

City of Oakland and Oakland Redevelopment Successor Agency

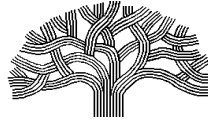
City of Oakland, California

**Cash Management Report
For Fiscal Year 2023-2024
Third Quarter Ended
March 31, 2024
Finance Department
Bureau of Treasury**

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**CITY OF OAKLAND
CASH MANAGEMENT REPORT
FOR FISCAL YEAR 2023-2024
THIRD QUARTER ENDED MARCH 31, 2024**

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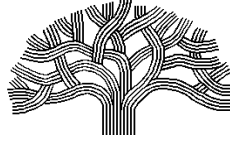
Cash Management Report

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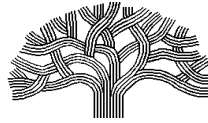
Appendix B - City of Oakland Redevelopment Successor Agency Portfolio Detail for Fiscal Year 2023-2024 Third Quarter Ended March 31, 2024



**CITY OF OAKLAND AND CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR FISCAL YEAR 2023-2024
THIRD QUARTER ENDED MARCH 31, 2024**

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

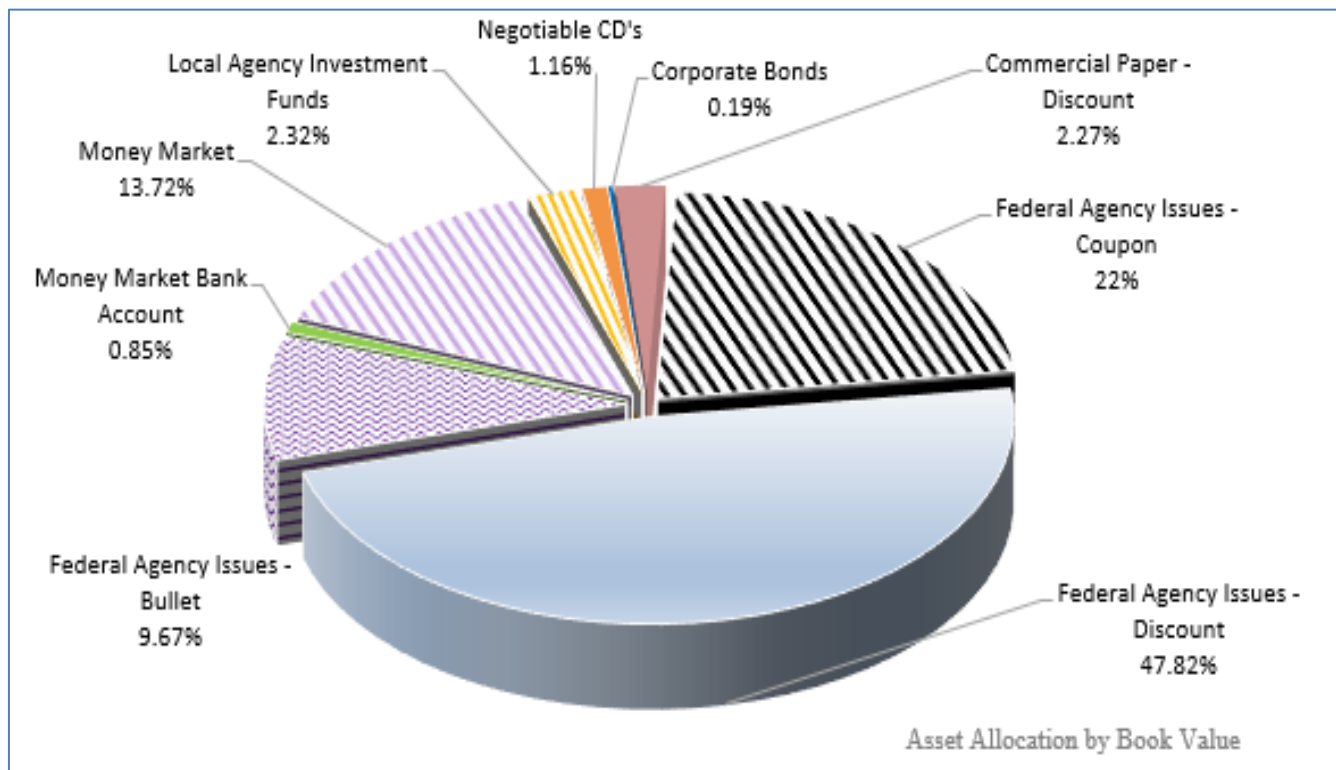
MARCH 31, 2024



City Operating Pooled Portfolio Statistics For the month ended March 31, 2024

Average Daily Balance	\$2,126,219,356
Total Earning Quarter	\$23,530,090
Month End Yield	4.52%
Average Maturity	220 days
Daily Liquidity	17.32%
180 Day Liquidity	60.86%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	473,370,333.33	457,058,131.01	473,260,541.80	22.00	100%- Yes
Federal Agency Issues -Discount	1,060,000,000.00	1,041,509,632.10	1,028,443,256.24	47.82	100%-Yes
Federal Agency Issues -Bullet	208,200,000.00	206,814,192.88	207,988,714.14	9.67	100%-Yes
Money Market Bank Account	18,261,442.72	18,261,442.72	18,261,442.72	0.85	N/A
Money Market	295,000,000.00	295,000,000.00	295,000,000.00	13.72	20%-Yes
Local Agency Investment Funds	50,000,000.00	49,709,563.35	50,000,000.00	2.32	\$75M Max-Yes
Negotiable CD's	25,000,000.00	24,993,675.00	25,000,000.00	1.16	30%-Yes
Corporate Bonds	4,000,000.00	3,956,270.64	3,999,661.24	0.19	40%-Yes
Commercial Paper - Discount	50,000,000.00	49,336,010.00	48,831,813.89	2.27	40%-Yes
Total \$	2,183,831,776.05	2,146,638,917.70	2,150,785,430.03	100	



As of March 31st, 2024, the unaudited total cash and investments managed by the City is \$2.57 billion, with \$2.15 billion in City's Operating Pool, \$405.67 million in City Restricted Trust Funds and \$10.42 million cash held at bank.

**CITY OF OAKLAND AND OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR FISCAL YEAR 2023-2024
THIRD QUARTER ENDED MARCH 31, 2024**

I. ECONOMIC REVIEW

MARKET OVERVIEW

Inflation has been the U.S economy's biggest issue since the pandemic as the cost of living is running near its highest levels in 40 years. The Federal Open Market Committee ("FOMC") held the interest rate at the same level during the 1st quarter of 2024, stabilizing the federal funds rate to a range of 5.25%-5.50%, which has remained unchanged for the fifth straight meeting. FOMC has indicated the fed funds rate has likely reached its peak for this tightening cycle but emphasized that it is seeking more data to bring greater confidence that inflation has sustainably moved to its 2% target and questions remain about the precise timing and extent of potential rate cuts in 2024.

The U.S. economy increased less than expected in the first quarter of 2024. 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 1.66 percent in the first quarter of 2024. Economists surveyed by Dow Jones expected an increase of 2.4 percent. The Real GDP had increased 3.4 percent in the fourth quarter of 2023. The increase in real GDP primarily reflected increases in consumer spending, residential fixed investment, nonresidential fixed investment, and state and local government spending that were partly offset by a decrease in private inventory investment.

Job growth topped expectations in a sign of continued acceleration for what has been a bustling and resilient labor market. According to the Bureau of Labor Statistics, nonfarm payrolls increased 303,000 for the month, well about the Dow Jones estimated for a rise of 200,000 and higher than the gain of 270,000 in February. The biggest jobs gains were 72,000 in the health care, followed by 71,000 in government sector. The unemployment rate edged lower to 3.8%, even though the labor force participation rate moved higher to 62.7%, a gain of 0.2 percentage point from February. Wages rose 0.3% for March and 4.1% from a year ago, both in line with Wall Street estimates.

U.S. consumer spending increased less than expected during the first quarter as well. The Bureau of Economic Analysis reported that real consumer spending, which accounts for almost 70 percent of the economy, increased 2.5% in the first quarter of 2024, after increasing 3.3 percent in fourth quarter of 2023. Wall Street economists were expecting an increase of 3% during the quarter. Consumer resiliency continues despite higher interest rates and continuing inflation. The personal consumption expenditures price index, a key inflation variable for the Federal Reserve, rose at a 3.4% annualized pace for the quarter, its biggest gain in a year and up from 1.8% in the fourth quarter. Excluding food and energy, core PCE prices rose at a 3.7% rate, both well above the Fed's 2% target. FOMC tends to focus more on core inflation as a stronger indicator of long-term inflation trends.

Furthermore, the core personal consumption expenditures index (PCE index), which the Federal Reserve uses as a key measure of inflation increased more than expected in March 2024, as inflation remains sticky. The PCE rose 0.3% in March, as expected and following a 0.3% rise in February. Year-over-year, headline inflation increased 2.7%, slightly more than the 2.6% gain expected and up from the 2.5% annual gain in February. Excluding food and energy, the core PCE rose 0.3% in March, as expected and following a similar gain in February. Over the past 12 months, core inflation

increased 2.8%, slightly more than the 2.7% increase expected and following a similar gain in February.

The consumer price index rose 0.4% in March, accelerated at a faster than expected pace, pushing the 12-month inflation rate to 3.5% as reported by the Labor Department. Economists surveyed by Dow Jones had been looking for a 0.3% gain for the month and a 3.4% year-over-year level. Energy rose 1.1% in March after increasing 2.3% in February, while shelter costs were higher by 0.4% and up 5.7% from a year ago. Excluding volatile food and energy components, the core CPI also accelerated 0.4% on a monthly basis while rising 3.8% from a year ago.

The Commerce Department reported consumers continued shopping at a more rapid pace than anticipated. According to the Census Bureau, retail sales increase 0.7% for the month of March, considerably faster than the Dow Jones consensus forecast for a 0.3% rise though below the 0.9% in February and more than keeping up with the pace of inflation. The core control group, which strips out several volatile measures increased by 1.1%. A rise in gas prices helped push the headline retail sales number higher, with sales up 2.1% on the month at service stations. However, the biggest growth area for the month was online sales, up 2.7%, while miscellaneous retailers saw an increase of 2.1%.

The Conference Board's Consumer Confidence index fell in March to a four-month low as persistent inflation and the 2024 presidential election made Americans more anxious. The consumer confidence index slipped to 104.7 in March from 104.8 in February. Confidence has improved considerable since last year due to slowing inflation, but it's still well below the pre-pandemic high. Economists had forecast the index to register 106.5 in March.

U.S. manufacturing activity rebounded sharply in March after contracting for sixteen straight months. The index increased to 50.3, the highest and first reading above 50 since September 2022. The survey from the Institute of Supply Management (ISM) suggested the manufacturing sector, which has been battered by higher interest rates, was on the mend, though risks remain from rising raw material prices. A reading above 50 indicates expansion and economists had forecasted a reading of 48.4 for March.

According to the Labor Department's Bureau of Labor Statistics, U.S. producer prices rose 0.2% for the month of March, less than the 0.3% estimate from the Dow Jones consensus and not as much as the 0.6% increase in February. However, on a 12-month basis, the PPI climbed 2.1%, indicating pipeline pressures that could keep inflation elevated. March's gain was pushed by services, which saw a 0.3% increase on the month. Within that category, the index for securities brokerage and other investment related fees jumped 3.1%.

U.S. import prices rose 0.4% in March after a 0.3% gain in February, according to the Labor Department's Bureau of Labor Statistic. It has increased for a third consecutive month amid rises in the costs of energy products and food. In the 12 months through March, import prices rebounded 0.4%., which was the first year-on-year increase since January 2023. Imported fuel prices increased 4.7% in March after rising 1.3% in February. The cost of imported food shot up 1.6% after climbing 0.3% in the prior month. Excluding fuels and food, import prices were unchanged.

According to data released by the Census Bureau, U.S. homebuilding or housing came down by 12.4% in March compared to the previous month to a seasonally adjusted annual rate of 1.02 million units after rising in February to 1.27 million units. On a year-to-year basis, the number of units increased by 21.2% since March 2023. Number of building permits also dropped 4.3% in March from the prior month to a seasonally adjusted annual rate of 1.458 million, the lowest level since July 2023.

U.S existing home sales fell in March 2024 as home prices rose and mortgage rates solidified. According to the National Association of Realtors, existing home sales fell 4.3% in March, hitting a seasonally adjusted annual rate of 4.19 million homes. Sales fell across the majority of the country. Median price of existing home sales have increased 4.8% in 2023, compared to it in 2022.

Sales of newly built homes in the U.S rose in March, posting the biggest increase since December 2022, despite the high mortgage interest rates. New home sales, which make up about 10% of the market, jumped 8.8% last month to a seasonally adjusted annual rate of 693,000, according to U.S Census Bureau and the Department of Housing and Urban Development. The broader US housing market is expected to remain tough for Americans, with mortgage rates poised to stay well above 6% this year.

INTEREST RATES

During the first quarter of 2024, the “FOMC”, met on January 30th and March 19th and maintained the federal funds rate between 5.25-5.50%, a range that has been held steady since September 2023 meeting. In addition, FOMC concluded that interest rate cuts are likely in 2024 but emphasized that it is seeking more data to bring greater confidence that inflation has sustainably moved to its 2% target but questions remain about the precise timing and extent of potential rate cuts in 2024.

The minutes indicates Federal Reserve officials are concern that inflation wasn’t moving lower quickly enough, while easing, wasn’t doing so in a convincing enough fashion down to the central bank’s 2% annual target. FOMC officials noted geopolitical turmoil and rising energy prices remain risks that could push inflation higher. Members also cited the potential that looser policy could add to price pressures and discussed higher-than-expected inflation reading in January and February before the CPI for March was released.

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City’s Operating Pool Portfolio balances increased from \$2.08 billion as of December 31, 2023, to \$2.15 billion as of March 31, 2024. This net balance increase was mainly due to the following: receipt of \$101.33 million in business tax revenues, receipt of \$69.45 million in property tax revenues, offset by debt service payments of approximately \$29.1 million. The remaining balance decrease of approximately \$70.96 million is due to receipt of other revenues, such as Sales Tax offset by operational expenses such as payroll and vendor payments.

PORTFOLIO COMPOSITION

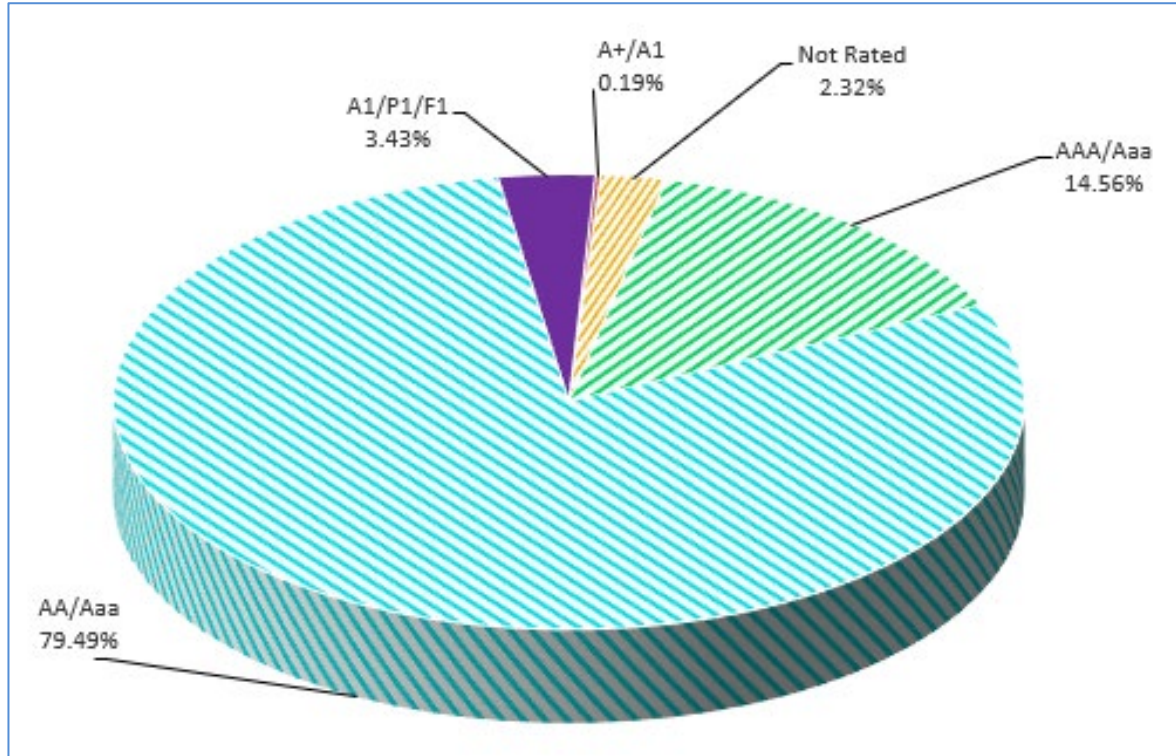
The Portfolio continues to comply with all provisions of the City’s adopted Investment Policy for Fiscal Year 2023-24, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City’s holdings are depicted by credit rating category as of March 31, 2024. Approximately 79.49% of Operating Pool investments were rated in the AA/Aaa category while 14.56% in AAA/Aaa, 2.32% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”), 3.43% in the A1/P1 category and 0.19% in A1/A category. The government agencies were downgraded by Standard and Poor’s Rating Agency to AA+ from AAA in 2011 and S&P has maintained its AA+ rating as of March 31st 2024 Moody’s Investors Service and on August 1st 2023, Fitch Ratings downgraded to AA+ ratings for government agencies.

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

**City of Oakland Operating Pool
Portfolio Credit Quality
(As of 03/31/24)**



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following March 2024 is approximately \$158.25 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	\$ 545,761,443	24.99%
31-180	\$ 783,250,000	35.87%
Total	\$1,328,011,443	60.86%

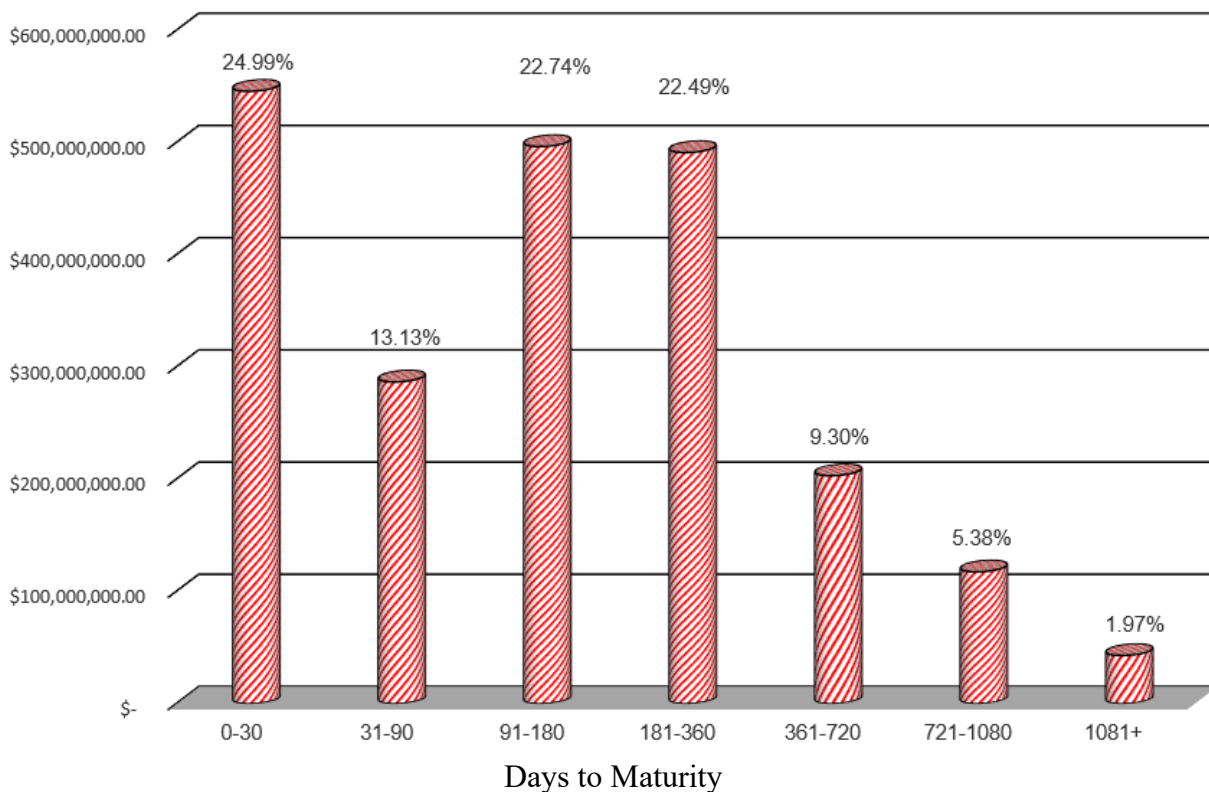
Investments maturing within 180 days include \$50 million in LAIF and \$295 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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 2024	\$2,150,785,430	8.55%
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	

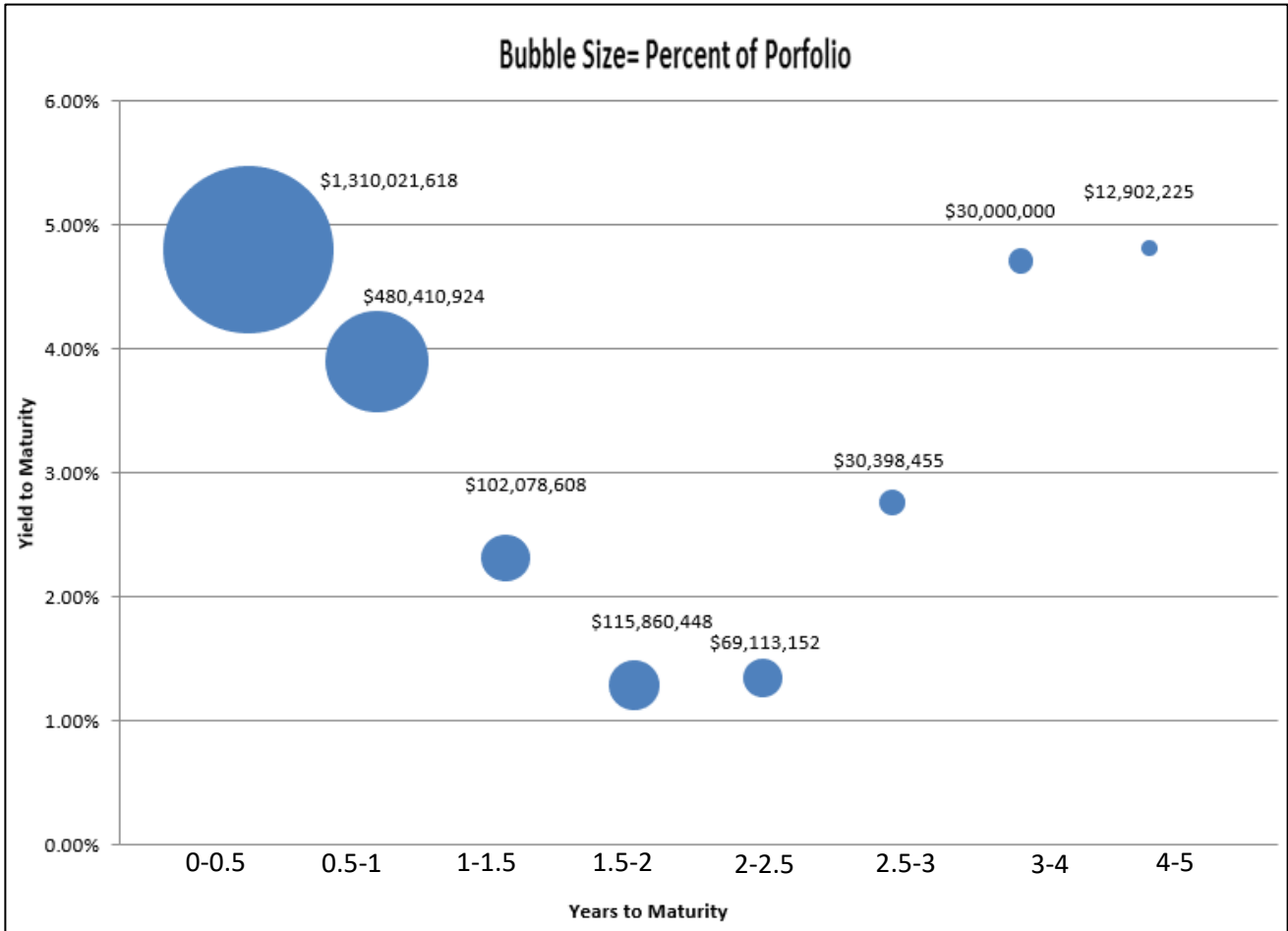
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of March 31, 2024.

**City of Oakland Operating Pool
Portfolio Maturity
(As of 03/31/24)**



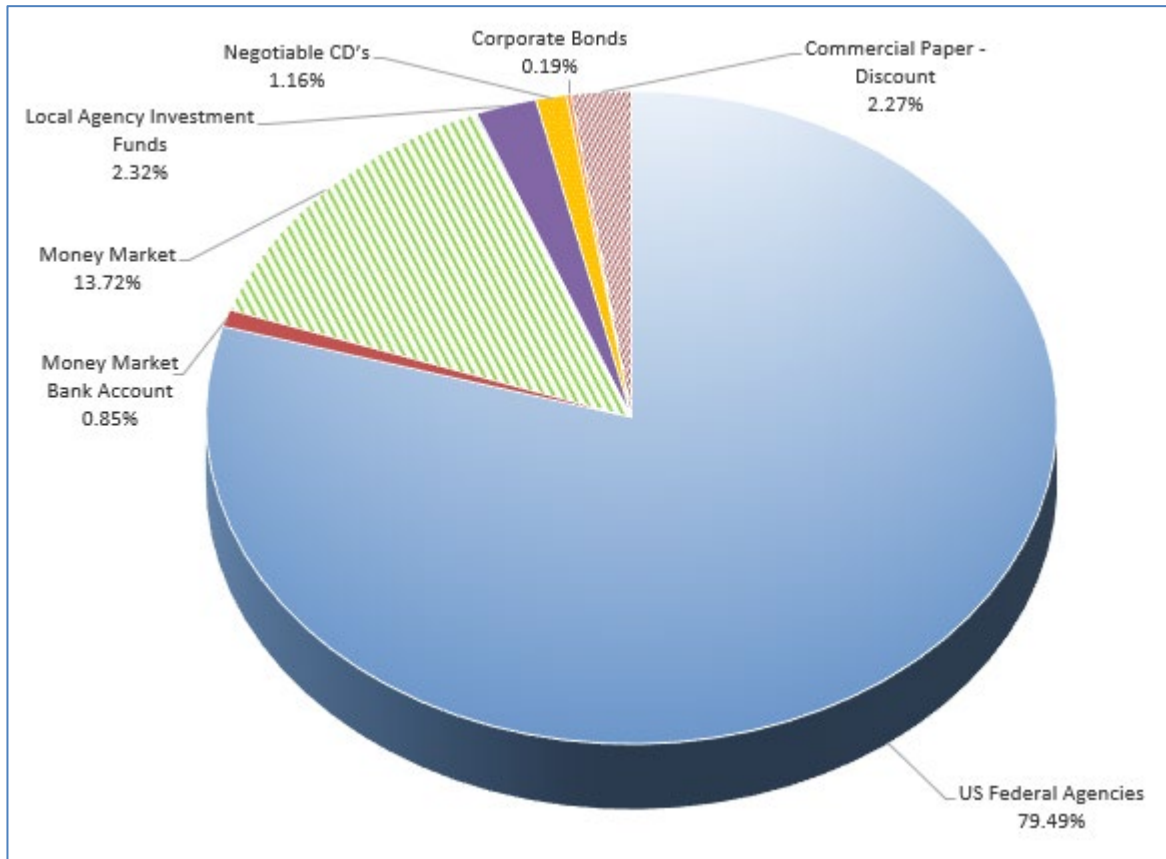
The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that a higher percentage of the portfolio is invested in the front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Pool
Yield to Maturity
(As of 03/31/24)**



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

**City of Oakland Operating Pool
Portfolio Diversity
(As of 03/31/24)**



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

Yield. Total interest earned for the quarter ended March 31, 2024, was \$23,530,090. The effective rate of return on total assets in the Operating Pool Portfolio for month-end March 31, 2024, was 4.52% as compared to 4.40% for December 31, 2023. It continues to be the City's practice to hold investments to maturity rather than to sell. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Pool
Comparative Annualized Yields
(As of 03/31/24)**

As of Month-end	1-year Govt. Agency	LAIF¹	City of Oakland Operating Pool	Alameda County Pool²
January 2024	4.76%	4.01%	4.45%	4.50%
February 2024	5.10%	4.12%	4.53%	4.20%
March 2024	5.14%	4.23%	4.52%	1.99%

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, 2024, was 4.52 percent. The City’s Operating Pool Portfolio had underperformed the 1-year government agency which yielded a rate of 5.14 percent, as the 1-year government agency yield has already priced in future interest rate expectations. The City’s Operating Pool Portfolio outperformed the Local Agency Investment Fund (“LAIF”), which ended the month at 4.23 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for March 2024 of 1.99 percent. The Alameda County Pool had a Portfolio of \$10.5 billion with 697 days to maturity, meanwhile the City’s Operating Pool had an accrual rate of return of 4.52 percent for March 2024. The City Operating Pool had a Portfolio of \$2.15 billion with 220 days to maturity.

As of March 31, 2024, the City Operating Pool’s average days-to-maturity (ADM) was 220 days versus LAIF’s average days-to-maturity (ADM) was 226 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.

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
Accrual Basis				
Total Portfolio		March 31, 2024	December 31, 2023	March 31, 2023
<u>Quarter-End</u>				
Total Interest Earnings	\$	23,530,090	\$ 21,039,759	\$ 16,022,624
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	23,530,090	\$ 21,039,759	\$ 16,022,624
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	65,902,614	\$ 42,372,524	\$ 33,046,055
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	65,902,614	\$ 42,372,524	\$ 33,046,055

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$2.15 billion, which was below book value by \$ 4,146,512. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES				
	Cash Basis		Accrual Basis	
Market Value	\$ 2,146,638,918		Market Value	\$ 2,146,638,918
Original Cost	(2,150,363,612)		Original Cost	(2,150,785,430)
Net Unrealized Gain (Loss)	\$ (3,724,695)		Net Unrealized Gain (Loss)	\$ (4,146,512)

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

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III. CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency’s portfolio increased from a balance of \$14.96 million as of December 31, 2023, to a balance of \$15.97 million as of March 31, 2024. The portfolio increased due to receipt of \$16.35 million for Recognized Obligation Payment Schedule (“ROPS”), offset by debt service/transfer payments of approximately \$15.78 million, and other vendor payments.

PORTFOLIO COMPOSITION

The Portfolio continues to comply with all provisions of the City’s Investment Policy for Fiscal Year 2023-2024, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when possible, in companies that promote the use and production of renewable energy resources and any other type of socially responsible investments.

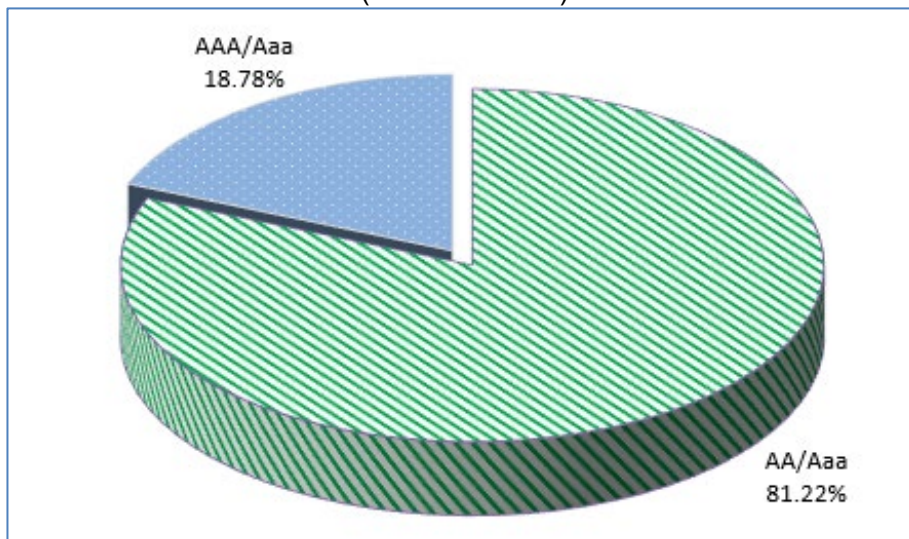
The following discussion addresses the Successor Agency’s investment portfolio characteristics in terms of the Investment Policy’s four objectives of safety, liquidity, diversity, and return. Portfolio detail for each of the months in the current quarter is attached to this report.

Preservation of Capital/Safety

The Successor’s holdings by credit rating category are depicted in the chart below. Approximately 18.78% of Operating Fund investments were rated in the AAA/Aaa, while 81.22% were rated AA/Aaa. The government agencies were downgraded by Standard and Poor’s Rating Agency to AA+ from AAA in 2011 and S&P has maintained its AA+ rating as of March 31st 2024. Moody’s Investors Service and on August 1st 2023, Fitch Ratings downgraded to AA+ ratings for government agencies.

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

**Oakland Successor
Portfolio Credit Quality**
(As of 03/31/24)



Liquidity. Liquidity within the Successor’s Portfolio remains sufficient to meet only debt service needs of the Successor for the next three months and beyond. The debt service payment for the next six months for the Successor is approximately \$15.52 million. The estimated 6-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
April 2024 -September 2024*	
Beg: Available Balance	\$ 15,971,828
ROPS Receipt**	5,548,082
Debt Service (Sept)	(15,520,721)
Debt Service Pledged***	9,810,300
Other expenses	(5,000,000)
Bal: Sept. 2024**	\$ 10,809,488
*Successor Pool Only	
**Estimated	
***DS Pledged per ROPS in February 2024	

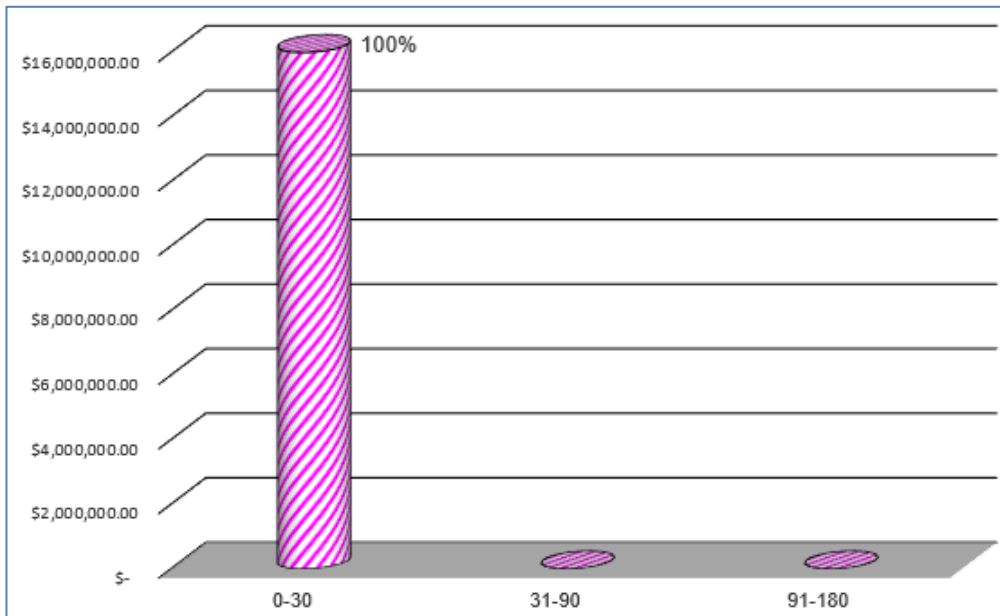
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
March 2024	\$15,971,828	33.47%
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	

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

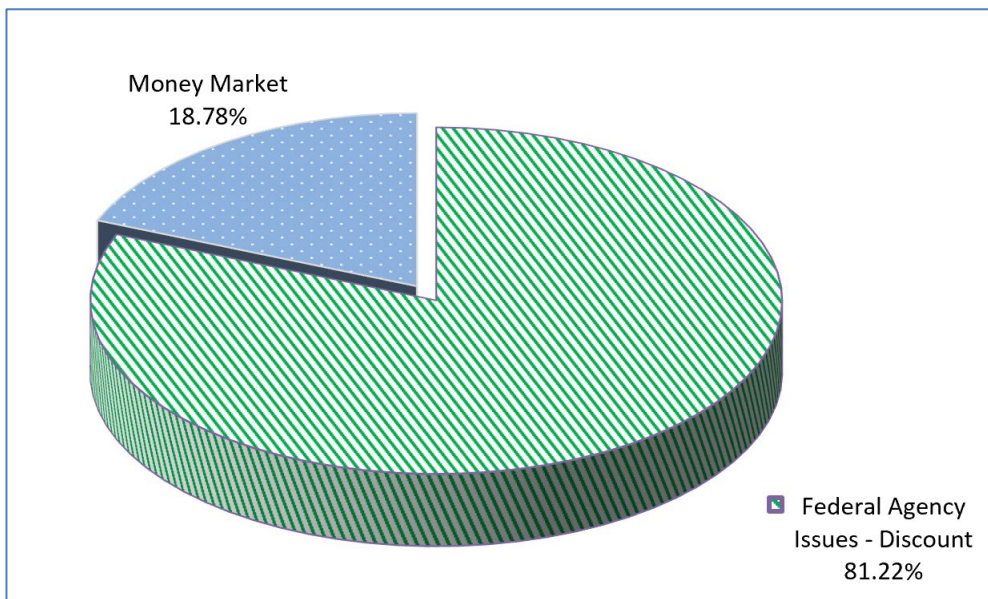
Oakland Successor Agency Portfolio Maturity (As of 03/31/24)



Days to Maturity

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

Oakland Successor Agency Portfolio Diversity (As of 03/31/24)



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

Yield. The Total interest earned for the quarter ended March 31, 2024, was \$323,976. The effective rate of return on total assets in the Successor's Portfolio was 5.30 percent for the month ending March 31, 2024. The Successor's Portfolio outperformed the 1-year government agency which yielded a rate of 5.14 percent as of March 31, 2024. The Successor's Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 4.23 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, 2024, Successor's Portfolio Fund's average days-to-maturity (ADM) was 2 days versus LAIF's average days-to-maturity (ADM) of 226 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields**
(As of 03/31/24)

As of Month-end	1-Year Govt. Agency	LAIF ¹	Successor Agency
January 2024	4.76%	4.01%	5.27%
February 2024	5.10%	4.12%	5.27%
March 2024	5.14%	4.23%	5.30%

¹Effective monthly average return

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
<u>Accrual Basis</u>				
<u>Total Portfolio</u>		<u>March 31, 2024</u>	<u>December 31, 2023</u>	<u>March 31, 2023</u>
<u>Quarter-End</u>				
Total Interest Earnings	\$	323,976	\$ 207,799	\$ 217,932
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	323,976	\$ 207,799	\$ 217,932
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	807,474	\$ 483,498	\$ 479,355
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	807,474	\$ 483,498	\$ 479,355

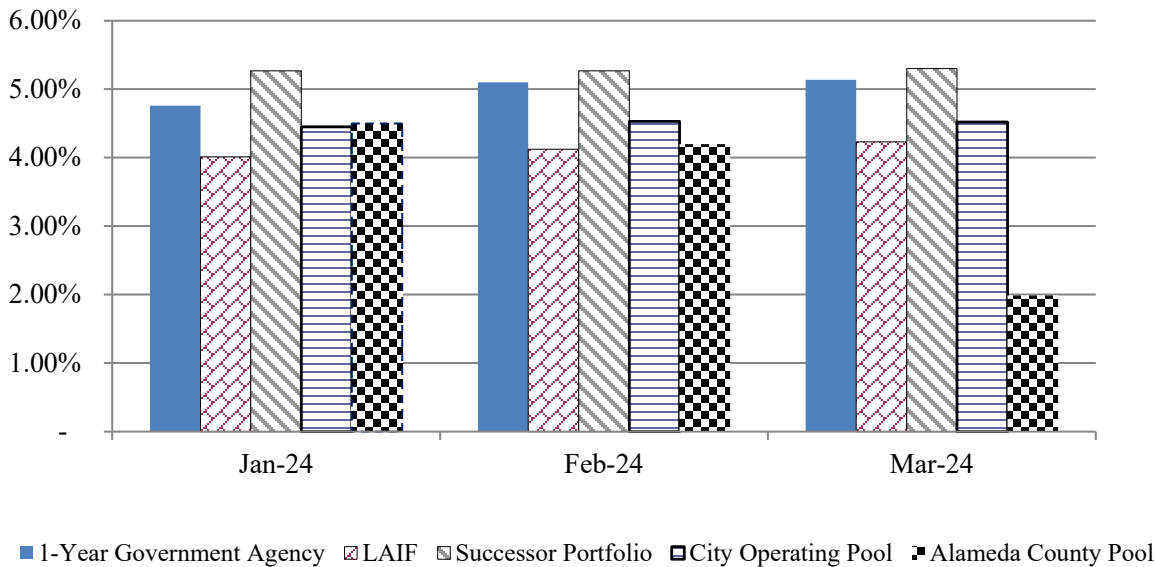
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended March 31, 2024 as \$15.97 million, which was the same as the book value. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES				
	Cash Basis		Accrual Basis	
Market Value	\$	15,971,828	Market Value	\$ 15,971,828
Original Cost		(15,971,828)	Original Cost	(15,971,828)
Net Unrealized Gain (Loss)	\$	-	Net Unrealized Gain (Loss)	\$ -

The following chart shows yield comparisons for the quarter.

Portfolio Earnings Comparison



**Appendix A - City of Oakland
Portfolio Detail for Period
Ended March 31, 2024**



**City Pool Portfolio
Portfolio Management
Portfolio Summary
March 31, 2024**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	473,370,333.33	457,058,131.01	473,260,541.80	22.00	1,276	604	2.599	2.635
Federal Agency Issues - Discount	1,060,000,000.00	1,041,509,632.10	1,028,443,256.24	47.82	213	121	5.198	5.270
Money Market	295,000,000.00	295,000,000.00	295,000,000.00	13.72	1	1	5.165	5.237
Local Agency Investment Funds	50,000,000.00	49,709,563.35	50,000,000.00	2.32	1	1	4.174	4.232
Corporate Bonds	4,000,000.00	3,956,270.64	3,999,661.24	0.19	1,096	78	0.533	0.540
Negotiable CD's	25,000,000.00	24,993,675.00	25,000,000.00	1.16	304	155	5.584	5.662
Federal Agency Issues-Coupon/Bullet	208,200,000.00	206,814,192.88	207,988,714.14	9.67	587	266	4.114	4.171
Commercial Paper - Discount	50,000,000.00	49,336,010.00	48,831,813.89	2.27	159	86	5.494	5.570
Money Market Bank Account	18,261,442.72	18,261,442.72	18,261,442.72	0.85	1	1	5.029	5.099
	2,183,831,776.05	2,146,638,917.70	2,150,785,430.03	100.00%	449	220	4.494	4.556

Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		20,367.05	20,367.05					
Subtotal		20,367.05	20,367.05					
Total Cash and Investments	2,183,831,776.05	2,146,659,284.75	2,150,805,797.08		449	220	4.494	4.556

	March 31 Month Ending	Fiscal Year To Date
Total Earnings		
Current Year	8,165,200.24	65,902,614.01
Average Daily Balance	2,126,219,356.25	2,028,526,016.43
Effective Rate of Return	4.52%	4.31%

Treasury Bureau, Finance Department

Reporting period 03/01/2024-03/31/2024

Run Date: 04/22/2024 - 09:40

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,852,703.18	3,000,000.00	0.780	AA	0.769	441	06/16/2025
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,877,889.17	3,000,000.00	0.700	AA	0.690	350	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,877,889.17	3,000,000.00	0.700	AA	0.690	350	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,787,065.55	3,000,000.00	1.050	AA	1.036	723	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,787,065.55	3,000,000.00	1.050	AA	1.036	723	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,787,065.55	3,000,000.00	1.050	AA	1.036	723	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,787,065.55	3,000,000.00	1.050	AA	1.036	723	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,864,035.41	3,000,000.00	0.710	AA	0.700	385	04/21/2025
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,859,999.39	3,000,000.00	0.730	AA	0.720	413	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,551,389.80	4,997,554.38	0.870	AA	0.878	890	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,734,904.37	3,000,000.00	0.940	AA	0.927	910	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,750,035.80	3,000,000.00	1.430	AA	1.410	966	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,756,697.21	3,000,000.00	1.540	AA	1.519	973	11/30/2026
3133ENWLO	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,990,141.01	3,000,000.00	2.920	AA	2.880	45	05/16/2024
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,943,835.00	4,978,282.89	4.125	AA	4.340	616	12/08/2025
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,956,788.80	5,000,000.00	4.690	AA	4.626	799	06/09/2026
3133EP6G5	56436	FEDERAL FARM CREDIT BANK		03/25/2024	10,000,000.00	10,000,938.40	9,993,295.44	5.000	AA	5.001	358	03/25/2025
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,977,947.95	4,998,329.03	4.500	AA	4.494	231	11/18/2024
3133EPWK7	56277	FEDERAL FARM CREDIT BANK		10/20/2023	3,012,000.00	3,037,768.89	2,952,224.96	4.500	AA	4.936	1,635	09/22/2028
3133EPYW9	56279	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	5,024,959.20	4,990,722.15	5.125	AA	5.180	567	10/20/2025
3133EPZG3	56280	FEDERAL FARM CREDIT BANK		10/23/2023	5,000,000.00	4,995,372.45	5,000,000.00	5.620	AA	5.543	205	10/23/2024
3133EPG90	56314	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,995,225.20	5,000,000.00	5.450	AA	5.375	242	11/29/2024
3133EPG90	56315	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,995,225.20	5,000,000.00	5.450	AA	5.375	242	11/29/2024
3133EPG90	56316	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,995,225.20	5,000,000.00	5.450	AA	5.375	242	11/29/2024
3133EPM28	56331	FEDERAL FARM CREDIT BANK		12/11/2023	5,000,000.00	4,937,109.80	5,000,000.00	4.830	AA	4.764	984	12/11/2026
3133EPN92	56359	FEDERAL FARM CREDIT BANK		12/22/2023	5,000,000.00	4,960,598.20	5,000,000.00	4.860	AA	4.793	1,360	12/22/2027
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,269,083.81	1,333,333.33	0.760	AA	0.750	441	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,774,860.14	3,000,000.00	0.500	AA	0.493	665	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,790,346.11	3,000,000.00	0.750	AA	0.602	666	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,774,274.21	3,000,000.00	0.500	AA	0.493	667	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,775,316.32	3,000,000.00	0.520	AA	0.513	667	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,778,430.20	3,000,000.00	0.580	AA	0.572	667	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,794,031.73	3,000,000.00	0.750	AA	0.533	668	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,775,026.85	3,000,000.00	0.520	AA	0.513	668	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,774,090.82	3,000,000.00	0.600	AA	0.592	682	02/12/2026

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,775,420.30	2,999,887.33	0.625	AA	0.618	687	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,767,182.78	3,000,000.00	0.500	AA	0.493	688	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,771,263.35	3,000,000.00	0.600	AA	0.592	693	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,784,411.21	3,000,000.00	0.750	AA	0.740	694	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,784,411.21	3,000,000.00	0.750	AA	0.740	694	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,776,070.52	3,000,000.00	0.650	AA	0.641	694	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,776,070.52	3,000,000.00	0.650	AA	0.641	694	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,773,386.12	3,000,000.00	0.625	AA	0.616	694	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,772,330.18	3,000,000.00	0.625	AA	0.616	694	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,775,942.54	3,000,000.00	0.500	AA	0.493	695	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,776,377.93	3,000,000.00	0.650	AA	0.641	696	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,799,023.31	3,000,000.00	1.000	AA	0.848	707	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,784,904.05	3,000,000.00	0.920	AA	0.907	721	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,715,347.29	2,925,000.00	1.000	AA	0.986	721	03/23/2026
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,932,283.76	3,000,000.00	0.550	AA	0.542	182	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,786,492.01	3,000,000.00	1.100	AA	1.085	751	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,334,264.05	2,499,481.25	1.250	AA	0.967	757	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,801,891.49	3,000,000.00	1.250	AA	1.011	757	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,781,909.30	3,000,000.00	1.050	AA	1.036	757	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,921,907.45	3,000,000.00	0.625	AA	0.616	210	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,873,095.11	3,000,000.00	0.700	AA	0.690	393	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,800,849.77	3,000,000.00	1.250	AA	1.085	758	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,988,728.82	3,000,000.00	0.400	AA	0.395	28	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,910,854.64	3,000,000.00	0.550	AA	0.542	239	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,801,445.33	3,000,000.00	1.350	AA	0.996	785	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,782,761.57	3,000,000.00	1.050	AA	0.927	786	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,773,114.89	3,000,000.00	1.050	AA	0.952	820	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,898,579.75	2,999,679.76	0.600	AA	0.606	273	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,896,397.94	3,000,000.00	0.500	AA	0.493	273	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,755,829.34	3,000,000.00	1.000	AA	0.986	847	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,078,748.58	3,200,000.00	0.520	AA	0.513	302	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,978,749.98	3,000,000.00	0.400	AA	0.395	53	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,751,231.18	3,000,000.00	1.050	AA	1.036	877	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,400,130.60	3,647,807.47	0.650	AA	0.666	877	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,868,471.57	3,000,000.00	0.570	AA	0.562	360	03/27/2025

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,871,281.40	3,000,000.00	0.550	AA	0.542	361	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,747,575.95	3,000,000.00	1.125	AA	1.110	911	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,747,575.95	3,000,000.00	1.125	AA	1.110	911	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,853,514.62	3,000,000.00	0.800	AA	0.789	455	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,896,445.34	3,000,000.00	0.500	AA	0.493	273	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,730,190.86	3,000,000.00	0.950	AA	0.937	912	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,743,198.23	3,000,000.00	1.000	AA	0.986	912	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,743,383.39	3,000,000.00	1.050	AA	1.036	912	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,929,172.88	3,000,000.00	0.650	AA	0.641	189	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,787,430.29	2,998,455.00	1.625	AA	1.372	940	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,759,735.43	3,000,000.00	1.250	AA	1.233	940	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,127,700.15	3,400,000.00	1.250	AA	1.233	940	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,868,328.95	3,000,000.00	0.820	AA	0.809	392	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,925,111.57	3,000,000.00	0.790	AA	0.779	210	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,950,063.29	3,000,000.00	1.000	AA	0.986	137	08/16/2024
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,920,186.50	3,000,000.00	1.000	AA	0.986	238	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,944,191.57	3,000,000.00	1.000	AA	0.986	149	08/28/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,969,511.30	3,000,000.00	1.000	AA	0.986	88	06/28/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,919,490.14	3,000,000.00	2.000	AA	1.973	332	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,982,108.12	3,000,000.00	1.450	AA	1.430	57	05/28/2024
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,938,544.22	3,000,000.00	3.000	AA	2.959	392	04/28/2025
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,493,520.35	3,500,000.00	2.625	AA	2.578	25	04/26/2024
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,992,711.88	1,999,011.90	4.625	AA	4.606	431	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,387,610.20	3,398,320.24	4.625	AA	4.606	431	06/06/2025
3130AWSB7	56217	FEDERAL HOME LOAN BANK		08/01/2023	5,000,000.00	5,001,440.25	5,000,000.00	5.470	AA	5.470	70	06/10/2024
3130AXZP6	56337	FEDERAL HOME LOAN BANK		12/14/2023	5,000,000.00	4,985,961.50	5,000,000.00	5.300	AA	5.227	1,351	12/13/2027
3130AYC61	56363	FEDERAL HOME LOAN BANK		12/28/2023	5,000,000.00	4,996,474.30	5,000,000.00	5.115	AA	5.053	122	08/01/2024
3130AYFT8	56370	FEDERAL HOME LOAN BANK		01/12/2024	5,000,000.00	4,963,342.00	5,000,000.00	4.500	AA	4.438	1,381	01/12/2028
3130AYPJ9	56380	FEDERAL HOME LOAN BANK		01/26/2024	5,000,000.00	4,968,175.40	5,000,000.00	4.500	AA	4.438	1,395	01/26/2028
3130AYS80	56387	FEDERAL HOME LOAN BANK		02/05/2024	4,500,000.00	4,484,446.56	4,500,000.00	4.800		4.734	675	02/05/2026
3130AYW36	56397	FEDERAL HOME LOAN BANK		02/09/2024	5,000,000.00	4,993,667.55	5,000,000.00	5.000	AA	4.932	312	02/07/2025
3130B02A6	56403	FEDERAL HOME LOAN BANK		02/16/2024	5,000,000.00	4,989,127.20	5,000,000.00	5.125	AA	5.026	319	02/14/2025
3130B0D48	56417	FEDERAL HOME LOAN BANK		03/04/2024	5,000,000.00	4,986,301.00	5,000,000.00	5.100	AA	5.008	702	03/04/2026
3130B0CU1	56418	FEDERAL HOME LOAN BANK		03/04/2024	5,000,000.00	4,995,615.20	5,000,000.00	5.160	AA	5.089	337	03/04/2025
3130B0EA3	56423	FEDERAL HOME LOAN BANK		03/07/2024	5,000,000.00	4,981,252.20	5,000,000.00	4.750	AA	4.681	1,435	03/06/2028

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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												
3130B0EA3	56424	FEDERAL HOME LOAN BANK		03/07/2024	5,000,000.00	4,981,252.20	5,000,000.00	4.750	AA	4.685	1,435	03/06/2028
3130B0FT1	56426	FEDERAL HOME LOAN BANK		03/11/2024	10,000,000.00	10,000,154.70	10,000,000.00	5.130	AA	5.070	221	11/08/2024
3130B0EH8	56428	FEDERAL HOME LOAN BANK		03/12/2024	5,000,000.00	4,993,643.30	5,000,000.00	4.800	AA	4.734	1,806	03/12/2029
3130B0FD6	56430	FEDERAL HOME LOAN BANK		03/13/2024	4,950,000.00	4,918,584.63	4,950,000.00	4.870	AA	4.803	1,807	03/13/2029
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,857,750.11	3,000,000.00	0.750	AA	0.740	422	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,807,179.95	3,000,000.00	0.600	AA	0.592	567	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,799,714.75	3,000,000.00	0.640	AA	0.631	602	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,799,493.20	3,000,000.00	0.650	AA	0.641	604	11/26/2025
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,938,475.85	5,000,000.00	4.050	AA	3.995	514	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,949,977.80	5,000,000.00	4.000	AA	3.952	333	02/28/2025
3134H1AZ6	56234	FEDERAL HOME LOAN MTG CORP		08/28/2023	5,000,000.00	4,999,174.40	5,000,000.00	5.570	AA	5.494	514	08/28/2025
3134H1MK6	56357	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,993,545.70	5,000,000.00	5.400	AA	5.326	994	12/21/2026
3134H1MK6	56358	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,993,545.70	5,000,000.00	5.400	AA	5.326	994	12/21/2026
3134H1QW6	56384	FEDERAL HOME LOAN MTG CORP		02/01/2024	6,500,000.00	6,464,585.79	6,500,000.00	4.800	AA	4.734	669	01/30/2026
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,842,709.58	3,000,000.00	0.700	AA	0.690	476	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,831,852.01	3,000,000.00		AA	0.592	484	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,827,516.11	3,000,000.00	0.570	AA	0.562	504	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,826,371.19	3,000,000.00	0.550	AA	0.542	505	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,824,545.69	2,999,156.67	0.625	AA	0.637	513	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,828,283.63	3,000,000.00	0.650	AA	0.641	511	08/25/2025
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,997,398.70	5,000,000.00	5.270	AA	5.202	71	06/11/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,989,694.00	5,000,000.00	5.000	AA	4.936	147	08/26/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,496,800.65	2,500,000.00	5.100	AA	5.035	151	08/30/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,987,282.70	5,000,000.00	5.000	AA	4.936	207	10/25/2024
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,993,933.30	5,000,000.00	5.150	AAA	5.079	319	02/14/2025
Subtotal and Average			467,999,841.93		473,370,333.33	457,058,131.01	473,260,541.80			2.599	604	

Federal Agency Issues - Discount

313312VK3	56288	Federal Farm Credit Discount		10/31/2023	5,000,000.00	4,990,647.20	4,880,300.00	5.320	AA	5.450	9	04/10/2024
313312ZZ6	56408	Federal Farm Credit Discount		02/26/2024	10,000,000.00	9,825,237.50	9,779,266.67	5.160	AA	5.276	119	07/29/2024
313312A83	56429	Federal Farm Credit Discount		03/12/2024	10,000,000.00	9,816,375.00	9,792,355.56	5.120	AA	5.229	126	08/05/2024
313312WB2	56247	FEDERAL FARM CREDIT BANK		09/14/2023	5,000,000.00	4,979,136.10	4,834,375.00	5.300	AA	5.536	25	04/26/2024
313312WB2	56248	FEDERAL FARM CREDIT BANK		09/14/2023	5,000,000.00	4,979,136.10	4,834,375.00	5.300	AA	5.536	25	04/26/2024
313312B74	56271	FEDERAL FARM CREDIT BANK		10/13/2023	5,000,000.00	4,903,243.75	4,780,022.22	5.210	AA	5.491	133	08/12/2024
313312VA5	56278	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	4,997,122.20	4,878,366.67	5.340	AA	5.473	0	04/01/2024

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Federal Agency Issues - Discount												
313312C99	56284	FEDERAL FARM CREDIT BANK		10/27/2023	5,000,000.00	4,896,181.25	4,783,333.33	5.200	AA	5.478	143	08/22/2024
313312VE7	56286	FEDERAL FARM CREDIT BANK		10/30/2023	5,000,000.00	4,994,244.45	4,883,036.11	5.330	AA	5.458	4	04/05/2024
313312VU1	56294	FEDERAL FARM CREDIT BANK		11/08/2023	5,000,000.00	4,984,172.20	4,880,693.06	5.270	AA	5.399	18	04/19/2024
313312VS6	56295	FEDERAL FARM CREDIT BANK		11/08/2023	5,000,000.00	4,985,611.10	4,882,156.94	5.270	AA	5.397	16	04/17/2024
313312XL9	56325	FEDERAL FARM CREDIT BANK		12/07/2023	10,000,000.00	9,910,100.00	9,750,116.67	5.170	AA	5.303	58	05/29/2024
313312XL9	56326	FEDERAL FARM CREDIT BANK		12/07/2023	10,000,000.00	9,910,100.00	9,750,116.67	5.170	AA	5.303	58	05/29/2024
313312XN5	56342	FEDERAL FARM CREDIT BANK		12/15/2023	10,000,000.00	9,907,200.00	9,762,000.00		AA	5.297	60	05/31/2024
313384VA4	56242	FEDERAL HOME LOAN BANK		09/08/2023	5,000,000.00	4,997,122.20	4,848,504.17	5.295	AA	5.518	0	04/01/2024
313384XY0	56249	FEDERAL HOME LOAN BANK		09/15/2023	5,000,000.00	4,946,915.30	4,803,293.75	5.265	AA	5.525	70	06/10/2024
313384XY0	56251	FEDERAL HOME LOAN BANK		09/18/2023	5,000,000.00	4,946,915.30	4,805,487.50	5.265	AA	5.523	70	06/10/2024
313384WG0	56252	FEDERAL HOME LOAN BANK		09/19/2023	5,000,000.00	4,975,350.00	4,835,312.50	5.270	AA	5.504	30	05/01/2024
313384VA4	56262	FEDERAL HOME LOAN BANK		09/27/2023	5,000,000.00	4,997,122.20	4,862,606.94	5.290	AA	5.499	0	04/01/2024
313384WR6	56269	FEDERAL HOME LOAN BANK		10/12/2023	5,000,000.00	4,968,825.00	4,844,680.56	5.300	AA	5.549	39	05/10/2024
313384VM8	56270	FEDERAL HOME LOAN BANK		10/13/2023	10,000,000.00	9,978,416.70	9,729,275.00	5.355	AA	5.504	11	04/12/2024
313384VJ4	56281	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,973,900.00	4,859,137.50	5.310	AA	5.552	32	05/03/2024
313384XY0	56282	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,946,915.30	4,832,066.67	5.280	AA	5.535	70	06/10/2024
313384XV6	56290	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,949,067.35	4,843,809.72	5.255	AA	5.481	67	06/07/2024
313384XR5	56291	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,951,936.80	4,846,729.17	5.255	AA	5.478	63	06/03/2024
313384VH9	56292	FEDERAL HOME LOAN BANK		11/07/2023	5,000,000.00	4,992,086.10	4,888,012.50	5.270	AA	5.391	7	04/08/2024
313384VD8	56293	FEDERAL HOME LOAN BANK		11/07/2023	5,000,000.00	4,994,963.90	4,890,940.28	5.270	AA	5.388	3	04/04/2024
313384XR5	56296	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,951,936.80	4,849,350.00	5.240	AA	5.460	63	06/03/2024
313384WP0	56297	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,970,275.00	4,867,769.44		AA	5.478	37	05/08/2024
313384VJ4	56299	FEDERAL HOME LOAN BANK		11/10/2023	5,000,000.00	4,973,900.00	4,872,031.25	5.265	AA	5.403	32	05/03/2024
313384XS3	56302	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,951,219.45	4,854,111.11	5.200	AA	5.414	64	06/04/2024
313384WR6	56303	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,968,825.00	4,871,675.00	5.220	AA	5.358	39	05/10/2024
313384XR5	56306	FEDERAL HOME LOAN BANK		11/20/2023	5,000,000.00	4,951,936.80	4,859,397.22	5.165	AA	5.372	63	06/03/2024
313384XV6	56308	FEDERAL HOME LOAN BANK		11/21/2023	5,000,000.00	4,949,067.35	4,856,830.56	5.180	AA	5.390	67	06/07/2024
313384M89	56312	FEDERAL HOME LOAN BANK		11/28/2023	5,000,000.00	4,850,125.00	4,763,641.67	5.020	AA	5.295	214	11/01/2024
313384XL8	56313	FEDERAL HOME LOAN BANK		11/29/2023	10,000,000.00	9,910,100.00	9,735,847.22	5.225	AA	5.367	58	05/29/2024
313384VY2	56317	FEDERAL HOME LOAN BANK		11/29/2023	5,000,000.00	4,981,294.45	4,893,643.06	5.245	AA	5.359	22	04/23/2024
313384XV6	56320	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,898,134.70	9,727,787.50	5.185	AA	5.417	67	06/07/2024
313384XV6	56321	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,898,134.70	9,727,787.50	5.185	AA	5.417	67	06/07/2024
313384WM7	56327	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,943,450.00	9,784,166.67	5.180	AA	5.294	35	05/06/2024
313384YW3	56328	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,863,600.00	9,707,325.00	5.090	AA	5.322	92	07/02/2024
313384XT1	56329	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,901,004.20	9,742,500.00	5.150	AA	5.286	65	06/05/2024

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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												
313384ZC6	56330	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,855,075.00	9,702,208.33	5.105	AA	5.339	98	07/08/2024
313384XV6	56332	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,898,134.70	9,744,179.17	5.145	AA	5.280	67	06/07/2024
313384A58	56333	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,820,612.50	9,671,425.00	5.055	AA	5.294	123	08/02/2024
313384WH8	56334	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,949,250.00	9,795,875.00	5.175	AA	5.283	31	05/02/2024
313384WR6	56338	FEDERAL HOME LOAN BANK		12/14/2023	15,000,000.00	14,906,475.00	14,684,575.00	5.115	AA	5.225	39	05/10/2024
313384E88	56341	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,773,425.00	9,642,008.33	4.845	AA	5.080	158	09/06/2024
313384YC7	56343	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,888,091.70	9,742,773.33	5.088	AA	5.222	74	06/14/2024
313384A58	56345	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,820,612.50	9,683,979.17	4.925	AA	5.153	123	08/02/2024
313384H93	56346	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,611,195.80	14,420,400.00	4.830	AA	5.071	183	10/01/2024
313384A58	56347	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,730,918.75	14,529,275.00	4.955	AA	5.184	123	08/02/2024
313384A58	56349	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,820,612.50	9,686,929.17	4.965	AA	5.195	123	08/02/2024
313384J34	56354	FEDERAL HOME LOAN BANK		12/20/2023	15,000,000.00	14,607,037.50	14,422,200.00	4.815	AA	5.055	185	10/03/2024
313384M89	56355	FEDERAL HOME LOAN BANK		12/20/2023	10,000,000.00	9,700,250.00	9,581,295.83	4.755	AA	5.000	214	11/01/2024
313384A58	56362	FEDERAL HOME LOAN BANK		12/27/2023	15,000,000.00	14,730,918.75	14,552,418.75	4.905	AA	5.127	123	08/02/2024
313384A58	56364	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,820,612.50	9,715,950.00	4.940	AA	5.139	123	08/02/2024
313384B73	56365	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,806,487.50	9,704,638.89	4.900	AA	5.102	133	08/12/2024
313384ZE2	56366	FEDERAL HOME LOAN BANK		01/10/2024	10,000,000.00	9,852,233.30	9,745,048.33	5.043	AA	5.175	100	07/10/2024
313384ZG7	56369	FEDERAL HOME LOAN BANK		01/12/2024	10,000,000.00	9,849,391.70	9,745,503.33	5.034	AA	5.165	102	07/12/2024
313384E54	56372	FEDERAL HOME LOAN BANK		01/17/2024	10,000,000.00	9,777,620.80	9,689,500.00	4.860	AA	5.066	155	09/03/2024
313384M89	56376	FEDERAL HOME LOAN BANK		01/22/2024	10,000,000.00	9,700,250.00	9,626,066.67	4.740	AA	0.000	214	11/01/2024
313384E88	56378	FEDERAL HOME LOAN BANK		01/24/2024	10,000,000.00	9,773,425.00	9,692,388.89	4.900	AA	5.107	158	09/06/2024
313384E88	56381	FEDERAL HOME LOAN BANK		01/26/2024	10,000,000.00	9,773,425.00	9,697,600.00	4.860	AA	5.063	158	09/06/2024
313384J34	56382	FEDERAL HOME LOAN BANK		01/29/2024	10,000,000.00	9,738,025.00	9,669,333.33	4.800	AA	5.011	185	10/03/2024
313384E88	56383	FEDERAL HOME LOAN BANK		01/31/2024	10,000,000.00	9,773,425.00	9,701,612.50	4.905	AA	5.108	158	09/06/2024
313384B73	56388	FEDERAL HOME LOAN BANK		02/07/2024	10,000,000.00	9,806,487.50	9,740,277.78	5.000	AA	5.190	133	08/12/2024
313384F38	56391	FEDERAL HOME LOAN BANK		02/08/2024	10,000,000.00	9,769,229.20	9,707,533.33	4.920	AA	5.122	161	09/09/2024
313384M89	56396	FEDERAL HOME LOAN BANK		02/09/2024	10,000,000.00	9,700,250.00	9,642,377.78	4.840	AA	5.064	214	11/01/2024
313384M89	56399	FEDERAL HOME LOAN BANK		02/13/2024	10,000,000.00	9,700,250.00	9,646,300.00	4.860	AA	5.083	214	11/01/2024
313384E88	56401	FEDERAL HOME LOAN BANK		02/14/2024	10,000,000.00	9,773,425.00	9,712,430.56	5.050	AA	5.255	158	09/06/2024
313384G60	56402	FEDERAL HOME LOAN BANK		02/15/2024	10,000,000.00	9,753,844.40	9,696,313.89	5.015	AA	5.226	172	09/20/2024
313384H93	56404	FEDERAL HOME LOAN BANK		02/21/2024	10,000,000.00	9,740,797.20	9,690,277.78	5.000	AA	5.213	183	10/01/2024
313384A58	56411	FEDERAL HOME LOAN BANK		02/28/2024	10,000,000.00	9,820,612.50	9,777,266.67	5.140	AA	5.257	123	08/02/2024
313384E88	56420	FEDERAL HOME LOAN BANK		03/05/2024	10,000,000.00	9,773,425.00	9,739,715.28	5.065	AA	5.315	158	09/06/2024
313384A58	56425	FEDERAL HOME LOAN BANK		03/08/2024	10,000,000.00	9,820,612.50	9,791,545.83	5.105	AA	5.214	123	08/02/2024
313384A58	56427	FEDERAL HOME LOAN BANK		03/11/2024	10,000,000.00	9,820,612.50	9,795,800.00	5.105	AA	5.211	123	08/02/2024

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Federal Agency Issues - Discount												
313384M89	56433	FEDERAL HOME LOAN BANK		03/20/2024	10,000,000.00	9,700,250.00	9,685,483.33	5.010	AA	5.255	214	11/01/2024
313384M89	56434	FEDERAL HOME LOAN BANK		03/21/2024	10,000,000.00	9,700,250.00	9,690,000.00	4.960	AA	5.201	214	11/01/2024
313384WN5	56437	FEDERAL HOME LOAN BANK		03/26/2024	10,000,000.00	9,942,000.00	9,938,808.33	5.245	AA	5.277	36	05/07/2024
313384YZ6	56221	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,929,668.75	4,764,602.78	5.105	AA	5.391	95	07/05/2024
313384VE6	56223	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,994,244.45	4,825,609.72	5.210	AA	5.481	4	04/05/2024
313384WE5	56225	Federal Home Loan Discount		08/09/2023	5,000,000.00	4,976,977.80	4,810,066.67	5.180	AA	5.453	28	04/29/2024
313384VE6	56246	Federal Home Loan Discount		09/13/2023	5,000,000.00	4,994,244.45	4,848,954.86	5.305	AA	5.528	4	04/05/2024
313384VE6	56253	Federal Home Loan Discount		09/20/2023	5,000,000.00	4,994,244.45	4,854,525.00	5.290	AA	5.507	4	04/05/2024
313384VE6	56260	Federal Home Loan Discount		09/26/2023	5,000,000.00	4,994,244.45	4,859,066.65	5.285	AA	5.498	4	04/05/2024
313384WE5	56261	Federal Home Loan Discount		09/26/2023	5,000,000.00	4,976,977.80	4,841,600.00	5.280	AA	5.509	28	04/29/2024
313384WF2	56283	Federal Home Loan Discount		10/26/2023	5,000,000.00	4,976,258.35	4,862,347.22	5.300	AA	5.539	29	04/30/2024
313384WE5	56298	Federal Home Loan Discount		11/09/2023	5,000,000.00	4,976,977.80	4,874,344.44	5.260	AA	5.396	28	04/29/2024
313384YZ6	56300	Federal Home Loan Discount		11/10/2023	5,000,000.00	4,929,668.75	4,827,945.83	5.205	AA	5.442	95	07/05/2024
313384WE5	56309	Federal Home Loan Discount		11/27/2023	10,000,000.00	9,953,955.60	9,775,844.44	5.240	AA	5.360	28	04/29/2024
313384WE5	56310	Federal Home Loan Discount		11/27/2023	10,000,000.00	9,953,955.60	9,775,844.44	5.240	AA	5.360	28	04/29/2024
313384WF2	56311	Federal Home Loan Discount		11/28/2023	10,000,000.00	9,952,516.70	9,775,844.44	5.240	AA	5.360	29	04/30/2024
313384VE6	56318	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,994,244.45	4,907,660.42	5.235	AA	5.333	4	04/05/2024
313384YZ6	56319	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,929,668.75	4,845,583.33	5.100	AA	5.337	95	07/05/2024
313384VE6	56322	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,988,488.90	9,821,650.00	5.220	AA	5.315	4	04/05/2024
313384YZ6	56323	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,859,337.50	9,698,319.44	5.075	AA	5.308	95	07/05/2024
313384J42	56344	Federal Home Loan Discount		12/15/2023	10,000,000.00	9,736,638.90	9,609,633.33	4.780	AA	5.019	186	10/04/2024
313384YZ6	56356	Federal Home Loan Discount		12/20/2023	10,000,000.00	9,859,337.50	9,723,625.00	5.025	AA	5.248	95	07/05/2024
313384J42	56360	Federal Home Loan Discount		12/22/2023	10,000,000.00	9,736,638.90	9,620,920.83	4.755	AA	4.989	186	10/04/2024
313384YZ6	56361	Federal Home Loan Discount		12/27/2023	15,000,000.00	14,789,006.25	14,604,868.75	4.965	AA	5.181	95	07/05/2024
313384J42	56367	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,604,958.35	14,463,441.67	4.805	AA	5.027	186	10/04/2024
313384YZ6	56368	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,789,006.25	14,630,881.25	5.005	AA	5.131	95	07/05/2024
313384YZ6	56379	Federal Home Loan Discount		01/24/2024	10,000,000.00	9,859,337.50	9,772,252.78	5.030	AA	5.147	95	07/05/2024
313384YZ6	56386	Federal Home Loan Discount		02/05/2024	10,000,000.00	9,859,337.50	9,787,341.67	5.070	AA	5.180	95	07/05/2024
313385AF3	56389	Federal Home Loan Discount		02/07/2024	10,000,000.00	9,618,177.80	9,569,511.11	4.640	AA	4.878	280	01/06/2025
313385AC0	56390	Federal Home Loan Discount		02/08/2024	10,000,000.00	9,622,211.10	9,573,291.67	4.655	AA	4.893	277	01/03/2025
313384J42	56395	Federal Home Loan Discount		02/09/2024	10,000,000.00	9,736,638.90	9,676,055.56	4.900	AA	5.114	186	10/04/2024
313384YZ6	56398	Federal Home Loan Discount		02/12/2024	10,000,000.00	9,859,337.50	9,796,400.00	5.090	AA	5.196	95	07/05/2024
313385BP0	56400	Federal Home Loan Discount		02/14/2024	10,000,000.00	9,579,544.40	9,525,322.22	4.760	AA	5.019	312	02/07/2025
313384A41	56405	Federal Home Loan Discount		02/22/2024	10,000,000.00	9,822,025.00	9,771,693.06	5.105	AA	5.224	122	08/01/2024
313384G29	56406	Federal Home Loan Discount		02/23/2024	10,000,000.00	9,759,438.90	9,711,313.89	5.045	AA	5.250	168	09/16/2024

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Federal Agency Issues - Discount												
313384R43	56407	Federal Home Loan Discount		02/26/2024	10,000,000.00	9,661,750.00	9,619,509.72	4.945	AA	5.183	242	11/29/2024
313385BP0	56409	Federal Home Loan Discount		02/28/2024	10,000,000.00	9,579,544.40	9,536,645.83	4.835	AA	5.095	312	02/07/2025
313384P94	56410	Federal Home Loan Discount		02/28/2024	15,000,000.00	14,515,312.50	14,454,400.00	4.960	AA	5.192	231	11/18/2024
313385AC0	56412	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,622,211.10	9,580,275.00	4.890	AA	5.137	277	01/03/2025
313384R76	56413	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,661,775.00	9,620,279.17	4.935	AA	5.180	245	12/02/2024
313384H36	56414	Federal Home Loan Discount		03/01/2024	10,000,000.00	9,746,851.40	9,707,066.67	5.070	AA	5.320	177	09/25/2024
313384J42	56415	Federal Home Loan Discount		03/01/2024	10,000,000.00	9,736,638.90	9,696,802.78	5.030	AA	5.277	186	10/04/2024
313384S34	56419	Federal Home Loan Discount		03/05/2024	10,000,000.00	9,656,341.70	9,624,333.33	4.900	AA	5.142	249	12/06/2024
313384J42	56431	Federal Home Loan Discount		03/19/2024	15,000,000.00	14,604,958.35	14,581,270.83	5.050	AA	5.298	186	10/04/2024
313384S34	56432	Federal Home Loan Discount		03/20/2024	10,000,000.00	9,656,341.70	9,640,762.50	4.955	AA	5.200	249	12/06/2024
Subtotal and Average			1,000,310,897.22		1,060,000,000.00	1,041,509,632.10	1,028,443,256.24			5.198	121	
Money Market												
SYS52411	52411	Fidelity Inst Government			165,000,000.00	165,000,000.00	165,000,000.00	5.250	AAA	5.178	1	
SYS52471	52471	Morgan Stanley Inst Government			130,000,000.00	130,000,000.00	130,000,000.00	5.220	AAA	5.148	1	
Subtotal and Average			299,354,838.71		295,000,000.00	295,000,000.00	295,000,000.00			5.165	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			50,000,000.00	49,709,563.35	50,000,000.00	4.232		4.174	1	
Subtotal and Average			50,000,000.00		50,000,000.00	49,709,563.35	50,000,000.00			4.174	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,956,270.64	3,999,661.24	0.500	A	0.533	78	06/18/2024
Subtotal and Average			3,999,596.09		4,000,000.00	3,956,270.64	3,999,661.24			0.533	78	
Negotiable CD's												
78015JB30	56268	Royal Bank CN		09/27/2023	10,000,000.00	10,006,840.00	10,000,000.00	5.860	A-1	5.860	80	06/20/2024
78015JDT1	56287	Royal Bank CN		10/30/2023	5,000,000.00	5,005,385.00	5,000,000.00	5.840	A-1	5.840	116	07/26/2024
78015JJB4	56336	Royal Bank CN		12/14/2023	10,000,000.00	9,981,450.00	10,000,000.00	5.180	A-1	5.180	249	12/06/2024
Subtotal and Average			32,741,935.48		25,000,000.00	24,993,675.00	25,000,000.00			5.584	155	
Federal Agency Issues-Coupon/Bullet												
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,784,692.60	4,999,709.72	0.600	AA	0.597	385	04/21/2025
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,935,300.44	2,999,555.67	0.430	AA	0.455	175	09/23/2024

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Federal Agency Issues-Coupon/Bullet												
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,740,161.72	2,985,749.55	0.800	AA	0.986	892	09/10/2026
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,915,423.76	2,999,755.44	0.920	AA	0.919	252	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,915,423.76	2,999,855.33	0.920	AA	0.914	252	12/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,708,186.40	5,748,813.09	1.800	AA	1.875	77	06/17/2024
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,996,012.97	2,999,780.44	2.440	AA	2.564	17	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,996,012.97	2,999,582.01	2.440	AA	2.707	17	04/18/2024
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,986,392.00	3,999,662.50	2.625	AA	2.658	45	05/16/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,987,035.77	2,998,483.59	3.250	AA	3.452	77	06/17/2024
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,982,990.00	4,984,028.26	2.625	AA	5.206	45	05/16/2024
3133EPVY8	56254	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	5,006,941.30	4,986,312.89	5.000	AA	5.129	532	09/15/2025
3133EPWD3	56255	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	5,018,763.20	4,982,559.12	4.875	AA	4.991	749	04/20/2026
3133EPWP6	56257	FEDERAL FARM CREDIT BANK		09/25/2023	5,000,000.00	5,011,311.70	4,999,582.14	5.500	AA	5.445	238	11/25/2024
3133EP3Q6	56416	FEDERAL FARM CREDIT BANK		03/01/2024	10,450,000.00	10,423,601.21	10,424,777.50	4.625	AA	4.733	539	09/22/2025
3133EP4X0	56421	FEDERAL FARM CREDIT BANK		03/06/2024	10,000,000.00	9,997,741.20	9,998,529.72	5.000	AA	4.948	339	03/06/2025
3133EP4X0	56422	FEDERAL FARM CREDIT BANK		03/06/2024	10,000,000.00	9,997,741.20	9,998,206.73	5.000	AA	4.951	339	03/06/2025
3133EPF26	56307	FEDERAL FARM CREDIT BANK		11/20/2023	5,000,000.00	5,003,468.35	5,000,000.00	5.250	AA	5.182	256	12/13/2024
3133EPV77	56371	FEDERAL FARM CREDIT BANK		01/12/2024	10,000,000.00	9,991,221.40	9,994,509.65	4.875	AA	4.930	183	10/01/2024
3133EPX83	56374	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,996,189.55	4,999,964.23	5.000	AA	4.944	184	10/02/2024
3133EPX83	56375	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,996,189.55	5,000,000.00	5.000	AA	4.942	184	10/02/2024
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,911,301.19	2,999,384.24	1.000	AA	1.015	263	12/20/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,980,964.70	2,999,179.51	2.750	AA	2.828	88	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,974,619.60	3,998,906.02	2.750	AA	2.828	88	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,980,964.70	2,996,383.29	2.750	AA	3.225	88	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,980,964.70	2,998,267.10	2.750	AA	2.957	88	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,977,578.35	4,997,056.63	3.125	AA	3.379	74	06/14/2024
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,991,145.15	4,985,681.93	4.750	AA	4.932	438	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,991,145.15	4,994,662.99	4.750	AA	4.775	438	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	4,991,145.15	4,974,986.21	4.750	AA	5.119	438	06/13/2025
3130AWLY4	56232	FEDERAL HOME LOAN BANK		08/23/2023	5,000,000.00	5,009,354.25	4,995,753.04	5.125	AA	5.128	438	06/13/2025
3130AXCB2	56259	FEDERAL HOME LOAN BANK		09/22/2023	5,000,000.00	5,004,342.25	4,999,660.11	5.500	AA	5.440	172	09/20/2024
3130AXU22	56301	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	5,002,735.75	5,000,000.00	5.355	AA	5.292	92	07/02/2024
3130AY5G7	56335	FEDERAL HOME LOAN BANK		12/14/2023	10,000,000.00	10,004,383.80	10,000,000.00	5.300	AA	5.238	122	08/01/2024
3130AY6M3	56348	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,987,482.65	14,995,917.78	5.000	AA	5.001	170	09/18/2024
3130AY7E0	56351	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,990,582.10	10,000,000.00	4.980	AA	4.917	228	11/15/2024
3130AY7E0	56352	FEDERAL HOME LOAN BANK		12/19/2023	5,000,000.00	4,995,291.05	5,000,000.00	4.980	AA	4.917	228	11/15/2024

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Federal Agency Issues-Coupon/Bullet												
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,845,641.45	2,986,901.68	0.500	AA	0.855	442	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,803,749.84	2,966,556.03	0.500	AA	1.199	585	11/07/2025
Subtotal and Average			210,395,160.13		208,200,000.00	206,814,192.88	207,988,714.14			4.114	266	
Commercial Paper - Discount												
62479LE35	56324	MUFG BANK LTD/NY		12/06/2023	10,000,000.00	9,947,080.00	9,774,430.56	5.450	A-1	5.653	32	05/03/2024
62479LE19	56350	MUFG BANK LTD/NY		12/19/2023	10,000,000.00	9,950,040.00	9,799,744.44	5.380	A-1	5.566	30	05/01/2024
62479LGF6	56373	MUFG BANK LTD/NY		01/18/2024	10,000,000.00	9,838,670.00	9,742,438.89	5.180	A-1	5.391	105	07/15/2024
62479LG58	56385	MUFG BANK LTD/NY		02/02/2024	10,000,000.00	9,853,350.00	9,776,700.00	5.220	A-1	5.413	95	07/05/2024
62479LJH9	56435	MUFG BANK LTD/NY		03/21/2024	10,000,000.00	9,746,870.00	9,738,500.00	5.230	A-1	5.445	169	09/17/2024
Subtotal and Average			42,548,910.66		50,000,000.00	49,336,010.00	48,831,813.89			5.494	86	
Money Market Bank Account												
SYS56394	56394	First American Gov Oblig Sweep		10/31/2023	18,261,442.72	18,261,442.72	18,261,442.72	5.099	AAA	5.029	1	
Subtotal and Average			18,868,176.02		18,261,442.72	18,261,442.72	18,261,442.72			5.029	1	
Total and Average			2,126,219,356.25		2,183,831,776.05	2,146,638,917.70	2,150,785,430.03			4.494	220	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
March 31, 2024**

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		20,367.05	20,367.05				0
				Subtotal		20,367.05	20,367.05				
Total Cash and Investments			2,126,219,356.25	2,183,831,776.05		2,146,659,284.75	2,150,805,797.08			4.494	220



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(04/01/2024 - 04/01/2024)	7 Maturities	0 Payments	378,261,442.72	17.32%	377,850,920.50	377,962,372.67
Aging Interval:	1 - 30 days	(04/02/2024 - 05/01/2024)	29 Maturities	0 Payments	167,500,000.00	7.67%	163,538,417.99	166,986,704.21
Aging Interval:	31 - 90 days	(05/02/2024 - 06/30/2024)	45 Maturities	0 Payments	286,750,000.00	13.13%	281,029,822.04	284,653,046.67
Aging Interval:	91 - 180 days	(07/01/2024 - 09/28/2024)	55 Maturities	0 Payments	496,500,000.00	22.74%	484,353,095.15	488,369,447.15
Aging Interval:	181 - 360 days	(09/29/2024 - 03/27/2025)	67 Maturities	0 Payments	491,200,000.00	22.49%	480,399,779.64	480,504,818.62
Aging Interval:	361 - 1080 days	(03/28/2025 - 03/17/2027)	92 Maturities	0 Payments	320,658,333.33	14.68%	320,295,325.88	305,371,950.06
Aging Interval:	1081 days and after	(03/18/2027 -)	9 Maturities	0 Payments	42,962,000.00	1.97%	42,896,251.17	42,790,578.32
			Total for	304 Investments	0 Payments		2,150,363,612.37	2,146,638,917.70



**City Pool Portfolio
Portfolio Management
Portfolio Summary
February 29, 2024**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	462,021,397.16	445,004,194.80	461,914,856.53	21.97	1,255	555	2.460	2.494
Federal Agency Issues - Discount	1,035,000,000.00	1,015,795,576.00	1,003,562,770.83	47.73	217	132	5.211	5.284
Money Market	275,000,000.00	275,000,000.00	275,000,000.00	13.08	1	1	5.159	5.230
Local Agency Investment Funds	50,000,000.00	49,677,156.55	50,000,000.00	2.38	1	1	4.066	4.122
Corporate Bonds	4,000,000.00	3,942,329.52	3,999,526.61	0.19	1,096	109	0.533	0.540
Negotiable CD's	35,000,000.00	35,002,400.00	35,000,000.00	1.66	294	140	5.646	5.724
Federal Agency Issues-Coupon/Bullet	202,750,000.00	201,169,161.85	202,538,905.66	9.63	595	240	4.073	4.129
Commercial Paper - Discount	40,000,000.00	39,423,520.00	39,093,313.89	1.86	154	96	5.506	5.582
Money Market Bank Account	31,537,218.80	31,537,218.80	31,537,218.80	1.50	1	1	5.029	5.099
Investments	2,135,308,615.96	2,096,551,557.52	2,102,646,592.32	100.00%	447	212	4.464	4.526
Cash and Accrued Interest								
Accrued Interest at Purchase		16,311.45	16,311.45					
Subtotal		16,311.45	16,311.45					
Total Cash and Investments	2,135,308,615.96	2,096,567,868.97	2,102,662,903.77		447	212	4.464	4.526
Total Earnings								
	February 29 Month Ending	Fiscal Year To Date						
Current Year	7,462,353.94	57,737,413.77						
Average Daily Balance	2,073,010,399.23	2,016,114,157.69						
Effective Rate of Return	4.53%	4.28%						

Treasury Bureau, Finance Department

Reporting period 02/01/2024-02/29/2024

Run Date: 04/15/2024 - 11:06

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AV3S9	56043	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	5,000,000.00	5,000,000.00	5.250	AA	5.178	0	03/01/2024
3130AV3S9	56044	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	5,000,000.00	5,000,000.00	5.250	AA	5.178	0	03/01/2024
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,997,768.48	3,000,000.00	1.670	AA	1.647	7	03/08/2024
3130AWEM8	56174	FEDERAL HOME LOAN BANK		06/09/2023	10,000,000.00	9,999,578.20	10,000,000.00	5.350	AA	5.289	7	03/08/2024
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,993,237.61	2,999,961.11	0.370	AA	0.398	14	03/15/2024
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,988,879.30	3,000,000.00	0.350	AA	0.345	27	03/28/2024
3134GXYF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,990,442.30	5,000,000.00	3.000	AA	2.960	27	03/28/2024
3130AVBR2	56051	FEDERAL HOME LOAN BANK		03/08/2023	4,601,063.83	4,600,876.47	4,601,063.83	5.510	AA	5.438	31	04/01/2024
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,483,808.65	3,500,000.00	2.625	AA	2.578	56	04/26/2024
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,974,946.55	3,000,000.00	0.400	AA	0.395	59	04/29/2024
3133ENWLO	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,984,868.45	3,000,000.00	2.920	AA	2.880	76	05/16/2024
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,964,479.52	3,000,000.00	0.400	AA	0.395	84	05/24/2024
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,971,053.42	3,000,000.00	1.450	AA	1.430	88	05/28/2024
3130AWSB7	56217	FEDERAL HOME LOAN BANK		08/01/2023	5,000,000.00	4,999,338.90	5,000,000.00	5.470	AA	5.470	101	06/10/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,993,674.30	5,000,000.00	5.270	AA	5.202	102	06/11/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,955,937.53	3,000,000.00	1.000	AA	0.986	119	06/28/2024
3130AYC61	56363	FEDERAL HOME LOAN BANK		12/28/2023	5,000,000.00	4,994,237.45	5,000,000.00	5.115	AA	5.053	153	08/01/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,939,575.62	3,000,000.00	1.000	AA	0.986	168	08/16/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,985,401.15	5,000,000.00	5.000	AA	4.936	178	08/26/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,938,977.03	3,000,000.00	1.000	AA	0.986	180	08/28/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,499,532.48	2,500,000.00	5.100	AA	5.035	182	08/30/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,919,898.98	3,000,000.00	0.550	AA	0.542	213	09/30/2024
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,919,011.55	3,000,000.00	0.650	AA	0.641	220	10/07/2024
3133EPZG3	56280	FEDERAL FARM CREDIT BANK		10/23/2023	5,000,000.00	5,000,475.90	5,000,000.00	5.620	AA	5.543	236	10/23/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,983,228.00	5,000,000.00	5.000	AA	4.936	238	10/25/2024
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,910,886.17	3,000,000.00	0.625	AA	0.616	241	10/28/2024
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,914,054.53	3,000,000.00	0.790	AA	0.779	241	10/28/2024
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,975,008.20	4,998,108.19	4.500	AA	4.494	262	11/18/2024
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,911,025.97	3,000,000.00	1.000	AA	0.986	269	11/25/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,900,035.74	3,000,000.00	0.550	AA	0.542	270	11/26/2024
3133EPG90	56314	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,993,473.25	5,000,000.00	5.450	AA	5.375	273	11/29/2024
3133EPG90	56315	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,993,473.25	5,000,000.00	5.450	AA	5.375	273	11/29/2024
3133EPG90	56316	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,993,473.25	5,000,000.00	5.450	AA	5.375	273	11/29/2024
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,886,728.85	2,999,644.05	0.600	AA	0.606	304	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,884,318.77	3,000,000.00	0.500	AA	0.493	304	12/30/2024
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,884,351.20	3,000,000.00	0.500	AA	0.493	304	12/30/2024

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,066,067.94	3,200,000.00	0.520	AA	0.513	333	01/28/2025
3130AYW36	56397	FEDERAL HOME LOAN BANK		02/09/2024	5,000,000.00	4,993,960.75	5,000,000.00	5.000	AA	4.932	343	02/07/2025
3130B02A6	56403	FEDERAL HOME LOAN BANK		02/16/2024	5,000,000.00	4,989,283.45	5,000,000.00	5.125	AA	5.026	350	02/14/2025
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,988,099.05	5,000,000.00	5.150	AAA	5.079	350	02/14/2025
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,911,422.36	3,000,000.00	2.000	AA	1.973	363	02/27/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,943,026.50	5,000,000.00	4.000	AA	3.952	364	02/28/2025
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,867,624.97	3,000,000.00	0.700	AA	0.690	381	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,867,624.97	3,000,000.00	0.700	AA	0.690	381	03/17/2025
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,863,824.84	3,000,000.00	0.570	AA	0.562	391	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,861,317.26	3,000,000.00	0.550	AA	0.542	392	03/28/2025
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,866,184.82	3,000,000.00	0.710	AA	0.700	416	04/21/2025
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,860,191.33	3,000,000.00	0.820	AA	0.809	423	04/28/2025
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,935,134.72	3,000,000.00	3.000	AA	2.959	423	04/28/2025
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,857,938.30	3,000,000.00	0.700	AA	0.690	424	04/29/2025
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,851,920.42	3,000,000.00	0.730	AA	0.720	444	05/19/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,852,378.94	3,000,000.00	0.750	AA	0.740	453	05/28/2025
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	1,994,200.38	1,998,942.16	4.625	AA	4.606	462	06/06/2025
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,390,140.65	3,398,201.67	4.625	AA	4.606	462	06/06/2025
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,845,025.28	3,000,000.00	0.780	AA	0.769	472	06/16/2025
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,266,361.50	1,333,333.33	0.760	AA	0.750	472	06/16/2025
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,846,192.19	3,000,000.00	0.800	AA	0.789	486	06/30/2025
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,835,161.16	3,000,000.00	0.700	AA	0.690	507	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,824,008.96	3,000,000.00		AA	0.592	515	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,820,076.95	3,000,000.00	0.570	AA	0.562	535	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,818,896.93	3,000,000.00	0.550	AA	0.542	536	08/19/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,821,095.54	3,000,000.00	0.650	AA	0.641	542	08/25/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,816,401.32	2,999,106.67	0.625	AA	0.637	544	08/27/2025
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,933,587.90	5,000,000.00	4.050	AA	3.995	545	08/28/2025
3134H1AZ6	56234	FEDERAL HOME LOAN MTG CORP		08/28/2023	5,000,000.00	4,999,605.05	5,000,000.00	5.570	AA	5.494	545	08/28/2025
3133EPYW9	56279	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	5,023,781.50	4,990,224.24	5.125	AA	5.180	598	10/20/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,802,548.10	3,000,000.00	0.600	AA	0.592	598	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,793,619.29	3,000,000.00	0.640	AA	0.631	633	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,793,479.64	3,000,000.00	0.650	AA	0.641	635	11/26/2025
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,945,993.15	4,977,209.56	4.125	AA	4.340	647	12/08/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,769,196.68	3,000,000.00	0.500	AA	0.493	696	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,784,950.61	3,000,000.00	0.750	AA	0.602	697	01/27/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,768,641.29	3,000,000.00	0.500	AA	0.493	698	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,769,727.56	3,000,000.00	0.520	AA	0.513	698	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,772,973.95	3,000,000.00	0.580	AA	0.572	698	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,788,944.90	3,000,000.00	0.750	AA	0.533	699	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,769,453.09	3,000,000.00	0.520	AA	0.513	699	01/29/2026
3134H1QW6	56384	FEDERAL HOME LOAN MTG CORP		02/01/2024	6,500,000.00	6,466,263.12	6,500,000.00	4.800	AA	4.734	700	01/30/2026
3130AYS80	56387	FEDERAL HOME LOAN BANK		02/05/2024	4,500,000.00	4,479,232.72	4,500,000.00	4.800		4.734	706	02/05/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,768,642.31	3,000,000.00	0.600	AA	0.592	713	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,770,281.24	2,999,882.33	0.625	AA	0.618	718	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,761,731.96	3,000,000.00	0.500	AA	0.493	719	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,766,182.97	3,000,000.00	0.600	AA	0.592	724	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,773,847.46	3,000,000.00	0.750	AA	0.740	725	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,773,847.46	3,000,000.00	0.750	AA	0.740	725	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,771,198.94	3,000,000.00	0.650	AA	0.641	725	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,771,198.94	3,000,000.00	0.650	AA	0.641	725	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,768,409.96	3,000,000.00	0.625	AA	0.616	725	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,767,315.05	3,000,000.00	0.625	AA	0.616	725	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,763,419.61	3,000,000.00	0.500	AA	0.493	726	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,768,183.55	3,000,000.00	0.650	AA	0.641	727	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,788,806.09	3,000,000.00	1.000	AA	0.848	738	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,777,667.87	3,000,000.00	0.920	AA	0.907	752	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,714,753.90	2,925,000.00	1.000	AA	0.986	752	03/23/2026
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,781,992.22	3,000,000.00	1.050	AA	1.036	754	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,781,992.22	3,000,000.00	1.050	AA	1.036	754	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,781,992.22	3,000,000.00	1.050	AA	1.036	754	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,781,992.22	3,000,000.00	1.050	AA	1.036	754	03/25/2026
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,780,001.72	3,000,000.00	1.100	AA	1.085	782	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,329,742.85	2,499,460.42	1.250	AA	0.967	788	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,792,303.64	3,000,000.00	1.250	AA	1.011	788	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,775,014.01	3,000,000.00	1.050	AA	1.036	788	04/28/2026
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,795,426.10	3,000,000.00	1.250	AA	1.085	789	04/29/2026
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,796,352.92	3,000,000.00	1.350	AA	0.996	816	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,776,996.35	3,000,000.00	1.050	AA	0.927	817	05/27/2026
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,948,684.65	5,000,000.00	4.690	AA	4.626	830	06/09/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,767,403.04	3,000,000.00	1.050	AA	0.952	851	06/30/2026
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,746,496.37	3,000,000.00	1.000	AA	0.986	878	07/27/2026

**City Pool Portfolio
Portfolio Management
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February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,742,262.41	3,000,000.00	1.050	AA	1.036	908	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,392,449.90	3,647,731.42	0.650	AA	0.666	908	08/26/2026
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,542,602.05	4,997,470.72	0.870	AA	0.878	921	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,729,974.38	3,000,000.00	0.940	AA	0.927	941	09/28/2026
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,739,585.87	3,000,000.00	1.125	AA	1.110	942	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,739,585.87	3,000,000.00	1.125	AA	1.110	942	09/29/2026
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,725,148.37	3,000,000.00	0.950	AA	0.937	943	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,728,765.71	3,000,000.00	1.000	AA	0.986	943	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,732,380.26	3,000,000.00	1.050	AA	1.036	943	09/30/2026
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,783,222.49	2,998,405.00	1.625	AA	1.372	971	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,740,855.41	3,000,000.00	1.250	AA	1.233	971	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,106,302.80	3,400,000.00	1.250	AA	1.233	971	10/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,746,017.09	3,000,000.00	1.430	AA	1.410	997	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,752,820.73	3,000,000.00	1.540	AA	1.519	1,004	11/30/2026
3133EPM28	56331	FEDERAL FARM CREDIT BANK		12/11/2023	5,000,000.00	4,938,744.85	5,000,000.00	4.830	AA	4.764	1,015	12/11/2026
3134H1MK6	56357	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,991,899.30	5,000,000.00	5.400	AA	5.326	1,025	12/21/2026
3134H1MK6	56358	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	4,991,899.30	5,000,000.00	5.400	AA	5.326	1,025	12/21/2026
3130AXZP6	56337	FEDERAL HOME LOAN BANK		12/14/2023	5,000,000.00	4,982,303.80	5,000,000.00	5.300	AA	5.227	1,382	12/13/2027
3133EPN92	56359	FEDERAL FARM CREDIT BANK		12/22/2023	5,000,000.00	4,958,723.55	5,000,000.00	4.860	AA	4.793	1,391	12/22/2027
3130AYFT8	56370	FEDERAL HOME LOAN BANK		01/12/2024	5,000,000.00	4,963,418.65	5,000,000.00	4.500	AA	4.438	1,412	01/12/2028
3130AYPJ9	56380	FEDERAL HOME LOAN BANK		01/26/2024	5,000,000.00	4,967,340.90	5,000,000.00	4.500	AA	4.438	1,426	01/26/2028
3133EPWK7	56277	FEDERAL FARM CREDIT BANK		10/20/2023	3,012,000.00	3,024,396.22	2,951,111.83	4.500	AA	4.936	1,666	09/22/2028
Subtotal and Average			504,847,936.30		462,021,397.16	445,004,194.80	461,914,856.53			2.460	555	

Federal Agency Issues - Discount												
313384TT6	56045	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,999,269.45	4,743,232.64	5.065	AA	5.357	0	03/01/2024
313384TT6	56164	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,999,269.45	4,809,875.00	5.070	AA	5.325	0	03/01/2024
313384TT6	56165	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,999,269.45	4,809,875.00	5.070	AA	5.325	0	03/01/2024
313384TT6	56168	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,999,269.45	4,811,469.44	5.065	AA	5.318	0	03/01/2024
313384TT6	56204	Federal Home Loan Discount		07/13/2023	5,000,000.00	4,999,269.45	4,833,733.33	5.160	AA	5.424	0	03/01/2024
313384TT6	56224	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,999,269.45	4,850,077.78	5.240	AA	5.506	0	03/01/2024
313384TT6	56238	Federal Home Loan Discount		09/06/2023	5,000,000.00	4,999,269.45	4,869,585.42	5.305	AA	5.447	0	03/01/2024
313384TW9	56218	Federal Home Loan Discount		08/04/2023	5,000,000.00	4,997,077.80	4,844,391.67	5.260	AA	5.529	3	03/04/2024
313384TW9	56289	Federal Home Loan Discount		10/31/2023	5,000,000.00	4,997,077.80	4,907,899.31	5.305	AA	5.405	3	03/04/2024
313312TY6	56229	Federal Farm Credit Discount		08/14/2023	5,000,000.00	4,995,616.65	4,849,666.67	5.280	AA	5.550	5	03/06/2024
313384UA5	56200	Federal Home Loan Discount		07/06/2023	5,000,000.00	4,994,155.55	4,822,162.50	5.205	AA	5.476	7	03/08/2024

Portfolio POOL
AP

**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	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313384UA5	56222	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,994,155.55	4,844,983.33	5.240	AA	5.508	7	03/08/2024
313384UA5	56241	Federal Home Loan Discount		09/07/2023	5,000,000.00	4,994,155.55	4,864,783.33	5.320	AA	5.529	7	03/08/2024
313384UA5	56244	Federal Home Loan Discount		09/12/2023	5,000,000.00	4,994,155.55	4,868,477.78	5.320	AA	5.464	7	03/08/2024
313384UA5	56264	Federal Home Loan Discount		09/28/2023	5,000,000.00	4,994,155.55	4,880,750.00	5.300	AA	5.429	7	03/08/2024
313312UD0	56266	Federal Farm Credit Discount		10/11/2023	5,000,000.00	4,991,963.90	4,887,055.56	5.350	AA	5.474	10	03/11/2024
313384UD9	56189	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,991,963.90	4,817,600.00	5.130	AA	5.384	10	03/11/2024
313384UD9	56198	Federal Home Loan Discount		07/05/2023	5,000,000.00	4,991,963.90	4,820,486.11	5.170	AA	5.439	10	03/11/2024
313312UE8	56272	FEDERAL FARM CREDIT BANK		10/16/2023	5,000,000.00	4,991,233.35	4,890,233.33	5.340	AA	5.460	11	03/12/2024
313384UW7	56095	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,979,544.45	4,777,120.83	4.470	AA	4.703	27	03/28/2024
313312VA5	56278	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	4,976,688.90	4,878,366.67	5.340	AA	5.473	31	04/01/2024
313384VA4	56242	FEDERAL HOME LOAN BANK		09/08/2023	5,000,000.00	4,976,688.90	4,848,504.17	5.295	AA	5.518	31	04/01/2024
313384VA4	56262	FEDERAL HOME LOAN BANK		09/27/2023	5,000,000.00	4,976,688.90	4,862,606.94	5.290	AA	5.499	31	04/01/2024
313384VD8	56293	FEDERAL HOME LOAN BANK		11/07/2023	5,000,000.00	4,974,503.45	4,890,940.28	5.270	AA	5.388	34	04/04/2024
313312VE7	56286	FEDERAL FARM CREDIT BANK		10/30/2023	5,000,000.00	4,973,775.00	4,883,036.11	5.330	AA	5.458	35	04/05/2024
313384VE6	56223	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,973,775.00	4,825,609.72	5.210	AA	5.481	35	04/05/2024
313384VE6	56246	Federal Home Loan Discount		09/13/2023	5,000,000.00	4,973,775.00	4,848,954.86	5.305	AA	5.528	35	04/05/2024
313384VE6	56253	Federal Home Loan Discount		09/20/2023	5,000,000.00	4,973,775.00	4,854,525.00	5.290	AA	5.507	35	04/05/2024
313384VE6	56260	Federal Home Loan Discount		09/26/2023	5,000,000.00	4,973,775.00	4,859,066.65	5.285	AA	5.498	35	04/05/2024
313384VE6	56318	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,973,775.00	4,907,660.42	5.235	AA	5.333	35	04/05/2024
313384VE6	56322	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,947,550.00	9,821,650.00	5.220	AA	5.315	35	04/05/2024
313384VH9	56292	FEDERAL HOME LOAN BANK		11/07/2023	5,000,000.00	4,971,589.60	4,888,012.50	5.270	AA	5.391	38	04/08/2024
313312VK3	56288	Federal Farm Credit Discount		10/31/2023	5,000,000.00	4,970,132.65	4,880,300.00	5.320	AA	5.450	40	04/10/2024
313384VM8	56270	FEDERAL HOME LOAN BANK		10/13/2023	10,000,000.00	9,937,351.40	9,729,275.00	5.355	AA	5.504	42	04/12/2024
313312VS6	56295	FEDERAL FARM CREDIT BANK		11/08/2023	5,000,000.00	4,965,033.35	4,882,156.94	5.270	AA	5.397	47	04/17/2024
313312VU1	56294	FEDERAL FARM CREDIT BANK		11/08/2023	5,000,000.00	4,963,576.40	4,880,693.06	5.270	AA	5.399	49	04/19/2024
313384VY2	56317	FEDERAL HOME LOAN BANK		11/29/2023	5,000,000.00	4,960,662.50	4,893,643.06	5.245	AA	5.359	53	04/23/2024
313312WB2	56247	FEDERAL FARM CREDIT BANK		09/14/2023	5,000,000.00	4,958,477.10	4,834,375.00	5.300	AA	5.536	56	04/26/2024
313312WB2	56248	FEDERAL FARM CREDIT BANK		09/14/2023	5,000,000.00	4,958,477.10	4,834,375.00	5.300	AA	5.536	56	04/26/2024
313384WE5	56225	Federal Home Loan Discount		08/09/2023	5,000,000.00	4,956,291.65	4,810,066.67	5.180	AA	5.453	59	04/29/2024
313384WE5	56261	Federal Home Loan Discount		09/26/2023	5,000,000.00	4,956,291.65	4,841,600.00	5.280	AA	5.509	59	04/29/2024
313384WE5	56298	Federal Home Loan Discount		11/09/2023	5,000,000.00	4,956,291.65	4,874,344.44	5.260	AA	5.396	59	04/29/2024
313384WE5	56309	Federal Home Loan Discount		11/27/2023	10,000,000.00	9,912,583.30	9,775,844.44	5.240	AA	5.360	59	04/29/2024
313384WE5	56310	Federal Home Loan Discount		11/27/2023	10,000,000.00	9,912,583.30	9,775,844.44	5.240	AA	5.360	59	04/29/2024
313384WF2	56283	Federal Home Loan Discount		10/26/2023	5,000,000.00	4,955,563.20	4,862,347.22	5.300	AA	5.539	60	04/30/2024
313384WF2	56311	Federal Home Loan Discount		11/28/2023	10,000,000.00	9,911,126.40	9,775,844.44	5.240	AA	5.360	60	04/30/2024
313384WG0	56252	FEDERAL HOME LOAN BANK		09/19/2023	5,000,000.00	4,955,136.10	4,835,312.50	5.270	AA	5.504	61	05/01/2024

**City Pool Portfolio
Portfolio Management
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February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Discount												
313384WH8	56334	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,908,825.00	9,795,875.00	5.175	AA	5.283	62	05/02/2024
313384WJ4	56281	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,953,688.90	4,859,137.50	5.310	AA	5.552	63	05/03/2024
313384WJ4	56299	FEDERAL HOME LOAN BANK		11/10/2023	5,000,000.00	4,953,688.90	4,872,031.25	5.265	AA	5.403	63	05/03/2024
313384WM7	56327	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,903,036.10	9,784,166.67	5.180	AA	5.294	66	05/06/2024
313384WP0	56297	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,950,070.85	4,867,769.44		AA	5.478	68	05/08/2024
313384WR6	56269	FEDERAL HOME LOAN BANK		10/12/2023	5,000,000.00	4,948,623.60	4,844,680.56	5.300	AA	5.549	70	05/10/2024
313384WR6	56303	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,948,623.60	4,871,675.00	5.220	AA	5.358	70	05/10/2024
313384WR6	56338	FEDERAL HOME LOAN BANK		12/14/2023	15,000,000.00	14,845,870.80	14,684,575.00	5.115	AA	5.225	70	05/10/2024
313312XL9	56325	FEDERAL FARM CREDIT BANK		12/07/2023	10,000,000.00	9,869,750.00	9,750,116.67	5.170	AA	5.303	89	05/29/2024
313312XL9	56326	FEDERAL FARM CREDIT BANK		12/07/2023	10,000,000.00	9,869,750.00	9,750,116.67	5.170	AA	5.303	89	05/29/2024
313384XL8	56313	FEDERAL HOME LOAN BANK		11/29/2023	10,000,000.00	9,869,750.00	9,735,847.22	5.225	AA	5.367	89	05/29/2024
313312XN5	56342	FEDERAL FARM CREDIT BANK		12/15/2023	10,000,000.00	9,866,855.60	9,762,000.00		AA	5.297	91	05/31/2024
313384XR5	56291	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,931,718.75	4,846,729.17	5.255	AA	5.478	94	06/03/2024
313384XR5	56296	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,931,718.75	4,849,350.00	5.240	AA	5.460	94	06/03/2024
313384XR5	56306	FEDERAL HOME LOAN BANK		11/20/2023	5,000,000.00	4,931,718.75	4,859,397.22	5.165	AA	5.372	94	06/03/2024
313384XS3	56302	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,931,000.00	4,854,111.11	5.200	AA	5.414	95	06/04/2024
313384XT1	56329	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,860,562.50	9,742,500.00	5.150	AA	5.286	96	06/05/2024
313384XV6	56290	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,928,843.75	4,843,809.72	5.255	AA	5.481	98	06/07/2024
313384XV6	56308	FEDERAL HOME LOAN BANK		11/21/2023	5,000,000.00	4,928,843.75	4,856,830.56	5.180	AA	5.390	98	06/07/2024
313384XV6	56320	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,857,687.50	9,727,787.50	5.185	AA	5.417	98	06/07/2024
313384XV6	56321	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,857,687.50	9,727,787.50	5.185	AA	5.417	98	06/07/2024
313384XV6	56332	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,857,687.50	9,744,179.17	5.145	AA	5.280	98	06/07/2024
313384XY0	56249	FEDERAL HOME LOAN BANK		09/15/2023	5,000,000.00	4,926,687.50	4,803,293.75	5.265	AA	5.525	101	06/10/2024
313384XY0	56251	FEDERAL HOME LOAN BANK		09/18/2023	5,000,000.00	4,926,687.50	4,805,487.50	5.265	AA	5.523	101	06/10/2024
313384XY0	56282	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,926,687.50	4,832,066.67	5.280	AA	5.535	101	06/10/2024
313384YC7	56343	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,847,625.00	9,742,773.33	5.088	AA	5.222	105	06/14/2024
313384YW3	56328	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,823,644.40	9,707,325.00	5.090	AA	5.322	123	07/02/2024
313384YZ6	56221	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,909,688.90	4,764,602.78	5.105	AA	5.391	126	07/05/2024
313384YZ6	56300	Federal Home Loan Discount		11/10/2023	5,000,000.00	4,909,688.90	4,827,945.83	5.205	AA	5.442	126	07/05/2024
313384YZ6	56319	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,909,688.90	4,845,583.33	5.100	AA	5.337	126	07/05/2024
313384YZ6	56323	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,819,377.80	9,698,319.44	5.075	AA	5.308	126	07/05/2024
313384YZ6	56356	Federal Home Loan Discount		12/20/2023	10,000,000.00	9,819,377.80	9,723,625.00	5.025	AA	5.248	126	07/05/2024
313384YZ6	56361	Federal Home Loan Discount		12/27/2023	15,000,000.00	14,729,066.70	14,604,868.75	4.965	AA	5.181	126	07/05/2024
313384YZ6	56368	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,729,066.70	14,630,881.25	5.005	AA	5.131	126	07/05/2024
313384YZ6	56379	Federal Home Loan Discount		01/24/2024	10,000,000.00	9,819,377.80	9,772,252.78	5.030	AA	5.147	126	07/05/2024
313384YZ6	56386	Federal Home Loan Discount		02/05/2024	10,000,000.00	9,819,377.80	9,787,341.67	5.070	AA	5.180	126	07/05/2024

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Federal Agency Issues - Discount												
313384YZ6	56398	Federal Home Loan Discount		02/12/2024	10,000,000.00	9,819,377.80	9,796,400.00	5.090	AA	5.196	126	07/05/2024
313384ZC6	56330	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,815,111.10	9,702,208.33	5.105	AA	5.339	129	07/08/2024
313384ZE2	56366	FEDERAL HOME LOAN BANK		01/10/2024	10,000,000.00	9,812,266.70	9,745,048.33	5.043	AA	5.175	131	07/10/2024
313384ZG7	56369	FEDERAL HOME LOAN BANK		01/12/2024	10,000,000.00	9,809,422.20	9,745,503.33	5.034	AA	5.165	133	07/12/2024
313312ZZ6	56408	Federal Farm Credit Discount		02/26/2024	10,000,000.00	9,785,244.40	9,779,266.67	5.160	AA	5.276	150	07/29/2024
313384A41	56405	Federal Home Loan Discount		02/22/2024	10,000,000.00	9,781,405.60	9,771,693.06	5.105	AA	5.224	153	08/01/2024
313384A58	56333	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,779,986.10	9,671,425.00	5.055	AA	5.294	154	08/02/2024
313384A58	56345	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,779,986.10	9,683,979.17	4.925	AA	5.153	154	08/02/2024
313384A58	56347	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,669,979.15	14,529,275.00	4.955	AA	5.184	154	08/02/2024
313384A58	56349	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,779,986.10	9,686,929.17	4.965	AA	5.195	154	08/02/2024
313384A58	56362	FEDERAL HOME LOAN BANK		12/27/2023	15,000,000.00	14,669,979.15	14,552,418.75	4.905	AA	5.127	154	08/02/2024
313384A58	56364	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,779,986.10	9,715,950.00	4.940	AA	5.139	154	08/02/2024
313384A58	56411	FEDERAL HOME LOAN BANK		02/28/2024	10,000,000.00	9,779,986.10	9,777,266.67	5.140	AA	5.257	154	08/02/2024
313312B74	56271	FEDERAL FARM CREDIT BANK		10/13/2023	5,000,000.00	4,882,895.85	4,780,022.22	5.210	AA	5.491	164	08/12/2024
313384B73	56365	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,765,791.70	9,704,638.89	4.900	AA	5.102	164	08/12/2024
313384B73	56388	FEDERAL HOME LOAN BANK		02/07/2024	10,000,000.00	9,765,791.70	9,740,277.78	5.000	AA	5.190	164	08/12/2024
313312C99	56284	FEDERAL FARM CREDIT BANK		10/27/2023	5,000,000.00	4,875,798.60	4,783,333.33	5.200	AA	5.478	174	08/22/2024
313384E54	56372	FEDERAL HOME LOAN BANK		01/17/2024	10,000,000.00	9,736,641.70	9,689,500.00	4.860	AA	5.066	186	09/03/2024
313384E88	56341	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,732,416.70	9,642,008.33	4.845	AA	5.080	189	09/06/2024
313384E88	56378	FEDERAL HOME LOAN BANK		01/24/2024	10,000,000.00	9,732,416.70	9,692,388.89	4.900	AA	5.107	189	09/06/2024
313384E88	56381	FEDERAL HOME LOAN BANK		01/26/2024	10,000,000.00	9,732,416.70	9,697,600.00	4.860	AA	5.063	189	09/06/2024
313384E88	56383	FEDERAL HOME LOAN BANK		01/31/2024	10,000,000.00	9,732,416.70	9,701,612.50	4.905	AA	5.108	189	09/06/2024
313384E88	56401	FEDERAL HOME LOAN BANK		02/14/2024	10,000,000.00	9,732,416.70	9,712,430.56	5.050	AA	5.255	189	09/06/2024
313384F38	56391	FEDERAL HOME LOAN BANK		02/08/2024	10,000,000.00	9,728,191.70	9,707,533.33	4.920	AA	5.122	192	09/09/2024
313384G29	56406	Federal Home Loan Discount		02/23/2024	10,000,000.00	9,718,333.30	9,711,313.89	5.045	AA	5.250	199	09/16/2024
313384G60	56402	FEDERAL HOME LOAN BANK		02/15/2024	10,000,000.00	9,712,700.00	9,696,313.89	5.015	AA	5.226	203	09/20/2024
313384H93	56346	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,555,218.80	14,420,400.00	4.830	AA	5.071	214	10/01/2024
313384H93	56404	FEDERAL HOME LOAN BANK		02/21/2024	10,000,000.00	9,703,479.20	9,690,277.78	5.000	AA	5.213	214	10/01/2024
313384J34	56354	FEDERAL HOME LOAN BANK		12/20/2023	15,000,000.00	14,551,081.20	14,422,200.00	4.815	AA	5.055	216	10/03/2024
313384J34	56382	FEDERAL HOME LOAN BANK		01/29/2024	10,000,000.00	9,700,720.80	9,669,333.33	4.800	AA	5.011	216	10/03/2024
313384J42	56344	Federal Home Loan Discount		12/15/2023	10,000,000.00	9,699,341.70	9,609,633.33	4.780	AA	5.019	217	10/04/2024
313384J42	56360	Federal Home Loan Discount		12/22/2023	10,000,000.00	9,699,341.70	9,620,920.83	4.755	AA	4.989	217	10/04/2024
313384J42	56367	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,549,012.55	14,463,441.67	4.805	AA	5.027	217	10/04/2024
313384J42	56395	Federal Home Loan Discount		02/09/2024	10,000,000.00	9,699,341.70	9,676,055.56	4.900	AA	5.114	217	10/04/2024
313384M89	56312	FEDERAL HOME LOAN BANK		11/28/2023	5,000,000.00	4,832,241.65	4,763,641.67	5.020	AA	5.295	245	11/01/2024
313384M89	56355	FEDERAL HOME LOAN BANK		12/20/2023	10,000,000.00	9,664,483.30	9,581,295.83	4.755	AA	5.000	245	11/01/2024

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Federal Agency Issues - Discount												
313384M89	56376	FEDERAL HOME LOAN BANK		01/22/2024	10,000,000.00	9,664,483.30	9,626,066.67	4.740	AA	0.000	245	11/01/2024
313384M89	56396	FEDERAL HOME LOAN BANK		02/09/2024	10,000,000.00	9,664,483.30	9,642,377.78	4.840	AA	5.064	245	11/01/2024
313384M89	56399	FEDERAL HOME LOAN BANK		02/13/2024	10,000,000.00	9,664,483.30	9,646,300.00	4.860	AA	5.083	245	11/01/2024
313384P94	56410	Federal Home Loan Discount		02/28/2024	15,000,000.00	14,461,945.80	14,454,400.00	4.960	AA	5.192	262	11/18/2024
313384R43	56407	Federal Home Loan Discount		02/26/2024	10,000,000.00	9,626,294.40	9,619,509.72	4.945	AA	5.183	273	11/29/2024
313384R76	56413	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,623,356.90	9,620,279.17	4.935	AA	5.180	276	12/02/2024
313385AC0	56390	Federal Home Loan Discount		02/08/2024	10,000,000.00	9,606,883.30	9,573,291.67	4.655	AA	4.893	308	01/03/2025
313385AC0	56412	Federal Home Loan Discount		02/29/2024	10,000,000.00	9,606,883.30	9,580,275.00	4.890	AA	5.137	308	01/03/2025
313385AF3	56389	Federal Home Loan Discount		02/07/2024	10,000,000.00	9,603,066.70	9,569,511.11	4.640	AA	4.878	311	01/06/2025
313385BP0	56400	Federal Home Loan Discount		02/14/2024	10,000,000.00	9,544,200.00	9,525,322.22	4.760	AA	5.019	343	02/07/2025
313385BP0	56409	Federal Home Loan Discount		02/28/2024	10,000,000.00	9,544,200.00	9,536,645.83	4.835	AA	5.095	343	02/07/2025
Subtotal and Average			894,317,620.38		1,035,000,000.00	1,015,795,576.00	1,003,562,770.83			5.211	132	
Money Market												
SYS52411	52411	Fidelity Inst Government			140,000,000.00	140,000,000.00	140,000,000.00	5.240	AAA	5.168	1	
SYS52471	52471	Morgan Stanley Inst Government			135,000,000.00	135,000,000.00	135,000,000.00	5.220	AAA	5.148	1	
Subtotal and Average			307,241,379.31		275,000,000.00	275,000,000.00	275,000,000.00			5.159	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			50,000,000.00	49,677,156.55	50,000,000.00	4.122		4.066	1	
Subtotal and Average			50,000,000.00		50,000,000.00	49,677,156.55	50,000,000.00			4.066	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,942,329.52	3,999,526.61	0.500	A	0.533	109	06/18/2024
Subtotal and Average			3,999,465.80		4,000,000.00	3,942,329.52	3,999,526.61			0.533	109	
Negotiable CD's												
78015JXN2	56194	Royal Bank CN		06/29/2023	10,000,000.00	10,001,920.00	10,000,000.00	5.800	A-1	5.800	24	03/25/2024
78015JB30	56268	Royal Bank CN		09/27/2023	10,000,000.00	10,010,130.00	10,000,000.00	5.860	A-1	5.860	111	06/20/2024
78015JDT1	56287	Royal Bank CN		10/30/2023	5,000,000.00	5,006,900.00	5,000,000.00	5.840	A-1	5.840	147	07/26/2024
78015JJB4	56336	Royal Bank CN		12/14/2023	10,000,000.00	9,983,450.00	10,000,000.00	5.180	A-1	5.180	280	12/06/2024
Subtotal and Average			35,000,000.00		35,000,000.00	35,002,400.00	35,000,000.00			5.646	140	
Federal Agency Issues-Coupon/Bullet												
3130A0XE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,997,724.50	4,998,831.54	3.250	AA	4.442	7	03/08/2024

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Federal Agency Issues-Coupon/Bullet												
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,999,242.40	4,999,965.00	4.750	AA	4.723	7	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,999,242.40	4,999,964.69	4.750	AA	4.723	7	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,999,242.40	4,999,872.58	4.750	AA	4.821	7	03/08/2024
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,999,242.40	4,999,856.29	4.750	AA	4.837	7	03/08/2024
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,987,837.22	2,999,392.97	2.440	AA	2.564	48	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,987,837.22	2,998,844.39	2.440	AA	2.707	48	04/18/2024
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,975,821.28	3,999,437.50	2.625	AA	2.658	76	05/16/2024
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,969,776.60	4,973,380.43	2.625	AA	5.206	76	05/16/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,966,516.50	4,995,847.03	3.125	AA	3.379	105	06/14/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,689,323.13	5,748,344.57	1.800	AA	1.875	108	06/17/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,979,685.32	2,997,885.00	3.250	AA	3.452	108	06/17/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,974,068.30	2,998,896.59	2.750	AA	2.828	119	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,965,424.40	3,998,528.78	2.750	AA	2.828	119	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,974,068.30	2,995,136.14	2.750	AA	3.225	119	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,974,068.30	2,997,669.55	2.750	AA	2.957	119	06/28/2024
3130AXU22	56301	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,999,179.00	5,000,000.00	5.355	AA	5.292	123	07/02/2024
3130AY5G7	56335	FEDERAL HOME LOAN BANK		12/14/2023	10,000,000.00	9,998,550.30	10,000,000.00	5.300	AA	5.238	153	08/01/2024
3130AY6M3	56348	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,985,595.50	14,995,184.44	5.000	AA	5.001	201	09/18/2024
3130ACB2	56259	FEDERAL HOME LOAN BANK		09/22/2023	5,000,000.00	5,008,444.05	4,999,599.78	5.500	AA	5.440	203	09/20/2024
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,920,122.30	2,999,478.17	0.430	AA	0.455	206	09/23/2024
3133EPV77	56371	FEDERAL FARM CREDIT BANK		01/12/2024	10,000,000.00	9,979,692.90	9,993,594.59	4.875	AA	4.930	214	10/01/2024
3133EPX83	56374	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,992,077.65	4,999,958.30	5.000	AA	4.944	215	10/02/2024
3133EPX83	56375	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	4,992,077.65	5,000,000.00	5.000	AA	4.942	215	10/02/2024
3130AY7E0	56351	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,984,567.10	10,000,000.00	4.980	AA	4.917	259	11/15/2024
3130AY7E0	56352	FEDERAL HOME LOAN BANK		12/19/2023	5,000,000.00	4,992,283.55	5,000,000.00	4.980	AA	4.917	259	11/15/2024
3133EPWP6	56257	FEDERAL FARM CREDIT BANK		09/25/2023	5,000,000.00	5,010,759.65	4,999,528.57	5.500	AA	5.445	269	11/25/2024
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,905,259.76	2,999,725.86	0.920	AA	0.919	283	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,905,259.76	2,999,837.83	0.920	AA	0.914	283	12/09/2024
3133EPF26	56307	FEDERAL FARM CREDIT BANK		11/20/2023	5,000,000.00	5,002,487.60	5,000,000.00	5.250	AA	5.182	287	12/13/2024
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,903,115.69	2,999,312.91	1.000	AA	1.015	294	12/20/2024
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,768,942.70	4,999,686.81	0.600	AA	0.597	416	04/21/2025
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,990,518.15	4,984,687.62	4.750	AA	4.932	469	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	4,990,518.15	4,994,292.36	4.750	AA	4.775	469	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	4,990,518.15	4,973,249.14	4.750	AA	5.119	469	06/13/2025
3130AWLY4	56232	FEDERAL HOME LOAN BANK		08/23/2023	5,000,000.00	5,014,961.25	4,995,458.11	5.125	AA	5.128	469	06/13/2025
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,838,430.23	2,986,000.42	0.500	AA	0.855	473	06/17/2025

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133EPVY8	56254	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	5,008,740.40	4,985,529.27	5.000	AA	5.129	563	09/15/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,796,138.36	2,964,814.15	0.500	AA	1.199	616	11/07/2025
3133EPWD3	56255	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	5,017,705.25	4,981,851.10	4.875	AA	4.991	780	04/20/2026
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,734,096.08	2,985,263.18	0.800	AA	0.986	923	09/10/2026
Subtotal and Average			222,034,927.13		202,750,000.00	201,169,161.85	202,538,905.66			4.073	240	
Commercial Paper - Discount												
62479LE19	56350	MUFG BANK LTD/NY		12/19/2023	10,000,000.00	9,908,460.00	9,799,744.44	5.380	A-1	5.566	61	05/01/2024
62479LE35	56324	MUFG BANK LTD/NY		12/06/2023	10,000,000.00	9,905,480.00	9,774,430.56	5.450	A-1	5.653	63	05/03/2024
62479LG58	56385	MUFG BANK LTD/NY		02/02/2024	10,000,000.00	9,812,330.00	9,776,700.00	5.220	A-1	5.413	126	07/05/2024
62479LGF6	56373	MUFG BANK LTD/NY		01/18/2024	10,000,000.00	9,797,250.00	9,742,438.89	5.180	A-1	5.391	136	07/15/2024
Subtotal and Average			38,756,186.30		40,000,000.00	39,423,520.00	39,093,313.89			5.506	96	
Money Market Bank Account												
SYS56394	56394	First American Gov Oblig Sweep		10/31/2023	31,537,218.80	31,537,218.80	31,537,218.80	5.099	AAA	5.029	1	
Subtotal and Average			16,812,883.99		31,537,218.80	31,537,218.80	31,537,218.80			5.029	1	
Total and Average			2,073,010,399.23		2,135,308,615.96	2,096,551,557.52	2,102,646,592.32			4.464	212	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		16,311.45	16,311.45				0
				Subtotal		16,311.45	16,311.45				
		Total Cash and Investments	2,073,010,399.23		2,135,308,615.96	2,096,567,868.97	2,102,662,903.77			4.464	212



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

City of Oakland

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2024 - 03/01/2024)	13 Maturities	0 Payments	401,537,218.80	18.80%	400,265,067.41	401,209,261.50
Aging Interval:	1 - 30 days	(03/02/2024 - 03/31/2024)	24 Maturities	0 Payments	124,000,000.00	5.81%	122,074,061.63	123,873,739.49
Aging Interval:	31 - 90 days	(04/01/2024 - 05/30/2024)	50 Maturities	0 Payments	305,101,063.83	14.29%	298,317,240.63	302,632,860.63
Aging Interval:	91 - 180 days	(05/31/2024 - 08/28/2024)	63 Maturities	0 Payments	479,750,000.00	22.47%	468,777,457.89	472,050,327.05
Aging Interval:	181 - 360 days	(08/29/2024 - 02/24/2025)	64 Maturities	0 Payments	479,700,000.00	22.47%	468,245,853.25	467,994,073.54
Aging Interval:	361 - 1080 days	(02/25/2025 - 02/14/2027)	95 Maturities	0 Payments	322,208,333.33	15.09%	322,015,799.68	305,895,112.19
Aging Interval:	1081 days and after	(02/15/2027 -)	5 Maturities	0 Payments	23,012,000.00	1.08%	22,951,111.83	22,896,183.12
Total for			314 Investments	0 Payments		100.00	2,102,646,592.32	2,096,551,557.52



**City Pool Portfolio
Portfolio Management
Portfolio Summary
January 31, 2024**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	532,011,397.16	516,386,738.55	531,893,315.50	25.54	1,144	493	2.708	2.745
Federal Agency Issues - Discount	880,000,000.00	865,061,601.05	853,479,244.41	40.98	214	124	5.230	5.303
Money Market	335,000,000.00	335,000,000.00	335,000,000.00	16.09	1	1	5.164	5.235
Local Agency Investment Funds	50,000,000.00	49,677,156.55	50,000,000.00	2.40	1	1	3.957	4.012
Corporate Bonds	4,000,000.00	3,926,990.64	3,999,400.66	0.19	1,096	138	0.533	0.540
Negotiable CD's	35,000,000.00	35,034,780.00	35,000,000.00	1.68	294	169	5.646	5.724
Federal Agency Issues-Coupon/Bullet	232,750,000.00	231,432,554.58	232,495,077.50	11.16	590	237	3.930	3.985
Commercial Paper - Discount	30,000,000.00	29,485,520.00	29,316,613.89	1.41	154	116	5.537	5.614
Money Market Bank Account	11,437,487.23	11,437,487.23	11,437,487.23	0.55	1	1	5.029	5.099
Investments	2,110,198,884.39	2,077,442,828.60	2,082,621,139.19	100.00%	455	208	4.401	4.462

Cash and Accrued Interest							
Accrued Interest at Purchase		36,354.50	36,354.50				
Subtotal		36,354.50	36,354.50				
Total Cash and Investments	2,110,198,884.39	2,077,479,183.10	2,082,657,493.69		455	208	4.401 4.462

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	7,902,535.92	50,275,059.83
Average Daily Balance	2,085,638,629.81	2,008,439,780.92
Effective Rate of Return	4.46%	4.25%

Treasury Bureau, Finance Department

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

Run Date: 04/15/2024 - 10:55

Portfolio POOL
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Report Ver. 7.3.11

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,999,040.00	2,999,975.16	2.500	AA	2.544	4	02/05/2024
3130AUU28	56074	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,999,461.05	4,999,981.24	5.000	AA	4.951	7	02/08/2024
3130AUU28	56076	FEDERAL HOME LOAN BANK		02/08/2023	5,000,000.00	4,999,461.05	4,999,995.14	5.000	AA	4.937	7	02/08/2024
3135GAEU1	56028	FEDERAL NATIONAL MORTGAGE		02/13/2023	5,000,000.00	4,999,806.85	5,000,000.00	5.125	AA	5.056	8	02/09/2024
3133EMQL9	56275	FEDERAL FARM CREDIT BANK		10/16/2023	5,000,000.00	4,992,372.70	4,992,005.56	0.200	AA	5.448	11	02/12/2024
3130AWVK3	56228	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	5,000,627.00	5,000,000.00	5.500	AA	5.425	13	02/14/2024
3130AWVW7	56230	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	5,000,627.00	5,000,000.00	5.500	AA	5.425	13	02/14/2024
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,961,874.09	2,965,000.00	2.650	AA	2.615	15	02/16/2024
3130AUNX8	56023	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,999,308.70	5,000,000.00	5.000	AA	4.935	20	02/21/2024
3130AUNX8	56024	FEDERAL HOME LOAN BANK		01/25/2023	5,000,000.00	4,999,308.70	5,000,000.00	5.000	AA	4.935	20	02/21/2024
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,997,035.52	2,000,000.00	2.700	AA	1.523	21	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,995,553.28	3,000,000.00	2.700	AA	1.529	21	02/22/2024
3130AW5S5	56146	FEDERAL HOME LOAN BANK		05/22/2023	4,000,000.00	3,999,601.00	4,000,000.00	5.125	AA	5.065	21	02/22/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,993,558.80	5,000,000.00	3.000	AA	2.960	22	02/23/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	3,015,642.89	3,025,000.00	1.250	AA	1.233	27	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,990,720.22	3,000,000.00	1.250	AA	1.233	27	02/28/2024
3130AWCE8	56161	FEDERAL HOME LOAN BANK		06/01/2023	5,000,000.00	4,999,655.35	5,000,000.00	5.340	AA	5.279	27	02/28/2024
3130AV3S9	56043	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,999,685.35	5,000,000.00	5.250	AA	5.178	29	03/01/2024
3130AV3S9	56044	FEDERAL HOME LOAN BANK		03/01/2023	5,000,000.00	4,999,685.35	5,000,000.00	5.250	AA	5.178	29	03/01/2024
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,988,743.01	3,000,000.00	1.670	AA	1.647	36	03/08/2024
3130AWEM8	56174	FEDERAL HOME LOAN BANK		06/09/2023	10,000,000.00	9,999,976.80	10,000,000.00	5.350	AA	5.289	36	03/08/2024
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,981,211.24	2,999,877.78	0.370	AA	0.398	43	03/15/2024
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,977,279.08	3,000,000.00	0.350	AA	0.345	56	03/28/2024
3134GXYF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,982,576.80	5,000,000.00	3.000	AA	2.960	56	03/28/2024
3130AVBR2	56051	FEDERAL HOME LOAN BANK		03/08/2023	4,601,063.83	4,599,081.92	4,601,063.83	5.510	AA	5.438	60	04/01/2024
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,477,700.45	3,500,000.00	2.625	AA	2.578	85	04/26/2024
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,964,404.85	3,000,000.00	0.400	AA	0.395	88	04/29/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,979,536.13	3,000,000.00	2.920	AA	2.880	105	05/16/2024
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,954,704.56	3,000,000.00	0.400	AA	0.395	113	05/24/2024
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,964,370.95	3,000,000.00	1.450	AA	1.430	117	05/28/2024
3130AWSB7	56217	FEDERAL HOME LOAN BANK		08/01/2023	5,000,000.00	5,001,731.40	5,000,000.00	5.470	AA	5.470	130	06/10/2024
3134GYS86	56136	FEDERAL HOME LOAN MTG		05/15/2023	5,000,000.00	4,992,403.15	5,000,000.00	5.270	AA	5.202	131	06/11/2024
3134GYSV5	56149	FEDERAL HOME LOAN MTG		05/24/2023	5,000,000.00	4,996,570.10	5,000,000.00	5.500	AA	5.429	138	06/18/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,949,152.73	3,000,000.00	1.000	AA	0.986	148	06/28/2024
3130AYC61	56363	FEDERAL HOME LOAN BANK		12/28/2023	5,000,000.00	4,999,669.25	5,000,000.00	5.115	AA	5.053	182	08/01/2024
3133EPSG1	56219	FEDERAL FARM CREDIT BANK		08/07/2023	5,000,000.00	5,000,148.30	5,000,000.00	5.500	AA	5.425	188	08/07/2024

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EPSG1	56220	FEDERAL FARM CREDIT BANK		08/07/2023	5,000,000.00	5,000,148.30	5,000,000.00	5.500	AA	5.425	188	08/07/2024
3130AWSS0	56227	FEDERAL HOME LOAN BANK		08/14/2023	5,000,000.00	5,001,054.25	5,000,000.00	5.550	AA	5.411	195	08/14/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,934,023.58	3,000,000.00	1.000	AA	0.986	197	08/16/2024
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,986,812.40	5,000,000.00	5.000	AA	4.936	207	08/26/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,930,713.23	3,000,000.00	1.000	AA	0.986	209	08/28/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,501,459.53	2,500,000.00	5.100	AA	5.035	211	08/30/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,912,534.01	3,000,000.00	0.550	AA	0.542	242	09/30/2024
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,912,704.71	3,000,000.00	0.650	AA	0.641	249	10/07/2024
3133EPZG3	56280	FEDERAL FARM CREDIT BANK		10/23/2023	5,000,000.00	5,003,130.95	5,000,000.00	5.620	AA	5.543	265	10/23/2024
3134GYEB4	56006	FREDDIE MAC		01/30/2023	5,000,000.00	4,985,936.30	5,000,000.00	5.000	AA	4.936	267	10/25/2024
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,905,381.80	3,000,000.00	0.625	AA	0.616	270	10/28/2024
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,908,931.97	3,000,000.00	0.790	AA	0.779	270	10/28/2024
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,989,414.95	4,997,887.36	4.500	AA	4.494	291	11/18/2024
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,909,094.93	3,000,000.00	1.000	AA	0.986	298	11/25/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,893,901.61	3,000,000.00	0.550	AA	0.542	299	11/26/2024
3133EPG90	56314	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,996,926.05	5,000,000.00	5.450	AA	5.375	302	11/29/2024
3133EPG90	56315	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,996,926.05	5,000,000.00	5.450	AA	5.375	302	11/29/2024
3133EPG90	56316	FEDERAL FARM CREDIT BANK		11/29/2023	5,000,000.00	4,996,926.05	5,000,000.00	5.450	AA	5.375	302	11/29/2024
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,888,492.34	2,999,608.33	0.600	AA	0.606	333	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,882,284.02	3,000,000.00	0.500	AA	0.493	333	12/30/2024
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,884,740.06	3,000,000.00	0.500	AA	0.493	333	12/30/2024
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	3,079,779.26	3,200,000.00	0.520	AA	0.513	362	01/28/2025
3134GYJ29	56030	FREDDIE MAC		02/14/2023	5,000,000.00	4,997,657.65	5,000,000.00	5.150	AAA	5.079	379	02/14/2025
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,927,717.94	3,000,000.00	2.000	AA	1.973	392	02/27/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,960,086.90	5,000,000.00	4.000	AA	3.952	393	02/28/2025
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,866,220.46	3,000,000.00	0.700	AA	0.690	410	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,866,220.46	3,000,000.00	0.700	AA	0.690	410	03/17/2025
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,874,384.48	3,000,000.00	0.570	AA	0.562	420	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,864,594.64	3,000,000.00	0.550	AA	0.542	421	03/28/2025
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,855,683.89	3,000,000.00	0.710	AA	0.700	445	04/21/2025
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,873,183.43	3,000,000.00	0.820	AA	0.809	452	04/28/2025
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,940,464.22	3,000,000.00	3.000	AA	2.959	452	04/28/2025
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,862,879.75	3,000,000.00	0.700	AA	0.690	453	04/29/2025
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,851,601.22	3,000,000.00	0.730	AA	0.720	473	05/19/2025
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,853,090.63	3,000,000.00	0.750	AA	0.740	482	05/28/2025
3130AWER7	56175	FEDERAL HOME LOAN BANK		06/12/2023	2,000,000.00	2,005,487.32	1,998,872.41	4.625	AA	4.606	491	06/06/2025

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Federal Agency Issues - Coupon												
3130AWER7	56176	FEDERAL HOME LOAN BANK		06/12/2023	3,400,000.00	3,409,328.44	3,398,083.10	4.625	AA	4.606	491	06/06/2025
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,846,672.07	3,000,000.00	0.780	AA	0.769	501	06/16/2025
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,266,810.30	1,333,333.33	0.760	AA	0.750	501	06/16/2025
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,853,677.70	3,000,000.00	0.800	AA	0.789	515	06/30/2025
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,843,179.53	3,000,000.00	0.700	AA	0.690	536	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,836,439.28	3,000,000.00		AA	0.592	544	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,828,719.98	3,000,000.00	0.570	AA	0.562	564	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,827,546.95	3,000,000.00	0.550	AA	0.542	565	08/19/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,830,287.60	3,000,000.00	0.650	AA	0.641	571	08/25/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,828,604.48	2,999,056.67	0.625	AA	0.637	573	08/27/2025
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,956,641.00	5,000,000.00	4.050	AA	3.995	574	08/28/2025
3134H1AZ6	56234	FEDERAL HOME LOAN MTG CORP		08/28/2023	5,000,000.00	5,011,639.35	5,000,000.00	5.570	AA	5.494	574	08/28/2025
3133EPYW9	56279	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	5,059,155.95	4,989,726.32	5.125	AA	5.180	627	10/20/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,806,548.30	3,000,000.00	0.600	AA	0.592	627	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,797,443.42	3,000,000.00	0.640	AA	0.631	662	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,797,350.60	3,000,000.00	0.650	AA	0.641	664	11/26/2025
3133EPMB8	56170	FEDERAL FARM CREDIT BANK		06/08/2023	5,000,000.00	4,982,494.35	4,976,136.22	4.125	AA	4.340	676	12/08/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,783,683.98	3,000,000.00	0.500	AA	0.493	725	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,808,368.40	3,000,000.00	0.750	AA	0.602	726	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,783,197.53	3,000,000.00	0.500	AA	0.493	727	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,784,329.58	3,000,000.00	0.520	AA	0.513	727	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,787,717.33	3,000,000.00	0.580	AA	0.572	727	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,804,135.55	3,000,000.00	0.750	AA	0.533	728	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,784,088.71	3,000,000.00	0.520	AA	0.513	728	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,784,456.30	3,000,000.00	0.600	AA	0.592	742	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,784,940.80	2,999,877.33	0.625	AA	0.618	747	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,776,019.16	3,000,000.00	0.500	AA	0.493	748	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,780,628.15	3,000,000.00	0.600	AA	0.592	753	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,779,640.28	3,000,000.00	0.750	AA	0.740	754	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,779,640.28	3,000,000.00	0.750	AA	0.740	754	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,781,141.78	3,000,000.00	0.650	AA	0.641	754	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,781,141.78	3,000,000.00	0.650	AA	0.641	754	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,782,947.24	3,000,000.00	0.625	AA	0.616	754	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,781,802.50	3,000,000.00	0.625	AA	0.616	754	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,777,291.34	3,000,000.00	0.500	AA	0.493	755	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,782,698.09	3,000,000.00	0.650	AA	0.641	756	02/26/2026

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Federal Agency Issues - Coupon												
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,812,337.76	3,000,000.00	1.000	AA	0.848	767	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,790,947.70	3,000,000.00	0.920	AA	0.907	781	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,729,175.29	2,925,000.00	1.000	AA	0.986	781	03/23/2026
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,798,055.24	3,000,000.00	1.050	AA	1.036	783	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,798,055.24	3,000,000.00	1.050	AA	1.036	783	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,798,055.24	3,000,000.00	1.050	AA	1.036	783	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,798,055.24	3,000,000.00	1.050	AA	1.036	783	03/25/2026
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,796,901.56	3,000,000.00	1.100	AA	1.085	811	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,344,980.58	2,499,439.58	1.250	AA	0.967	817	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,810,429.49	3,000,000.00	1.250	AA	1.011	817	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,792,307.00	3,000,000.00	1.050	AA	1.036	817	04/28/2026
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,813,742.03	3,000,000.00	1.250	AA	1.085	818	04/29/2026
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,815,846.53	3,000,000.00	1.350	AA	0.996	845	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,795,735.49	3,000,000.00	1.050	AA	0.927	846	05/27/2026
3133EPMF9	56173	FEDERAL FARM CREDIT BANK		06/09/2023	5,000,000.00	4,979,592.95	5,000,000.00	4.690	AA	4.626	859	06/09/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,787,177.84	3,000,000.00	1.050	AA	0.952	880	06/30/2026
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,766,337.32	3,000,000.00	1.000	AA	0.986	907	07/27/2026
3130ANNND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,763,401.61	3,000,000.00	1.050	AA	1.036	937	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,412,246.15	3,647,655.38	0.650	AA	0.666	937	08/26/2026
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,577,395.05	4,997,387.06	0.870	AA	0.878	950	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,746,583.61	3,000,000.00	0.940	AA	0.927	970	09/28/2026
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,760,119.91	3,000,000.00	1.125	AA	1.110	971	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,760,119.91	3,000,000.00	1.125	AA	1.110	971	09/29/2026
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,746,987.41	3,000,000.00	0.950	AA	0.937	972	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,750,724.06	3,000,000.00	1.000	AA	0.986	972	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,754,456.24	3,000,000.00	1.050	AA	1.036	972	09/30/2026
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,808,376.86	2,998,355.00	1.625	AA	1.372	1,000	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,763,111.51	3,000,000.00	1.250	AA	1.233	1,000	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,131,526.38	3,400,000.00	1.250	AA	1.233	1,000	10/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,770,576.11	3,000,000.00	1.430	AA	1.410	1,026	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,777,941.71	3,000,000.00	1.540	AA	1.519	1,033	11/30/2026
3133EPM28	56331	FEDERAL FARM CREDIT BANK		12/11/2023	5,000,000.00	4,969,786.70	5,000,000.00	4.830	AA	4.764	1,044	12/11/2026
3134H1MK6	56357	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	5,002,658.65	5,000,000.00	5.400	AA	5.326	1,054	12/21/2026
3134H1MK6	56358	FEDERAL HOME LOAN MTG CORP		12/21/2023	5,000,000.00	5,002,658.65	5,000,000.00	5.400	AA	5.326	1,054	12/21/2026
3130AXZP6	56337	FEDERAL HOME LOAN BANK		12/14/2023	5,000,000.00	5,009,039.10	5,000,000.00	5.300	AA	5.227	1,411	12/13/2027
3133EPN92	56359	FEDERAL FARM CREDIT BANK		12/22/2023	5,000,000.00	5,012,202.10	5,000,000.00	4.860	AA	4.793	1,420	12/22/2027

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Federal Agency Issues - Coupon												
3130AYFT8	56370	FEDERAL HOME LOAN BANK		01/12/2024	5,000,000.00	4,992,631.10	5,000,000.00	4.500	AA	4.438	1,441	01/12/2028
3130AYPJ9	56380	FEDERAL HOME LOAN BANK		01/26/2024	5,000,000.00	5,010,634.70	5,000,000.00	4.500	AA	4.438	1,455	01/26/2028
3133EPWK7	56277	FEDERAL FARM CREDIT BANK		10/20/2023	3,012,000.00	3,092,545.49	2,949,998.70	4.500	AA	4.936	1,695	09/22/2028
Subtotal and Average			538,191,287.10		532,011,397.16	516,386,738.55	531,893,315.50			2.708	493	
Federal Agency Issues - Discount												
313384SN0	56178	Federal Home Loan Discount		06/15/2023	5,000,000.00	4,999,277.80	4,839,583.33	5.000	AA	5.234	0	02/01/2024
313384SP5	56015	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,998,555.55	4,765,350.00	4.680	AA	4.919	1	02/02/2024
313384SP5	56016	Federal Home Loan Discount		02/06/2023	5,000,000.00	4,998,555.55	4,765,350.00	4.680	AA	4.919	1	02/02/2024
313384SP5	56154	Federal Home Loan Discount		05/26/2023	5,000,000.00	4,998,555.55	4,822,025.00	5.085	AA	5.347	1	02/02/2024
313384SP5	56245	Federal Home Loan Discount		09/12/2023	5,000,000.00	4,998,555.55	4,894,338.89	5.320	AA	5.435	1	02/02/2024
313384SS9	56240	FEDERAL HOME LOAN BANK		09/06/2023	5,000,000.00	4,996,388.90	4,887,900.00	5.310	AA	5.432	4	02/05/2024
313384SS9	56243	FEDERAL HOME LOAN BANK		09/12/2023	5,000,000.00	4,996,388.90	4,892,122.22	5.320	AA	5.437	4	02/05/2024
313384ST7	56020	Federal Home Loan Discount		02/07/2023	5,000,000.00	4,995,666.65	4,759,861.11	4.750	AA	4.997	5	02/06/2024
313384ST7	56172	Federal Home Loan Discount		06/08/2023	5,000,000.00	4,995,666.65	4,828,550.00	5.080	AA	5.325	5	02/06/2024
313384SU4	56202	Federal Home Loan Discount		07/11/2023	5,000,000.00	4,994,944.45	4,846,438.89	5.240	AA	5.507	6	02/07/2024
313384SW0	56026	Federal Home Loan Discount		02/10/2023	5,000,000.00	4,993,500.00	4,758,344.44	4.780	AA	5.030	8	02/09/2024
313312TA8	56267	FEDERAL FARM CREDIT BANK		10/11/2023	5,000,000.00	4,990,611.10	4,907,118.06	5.350	AA	5.451	12	02/13/2024
313384TD1	56140	Federal Home Loan Discount		05/17/2023	5,000,000.00	4,988,444.45	4,816,666.67	4.800	AA	5.043	15	02/16/2024
313384TR0	56047	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,979,777.80	4,746,908.33	5.020	AA	5.307	27	02/28/2024
313384TT6	56045	Federal Home Loan Discount		03/02/2023	5,000,000.00	4,978,229.15	4,743,232.64	5.065	AA	5.357	29	03/01/2024
313384TT6	56164	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,978,229.15	4,809,875.00	5.070	AA	5.325	29	03/01/2024
313384TT6	56165	Federal Home Loan Discount		06/05/2023	5,000,000.00	4,978,229.15	4,809,875.00	5.070	AA	5.325	29	03/01/2024
313384TT6	56168	Federal Home Loan Discount		06/07/2023	5,000,000.00	4,978,229.15	4,811,469.44	5.065	AA	5.318	29	03/01/2024
313384TT6	56204	Federal Home Loan Discount		07/13/2023	5,000,000.00	4,978,229.15	4,833,733.33	5.160	AA	5.424	29	03/01/2024
313384TT6	56224	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,978,229.15	4,850,077.78	5.240	AA	5.506	29	03/01/2024
313384TT6	56238	Federal Home Loan Discount		09/06/2023	5,000,000.00	4,978,229.15	4,869,585.42	5.305	AA	5.447	29	03/01/2024
313384TW9	56218	Federal Home Loan Discount		08/04/2023	5,000,000.00	4,976,052.10	4,844,391.67	5.260	AA	5.529	32	03/04/2024
313384TW9	56289	Federal Home Loan Discount		10/31/2023	5,000,000.00	4,976,052.10	4,907,899.31	5.305	AA	5.405	32	03/04/2024
313312TY6	56229	Federal Farm Credit Discount		08/14/2023	5,000,000.00	4,974,600.70	4,849,666.67	5.280	AA	5.550	34	03/06/2024
313384UA5	56200	Federal Home Loan Discount		07/06/2023	5,000,000.00	4,973,149.30	4,822,162.50	5.205	AA	5.476	36	03/08/2024
313384UA5	56222	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,973,149.30	4,844,983.33	5.240	AA	5.508	36	03/08/2024
313384UA5	56241	Federal Home Loan Discount		09/07/2023	5,000,000.00	4,973,149.30	4,864,783.33	5.320	AA	5.529	36	03/08/2024
313384UA5	56244	Federal Home Loan Discount		09/12/2023	5,000,000.00	4,973,149.30	4,868,477.78	5.320	AA	5.464	36	03/08/2024
313384UA5	56264	Federal Home Loan Discount		09/28/2023	5,000,000.00	4,973,149.30	4,880,750.00	5.300	AA	5.429	36	03/08/2024
313312UD0	56266	Federal Farm Credit Discount		10/11/2023	5,000,000.00	4,970,972.20	4,887,055.56	5.350	AA	5.474	39	03/11/2024

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Federal Agency Issues - Discount												
313384UD9	56189	Federal Home Loan Discount		06/29/2023	5,000,000.00	4,970,972.20	4,817,600.00	5.130	AA	5.384	39	03/11/2024
313384UD9	56198	Federal Home Loan Discount		07/05/2023	5,000,000.00	4,970,972.20	4,820,486.11	5.170	AA	5.439	39	03/11/2024
313312UE8	56272	FEDERAL FARM CREDIT BANK		10/16/2023	5,000,000.00	4,970,246.55	4,890,233.33	5.340	AA	5.460	40	03/12/2024
313384UW7	56095	Federal Home Loan Discount		04/04/2023	5,000,000.00	4,958,635.40	4,777,120.83	4.470	AA	4.703	56	03/28/2024
313312VA5	56278	FEDERAL FARM CREDIT BANK		10/20/2023	5,000,000.00	4,956,113.90	4,878,366.67	5.340	AA	5.473	60	04/01/2024
313384VA4	56242	FEDERAL HOME LOAN BANK		09/08/2023	5,000,000.00	4,956,113.90	4,848,504.17	5.295	AA	5.518	60	04/01/2024
313384VA4	56262	FEDERAL HOME LOAN BANK		09/27/2023	5,000,000.00	4,956,113.90	4,862,606.94	5.290	AA	5.499	60	04/01/2024
313384VD8	56293	FEDERAL HOME LOAN BANK		11/07/2023	5,000,000.00	4,953,955.55	4,890,940.28	5.270	AA	5.388	63	04/04/2024
313312VE7	56286	FEDERAL FARM CREDIT BANK		10/30/2023	5,000,000.00	4,953,236.10	4,883,036.11	5.330	AA	5.458	64	04/05/2024
313384VE6	56223	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,953,236.10	4,825,609.72	5.210	AA	5.481	64	04/05/2024
313384VE6	56246	Federal Home Loan Discount		09/13/2023	5,000,000.00	4,953,236.10	4,848,954.86	5.305	AA	5.528	64	04/05/2024
313384VE6	56253	Federal Home Loan Discount		09/20/2023	5,000,000.00	4,953,236.10	4,854,525.00	5.290	AA	5.507	64	04/05/2024
313384VE6	56260	Federal Home Loan Discount		09/26/2023	5,000,000.00	4,953,236.10	4,859,066.65	5.285	AA	5.498	64	04/05/2024
313384VE6	56318	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,953,236.10	4,907,660.42	5.235	AA	5.333	64	04/05/2024
313384VE6	56322	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,906,472.20	9,821,650.00	5.220	AA	5.315	64	04/05/2024
313384VH9	56292	FEDERAL HOME LOAN BANK		11/07/2023	5,000,000.00	4,951,077.80	4,888,012.50	5.270	AA	5.391	67	04/08/2024
313312VK3	56288	Federal Farm Credit Discount		10/31/2023	5,000,000.00	4,949,638.90	4,880,300.00	5.320	AA	5.450	69	04/10/2024
313384VM8	56270	FEDERAL HOME LOAN BANK		10/13/2023	10,000,000.00	9,896,400.00	9,729,275.00	5.355	AA	5.504	71	04/12/2024
313312VS6	56295	FEDERAL FARM CREDIT BANK		11/08/2023	5,000,000.00	4,944,602.80	4,882,156.94	5.270	AA	5.397	76	04/17/2024
313312VU1	56294	FEDERAL FARM CREDIT BANK		11/08/2023	5,000,000.00	4,943,163.90	4,880,693.06	5.270	AA	5.399	78	04/19/2024
313384VY2	56317	FEDERAL HOME LOAN BANK		11/29/2023	5,000,000.00	4,940,286.10	4,893,643.06	5.245	AA	5.359	82	04/23/2024
313312WB2	56247	FEDERAL FARM CREDIT BANK		09/14/2023	5,000,000.00	4,938,127.80	4,834,375.00	5.300	AA	5.536	85	04/26/2024
313312WB2	56248	FEDERAL FARM CREDIT BANK		09/14/2023	5,000,000.00	4,938,127.80	4,834,375.00	5.300	AA	5.536	85	04/26/2024
313384WE5	56225	Federal Home Loan Discount		08/09/2023	5,000,000.00	4,935,969.45	4,810,066.67	5.180	AA	5.453	88	04/29/2024
313384WE5	56261	Federal Home Loan Discount		09/26/2023	5,000,000.00	4,935,969.45	4,841,600.00	5.280	AA	5.509	88	04/29/2024
313384WE5	56298	Federal Home Loan Discount		11/09/2023	5,000,000.00	4,935,969.45	4,874,344.44	5.260	AA	5.396	88	04/29/2024
313384WE5	56309	Federal Home Loan Discount		11/27/2023	10,000,000.00	9,871,938.90	9,775,844.44	5.240	AA	5.360	88	04/29/2024
313384WE5	56310	Federal Home Loan Discount		11/27/2023	10,000,000.00	9,871,938.90	9,775,844.44	5.240	AA	5.360	88	04/29/2024
313384WF2	56283	Federal Home Loan Discount		10/26/2023	5,000,000.00	4,935,250.00	4,862,347.22	5.300	AA	5.539	89	04/30/2024
313384WF2	56311	Federal Home Loan Discount		11/28/2023	10,000,000.00	9,870,500.00	9,775,844.44	5.240	AA	5.360	89	04/30/2024
313384WG0	56252	FEDERAL HOME LOAN BANK		09/19/2023	5,000,000.00	4,935,415.30	4,835,312.50	5.270	AA	5.504	90	05/01/2024
313384WH8	56334	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,869,411.10	9,795,875.00	5.175	AA	5.283	91	05/02/2024
313384WJ4	56281	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,933,995.85	4,859,137.50	5.310	AA	5.552	92	05/03/2024
313384WJ4	56299	FEDERAL HOME LOAN BANK		11/10/2023	5,000,000.00	4,933,995.85	4,872,031.25	5.265	AA	5.403	92	05/03/2024
313384WM7	56327	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,863,733.30	9,784,166.67	5.180	AA	5.294	95	05/06/2024
313384WP0	56297	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,930,447.20	4,867,769.44		AA	5.478	97	05/08/2024

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Federal Agency Issues - Discount												
313384WR6	56269	FEDERAL HOME LOAN BANK		10/12/2023	5,000,000.00	4,929,027.80	4,844,680.56	5.300	AA	5.549	99	05/10/2024
313384WR6	56303	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,929,027.80	4,871,675.00	5.220	AA	5.358	99	05/10/2024
313384WR6	56338	FEDERAL HOME LOAN BANK		12/14/2023	15,000,000.00	14,787,083.40	14,684,575.00	5.115	AA	5.225	99	05/10/2024
313312XL9	56325	FEDERAL FARM CREDIT BANK		12/07/2023	10,000,000.00	9,831,086.10	9,750,116.67	5.170	AA	5.303	118	05/29/2024
313312XL9	56326	FEDERAL FARM CREDIT BANK		12/07/2023	10,000,000.00	9,831,086.10	9,750,116.67	5.170	AA	5.303	118	05/29/2024
313384XL8	56313	FEDERAL HOME LOAN BANK		11/29/2023	10,000,000.00	9,831,086.10	9,735,847.22	5.225	AA	5.367	118	05/29/2024
313312XN5	56342	FEDERAL FARM CREDIT BANK		12/15/2023	10,000,000.00	9,828,247.20	9,762,000.00		AA	5.297	120	05/31/2024
313384XR5	56291	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,914,750.00	4,846,729.17	5.255	AA	5.478	123	06/03/2024
313384XR5	56296	FEDERAL HOME LOAN BANK		11/09/2023	5,000,000.00	4,914,750.00	4,849,350.00	5.240	AA	5.460	123	06/03/2024
313384XR5	56306	FEDERAL HOME LOAN BANK		11/20/2023	5,000,000.00	4,914,750.00	4,859,397.22	5.165	AA	5.372	123	06/03/2024
313384XS3	56302	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	4,914,062.50	4,854,111.11	5.200	AA	5.414	124	06/04/2024
313384XT1	56329	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,826,750.00	9,742,500.00	5.150	AA	5.286	125	06/05/2024
313384XV6	56290	FEDERAL HOME LOAN BANK		11/06/2023	5,000,000.00	4,912,000.00	4,843,809.72	5.255	AA	5.481	127	06/07/2024
313384XV6	56308	FEDERAL HOME LOAN BANK		11/21/2023	5,000,000.00	4,912,000.00	4,856,830.56	5.180	AA	5.390	127	06/07/2024
313384XV6	56320	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,824,000.00	9,727,787.50	5.185	AA	5.417	127	06/07/2024
313384XV6	56321	FEDERAL HOME LOAN BANK		12/01/2023	10,000,000.00	9,824,000.00	9,727,787.50	5.185	AA	5.417	127	06/07/2024
313384XV6	56332	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,824,000.00	9,744,179.17	5.145	AA	5.280	127	06/07/2024
313384XY0	56249	FEDERAL HOME LOAN BANK		09/15/2023	5,000,000.00	4,909,937.50	4,803,293.75	5.265	AA	5.525	130	06/10/2024
313384XY0	56251	FEDERAL HOME LOAN BANK		09/18/2023	5,000,000.00	4,909,937.50	4,805,487.50	5.265	AA	5.523	130	06/10/2024
313384XY0	56282	FEDERAL HOME LOAN BANK		10/25/2023	5,000,000.00	4,909,937.50	4,832,066.67	5.280	AA	5.535	130	06/10/2024
313384YC7	56343	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,814,375.00	9,742,773.33	5.088	AA	5.222	134	06/14/2024
313384YW3	56328	FEDERAL HOME LOAN BANK		12/08/2023	10,000,000.00	9,789,412.50	9,707,325.00	5.090	AA	5.322	152	07/02/2024
313384YZ6	56221	Federal Home Loan Discount		08/08/2023	5,000,000.00	4,892,641.65	4,764,602.78	5.105	AA	5.391	155	07/05/2024
313384YZ6	56300	Federal Home Loan Discount		11/10/2023	5,000,000.00	4,892,641.65	4,827,945.83	5.205	AA	5.442	155	07/05/2024
313384YZ6	56319	Federal Home Loan Discount		11/30/2023	5,000,000.00	4,892,641.65	4,845,583.33	5.100	AA	5.337	155	07/05/2024
313384YZ6	56323	Federal Home Loan Discount		12/04/2023	10,000,000.00	9,785,283.30	9,698,319.44	5.075	AA	5.308	155	07/05/2024
313384YZ6	56356	Federal Home Loan Discount		12/20/2023	10,000,000.00	9,785,283.30	9,723,625.00	5.025	AA	5.248	155	07/05/2024
313384YZ6	56361	Federal Home Loan Discount		12/27/2023	15,000,000.00	14,677,924.95	14,604,868.75	4.965	AA	5.181	155	07/05/2024
313384YZ6	56368	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,677,924.95	14,630,881.25	5.005	AA	5.131	155	07/05/2024
313384YZ6	56379	Federal Home Loan Discount		01/24/2024	10,000,000.00	9,785,283.30	9,772,252.78	5.030	AA	5.147	155	07/05/2024
313384ZC6	56330	FEDERAL HOME LOAN BANK		12/11/2023	10,000,000.00	9,781,154.20	9,702,208.33	5.105	AA	5.339	158	07/08/2024
313384ZE2	56366	FEDERAL HOME LOAN BANK		01/10/2024	10,000,000.00	9,778,401.40	9,745,048.33	5.043	AA	5.175	160	07/10/2024
313384ZG7	56369	FEDERAL HOME LOAN BANK		01/12/2024	10,000,000.00	9,775,648.60	9,745,503.33	5.034	AA	5.165	162	07/12/2024
313384A58	56333	FEDERAL HOME LOAN BANK		12/12/2023	10,000,000.00	9,754,666.70	9,671,425.00	5.055	AA	5.294	183	08/02/2024
313384A58	56345	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,754,666.70	9,683,979.17	4.925	AA	5.153	183	08/02/2024
313384A58	56347	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,632,000.05	14,529,275.00	4.955	AA	5.184	183	08/02/2024

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Federal Agency Issues - Discount												
313384A58	56349	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	9,754,666.70	9,686,929.17	4.965	AA	5.195	183	08/02/2024
313384A58	56362	FEDERAL HOME LOAN BANK		12/27/2023	15,000,000.00	14,632,000.05	14,552,418.75	4.905	AA	5.127	183	08/02/2024
313384A58	56364	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,754,666.70	9,715,950.00	4.940	AA	5.139	183	08/02/2024
313312B74	56271	FEDERAL FARM CREDIT BANK		10/13/2023	5,000,000.00	4,870,666.65	4,780,022.22	5.210	AA	5.491	193	08/12/2024
313384B73	56365	FEDERAL HOME LOAN BANK		01/08/2024	10,000,000.00	9,741,333.30	9,704,638.89	4.900	AA	5.102	193	08/12/2024
313312C99	56284	FEDERAL FARM CREDIT BANK		10/27/2023	5,000,000.00	4,864,000.00	4,783,333.33	5.200	AA	5.478	203	08/22/2024
313384E54	56372	FEDERAL HOME LOAN BANK		01/17/2024	10,000,000.00	9,718,000.00	9,689,500.00	4.860	AA	5.066	215	09/03/2024
313384E88	56341	FEDERAL HOME LOAN BANK		12/15/2023	10,000,000.00	9,714,083.30	9,642,008.33	4.845	AA	5.080	218	09/06/2024
313384E88	56378	FEDERAL HOME LOAN BANK		01/24/2024	10,000,000.00	9,714,083.30	9,692,388.89	4.900	AA	5.107	218	09/06/2024
313384E88	56381	FEDERAL HOME LOAN BANK		01/26/2024	10,000,000.00	9,714,083.30	9,697,600.00	4.860	AA	5.063	218	09/06/2024
313384E88	56383	FEDERAL HOME LOAN BANK		01/31/2024	10,000,000.00	9,714,083.30	9,701,612.50	4.905	AA	5.108	218	09/06/2024
313384H93	56346	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	14,527,249.95	14,420,400.00	4.830	AA	5.071	243	10/01/2024
313384J34	56354	FEDERAL HOME LOAN BANK		12/20/2023	15,000,000.00	14,523,375.00	14,422,200.00	4.815	AA	5.055	245	10/03/2024
313384J34	56382	FEDERAL HOME LOAN BANK		01/29/2024	10,000,000.00	9,682,250.00	9,669,333.33	4.800	AA	5.011	245	10/03/2024
313384J42	56344	Federal Home Loan Discount		12/15/2023	10,000,000.00	9,680,958.30	9,609,633.33	4.780	AA	5.019	246	10/04/2024
313384J42	56360	Federal Home Loan Discount		12/22/2023	10,000,000.00	9,680,958.30	9,620,920.83	4.755	AA	4.989	246	10/04/2024
313384J42	56367	Federal Home Loan Discount		01/10/2024	15,000,000.00	14,521,437.45	14,463,441.67	4.805	AA	5.027	246	10/04/2024
313384M89	56312	FEDERAL HOME LOAN BANK		11/28/2023	5,000,000.00	4,825,069.45	4,763,641.67	5.020	AA	5.295	274	11/01/2024
313384M89	56355	FEDERAL HOME LOAN BANK		12/20/2023	10,000,000.00	9,650,138.90	9,581,295.83	4.755	AA	5.000	274	11/01/2024
313384M89	56376	FEDERAL HOME LOAN BANK		01/22/2024	10,000,000.00	9,650,138.90	9,626,066.67	4.740	AA	5.000	274	11/01/2024
Subtotal and Average			834,816,813.71		880,000,000.00	865,061,601.05	853,479,244.41			5.230	124	
Money Market												
SYS52411	52411	Fidelity Inst Government			170,000,000.00	170,000,000.00	170,000,000.00	5.260	AAA	5.188	1	
SYS52471	52471	Morgan Stanley Inst Government			165,000,000.00	165,000,000.00	165,000,000.00	5.210	AAA	5.139	1	
Subtotal and Average			355,967,741.94		335,000,000.00	335,000,000.00	335,000,000.00			5.164	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			50,000,000.00	49,677,156.55	50,000,000.00	4.012		3.957	1	
Subtotal and Average			50,000,000.00		50,000,000.00	49,677,156.55	50,000,000.00			3.957	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,926,990.64	3,999,400.66	0.500	A	0.533	138	06/18/2024
Subtotal and Average			3,999,335.51		4,000,000.00	3,926,990.64	3,999,400.66			0.533	138	

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Negotiable CD's												
78015JXN2	56194	Royal Bank CN		06/29/2023	10,000,000.00	10,003,270.00	10,000,000.00	5.800	A-1	5.800	53	03/25/2024
78015JB30	56268	Royal Bank CN		09/27/2023	10,000,000.00	10,015,230.00	10,000,000.00	5.860	A-1	5.860	140	06/20/2024
78015JDT1	56287	Royal Bank CN		10/30/2023	5,000,000.00	5,010,900.00	5,000,000.00	5.840	A-1	5.840	176	07/26/2024
78015JJB4	56336	Royal Bank CN		12/14/2023	10,000,000.00	10,005,380.00	10,000,000.00	5.180	A-1	5.180	309	12/06/2024
Subtotal and Average			35,000,000.00		35,000,000.00	35,034,780.00	35,000,000.00			5.646	169	
Federal Agency Issues-Coupon/Bullet												
3130AURR7	56236	FEDERAL HOME LOAN BANK		08/31/2023	5,000,000.00	4,999,921.10	4,999,885.26	4.750	AA	5.498	1	02/02/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,997,313.74	2,999,912.00	1.180	AA	1.296	8	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,997,313.74	2,999,912.00	1.180	AA	1.296	8	02/09/2024
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,987,387.45	4,999,777.92	2.125	AA	2.156	27	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,989,909.96	3,999,822.34	2.125	AA	2.156	27	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,987,387.45	4,999,362.82	2.125	AA	2.268	27	02/28/2024
3130ARHG9	56070	FEDERAL HOME LOAN BANK		03/29/2023	4,415,000.00	4,403,863.12	4,406,836.71	2.125	AA	4.606	27	02/28/2024
3130ARHG9	56071	FEDERAL HOME LOAN BANK		03/29/2023	585,000.00	583,524.33	583,918.34	2.125	AA	4.606	27	02/28/2024
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,989,382.20	4,993,823.85	3.250	AA	4.442	36	03/08/2024
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,996,906.85	4,999,815.00	4.750	AA	4.723	36	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,996,906.85	4,999,813.34	4.750	AA	4.723	36	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,996,906.85	4,999,326.52	4.750	AA	4.821	36	03/08/2024
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,996,906.85	4,999,240.41	4.750	AA	4.837	36	03/08/2024
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,981,240.91	2,999,005.50	2.440	AA	2.564	77	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,981,240.91	2,998,106.77	2.440	AA	2.707	77	04/18/2024
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,967,791.28	3,999,212.50	2.625	AA	2.658	105	05/16/2024
3133ENWP1	56160	FEDERAL FARM CREDIT BANK		05/31/2023	5,000,000.00	4,959,739.10	4,962,732.61	2.625	AA	5.206	105	05/16/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,962,214.15	4,994,637.42	3.125	AA	3.379	134	06/14/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,678,630.37	5,747,876.05	1.800	AA	1.875	137	06/17/2024
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,977,532.04	2,997,286.42	3.250	AA	3.452	137	06/17/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,971,039.20	2,998,613.66	2.750	AA	2.828	148	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,961,385.60	3,998,151.54	2.750	AA	2.828	148	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,971,039.20	2,993,889.00	2.750	AA	3.225	148	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,971,039.20	2,997,072.00	2.750	AA	2.957	148	06/28/2024
3130AXU22	56301	FEDERAL HOME LOAN BANK		11/15/2023	5,000,000.00	5,002,299.50	5,000,000.00	5.355	AA	5.292	152	07/02/2024
3130AY5G7	56335	FEDERAL HOME LOAN BANK		12/14/2023	10,000,000.00	10,008,362.00	10,000,000.00	5.300	AA	5.238	182	08/01/2024
3130AY6M3	56348	FEDERAL HOME LOAN BANK		12/18/2023	15,000,000.00	15,014,599.20	14,994,451.11	5.000	AA	5.001	230	09/18/2024
3130AXCB2	56259	FEDERAL HOME LOAN BANK		09/22/2023	5,000,000.00	5,020,026.70	4,999,539.44	5.500	AA	5.440	232	09/20/2024
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,914,667.49	2,999,400.67	0.430	AA	0.455	235	09/23/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues-Coupon/Bullet												
3133EPV77	56371	FEDERAL FARM CREDIT BANK		01/12/2024	10,000,000.00	9,999,329.00	9,992,679.54	4.875	AA	4.930	243	10/01/2024
3133EPX83	56374	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	5,002,296.60	4,999,952.37	5.000	AA	4.944	244	10/02/2024
3133EPX83	56375	FEDERAL FARM CREDIT BANK		01/19/2024	5,000,000.00	5,002,296.60	5,000,000.00	5.000	AA	4.942	244	10/02/2024
3130AY7E0	56351	FEDERAL HOME LOAN BANK		12/19/2023	10,000,000.00	10,011,978.70	10,000,000.00	4.980	AA	4.917	288	11/15/2024
3130AY7E0	56352	FEDERAL HOME LOAN BANK		12/19/2023	5,000,000.00	5,005,989.35	5,000,000.00	4.980	AA	4.917	288	11/15/2024
3133EPWP6	56257	FEDERAL FARM CREDIT BANK		09/25/2023	5,000,000.00	5,024,452.90	4,999,475.00	5.500	AA	5.445	298	11/25/2024
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,901,973.35	2,999,696.28	0.920	AA	0.919	312	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,901,973.35	2,999,820.33	0.920	AA	0.914	312	12/09/2024
3133EPF26	56307	FEDERAL FARM CREDIT BANK		11/20/2023	5,000,000.00	5,017,491.00	5,000,000.00	5.250	AA	5.182	316	12/13/2024
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,901,185.79	2,999,241.59	1.000	AA	1.015	323	12/20/2024
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,774,879.10	4,999,663.89	0.600	AA	0.597	445	04/21/2025
3130AWBY5	56195	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	5,018,208.40	4,983,693.31	4.750	AA	4.932	498	06/13/2025
3130AWBY5	56196	FEDERAL HOME LOAN BANK		06/30/2023	5,000,000.00	5,018,208.40	4,993,921.74	4.750	AA	4.775	498	06/13/2025
3130AWBY5	56201	FEDERAL HOME LOAN BANK		07/07/2023	5,000,000.00	5,018,208.40	4,971,512.07	4.750	AA	5.119	498	06/13/2025
3130AWLY4	56232	FEDERAL HOME LOAN BANK		08/23/2023	5,000,000.00	5,046,221.55	4,995,163.19	5.125	AA	5.128	498	06/13/2025
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,842,910.25	2,985,099.15	0.500	AA	0.855	502	06/17/2025
3133EPVY8	56254	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	5,046,250.45	4,984,745.66	5.000	AA	5.129	592	09/15/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,805,489.90	2,963,072.28	0.500	AA	1.199	645	11/07/2025
3133EPWD3	56255	FEDERAL FARM CREDIT BANK		09/21/2023	5,000,000.00	5,071,207.00	4,981,143.08	4.875	AA	4.991	809	04/20/2026
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,755,527.15	2,984,776.82	0.800	AA	0.986	952	09/10/2026
Subtotal and Average			226,410,520.62		232,750,000.00	231,432,554.58	232,495,077.50			3.930	237	
Commercial Paper - Discount												
62479LE19	56350	MUFG BANK LTD/NY		12/19/2023	10,000,000.00	9,865,520.00	9,799,744.44	5.380	A-1	5.566	90	05/01/2024
62479LE35	56324	MUFG BANK LTD/NY		12/06/2023	10,000,000.00	9,862,500.00	9,774,430.56	5.450	A-1	5.653	92	05/03/2024
62479LGF6	56373	MUFG BANK LTD/NY		01/18/2024	10,000,000.00	9,757,500.00	9,742,438.89	5.180	A-1	5.391	165	07/15/2024
Subtotal and Average			23,973,986.11		30,000,000.00	29,485,520.00	29,316,613.89			5.537	116	
Money Market Bank Account												
SYS56394	56394	First American Gov Oblig Sweep		10/31/2023	11,437,487.23	11,437,487.23	11,437,487.23	5.099	AAA	5.029	1	
Subtotal and Average			17,278,944.81		11,437,487.23	11,437,487.23	11,437,487.23			5.029	1	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
January 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Total and Average			2,085,638,629.81		2,110,198,884.39	2,077,442,828.60	2,082,621,139.19			4.401	208

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
January 31, 2024**

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		36,354.50	36,354.50				0
				Subtotal		36,354.50	36,354.50				
		Total Cash and Investments	2,085,638,629.81		2,110,198,884.39	2,077,479,183.10	2,082,657,493.69			4.401	208



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(02/01/2024 - 02/01/2024)	5 Maturities	0 Payments	401,437,487.23	19.02%	401,277,070.56	401,113,921.58
Aging Interval:	1 - 30 days	(02/02/2024 - 03/02/2024)	47 Maturities	0 Payments	210,990,000.00	10.00%	207,390,206.71	210,662,860.94
Aging Interval:	31 - 90 days	(03/03/2024 - 05/01/2024)	57 Maturities	0 Payments	311,101,063.83	14.74%	304,820,383.39	308,656,068.12
Aging Interval:	91 - 180 days	(05/02/2024 - 07/30/2024)	60 Maturities	0 Payments	416,750,000.00	19.75%	407,787,999.64	410,172,018.55
Aging Interval:	181 - 360 days	(07/31/2024 - 01/26/2025)	61 Maturities	0 Payments	427,500,000.00	20.26%	419,189,766.60	419,227,932.97
Aging Interval:	361 - 1080 days	(01/27/2025 - 01/16/2027)	95 Maturities	0 Payments	319,408,333.33	15.14%	319,205,713.59	304,492,973.95
Aging Interval:	1081 days and after	(01/17/2027 -)	5 Maturities	0 Payments	23,012,000.00	1.09%	22,949,998.70	23,117,052.49
			Total for	330 Investments	0 Payments	100.00	2,082,621,139.19	2,077,442,828.60

**Appendix B - City of Oakland
Redevelopment Successor
Agency Portfolio Detail for Period
Ended March 31, 2024**



**Successor Agency Pool
Portfolio Management
Portfolio Summary
March 31, 2024**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	13,000,000.00	12,971,827.92	12,971,827.92	81.22	15	3	5.265	5.338
Money Market	3,000,000.00	3,000,000.00	3,000,000.00	18.78	1	1	5.178	5.250
Investments	16,000,000.00	15,971,827.92	15,971,827.92	100.00%	12	2	5.249	5.321

Total Earnings	March 31	Month Ending	Fiscal Year To Date
Current Year		71,819.55	807,473.93
Average Daily Balance		15,969,056.47	20,429,332.31
Effective Rate of Return		5.30%	5.25%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313396VC4	51339	Freddie Mac Discount		03/21/2024	5,000,000.00	4,990,547.92	4,990,547.92	5.235	AA	5.318	2	04/03/2024
313384VD8	51338	Federal Home Loan Bank Discoun		03/19/2024	8,000,000.00	7,981,280.00	7,981,280.00	5.265	AA	5.351	3	04/04/2024
Subtotal and Average			8,323,895.18		13,000,000.00	12,971,827.92	12,971,827.92			5.338	3	
Money Market												
SYS50914	50914	Fidelity Inst Government			3,000,000.00	3,000,000.00	3,000,000.00	5.250	AAA	5.250	1	
Subtotal and Average			7,645,161.29		3,000,000.00	3,000,000.00	3,000,000.00			5.250	1	
Total and Average			15,969,056.47		16,000,000.00	15,971,827.92	15,971,827.92			5.321	2	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(04/01/2024 - 04/01/2024)	1 Maturities	0 Payments	3,000,000.00	18.75%	3,000,000.00	3,000,000.00
Aging Interval:	1 - 30 days	(04/02/2024 - 05/01/2024)	2 Maturities	0 Payments	13,000,000.00	81.25%	12,971,827.92	12,971,827.92
Aging Interval:	31 days and after	(05/02/2024 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			3 Investments	0 Payments		100.00	15,971,827.92	15,971,827.92



**Successor Agency Pool
Portfolio Management
Portfolio Summary
February 29, 2024**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	13,000,000.00	12,983,489.47	12,960,159.73	81.20	21	8	5.233	5.306
Money Market	3,000,000.00	3,000,000.00	3,000,000.00	18.80	1	1	5.168	5.240
Investments	16,000,000.00	15,983,489.47	15,960,159.73	100.00%	17	6	5.221	5.294

Total Earnings	February 29 Month Ending	Fiscal Year To Date
Current Year	117,617.20	735,654.38
Average Daily Balance	28,107,820.21	20,996,006.70
Effective Rate of Return	5.27%	5.24%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313588TT2	51337	Fannie Mae Discount		02/22/2024	8,000,000.00	7,998,831.12	7,990,755.56	5.200	AA	5.278	0	03/01/2024
313384UP2	51336	Federal Home Loan Bank Discoun		02/08/2024	5,000,000.00	4,984,658.35	4,969,404.17	5.245	AA	5.351	20	03/21/2024
Subtotal and Average			7,866,440.90		13,000,000.00	12,983,489.47	12,960,159.73			5.306	8	
Money Market												
SYS50914	50914	Fidelity Inst Government			3,000,000.00	3,000,000.00	3,000,000.00	5.240	AAA	5.240	1	
Subtotal and Average			20,241,379.31		3,000,000.00	3,000,000.00	3,000,000.00			5.240	1	
Total and Average			28,107,820.21		16,000,000.00	15,983,489.47	15,960,159.73			5.294	6	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(03/01/2024 - 03/01/2024)	2 Maturities	0 Payments	11,000,000.00	68.75%	10,990,755.56	10,998,831.12
Aging Interval:	1 - 30 days	(03/02/2024 - 03/31/2024)	1 Maturities	0 Payments	5,000,000.00	31.25%	4,969,404.17	4,984,658.35
Aging Interval:	31 days and after	(04/01/2024 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			3 Investments	0 Payments		100.00	15,960,159.73	15,983,489.47



**Successor Agency Pool
Portfolio Management
Portfolio Summary
January 31, 2024**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	25,000,000.00	24,988,444.50	24,956,500.00	83.31	12	2	5.229	5.302
Money Market	5,000,000.00	5,000,000.00	5,000,000.00	16.69	1	1	5.188	5.260
Investments	30,000,000.00	29,988,444.50	29,956,500.00	100.00%	10	2	5.222	5.295

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	134,539.45	618,037.18
Average Daily Balance	30,039,575.40	20,036,738.83
Effective Rate of Return	5.27%	5.24%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313588SN6	51334	Fannie Mae Discount		01/24/2024	15,000,000.00	14,997,833.40	14,982,600.00	5.220	AA	5.299	0	02/01/2024
313588SS5	51333	FEDERAL NATIONAL MORTGAGE		01/10/2024	5,000,000.00	4,996,388.90	4,981,150.00	5.220	AA	5.313	4	02/05/2024
313588SV8	51335	Fannie Mae Discount		01/29/2024	5,000,000.00	4,994,222.20	4,992,750.00	5.220	AA	5.300	7	02/08/2024
Subtotal and Average			9,523,446.36		25,000,000.00	24,988,444.50	24,956,500.00			5.302	2	
Money Market												
SYS50914	50914	Fidelity Inst Government			5,000,000.00	5,000,000.00	5,000,000.00	5.260	AAA	5.260	1	
Subtotal and Average			20,516,129.03		5,000,000.00	5,000,000.00	5,000,000.00			5.260	1	
Total and Average			30,039,575.40		30,000,000.00	29,988,444.50	29,956,500.00			5.295	2	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(02/01/2024 - 02/01/2024)	2 Maturities	0 Payments	20,000,000.00	66.67%	19,982,600.00	19,997,833.40
Aging Interval:	1 - 30 days	(02/02/2024 - 03/02/2024)	2 Maturities	0 Payments	10,000,000.00	33.33%	9,973,900.00	9,990,611.10
Aging Interval:	31 days and after	(03/03/2024 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	29,956,500.00	29,988,444.50