022 | 5,000,000.00 | 4,964,722.70 | 4,999,211.63 | 4.125 | AA | 4.097 | 230 | 10/17/2023 |
| 3133ENN63 | 55858 | FEDERAL FARM CREDIT BANK | | 09/20/2022 | 3,000,000.00 | 2,978,833.62 | 2,999,262.98 | 4.125 | AA | 4.111 | 230 | 10/17/2023 |
| 3130ALRG1 | 55221 | FEDERAL HOME LOAN BANK | | 03/18/2021 | 5,000,000.00 | 4,988,022.30 | 4,999,877.61 | 0.125 | AA | 0.178 | 16 | 03/17/2023 |
| 3130AMRY0 | 55348 | FEDERAL HOME LOAN BANK | | 06/04/2021 | 5,000,000.00 | 4,937,399.60 | 4,999,416.99 | 0.125 | AA | 0.169 | 93 | 06/02/2023 |
| 3130AMRY0 | 55349 | FEDERAL HOME LOAN BANK | | 06/04/2021 | 4,000,000.00 | 3,949,919.68 | 3,999,533.59 | 0.125 | AA | 0.169 | 93 | 06/02/2023 |
| 3130ANYM6 | 55422 | FEDERAL HOME LOAN BANK | | 09/10/2021 | 3,000,000.00 | 2,927,086.68 | 2,998,410.00 | 0.125 | AA | 0.230 | 180 | 08/28/2023 |
| 3130APR72 | 55485 | FEDERAL HOME LOAN BANK | | 11/01/2021 | 3,000,000.00 | 2,895,732.45 | 2,999,376.44 | 0.500 | AA | 0.520 | 282 | 12/08/2023 |
| 3130APU29 | 55494 | FEDERAL HOME LOAN BANK | | 11/12/2021 | 5,000,000.00 | 4,845,157.25 | 4,999,204.46 | 0.500 | AA | 0.516 | 253 | 11/09/2023 |
| 3130AQF57 | 55565 | FEDERAL HOME LOAN BANK | | 01/04/2022 | 3,000,000.00 | 2,891,136.15 | 2,995,930.93 | 0.625 | AA | 0.784 | 296 | 12/22/2023 |
| 3130AQF40 | 55568 | FEDERAL HOME LOAN BANK | | 01/05/2022 | 3,000,000.00 | 2,797,197.57 | 2,998,457.03 | 1.000 | AA | 1.015 | 660 | 12/20/2024 |
| 3130AQF57 | 55580 | FEDERAL HOME LOAN BANK | | 01/12/2022 | 5,000,000.00 | 4,818,560.25 | 4,987,694.86 | 0.625 | AA | 0.920 | 296 | 12/22/2023 |
| 3130AQF57 | 55590 | FEDERAL HOME LOAN BANK | | 01/19/2022 | 3,000,000.00 | 2,891,136.15 | 2,990,443.61 | 0.625 | AA | 1.010 | 296 | 12/22/2023 |
| 3130ARHG9 | 55668 | FEDERAL HOME LOAN BANK | | 03/25/2022 | 5,000,000.00 | 4,847,672.40 | 4,997,063.64 | 2.125 | AA | 2.156 | 364 | 02/28/2024 |
| 3130ARHG9 | 55669 | FEDERAL HOME LOAN BANK | | 03/25/2022 | 4,000,000.00 | 3,878,137.92 | 3,997,650.91 | 2.125 | AA | 2.156 | 364 | 02/28/2024 |
| 3130ARHG9 | 55670 | FEDERAL HOME LOAN BANK | | 03/29/2022 | 5,000,000.00 | 4,847,672.40 | 4,991,575.00 | 2.125 | AA | 2.268 | 364 | 02/28/2024 |
| 3130ASDS5 | 55772 | FEDERAL HOME LOAN BANK | | 06/10/2022 | 3,000,000.00 | 2,905,884.51 | 2,995,501.46 | 2.750 | AA | 2.828 | 485 | 06/28/2024 |
| 3130ASDS5 | 55773 | FEDERAL HOME LOAN BANK | | 06/10/2022 | 4,000,000.00 | 3,874,512.68 | 3,994,001.95 | 2.750 | AA | 2.828 | 485 | 06/28/2024 |
| 3130ASDS5 | 55776 | FEDERAL HOME LOAN BANK | | 06/13/2022 | 3,000,000.00 | 2,905,884.51 | 2,980,170.43 | 2.750 | AA | 3.225 | 485 | 06/28/2024 |
| 3130ASDS5 | 55777 | FEDERAL HOME LOAN BANK | | 06/13/2022 | 3,000,000.00 | 2,905,884.51 | 2,990,498.94 | 2.750 | AA | 2.957 | 485 | 06/28/2024 |
| 3130ASHK8 | 55826 | FEDERAL HOME LOAN BANK | | 08/18/2022 | 5,000,000.00 | 4,872,383.00 | 4,981,331.78 | 3.125 | AA | 3.379 | 471 | 06/14/2024 |
| 3130AT5B9 | 55843 | FEDERAL HOME LOAN BANK | | 09/06/2022 | 5,000,000.00 | 4,952,067.90 | 4,993,650.06 | 3.375 | AA | 3.586 | 184 | 09/01/2023 |
| 3130ATCR6 | 55845 | FEDERAL HOME LOAN BANK | | 09/13/2022 | 5,000,000.00 | 4,957,970.80 | 4,997,632.00 | 3.625 | AA | 3.665 | 196 | 09/13/2023 |
| 3130ATDJ3 | 55852 | FEDERAL HOME LOAN BANK | | 09/15/2022 | 4,750,000.00 | 4,716,809.80 | 4,746,039.65 | 3.875 | AA | 3.979 | 198 | 09/15/2023 |
| 3130ATDK0 | 55859 | FEDERAL HOME LOAN BANK | | 09/21/2022 | 5,000,000.00 | 4,951,704.55 | 4,986,847.25 | 3.875 | AA | 4.175 | 282 | 12/08/2023 |
| 3130ATGM3 | 55862 | FEDERAL HOME LOAN BANK | | 09/26/2022 | 5,000,000.00 | 4,974,790.20 | 5,000,000.00 | 4.300 | AA | 4.241 | 209 | 09/26/2023 |
| 3130A0XE5 | 55863 | FEDERAL HOME LOAN BANK | | 09/28/2022 | 5,000,000.00 | 4,900,916.45 | 4,938,739.23 | 3.250 | AA | 4.442 | 373 | 03/08/2024 |
| 3130AU4Z4 | 55930 | FEDERAL HOME LOAN BANK | | 12/07/2022 | 10,000,000.00 | 9,990,002.00 | 10,000,000.00 | 4.800 | AA | 4.740 | 124 | 07/03/2023 |
| 3130AU5E0 | 55931 | FEDERAL HOME LOAN BANK | | 12/07/2022 | 5,000,000.00 | 4,988,864.55 | 4,998,811.67 | 4.875 | AA | 4.840 | 281 | 12/07/2023 |
| 3130ATUQ8 | 55932 | FEDERAL HOME LOAN BANK | | 12/08/2022 | 5,000,000.00 | 4,972,895.10 | 4,998,165.00 | 4.750 | AA | 4.723 | 373 | 03/08/2024 |
| 3130ATUQ8 | 55934 | FEDERAL HOME LOAN BANK | | 12/12/2022 | 5,000,000.00 | 4,972,895.10 | 4,998,148.54 | 4.750 | AA | 4.723 | 373 | 03/08/2024 |
| 3130ATUQ8 | 55937 | FEDERAL HOME LOAN BANK | | 12/13/2022 | 5,000,000.00 | 4,972,895.10 | 4,993,319.78 | 4.750 | AA | 4.821 | 373 | 03/08/2024 |

Portfolio POOL
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City Pool Portfolio
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|----------------------------|-------------------------|------------------|-------------------------|-------------------------|-------------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3130AUC36 | 55954 | FEDERAL HOME LOAN BANK | | 12/19/2022 | 5,000,000.00 | 4,989,436.35 | 5,000,000.00 | 4.810 | AA | 4.753 | 203 | 09/20/2023 |
| 3130ATUQ8 | 55973 | FEDERAL HOME LOAN BANK | | 12/28/2022 | 5,000,000.00 | 4,972,895.10 | 4,992,465.66 | 4.750 | AA | 4.837 | 373 | 03/08/2024 |
| 3137EAFA2 | 55083 | FEDERAL HOME LOAN MTG CORP | | 12/04/2020 | 3,000,000.00 | 2,887,549.83 | 2,999,249.25 | 0.250 | AA | 0.279 | 278 | 12/04/2023 |
| 3137EAQ8 | 55767 | FEDERAL HOME LOAN MTG CORP | | 06/07/2022 | 5,000,000.00 | 4,969,862.15 | 4,987,862.22 | 0.375 | AA | 2.155 | 50 | 04/20/2023 |
| 3137EAS4 | 55779 | FEDERAL HOME LOAN MTG CORP | | 06/15/2022 | 5,000,000.00 | 4,922,116.65 | 4,955,291.92 | 0.250 | AA | 3.073 | 117 | 06/26/2023 |
| 3137EAQ8 | 55801 | FEDERAL HOME LOAN MTG CORP | | 07/06/2022 | 6,536,000.00 | 6,496,603.80 | 6,514,461.12 | 0.375 | AA | 2.801 | 50 | 04/20/2023 |
| 3137EAS4 | 55807 | FEDERAL HOME LOAN MTG CORP | | 07/08/2022 | 5,000,000.00 | 4,922,116.65 | 4,957,469.83 | 0.250 | AA | 2.930 | 117 | 06/26/2023 |
| 3137EAE5 | 55816 | FEDERAL HOME LOAN MTG CORP | | 08/02/2022 | 5,000,000.00 | 4,965,042.05 | 4,996,294.56 | 2.750 | AA | 2.959 | 110 | 06/19/2023 |
| 3137EAQ8 | 55818 | FEDERAL HOME LOAN MTG CORP | | 08/04/2022 | 5,000,000.00 | 4,969,862.15 | 4,982,084.38 | 0.375 | AA | 3.014 | 50 | 04/20/2023 |
| 3137EAEV7 | 55948 | FEDERAL HOME LOAN MTG CORP | | 12/16/2022 | 4,892,000.00 | 4,777,587.96 | 4,788,307.76 | 0.250 | AA | 4.720 | 176 | 08/24/2023 |
| 3135G04Z3 | 55475 | FEDERAL NATIONAL MORTGAGE | | 10/20/2021 | 3,000,000.00 | 2,726,169.39 | 2,975,185.29 | 0.500 | AA | 0.855 | 839 | 06/17/2025 |
| 3135G06G3 | 55527 | FEDERAL NATIONAL MORTGAGE | | 12/08/2021 | 3,000,000.00 | 2,689,341.75 | 2,943,911.67 | 0.500 | AA | 1.199 | 982 | 11/07/2025 |
| Subtotal and Average | | | 310,715,525.67 | | 311,537,000.00 | 304,372,169.07 | 310,789,296.48 | | | 2.359 | 280 | |
| Commercial Paper - Discount | | | | | | | | | | | | |
| 62479MQL0 | 55965 | MUFG BANK LTD/NY | | 12/21/2022 | 5,000,000.00 | 4,987,360.00 | 4,942,644.44 | 4.640 | A-1 | 4.759 | 19 | 03/20/2023 |
| 62479MQL0 | 55997 | MUFG BANK LTD/NY | | 01/19/2023 | 5,000,000.00 | 4,987,360.00 | 4,962,083.33 | 4.550 | A-1 | 4.648 | 19 | 03/20/2023 |
| Subtotal and Average | | | 13,448,343.84 | | 10,000,000.00 | 9,974,720.00 | 9,904,727.77 | | | 4.704 | 19 | |
| Total and Average | | | 1,960,259,117.87 | | 1,961,360,333.33 | 1,910,290,441.64 | 1,941,339,189.87 | | | 3.316 | 272 | |

Portfolio POOL
AP
PM (PRF_PM2) 7.3.11

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
February 28, 2023**

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity |
|----------------------------|--------------|--------|--------------------|------------------------------|-----------|------------------|------------------|----------------|-----|------------|---------------------|
| Average Balance | | | 0.00 | Accrued Interest at Purchase | | 120,740.98 | 120,740.98 | 0 | | | |
| | | | | Subtotal | | 120,740.98 | 120,740.98 | | | | |
| Total Cash and Investments | | | 1,960,259,117.86 | 1,961,360,333.33 | | 1,910,411,182.62 | 1,941,459,930.85 | | | 3.316 | 272 |



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

City of Oakland

| | | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value |
|-----------------|---------------------|-----------------------------|-----------------|------------|-----------------------|-------------------------|-----------------------|-------------------------|
| Aging Interval: | 0 days | (03/01/2023 - 03/01/2023) | 3 Maturities | 0 Payments | 340,000,000.00 | 17.33% | 340,000,000.00 | 338,604,194.35 |
| Aging Interval: | 1 - 30 days | (03/02/2023 - 03/31/2023) | 28 Maturities | 0 Payments | 138,000,000.00 | 7.04% | 136,188,642.19 | 137,700,065.17 |
| Aging Interval: | 31 - 90 days | (04/01/2023 - 05/30/2023) | 52 Maturities | 0 Payments | 250,145,000.00 | 12.75% | 246,982,293.34 | 248,207,608.46 |
| Aging Interval: | 91 - 180 days | (05/31/2023 - 08/28/2023) | 74 Maturities | 0 Payments | 384,892,000.00 | 19.62% | 376,960,852.27 | 378,656,342.47 |
| Aging Interval: | 181 - 360 days | (08/29/2023 - 02/24/2024) | 93 Maturities | 0 Payments | 413,540,000.00 | 21.08% | 406,736,396.84 | 404,045,576.93 |
| Aging Interval: | 361 - 1080 days | (02/25/2024 - 02/13/2026) | 88 Maturities | 0 Payments | 301,308,333.33 | 15.36% | 301,026,454.92 | 284,137,496.13 |
| Aging Interval: | 1081 days and after | (02/14/2026 -) | 43 Maturities | 0 Payments | 133,475,000.00 | 6.81% | 133,444,550.31 | 118,939,158.13 |
| Total for | | | 381 Investments | 0 Payments | | 100.00 | 1,941,339,189.87 | 1,910,290,441.64 |



City Pool Portfolio Portfolio Management Portfolio Summary January 31, 2023

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|-------------------------------------|-------------------------|-------------------------|-------------------------|---------------------------|-------------|-----------------------------|---------------------------|---------------------------|
| Federal Agency Issues - Coupon | 556,683,333.33 | 530,583,438.58 | 556,441,468.83 | 28.55 | 1,078 | 642 | 1.944 | 1.971 |
| Federal Agency Issues - Discount | 674,000,000.00 | 662,999,607.27 | 657,879,297.70 | 33.76 | 218 | 125 | 4.199 | 4.258 |
| Money Market | 310,000,000.00 | 310,000,000.00 | 310,000,000.00 | 15.91 | 1 | 1 | 4.128 | 4.185 |
| Local Agency Investment Funds | 75,000,000.00 | 73,604,194.35 | 75,000,000.00 | 3.85 | 1 | 1 | 2.392 | 2.425 |
| Corporate Bonds | 4,000,000.00 | 3,776,244.16 | 3,997,815.44 | 0.21 | 1,096 | 503 | 0.533 | 0.540 |
| Negotiable CD's | 20,000,000.00 | 19,961,745.00 | 20,000,000.00 | 1.03 | 235 | 65 | 3.722 | 3.774 |
| Federal Agency Issues-Coupon/Bullet | 311,537,000.00 | 304,707,078.46 | 310,645,853.28 | 15.94 | 604 | 308 | 2.359 | 2.392 |
| Commercial Paper - Discount | 15,000,000.00 | 14,926,800.00 | 14,865,790.27 | 0.76 | 71 | 38 | 4.651 | 4.716 |
| | 1,966,220,333.33 | 1,920,559,107.82 | 1,948,830,225.52 | 100.00% | 483 | 277 | 3.172 | 3.216 |

Investments

Cash and Accrued Interest

| | | | | | | | | |
|-----------------------------------|-------------------------|-------------------------|-------------------------|--|------------|------------|--------------|--------------|
| Accrued Interest at Purchase | | 124,545.87 | 124,545.87 | | | | | |
| Subtotal | | 124,545.87 | 124,545.87 | | | | | |
| Total Cash and Investments | 1,966,220,333.33 | 1,920,683,653.69 | 1,948,954,771.39 | | 483 | 277 | 3.172 | 3.216 |

| Total Earnings | January 31 | Month Ending | Fiscal Year To Date |
|---------------------------------|-------------------|-------------------------|----------------------------|
| Current Year | | 5,154,473.70 | 22,124,454.66 |
| Average Daily Balance | | 1,945,626,044.93 | 1,807,570,912.52 |
| Effective Rate of Return | | 3.12% | 2.08% |

Treasury Bureau, Finance Department

Reporting period 01/01/2023-01/31/2023

Run Date: 05/23/2023 - 07:46

Portfolio POOL
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PM (PRF_PM1) 7.3.11
Report Ver. 7.3.11

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2023

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|--------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3133EKUA2 | 54315 | FEDERAL FARM CREDIT BANK | | 07/01/2019 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 1.850 | AA | 1.836 | 0 | 02/01/2023 |
| 3133ELK37 | 54880 | FEDERAL FARM CREDIT BANK | | 06/16/2020 | 3,000,000.00 | 2,764,190.85 | 3,000,000.00 | 0.780 | AA | 0.769 | 866 | 06/16/2025 |
| 3133EMKG6 | 55112 | FEDERAL FARM CREDIT BANK | | 12/17/2020 | 5,000,000.00 | 4,912,936.90 | 4,999,850.78 | 0.200 | AA | 0.205 | 134 | 06/15/2023 |
| 3133EMTD4 | 55215 | FEDERAL FARM CREDIT BANK | | 03/15/2021 | 3,000,000.00 | 2,856,801.81 | 2,998,877.78 | 0.370 | AA | 0.398 | 408 | 03/15/2024 |
| 3133EMTQ5 | 55218 | FEDERAL FARM CREDIT BANK | | 03/17/2021 | 3,000,000.00 | 2,778,863.91 | 3,000,000.00 | 0.700 | AA | 0.690 | 775 | 03/17/2025 |
| 3133EMTQ5 | 55220 | FEDERAL FARM CREDIT BANK | | 03/18/2021 | 3,000,000.00 | 2,778,863.91 | 3,000,000.00 | 0.700 | AA | 0.690 | 775 | 03/17/2025 |
| 3133EMUK6 | 55231 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,725,048.17 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,148 | 03/25/2026 |
| 3133EMUK6 | 55233 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,725,048.17 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,148 | 03/25/2026 |
| 3133EMUK6 | 55234 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,725,048.17 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,148 | 03/25/2026 |
| 3133EMUK6 | 55235 | FEDERAL FARM CREDIT BANK | | 03/25/2021 | 3,000,000.00 | 2,725,048.17 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,148 | 03/25/2026 |
| 3133EMWH1 | 55280 | FEDERAL FARM CREDIT BANK | | 04/21/2021 | 3,000,000.00 | 2,772,360.78 | 3,000,000.00 | 0.710 | AA | 0.700 | 810 | 04/21/2025 |
| 3133EMYW6 | 55316 | FEDERAL FARM CREDIT BANK | | 05/13/2021 | 3,000,000.00 | 2,892,184.05 | 3,000,000.00 | 0.230 | AA | 0.227 | 285 | 11/13/2023 |
| 3133EMZP0 | 55322 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,958,399.90 | 2,999,621.04 | 0.140 | AA | 0.180 | 106 | 05/18/2023 |
| 3133EMZP0 | 55323 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,958,399.90 | 2,999,621.04 | 0.140 | AA | 0.180 | 106 | 05/18/2023 |
| 3133EMZP0 | 55324 | FEDERAL FARM CREDIT BANK | | 05/18/2021 | 3,000,000.00 | 2,958,399.90 | 2,999,643.33 | 0.140 | AA | 0.178 | 106 | 05/18/2023 |
| 3133EMZW5 | 55327 | FEDERAL FARM CREDIT BANK | | 05/19/2021 | 3,000,000.00 | 2,768,156.07 | 3,000,000.00 | 0.730 | AA | 0.720 | 838 | 05/19/2025 |
| 3133EM4S8 | 55426 | FEDERAL FARM CREDIT BANK | | 09/15/2021 | 5,000,000.00 | 4,460,232.35 | 4,996,383.16 | 0.870 | AA | 0.878 | 1,315 | 09/08/2026 |
| 3133EM6E7 | 55444 | FEDERAL FARM CREDIT BANK | | 09/28/2021 | 3,000,000.00 | 2,679,413.28 | 3,000,000.00 | 0.940 | AA | 0.927 | 1,335 | 09/28/2026 |
| 3133ENEM8 | 55511 | FEDERAL FARM CREDIT BANK | | 11/29/2021 | 3,000,000.00 | 2,726,497.62 | 3,000,000.00 | 1.430 | AA | 1.410 | 1,391 | 11/23/2026 |
| 3133ENFN5 | 55532 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,736,666.69 | 3,000,000.00 | 1.540 | AA | 1.519 | 1,398 | 11/30/2026 |
| 3133ENQX1 | 55643 | FEDERAL FARM CREDIT BANK | | 03/08/2022 | 3,000,000.00 | 2,900,183.10 | 3,000,000.00 | 1.670 | AA | 1.647 | 401 | 03/08/2024 |
| 3133ENWLO | 55738 | FEDERAL FARM CREDIT BANK | | 05/16/2022 | 3,000,000.00 | 2,930,793.72 | 3,000,000.00 | 2.920 | AA | 2.880 | 470 | 05/16/2024 |
| 3133EMPH9 | 55796 | FEDERAL FARM CREDIT BANK | | 06/28/2022 | 4,860,000.00 | 4,858,807.40 | 4,859,346.38 | 0.125 | AA | 2.545 | 2 | 02/03/2023 |
| 3133EN3R9 | 55928 | FEDERAL FARM CREDIT BANK | | 12/07/2022 | 5,000,000.00 | 4,990,833.40 | 5,000,000.00 | 5.000 | AA | 4.932 | 309 | 12/07/2023 |
| 3133EN3R9 | 55929 | FEDERAL FARM CREDIT BANK | | 12/07/2022 | 5,000,000.00 | 4,990,833.40 | 5,000,000.00 | 5.000 | AA | 4.932 | 309 | 12/07/2023 |
| 3133ENY87 | 55901 | FEDERAL FARM CREDIT BANK | | 11/09/2022 | 5,000,000.00 | 4,992,307.95 | 5,000,000.00 | 5.050 | AA | 4.981 | 281 | 11/09/2023 |
| 3133ENY87 | 55902 | FEDERAL FARM CREDIT BANK | | 11/09/2022 | 5,000,000.00 | 4,992,307.95 | 5,000,000.00 | 5.050 | AA | 4.981 | 281 | 11/09/2023 |
| 3133ENZ86 | 55904 | FEDERAL FARM CREDIT BANK | | 11/14/2022 | 5,000,000.00 | 4,991,147.70 | 5,000,000.00 | 5.570 | AA | 5.494 | 1,017 | 11/14/2025 |
| 3133EN2G4 | 55908 | FEDERAL FARM CREDIT BANK | | 11/16/2022 | 5,000,000.00 | 4,990,365.05 | 5,000,000.00 | 5.600 | AA | 5.523 | 1,384 | 11/16/2026 |
| 3133ENZ94 | 55911 | FEDERAL FARM CREDIT BANK | | 11/18/2022 | 5,000,000.00 | 5,012,658.55 | 4,995,237.36 | 4.500 | AA | 4.494 | 656 | 11/18/2024 |
| 3133EN6X3 | 56009 | FEDERAL FARM CREDIT BANK | | 01/24/2023 | 5,000,000.00 | 4,997,084.20 | 5,000,000.00 | 4.880 | AA | 4.813 | 357 | 01/24/2024 |
| 3130AJ7E3 | 54702 | FEDERAL HOME LOAN BANK | | 02/21/2020 | 2,000,000.00 | 1,996,820.84 | 1,999,945.28 | 1.375 | AA | 1.418 | 16 | 02/17/2023 |
| 3130AJPT0 | 54881 | FEDERAL HOME LOAN BANK | | 06/16/2020 | 1,333,333.33 | 1,227,936.68 | 1,333,333.33 | 0.760 | AA | 0.750 | 866 | 06/16/2025 |
| 3130AKMD5 | 55159 | FEDERAL HOME LOAN BANK | | 01/27/2021 | 3,000,000.00 | 2,691,724.53 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,090 | 01/26/2026 |
| 3130AKU61 | 55160 | FEDERAL HOME LOAN BANK | | 01/27/2021 | 3,000,000.00 | 2,705,487.03 | 3,000,000.00 | 0.750 | AA | 0.602 | 1,091 | 01/27/2026 |

Portfolio POOL
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Run Date: 05/23/2023 - 07:46

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City Pool Portfolio
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Portfolio Details - Investments
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130AKN69 | 55163 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,691,326.37 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,092 | 01/28/2026 |
| 3130AKU53 | 55164 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,692,961.88 | 3,000,000.00 | 0.520 | AA | 0.513 | 1,092 | 01/28/2026 |
| 3130AKPQ3 | 55165 | FEDERAL HOME LOAN BANK | | 01/28/2021 | 3,000,000.00 | 2,697,940.47 | 3,000,000.00 | 0.580 | AA | 0.572 | 1,092 | 01/28/2026 |
| 3130AKTT3 | 55166 | FEDERAL HOME LOAN BANK | | 01/29/2021 | 3,000,000.00 | 2,711,198.43 | 3,000,000.00 | 0.500 | AA | 0.434 | 1,093 | 01/29/2026 |
| 3130AKVY9 | 55167 | FEDERAL HOME LOAN BANK | | 01/29/2021 | 3,000,000.00 | 2,692,753.92 | 3,000,000.00 | 0.520 | AA | 0.513 | 1,093 | 01/29/2026 |
| 3130AKXQ4 | 55183 | FEDERAL HOME LOAN BANK | | 02/12/2021 | 3,000,000.00 | 2,690,261.31 | 3,000,000.00 | 0.600 | AA | 0.592 | 1,107 | 02/12/2026 |
| 3130AL3S1 | 55187 | FEDERAL HOME LOAN BANK | | 02/17/2021 | 3,000,000.00 | 2,691,216.30 | 2,999,817.33 | 0.625 | AA | 0.618 | 1,112 | 02/17/2026 |
| 3130AKVV5 | 55190 | FEDERAL HOME LOAN BANK | | 02/18/2021 | 3,000,000.00 | 2,680,535.10 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,113 | 02/18/2026 |
| 3130AL7G3 | 55193 | FEDERAL HOME LOAN BANK | | 02/23/2021 | 3,000,000.00 | 2,687,818.35 | 3,000,000.00 | 0.600 | AA | 0.592 | 1,118 | 02/23/2026 |
| 3130ALCV4 | 55195 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,700,285.45 | 3,000,000.00 | 0.750 | AA | 0.740 | 1,119 | 02/24/2026 |
| 3130ALCV4 | 55196 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,700,285.45 | 3,000,000.00 | 0.750 | AA | 0.740 | 1,119 | 02/24/2026 |
| 3130AL5X8 | 55197 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,691,824.25 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,119 | 02/24/2026 |
| 3130AL5X8 | 55198 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,691,824.25 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,119 | 02/24/2026 |
| 3130AL6J8 | 55199 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,689,706.52 | 3,000,000.00 | 0.625 | AA | 0.616 | 1,119 | 02/24/2026 |
| 3130ALBM5 | 55200 | FEDERAL HOME LOAN BANK | | 02/24/2021 | 3,000,000.00 | 2,689,706.52 | 3,000,000.00 | 0.625 | AA | 0.616 | 1,119 | 02/24/2026 |
| 3130AKXX9 | 55201 | FEDERAL HOME LOAN BANK | | 02/25/2021 | 3,000,000.00 | 2,704,554.84 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,120 | 02/25/2026 |
| 3130AKZ25 | 55207 | FEDERAL HOME LOAN BANK | | 02/26/2021 | 3,000,000.00 | 2,691,372.33 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,121 | 02/26/2026 |
| 3130ALHY3 | 55209 | FEDERAL HOME LOAN BANK | | 03/09/2021 | 3,000,000.00 | 2,744,834.10 | 3,000,000.00 | 1.000 | AA | 0.848 | 1,132 | 03/09/2026 |
| 3130ALRN6 | 55223 | FEDERAL HOME LOAN BANK | | 03/23/2021 | 3,000,000.00 | 2,714,221.41 | 3,000,000.00 | 0.920 | AA | 0.907 | 1,146 | 03/23/2026 |
| 3130ALGJ7 | 55224 | FEDERAL HOME LOAN BANK | | 03/23/2021 | 2,925,000.00 | 2,653,087.03 | 2,925,000.00 | 1.000 | AA | 0.986 | 1,146 | 03/23/2026 |
| 3130ALTS3 | 55242 | FEDERAL HOME LOAN BANK | | 03/30/2021 | 3,000,000.00 | 2,852,200.68 | 3,000,000.00 | 0.350 | AA | 0.345 | 421 | 03/28/2024 |
| 3130ALNZ3 | 55243 | FEDERAL HOME LOAN BANK | | 03/30/2021 | 3,000,000.00 | 2,807,622.00 | 3,000,000.00 | 0.550 | AA | 0.542 | 607 | 09/30/2024 |
| 3130ALXV1 | 55286 | FEDERAL HOME LOAN BANK | | 04/22/2021 | 3,000,000.00 | 2,723,189.91 | 3,000,000.00 | 1.100 | AA | 1.085 | 1,176 | 04/22/2026 |
| 3130ALYM0 | 55292 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 2,500,000.00 | 2,275,863.83 | 2,499,189.58 | 0.550 | AA | 0.552 | 1,182 | 04/28/2026 |
| 3130ALZQ0 | 55294 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,743,653.09 | 3,000,000.00 | 1.250 | AA | 1.011 | 1,182 | 04/28/2026 |
| 3130AM2J0 | 55295 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,717,729.64 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,182 | 04/28/2026 |
| 3130ALZS6 | 55296 | FEDERAL HOME LOAN BANK | | 04/28/2021 | 3,000,000.00 | 2,804,549.76 | 3,000,000.00 | 0.625 | AA | 0.616 | 635 | 10/28/2024 |
| 3130AM2V3 | 55297 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,791,153.83 | 3,000,000.00 | 0.700 | AA | 0.690 | 818 | 04/29/2025 |
| 3130AM4L3 | 55298 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,758,103.28 | 3,000,000.00 | 1.250 | AA | 1.085 | 1,183 | 04/29/2026 |
| 3130ALZC1 | 55299 | FEDERAL HOME LOAN BANK | | 04/29/2021 | 3,000,000.00 | 2,843,890.23 | 3,000,000.00 | 0.400 | AA | 0.395 | 453 | 04/29/2024 |
| 3130AMK92 | 55339 | FEDERAL HOME LOAN BANK | | 05/26/2021 | 3,000,000.00 | 2,794,866.27 | 3,000,000.00 | 0.550 | AA | 0.542 | 664 | 11/26/2024 |
| 3130AMG63 | 55340 | FEDERAL HOME LOAN BANK | | 05/26/2021 | 3,000,000.00 | 2,731,187.58 | 3,000,000.00 | 0.500 | AA | 0.493 | 1,210 | 05/26/2026 |
| 3130AMNM0 | 55343 | FEDERAL HOME LOAN BANK | | 05/27/2021 | 3,000,000.00 | 2,727,573.60 | 3,000,000.00 | 1.050 | AA | 0.927 | 1,211 | 05/27/2026 |
| 3130AMYQ9 | 55375 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,729,246.52 | 3,000,000.00 | 1.050 | AA | 0.952 | 1,245 | 06/30/2026 |
| 3130AMXH0 | 55376 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,790,253.08 | 2,999,179.76 | 0.600 | AA | 0.606 | 698 | 12/30/2024 |

Portfolio POOL
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Run Date: 05/23/2023 - 07:46

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130AMTQ5 | 55379 | FEDERAL HOME LOAN BANK | | 06/30/2021 | 3,000,000.00 | 2,784,816.15 | 3,000,000.00 | 0.500 | AA | 0.493 | 698 | 12/30/2024 |
| 3130ANAJ9 | 55386 | FEDERAL HOME LOAN BANK | | 07/27/2021 | 3,000,000.00 | 2,695,589.97 | 3,000,000.00 | 1.000 | AA | 0.986 | 1,272 | 07/27/2026 |
| 3130ANEJ5 | 55388 | FEDERAL HOME LOAN BANK | | 07/28/2021 | 3,200,000.00 | 2,962,601.31 | 3,200,000.00 | 0.520 | AA | 0.513 | 727 | 01/28/2025 |
| 3130ANM49 | 55409 | FEDERAL HOME LOAN BANK | | 08/24/2021 | 3,000,000.00 | 2,835,947.34 | 3,000,000.00 | 0.400 | AA | 0.395 | 478 | 05/24/2024 |
| 3130ANND8 | 55410 | FEDERAL HOME LOAN BANK | | 08/26/2021 | 3,000,000.00 | 2,693,626.80 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,302 | 08/26/2026 |
| 3130ANJE1 | 55411 | FEDERAL HOME LOAN BANK | | 08/26/2021 | 3,650,000.00 | 3,293,574.65 | 3,646,742.88 | 0.650 | AA | 0.666 | 1,302 | 08/26/2026 |
| 3130AP4F9 | 55439 | FEDERAL HOME LOAN BANK | | 09/27/2021 | 3,000,000.00 | 2,768,595.21 | 3,000,000.00 | 0.570 | AA | 0.562 | 785 | 03/27/2025 |
| 3130AP3M5 | 55442 | FEDERAL HOME LOAN BANK | | 09/28/2021 | 3,000,000.00 | 2,760,355.98 | 3,000,000.00 | 0.550 | AA | 0.542 | 786 | 03/28/2025 |
| 3130APCH6 | 55445 | FEDERAL HOME LOAN BANK | | 09/29/2021 | 3,000,000.00 | 2,697,513.24 | 3,000,000.00 | 1.125 | AA | 1.110 | 1,336 | 09/29/2026 |
| 3130APCH6 | 55446 | FEDERAL HOME LOAN BANK | | 09/29/2021 | 3,000,000.00 | 2,697,513.24 | 3,000,000.00 | 1.125 | AA | 1.110 | 1,336 | 09/29/2026 |
| 3130APDL6 | 55447 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,762,668.83 | 3,000,000.00 | 0.800 | AA | 0.789 | 880 | 06/30/2025 |
| 3130AP2Y0 | 55448 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,784,825.54 | 3,000,000.00 | 0.500 | AA | 0.493 | 698 | 12/30/2024 |
| 3130ANYR5 | 55449 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,680,122.87 | 3,000,000.00 | 0.950 | AA | 0.937 | 1,337 | 09/30/2026 |
| 3130ANYN4 | 55450 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,685,088.50 | 3,000,000.00 | 1.000 | AA | 0.986 | 1,337 | 09/30/2026 |
| 3130AP6V2 | 55451 | FEDERAL HOME LOAN BANK | | 09/30/2021 | 3,000,000.00 | 2,690,050.65 | 3,000,000.00 | 1.050 | AA | 1.036 | 1,337 | 09/30/2026 |
| 3130APDV4 | 55463 | FEDERAL HOME LOAN BANK | | 10/07/2021 | 3,000,000.00 | 2,810,516.13 | 3,000,000.00 | 0.650 | AA | 0.641 | 614 | 10/07/2024 |
| 3130APHJ7 | 55478 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,742,560.28 | 2,997,755.00 | 1.625 | AA | 1.372 | 1,365 | 10/28/2026 |
| 3130APDQ5 | 55479 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,705,717.31 | 3,000,000.00 | 1.250 | AA | 1.233 | 1,365 | 10/28/2026 |
| 3130APDQ5 | 55480 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,400,000.00 | 3,066,479.62 | 3,400,000.00 | 1.250 | AA | 1.233 | 1,365 | 10/28/2026 |
| 3130APJM8 | 55481 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,777,851.65 | 3,000,000.00 | 0.820 | AA | 0.809 | 817 | 04/28/2025 |
| 3130APKX2 | 55482 | FEDERAL HOME LOAN BANK | | 10/28/2021 | 3,000,000.00 | 2,812,722.60 | 3,000,000.00 | 0.790 | AA | 0.779 | 635 | 10/28/2024 |
| 3130APRU1 | 55495 | FEDERAL HOME LOAN BANK | | 11/16/2021 | 3,000,000.00 | 2,838,433.20 | 3,000,000.00 | 1.000 | AA | 0.986 | 562 | 08/16/2024 |
| 3130APLJ2 | 55500 | FEDERAL HOME LOAN BANK | | 11/17/2021 | 3,000,000.00 | 2,897,025.93 | 3,000,000.00 | 0.500 | AA | 0.493 | 289 | 11/17/2023 |
| 3130APWH4 | 55509 | FEDERAL HOME LOAN BANK | | 11/24/2021 | 3,000,000.00 | 2,901,270.51 | 3,000,000.00 | 0.750 | AA | 0.740 | 294 | 11/22/2023 |
| 3130APXH3 | 55510 | FEDERAL HOME LOAN BANK | | 11/29/2021 | 3,000,000.00 | 2,901,057.36 | 3,000,000.00 | 0.800 | AA | 0.789 | 299 | 11/27/2023 |
| 3130AQ3B7 | 55512 | FEDERAL HOME LOAN BANK | | 11/30/2021 | 3,000,000.00 | 2,816,299.05 | 3,000,000.00 | 1.000 | AA | 0.986 | 663 | 11/25/2024 |
| 3130AQ3C5 | 55513 | FEDERAL HOME LOAN BANK | | 11/30/2021 | 3,000,000.00 | 2,836,026.78 | 3,000,000.00 | 1.000 | AA | 0.986 | 574 | 08/28/2024 |
| 3130AQAH6 | 55557 | FEDERAL HOME LOAN BANK | | 12/28/2021 | 3,000,000.00 | 2,850,012.48 | 3,000,000.00 | 1.000 | AA | 0.986 | 513 | 06/28/2024 |
| 3130AQ7C1 | 55564 | FEDERAL HOME LOAN BANK | | 12/30/2021 | 5,000,000.00 | 4,909,113.70 | 5,000,000.00 | 0.500 | AA | 0.494 | 149 | 06/30/2023 |
| 3130AQTZ6 | 55620 | FEDERAL HOME LOAN BANK | | 02/22/2022 | 2,000,000.00 | 1,944,594.42 | 2,000,000.00 | 1.500 | AA | 1.523 | 386 | 02/22/2024 |
| 3130AQTZ6 | 55621 | FEDERAL HOME LOAN BANK | | 02/22/2022 | 3,000,000.00 | 2,916,891.63 | 3,000,000.00 | 1.500 | AA | 1.208 | 386 | 02/22/2024 |
| 3130AQY49 | 55627 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,857,253.22 | 3,000,000.00 | 2.000 | AA | 1.973 | 757 | 02/27/2025 |
| 3130AQWQ2 | 55628 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,874,856.20 | 3,000,000.00 | 1.450 | AA | 1.430 | 482 | 05/28/2024 |
| 3130AQT52 | 55629 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,025,000.00 | 2,912,920.33 | 3,025,000.00 | 1.250 | AA | 1.233 | 392 | 02/28/2024 |
| 3130AQT52 | 55630 | FEDERAL HOME LOAN BANK | | 02/28/2022 | 3,000,000.00 | 2,888,846.61 | 3,000,000.00 | 1.250 | AA | 1.233 | 392 | 02/28/2024 |

Portfolio POOL
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130ARBNO | 55660 | FEDERAL HOME LOAN BANK | | 03/21/2022 | 5,000,000.00 | 4,976,615.85 | 5,000,000.00 | 1.300 | AA | 1.282 | 48 | 03/21/2023 |
| 3130ARPP0 | 55685 | FEDERAL HOME LOAN BANK | | 04/14/2022 | 5,000,000.00 | 4,979,125.70 | 5,000,000.00 | 2.450 | AA | 1.886 | 72 | 04/14/2023 |
| 3130ARNY3 | 55707 | FEDERAL HOME LOAN BANK | | 04/27/2022 | 5,000,000.00 | 4,933,178.75 | 5,000,000.00 | 3.000 | AA | 2.466 | 268 | 10/27/2023 |
| 3130ARNY3 | 55708 | FEDERAL HOME LOAN BANK | | 04/27/2022 | 3,000,000.00 | 2,959,907.25 | 3,000,000.00 | 3.000 | AA | 2.460 | 268 | 10/27/2023 |
| 3130ARP96 | 55710 | FEDERAL HOME LOAN BANK | | 04/28/2022 | 3,000,000.00 | 2,908,085.28 | 3,000,000.00 | 3.000 | AA | 2.959 | 817 | 04/28/2025 |
| 3130ARRU7 | 55711 | FEDERAL HOME LOAN BANK | | 04/28/2022 | 5,000,000.00 | 4,979,959.00 | 5,000,000.00 | 3.000 | AA | 2.096 | 86 | 04/28/2023 |
| 3130ARPX3 | 55714 | FEDERAL HOME LOAN BANK | | 04/29/2022 | 3,500,000.00 | 3,411,141.20 | 3,500,000.00 | 2.625 | AA | 2.578 | 450 | 04/26/2024 |
| 3130AJ7E3 | 55729 | FEDERAL HOME LOAN BANK | | 05/10/2022 | 5,000,000.00 | 4,992,052.10 | 4,999,053.06 | 1.375 | AA | 1.780 | 16 | 02/17/2023 |
| 3130ARWD9 | 55736 | FEDERAL HOME LOAN BANK | | 05/16/2022 | 2,965,000.00 | 2,899,542.02 | 2,965,000.00 | 2.650 | AA | 2.615 | 380 | 02/16/2024 |
| 3130ARYU9 | 55748 | FEDERAL HOME LOAN BANK | | 05/23/2022 | 5,000,000.00 | 4,905,344.45 | 5,000,000.00 | 3.000 | AA | 2.960 | 387 | 02/23/2024 |
| 3130ARWG2 | 55751 | FEDERAL HOME LOAN BANK | | 05/25/2022 | 3,000,000.00 | 2,974,138.41 | 3,000,000.00 | 2.125 | AA | 2.096 | 113 | 05/25/2023 |
| 3130AS6R5 | 55752 | FEDERAL HOME LOAN BANK | | 05/26/2022 | 5,000,000.00 | 4,960,305.10 | 5,000,000.00 | 2.800 | AA | 2.411 | 135 | 06/16/2023 |
| 3130ASBS7 | 55756 | FEDERAL HOME LOAN BANK | | 06/02/2022 | 5,000,000.00 | 4,944,198.50 | 5,000,000.00 | 2.250 | AA | 2.220 | 149 | 06/30/2023 |
| 3130ASC64 | 55762 | FEDERAL HOME LOAN BANK | | 06/06/2022 | 5,000,000.00 | 4,944,167.70 | 5,000,000.00 | 2.300 | AA | 2.269 | 152 | 07/03/2023 |
| 3130AS5F2 | 55768 | FEDERAL HOME LOAN BANK | | 06/08/2022 | 5,000,000.00 | 4,936,118.60 | 5,000,000.00 | 3.125 | AA | 2.729 | 310 | 12/08/2023 |
| 3130AS4V8 | 55771 | FEDERAL HOME LOAN BANK | | 06/09/2022 | 5,000,000.00 | 4,986,476.45 | 5,000,000.00 | 2.000 | AA | 1.974 | 36 | 03/09/2023 |
| 3130ASCC1 | 55790 | FEDERAL HOME LOAN BANK | | 06/23/2022 | 5,000,000.00 | 4,959,103.55 | 5,000,000.00 | 3.000 | AA | 2.466 | 142 | 06/23/2023 |
| 3130ASKB4 | 55799 | FEDERAL HOME LOAN BANK | | 06/29/2022 | 3,000,000.00 | 2,958,419.82 | 3,000,000.00 | 3.350 | AA | 3.304 | 331 | 12/29/2023 |
| 3130ASU72 | 55832 | FEDERAL HOME LOAN BANK | | 08/24/2022 | 5,000,000.00 | 4,948,022.10 | 4,998,956.81 | 3.125 | AA | 3.120 | 204 | 08/24/2023 |
| 3130ASVM8 | 55836 | FEDERAL HOME LOAN BANK | | 08/30/2022 | 5,000,000.00 | 4,993,708.10 | 5,000,000.00 | 3.000 | AA | 2.959 | 27 | 02/28/2023 |
| 3130ASVM8 | 55837 | FEDERAL HOME LOAN BANK | | 08/30/2022 | 5,000,000.00 | 4,993,708.10 | 5,000,000.00 | 3.000 | AA | 2.959 | 27 | 02/28/2023 |
| 3130ATMQ7 | 55887 | FEDERAL HOME LOAN BANK | | 10/13/2022 | 5,000,000.00 | 4,978,879.75 | 5,000,000.00 | 4.390 | AA | 4.330 | 254 | 10/13/2023 |
| 3130ATMQ7 | 55888 | FEDERAL HOME LOAN BANK | | 10/13/2022 | 5,000,000.00 | 4,978,879.75 | 5,000,000.00 | 4.390 | AA | 4.330 | 254 | 10/13/2023 |
| 3130ATTY3 | 55895 | FEDERAL HOME LOAN BANK | | 11/02/2022 | 5,000,000.00 | 4,995,685.65 | 4,997,390.57 | 4.750 | AA | 4.756 | 274 | 11/02/2023 |
| 3130ATWD5 | 55905 | FEDERAL HOME LOAN BANK | | 11/15/2022 | 2,000,000.00 | 1,996,691.68 | 1,999,006.00 | 4.625 | AA | 4.626 | 287 | 11/15/2023 |
| 3130AUQT4 | 56005 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 5,000,000.00 | 4,998,100.00 | 5,000,000.00 | 4.881 | AA | 4.828 | 212 | 09/01/2023 |
| 3130AUJ62 | 56007 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 3,500,000.00 | 3,502,697.84 | 3,500,000.00 | 5.000 | AA | 4.932 | 359 | 01/26/2024 |
| 3130AUJ62 | 56008 | FEDERAL HOME LOAN BANK | | 01/30/2023 | 3,325,000.00 | 3,327,562.94 | 3,325,000.00 | 5.000 | AA | 4.932 | 359 | 01/26/2024 |
| 3130AUNX8 | 56023 | FEDERAL HOME LOAN BANK | | 01/25/2023 | 5,000,000.00 | 5,000,863.65 | 5,000,000.00 | 5.000 | AA | 4.935 | 385 | 02/21/2024 |
| 3130AUNX8 | 56024 | FEDERAL HOME LOAN BANK | | 01/25/2023 | 5,000,000.00 | 5,000,863.65 | 5,000,000.00 | 5.000 | AA | 4.935 | 385 | 02/21/2024 |
| 3134GVVX3 | 54848 | FEDERAL HOME LOAN MTG CORP | | 05/28/2020 | 3,000,000.00 | 2,767,585.20 | 3,000,000.00 | 0.750 | AA | 0.740 | 847 | 05/28/2025 |
| 3134GWZG4 | 55039 | FEDERAL HOME LOAN MTG CORP | | 10/20/2020 | 3,000,000.00 | 2,725,696.38 | 3,000,000.00 | 0.600 | AA | 0.592 | 992 | 10/20/2025 |
| 3134GXEJ9 | 55073 | FEDERAL HOME LOAN MTG CORP | | 11/25/2020 | 3,000,000.00 | 2,714,410.05 | 3,000,000.00 | 0.640 | AA | 0.631 | 1,027 | 11/24/2025 |
| 3134GXFA7 | 55077 | FEDERAL HOME LOAN MTG CORP | | 11/30/2020 | 3,000,000.00 | 2,714,808.39 | 3,000,000.00 | 0.650 | AA | 0.641 | 1,029 | 11/26/2025 |
| 3137EAEZ8 | 55666 | FEDERAL HOME LOAN MTG CORP | | 03/23/2022 | 5,000,000.00 | 4,831,502.10 | 4,931,438.68 | 0.250 | AA | 2.056 | 278 | 11/06/2023 |

Portfolio POOL
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|----------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3137EAEZ8 | 55675 | FEDERAL HOME LOAN MTG CORP | | 04/06/2022 | 5,000,000.00 | 4,831,502.10 | 4,922,035.09 | 0.250 | AA | 2.309 | 278 | 11/06/2023 |
| 3134GXYF5 | 55798 | FEDERAL HOME LOAN MTG CORP | | 06/29/2022 | 5,000,000.00 | 4,900,173.45 | 5,000,000.00 | 3.000 | AA | 2.960 | 421 | 03/28/2024 |
| 3137EAER6 | 55806 | FEDERAL HOME LOAN MTG CORP | | 07/08/2022 | 5,000,000.00 | 4,943,784.30 | 4,967,194.95 | 0.375 | AA | 2.896 | 93 | 05/05/2023 |
| 3137EAER6 | 55817 | FEDERAL HOME LOAN MTG CORP | | 08/03/2022 | 5,000,000.00 | 4,943,784.30 | 4,966,581.62 | 0.375 | AA | 2.941 | 93 | 05/05/2023 |
| 3134GXR63 | 55834 | FEDERAL HOME LOAN MTG CORP | | 08/29/2022 | 5,000,000.00 | 4,921,572.40 | 5,000,000.00 | 4.050 | AA | 3.995 | 939 | 08/28/2025 |
| 3134GXS88 | 55838 | FEDERAL HOME LOAN MTG CORP | | 08/30/2022 | 5,000,000.00 | 4,926,148.85 | 5,000,000.00 | 4.000 | AA | 3.952 | 758 | 02/28/2025 |
| 3135G0V34 | 54049 | FEDERAL NATIONAL MORTGAGE | | 02/08/2019 | 3,000,000.00 | 2,931,723.63 | 2,997,739.43 | 2.500 | AA | 2.544 | 369 | 02/05/2024 |
| 3135G04Q3 | 54838 | FEDERAL NATIONAL MORTGAGE | | 05/22/2020 | 3,000,000.00 | 2,958,408.99 | 2,999,071.92 | 0.250 | AA | 0.346 | 110 | 05/22/2023 |
| 3136G4ZR7 | 54930 | FEDERAL NATIONAL MORTGAGE | | 07/21/2020 | 3,000,000.00 | 2,751,550.68 | 3,000,000.00 | 0.700 | AA | 0.690 | 901 | 07/21/2025 |
| 3136G4G23 | 54944 | FEDERAL NATIONAL MORTGAGE | | 07/30/2020 | 3,000,000.00 | 2,742,938.61 | 3,000,000.00 | | AA | 0.592 | 909 | 07/29/2025 |
| 3136G4L84 | 54964 | FEDERAL NATIONAL MORTGAGE | | 08/18/2020 | 3,000,000.00 | 2,737,159.62 | 3,000,000.00 | 0.570 | AA | 0.562 | 929 | 08/18/2025 |
| 3136G4H63 | 54968 | FEDERAL NATIONAL MORTGAGE | | 08/19/2020 | 3,000,000.00 | 2,735,539.89 | 3,000,000.00 | 0.550 | AA | 0.542 | 930 | 08/19/2025 |
| 3136G42F9 | 54974 | FEDERAL NATIONAL MORTGAGE | | 08/27/2020 | 3,000,000.00 | 2,739,290.61 | 2,998,456.67 | 0.625 | AA | 0.637 | 938 | 08/27/2025 |
| 3136G4W41 | 54975 | FEDERAL NATIONAL MORTGAGE | | 08/27/2020 | 3,000,000.00 | 2,741,483.37 | 3,000,000.00 | 0.650 | AA | 0.641 | 936 | 08/25/2025 |
| 3135GADM0 | 55963 | FEDERAL NATIONAL MORTGAGE | | 12/20/2022 | 5,000,000.00 | 4,986,724.45 | 5,000,000.00 | 5.000 | AA | 4.932 | 322 | 12/20/2023 |
| 3134GY4B5 | 55915 | FREDDIE MAC | | 11/28/2022 | 5,000,000.00 | 4,981,514.50 | 5,000,000.00 | 5.000 | AA | 4.936 | 572 | 08/26/2024 |
| 3134GY3X8 | 55918 | FREDDIE MAC | | 11/30/2022 | 2,500,000.00 | 2,495,902.80 | 2,500,000.00 | 5.100 | AA | 5.035 | 576 | 08/30/2024 |
| 3134GYEB4 | 56006 | FREDDIE MAC | | 01/30/2023 | 5,000,000.00 | 5,012,702.00 | 5,000,000.00 | 5.000 | AA | 4.936 | 632 | 10/25/2024 |
| Subtotal and Average | | | 537,129,776.85 | | 556,683,333.33 | 530,583,438.58 | 556,441,468.83 | | | 1.944 | 642 | |

Federal Agency Issues - Discount

| | | | | | | | | | | | | |
|-----------|-------|------------------------------|--|------------|--------------|--------------|--------------|-------|----|-------|-----|------------|
| 313312DJ6 | 55664 | Federal Farm Credit Discount | | 03/22/2022 | 5,000,000.00 | 4,968,950.15 | 4,921,423.61 | 1.550 | AA | 1.590 | 49 | 03/22/2023 |
| 313312DJ6 | 55665 | Federal Farm Credit Discount | | 03/22/2022 | 5,000,000.00 | 4,968,950.15 | 4,921,423.61 | 1.550 | AA | 1.590 | 49 | 03/22/2023 |
| 313312CW8 | 55673 | Federal Farm Credit Discount | | 04/06/2022 | 5,000,000.00 | 4,976,536.30 | 4,917,847.22 | 1.750 | AA | 1.797 | 37 | 03/10/2023 |
| 313312CK4 | 55791 | Federal Farm Credit Discount | | 06/23/2022 | 5,000,000.00 | 4,983,820.40 | 4,906,625.00 | 2.700 | AA | 2.786 | 26 | 02/27/2023 |
| 313312CU2 | 55819 | Federal Farm Credit Discount | | 08/04/2022 | 5,000,000.00 | 4,977,801.80 | 4,911,500.00 | 2.950 | AA | 3.058 | 35 | 03/08/2023 |
| 313312CU2 | 55820 | Federal Farm Credit Discount | | 08/04/2022 | 5,000,000.00 | 4,977,801.80 | 4,911,500.00 | 2.950 | AA | 3.058 | 35 | 03/08/2023 |
| 313312GB0 | 55821 | Federal Farm Credit Discount | | 08/05/2022 | 5,000,000.00 | 4,925,929.00 | 4,875,458.33 | 3.050 | AA | 3.163 | 114 | 05/26/2023 |
| 313312GF1 | 55829 | Federal Farm Credit Discount | | 08/22/2022 | 5,000,000.00 | 4,923,350.05 | 4,876,281.94 | 3.170 | AA | 3.289 | 118 | 05/30/2023 |
| 313312LR9 | 55846 | Federal Farm Credit Discount | | 09/13/2022 | 5,000,000.00 | 4,855,070.65 | 4,807,361.11 | 3.800 | AA | 3.968 | 224 | 09/13/2023 |
| 313312LR9 | 55847 | Federal Farm Credit Discount | | 09/13/2022 | 5,000,000.00 | 4,855,070.65 | 4,807,361.11 | 3.800 | AA | 3.968 | 224 | 09/13/2023 |
| 313312HC7 | 55853 | Federal Farm Credit Discount | | 09/15/2022 | 5,000,000.00 | 4,909,145.60 | 4,849,416.67 | 3.900 | AA | 4.045 | 139 | 06/20/2023 |
| 313312HC7 | 55854 | Federal Farm Credit Discount | | 09/15/2022 | 5,000,000.00 | 4,909,145.60 | 4,849,416.67 | 3.900 | AA | 4.045 | 139 | 06/20/2023 |
| 313312FA3 | 55897 | Federal Farm Credit Discount | | 11/02/2022 | 5,000,000.00 | 4,942,078.15 | 4,887,750.00 | 4.490 | AA | 4.593 | 89 | 05/01/2023 |
| 313312KV1 | 55898 | Federal Farm Credit Discount | | 11/02/2022 | 5,000,000.00 | 4,867,408.15 | 4,810,708.33 | 4.620 | AA | 4.823 | 204 | 08/24/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|------------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313312PE4 | 55907 | Federal Farm Credit Discount | | 11/15/2022 | 5,000,000.00 | 4,817,529.10 | 4,770,100.00 | 4.560 | AA | 4.789 | 285 | 11/13/2023 |
| 313312ME7 | 55917 | Federal Farm Credit Discount | | 11/29/2022 | 5,000,000.00 | 4,846,899.10 | 4,803,513.89 | 4.700 | AA | 4.912 | 237 | 09/26/2023 |
| 313312PG9 | 55942 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,816,285.50 | 4,785,972.22 | 4.600 | AA | 4.823 | 287 | 11/15/2023 |
| 313312PG9 | 55943 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,816,285.50 | 4,785,972.22 | 4.600 | AA | 4.823 | 287 | 11/15/2023 |
| 313312PG9 | 55944 | Federal Farm Credit Discount | | 12/15/2022 | 5,000,000.00 | 4,816,285.50 | 4,785,972.22 | 4.600 | AA | 4.823 | 287 | 11/15/2023 |
| 313312KL3 | 55947 | Federal Farm Credit Discount | | 12/16/2022 | 5,000,000.00 | 4,873,099.20 | 4,845,388.89 | 4.600 | AA | 4.787 | 195 | 08/15/2023 |
| 313312LJ7 | 55953 | Federal Farm Credit Discount | | 12/19/2022 | 5,000,000.00 | 4,859,476.40 | 4,832,525.00 | 4.620 | AA | 4.816 | 217 | 09/06/2023 |
| 313312NC9 | 55961 | Federal Farm Credit Discount | | 12/20/2022 | 5,000,000.00 | 4,825,900.60 | 4,796,772.22 | 4.660 | AA | 4.880 | 271 | 10/30/2023 |
| 313312KW9 | 55977 | Federal Farm Credit Discount | | 12/28/2022 | 5,000,000.00 | 4,866,776.20 | 4,844,333.33 | 4.670 | AA | 4.861 | 205 | 08/25/2023 |
| 313312KW9 | 55978 | Federal Farm Credit Discount | | 12/28/2022 | 5,000,000.00 | 4,866,776.20 | 4,844,333.33 | 4.670 | AA | 4.861 | 205 | 08/25/2023 |
| 313312PE4 | 55987 | Federal Farm Credit Discount | | 01/12/2023 | 5,000,000.00 | 4,817,529.10 | 4,801,326.39 | 4.690 | AA | 4.904 | 285 | 11/13/2023 |
| 313312LY4 | 55989 | Federal Farm Credit Discount | | 01/13/2023 | 5,000,000.00 | 4,850,668.85 | 4,838,541.67 | 4.650 | AA | 4.832 | 231 | 09/20/2023 |
| 313312HR4 | 55869 | FEDERAL FARM CREDIT BANK | | 10/13/2022 | 5,000,000.00 | 4,899,964.00 | 4,845,852.78 | | AA | 4.389 | 152 | 07/03/2023 |
| 313384HZ5 | 55867 | FEDERAL HOME LOAN BANK | | 10/11/2022 | 5,000,000.00 | 4,894,754.70 | 4,842,077.08 | 4.165 | AA | 4.333 | 160 | 07/11/2023 |
| 313384BJ7 | 55717 | Federal Home Loan Discount | | 05/03/2022 | 5,000,000.00 | 4,999,362.60 | 4,931,250.00 | 1.800 | AA | 1.851 | 1 | 02/02/2023 |
| 313384BJ7 | 55718 | Federal Home Loan Discount | | 05/03/2022 | 5,000,000.00 | 4,999,362.60 | 4,931,250.00 | 1.800 | AA | 1.851 | 1 | 02/02/2023 |
| 313384CN7 | 55724 | Federal Home Loan Discount | | 05/05/2022 | 5,000,000.00 | 4,981,600.20 | 4,918,479.17 | 1.950 | AA | 2.007 | 29 | 03/02/2023 |
| 313384FL8 | 55735 | Federal Home Loan Discount | | 05/12/2022 | 5,000,000.00 | 4,935,612.15 | 4,894,844.44 | 2.080 | AA | 2.143 | 99 | 05/11/2023 |
| 313384FY0 | 55747 | Federal Home Loan Discount | | 05/23/2022 | 5,000,000.00 | 4,927,864.15 | 4,890,500.00 | 2.160 | AA | 2.227 | 111 | 05/23/2023 |
| 313384DQ9 | 55782 | Federal Home Loan Discount | | 06/17/2022 | 5,000,000.00 | 4,965,161.40 | 4,894,288.89 | 2.680 | AA | 2.767 | 55 | 03/28/2023 |
| 313384DL0 | 55794 | Federal Home Loan Discount | | 06/24/2022 | 5,000,000.00 | 4,967,686.90 | 4,895,350.00 | 2.760 | AA | 2.851 | 51 | 03/24/2023 |
| 313384DL0 | 55795 | Federal Home Loan Discount | | 06/24/2022 | 5,000,000.00 | 4,967,686.90 | 4,895,350.00 | 2.760 | AA | 2.851 | 51 | 03/24/2023 |
| 313384BK4 | 55809 | Federal Home Loan Discount | | 07/25/2022 | 5,000,000.00 | 4,998,725.35 | 4,923,336.11 | 2.860 | AA | 2.966 | 2 | 02/03/2023 |
| 313384BS7 | 55814 | Federal Home Loan Discount | | 07/28/2022 | 5,000,000.00 | 4,994,269.10 | 4,920,926.39 | 2.890 | AA | 2.997 | 9 | 02/10/2023 |
| 313384DD8 | 55815 | Federal Home Loan Discount | | 07/28/2022 | 5,000,000.00 | 4,972,109.65 | 4,905,266.67 | 2.940 | AA | 3.047 | 44 | 03/17/2023 |
| 313384JX8 | 55827 | Federal Home Loan Discount | | 08/18/2022 | 5,000,000.00 | 4,881,331.40 | 4,843,919.44 | 3.220 | AA | 3.346 | 182 | 08/02/2023 |
| 313384JR1 | 55828 | Federal Home Loan Discount | | 08/19/2022 | 5,000,000.00 | 4,884,352.80 | 4,847,762.50 | 3.205 | AA | 3.329 | 176 | 07/27/2023 |
| 313384GX1 | 55830 | Federal Home Loan Discount | | 08/17/2022 | 5,000,000.00 | 4,912,384.95 | 4,869,972.22 | 3.100 | AA | 3.216 | 134 | 06/15/2023 |
| 313384EP0 | 55831 | Federal Home Loan Discount | | 08/17/2022 | 5,000,000.00 | 4,949,589.35 | 4,895,108.33 | 3.070 | AA | 3.183 | 78 | 04/20/2023 |
| 313384DJ5 | 55833 | Federal Home Loan Discount | | 08/24/2022 | 5,000,000.00 | 4,968,950.15 | 4,909,000.00 | 3.120 | AA | 3.238 | 49 | 03/22/2023 |
| 313384BW8 | 55835 | Federal Home Loan Discount | | 08/29/2022 | 5,000,000.00 | 4,991,903.65 | 4,926,766.67 | 3.120 | AA | 3.166 | 13 | 02/14/2023 |
| 313384GW3 | 55839 | Federal Home Loan Discount | | 08/30/2022 | 5,000,000.00 | 4,913,033.10 | 4,869,200.00 | 3.270 | AA | 3.372 | 133 | 06/14/2023 |
| 313384KS7 | 55840 | Federal Home Loan Discount | | 08/31/2022 | 5,000,000.00 | 4,869,304.45 | 4,834,826.39 | 3.350 | AA | 3.483 | 201 | 08/21/2023 |
| 313384HD4 | 55841 | Federal Home Loan Discount | | 08/31/2022 | 5,000,000.00 | 4,908,498.00 | 4,864,025.00 | 3.330 | AA | 3.446 | 140 | 06/21/2023 |
| 313384GW3 | 55842 | Federal Home Loan Discount | | 09/01/2022 | 5,000,000.00 | 4,913,033.10 | 4,865,341.67 | 3.390 | AA | 3.507 | 133 | 06/14/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384HU6 | 55844 | Federal Home Loan Discount | | 09/08/2022 | 5,000,000.00 | 4,898,009.85 | 4,855,144.00 | 3.465 | AA | 3.591 | 155 | 07/06/2023 |
| 313384CV9 | 55849 | Federal Home Loan Discount | | 09/14/2022 | 5,000,000.00 | 4,977,169.00 | 4,911,266.67 | 3.630 | AA | 3.696 | 36 | 03/09/2023 |
| 313384DT3 | 55850 | Federal Home Loan Discount | | 09/15/2022 | 5,000,000.00 | 4,963,268.10 | 4,898,763.89 | 3.700 | AA | 3.799 | 58 | 03/31/2023 |
| 313384JB6 | 55855 | Federal Home Loan Discount | | 09/16/2022 | 5,000,000.00 | 4,893,453.25 | 4,840,625.00 | 3.825 | AA | 3.973 | 162 | 07/13/2023 |
| 313384HN2 | 55856 | Federal Home Loan Discount | | 09/19/2022 | 5,000,000.00 | 4,902,673.35 | 4,845,772.22 | 3.910 | AA | 4.058 | 149 | 06/30/2023 |
| 313384LC1 | 55860 | Federal Home Loan Discount | | 09/21/2022 | 5,000,000.00 | 4,862,986.35 | 4,808,888.89 | 4.000 | AA | 4.176 | 211 | 08/31/2023 |
| 313384DD8 | 55861 | Federal Home Loan Discount | | 09/21/2022 | 5,000,000.00 | 4,972,109.65 | 4,906,583.33 | 3.800 | AA | 3.872 | 44 | 03/17/2023 |
| 313384ET2 | 55865 | Federal Home Loan Discount | | 10/11/2022 | 5,000,000.00 | 4,947,017.95 | 4,888,958.33 | 4.100 | AA | 4.238 | 82 | 04/24/2023 |
| 313384ML0 | 55878 | Federal Home Loan Discount | | 10/14/2022 | 5,000,000.00 | 4,843,410.05 | 4,785,258.33 | 4.380 | AA | 4.590 | 243 | 10/02/2023 |
| 313384ET2 | 55880 | Federal Home Loan Discount | | 10/19/2022 | 5,000,000.00 | 4,947,017.95 | 4,888,579.17 | 4.290 | AA | 4.436 | 82 | 04/24/2023 |
| 313384JG5 | 55881 | Federal Home Loan Discount | | 10/20/2022 | 5,000,000.00 | 4,890,201.15 | 4,830,625.00 | 4.500 | AA | 4.691 | 167 | 07/18/2023 |
| 313384JS9 | 55883 | Federal Home Loan Discount | | 10/21/2022 | 5,000,000.00 | 4,883,703.45 | 4,824,611.11 | 4.510 | AA | 4.705 | 177 | 07/28/2023 |
| 313384EQ8 | 55884 | Federal Home Loan Discount | | 10/26/2022 | 5,000,000.00 | 4,948,011.25 | 4,892,079.17 | 4.390 | AA | 4.487 | 79 | 04/21/2023 |
| 313384BX6 | 55885 | Federal Home Loan Discount | | 10/31/2022 | 5,000,000.00 | 4,991,281.40 | 4,938,920.83 | 4.110 | AA | 4.161 | 14 | 02/15/2023 |
| 313384LD9 | 55891 | Federal Home Loan Discount | | 10/06/2022 | 5,000,000.00 | 4,862,625.85 | 4,811,166.67 | 4.120 | AA | 4.303 | 212 | 09/01/2023 |
| 313384CL1 | 55892 | Federal Home Loan Discount | | 11/01/2022 | 5,000,000.00 | 4,983,199.15 | 4,930,831.25 | 4.185 | AA | 4.244 | 27 | 02/28/2023 |
| 313384GP8 | 55893 | Federal Home Loan Discount | | 11/01/2022 | 5,000,000.00 | 4,917,572.35 | 4,865,263.89 | 4.450 | AA | 4.601 | 126 | 06/07/2023 |
| 313384JH3 | 55899 | Federal Home Loan Discount | | 11/04/2022 | 5,000,000.00 | 4,889,551.00 | 4,835,805.56 | 4.600 | AA | 4.782 | 168 | 07/19/2023 |
| 313384DG1 | 55900 | Federal Home Loan Discount | | 11/07/2022 | 5,000,000.00 | 4,970,213.70 | 4,920,107.64 | 4.325 | AA | 4.395 | 47 | 03/20/2023 |
| 313384CG2 | 55903 | Federal Home Loan Discount | | 11/14/2022 | 5,000,000.00 | 4,985,380.35 | 4,940,500.00 | 4.200 | AA | 4.251 | 23 | 02/24/2023 |
| 313384ED7 | 55906 | Federal Home Loan Discount | | 11/15/2022 | 5,000,000.00 | 4,956,023.75 | 4,910,575.00 | 4.410 | AA | 4.553 | 68 | 04/10/2023 |
| 313384DQ9 | 55909 | Federal Home Loan Discount | | 11/17/2022 | 5,000,000.00 | 4,965,161.40 | 4,921,036.11 | 4.340 | AA | 4.410 | 55 | 03/28/2023 |
| 313384ET2 | 55910 | Federal Home Loan Discount | | 11/18/2022 | 5,000,000.00 | 4,947,017.95 | 4,902,747.22 | 4.460 | AA | 4.548 | 82 | 04/24/2023 |
| 313384FQ7 | 55912 | Federal Home Loan Discount | | 11/23/2022 | 5,000,000.00 | 4,933,028.15 | 4,890,193.06 | 4.570 | AA | 4.673 | 103 | 05/15/2023 |
| 313384HJ1 | 55913 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,905,261.25 | 4,865,687.50 | 4.605 | AA | 4.760 | 145 | 06/26/2023 |
| 313384JQ3 | 55914 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,885,002.30 | 4,845,500.00 | 4.635 | AA | 4.810 | 175 | 07/26/2023 |
| 313384ET2 | 55916 | Federal Home Loan Discount | | 11/28/2022 | 5,000,000.00 | 4,947,017.95 | 4,908,227.08 | 4.495 | AA | 4.579 | 82 | 04/24/2023 |
| 313384DJ5 | 55919 | Federal Home Loan Discount | | 11/30/2022 | 5,000,000.00 | 4,968,950.15 | 4,930,933.33 | 4.440 | AA | 4.502 | 49 | 03/22/2023 |
| 313384EW5 | 55920 | Federal Home Loan Discount | | 11/30/2022 | 5,000,000.00 | 4,945,090.25 | 4,906,986.11 | 4.525 | AA | 4.611 | 85 | 04/27/2023 |
| 313384HJ1 | 55921 | Federal Home Loan Discount | | 12/01/2022 | 5,000,000.00 | 4,905,261.25 | 4,866,168.75 | 4.655 | AA | 4.831 | 145 | 06/26/2023 |
| 313384KW8 | 55922 | Federal Home Loan Discount | | 12/01/2022 | 5,000,000.00 | 4,866,776.20 | 4,826,264.58 | 4.685 | AA | 4.889 | 205 | 08/25/2023 |
| 313384EM7 | 55923 | Federal Home Loan Discount | | 12/05/2022 | 5,000,000.00 | 4,950,875.55 | 4,915,877.78 | 4.520 | AA | 4.597 | 76 | 04/18/2023 |
| 313384DT3 | 55924 | Federal Home Loan Discount | | 12/05/2022 | 5,000,000.00 | 4,963,268.10 | 4,927,902.78 | 4.475 | AA | 4.540 | 58 | 03/31/2023 |
| 313384DT3 | 55925 | Federal Home Loan Discount | | 12/05/2022 | 5,000,000.00 | 4,963,268.10 | 4,927,902.78 | 4.475 | AA | 4.540 | 58 | 03/31/2023 |
| 313384LD9 | 55926 | Federal Home Loan Discount | | 12/06/2022 | 5,000,000.00 | 4,862,625.85 | 4,825,523.61 | 4.670 | AA | 4.873 | 212 | 09/01/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|--------------------|------------------|---------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384LT4 | 55927 | Federal Home Loan Discount | | 12/06/2022 | 5,000,000.00 | 4,853,812.60 | 4,815,263.89 | 4.700 | AA | 4.911 | 226 | 09/15/2023 |
| 313384HV4 | 55933 | Federal Home Loan Discount | | 12/08/2022 | 5,000,000.00 | 4,897,358.65 | 4,864,315.28 | 4.630 | AA | 4.807 | 156 | 07/07/2023 |
| 313384ET2 | 55935 | Federal Home Loan Discount | | 12/12/2022 | 5,000,000.00 | 4,947,017.95 | 4,916,505.56 | 4.520 | AA | 4.597 | 82 | 04/24/2023 |
| 313384CK3 | 55936 | Federal Home Loan Discount | | 12/12/2022 | 5,000,000.00 | 4,983,820.40 | 4,955,083.33 | 4.200 | AA | 4.238 | 26 | 02/27/2023 |
| 313384HC6 | 55938 | Federal Home Loan Discount | | 12/13/2022 | 5,000,000.00 | 4,909,145.60 | 4,879,775.00 | 4.580 | AA | 4.744 | 139 | 06/20/2023 |
| 313384CD9 | 55939 | Federal Home Loan Discount | | 12/13/2022 | 5,000,000.00 | 4,987,282.45 | 4,959,069.44 | 4.210 | AA | 4.245 | 20 | 02/21/2023 |
| 313384GY9 | 55940 | Federal Home Loan Discount | | 12/13/2022 | 5,000,000.00 | 4,910,433.70 | 4,882,319.44 | 4.580 | AA | 4.742 | 135 | 06/16/2023 |
| 313384GB9 | 55941 | Federal Home Loan Discount | | 12/15/2022 | 5,000,000.00 | 4,925,929.00 | 4,897,850.00 | 4.540 | AA | 4.635 | 114 | 05/26/2023 |
| 313384JF7 | 55945 | Federal Home Loan Discount | | 12/16/2022 | 10,000,000.00 | 9,781,702.80 | 9,728,720.83 | 4.585 | AA | 4.759 | 166 | 07/17/2023 |
| 313384GA1 | 55946 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,926,573.95 | 4,898,888.89 | 4.550 | AA | 4.644 | 113 | 05/25/2023 |
| 313384HN2 | 55949 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,902,673.35 | 4,875,594.44 | 4.570 | AA | 4.736 | 149 | 06/30/2023 |
| 313384EV7 | 55950 | Federal Home Loan Discount | | 12/16/2022 | 5,000,000.00 | 4,945,732.70 | 4,918,306.94 | 4.490 | AA | 4.565 | 84 | 04/26/2023 |
| 313384HD4 | 55951 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,908,498.00 | 4,882,444.44 | 4.600 | AA | 4.763 | 140 | 06/21/2023 |
| 313384EL9 | 55952 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,951,518.80 | 4,925,790.28 | 4.490 | AA | 4.558 | 75 | 04/17/2023 |
| 313384HE2 | 55955 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,907,850.50 | 4,882,319.44 | 4.580 | AA | 4.742 | 141 | 06/22/2023 |
| 313384EL9 | 55956 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,951,518.80 | 4,925,790.28 | 4.490 | AA | 4.558 | 75 | 04/17/2023 |
| 313384HC6 | 55957 | Federal Home Loan Discount | | 12/19/2022 | 5,000,000.00 | 4,909,145.60 | 4,883,591.67 | 4.580 | AA | 4.741 | 139 | 06/20/2023 |
| 313384JJ9 | 55958 | Federal Home Loan Discount | | 12/16/2022 | 10,000,000.00 | 9,777,801.90 | 9,724,900.00 | 4.585 | AA | 4.761 | 169 | 07/20/2023 |
| 313384EW5 | 55959 | Federal Home Loan Discount | | 12/20/2022 | 5,000,000.00 | 4,945,090.25 | 4,919,911.11 | 4.505 | AA | 4.578 | 85 | 04/27/2023 |
| 313384EW5 | 55960 | Federal Home Loan Discount | | 12/20/2022 | 5,000,000.00 | 4,945,090.25 | 4,919,911.11 | 4.505 | AA | 4.578 | 85 | 04/27/2023 |
| 313384DT3 | 55964 | Federal Home Loan Discount | | 12/21/2022 | 5,000,000.00 | 4,963,268.10 | 4,938,194.44 | 4.450 | AA | 4.506 | 58 | 03/31/2023 |
| 313384CK3 | 55966 | Federal Home Loan Discount | | 12/21/2022 | 5,000,000.00 | 4,983,820.40 | 4,959,577.78 | 4.280 | AA | 4.315 | 26 | 02/27/2023 |
| 313384CK3 | 55967 | Federal Home Loan Discount | | 12/22/2022 | 5,000,000.00 | 4,983,820.40 | 4,959,986.11 | 4.300 | AA | 4.335 | 26 | 02/27/2023 |
| 313384FT1 | 55969 | Federal Home Loan Discount | | 12/22/2022 | 5,000,000.00 | 4,931,091.00 | 4,907,716.67 | 4.520 | AA | 4.605 | 106 | 05/18/2023 |
| 313384EW5 | 55970 | Federal Home Loan Discount | | 12/27/2022 | 10,000,000.00 | 9,890,180.50 | 9,847,573.61 | 4.535 | AA | 4.605 | 85 | 04/27/2023 |
| 313384HF9 | 55971 | Federal Home Loan Discount | | 12/27/2022 | 5,000,000.00 | 4,907,203.05 | 4,886,030.56 | 4.610 | AA | 4.718 | 142 | 06/23/2023 |
| 313384GF0 | 55972 | Federal Home Loan Discount | | 12/27/2022 | 5,000,000.00 | 4,923,350.05 | 4,902,038.89 | 4.580 | AA | 4.672 | 118 | 05/30/2023 |
| 313384MN6 | 55974 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,842,157.30 | 4,819,944.44 | 4.630 | AA | 4.834 | 245 | 10/04/2023 |
| 313384HL6 | 55975 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,903,967.10 | 4,881,447.22 | 4.690 | AA | 4.804 | 147 | 06/28/2023 |
| 313384JV2 | 55976 | Federal Home Loan Discount | | 12/28/2022 | 5,000,000.00 | 4,881,755.80 | 4,861,444.44 | 4.640 | AA | 4.819 | 180 | 07/31/2023 |
| 313384EX3 | 55979 | Federal Home Loan Discount | | 01/09/2023 | 5,000,000.00 | 4,944,447.85 | 4,930,966.67 | 4.560 | AA | 4.624 | 86 | 04/28/2023 |
| 313384EX3 | 55980 | Federal Home Loan Discount | | 01/10/2023 | 5,000,000.00 | 4,944,447.85 | 4,931,450.00 | 4.570 | AA | 4.698 | 86 | 04/28/2023 |
| 313384GB9 | 55981 | Federal Home Loan Discount | | 01/10/2023 | 5,000,000.00 | 4,925,929.00 | 4,912,733.33 | 4.620 | AA | 4.702 | 114 | 05/26/2023 |
| 313384JA8 | 55984 | Federal Home Loan Discount | | 01/11/2023 | 5,000,000.00 | 4,894,103.95 | 4,880,309.72 | 4.735 | AA | 4.851 | 161 | 07/12/2023 |
| 313384EX3 | 55986 | Federal Home Loan Discount | | 01/11/2023 | 5,000,000.00 | 4,944,447.85 | 4,932,084.72 | 4.570 | AA | 4.633 | 86 | 04/28/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384JC4 | 55988 | Federal Home Loan Discount | | 01/13/2023 | 6,000,000.00 | 5,871,363.24 | 5,857,585.00 | 4.695 | AA | 4.809 | 163 | 07/14/2023 |
| 313384EX3 | 55993 | Federal Home Loan Discount | | 01/18/2023 | 5,000,000.00 | 4,944,447.85 | 4,936,111.11 | 4.600 | AA | 4.660 | 86 | 04/28/2023 |
| 313384JH3 | 55994 | Federal Home Loan Discount | | 01/18/2023 | 9,000,000.00 | 8,801,191.80 | 8,786,150.00 | 4.700 | AA | 4.814 | 168 | 07/19/2023 |
| 313384KK4 | 55995 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,873,731.95 | 4,865,593.75 | 4.675 | AA | 4.833 | 194 | 08/14/2023 |
| 313384JZ3 | 55996 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,880,064.00 | 4,871,676.39 | 4.690 | AA | 4.842 | 184 | 08/04/2023 |
| 313384HC6 | 55998 | Federal Home Loan Discount | | 01/19/2023 | 5,000,000.00 | 4,909,145.60 | 4,901,411.11 | 4.670 | AA | 4.764 | 139 | 06/20/2023 |
| 313384EX3 | 55999 | Federal Home Loan Discount | | 01/19/2023 | 4,000,000.00 | 3,955,558.28 | 3,949,400.00 | 4.600 | AA | 4.659 | 86 | 04/28/2023 |
| 313384RS0 | 56000 | Federal Home Loan Discount | | 01/23/2023 | 5,000,000.00 | 4,781,223.05 | 4,772,850.00 | 4.620 | AA | 4.851 | 345 | 01/12/2024 |
| 313384JJ9 | 56001 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,888,900.95 | 4,885,763.89 | 4.700 | AA | 4.810 | 169 | 07/20/2023 |
| 313384KK4 | 56002 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,873,731.95 | 4,869,444.44 | 4.700 | AA | 4.854 | 194 | 08/14/2023 |
| 313384JS9 | 56003 | Federal Home Loan Discount | | 01/26/2023 | 5,000,000.00 | 4,883,703.45 | 4,880,541.67 | 4.700 | AA | 4.842 | 177 | 07/28/2023 |
| 313384HR3 | 56010 | Federal Home Loan Discount | | 01/31/2023 | 5,000,000.00 | 4,899,964.00 | 4,900,125.00 | 4.700 | AA | 4.796 | 152 | 07/03/2023 |
| Subtotal and Average | | | 634,838,404.15 | | 674,000,000.00 | 662,999,607.27 | 657,879,297.70 | | | 4.199 | 125 | |
| Money Market | | | | | | | | | | | | |
| SYS52411 | 52411 | Fidelity Inst Government | | | 140,000,000.00 | 140,000,000.00 | 140,000,000.00 | 4.240 | AAA | 4.182 | 1 | |
| SYS52471 | 52471 | Morgan Stanley Inst Government | | | 170,000,000.00 | 170,000,000.00 | 170,000,000.00 | 4.140 | AAA | 4.083 | 1 | |
| Subtotal and Average | | | 340,322,580.65 | | 310,000,000.00 | 310,000,000.00 | 310,000,000.00 | | | 4.128 | 1 | |
| Local Agency Investment Funds | | | | | | | | | | | | |
| SYS43 | 43 | Local Agency Investment Fund | | | 75,000,000.00 | 73,604,194.35 | 75,000,000.00 | 2.425 | | 2.392 | 1 | |
| Subtotal and Average | | | 75,000,000.00 | | 75,000,000.00 | 73,604,194.35 | 75,000,000.00 | | | 2.392 | 1 | |
| Corporate Bonds | | | | | | | | | | | | |
| 89236TJH9 | 55364 | Toyota Motor Credit | | 06/18/2021 | 4,000,000.00 | 3,776,244.16 | 3,997,815.44 | 0.500 | A | 0.533 | 503 | 06/18/2024 |
| Subtotal and Average | | | 3,997,750.29 | | 4,000,000.00 | 3,776,244.16 | 3,997,815.44 | | | 0.533 | 503 | |
| Negotiable CD's | | | | | | | | | | | | |
| 62478UGC4 | 55848 | MUFG Union Bank NA | | 09/14/2022 | 5,000,000.00 | 4,992,580.00 | 5,000,000.00 | 3.620 | A-1 | 3.620 | 57 | 03/30/2023 |
| 62478UGJ9 | 55864 | MUFG Union Bank NA | | 09/28/2022 | 5,000,000.00 | 4,996,835.00 | 5,000,000.00 | 4.050 | A-1 | 4.050 | 40 | 03/13/2023 |
| 78012U6W0 | 55788 | Royal Bank CN | | 06/22/2022 | 5,000,000.00 | 4,976,475.00 | 5,000,000.00 | 3.710 | A-1 | 3.710 | 134 | 06/15/2023 |
| 78015J6E2 | 55812 | Royal Bank CN | | 07/25/2022 | 5,000,000.00 | 4,995,855.00 | 5,000,000.00 | 3.510 | A-1 | 3.510 | 27 | 02/28/2023 |
| Subtotal and Average | | | 31,774,193.55 | | 20,000,000.00 | 19,961,745.00 | 20,000,000.00 | | | 3.722 | 65 | |

Portfolio POOL
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PM (PRF_PM2) 7.3.11

Run Date: 05/23/2023 - 07:46

City Pool Portfolio
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|--------------------------|--------------------|------------------|--------------|--------------|--------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3133EMVP4 | 55254 | FEDERAL FARM CREDIT BANK | | 04/13/2021 | 5,000,000.00 | 4,954,926.95 | 4,999,340.00 | 0.125 | AA | 0.189 | 71 | 04/13/2023 |
| 3133EMWT5 | 55279 | FEDERAL FARM CREDIT BANK | | 04/21/2021 | 5,000,000.00 | 4,622,845.30 | 4,999,388.89 | 0.600 | AA | 0.597 | 810 | 04/21/2025 |
| 3133EMYX4 | 55305 | FEDERAL FARM CREDIT BANK | | 05/10/2021 | 3,950,000.00 | 3,900,994.36 | 3,949,304.80 | 0.125 | AA | 0.187 | 98 | 05/10/2023 |
| 3133EMYX4 | 55306 | FEDERAL FARM CREDIT BANK | | 05/10/2021 | 3,000,000.00 | 2,962,780.53 | 2,999,472.00 | 0.125 | AA | 0.187 | 98 | 05/10/2023 |
| 3133EM5U2 | 55431 | FEDERAL FARM CREDIT BANK | | 09/21/2021 | 3,000,000.00 | 2,981,044.74 | 2,999,791.67 | 0.090 | AA | 0.138 | 48 | 03/21/2023 |
| 3133EM5X6 | 55433 | FEDERAL FARM CREDIT BANK | | 09/23/2021 | 3,000,000.00 | 2,815,947.03 | 2,998,470.67 | 0.430 | AA | 0.455 | 600 | 09/23/2024 |
| 3133EM4X7 | 55443 | FEDERAL FARM CREDIT BANK | | 09/28/2021 | 3,000,000.00 | 2,684,492.55 | 2,978,940.45 | 0.800 | AA | 0.986 | 1,317 | 09/10/2026 |
| 3133ENAL4 | 55467 | FEDERAL FARM CREDIT BANK | | 10/13/2021 | 5,000,000.00 | 4,844,524.10 | 4,997,938.59 | 0.290 | AA | 0.345 | 253 | 10/12/2023 |
| 3133ENAL4 | 55473 | FEDERAL FARM CREDIT BANK | | 10/18/2021 | 3,000,000.00 | 2,906,714.46 | 2,997,710.42 | 0.290 | AA | 0.395 | 253 | 10/12/2023 |
| 3133EM3S9 | 55477 | FEDERAL FARM CREDIT BANK | | 10/27/2021 | 3,000,000.00 | 2,945,782.29 | 2,997,305.76 | 0.200 | AA | 0.418 | 145 | 06/26/2023 |
| 3133ENDR8 | 55503 | FEDERAL FARM CREDIT BANK | | 11/18/2021 | 3,000,000.00 | 2,898,981.99 | 2,996,891.56 | 0.400 | AA | 0.528 | 281 | 11/09/2023 |
| 3133ENGFI | 55514 | FEDERAL FARM CREDIT BANK | | 12/03/2021 | 3,000,000.00 | 2,896,057.65 | 2,998,182.45 | 0.500 | AA | 0.565 | 303 | 12/01/2023 |
| 3133ENGFI | 55530 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 5,000,000.00 | 4,826,762.75 | 4,990,498.60 | 0.500 | AA | 0.720 | 303 | 12/01/2023 |
| 3133ENGQ7 | 55533 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,814,743.97 | 2,999,341.28 | 0.920 | AA | 0.919 | 677 | 12/09/2024 |
| 3133ENGQ7 | 55534 | FEDERAL FARM CREDIT BANK | | 12/09/2021 | 3,000,000.00 | 2,814,743.97 | 2,999,610.33 | 0.920 | AA | 0.914 | 677 | 12/09/2024 |
| 3133ENLF5 | 55586 | FEDERAL FARM CREDIT BANK | | 01/18/2022 | 3,000,000.00 | 2,889,484.17 | 2,999,060.21 | 0.900 | AA | 0.920 | 351 | 01/18/2024 |
| 3133ENLF5 | 55598 | FEDERAL FARM CREDIT BANK | | 01/28/2022 | 3,000,000.00 | 2,889,484.17 | 2,992,182.00 | 0.900 | AA | 1.158 | 351 | 01/18/2024 |
| 3133ENNJ5 | 55606 | FEDERAL FARM CREDIT BANK | | 02/09/2022 | 3,000,000.00 | 2,898,685.38 | 2,995,952.00 | 1.180 | AA | 1.296 | 373 | 02/09/2024 |
| 3133ENNJ5 | 55607 | FEDERAL FARM CREDIT BANK | | 02/09/2022 | 3,000,000.00 | 2,898,685.38 | 2,995,952.00 | 1.180 | AA | 1.296 | 373 | 02/09/2024 |
| 3133ENS87 | 55656 | FEDERAL FARM CREDIT BANK | | 03/17/2022 | 5,750,000.00 | 5,550,401.17 | 5,742,253.83 | 1.800 | AA | 1.875 | 502 | 06/17/2024 |
| 3133ENAL4 | 55663 | FEDERAL FARM CREDIT BANK | | 03/22/2022 | 5,000,000.00 | 4,844,524.10 | 4,943,637.05 | 0.290 | AA | 1.913 | 253 | 10/12/2023 |
| 3133ENUN8 | 55693 | FEDERAL FARM CREDIT BANK | | 04/20/2022 | 3,000,000.00 | 2,923,481.04 | 2,994,355.91 | 2.440 | AA | 2.564 | 442 | 04/18/2024 |
| 3133ENUN8 | 55705 | FEDERAL FARM CREDIT BANK | | 04/25/2022 | 3,000,000.00 | 2,923,481.04 | 2,989,255.29 | 2.440 | AA | 2.707 | 442 | 04/18/2024 |
| 3133ENVS6 | 55716 | FEDERAL FARM CREDIT BANK | | 05/02/2022 | 5,000,000.00 | 4,965,207.65 | 4,999,684.03 | 2.030 | AA | 2.027 | 90 | 05/02/2023 |
| 3133ENEW6 | 55721 | FEDERAL FARM CREDIT BANK | | 05/04/2022 | 3,000,000.00 | 2,960,385.69 | 2,983,161.95 | 0.375 | AA | 2.180 | 111 | 05/23/2023 |
| 3133ENWP1 | 55737 | FEDERAL FARM CREDIT BANK | | 05/16/2022 | 4,000,000.00 | 3,900,465.20 | 3,996,512.50 | 2.625 | AA | 2.658 | 470 | 05/16/2024 |
| 3133EMVP4 | 55770 | FEDERAL FARM CREDIT BANK | | 06/09/2022 | 5,000,000.00 | 4,954,926.95 | 4,979,252.63 | 0.125 | AA | 2.200 | 71 | 04/13/2023 |
| 3133EMYX4 | 55774 | FEDERAL FARM CREDIT BANK | | 06/13/2022 | 4,659,000.00 | 4,601,198.16 | 4,630,088.57 | 0.125 | AA | 2.387 | 98 | 05/10/2023 |
| 3133ENYX2 | 55784 | FEDERAL FARM CREDIT BANK | | 06/17/2022 | 3,000,000.00 | 2,947,267.77 | 2,990,103.40 | 3.250 | AA | 3.452 | 502 | 06/17/2024 |
| 3133EMVP4 | 55797 | FEDERAL FARM CREDIT BANK | | 06/29/2022 | 5,000,000.00 | 4,954,926.95 | 4,973,065.73 | 0.125 | AA | 2.829 | 71 | 04/13/2023 |
| 3133ENF39 | 55822 | FEDERAL FARM CREDIT BANK | | 08/08/2022 | 5,000,000.00 | 4,952,194.85 | 4,995,566.54 | 3.125 | AA | 3.255 | 188 | 08/08/2023 |
| 3133ENN63 | 55857 | FEDERAL FARM CREDIT BANK | | 09/20/2022 | 5,000,000.00 | 4,974,061.25 | 4,999,106.98 | 4.125 | AA | 4.097 | 258 | 10/17/2023 |
| 3133ENN63 | 55858 | FEDERAL FARM CREDIT BANK | | 09/20/2022 | 3,000,000.00 | 2,984,436.75 | 2,999,165.14 | 4.125 | AA | 4.111 | 258 | 10/17/2023 |
| 3130ALRG1 | 55221 | FEDERAL HOME LOAN BANK | | 03/18/2021 | 5,000,000.00 | 4,971,452.15 | 4,999,648.12 | 0.125 | AA | 0.178 | 44 | 03/17/2023 |
| 3130AMRY0 | 55348 | FEDERAL HOME LOAN BANK | | 06/04/2021 | 5,000,000.00 | 4,924,831.60 | 4,999,224.79 | 0.125 | AA | 0.169 | 121 | 06/02/2023 |

Portfolio POOL
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City Pool Portfolio
Portfolio Management
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|----------------------------|--------------------|------------------|---------------|--------------|---------------|----------------|-----|------------|---------------------|------------------|
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3130AMRY0 | 55349 | FEDERAL HOME LOAN BANK | | 06/04/2021 | 4,000,000.00 | 3,939,865.28 | 3,999,379.83 | 0.125 | AA | 0.169 | 121 | 06/02/2023 |
| 3130ANYM6 | 55422 | FEDERAL HOME LOAN BANK | | 09/10/2021 | 3,000,000.00 | 2,919,839.55 | 2,998,140.51 | 0.125 | AA | 0.230 | 208 | 08/28/2023 |
| 3130APR72 | 55485 | FEDERAL HOME LOAN BANK | | 11/01/2021 | 3,000,000.00 | 2,895,012.57 | 2,999,308.91 | 0.500 | AA | 0.520 | 310 | 12/08/2023 |
| 3130APU29 | 55494 | FEDERAL HOME LOAN BANK | | 11/12/2021 | 5,000,000.00 | 4,839,808.10 | 4,999,108.23 | 0.500 | AA | 0.516 | 281 | 11/09/2023 |
| 3130AQF57 | 55565 | FEDERAL HOME LOAN BANK | | 01/04/2022 | 3,000,000.00 | 2,889,932.76 | 2,995,511.44 | 0.625 | AA | 0.784 | 324 | 12/22/2023 |
| 3130AQF40 | 55568 | FEDERAL HOME LOAN BANK | | 01/05/2022 | 3,000,000.00 | 2,821,787.19 | 2,998,385.70 | 1.000 | AA | 1.015 | 688 | 12/20/2024 |
| 3130AQF57 | 55580 | FEDERAL HOME LOAN BANK | | 01/12/2022 | 5,000,000.00 | 4,816,554.60 | 4,986,426.29 | 0.625 | AA | 0.920 | 324 | 12/22/2023 |
| 3130AQF57 | 55590 | FEDERAL HOME LOAN BANK | | 01/19/2022 | 3,000,000.00 | 2,889,932.76 | 2,989,458.42 | 0.625 | AA | 1.010 | 324 | 12/22/2023 |
| 3130ARHG9 | 55668 | FEDERAL HOME LOAN BANK | | 03/25/2022 | 5,000,000.00 | 4,852,977.20 | 4,996,816.88 | 2.125 | AA | 2.156 | 392 | 02/28/2024 |
| 3130ARHG9 | 55669 | FEDERAL HOME LOAN BANK | | 03/25/2022 | 4,000,000.00 | 3,882,381.76 | 3,997,453.51 | 2.125 | AA | 2.156 | 392 | 02/28/2024 |
| 3130ARHG9 | 55670 | FEDERAL HOME LOAN BANK | | 03/29/2022 | 5,000,000.00 | 4,852,977.20 | 4,990,867.02 | 2.125 | AA | 2.268 | 392 | 02/28/2024 |
| 3130ASDS5 | 55772 | FEDERAL HOME LOAN BANK | | 06/10/2022 | 3,000,000.00 | 2,924,512.08 | 2,995,218.54 | 2.750 | AA | 2.828 | 513 | 06/28/2024 |
| 3130ASDS5 | 55773 | FEDERAL HOME LOAN BANK | | 06/10/2022 | 4,000,000.00 | 3,899,349.44 | 3,993,624.72 | 2.750 | AA | 2.828 | 513 | 06/28/2024 |
| 3130ASDS5 | 55776 | FEDERAL HOME LOAN BANK | | 06/13/2022 | 3,000,000.00 | 2,924,512.08 | 2,978,923.29 | 2.750 | AA | 3.225 | 513 | 06/28/2024 |
| 3130ASDS5 | 55777 | FEDERAL HOME LOAN BANK | | 06/13/2022 | 3,000,000.00 | 2,924,512.08 | 2,989,901.39 | 2.750 | AA | 2.957 | 513 | 06/28/2024 |
| 3130ASHK8 | 55826 | FEDERAL HOME LOAN BANK | | 08/18/2022 | 5,000,000.00 | 4,886,844.70 | 4,980,122.18 | 3.125 | AA | 3.379 | 499 | 06/14/2024 |
| 3130AT5B9 | 55843 | FEDERAL HOME LOAN BANK | | 09/06/2022 | 5,000,000.00 | 4,960,293.55 | 4,992,591.73 | 3.375 | AA | 3.586 | 212 | 09/01/2023 |
| 3130ATCR6 | 55845 | FEDERAL HOME LOAN BANK | | 09/13/2022 | 5,000,000.00 | 4,962,518.15 | 4,997,262.00 | 3.625 | AA | 3.665 | 224 | 09/13/2023 |
| 3130ATDJ3 | 55852 | FEDERAL HOME LOAN BANK | | 09/15/2022 | 4,750,000.00 | 4,716,862.67 | 4,745,427.23 | 3.875 | AA | 3.979 | 226 | 09/15/2023 |
| 3130ATDK0 | 55859 | FEDERAL HOME LOAN BANK | | 09/21/2022 | 5,000,000.00 | 4,959,145.35 | 4,985,422.77 | 3.875 | AA | 4.175 | 310 | 12/08/2023 |
| 3130ATGM3 | 55862 | FEDERAL HOME LOAN BANK | | 09/26/2022 | 5,000,000.00 | 4,977,992.05 | 5,000,000.00 | 4.300 | AA | 4.241 | 237 | 09/26/2023 |
| 3130A0XE5 | 55863 | FEDERAL HOME LOAN BANK | | 09/28/2022 | 5,000,000.00 | 4,918,002.25 | 4,933,731.54 | 3.250 | AA | 4.442 | 401 | 03/08/2024 |
| 3130AU4Z4 | 55930 | FEDERAL HOME LOAN BANK | | 12/07/2022 | 10,000,000.00 | 9,997,088.60 | 10,000,000.00 | 4.800 | AA | 4.740 | 152 | 07/03/2023 |
| 3130AU5E0 | 55931 | FEDERAL HOME LOAN BANK | | 12/07/2022 | 5,000,000.00 | 5,000,457.85 | 4,998,682.50 | 4.875 | AA | 4.840 | 309 | 12/07/2023 |
| 3130ATUQ8 | 55932 | FEDERAL HOME LOAN BANK | | 12/08/2022 | 5,000,000.00 | 4,996,514.00 | 4,998,015.00 | 4.750 | AA | 4.723 | 401 | 03/08/2024 |
| 3130ATUQ8 | 55934 | FEDERAL HOME LOAN BANK | | 12/12/2022 | 5,000,000.00 | 4,996,514.00 | 4,997,997.20 | 4.750 | AA | 4.723 | 401 | 03/08/2024 |
| 3130ATUQ8 | 55937 | FEDERAL HOME LOAN BANK | | 12/13/2022 | 5,000,000.00 | 4,996,514.00 | 4,992,773.71 | 4.750 | AA | 4.821 | 401 | 03/08/2024 |
| 3130AUC36 | 55954 | FEDERAL HOME LOAN BANK | | 12/19/2022 | 5,000,000.00 | 4,993,489.65 | 5,000,000.00 | 4.810 | AA | 4.753 | 231 | 09/20/2023 |
| 3130ATUQ8 | 55973 | FEDERAL HOME LOAN BANK | | 12/28/2022 | 5,000,000.00 | 4,996,514.00 | 4,991,849.77 | 4.750 | AA | 4.837 | 401 | 03/08/2024 |
| 3137EAF2 | 55083 | FEDERAL HOME LOAN MTG CORP | | 12/04/2020 | 3,000,000.00 | 2,888,023.53 | 2,999,166.75 | 0.250 | AA | 0.279 | 306 | 12/04/2023 |
| 3137EAEQ8 | 55767 | FEDERAL HOME LOAN MTG CORP | | 06/07/2022 | 5,000,000.00 | 4,952,162.85 | 4,980,430.93 | 0.375 | AA | 2.155 | 78 | 04/20/2023 |
| 3137EAES4 | 55779 | FEDERAL HOME LOAN MTG CORP | | 06/15/2022 | 5,000,000.00 | 4,908,895.95 | 4,943,628.94 | 0.250 | AA | 3.073 | 145 | 06/26/2023 |
| 3137EAEQ8 | 55801 | FEDERAL HOME LOAN MTG CORP | | 07/06/2022 | 6,536,000.00 | 6,473,467.28 | 6,501,274.05 | 0.375 | AA | 2.801 | 78 | 04/20/2023 |
| 3137EAES4 | 55807 | FEDERAL HOME LOAN MTG CORP | | 07/08/2022 | 5,000,000.00 | 4,908,895.95 | 4,946,375.00 | 0.250 | AA | 2.930 | 145 | 06/26/2023 |
| 3137EAEN5 | 55816 | FEDERAL HOME LOAN MTG CORP | | 08/02/2022 | 5,000,000.00 | 4,960,649.40 | 4,995,265.27 | 2.750 | AA | 2.959 | 138 | 06/19/2023 |

Portfolio POOL
AP
PM (PRF_PM2) 7.3.11

City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2023

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity | Maturity Date |
|--|--------------|----------------------------|-------------------------|------------------|-------------------------|-------------------------|-------------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues-Coupon/Bullet | | | | | | | | | | | | |
| 3137EAEQ8 | 55818 | FEDERAL HOME LOAN MTG CORP | | 08/04/2022 | 5,000,000.00 | 4,952,162.85 | 4,971,115.63 | 0.375 | AA | 3.014 | 78 | 04/20/2023 |
| 3137EAEV7 | 55948 | FEDERAL HOME LOAN MTG CORP | | 12/16/2022 | 4,892,000.00 | 4,767,499.53 | 4,770,326.45 | 0.250 | AA | 4.720 | 204 | 08/24/2023 |
| 3135G04Z3 | 55475 | FEDERAL NATIONAL MORTGAGE | | 10/20/2021 | 3,000,000.00 | 2,754,895.38 | 2,974,284.02 | 0.500 | AA | 0.855 | 867 | 06/17/2025 |
| 3135G06G3 | 55527 | FEDERAL NATIONAL MORTGAGE | | 12/08/2021 | 3,000,000.00 | 2,726,796.21 | 2,942,169.79 | 0.500 | AA | 1.199 | 1,010 | 11/07/2025 |
| Subtotal and Average | | | 310,578,758.85 | | 311,537,000.00 | 304,707,078.46 | 310,645,853.28 | | | 2.359 | 308 | |
| Commercial Paper - Discount | | | | | | | | | | | | |
| 62479MPM9 | 55962 | MUFG BANK LTD/NY | | 12/20/2022 | 5,000,000.00 | 4,987,140.00 | 4,961,062.50 | 4.450 | A-1 | 4.547 | 20 | 02/21/2023 |
| 62479MQL0 | 55965 | MUFG BANK LTD/NY | | 12/21/2022 | 5,000,000.00 | 4,969,830.00 | 4,942,644.44 | 4.640 | A-1 | 4.759 | 47 | 03/20/2023 |
| 62479MQL0 | 55997 | MUFG BANK LTD/NY | | 01/19/2023 | 5,000,000.00 | 4,969,830.00 | 4,962,083.33 | 4.550 | A-1 | 4.648 | 47 | 03/20/2023 |
| Subtotal and Average | | | 11,984,580.59 | | 15,000,000.00 | 14,926,800.00 | 14,865,790.27 | | | 4.651 | 38 | |
| Total and Average | | | 1,945,626,044.93 | | 1,966,220,333.33 | 1,920,559,107.82 | 1,948,830,225.52 | | | 3.172 | 277 | |

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
January 31, 2023**

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 360 | Days to Maturity |
|----------------------------|--------------|--------|--------------------|------------------------------|-----------|------------------|------------------|----------------|-----|------------|---------------------|
| Average Balance | | | 0.00 | Accrued Interest at Purchase | | 124,545.87 | 124,545.87 | 0 | | | |
| | | | | Subtotal | | 124,545.87 | 124,545.87 | | | | |
| Total Cash and Investments | | | 1,945,626,044.93 | 1,966,220,333.33 | | 1,920,683,653.69 | 1,948,954,771.39 | 3.172 277 | | | |



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

City of Oakland

| | | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value |
|-----------------|---------------------|-----------------------------|-----------------|------------|-----------------------|-------------------------|-----------------------|-------------------------|
| Aging Interval: | 0 days | (02/01/2023 - 02/01/2023) | 4 Maturities | 0 Payments | 388,000,000.00 | 19.73% | 388,000,000.00 | 386,604,194.35 |
| Aging Interval: | 1 - 30 days | (02/02/2023 - 03/03/2023) | 21 Maturities | 0 Payments | 101,860,000.00 | 5.18% | 100,922,009.30 | 101,665,739.99 |
| Aging Interval: | 31 - 90 days | (03/04/2023 - 05/02/2023) | 58 Maturities | 0 Payments | 293,536,000.00 | 14.93% | 289,724,661.11 | 291,219,080.90 |
| Aging Interval: | 91 - 180 days | (05/03/2023 - 07/31/2023) | 73 Maturities | 0 Payments | 366,609,000.00 | 18.65% | 359,824,353.91 | 360,452,550.55 |
| Aging Interval: | 181 - 360 days | (08/01/2023 - 01/27/2024) | 78 Maturities | 0 Payments | 349,467,000.00 | 17.77% | 343,951,402.67 | 341,908,208.14 |
| Aging Interval: | 361 - 1080 days | (01/28/2024 - 01/16/2026) | 89 Maturities | 0 Payments | 309,273,333.33 | 15.73% | 308,963,970.13 | 296,172,163.25 |
| Aging Interval: | 1081 days and after | (01/17/2026 -) | 51 Maturities | 0 Payments | 157,475,000.00 | 8.01% | 157,443,828.40 | 142,537,170.64 |
| Total for | | | 374 Investments | 0 Payments | | 100.00 | 1,948,830,225.52 | 1,920,559,107.82 |

**Appendix B - City of Oakland
Redevelopment Successor Agency
Portfolio Detail for Period Ended
March 31, 2023**



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

City of Oakland

Appendix B

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|----------------------------------|----------------------|-------------------------|-----------------------|---------------------------|-------------|-----------------------------|---------------------------|---------------------------|
| Federal Agency Issues - Discount | 10,000,000.00 | 9,986,869.35 | 9,966,262.50 | 83.29 | 26 | 12 | 4.598 | 4.662 |
| Money Market | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 16.71 | 1 | 1 | 4.616 | 4.680 |
| Investments | 12,000,000.00 | 11,986,869.35 | 11,966,262.50 | 100.00% | 22 | 11 | 4.601 | 4.665 |

| Total Earnings | March 31 | Month Ending | Fiscal Year To Date |
|---------------------------------|-----------------|----------------------|----------------------------|
| Current Year | | 62,155.28 | 479,354.85 |
| Average Daily Balance | | 16,015,366.67 | 21,737,460.31 |
| Effective Rate of Return | | 4.57% | 2.94% |

Treasury Bureau, Finance Department

Reporting period 03/01/2023-03/31/2023

Run Date: 05/23/2023 - 09:40

Portfolio SRAP
AP
PM (PRF_PM1) 7.3.11
Report Ver. 7.3.11

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

Page 1

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|----------------------|------------------|----------------------|----------------------|----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384ET2 | 51303 | Federal Home Loan Bank Discoun | | 03/28/2023 | 5,000,000.00 | 4,986,869.35 | 4,982,675.00 | 4.620 | AA | 4.700 | 23 | 04/24/2023 |
| 313588DW2 | 51301 | Fannie Mae Discount | | 03/08/2023 | 5,000,000.00 | 5,000,000.00 | 4,983,587.50 | 4.545 | AA | 4.623 | 2 | 04/03/2023 |
| Subtotal and Average | | | 5,628,269.89 | | 10,000,000.00 | 9,986,869.35 | 9,966,262.50 | | | 4.662 | 12 | |
| Money Market | | | | | | | | | | | | |
| SYS50914 | 50914 | Fidelity Inst Government | | | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.680 | AAA | 4.680 | 1 | |
| SYS50800 | 50800 | Invesco | | | 0.00 | 0.00 | 0.00 | 0.380 | AAA | 0.380 | 1 | |
| Subtotal and Average | | | 10,387,096.77 | | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | | | 4.680 | 1 | |
| Total and Average | | | 16,015,366.67 | | 12,000,000.00 | 11,986,869.35 | 11,966,262.50 | | | 4.665 | 11 | |



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

City of Oakland

| | | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value |
|-----------------|-------------------|-----------------------------|---------------|------------|-----------------------|-------------------------|-----------------------|-------------------------|
| Aging Interval: | 0 days | (04/01/2023 - 04/01/2023) | 2 Maturities | 0 Payments | 2,000,000.00 | 16.67% | 2,000,000.00 | 2,000,000.00 |
| Aging Interval: | 1 - 30 days | (04/02/2023 - 05/01/2023) | 2 Maturities | 0 Payments | 10,000,000.00 | 83.33% | 9,966,262.50 | 9,986,869.35 |
| Aging Interval: | 31 days and after | (05/02/2023 -) | 0 Maturities | 0 Payments | 0.00 | 0.00% | 0.00 | 0.00 |
| Total for | | | 4 Investments | 0 Payments | | 100.00 | 11,966,262.50 | 11,986,869.35 |



Successor Agency Pool Portfolio Management Portfolio Summary February 28, 2023

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|----------------------------------|----------------------|----------------------|----------------------|----------------|----------|------------------|----------------|----------------|
| Federal Agency Issues - Discount | 10,000,000.00 | 9,995,715.90 | 9,990,158.34 | 83.32 | 8 | 3 | 4.399 | 4.460 |
| Money Market | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 16.68 | 1 | 1 | 4.438 | 4.500 |
| Investments | 12,000,000.00 | 11,995,715.90 | 11,990,158.34 | 100.00% | 7 | 3 | 4.406 | 4.467 |

| Total Earnings | February 28 Month Ending | Fiscal Year To Date |
|---------------------------------|--------------------------|----------------------|
| Current Year | 77,864.65 | 417,199.57 |
| Average Daily Balance | 22,861,795.54 | 22,467,439.33 |
| Effective Rate of Return | 4.44% | 2.79% |

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
February 28, 2023**

Page 1

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|----------------------|------------------|----------------------|----------------------|----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384CU1 | 51299 | Federal Home Loan Bank Discoun | | 02/22/2023 | 5,000,000.00 | 4,995,715.90 | 4,991,366.67 | 4.440 | AA | 4.509 | 7 | 03/08/2023 |
| 313588CM5 | 51300 | Fannie Mae Discount | | 02/27/2023 | 5,000,000.00 | 5,000,000.00 | 4,998,791.67 | 4.350 | AA | 4.411 | 0 | 03/01/2023 |
| Subtotal and Average | | | 7,826,081.25 | | 10,000,000.00 | 9,995,715.90 | 9,990,158.34 | | | 4.460 | 3 | |
| Money Market | | | | | | | | | | | | |
| SYS50914 | 50914 | Fidelity Inst Government | | | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.500 | AAA | 4.500 | 1 | |
| SYS50800 | 50800 | Invesco | | | 0.00 | 0.00 | 0.00 | 0.380 | AAA | 0.380 | 1 | |
| Subtotal and Average | | | 15,035,714.29 | | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | | | 4.500 | 1 | |
| Total and Average | | | 22,861,795.54 | | 12,000,000.00 | 11,995,715.90 | 11,990,158.34 | | | 4.467 | 3 | |



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

| | | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value |
|-----------------|-------------------|-----------------------------|---------------|------------|-----------------------|-------------------------|-----------------------|-------------------------|
| Aging Interval: | 0 days | (03/01/2023 - 03/01/2023) | 3 Maturities | 0 Payments | 7,000,000.00 | 58.33% | 6,998,791.67 | 7,000,000.00 |
| Aging Interval: | 1 - 30 days | (03/02/2023 - 03/31/2023) | 1 Maturities | 0 Payments | 5,000,000.00 | 41.67% | 4,991,366.67 | 4,995,715.90 |
| Aging Interval: | 31 days and after | (04/01/2023 -) | 0 Maturities | 0 Payments | 0.00 | 0.00% | 0.00 | 0.00 |
| Total for | | | 4 Investments | 0 Payments | | 100.00 | 11,990,158.34 | 11,995,715.90 |



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

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|----------------------------------|----------------------|-------------------------|-----------------------|---------------------------|-------------|-----------------------------|---------------------------|---------------------------|
| Federal Agency Issues - Discount | 20,000,000.00 | 19,978,089.50 | 19,953,868.06 | 83.30 | 19 | 9 | 4.229 | 4.287 |
| Money Market | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 16.70 | 1 | 1 | 4.182 | 4.240 |
| Investments | 24,000,000.00 | 23,978,089.50 | 23,953,868.06 | 100.00% | 16 | 7 | 4.221 | 4.279 |

| Total Earnings | January 31 | Month Ending | Fiscal Year To Date |
|---------------------------------|-------------------|----------------------|----------------------------|
| Current Year | | 77,911.94 | 339,334.92 |
| Average Daily Balance | | 21,932,330.20 | 22,416,081.32 |
| Effective Rate of Return | | 4.18% | 2.57% |

Treasury Bureau, Finance Department

Reporting period 01/01/2023-01/31/2023

Run Date: 04/07/2023 - 11:17

Portfolio SRAP
AP
PM (PRF_PM1) 7.3.11
Report Ver. 7.3.11

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

Page 1

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | S&P | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|----------------------|------------------|----------------------|----------------------|----------------------|----------------|-----|--------------|---------------------|------------------|
| Federal Agency Issues - Discount | | | | | | | | | | | | |
| 313384CK3 | 51293 | Federal Home Loan Bank Discoun | | 01/12/2023 | 5,000,000.00 | 4,983,820.40 | 4,972,687.50 | 4.275 | AA | 4.358 | 26 | 02/27/2023 |
| 313384BS7 | 51294 | Federal Home Loan Bank Discoun | | 01/23/2023 | 5,000,000.00 | 4,994,269.10 | 4,989,250.00 | 4.300 | AA | 4.369 | 9 | 02/10/2023 |
| 313588BH7 | 51295 | Federal Home Loan Bank Discoun | | 01/25/2023 | 5,000,000.00 | 5,000,000.00 | 4,995,965.28 | 4.150 | AA | 4.211 | 0 | 02/01/2023 |
| 313588BH7 | 51296 | Federal Home Loan Bank Discoun | | 01/25/2023 | 5,000,000.00 | 5,000,000.00 | 4,995,965.28 | 4.150 | AA | 4.211 | 0 | 02/01/2023 |
| Subtotal and Average | | | 11,577,491.49 | | 20,000,000.00 | 19,978,089.50 | 19,953,868.06 | | | 4.287 | 9 | |
| Money Market | | | | | | | | | | | | |
| SYS50914 | 50914 | Fidelity Inst Government | | | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 4.240 | AAA | 4.240 | 1 | |
| SYS50800 | 50800 | Invesco | | | 0.00 | 0.00 | 0.00 | 0.380 | AAA | 0.380 | 1 | |
| Subtotal and Average | | | 10,354,838.71 | | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | | | 4.240 | 1 | |
| Total and Average | | | 21,932,330.20 | | 24,000,000.00 | 23,978,089.50 | 23,953,868.06 | | | 4.279 | 7 | |



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

| | | | | | Maturity Par Value | Percent of Portfolio | Current Book Value | Current Market Value |
|-----------------|-------------------|-----------------------------|---------------|------------|-----------------------|-------------------------|-----------------------|-------------------------|
| Aging Interval: | 0 days | (02/01/2023 - 02/01/2023) | 4 Maturities | 0 Payments | 14,000,000.00 | 58.33% | 13,991,930.56 | 14,000,000.00 |
| Aging Interval: | 1 - 30 days | (02/02/2023 - 03/03/2023) | 2 Maturities | 0 Payments | 10,000,000.00 | 41.67% | 9,961,937.50 | 9,978,089.50 |
| Aging Interval: | 31 days and after | (03/04/2023 -) | 0 Maturities | 0 Payments | 0.00 | 0.00% | 0.00 | 0.00 |
| Total for | | | 6 Investments | 0 Payments | | 100.00 | 23,953,868.06 | 23,978,089.50 |