



AGENDA REPORT

TO: Jestin D. Johnson
City Administrator

FROM: Erin Roseman
Director of Finance

SUBJECT: Cash Management Report for Quarter
Ended December 31, 2022

DATE: May 17, 2023

City Administrator Approval


Jestin Johnson (Jun 13, 2023 16:40 PDT)

Date: Jun 13, 2023

RECOMMENDATION

Staff Recommends That The City Council Receive The Informational Cash Management Report For The Quarter Ended December 31, 2022.

EXECUTIVE SUMMARY

As a continued best practice and in accordance with the City's Investment Policy, the Finance Department submits a quarterly informational cash management report to the City Council. For the quarter ended December 31, 2022, the City's Operating Pool Portfolio had a balance of \$1.94 billion and yielded 2.79 percent, while the Successor Agency's Portfolio had a balance of \$11.98 million and yielded 3.92 percent.

BACKGROUND / LEGISLATIVE HISTORY

The Cash Management Report summarizes the characteristics of the investment portfolios for the quarter. The City and Successor Agency's Portfolio composition includes safety, creditworthiness, liquidity, and diversity. As of December 31, 2022, the portfolios are in compliance with the Investment Policy of the City for Fiscal Year (FY) 2022-23. The portfolios' credit quality remains high and well within Investment Policy parameters. Liquidity remains sufficient to meet projected cash flow needs for the next six months.

Provided in **Attachment A** are each portfolio's current market value and yield as of December 31, 2022, as well as comparisons to other market benchmarks. This report confirms that no leverage (use of debt to supplement investments) was utilized nor were derivatives (such as interest rate swaps, futures, or options) held during the reporting period. Also included are reviews of key economic factors that may affect the portfolio's potential investment results.

ANALYSIS AND POLICY ALTERNATIVES

Cash Position

The City's Operating Pool Portfolio balances increased from \$1.76 billion as of September 30, 2022, to \$1.94 billion as of December 31, 2022. This net balance decrease was mainly due to the following: receipt of \$266.22 million in property taxes, offset by debt service payments of approximately \$85.21 million. The remaining balance is net due to receipt of other revenues, such as sales tax, offset by operational expenses, such as payroll and vendor payments.

The Successor Agency's portfolio decreased from a balance of \$22.47 million as of September 30, 2022, to a balance of \$11.97 million as of December 31, 2022. The portfolio decreased due to bond excess proceed transfer payments of \$11.45 million per the bond expenditure agreement, and other vendor payments.

Yield Comparison

The effective rate of return on total assets in the City's Operating Pool Portfolio for the month ending December 31, 2022, was 2.79 percent. The effective rate of return on total assets in the Successor Agency's Portfolio for the month ending December 31, 2022, was 3.92 percent. The yields are different between the City and Successor Portfolios because the Successor Portfolio has a lower fund balance and a shorter investment horizon due to cash flow needs. The City Portfolio has a more stable long-term investment horizon, allowing for longer-term securities that typically have higher yields. Note that the current yield curve is relatively inverted, and short-term securities are yielding higher returns than long term securities.

The City Portfolio underperformed the one-year government agencies benchmark, which had a yield of 4.72 percent, as the 1-year government agency yield has already priced in future interest rate expectations, and City Portfolio slightly outperformed the Local Agency Investment Fund (LAIF), which had yield of 2.17 percent.

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

FISCAL IMPACT

There are no budget implications associated with this informational report.

PUBLIC OUTREACH / INTEREST

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

COORDINATION

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

SUSTAINABLE OPPORTUNITIES

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

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

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

ACTION REQUESTED OF THE CITY COUNCIL

Staff Recommends That The City Council Receive The Cash Management Report For The Quarter Ended December 31, 2022.

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

Respectfully submitted,



[Erin Roseman \(Jun 13, 2023 15:58 PDT\)](#)

Erin Roseman
Director of Finance, Finance Department

Reviewed by:
David Jones, Treasury Administrator
Treasury Bureau

Prepared by:
Max Kumar, Investment & Operations Manager
Treasury Bureau

Attachments (1):

A: ***Cash Management Report for the Quarter Ended December 31, 2022***

City of Oakland and Oakland Redevelopment Successor Agency

City of Oakland, California

Cash Management Report For The Quarter Ended December 31, 2022 Finance Department Bureau of Treasury

DAVID JONES
Treasury Administrator

Investment Staff
Max Kumar,
Investment & Operations Manager



**CITY OF OAKLAND
CASH MANAGEMENT REPORT FOR
THE QUARTER ENDED DECEMBER 31, 2022**

TABLE OF CONTENTS

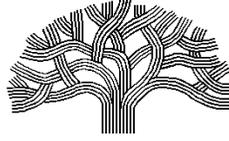
Cash Management Report

I.	Portfolio Summary	1
II.	Economic Review	2
III.	City of Oakland	4
	Portfolio Review	4
	Portfolio Composition	4
	Preservation of Capital/Safety	4
	Liquidity	5
	Diversity	8
	Derivatives	8
	Yield	8
	Benchmark Comparison	9
	Valuation and Leverage	10
IV.	City of Oakland Redevelopment Successor Agency Portfolio	11
	Portfolio Review	11
	Portfolio Composition	11
	Preservation of Capital/Safety	11
	Liquidity	12
	Diversity	14
	Derivatives	14
	Yield	14
	Valuation and Leverage	15

Appendices

Appendix A - City of Oakland Portfolio Detail for Period Ended December 31, 2022

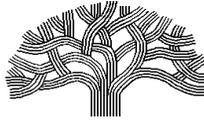
Appendix B - City of Oakland Redevelopment Successor Agency Portfolio Detail for Period Ended December 31, 2022



**CITY OF OAKLAND AND CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED DECEMBER 31, 2022**

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

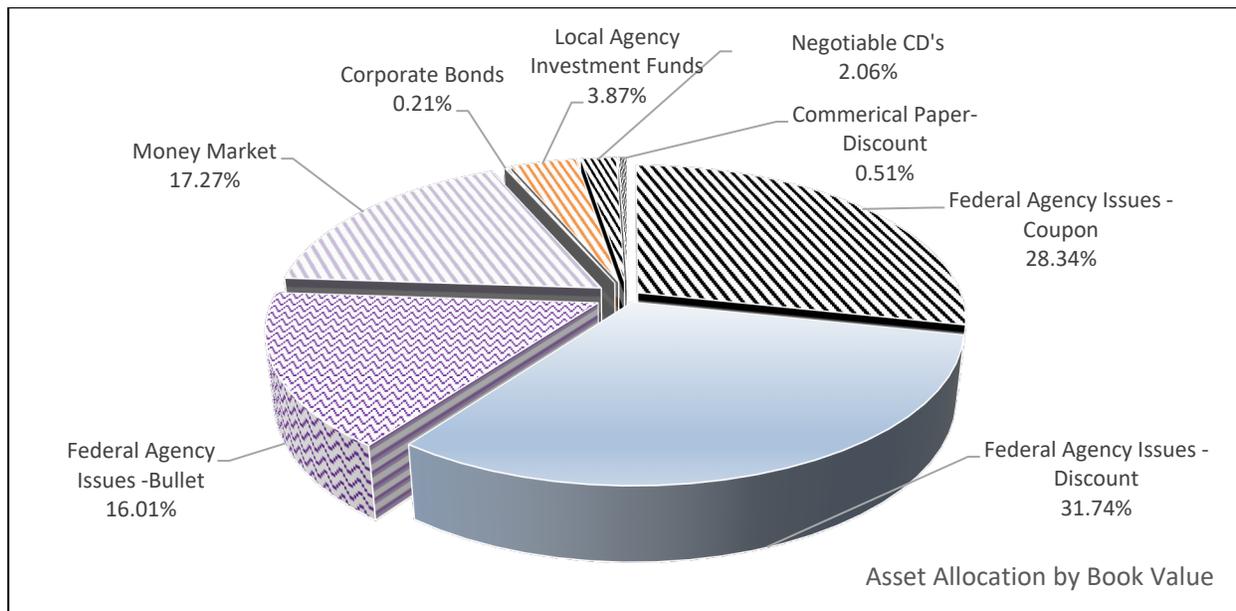
DECEMBER 31, 2022



City Operating Pooled Portfolio Statistics
For the month ended December 31, 2022

Average Daily Balance	\$2,418,555
Total Earning Quarter	\$10,514,893
Month End Yield	2.79%
Average Maturity	287 days
Daily Liquidly	20.97.%
180 Day Liquidity	56.82%

Investments	Par Value	Market Value	Book Value	% of Portfolio	Max %-In Compliance
Federal Agency Issues - Coupon	549,858,333.33	520,738,363.21	549,565,552.18	28.34	100%- Yes
Federal Agency Issues - Discount	630,000,000.00	619,474,353.50	615,488,707.14	31.74	100%-Yes
Federal Agency Issues –Bullet	311,537,000.00	303,898,352.72	310,502,410.05	16.01	100%-Yes
Money Market	335,000,000.00	335,000,000.00	335,000,000.00	17.27	20%-Yes
Local Agency Investment Funds	75,000,000.00	73,604,194.35	75,000,000.00	3.87	\$75M Max-Yes
Negotiable CD’s	40,000,000.00	39,926,940.00	40,000,000.00	2.06	30%-Yes
Corporate Bonds	4,000,000.00	3,754,033.56	3,997,680.80	0.21	40%-Yes
Commercial Paper-Discount	10,000,000.00	9,918,755.00	9,903,706.94	0.51	40%-Yes
Total \$	1,955,395,333.33	1,906,314,992.34	1,939,458,057.11	100	



As of December 31st, 2022, the unaudited total cash and investments managed by the City is \$2.28 billion, with \$1.94 billion in City’s Operating Pool, \$312.14 million in City Restricted Trust Funds, and \$30.20 million cash held at bank.

**CITY OF OAKLAND AND OAKLAND REDEVELOPMENT SUCCESSOR AGENCY
CASH MANAGEMENT REPORT
FOR THE QUARTER ENDED DECEMBER 31, 2022**

I. ECONOMIC REVIEW

MARKET OVERVIEW

Inflation has been the U.S economy's biggest issue since the pandemic as the cost of living is running near its highest levels in 40 years. The Federal Open Market Committee ("FOMC") approved a 0.50% interest rate hike in December 2022, bringing the federal funds rate to a range of 4.25%-4.50%, the highest level in last 15 years. FOMC has been approving consecutive interest rates increases totaling 3.75% in the first 11 months of this year. FOMC is expected to increase interest rates and keep the interest rates high until inflation is at policy goal of 2%. The policy is also likely in response in the highest inflation levels in 40 years for consumer prices.

The U.S. economy increased more than expected in the fourth quarter of 2022, even as FOMC continues to increase interest rates to tame inflation, however jobs market and inflation remains strong, even though there are signs of weakening demand. According to the U.S. Department of Commerce, Real Gross Domestic Product (GDP) – the output of goods and services produced by labor – increased at an annual rate of 2.9 percent in the fourth quarter of 2022. Economists surveyed by Dow Jones expected an increase of 2.8 percent. The Real GDP had increased 3.2 percent in the third quarter of 2022 and decreased 0.6 percent in second quarter of 2022. The increase in real GDP reflected increases in private inventory investment, consumer spending, federal government spending, state and local government spending, and nonresidential fixed investment that were partly offset by decreases in residential fixed investment and exports.

The U.S. economy created a better than expected number of jobs in December 2022, as the jobs market remains strong despite pockets of weakness amid high inflation and federal reserve trying to slow job growth. According to the Bureau of Labor Statistics, Nonfarm payroll increased by 223,000 jobs in December 2022, after increasing by 256,000 jobs in November 2022. Economists surveyed by Dow Jones were expecting an addition of 200,000 jobs. The unemployment rate in December dropped to 3.5% in December 2022. The biggest jobs gains were in the leisure and hospitality sector added 67,000 jobs, followed by 55,000 jobs created in health care sector. Prior to the coronavirus impact, the unemployment rate was at 3.5%, the lowest in 50 years. Average hourly wages increased 0.3% in December 2022, less than expected, however still up 4.6% year over year.

U.S. consumer spending decreased more than expected in December 2022, indicating that the economy slowed at the end of 2022 and contributing to expectations for a 2023 recession. The Bureau of Economic Analysis reported that real consumer spending, which accounts for almost 70 percent of the economy, decreased 0.2 % in December, after increasing 0.1% in November 2022. Consumers spent less as they are tapping into their savings and credit cards to maintain the high inflation costs. Economists polled by Reuters forecasted a spending decrease of 0.1%.

Inflation was slightly lower in December, as consumer prices posted biggest monthly decline since the pandemic. According to Labor department, the consumer price index, which measures the cost of broad basket of goods and services, decreased 0.1% in December 2022, in line with the Dow Jones economic estimates. CPI has increased 6.5% since last December, while excluding food and energy prices, core CPI has increased 0.3% in December and up 5.7% since last year. Drop in gasoline prices mostly contributed to the monthly decline, while food prices were up 0.3% and shelter prices were up 0.8% in December. Despite slight inflation moderating, it remains well above the 2% inflation goal.

The Federal Reserve's preferred inflation measures eased in December to the slowest annual pace in over a year while consumer spending fell, indicating for policymakers to further scale back the pace of interest-rate hikes. The personal consumption expenditure (PCE) price index excluding food and energy increased by 0.3% in December 2022, meeting Dow Jones survey of estimates. Including food and energy, the PCE index decreased 0.2%, worse than expected 0.1% decrease. In 12 months through December 2022, core PCE index has increased 4.4%, down from 4.7% in November 2022. The core PCE is closely watched as the measure takes into accounts changing consumer behavior, such as substituting lower price goods for higher priced items. The core PCE is the Federal Reserve's preferred inflation measure and has a 2 percent target.

U.S. consumer confidence increased more than expected in December 2022, after back-to-back monthly declines. The Conference Board, a non-profit business and research group organization, reported that its index of consumer confidence increased to 108.3 in December 2022 from 101.4 in November 2022. Consumer spending and economic growth will likely continue facing strong opposition from inflation and rate hikes, however the decline in gas prices helped the consumer confidence.

Holiday sales came in below expectations as consumers faced higher interest rates and higher inflation during the holiday season, and amid decline in gasoline prices. The U.S. Commerce Department reported retail sales decreased by 1.1% in December 2022. Economists surveyed by Dow Jones, were expecting retail sales to decrease by 1.0%. Excluding autos, sales decreased 0.7%. Retail sales has increased 6.0% from a year ago.

U.S. manufacturing activity slowed more than expected in December 2022, as weakening demand amid higher borrowing costs pushed the measure of prices by factories for inputs to the lowest level in nearly 2 years, a sign that inflation is easing. The Institute of Supply Management (ISM) said its manufacturing index decreased to a reading of 48.4 in December 2022, from 49 in November 2022. Any number above 50% signals expansion in the manufacturing economy, which accounts for 11.8% of the U.S economy. Economists polled by Reuters had forecasted the index to decrease to 48.5.

U.S. producer prices fell sharply in December 2022, amid falling gasoline prices, a sign that inflation might have peaked however still higher than FOMC inflation goal of 2%. The Labor Department reported that its producer price index (PPI) for final demand decreased by 0.5% in December 2022 after increasing 0.3 percent in November 2022. This was the biggest monthly decline since April 2020. A Survey of Dow Jones had estimated decrease of only 0.1%. Excluding food, energy and trade services, the index increased 0.1%. In the 12 months through December 2022, the PPI increased 6.2% percent.

U.S. import prices slightly increased in December, a sign that fight for inflation is still sticky. According to U.S. Bureau of Labor Statistics, import prices increased by 0.4 percent in December 2022, after import prices had decreased 0.7% in November 2022. Economists surveyed by Wall Street had forecasted import prices to decrease by 0.9% percent. In the 12 months through December 2022, import prices increased by 3.5%, suggesting imported high inflation is a persistent concern.

U.S. homebuilding decreased in December 2022 for a fourth consecutive month, as rising mortgage rates are affecting the housing market, as demand is low and home builders are discouraged to build. The Commerce Department reported Housing Starts decreased 1.4 percent to a seasonally adjusted annual rate of 1.38 million units in December 2022. Economists polled by the *Wall Street Journal* forecasted starts to decrease by 4.7% to an annual rate of 1.36 million units. The Commerce Department also reported that single family homebuilding, which accounts for the largest share of the housing market, increased by 11.3 percent in December 2022, as housing market remains volatile. The decline was mainly in the multi-family units which decreased by 18.9% for the month. Permits issued for new single-family houses fell 1.6% in December, the lowest since May 2020.

The U.S. existing home sales fell for the 11th consecutive month in December 2022, as home buyers struggle with affordability as mortgage rates have sharply increased. The National Association of Realtors reported its index of existing home sales decreased by 1.5% in December to a seasonally adjusted annual rate of 4.02 million homes in December. Existing home sales count is down 17.8% compared to December 2021.

INTEREST RATES

During the fourth quarter, the “FOMC”, met on November 2nd and December and 14th and increased the funds rate by 0.75% in November meeting and 0.50% in December meeting, to leave the federal funds rate range to 4.25-4.50%. In addition, FOMC will continue reducing its holding of Treasury securities and agency debt and agency mortgage-backed securities as part of reducing the size of Federal Reserve’s balance sheet.

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

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

II. CITY OF OAKLAND

PORTFOLIO REVIEW

The City’s Operating Pool Portfolio balances increased from \$1.76 billion as of September 30, 2022, to \$1.94 billion as of December 31, 2022. This net balance decrease was mainly due to the following: receipt of \$266.22 million in property taxes, offset by debt service payments of approximately \$85.21 million. The remaining balance is net due to receipt of other revenues, such as sales tax, offset by operational expenses, such as payroll and vendor payments.

PORTFOLIO COMPOSITION

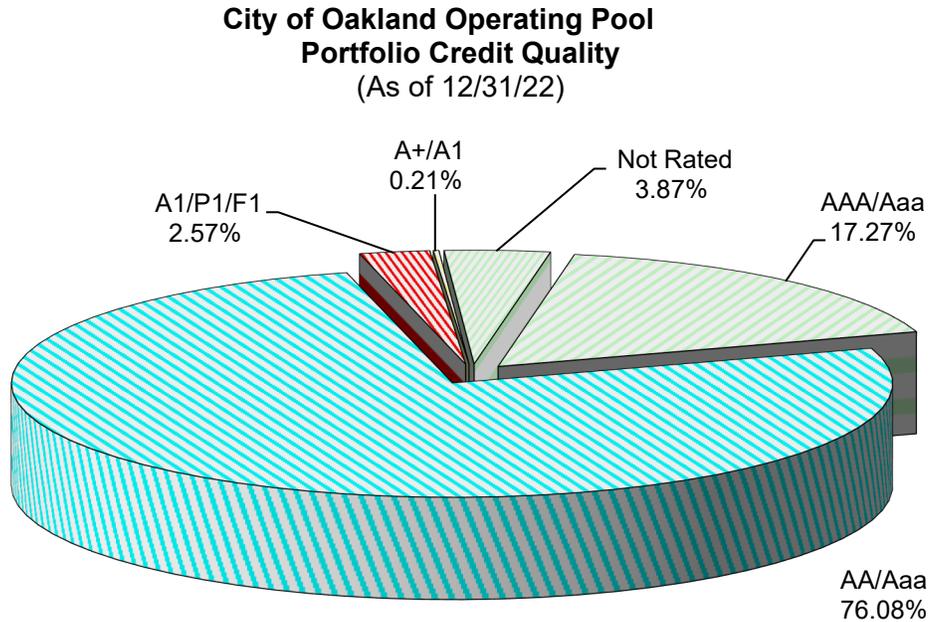
The Portfolio continues to comply with all provisions of the City’s adopted Investment Policy for Fiscal Year 2022-23, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, Tobacco Divestiture, Fossil Fuels, and Guns/Ammunition.

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

Preservation of Capital/Safety. In the chart below, the City’s holdings are depicted by credit rating category as of December 31, 2022. Approximately 76.08% of Operating Pool investment were rated in the AA/Aaa category while 17.27% in AAA/Aaa, 3.87% primary unrated holdings represent the Fund’s investments in the Local Agency Investment Fund (“LAIF”), 2.57% in the A1/P1 category and 0.21% in A1/A category. On August 6, 2011, the government agencies were downgraded by

Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA rating for government agencies.

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



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

Debt service payable from the City's Operating Pool for the Port and the City for the six months following December 31, 2022 is approximately \$175.58 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	\$ 510,000,000	26.08%
31-180	\$ 601,005,000	30.74%
Total	\$1,111,005,000	54.88%

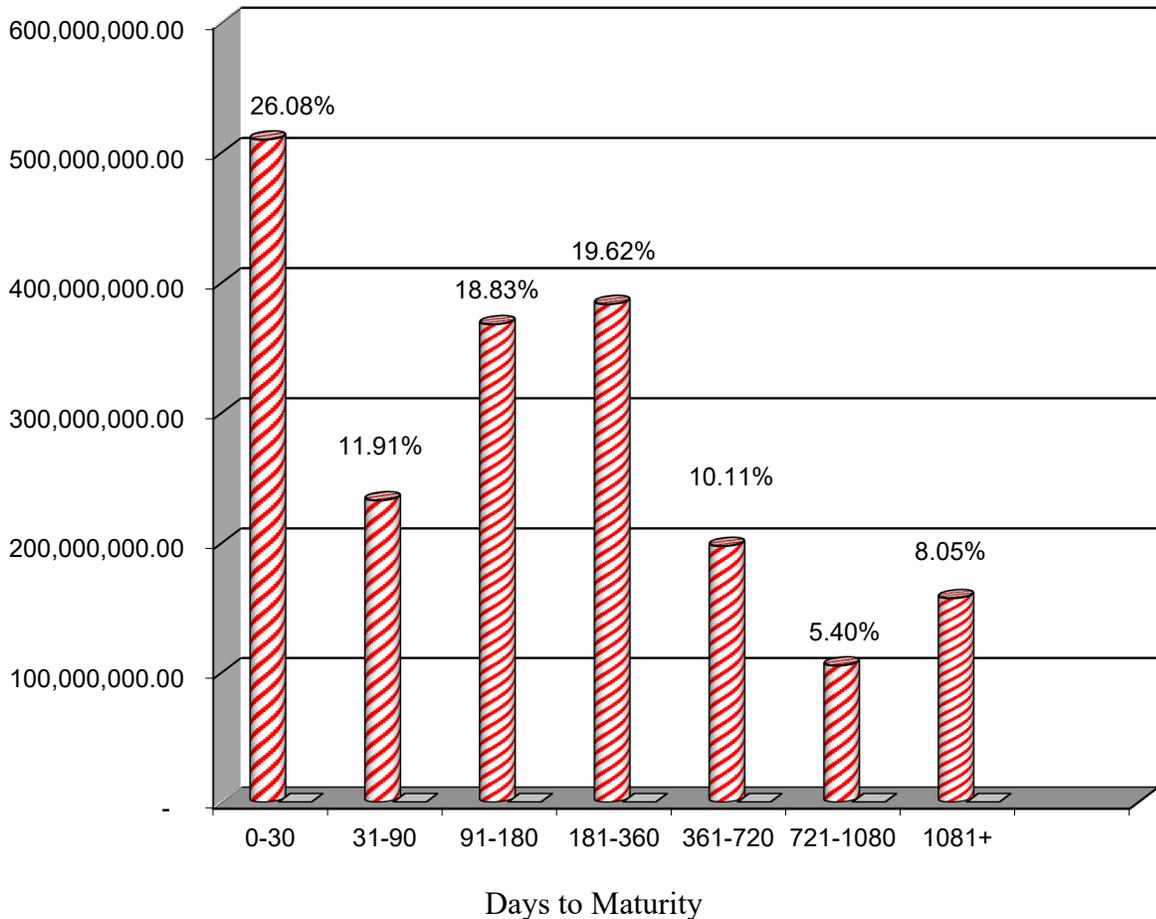
Investments maturing within 180 days include \$75 million in LAIF and \$335.00 million in money market funds, both of which are considered to have a one-day maturity due to the ability to withdraw funds daily.

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

Year	Amount	Percent Increase/Decrease From Prior Year
December 2022	\$1,939,458,057	16.98%
December 2021	\$1,657,951,556	19.73%
December 2020	\$1,384,738,583	10.76%
December 2019	\$1,250,226,564	21.88%
December 2018	\$1,025,760,860	

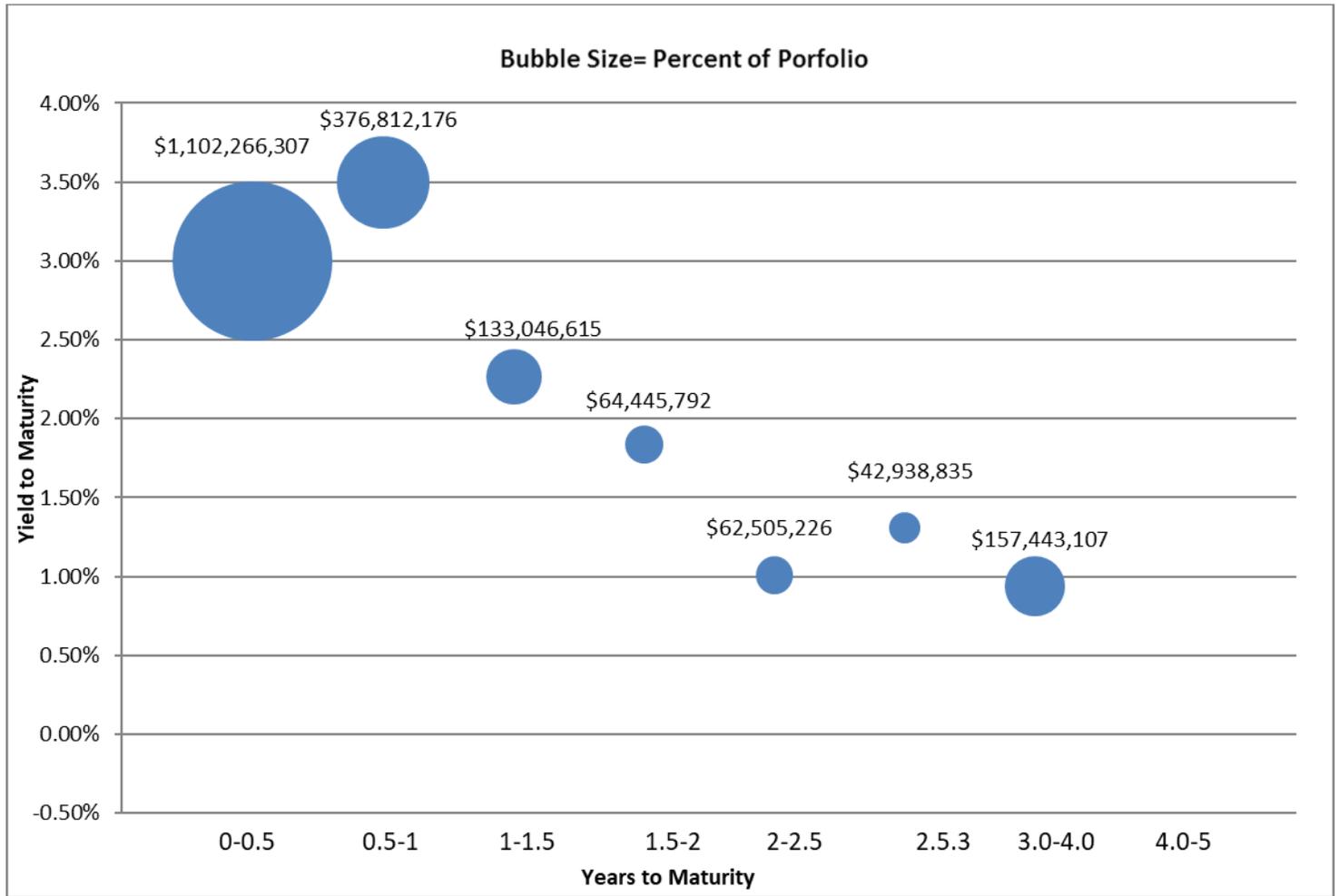
The following graph depicts the Operating Pool Portfolio by dollars invested and the percentage in each maturity range as of December 31, 2022.

City of Oakland Operating Pool Portfolio Maturity
(As of 12/31/22)



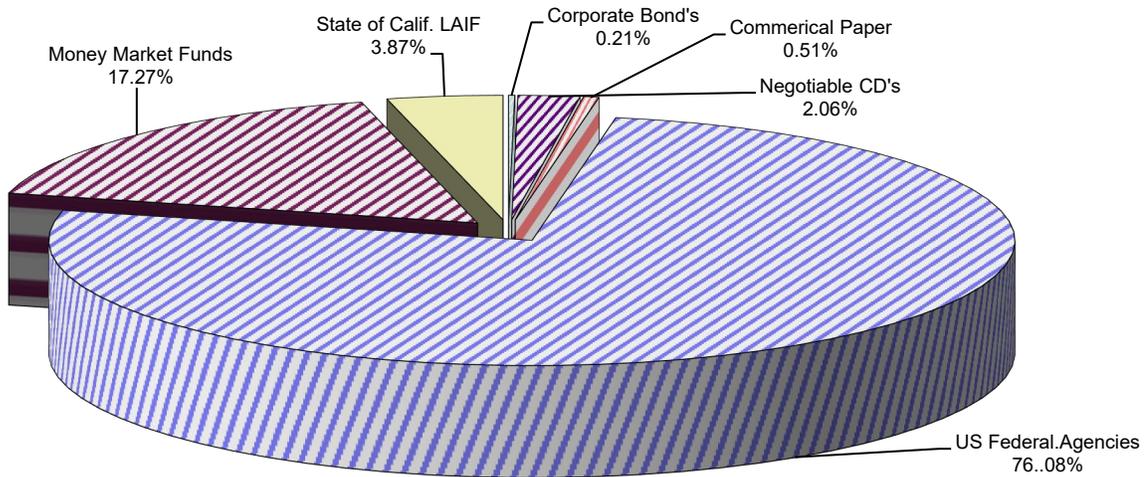
The following graph depicts the Operating Pool Portfolio by yield to maturity vs time to maturity, this indicates that higher percentage of portfolio is invested in front end of the yield curve to meet daily liquidity needs.

**City of Oakland Operating Pool
Yield to Maturity
(As of 12/31/22)**



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 12/31/22)**



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 December 31, 2022, was approximately \$10,514,893. The effective rate of return on total assets in the Operating Pool Portfolio for month-end December 31, 2022, was 2.79% as compared to 1.66% for September 30, 2022. It continues to be the City's practice to hold investments to maturity rather than to sell. The primary investment objective of the City for the portfolio is to maximize safety, liquidity, and return in that respective order.

Comparative yields for the quarter are shown below.

**City of Oakland Operating Pool
Comparative Annualized Yields
(As of 12/31/22)**

As of Month-end	1-year Govt. Agency	LAIF¹	City of Oakland Operating Pool	Alameda County Pool²
October 2022	4.58%	1.77%	1.93%	1.98%
November 2022	4.64%	2.01%	2.34%	1.01%
December 2022	4.72%	2.17%	2.79%	2.52%

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 December 31, 2022, was 2.79 percent. The City’s Operating Pool Portfolio had under-performed the 1-year government agency which yielded a rate of 4.72 percent, as the 1-year government agency yield has already priced in future interest rate expectations. The City’s Operating Pool Portfolio outperformed the Local Agency Investment Fund (“LAIF”), which ended the month at 2.17 percent.

The Alameda County Pool had a preliminary accrual basis rate of return for December 2022 of 2.52 percent. The Alameda County Pool had a Portfolio of \$9.38 billion with 467 days to maturity, meanwhile the City’s Operating Pool had an accrual rate of return of 2.79 percent for December 2022. The City Operating Pool had a Portfolio of \$1.94 billion with 287 days to maturity.

As of December 31, 2022, the City Operating Pool’s average days-to-maturity (ADM) was 287 days versus LAIF’s average days-to-maturity (ADM) was 287 days.

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

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

TOTAL PORTFOLIO INCOME RECOGNIZED			
Accrual Basis			
Total Portfolio	December 31, 2022	September 30, 2022	December 31, 2021
<i>Quarter-End</i>			
Total Interest Earnings	\$ 10,514,893	\$ 6,402,115	\$ 813,106
Realized gains (losses) from sales	-	-	-
Total income recognized	\$ 10,514,893	\$ 6,402,115	\$ 813,106
<i>Fiscal Year-to-Date</i>			
Total Interest Earnings	\$ 16,917,008	\$ 6,402,115	\$ 1,543,694
Realized gains (losses) from sales	-	-	-
Total income recognized	\$ 16,917,008	\$ 6,402,115	\$ 1,543,694

Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the City Operating Pool portfolio was \$1.91 billion, which was below book value by \$33,143,065. There was no leverage in the portfolio during the reported period, and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES			
	Cash Basis		Accrual Basis
Market Value	\$ 1,906,314,992	Market Value	\$ 1,906,314,992
Original Cost	(1,938,220,169)	Original Cost	(1,939,458,057)
Net Unrealized Gain (Loss)	\$ (31,905,177)	Net Unrealized Gain (Loss)	\$ (33,143,065)

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

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III. CITY OF OAKLAND REDEVELOPMENT SUCCESSOR AGENCY PORTFOLIO

PORTFOLIO REVIEW

The Successor Agency's portfolio decreased from a balance of \$22.47 million as of September 30, 2022, to a balance of \$11.97 million as of December 31, 2022. The portfolio decreased due to bond excess proceed transfer payments of \$11.45 million per the bond expenditure agreement, and other vendor payments.

PORTFOLIO COMPOSITION

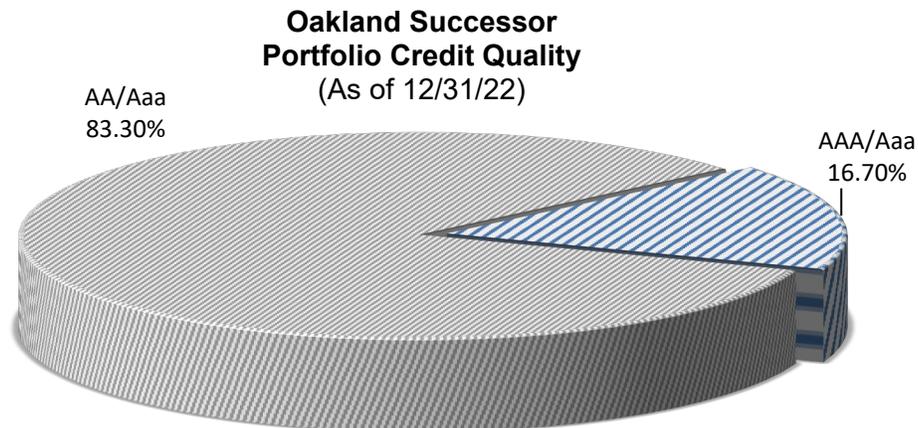
The Portfolio continues to comply with all provisions of the City's Investment Policy for Fiscal Year 2022-2023, including compliance with applicable local ordinances and resolutions such as Nuclear Free Zone, Linked Banking, and Tobacco Divestiture. In addition, the City will consider investing, when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

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

Preservation of Capital/Safety

The Successor's holdings by credit rating category are depicted in the chart below. Approximately 16.70% of Operating Fund investments were rated in the AAA/Aaa, while 83.30% were rated AA/Aaa. On August 6, 2011, the government agencies were downgraded by Standard and Poor's Rating Agency to AA+ from AAA. Moody's Investors' Service and Fitch Ratings continue to maintain AAA for government agencies.

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



Liquidity. Liquidity within the Successor’s Portfolio remains sufficient to meet only debt service needs of the Successor for the next six months and beyond. The debt service payment for the next six months for the Successor is approximately \$5.27 million. The estimated 3-month cash flow for Successor Portfolio is summarized below:

Successor Portfolio Estimated Cash Flow	
Dec-March 2023*	
Beg: Available Balance	\$ 11,974,533
ROPS Receipt**	16,368,048
Debt Service	(5,268,125)
Other expenses	(10,000,000)
Bal: March 2023**	\$ 13,074,457
*Successor Pool Only	
**Estimated	

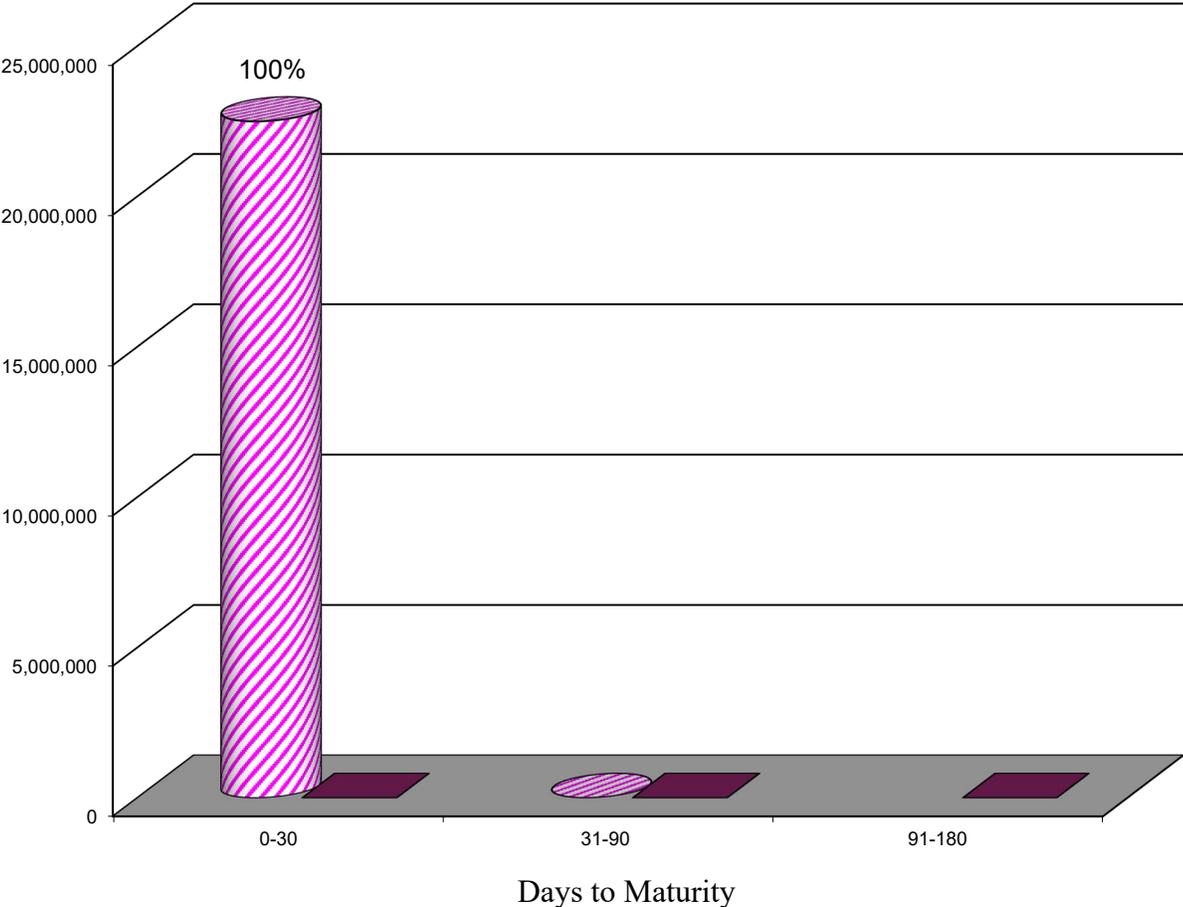
Five Year Historical Portfolio Balance: Listed below is the balance for the Successor portfolio for each of the last 5 years.

Year	Amount	Percent Increase/Decrease From Prior Year
December 2022	\$11,974,533	26.05%
December 2021	\$9,499,709	(48.65%)
December 2020	\$18,498,547	(17.76%)
December 2019	\$ 22,452,323	165.04%
December 2018	\$ 8,471,390	

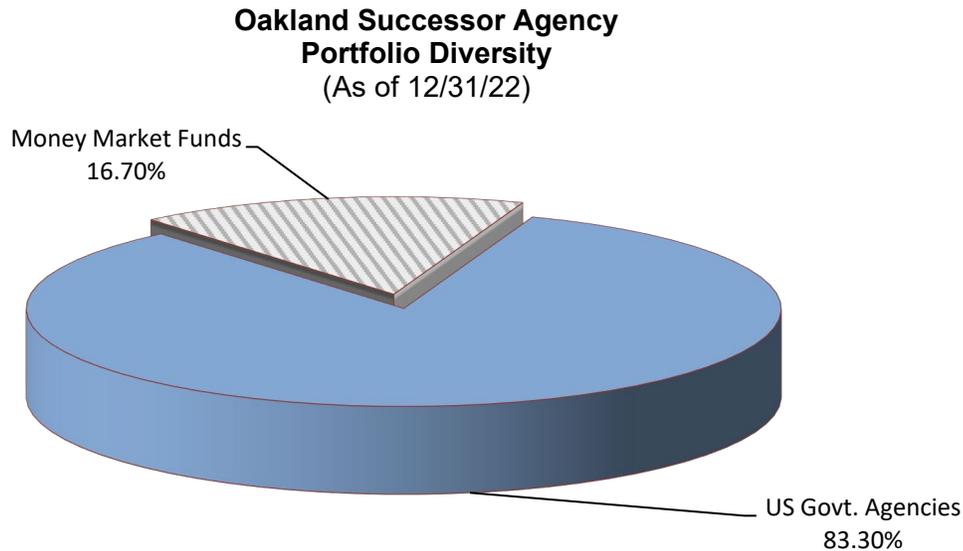
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The following chart depicts the Successor's Portfolio by percentage and dollars invested in each maturity range.

**Oakland Successor Agency
Portfolio Maturity
(As of 12/31/22)**



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



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

Yield. Total interest earned for the quarter ended December 31, 2022, was approximately \$142,509. The effective rate of return on total assets in the Successor's Portfolio was 3.79 percent for month ending December 31, 2022. The Successor's Portfolio underperformed the 1-year government agency which yielded a rate of 4.79 percent as of December 31, 2022. The Successor's Portfolio outperformed the Local Agency Investment Fund ("LAIF"), which ended the month at 2.17 percent. The performance comparison to LAIF must be considered in light of LAIF's historical tendency to lag market changes in both rising and falling interest rate environments. The Successor Portfolio has an extremely shorter 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 December 31, 2022, Successor's Portfolio Fund's average days-to-maturity (ADM) was 12 days versus LAIF's average days-to-maturity (ADM) of 287 days.

Comparative yields for the quarter are shown below.

**Oakland Successor Agency
Comparative Annualized Yields
(As of 12/31/22)**

As of Month-end	1-Year Govt. Agency	LAIF¹	Successor Agency
October 2022	4.58%	1.77%	2.95%
November 2022	4.64%	2.01%	3.52%
December 2022	4.72%	2.17%	3.92%

¹Effective monthly average return

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

TOTAL PORTFOLIO INCOME RECOGNIZED				
<u>Accrual Basis</u>				
Total Portfolio		<u>December 31, 2022</u>	<u>September 30, 2022</u>	<u>December 31, 2021</u>
<u>Quarter-End</u>				
Total Interest Earnings	\$	142,509	\$ 118,914	\$ 520
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	142,509	\$ 118,914	\$ 520
<u>Fiscal Year-to-Date</u>				
Total Interest Earnings	\$	261,423	\$ 118,914	\$ 2,654
Realized gains (losses) from sales		-	-	-
Total income recognized	\$	261,423	\$ 118,914	\$ 2,654

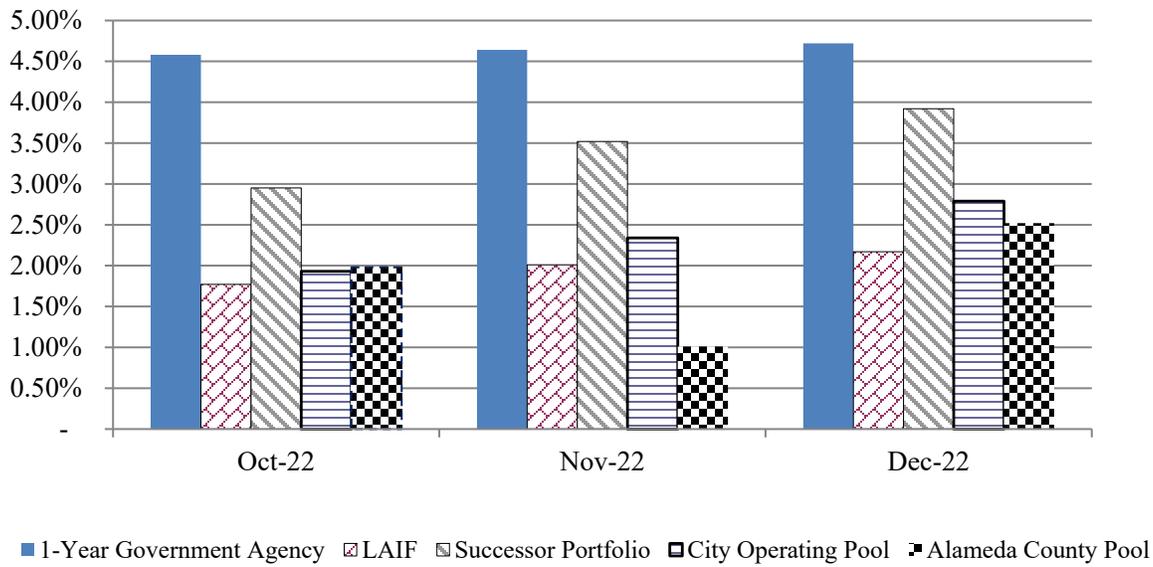
Valuation and Leverage. Based on information received from Interactive Data Corporation, the market value of the Successor portfolio for the quarter ended December 31, 2022 was \$11.98 million, which was above book value by \$10,034. There was no leverage in the portfolio during the reporting period and liquidity was maintained at sufficient levels.

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

UNREALIZED GAINS & LOSSES					
	<u>Cash Basis</u>			<u>Accrual Basis</u>	
Market Value	\$	11,984,567	Market Value	\$	11,984,567
Original Cost		(11,974,533)	Original Cost		(11,974,533)
Net Unrealized Gain (Loss)	\$	10,034	Net Unrealized Gain (Loss)	\$	10,034

The following chart shows yield comparisons for the quarter.

Portfolio Earnings Comparison



**Appendix A - City of Oakland Portfolio
Detail for Period Ended December 31,
2022**



**City Pool Portfolio
Portfolio Management
Portfolio Summary
December 31, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	549,858,333.33	520,738,363.21	549,565,552.18	28.34	1,081	658	1.741	1.765
Federal Agency Issues - Discount	630,000,000.00	619,474,353.50	615,488,707.14	31.74	226	138	3.922	3.977
Money Market	335,000,000.00	335,000,000.00	335,000,000.00	17.27	1	1	4.055	4.111
Local Agency Investment Funds	75,000,000.00	73,604,194.35	75,000,000.00	3.87	1	1	2.143	2.173
Corporate Bonds	4,000,000.00	3,754,033.56	3,997,680.80	0.21	1,096	534	0.533	0.540
Negotiable CD's	40,000,000.00	39,926,940.00	40,000,000.00	2.06	222	57	3.241	3.286
Federal Agency Issues-Coupon/Bullet	311,537,000.00	303,898,352.72	310,502,410.05	16.01	604	339	2.359	2.392
Commercial Paper - Discount	10,000,000.00	9,918,755.00	9,903,706.94	0.51	76	64	4.653	4.718
	1,955,395,333.33	1,906,314,992.34	1,939,458,057.11	100.00%	482	287	2.991	3.032
Investments								
Cash and Accrued Interest								
Accrued Interest at Purchase		115,855.59	115,855.59					
Subtotal		115,855.59	115,855.59					
Total Cash and Investments	1,955,395,333.33	1,906,430,847.93	1,939,573,912.70		482	287	2.991	3.032

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	4,383,634.01	16,970,513.16
Average Daily Balance	1,849,836,670.63	1,784,638,227.81
Effective Rate of Return	2.79%	1.89%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,994,098.31	2,999,971.52	1.850	AA	1.836	31	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,737,238.97	3,000,000.00	0.780	AA	0.769	897	06/16/2025
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,892,750.70	4,999,817.37	0.200	AA	0.205	165	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,841,180.30	2,998,794.44	0.370	AA	0.398	439	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,757,809.91	3,000,000.00	0.700	AA	0.690	806	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,757,809.91	3,000,000.00	0.700	AA	0.690	806	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,698,350.09	3,000,000.00	1.050	AA	1.036	1,179	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,698,350.09	3,000,000.00	1.050	AA	1.036	1,179	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,698,350.09	3,000,000.00	1.050	AA	1.036	1,179	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,698,350.09	3,000,000.00	1.050	AA	1.036	1,179	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,727,913.74	3,000,000.00	0.710	AA	0.700	841	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,877,885.81	3,000,000.00	0.230	AA	0.227	316	11/13/2023
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,947,957.53	2,999,514.79	0.140	AA	0.180	137	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,947,957.53	2,999,514.79	0.140	AA	0.180	137	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,947,957.53	2,999,543.33	0.140	AA	0.178	137	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,740,511.64	3,000,000.00	0.730	AA	0.720	869	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,408,463.30	4,996,299.50	0.870	AA	0.878	1,346	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,632,265.55	3,000,000.00	0.940	AA	0.927	1,366	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,660,240.34	3,000,000.00	1.430	AA	1.410	1,422	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,698,188.27	3,000,000.00	1.540	AA	1.519	1,429	11/30/2026
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,989,535.75	5,000,000.00	0.460	AA	0.454	17	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,989,535.75	4,999,870.64	0.460	AA	0.508	17	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,886,125.79	3,000,000.00	1.670	AA	1.647	432	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,934,251.07	3,000,000.00	2.920	AA	2.880	501	05/16/2024
3133EMPH9	55796	FEDERAL FARM CREDIT BANK		06/28/2022	4,860,000.00	4,842,037.78	4,849,542.02	0.125	AA	2.545	33	02/03/2023
3133EN3R9	55928	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	5,001,446.70	5,000,000.00	5.000	AA	4.932	340	12/07/2023
3133EN3R9	55929	FEDERAL FARM CREDIT BANK		12/07/2022	5,000,000.00	5,001,446.70	5,000,000.00	5.000	AA	4.932	340	12/07/2023
3133ENY87	55901	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	5,000,725.00	5,000,000.00	5.050	AA	4.981	312	11/09/2023
3133ENY87	55902	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	5,000,725.00	5,000,000.00	5.050	AA	4.981	312	11/09/2023
3133ENZ86	55904	FEDERAL FARM CREDIT BANK		11/14/2022	5,000,000.00	4,993,964.60	5,000,000.00	5.570	AA	5.494	1,048	11/14/2025
3133ENZG4	55908	FEDERAL FARM CREDIT BANK		11/16/2022	5,000,000.00	5,001,027.50	5,000,000.00	5.600	AA	5.523	1,415	11/16/2026
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,996,717.60	4,995,016.53	4.556	AA	4.549	687	11/18/2024
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,992,702.58	1,999,842.68	1.375	AA	1.418	47	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,214,441.00	1,333,333.33	0.760	AA	0.750	897	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,660,406.93	3,000,000.00	0.500	AA	0.493	1,121	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,680,889.64	3,000,000.00	0.500	AA	0.454	1,122	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,659,917.24	3,000,000.00	0.500	AA	0.493	1,123	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,661,572.46	3,000,000.00	0.520	AA	0.513	1,123	01/28/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,666,650.32	3,000,000.00	0.580	AA	0.572	1,123	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,679,175.74	3,000,000.00	0.400	AA	0.375	1,124	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,661,308.19	3,000,000.00	0.520	AA	0.513	1,124	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,664,692.22	3,000,000.00	0.600	AA	0.592	1,138	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,665,453.89	2,999,812.33	0.625	AA	0.618	1,143	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,654,438.82	3,000,000.00	0.500	AA	0.493	1,144	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,661,761.31	3,000,000.00	0.600	AA	0.592	1,149	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,674,263.63	3,000,000.00	0.750	AA	0.740	1,150	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,674,263.63	3,000,000.00	0.750	AA	0.740	1,150	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,665,826.52	3,000,000.00	0.650	AA	0.641	1,150	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,665,826.52	3,000,000.00	0.650	AA	0.641	1,150	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,663,665.56	3,000,000.00	0.625	AA	0.616	1,150	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,663,665.56	3,000,000.00	0.625	AA	0.616	1,150	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,678,222.85	3,000,000.00	0.500	AA	0.493	1,151	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,665,322.22	3,000,000.00	0.650	AA	0.641	1,152	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,719,028.19	3,000,000.00	1.000	AA	0.848	1,163	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,683,139.85	3,000,000.00	0.920	AA	0.907	1,177	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,622,015.34	2,925,000.00	1.000	AA	0.986	1,177	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,832,591.75	3,000,000.00	0.350	AA	0.345	452	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,786,013.09	3,000,000.00	0.550	AA	0.542	638	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,692,421.91	3,000,000.00	1.100	AA	1.085	1,207	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,248,940.67	2,499,168.75	0.550	AA	0.552	1,213	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,716,643.85	3,000,000.00	1.250	AA	1.011	1,213	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,686,620.66	3,000,000.00	1.050	AA	1.036	1,213	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,782,132.05	3,000,000.00	0.625	AA	0.616	666	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,771,514.45	3,000,000.00	0.700	AA	0.690	849	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,731,240.71	3,000,000.00	1.250	AA	1.085	1,214	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,824,352.82	3,000,000.00	0.400	AA	0.395	484	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,767,956.90	3,000,000.00	0.550	AA	0.542	695	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,699,142.66	3,000,000.00	0.500	AA	0.493	1,241	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,699,443.02	3,000,000.00	1.050	AA	0.927	1,242	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,700,158.22	3,000,000.00	1.050	AA	0.952	1,276	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,764,674.69	2,999,144.05	0.600	AA	0.606	729	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,770,415.25	3,000,000.00	0.500	AA	0.493	729	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,662,606.29	3,000,000.00	1.000	AA	0.986	1,303	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,935,619.36	3,200,000.00	0.520	AA	0.513	758	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,817,822.84	3,000,000.00	0.400	AA	0.395	509	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,661,012.54	3,000,000.00	1.050	AA	1.036	1,333	08/26/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,253,180.32	3,646,666.84	0.650	AA	0.666	1,333	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,740,021.32	3,000,000.00	0.570	AA	0.562	816	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,740,104.27	3,000,000.00	0.550	AA	0.542	817	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,649,747.99	3,000,000.00	1.125	AA	1.110	1,367	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,649,747.99	3,000,000.00	1.125	AA	1.110	1,367	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,732,106.30	3,000,000.00	0.800	AA	0.789	911	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,759,027.22	3,000,000.00	0.500	AA	0.493	729	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,643,738.66	3,000,000.00	0.950	AA	0.937	1,368	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,648,752.98	3,000,000.00	1.000	AA	0.986	1,368	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,653,768.02	3,000,000.00	1.050	AA	1.036	1,368	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,795,334.57	3,000,000.00	0.650	AA	0.641	645	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,710,270.38	2,997,705.00	1.625	AA	1.372	1,396	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,668,200.69	3,000,000.00	1.250	AA	1.233	1,396	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,023,960.78	3,400,000.00	1.250	AA	1.233	1,396	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,746,783.17	3,000,000.00	0.820	AA	0.809	848	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,795,655.21	3,000,000.00	0.790	AA	0.779	666	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,819,105.19	3,000,000.00	1.000	AA	0.986	593	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,882,051.61	3,000,000.00	0.500	AA	0.493	320	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,894,498.34	3,000,000.00	0.750	AA	0.740	325	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,891,961.69	3,000,000.00	0.800	AA	0.789	330	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,795,010.96	3,000,000.00	1.000	AA	0.986	694	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,816,151.03	3,000,000.00	1.000	AA	0.986	605	08/28/2024
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,831,468.64	3,000,000.00	1.000	AA	0.986	544	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,891,505.50	5,000,000.00	0.500	AA	0.494	180	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,933,770.54	2,000,000.00	1.400	AA	1.523	417	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,900,655.81	3,000,000.00	1.400	AA	1.155	417	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,833,017.30	3,000,000.00	2.000	AA	1.973	788	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,857,718.97	3,000,000.00	1.450	AA	1.430	513	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,895,657.14	3,025,000.00	1.250	AA	1.233	423	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,871,726.09	3,000,000.00	1.250	AA	1.233	423	02/28/2024
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,966,593.90	5,000,000.00	1.300	AA	1.282	79	03/21/2023
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,975,122.60	5,000,000.00	2.450	AA	1.886	103	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,926,678.10	5,000,000.00	3.000	AA	2.466	299	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,956,006.86	3,000,000.00	3.000	AA	2.460	299	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,883,572.55	3,000,000.00	3.000	AA	2.959	848	04/28/2025
3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,970,240.65	5,000,000.00	2.500	AA	1.973	117	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,394,730.01	3,500,000.00	2.625	AA	2.578	481	04/26/2024
3130AJ7E3	55729	FEDERAL HOME LOAN BANK		05/10/2022	5,000,000.00	4,981,756.45	4,997,277.55	1.375	AA	1.780	47	02/17/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,886,349.61	2,965,000.00	2.650	AA	2.615	411	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,890,167.95	5,000,000.00	3.000	AA	2.960	418	02/23/2024
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	2,967,955.65	3,000,000.00	2.125	AA	2.096	144	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,952,194.10	5,000,000.00	2.800	AA	2.411	166	06/16/2023
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,933,988.20	5,000,000.00	2.250	AA	2.220	180	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,934,113.45	5,000,000.00	2.300	AA	2.269	183	07/03/2023
3130ASC72	55763	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,998,867.15	5,000,000.00	1.820	AA	1.796	5	01/06/2023
3130ASC72	55764	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,998,867.15	5,000,000.00	1.820	AA	1.796	5	01/06/2023
3130ASC72	55765	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,998,867.15	5,000,000.00	1.820	AA	1.796	5	01/06/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,911,318.35	5,000,000.00	3.125	AA	2.729	341	12/08/2023
3130AS4V8	55771	FEDERAL HOME LOAN BANK		06/09/2022	5,000,000.00	4,979,832.85	5,000,000.00	2.000	AA	1.974	67	03/09/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,955,672.80	5,000,000.00	3.000	AA	2.466	173	06/23/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,951,208.96	3,000,000.00	3.350	AA	3.304	362	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,938,637.75	4,998,802.64	3.125	AA	3.120	235	08/24/2023
3130ASVM8	55836	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,990,103.90	5,000,000.00	3.000	AA	2.992	58	02/28/2023
3130ASVM8	55837	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,990,103.90	5,000,000.00	3.000	AA	2.992	58	02/28/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,981,906.50	5,000,000.00	4.390	AA	4.330	285	10/13/2023
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,981,906.50	5,000,000.00	4.390	AA	4.330	285	10/13/2023
3130ATTY3	55895	FEDERAL HOME LOAN BANK		11/02/2022	5,000,000.00	4,995,546.40	4,997,101.70	4.750	AA	4.756	305	11/02/2023
3130ATWD5	55905	FEDERAL HOME LOAN BANK		11/15/2022	2,000,000.00	1,996,186.72	1,998,901.00	4.690	AA	4.690	318	11/15/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,734,735.56	3,000,000.00	0.750	AA	0.740	878	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,697,503.61	3,000,000.00	0.600	AA	0.592	1,023	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,690,785.44	3,000,000.00	0.640	AA	0.631	1,058	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,691,140.79	3,000,000.00	0.650	AA	0.641	1,060	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,810,233.75	4,923,959.26	0.250	AA	2.056	309	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,810,233.75	4,913,529.82	0.250	AA	2.309	309	11/06/2023
3134GXVF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,901,322.55	5,000,000.00	3.000	AA	2.960	452	03/28/2024
3137EAER6	55806	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,930,838.40	4,956,725.25	0.375	AA	2.896	124	05/05/2023
3137EAER6	55817	FEDERAL HOME LOAN MTG CORP		08/03/2022	5,000,000.00	4,930,838.40	4,955,916.18	0.375	AA	2.941	124	05/05/2023
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,905,532.05	5,000,000.00	4.050	AA	3.995	970	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,935,232.35	5,000,000.00	4.000	AA	3.952	789	02/28/2025
3135GOV34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,928,903.42	2,997,553.12	2.500	AA	2.544	400	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,949,947.85	2,998,821.08	0.250	AA	0.346	141	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,711,854.92	3,000,000.00	0.700	AA	0.690	932	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,714,647.11	3,000,000.00		AA	0.592	940	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,707,699.26	3,000,000.00	0.570	AA	0.562	960	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,706,021.45	3,000,000.00	0.550	AA	0.542	961	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,709,605.40	2,998,406.67	0.625	AA	0.637	969	08/27/2025

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,713,306.71	3,000,000.00	0.650	AA	0.641	967	08/25/2025
3135GADM0	55963	FEDERAL NATIONAL MORTGAGE		12/20/2022	5,000,000.00	5,000,267.80	5,000,000.00	5.000	AA	4.932	353	12/20/2023
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,992,522.75	5,000,000.00	5.005	AA	4.940	603	08/26/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,500,852.17	2,500,000.00	5.104	AA	5.039	607	08/30/2024
Subtotal and Average			550,025,550.82		549,858,333.33	520,738,363.21	549,565,552.18			1.741	658	
Federal Agency Issues - Discount												
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,986,947.80	4,946,644.44	1.120	AA	1.144	24	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,986,947.80	4,946,644.44	1.120	AA	1.144	24	01/25/2023
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,996,436.95	4,955,229.17	1.050	AA	1.074	8	01/09/2023
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,953,055.30	4,921,423.61	1.550	AA	1.590	80	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,953,055.30	4,921,423.61	1.550	AA	1.590	80	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,960,248.75	4,917,847.22	1.750	AA	1.797	68	03/10/2023
313312CK4	55791	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,966,343.60	4,906,625.00	2.700	AA	2.786	57	02/27/2023
313312AF7	55802	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,998,218.15	4,934,277.78	2.600	AA	2.635	5	01/06/2023
313312AF7	55803	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,998,218.15	4,934,277.78	2.600	AA	2.635	5	01/06/2023
313312CU2	55819	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,961,448.70	4,911,500.00	2.950	AA	3.058	66	03/08/2023
313312CU2	55820	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,961,448.70	4,911,500.00	2.950	AA	3.058	66	03/08/2023
313312GB0	55821	Federal Farm Credit Discount		08/05/2022	5,000,000.00	4,912,217.25	4,875,458.33	3.050	AA	3.163	145	05/26/2023
313312GF1	55829	Federal Farm Credit Discount		08/22/2022	5,000,000.00	4,909,784.10	4,876,281.94	3.170	AA	3.289	149	05/30/2023
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,845,348.10	4,807,361.11	3.800	AA	3.968	255	09/13/2023
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,845,348.10	4,807,361.11	3.800	AA	3.968	255	09/13/2023
313312HC7	55853	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,895,718.85	4,849,416.67	3.900	AA	4.045	170	06/20/2023
313312HC7	55854	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,895,718.85	4,849,416.67	3.900	AA	4.045	170	06/20/2023
313312FA3	55897	Federal Farm Credit Discount		11/02/2022	5,000,000.00	4,927,451.95	4,887,750.00	4.490	AA	4.593	120	05/01/2023
313312KV1	55898	Federal Farm Credit Discount		11/02/2022	5,000,000.00	4,857,256.10	4,810,708.33	4.620	AA	4.823	235	08/24/2023
313312PE4	55907	Federal Farm Credit Discount		11/15/2022	5,000,000.00	4,809,604.80	4,770,100.00	4.560	AA	4.789	316	11/13/2023
313312ME7	55917	Federal Farm Credit Discount		11/29/2022	5,000,000.00	4,837,623.60	4,803,513.89	4.700	AA	4.912	268	09/26/2023
313312PG9	55942	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,808,426.90	4,785,972.22	4.600	AA	4.823	318	11/15/2023
313312PG9	55943	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,808,426.90	4,785,972.22	4.600	AA	4.823	318	11/15/2023
313312PG9	55944	Federal Farm Credit Discount		12/15/2022	5,000,000.00	4,808,426.90	4,785,972.22	4.600	AA	4.823	318	11/15/2023
313312KL3	55947	Federal Farm Credit Discount		12/16/2022	5,000,000.00	4,862,624.25	4,845,388.89	4.600	AA	4.787	226	08/15/2023
313312LJ7	55953	Federal Farm Credit Discount		12/19/2022	5,000,000.00	4,849,512.60	4,832,525.00	4.620	AA	4.816	248	09/06/2023
313312NQ9	55961	Federal Farm Credit Discount		12/20/2022	5,000,000.00	4,817,858.35	4,796,772.22	4.660	AA	4.880	302	10/30/2023
313312KW9	55977	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,856,660.00	4,844,333.33	4.670	AA	4.861	236	08/25/2023
313312KW9	55978	Federal Farm Credit Discount		12/28/2022	5,000,000.00	4,856,660.00	4,844,333.33	4.670	AA	4.861	236	08/25/2023
313312HR4	55869	FEDERAL FARM CREDIT BANK		10/13/2022	5,000,000.00	4,888,354.00	4,845,852.78		AA	4.389	183	07/03/2023
313384HZ5	55867	FEDERAL HOME LOAN BANK		10/11/2022	5,000,000.00	4,883,556.75	4,842,077.08	4.165	AA	4.333	191	07/11/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
313384BJ7	55717	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,981,613.80	4,931,250.00	1.800	AA	1.851	32	02/02/2023
313384BJ7	55718	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,981,613.80	4,931,250.00	1.800	AA	1.851	32	02/02/2023
313384CN7	55724	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,965,050.20	4,918,479.17	1.950	AA	2.007	60	03/02/2023
313384BB4	55733	Federal Home Loan Discount		05/11/2022	5,000,000.00	4,986,355.35	4,940,416.67	1.650	AA	1.696	25	01/26/2023
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,921,352.45	4,894,844.44	2.080	AA	2.143	130	05/11/2023
313384AT6	55745	Federal Home Loan Discount		05/19/2022	5,000,000.00	4,991,097.10	4,940,694.44	1.750	AA	1.800	17	01/18/2023
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,914,042.95	4,890,500.00	2.160	AA	2.227	142	05/23/2023
313384DQ9	55782	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,949,462.45	4,894,288.89	2.680	AA	2.767	86	03/28/2023
313384BB4	55783	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,986,355.35	4,923,188.89	2.480	AA	2.555	25	01/26/2023
313384DL0	55794	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,951,857.40	4,895,350.00	2.760	AA	2.851	82	03/24/2023
313384DLO	55795	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,951,857.40	4,895,350.00	2.760	AA	2.851	82	03/24/2023
313384AL3	55804	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,995,149.15	4,932,472.22	2.600	AA	2.693	10	01/11/2023
313384AL3	55805	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,995,149.15	4,932,472.22	2.600	AA	2.693	10	01/11/2023
313384BK4	55809	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,980,614.35	4,923,336.11	2.860	AA	2.966	33	02/03/2023
313384BB4	55810	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,986,355.35	4,927,156.25	2.835	AA	2.940	25	01/26/2023
313384BS7	55814	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,976,257.70	4,920,926.39	2.890	AA	2.997	40	02/10/2023
313384DD8	55815	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,956,051.30	4,905,266.67	2.940	AA	3.047	75	03/17/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,870,388.65	4,843,919.44	3.220	AA	3.346	213	08/02/2023
313384JR1	55828	Federal Home Loan Discount		08/19/2022	5,000,000.00	4,873,976.45	4,847,762.50	3.205	AA	3.329	207	07/27/2023
313384GX1	55830	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,898,790.85	4,869,972.22	3.100	AA	3.216	165	06/15/2023
313384EP0	55831	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,934,871.70	4,895,108.33	3.070	AA	3.183	109	04/20/2023
313384DJ5	55833	Federal Home Loan Discount		08/24/2022	5,000,000.00	4,953,055.30	4,909,000.00	3.120	AA	3.238	80	03/22/2023
313384BW8	55835	Federal Home Loan Discount		08/29/2022	5,000,000.00	4,974,278.25	4,926,766.67	3.120	AA	3.166	44	02/14/2023
313384GW3	55839	Federal Home Loan Discount		08/30/2022	5,000,000.00	4,899,405.45	4,869,200.00	3.270	AA	3.372	164	06/14/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,859,044.80	4,834,826.39	3.350	AA	3.483	232	08/21/2023
313384HD4	55841	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,895,104.70	4,864,025.00	3.330	AA	3.446	171	06/21/2023
313384GW3	55842	Federal Home Loan Discount		09/01/2022	5,000,000.00	4,899,405.45	4,865,341.67	3.390	AA	3.507	164	06/14/2023
313384HU6	55844	Federal Home Loan Discount		09/08/2022	5,000,000.00	4,886,554.45	4,855,144.00	3.465	AA	3.591	186	07/06/2023
313384CV9	55849	Federal Home Loan Discount		09/14/2022	5,000,000.00	4,960,848.70	4,911,266.67	3.630	AA	3.696	67	03/09/2023
313384DT3	55850	Federal Home Loan Discount		09/15/2022	5,000,000.00	4,947,667.00	4,898,763.89	3.700	AA	3.799	89	03/31/2023
313384JB6	55855	Federal Home Loan Discount		09/16/2022	5,000,000.00	4,882,358.20	4,840,625.00	3.825	AA	3.973	193	07/13/2023
313384HN2	55856	Federal Home Loan Discount		09/19/2022	5,000,000.00	4,889,580.70	4,845,772.22	3.910	AA	4.058	180	06/30/2023
313384LC1	55860	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,853,085.00	4,808,888.89	4.000	AA	4.176	242	08/31/2023
313384DD8	55861	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,956,051.30	4,906,583.33	3.800	AA	3.872	75	03/17/2023
313384ET2	55865	Federal Home Loan Discount		10/11/2022	5,000,000.00	4,932,453.50	4,888,958.33	4.100	AA	4.238	113	04/24/2023
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	4,834,407.90	4,785,258.33	4.380	AA	4.590	274	10/02/2023
313384ET2	55880	Federal Home Loan Discount		10/19/2022	5,000,000.00	4,932,453.50	4,888,579.17	4.290	AA	4.436	113	04/24/2023
313384JG5	55881	Federal Home Loan Discount		10/20/2022	5,000,000.00	4,879,363.05	4,830,625.00	4.500	AA	4.691	198	07/18/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
313384JS9	55883	Federal Home Loan Discount		10/21/2022	5,000,000.00	4,873,378.30	4,824,611.11	4.510	AA	4.705	208	07/28/2023
313384EQ8	55884	Federal Home Loan Discount		10/26/2022	5,000,000.00	4,934,267.05	4,892,079.17	4.390	AA	4.487	110	04/21/2023
313384BX6	55885	Federal Home Loan Discount		10/31/2022	5,000,000.00	4,973,667.45	4,938,920.83	4.110	AA	4.161	45	02/15/2023
313384LD9	55891	Federal Home Loan Discount		10/06/2022	5,000,000.00	4,852,489.40	4,811,166.67	4.120	AA	4.303	243	09/01/2023
313384CL1	55892	Federal Home Loan Discount		11/01/2022	5,000,000.00	4,965,733.75	4,930,831.25	4.185	AA	4.244	58	02/28/2023
313384GP8	55893	Federal Home Loan Discount		11/01/2022	5,000,000.00	4,903,710.00	4,865,263.89	4.450	AA	4.601	157	06/07/2023
313384JH3	55899	Federal Home Loan Discount		11/04/2022	5,000,000.00	4,878,764.25	4,835,805.56	4.600	AA	4.782	199	07/19/2023
313384DG1	55900	Federal Home Loan Discount		11/07/2022	5,000,000.00	4,954,253.45	4,920,107.64	4.325	AA	4.395	78	03/20/2023
313384CG2	55903	Federal Home Loan Discount		11/14/2022	5,000,000.00	4,967,567.30	4,940,500.00	4.200	AA	4.251	54	02/24/2023
313384ED7	55906	Federal Home Loan Discount		11/15/2022	5,000,000.00	4,940,922.35	4,910,575.00	4.410	AA	4.553	99	04/10/2023
313384DQ9	55909	Federal Home Loan Discount		11/17/2022	5,000,000.00	4,949,462.45	4,921,036.11	4.340	AA	4.410	86	03/28/2023
313384ET2	55910	Federal Home Loan Discount		11/18/2022	5,000,000.00	4,932,453.50	4,902,747.22	4.460	AA	4.548	113	04/24/2023
313384FQ7	55912	Federal Home Loan Discount		11/23/2022	5,000,000.00	4,918,914.75	4,890,193.06	4.570	AA	4.673	134	05/15/2023
313384HJ1	55913	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,892,035.05	4,865,687.50	4.605	AA	4.760	176	06/26/2023
313384JQ3	55914	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,874,574.65	4,845,500.00	4.635	AA	4.810	206	07/26/2023
313384ET2	55916	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,932,453.50	4,908,227.08	4.495	AA	4.579	113	04/24/2023
313384DJ5	55919	Federal Home Loan Discount		11/30/2022	5,000,000.00	4,953,055.30	4,930,933.33	4.440	AA	4.502	80	03/22/2023
313384EW5	55920	Federal Home Loan Discount		11/30/2022	5,000,000.00	4,930,640.65	4,906,986.11	4.525	AA	4.611	116	04/27/2023
313384HJ1	55921	Federal Home Loan Discount		12/01/2022	5,000,000.00	4,892,035.05	4,866,168.75	4.655	AA	4.831	176	06/26/2023
313384KW8	55922	Federal Home Loan Discount		12/01/2022	5,000,000.00	4,856,660.00	4,826,264.58	4.685	AA	4.889	236	08/25/2023
313384EM7	55923	Federal Home Loan Discount		12/05/2022	5,000,000.00	4,936,081.25	4,915,877.78	4.520	AA	4.597	107	04/18/2023
313384DT3	55924	Federal Home Loan Discount		12/05/2022	5,000,000.00	4,947,667.00	4,927,902.78	4.475	AA	4.540	89	03/31/2023
313384DT3	55925	Federal Home Loan Discount		12/05/2022	5,000,000.00	4,947,667.00	4,927,902.78	4.475	AA	4.540	89	03/31/2023
313384LD9	55926	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,852,489.40	4,825,523.61	4.670	AA	4.873	243	09/01/2023
313384LT4	55927	Federal Home Loan Discount		12/06/2022	5,000,000.00	4,844,158.95	4,815,263.89	4.700	AA	4.911	257	09/15/2023
313384HV4	55933	Federal Home Loan Discount		12/08/2022	5,000,000.00	4,885,954.80	4,864,315.28	4.630	AA	4.807	187	07/07/2023
313384ET2	55935	Federal Home Loan Discount		12/12/2022	5,000,000.00	4,932,453.50	4,916,505.56	4.520	AA	4.597	113	04/24/2023
313384CK3	55936	Federal Home Loan Discount		12/12/2022	5,000,000.00	4,966,343.60	4,955,083.33	4.200	AA	4.238	57	02/27/2023
313384HC6	55938	Federal Home Loan Discount		12/13/2022	5,000,000.00	4,895,718.85	4,879,775.00	4.580	AA	4.744	170	06/20/2023
313384CD9	55939	Federal Home Loan Discount		12/13/2022	5,000,000.00	4,969,427.00	4,959,069.44	4.210	AA	4.245	51	02/21/2023
313384GY9	55940	Federal Home Loan Discount		12/13/2022	5,000,000.00	4,896,935.80	4,882,319.44	4.580	AA	4.742	166	06/16/2023
313384GB9	55941	Federal Home Loan Discount		12/15/2022	5,000,000.00	4,912,217.25	4,897,850.00	4.540	AA	4.635	145	05/26/2023
313384JF7	55945	Federal Home Loan Discount		12/16/2022	10,000,000.00	9,759,923.90	9,728,720.83	4.585	AA	4.759	197	07/17/2023
313384GA1	55946	Federal Home Loan Discount		12/16/2022	5,000,000.00	4,912,825.75	4,898,888.89	4.550	AA	4.644	144	05/25/2023
313384HN2	55949	Federal Home Loan Discount		12/16/2022	5,000,000.00	4,889,580.70	4,875,594.44	4.570	AA	4.736	180	06/30/2023
313384EV7	55950	Federal Home Loan Discount		12/16/2022	5,000,000.00	4,931,244.85	4,918,306.94	4.490	AA	4.565	115	04/26/2023
313384HD4	55951	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,895,104.70	4,882,444.44	4.600	AA	4.763	171	06/21/2023
313384EL9	55952	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,936,686.10	4,925,790.28	4.490	AA	4.558	106	04/17/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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Federal Agency Issues - Discount												
313384HE2	55955	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,894,490.60	4,882,319.44	4.580	AA	4.742	172	06/22/2023
313384EL9	55956	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,936,686.10	4,925,790.28	4.490	AA	4.558	106	04/17/2023
313384HC6	55957	Federal Home Loan Discount		12/19/2022	5,000,000.00	4,895,718.85	4,883,591.67	4.580	AA	4.741	170	06/20/2023
313384JJ9	55958	Federal Home Loan Discount		12/16/2022	10,000,000.00	9,756,331.00	9,724,900.00	4.585	AA	4.761	200	07/20/2023
313384EW5	55959	Federal Home Loan Discount		12/20/2022	5,000,000.00	4,930,640.65	4,919,911.11	4.505	AA	4.578	116	04/27/2023
313384EW5	55960	Federal Home Loan Discount		12/20/2022	5,000,000.00	4,930,640.65	4,919,911.11	4.505	AA	4.578	116	04/27/2023
313384DT3	55964	Federal Home Loan Discount		12/21/2022	5,000,000.00	4,947,667.00	4,938,194.44	4.450	AA	4.506	89	03/31/2023
313384CK3	55966	Federal Home Loan Discount		12/21/2022	5,000,000.00	4,966,343.60	4,959,577.78	4.280	AA	4.315	57	02/27/2023
313384CK3	55967	Federal Home Loan Discount		12/22/2022	5,000,000.00	4,966,343.60	4,959,986.11	4.300	AA	4.335	57	02/27/2023
313384FT1	55969	Federal Home Loan Discount		12/22/2022	5,000,000.00	4,917,087.25	4,907,716.67	4.520	AA	4.605	137	05/18/2023
313384EW5	55970	Federal Home Loan Discount		12/27/2022	10,000,000.00	9,861,281.30	9,847,573.61	4.535	AA	4.605	116	04/27/2023
313384HF9	55971	Federal Home Loan Discount		12/27/2022	5,000,000.00	4,893,876.60	4,886,030.56	4.610	AA	4.718	173	06/23/2023
313384GF0	55972	Federal Home Loan Discount		12/27/2022	5,000,000.00	4,909,784.10	4,902,038.89	4.580	AA	4.672	149	05/30/2023
313384MN6	55974	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,833,223.90	4,819,944.44	4.630	AA	4.834	276	10/04/2023
313384HL6	55975	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,890,807.70	4,881,447.22	4.690	AA	4.804	178	06/28/2023
313384JV2	55976	Federal Home Loan Discount		12/28/2022	5,000,000.00	4,871,584.30	4,861,444.44	4.640	AA	4.819	211	07/31/2023
Subtotal and Average			555,274,683.42		630,000,000.00	619,474,353.50	615,488,707.14			3.922	138	
Money Market												
SYS52411	52411	Fidelity Inst Government			145,000,000.00	145,000,000.00	145,000,000.00	4.100	AAA	4.044	1	
SYS52471	52471	Morgan Stanley Inst Government			190,000,000.00	190,000,000.00	190,000,000.00	4.120	AAA	4.064	1	
Subtotal and Average			323,870,967.74		335,000,000.00	335,000,000.00	335,000,000.00			4.055	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	73,604,194.35	75,000,000.00	2.173		2.143	1	
Subtotal and Average			75,000,000.00		75,000,000.00	73,604,194.35	75,000,000.00			2.143	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,754,033.56	3,997,680.80	0.500	A	0.533	534	06/18/2024
Subtotal and Average			3,997,615.66		4,000,000.00	3,754,033.56	3,997,680.80			0.533	534	
Negotiable CD's												
62478UFK7	55813	MUFG Union Bank NA		07/26/2022	5,000,000.00	4,997,060.00	5,000,000.00	3.200	A-1	3.200	16	01/17/2023
62478UFX9	55823	MUFG Union Bank NA		08/10/2022	5,000,000.00	4,999,325.00	5,000,000.00	3.150	A-1	3.150	2	01/03/2023
62478UGC4	55848	MUFG Union Bank NA		09/14/2022	5,000,000.00	4,991,765.00	5,000,000.00	3.620	A-1	3.620	88	03/30/2023
62478UGJ9	55864	MUFG Union Bank NA		09/28/2022	5,000,000.00	4,994,800.00	5,000,000.00	4.050	A-1	4.050	71	03/13/2023
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,992,050.00	5,000,000.00	2.260	A-1	2.260	25	01/26/2023
78012U6E0	55758	Royal Bank CN		06/03/2022	5,000,000.00	4,991,300.00	5,000,000.00	2.430	A-1	2.430	30	01/31/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Negotiable CD's												
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	4,969,570.00	5,000,000.00	3.710	A-1	3.710	165	06/15/2023
78015J6E2	55812	Royal Bank CN		07/25/2022	5,000,000.00	4,991,070.00	5,000,000.00	3.510	A-1	3.510	58	02/28/2023
Subtotal and Average			44,838,709.68		40,000,000.00	39,926,940.00	40,000,000.00			3.241	57	
Federal Agency Issues-Coupon/Bullet												
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,935,830.35	4,999,065.00	0.125	AA	0.189	102	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,589,414.80	4,999,365.97	0.600	AA	0.597	841	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,889,940.65	3,949,094.13	0.125	AA	0.187	129	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,954,385.30	2,999,312.00	0.125	AA	0.187	129	05/10/2023
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,970,428.52	2,999,666.67	0.090	AA	0.138	79	03/21/2023
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,800,676.55	2,998,393.17	0.430	AA	0.455	631	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,652,614.73	2,978,454.09	0.800	AA	0.986	1,348	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,828,827.10	4,997,692.20	0.290	AA	0.345	284	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,897,296.26	2,997,436.76	0.290	AA	0.395	284	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,938,072.80	2,996,748.33	0.200	AA	0.418	176	06/26/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,888,860.53	2,996,556.12	0.400	AA	0.528	312	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,882,925.18	2,998,000.70	0.500	AA	0.565	334	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,804,875.30	4,989,548.46	0.500	AA	0.720	334	12/01/2023
3133ENGO7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,798,261.79	2,999,311.69	0.920	AA	0.919	708	12/09/2024
3133ENGO7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,798,261.79	2,999,592.83	0.920	AA	0.914	708	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,885,587.35	2,998,978.96	0.900	AA	0.920	382	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,885,587.35	2,991,506.09	0.900	AA	1.158	382	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,888,986.23	2,995,622.00	1.180	AA	1.296	404	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,888,986.23	2,995,622.00	1.180	AA	1.296	404	02/09/2024
3133ENS7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,530,785.97	5,741,785.31	1.800	AA	1.875	533	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,828,827.10	4,936,900.45	0.290	AA	1.913	284	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,915,381.34	2,993,968.44	2.440	AA	2.564	473	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,915,381.34	2,988,517.67	2.440	AA	2.707	473	04/18/2024
3133ENV56	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,960,560.25	4,999,579.86	2.030	AA	2.027	121	05/02/2023
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,952,796.56	2,978,651.76	0.375	AA	2.180	142	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,889,484.16	3,996,287.50	2.625	AA	2.658	501	05/16/2024
3133EMVP4	55770	FEDERAL FARM CREDIT BANK		06/09/2022	5,000,000.00	4,935,830.35	4,970,607.89	0.125	AA	2.200	102	04/13/2023
3133EMYX4	55774	FEDERAL FARM CREDIT BANK		06/13/2022	4,659,000.00	4,588,160.37	4,621,327.53	0.125	AA	2.387	129	05/10/2023
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,939,860.44	2,989,504.82	3.250	AA	3.452	533	06/17/2024
3133EMVP4	55797	FEDERAL FARM CREDIT BANK		06/29/2022	5,000,000.00	4,935,830.35	4,961,843.11	0.125	AA	2.829	102	04/13/2023
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,949,358.50	4,994,855.29	3.125	AA	3.255	219	08/08/2023
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,970,904.35	4,999,002.33	4.125	AA	4.097	289	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,982,542.61	2,999,067.31	4.125	AA	4.111	289	10/17/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,956,250.65	4,999,418.64	0.125	AA	0.178	75	03/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,910,360.85	4,999,032.59	0.125	AA	0.169	152	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,928,288.68	3,999,226.07	0.125	AA	0.169	152	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,909,802.90	2,997,871.02	0.125	AA	0.230	239	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,884,432.80	2,999,241.38	0.500	AA	0.520	341	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,822,000.20	4,999,011.99	0.500	AA	0.516	312	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,878,946.91	2,995,091.95	0.625	AA	0.784	355	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,802,633.87	2,998,314.38	1.000	AA	1.015	719	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,798,244.85	4,985,157.71	0.625	AA	0.920	355	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,878,946.91	2,988,473.22	0.625	AA	1.010	355	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,835,463.55	4,996,570.13	2.125	AA	2.156	423	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,868,370.84	3,997,256.10	2.125	AA	2.156	423	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,835,463.55	4,990,159.04	2.125	AA	2.268	423	02/28/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,918,723.49	2,994,935.61	2.750	AA	2.828	544	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,891,631.32	3,993,247.48	2.750	AA	2.828	544	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,918,723.49	2,977,676.14	2.750	AA	3.225	544	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,918,723.49	2,989,303.84	2.750	AA	2.957	544	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,873,244.40	4,978,912.58	3.125	AA	3.379	530	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	4,957,946.20	4,991,533.41	3.375	AA	3.586	243	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,960,118.05	4,996,892.00	3.625	AA	3.665	255	09/13/2023
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,714,825.87	4,744,814.80	3.875	AA	3.979	257	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,953,629.00	4,983,998.28	3.875	AA	4.175	341	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,976,944.30	5,000,000.00	4.300	AA	4.241	268	09/26/2023
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,910,731.35	4,928,723.85	3.250	AA	4.444	432	03/08/2024
3130AU4Z4	55930	FEDERAL HOME LOAN BANK		12/07/2022	10,000,000.00	10,006,133.00	10,000,000.00	4.800	AA	4.740	183	07/03/2023
3130AU5E0	55931	FEDERAL HOME LOAN BANK		12/07/2022	5,000,000.00	4,998,719.35	4,998,553.33	4.875	AA	4.840	340	12/07/2023
3130ATUQ8	55932	FEDERAL HOME LOAN BANK		12/08/2022	5,000,000.00	4,995,278.15	4,997,865.00	4.750	AA	4.723	432	03/08/2024
3130ATUQ8	55934	FEDERAL HOME LOAN BANK		12/12/2022	5,000,000.00	4,995,278.15	4,997,845.85	4.750	AA	4.723	432	03/08/2024
3130ATUQ8	55937	FEDERAL HOME LOAN BANK		12/13/2022	5,000,000.00	4,995,278.15	4,992,227.64	4.750	AA	4.821	432	03/08/2024
3130AUC36	55954	FEDERAL HOME LOAN BANK		12/19/2022	5,000,000.00	4,994,725.70	5,000,000.00	4.810	AA	4.753	262	09/20/2023
3130ATUQ8	55973	FEDERAL HOME LOAN BANK		12/28/2022	5,000,000.00	4,995,278.15	4,991,233.89	4.750	AA	4.837	432	03/08/2024
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,875,781.61	2,999,084.25	0.250	AA	0.279	337	12/04/2023
3137EAEQ8	55767	FEDERAL HOME LOAN MTG CORP		06/07/2022	5,000,000.00	4,937,322.65	4,972,999.64	0.375	AA	2.155	109	04/20/2023
3137EAES4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,896,775.10	4,931,965.97	0.250	AA	3.073	176	06/26/2023
3137EAEQ8	55801	FEDERAL HOME LOAN MTG CORP		07/06/2022	6,536,000.00	6,454,068.17	6,488,086.98	0.375	AA	2.801	109	04/20/2023
3137EAES4	55807	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,896,775.10	4,935,280.17	0.250	AA	2.930	176	06/26/2023
3137EAEN5	55816	FEDERAL HOME LOAN MTG CORP		08/02/2022	5,000,000.00	4,957,808.40	4,994,235.98	2.750	AA	2.959	169	06/19/2023
3137EAEQ8	55818	FEDERAL HOME LOAN MTG CORP		08/04/2022	5,000,000.00	4,937,322.65	4,960,146.88	0.375	AA	3.014	109	04/20/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
3137EAEV7	55948	FEDERAL HOME LOAN MTG CORP		12/16/2022	4,892,000.00	4,749,563.26	4,752,345.14	0.250	AA	4.720	235	08/24/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,731,954.05	2,973,382.76	0.500	AA	0.855	898	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,700,321.06	2,940,427.92	0.500	AA	1.199	1,041	11/07/2025
Subtotal and Average			293,154,890.45		311,537,000.00	303,898,352.72	310,502,410.05			2.359	339	
Commercial Paper - Discount												
62479MPM9	55962	MUFG BANK LTD/NY		12/20/2022	5,000,000.00	4,968,690.00	4,961,062.50	4.450	A-1	4.547	51	02/21/2023
62479MQL0	55965	MUFG BANK LTD/NY		12/21/2022	5,000,000.00	4,950,065.00	4,942,644.44	4.640	A-1	4.759	78	03/20/2023
Subtotal and Average			3,674,252.87		10,000,000.00	9,918,755.00	9,903,706.94			4.653	64	
Total and Average			1,849,836,670.63		1,955,395,333.33	1,906,314,992.34	1,939,458,057.11			2.991	287	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
December 31, 2022**

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		115,855.59	115,855.59				0
				Subtotal		115,855.59	115,855.59				
		Total Cash and Investments	1,849,836,670.63		1,955,395,333.33	1,906,430,847.93	1,939,573,912.70			2.991	287



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(01/01/2023 - 01/01/2023)	3 Maturities	0 Payments	410,000,000.00	20.97%	410,000,000.00	408,604,194.35
Aging Interval:	1 - 30 days	(01/02/2023 - 01/31/2023)	20 Maturities	0 Payments	100,000,000.00	5.11%	99,313,344.94	99,862,638.25
Aging Interval:	31 - 90 days	(02/01/2023 - 04/01/2023)	48 Maturities	0 Payments	232,860,000.00	11.91%	230,217,669.07	231,277,376.64
Aging Interval:	91 - 180 days	(04/02/2023 - 06/30/2023)	76 Maturities	0 Payments	368,145,000.00	18.83%	362,735,292.78	362,310,272.72
Aging Interval:	181 - 360 days	(07/01/2023 - 12/27/2023)	80 Maturities	0 Payments	383,642,000.00	19.62%	376,812,176.21	374,903,353.32
Aging Interval:	361 - 1080 days	(12/28/2023 - 12/16/2025)	89 Maturities	0 Payments	303,273,333.33	15.51%	302,936,467.60	288,419,852.04
Aging Interval:	1081 days and after	(12/17/2025 -)	51 Maturities	0 Payments	157,475,000.00	8.05%	157,443,106.51	140,937,305.02
Total for			367 Investments	0 Payments		100.00	1,939,458,057.11	1,906,314,992.34



**City Pool Portfolio
Portfolio Management
Portfolio Summary
November 30, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	549,858,333.33	518,983,992.87	549,514,487.98	32.06	1,084	679	1.608	1.630
Federal Agency Issues - Discount	505,000,000.00	497,449,151.23	495,009,342.60	28.88	246	120	3.072	3.114
Money Market	275,000,000.00	275,000,000.00	275,000,000.00	16.04	1	1	3.564	3.613
Local Agency Investment Funds	75,000,000.00	73,557,072.15	75,000,000.00	4.38	1	1	1.748	1.772
Corporate Bonds	4,000,000.00	3,733,509.96	3,997,546.17	0.23	1,096	565	0.533	0.540
Negotiable CD's	50,000,000.00	49,866,510.00	50,000,000.00	2.92	215	73	3.024	3.066
Federal Agency Issues-Coupon/Bullet	266,645,000.00	258,401,646.00	265,648,469.77	15.50	648	372	1.953	1.980
Investments	1,725,503,333.33	1,676,991,882.21	1,714,169,846.52	100.00%	528	314	2.443	2.477

Cash and Accrued Interest								
Accrued Interest at Purchase		49,380.56	49,380.56					
Subtotal		49,380.56	49,380.56					
Total Cash and Investments	1,725,503,333.33	1,677,041,262.77	1,714,219,227.08		528	314	2.443	2.477

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	3,282,018.01	12,533,083.99
Average Daily Balance	1,708,127,115.62	1,771,601,204.12
Effective Rate of Return	2.34%	1.69%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,986,404.51	2,999,943.05	1.850	AA	1.836	62	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,724,124.86	3,000,000.00	0.780	AA	0.769	928	06/16/2025
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,990,280.65	4,999,951.32	0.160	AA	0.183	14	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,868,740.75	4,999,783.96	0.200	AA	0.205	196	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,830,150.59	2,998,711.11	0.370	AA	0.398	470	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,740,502.79	3,000,000.00	0.700	AA	0.690	837	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,740,502.79	3,000,000.00	0.700	AA	0.690	837	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,684,658.75	3,000,000.00	1.050	AA	1.036	1,210	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,684,658.75	3,000,000.00	1.050	AA	1.036	1,210	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,684,658.75	3,000,000.00	1.050	AA	1.036	1,210	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,684,658.75	3,000,000.00	1.050	AA	1.036	1,210	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,732,704.89	3,000,000.00	0.710	AA	0.700	872	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,866,064.73	3,000,000.00	0.230	AA	0.227	347	11/13/2023
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,933,654.49	2,999,408.54	0.140	AA	0.180	168	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,933,654.49	2,999,408.54	0.140	AA	0.180	168	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,933,654.49	2,999,443.33	0.140	AA	0.178	168	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,727,154.14	3,000,000.00	0.730	AA	0.720	900	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,387,541.15	4,996,215.84	0.870	AA	0.878	1,377	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,619,478.62	3,000,000.00	0.940	AA	0.927	1,397	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,657,432.31	3,000,000.00	1.430	AA	1.410	1,453	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,687,119.98	3,000,000.00	1.540	AA	1.519	1,460	11/30/2026
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,970,852.95	5,000,000.00	0.460	AA	0.454	48	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,970,852.95	4,999,642.36	0.460	AA	0.508	48	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,878,366.59	3,000,000.00	1.670	AA	1.647	463	03/08/2024
3133ENWL0	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,929,823.31	3,000,000.00	2.920	AA	2.880	532	05/16/2024
3133EMPH9	55796	FEDERAL FARM CREDIT BANK		06/28/2022	4,860,000.00	4,822,224.05	4,839,737.67	0.125	AA	2.545	64	02/03/2023
3133ENY87	55901	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,999,535.65	5,000,000.00	5.050	AA	4.981	343	11/09/2023
3133ENY87	55902	FEDERAL FARM CREDIT BANK		11/09/2022	5,000,000.00	4,999,535.65	5,000,000.00	5.050	AA	4.981	343	11/09/2023
3133ENZ86	55904	FEDERAL FARM CREDIT BANK		11/14/2022	5,000,000.00	5,002,672.85	5,000,000.00	5.570	AA	5.494	1,079	11/14/2025
3133EN2G4	55908	FEDERAL FARM CREDIT BANK		11/16/2022	5,000,000.00	4,998,651.20	5,000,000.00	5.600	AA	5.523	1,446	11/16/2026
3133ENZ94	55911	FEDERAL FARM CREDIT BANK		11/18/2022	5,000,000.00	4,986,166.60	4,994,795.69	4.556	AA	4.549	718	11/18/2024
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,987,237.14	1,999,740.07	1.375	AA	1.418	78	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,211,932.46	1,333,333.33	0.760	AA	0.750	928	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,654,086.02	3,000,000.00	0.500	AA	0.493	1,152	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,674,526.19	3,000,000.00	0.500	AA	0.454	1,153	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,653,620.99	3,000,000.00	0.500	AA	0.493	1,154	01/28/2026

Portfolio POOL
AP
PM (PRF_PM2) 7.3.11

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,655,311.10	3,000,000.00	0.520	AA	0.513	1,154	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,660,513.94	3,000,000.00	0.580	AA	0.572	1,154	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,672,507.79	3,000,000.00	0.400	AA	0.375	1,155	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,646,201.39	3,000,000.00	0.520	AA	0.513	1,155	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,649,663.72	3,000,000.00	0.600	AA	0.592	1,169	02/12/2026
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,650,612.38	2,999,807.33	0.625	AA	0.618	1,174	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,639,437.68	3,000,000.00	0.500	AA	0.493	1,175	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,647,083.87	3,000,000.00	0.600	AA	0.592	1,180	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,660,110.02	3,000,000.00	0.750	AA	0.740	1,181	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,660,110.02	3,000,000.00	0.750	AA	0.740	1,181	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,651,275.35	3,000,000.00	0.650	AA	0.641	1,181	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,651,275.35	3,000,000.00	0.650	AA	0.641	1,181	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,649,062.82	3,000,000.00	0.625	AA	0.616	1,181	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,649,062.82	3,000,000.00	0.625	AA	0.616	1,181	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,662,913.94	3,000,000.00	0.500	AA	0.493	1,182	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,650,814.76	3,000,000.00	0.650	AA	0.641	1,183	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,704,909.17	3,000,000.00	1.000	AA	0.848	1,194	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,669,130.84	3,000,000.00	0.920	AA	0.907	1,208	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,612,224.28	2,925,000.00	1.000	AA	0.986	1,208	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,822,008.08	3,000,000.00	0.350	AA	0.345	483	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,773,724.70	3,000,000.00	0.550	AA	0.542	669	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,678,984.10	3,000,000.00	1.100	AA	1.085	1,238	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,236,651.43	2,499,147.92	0.550	AA	0.552	1,244	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,703,094.38	3,000,000.00	1.250	AA	1.011	1,244	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,673,120.39	3,000,000.00	1.050	AA	1.036	1,244	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,769,890.28	3,000,000.00	0.625	AA	0.616	697	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,758,321.41	3,000,000.00	0.700	AA	0.690	880	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,718,015.87	3,000,000.00	1.250	AA	1.085	1,245	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,813,296.83	3,000,000.00	0.400	AA	0.395	515	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,759,261.52	3,000,000.00	0.550	AA	0.542	726	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,684,514.57	3,000,000.00	0.500	AA	0.493	1,272	05/26/2026
3130AMNMO	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,693,578.02	3,000,000.00	1.050	AA	0.927	1,273	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,686,884.33	3,000,000.00	1.050	AA	0.952	1,307	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,751,302.31	2,999,108.33	0.600	AA	0.606	760	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,757,244.89	3,000,000.00	0.500	AA	0.493	760	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,649,619.59	3,000,000.00	1.000	AA	0.986	1,334	07/27/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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	2,921,208.03	3,200,000.00	0.520	AA	0.513	789	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,805,416.82	3,000,000.00	0.400	AA	0.395	540	05/24/2024
3130ANND8	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,648,396.49	3,000,000.00	1.050	AA	1.036	1,364	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,235,737.52	3,646,590.80	0.650	AA	0.666	1,364	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,726,447.88	3,000,000.00	0.570	AA	0.562	847	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,725,627.47	3,000,000.00	0.550	AA	0.542	848	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,649,099.15	3,000,000.00	1.125	AA	1.110	1,398	09/29/2026
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,649,099.15	3,000,000.00	1.125	AA	1.110	1,398	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,718,808.41	3,000,000.00	0.800	AA	0.789	942	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,745,441.66	3,000,000.00	0.500	AA	0.493	760	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,631,116.10	3,000,000.00	0.950	AA	0.937	1,399	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,636,227.56	3,000,000.00	1.000	AA	0.986	1,399	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,641,300.05	3,000,000.00	1.050	AA	1.036	1,399	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,787,642.57	3,000,000.00	0.650	AA	0.641	676	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,698,794.48	2,997,655.00	1.625	AA	1.372	1,427	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,656,449.72	3,000,000.00	1.250	AA	1.233	1,427	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	3,010,643.02	3,400,000.00	1.250	AA	1.233	1,427	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,733,678.15	3,000,000.00	0.820	AA	0.809	879	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,778,813.12	3,000,000.00	0.790	AA	0.779	697	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,808,645.36	3,000,000.00	1.000	AA	0.986	624	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,870,725.89	3,000,000.00	0.500	AA	0.493	351	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,884,429.83	3,000,000.00	0.750	AA	0.740	356	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,883,873.09	3,000,000.00	0.800	AA	0.789	361	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,783,383.35	3,000,000.00	1.000	AA	0.986	725	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,805,734.73	3,000,000.00	1.000	AA	0.986	636	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,999,450.85	5,000,000.00	0.125	AA	0.217	0	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,821,696.05	3,000,000.00	1.000	AA	0.986	575	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,868,781.90	5,000,000.00	0.500	AA	0.494	211	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,928,075.36	2,000,000.00	1.300	AA	1.523	448	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,892,113.04	3,000,000.00	1.300	AA	1.097	448	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,822,871.30	3,000,000.00	2.000	AA	1.973	819	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,849,012.73	3,000,000.00	1.450	AA	1.430	544	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,887,384.73	3,025,000.00	1.250	AA	1.233	454	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,863,522.05	3,000,000.00	1.250	AA	1.233	454	02/28/2024
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,950,113.85	5,000,000.00	1.300	AA	1.282	110	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,989,212.05	5,000,000.00	1.000	AA	0.987	20	12/21/2022

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,960,285.45	5,000,000.00	2.450	AA	1.886	134	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,907,315.70	5,000,000.00	3.000	AA	2.466	330	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,944,389.42	3,000,000.00	3.000	AA	2.460	330	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,875,432.59	3,000,000.00	3.000	AA	2.959	879	04/28/2025
3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,955,641.90	5,000,000.00	2.500	AA	1.973	148	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,387,838.37	3,500,000.00	2.625	AA	2.578	512	04/26/2024
3130AJ7E3	55729	FEDERAL HOME LOAN BANK		05/10/2022	5,000,000.00	4,968,092.85	4,995,502.04	1.375	AA	1.780	78	02/17/2023
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,881,163.68	2,965,000.00	2.650	AA	2.615	442	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,882,405.75	5,000,000.00	3.000	AA	2.960	449	02/23/2024
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	2,958,605.79	3,000,000.00	2.125	AA	2.096	175	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,939,268.30	5,000,000.00	2.800	AA	2.411	197	06/16/2023
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,918,567.80	5,000,000.00	2.250	AA	2.220	211	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,918,800.20	5,000,000.00	2.300	AA	2.269	214	07/03/2023
3130ASC72	55763	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,984,450.05	5,000,000.00	1.820	AA	1.796	36	01/06/2023
3130ASC72	55764	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,984,450.05	5,000,000.00	1.820	AA	1.796	36	01/06/2023
3130ASC72	55765	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,984,450.05	5,000,000.00	1.820	AA	1.796	36	01/06/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,901,137.40	5,000,000.00	2.050	AA	2.022	372	12/08/2023
3130AS4V8	55771	FEDERAL HOME LOAN BANK		06/09/2022	5,000,000.00	4,966,182.15	5,000,000.00	2.000	AA	1.974	98	03/09/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,938,852.00	5,000,000.00	2.000	AA	1.973	204	06/23/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,947,296.96	3,000,000.00	3.350	AA	3.304	393	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,928,366.00	4,998,648.47	3.125	AA	3.120	266	08/24/2023
3130ASVM8	55836	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,977,560.10	5,000,000.00	3.000	AA	2.992	89	02/28/2023
3130ASVM8	55837	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,977,560.10	5,000,000.00	3.000	AA	2.992	89	02/28/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,978,129.40	5,000,000.00	4.390	AA	4.330	316	10/13/2023
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,978,129.40	5,000,000.00	4.390	AA	4.330	316	10/13/2023
3130ATTY3	55895	FEDERAL HOME LOAN BANK		11/02/2022	5,000,000.00	4,994,617.15	4,996,812.84	4.750	AA	4.756	336	11/02/2023
3130ATWD5	55905	FEDERAL HOME LOAN BANK		11/15/2022	2,000,000.00	1,995,717.72	1,998,796.00	4.690	AA	4.690	349	11/15/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,723,631.48	3,000,000.00	0.750	AA	0.740	909	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,686,634.04	3,000,000.00	0.600	AA	0.592	1,054	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,676,768.75	3,000,000.00	0.640	AA	0.631	1,089	11/24/2025
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,677,134.18	3,000,000.00	0.650	AA	0.641	1,091	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,789,653.90	4,916,479.85	0.250	AA	2.056	340	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,789,653.90	4,905,024.56	0.250	AA	2.309	340	11/06/2023
3134GXZF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,895,079.10	5,000,000.00	3.000	AA	2.960	483	03/28/2024
3137EAER6	55806	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,908,816.15	4,946,255.56	0.375	AA	2.896	155	05/05/2023
3137EAER6	55817	FEDERAL HOME LOAN MTG CORP		08/03/2022	5,000,000.00	4,908,816.15	4,945,250.74	0.375	AA	2.941	155	05/05/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,900,071.35	5,000,000.00	4.050	AA	3.995	1,001	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,927,502.45	5,000,000.00	4.000	AA	3.952	820	02/28/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,923,411.20	2,997,366.81	2.500	AA	2.544	431	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,937,827.19	2,998,570.25	0.250	AA	0.346	172	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,710,149.48	3,000,000.00	0.700	AA	0.690	963	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,700,939.63	3,000,000.00		AA	0.592	971	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,693,847.33	3,000,000.00	0.570	AA	0.562	991	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,692,130.76	3,000,000.00	0.550	AA	0.542	992	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,695,850.58	2,998,356.67	0.625	AA	0.637	1,000	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,698,218.54	3,000,000.00	0.650	AA	0.641	998	08/25/2025
3134GY4B5	55915	FREDDIE MAC		11/28/2022	5,000,000.00	4,992,107.10	5,000,000.00	5.005	AA	4.940	634	08/26/2024
3134GY3X8	55918	FREDDIE MAC		11/30/2022	2,500,000.00	2,502,450.00	2,500,000.00	5.104	AA	5.039	638	08/30/2024
Subtotal and Average			539,509,969.23		549,858,333.33	518,983,992.87	549,514,487.98			1.608	679	
Federal Agency Issues - Discount												
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,997,140.55	4,976,518.06	0.530	AA	0.539	4	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,997,140.55	4,976,518.06	0.530	AA	0.539	4	12/05/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,988,238.15	4,966,011.11	0.760	AA	0.774	20	12/21/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,991,036.05	4,955,938.89	1.030	AA	1.050	15	12/16/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,966,843.25	4,946,644.44	1.120	AA	1.144	55	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,966,843.25	4,946,644.44	1.120	AA	1.144	55	01/25/2023
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,984,882.70	4,955,958.33	1.050	AA	1.074	26	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,976,294.10	4,955,229.17	1.050	AA	1.074	39	01/09/2023
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,931,115.30	4,921,423.61	1.550	AA	1.590	111	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,931,115.30	4,921,423.61	1.550	AA	1.590	111	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,938,450.20	4,917,847.22	1.750	AA	1.797	99	03/10/2023
313313R91	55743	Federal Farm Credit Discount		05/18/2022	5,000,000.00	4,997,140.55	4,955,891.67	1.580	AA	1.627	4	12/05/2022
313313S82	55769	Federal Farm Credit Discount		06/09/2022	5,000,000.00	4,993,275.55	4,955,308.33	1.730	AA	1.774	11	12/12/2022
313313T73	55781	Federal Farm Credit Discount		06/16/2022	5,000,000.00	4,989,357.10	4,938,000.00	2.400	AA	2.470	18	12/19/2022
313313T99	55789	Federal Farm Credit Discount		06/22/2022	5,000,000.00	4,988,238.15	4,938,069.44	2.450	AA	2.481	20	12/21/2022
313312CK4	55791	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,946,236.30	4,906,625.00	2.700	AA	2.786	88	02/27/2023
313313U71	55792	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,984,882.70	4,936,368.06	2.450	AA	2.522	26	12/27/2022
313313U71	55793	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,984,882.70	4,936,368.06	2.450	AA	2.522	26	12/27/2022
313312AF7	55802	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,978,068.15	4,934,277.78	2.600	AA	2.635	36	01/06/2023
313312AF7	55803	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,978,068.15	4,934,277.78	2.600	AA	2.635	36	01/06/2023
313312CU2	55819	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,939,673.75	4,911,500.00	2.950	AA	3.058	97	03/08/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
313312CU2	55820	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,939,673.75	4,911,500.00	2.950	AA	3.058	97	03/08/2023
313312GB0	55821	Federal Farm Credit Discount		08/05/2022	5,000,000.00	4,889,504.85	4,875,458.33	3.050	AA	3.163	176	05/26/2023
313312GF1	55829	Federal Farm Credit Discount		08/22/2022	5,000,000.00	4,887,653.25	4,876,281.94	3.170	AA	3.289	180	05/30/2023
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,824,808.10	4,807,361.11	3.800	AA	3.968	286	09/13/2023
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,824,808.10	4,807,361.11	3.800	AA	3.968	286	09/13/2023
313312HC7	55853	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,874,992.65	4,849,416.67	3.900	AA	4.045	201	06/20/2023
313312HC7	55854	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,874,992.65	4,849,416.67	3.900	AA	4.045	201	06/20/2023
313312FA3	55897	Federal Farm Credit Discount		11/02/2022	5,000,000.00	4,904,962.15	4,887,750.00	4.490	AA	4.593	151	05/01/2023
313312KV1	55898	Federal Farm Credit Discount		11/02/2022	5,000,000.00	4,836,351.60	4,810,708.33	4.620	AA	4.823	266	08/24/2023
313312PE4	55907	Federal Farm Credit Discount		11/15/2022	5,000,000.00	4,789,182.70	4,770,100.00	4.560	AA	4.789	347	11/13/2023
313312ME7	55917	Federal Farm Credit Discount		11/29/2022	5,000,000.00	4,817,100.05	4,803,513.89	4.700	AA	4.912	299	09/26/2023
313312HR4	55869	FEDERAL FARM CREDIT BANK		10/13/2022	5,000,000.00	4,867,447.10	4,845,852.78		AA	4.389	214	07/03/2023
313384HZ5	55867	FEDERAL HOME LOAN BANK		10/11/2022	5,000,000.00	4,862,650.20	4,842,077.08	4.165	AAA	4.333	222	07/11/2023
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,999,439.30	4,974,539.58	0.605	AA	0.615	0	12/01/2022
313385R57	55700	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,999,439.30	4,955,090.28	1.450	AA	1.485	0	12/01/2022
313385R57	55701	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,999,439.30	4,955,090.28	1.450	AA	1.485	0	12/01/2022
313384BJ7	55717	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,961,279.80	4,931,250.00	1.800	AA	1.851	63	02/02/2023
313384BJ7	55718	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,961,279.80	4,931,250.00	1.800	AA	1.851	63	02/02/2023
313385U95	55719	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,983,764.70	4,944,333.33	1.670	AA	1.717	28	12/29/2022
313384CN7	55724	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,943,346.15	4,918,479.17	1.950	AA	2.007	91	03/02/2023
313385T71	55727	Federal Home Loan Discount		05/09/2022	5,000,000.00	4,989,357.10	4,951,777.78	1.550	AA	1.594	18	12/19/2022
313384BB4	55733	Federal Home Loan Discount		05/11/2022	5,000,000.00	4,966,253.15	4,940,416.67	1.650	AA	1.696	56	01/26/2023
313385T89	55734	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,988,797.60	4,950,975.00	1.590	AA	1.635	19	12/20/2022
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,898,773.40	4,894,844.44	2.080	AA	2.143	161	05/11/2023
313384AT6	55745	Federal Home Loan Discount		05/19/2022	5,000,000.00	4,970,975.80	4,940,694.44	1.750	AA	1.800	48	01/18/2023
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,891,357.15	4,890,500.00	2.160	AA	2.227	173	05/23/2023
313385U87	55759	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,984,323.65	4,950,022.22	1.730	AA	1.774	27	12/28/2022
313385U87	55760	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,984,323.65	4,950,022.22	1.730	AA	1.774	27	12/28/2022
313385U95	55778	Federal Home Loan Discount		06/14/2022	5,000,000.00	4,983,764.70	4,945,000.00	2.000	AA	2.054	28	12/29/2022
313385U79	55780	Federal Home Loan Discount		06/15/2022	5,000,000.00	4,984,882.70	4,938,250.00	2.280	AA	2.345	26	12/27/2022
313384DQ9	55782	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,927,451.95	4,894,288.89	2.680	AA	2.767	117	03/28/2023
313384BB4	55783	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,966,253.15	4,923,188.89	2.480	AA	2.555	56	01/26/2023
313384DL0	55794	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,929,893.90	4,895,350.00	2.760	AA	2.851	113	03/24/2023
313384DL0	55795	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,929,893.90	4,895,350.00	2.760	AA	2.851	113	03/24/2023
313384AL3	55804	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,975,111.75	4,932,472.22	2.600	AA	2.693	41	01/11/2023
313384AL3	55805	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,975,111.75	4,932,472.22	2.600	AA	2.693	41	01/11/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
313384BK4	55809	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,960,677.20	4,923,336.11	2.860	AA	2.966	64	02/03/2023
313384BB4	55810	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,966,253.15	4,927,156.25	2.835	AA	2.940	56	01/26/2023
313385T48	55811	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,990,861.20	4,945,800.00	2.710	AA	2.740	15	12/16/2022
313384BS7	55814	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,955,696.10	4,920,926.39	2.890	AA	2.997	71	02/10/2023
313384DD8	55815	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,934,170.20	4,905,266.67	2.940	AA	3.047	106	03/17/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,849,483.05	4,843,919.44	3.220	AA	3.346	244	08/02/2023
313384JR1	55828	Federal Home Loan Discount		08/19/2022	5,000,000.00	4,853,070.55	4,847,762.50	3.205	AA	3.329	238	07/27/2023
313384GX1	55830	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,878,004.10	4,869,972.22	3.100	AA	3.216	196	06/15/2023
313384EP0	55831	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,911,595.05	4,895,108.33	3.070	AA	3.183	140	04/20/2023
313384DJ5	55833	Federal Home Loan Discount		08/24/2022	5,000,000.00	4,931,115.30	4,909,000.00	3.120	AA	3.238	111	03/22/2023
313384BW8	55835	Federal Home Loan Discount		08/29/2022	5,000,000.00	4,954,053.20	4,926,766.67	3.120	AA	3.166	75	02/14/2023
313384GW3	55839	Federal Home Loan Discount		08/30/2022	5,000,000.00	4,878,606.60	4,869,200.00	3.270	AA	3.372	195	06/14/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,838,140.15	4,834,826.39	3.350	AA	3.483	263	08/21/2023
313384HD4	55841	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,874,390.55	4,864,025.00	3.330	AA	3.446	202	06/21/2023
313384GW3	55842	Federal Home Loan Discount		09/01/2022	5,000,000.00	4,878,606.60	4,865,341.67	3.390	AA	3.507	195	06/14/2023
313384HU6	55844	Federal Home Loan Discount		09/08/2022	5,000,000.00	4,865,647.70	4,855,144.00	3.465	AA	3.591	217	07/06/2023
313384CV9	55849	Federal Home Loan Discount		09/14/2022	5,000,000.00	4,939,061.95	4,911,266.67	3.630	AA	3.696	98	03/09/2023
313384DT3	55850	Federal Home Loan Discount		09/15/2022	5,000,000.00	4,925,621.30	4,898,763.89	3.700	AA	3.799	120	03/31/2023
313384JB6	55855	Federal Home Loan Discount		09/16/2022	5,000,000.00	4,861,451.70	4,840,625.00	3.825	AA	3.973	224	07/13/2023
313384HN2	55856	Federal Home Loan Discount		09/19/2022	5,000,000.00	4,868,975.30	4,845,772.22	3.910	AA	4.058	211	06/30/2023
313384LC1	55860	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,832,180.85	4,808,888.89	4.000	AA	4.176	273	08/31/2023
313384DD8	55861	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,934,170.20	4,906,583.33	3.800	AA	3.872	106	03/17/2023
313384ET2	55865	Federal Home Loan Discount		10/11/2022	5,000,000.00	4,909,110.00	4,888,958.33	4.100	AA	4.238	144	04/24/2023
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	4,813,933.00	4,785,258.33	4.380	AA	4.590	305	10/02/2023
313384ET2	55880	Federal Home Loan Discount		10/19/2022	5,000,000.00	4,909,110.00	4,888,579.17	4.290	AA	4.436	144	04/24/2023
313384JG5	55881	Federal Home Loan Discount		10/20/2022	5,000,000.00	4,858,456.75	4,830,625.00	4.500	AA	4.691	229	07/18/2023
313384JS9	55883	Federal Home Loan Discount		10/21/2022	5,000,000.00	4,852,472.45	4,824,611.11	4.510	AA	4.705	239	07/28/2023
313384EQ8	55884	Federal Home Loan Discount		10/26/2022	5,000,000.00	4,910,973.65	4,892,079.17	4.390	AA	4.487	141	04/21/2023
313384BX6	55885	Federal Home Loan Discount		10/31/2022	5,000,000.00	4,953,451.50	4,938,920.83	4.110	AA	4.161	76	02/15/2023
313384LD9	55891	Federal Home Loan Discount		10/06/2022	5,000,000.00	4,831,934.15	4,811,166.67	4.120	AA	4.303	274	09/01/2023
313384CL1	55892	Federal Home Loan Discount		11/01/2022	5,000,000.00	4,945,635.50	4,930,831.25	4.185	AA	4.244	89	02/28/2023
313384GP8	55893	Federal Home Loan Discount		11/01/2022	5,000,000.00	4,882,826.30	4,865,263.89	4.450	AA	4.601	188	06/07/2023
313384JH3	55899	Federal Home Loan Discount		11/04/2022	5,000,000.00	4,857,858.00	4,835,805.56	4.600	AA	4.782	230	07/19/2023
313384DG1	55900	Federal Home Loan Discount		11/07/2022	5,000,000.00	4,932,337.05	4,920,107.64	4.325	AA	4.395	109	03/20/2023
313384CG2	55903	Federal Home Loan Discount		11/14/2022	5,000,000.00	4,948,039.10	4,940,500.00	4.200	AA	4.251	85	02/24/2023
313384ED7	55906	Federal Home Loan Discount		11/15/2022	5,000,000.00	4,917,813.05	4,910,575.00	4.410	AA	4.553	130	04/10/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313384DQ9	55909	Federal Home Loan Discount		11/17/2022	5,000,000.00	4,927,451.95	4,921,036.11	4.340	AA	4.410	117	03/28/2023
313384ET2	55910	Federal Home Loan Discount		11/18/2022	5,000,000.00	4,909,110.00	4,902,747.22	4.460	AA	4.548	144	04/24/2023
313384FQ7	55912	Federal Home Loan Discount		11/23/2022	5,000,000.00	4,896,300.05	4,890,193.06	4.570	AA	4.673	165	05/15/2023
313384HJ1	55913	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,871,381.35	4,865,687.50	4.605	AA	4.760	207	06/26/2023
313384JQ3	55914	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,853,668.75	4,845,500.00	4.635	AA	4.810	237	07/26/2023
313384ET2	55916	Federal Home Loan Discount		11/28/2022	5,000,000.00	4,909,110.00	4,908,227.08	4.495	AA	4.579	144	04/24/2023
313384DJ5	55919	Federal Home Loan Discount		11/30/2022	5,000,000.00	4,930,933.33	4,930,933.33	4.440	AA	4.502	111	03/22/2023
313384EW5	55920	Federal Home Loan Discount		11/30/2022	5,000,000.00	4,907,850.00	4,906,986.11	4.525	AA	4.611	147	04/27/2023
Subtotal and Average			469,987,010.99		505,000,000.00	497,449,151.23	495,009,342.60			3.072	120	
Money Market												
SYS52411	52411	Fidelity Inst Government			95,000,000.00	95,000,000.00	95,000,000.00	3.600	AAA	3.551	1	
SYS52471	52471	Morgan Stanley Inst Government			180,000,000.00	180,000,000.00	180,000,000.00	3.620	AAA	3.570	1	
Subtotal and Average			284,666,666.67		275,000,000.00	275,000,000.00	275,000,000.00			3.564	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	73,557,072.15	75,000,000.00	1.772		1.748	1	
Subtotal and Average			75,000,000.00		75,000,000.00	73,557,072.15	75,000,000.00			1.748	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,733,509.96	3,997,546.17	0.500	A	0.533	565	06/18/2024
Subtotal and Average			3,997,483.19		4,000,000.00	3,733,509.96	3,997,546.17			0.533	565	
Negotiable CD's												
62478UF68	55766	MUFG Union Bank NA		06/07/2022	5,000,000.00	4,994,355.00	5,000,000.00	1.790	A-1	1.790	19	12/20/2022
62478UFA9	55787	MUFG Union Bank NA		06/21/2022	5,000,000.00	4,997,470.00	5,000,000.00	2.520	A-1	2.520	11	12/12/2022
62478UFK7	55813	MUFG Union Bank NA		07/26/2022	5,000,000.00	4,992,850.00	5,000,000.00	3.200	A-1	3.200	47	01/17/2023
62478UFX9	55823	MUFG Union Bank NA		08/10/2022	5,000,000.00	4,995,855.00	5,000,000.00	3.150	A-1	3.150	33	01/03/2023
62478UGC4	55848	MUFG Union Bank NA		09/14/2022	5,000,000.00	4,987,895.00	5,000,000.00	3.620	A-1	3.620	119	03/30/2023
62478UGJ9	55864	MUFG Union Bank NA		09/28/2022	5,000,000.00	4,993,350.00	5,000,000.00	4.050	A-1	4.050	102	03/13/2023
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,982,875.00	5,000,000.00	2.260	A-1	2.260	56	01/26/2023
78012U6E0	55758	Royal Bank CN		06/03/2022	5,000,000.00	4,982,350.00	5,000,000.00	2.430	A-1	2.430	61	01/31/2023
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	4,955,860.00	5,000,000.00	3.710	A-1	3.710	196	06/15/2023
78015J6E2	55812	Royal Bank CN		07/25/2022	5,000,000.00	4,983,650.00	5,000,000.00	3.510	A-1	3.510	89	02/28/2023
Subtotal and Average			50,000,000.00		50,000,000.00	49,866,510.00	50,000,000.00			3.024	73	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,916,740.75	4,998,790.00	0.125	AA	0.189	133	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,566,320.55	4,999,343.06	0.600	AA	0.597	872	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,871,260.07	3,948,883.47	0.125	AA	0.187	160	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,940,197.52	2,999,152.00	0.125	AA	0.187	160	05/10/2023
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,956,931.85	2,999,541.67	0.090	AA	0.138	110	03/21/2023
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,788,312.68	2,998,315.67	0.430	AA	0.455	662	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,639,247.21	2,977,967.73	0.800	AA	0.986	1,379	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,808,102.65	4,997,445.82	0.290	AA	0.345	315	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,884,861.59	2,997,163.11	0.290	AA	0.395	315	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,923,709.64	2,996,190.90	0.200	AA	0.418	207	06/26/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,876,928.63	2,996,220.68	0.400	AA	0.528	343	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,874,281.67	2,997,818.94	0.500	AA	0.565	365	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,790,469.45	4,988,598.31	0.500	AA	0.720	365	12/01/2023
3133ENGO7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,793,841.32	2,999,282.11	0.920	AA	0.919	739	12/09/2024
3133ENGO7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,793,841.32	2,999,575.33	0.920	AA	0.914	739	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,876,363.52	2,998,897.71	0.900	AA	0.920	413	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,876,363.52	2,990,830.19	0.900	AA	1.158	413	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,880,437.01	2,995,292.00	1.180	AA	1.296	435	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,880,437.01	2,995,292.00	1.180	AA	1.296	435	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,515,828.03	5,741,316.79	1.800	AA	1.875	564	06/17/2024
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,808,102.65	4,930,163.84	0.290	AA	1.913	315	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,909,400.00	2,993,580.98	2.440	AA	2.564	504	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,909,400.00	2,987,780.05	2.440	AA	2.707	504	04/18/2024
3133ENVS6	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,944,641.80	4,999,475.69	2.030	AA	2.027	152	05/02/2023
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,938,647.84	2,974,141.57	0.375	AA	2.180	173	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,881,739.20	3,996,062.50	2.625	AA	2.658	532	05/16/2024
3133EMVP4	55770	FEDERAL FARM CREDIT BANK		06/09/2022	5,000,000.00	4,916,740.75	4,961,963.16	0.125	AA	2.200	133	04/13/2023
3133EMYX4	55774	FEDERAL FARM CREDIT BANK		06/13/2022	4,659,000.00	4,566,126.75	4,612,566.49	0.125	AA	2.387	160	05/10/2023
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,935,339.41	2,988,906.23	3.250	AA	3.452	564	06/17/2024
3133EMVP4	55797	FEDERAL FARM CREDIT BANK		06/29/2022	5,000,000.00	4,916,740.75	4,950,620.50	0.125	AA	2.829	133	04/13/2023
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,942,873.10	4,994,144.04	3.125	AA	3.255	250	08/08/2023
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,966,783.50	4,998,897.67	4.125	AA	4.097	320	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,980,070.10	2,998,969.47	4.125	AA	4.111	320	10/17/2023
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,932,902.00	4,999,189.15	0.125	AA	0.178	106	03/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,884,505.50	4,998,840.39	0.125	AA	0.169	183	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,907,604.40	3,999,072.31	0.125	AA	0.169	183	06/02/2023

Portfolio POOL
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**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,899,119.54	2,997,601.53	0.125	AA	0.230	270	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,873,512.74	2,999,173.84	0.500	AA	0.520	372	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,801,440.50	4,998,915.76	0.500	AA	0.516	343	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,869,273.95	2,994,672.46	0.625	AA	0.784	386	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,783,460.33	2,998,243.05	1.000	AA	1.015	750	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,782,123.25	4,983,889.14	0.625	AA	0.920	386	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,869,273.95	2,987,488.03	0.625	AA	1.010	386	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,841,459.25	4,996,323.38	2.125	AA	2.156	454	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,873,167.40	3,997,058.70	2.125	AA	2.156	454	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,841,459.25	4,989,451.05	2.125	AA	2.268	454	02/28/2024
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,910,477.27	2,994,652.68	2.750	AA	2.828	575	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,880,636.36	3,992,870.24	2.750	AA	2.828	575	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,910,477.27	2,976,429.00	2.750	AA	3.225	575	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,910,477.27	2,988,706.29	2.750	AA	2.957	575	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,884,091.25	4,977,702.97	3.125	AA	3.379	561	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	4,941,505.35	4,990,475.08	3.375	AA	3.586	274	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,958,489.15	4,996,522.00	3.625	AA	3.665	286	09/13/2023
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,702,163.18	4,744,202.38	3.875	AA	3.979	288	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,953,271.50	4,982,573.80	3.875	AA	4.175	372	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,975,049.30	5,000,000.00	4.300	AA	4.241	299	09/26/2023
3130A0XE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,905,771.05	4,923,716.15	3.250	AA	4.444	463	03/08/2024
3137EAFA2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,868,713.40	2,999,001.75	0.250	AA	0.279	368	12/04/2023
3137EAEQ8	55767	FEDERAL HOME LOAN MTG CORP		06/07/2022	5,000,000.00	4,918,487.55	4,965,568.35	0.375	AA	2.155	140	04/20/2023
3137EAES4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,874,249.65	4,920,302.99	0.250	AA	3.073	207	06/26/2023
3137EAEQ8	55801	FEDERAL HOME LOAN MTG CORP		07/06/2022	6,536,000.00	6,429,446.93	6,474,899.91	0.375	AA	2.801	140	04/20/2023
3137EAES4	55807	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,874,249.65	4,924,185.34	0.250	AA	2.930	207	06/26/2023
3137EAEN5	55816	FEDERAL HOME LOAN MTG CORP		08/02/2022	5,000,000.00	4,945,825.00	4,993,206.69	2.750	AA	2.959	200	06/19/2023
3137EAEQ8	55818	FEDERAL HOME LOAN MTG CORP		08/04/2022	5,000,000.00	4,918,487.55	4,949,178.13	0.375	AA	3.014	140	04/20/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,722,894.38	2,972,481.50	0.500	AA	0.855	929	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,686,499.04	2,938,686.05	0.500	AA	1.199	1,072	11/07/2025
Subtotal and Average			284,965,985.55		266,645,000.00	258,401,646.00	265,648,469.77			1.953	372	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
Total and Average			1,708,127,115.62		1,725,503,333.33	1,676,991,882.21	1,714,169,846.52			2.443	314

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
November 30, 2022**

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		49,380.56	49,380.56				0
				Subtotal		49,380.56	49,380.56				
		Total Cash and Investments	1,708,127,115.62		1,725,503,333.33	1,677,041,262.77	1,714,219,227.08			2.443	314



City Pool Portfolio
Aging Report
By Maturity Date
As of December 1, 2022

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(12/01/2022 - 12/01/2022)	7 Maturities	0 Payments	370,000,000.00	21.44%	369,884,720.14	368,554,840.90
Aging Interval:	1 - 30 days	(12/02/2022 - 12/31/2022)	23 Maturities	0 Payments	115,000,000.00	6.66%	114,067,081.88	114,757,607.75
Aging Interval:	31 - 90 days	(01/01/2023 - 03/01/2023)	36 Maturities	0 Payments	174,860,000.00	10.13%	173,498,445.74	173,824,138.95
Aging Interval:	91 - 180 days	(03/02/2023 - 05/30/2023)	57 Maturities	0 Payments	269,145,000.00	15.60%	265,720,715.37	265,014,547.29
Aging Interval:	181 - 360 days	(05/31/2023 - 11/26/2023)	68 Maturities	0 Payments	317,750,000.00	18.41%	312,683,268.71	310,164,189.42
Aging Interval:	361 - 1080 days	(11/27/2023 - 11/15/2025)	93 Maturities	0 Payments	315,273,333.33	18.27%	314,873,230.06	298,988,769.14
Aging Interval:	1081 days and after	(11/16/2025 -)	53 Maturities	0 Payments	163,475,000.00	9.47%	163,442,384.62	145,687,788.76
			Total for	337 Investments	0 Payments	100.00	1,714,169,846.52	1,676,991,882.21



City Pool Portfolio Portfolio Management Portfolio Summary October 31, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Coupon	523,358,333.33	490,072,406.76	522,973,043.03	30.28	1,102	692	1.312	1.330
Federal Agency Issues - Discount	495,000,000.00	488,110,757.20	486,813,978.72	28.18	260	117	2.414	2.447
Money Market	295,000,000.00	295,000,000.00	295,000,000.00	17.08	1	1	2.851	2.891
Local Agency Investment Funds	75,000,000.00	73,557,072.15	75,000,000.00	4.34	1	1	1.748	1.772
Corporate Bonds	4,000,000.00	3,719,876.16	3,997,415.88	0.23	1,096	595	0.533	0.540
Negotiable CD's	50,000,000.00	49,817,435.00	50,000,000.00	2.89	215	103	3.024	3.066
Federal Agency Issues-Coupon/Bullet	294,660,000.00	285,844,985.89	293,538,792.35	16.99	629	366	1.804	1.830
Investments	1,737,018,333.33	1,686,122,533.16	1,727,323,229.98	100.00%	523	309	2.036	2.064

Cash and Accrued Interest								
Accrued Interest at Purchase		57,778.98	57,778.98					
Subtotal		57,778.98	57,778.98					
Total Cash and Investments	1,737,018,333.33	1,686,180,312.14	1,727,381,008.96		523	309	2.036	2.064

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	2,849,240.86	9,251,065.98
Average Daily Balance	1,738,863,035.55	1,787,082,689.12
Effective Rate of Return	1.93%	1.54%

Treasury Bureau, Finance Department

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133EKUA2	54315	FEDERAL FARM CREDIT BANK		07/01/2019	3,000,000.00	2,982,642.24	2,999,914.57	1.850	AA	1.836	92	02/01/2023
3133ELK37	54880	FEDERAL FARM CREDIT BANK		06/16/2020	3,000,000.00	2,707,154.67	3,000,000.00	0.780	AA	0.769	958	06/16/2025
3133EMKH4	55109	FEDERAL FARM CREDIT BANK		12/16/2020	5,000,000.00	4,973,824.05	4,999,847.01	0.160	AA	0.183	44	12/15/2022
3133EMKG6	55112	FEDERAL FARM CREDIT BANK		12/17/2020	5,000,000.00	4,853,898.20	4,999,750.56	0.200	AA	0.205	226	06/15/2023
3133EMTD4	55215	FEDERAL FARM CREDIT BANK		03/15/2021	3,000,000.00	2,822,380.62	2,998,627.78	0.370	AA	0.398	500	03/15/2024
3133EMTQ5	55218	FEDERAL FARM CREDIT BANK		03/17/2021	3,000,000.00	2,726,575.20	3,000,000.00	0.700	AA	0.690	867	03/17/2025
3133EMTQ5	55220	FEDERAL FARM CREDIT BANK		03/18/2021	3,000,000.00	2,726,575.20	3,000,000.00	0.700	AA	0.690	867	03/17/2025
3133EMUK6	55231	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,659,251.66	3,000,000.00	1.050	AA	1.036	1,240	03/25/2026
3133EMUK6	55233	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,659,251.66	3,000,000.00	1.050	AA	1.036	1,240	03/25/2026
3133EMUK6	55234	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,659,251.66	3,000,000.00	1.050	AA	1.036	1,240	03/25/2026
3133EMUK6	55235	FEDERAL FARM CREDIT BANK		03/25/2021	3,000,000.00	2,659,251.66	3,000,000.00	1.050	AA	1.036	1,240	03/25/2026
3133EMWH1	55280	FEDERAL FARM CREDIT BANK		04/21/2021	3,000,000.00	2,717,380.62	3,000,000.00	0.710	AA	0.700	902	04/21/2025
3133EMYW6	55316	FEDERAL FARM CREDIT BANK		05/13/2021	3,000,000.00	2,858,320.56	3,000,000.00	0.230	AA	0.227	377	11/13/2023
3133EMZZ8	55320	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,993,945.07	2,999,938.61	0.090	AA	0.132	17	11/18/2022
3133EMZZ8	55321	FEDERAL FARM CREDIT BANK		05/18/2021	5,000,000.00	4,989,908.45	4,999,921.30	0.090	AA	0.122	17	11/18/2022
3133EMZP0	55322	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,925,587.94	2,999,302.29	0.140	AA	0.180	198	05/18/2023
3133EMZP0	55323	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,925,587.94	2,999,302.29	0.140	AA	0.180	198	05/18/2023
3133EMZP0	55324	FEDERAL FARM CREDIT BANK		05/18/2021	3,000,000.00	2,925,587.94	2,999,343.33	0.140	AA	0.178	198	05/18/2023
3133EMZW5	55327	FEDERAL FARM CREDIT BANK		05/19/2021	3,000,000.00	2,711,245.23	3,000,000.00	0.730	AA	0.720	930	05/19/2025
3133EM4S8	55426	FEDERAL FARM CREDIT BANK		09/15/2021	5,000,000.00	4,337,638.00	4,996,132.18	0.870	AA	0.878	1,407	09/08/2026
3133EM6E7	55444	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,596,173.54	3,000,000.00	0.940	AA	0.927	1,427	09/28/2026
3133ENEM8	55511	FEDERAL FARM CREDIT BANK		11/29/2021	3,000,000.00	2,632,787.28	3,000,000.00	1.430	AA	1.410	1,483	11/23/2026
3133ENFN5	55532	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,657,157.27	3,000,000.00	1.540	AA	1.519	1,490	11/30/2026
3133ENLB4	55587	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,957,304.70	5,000,000.00	0.460	AA	0.454	78	01/18/2023
3133ENLB4	55588	FEDERAL FARM CREDIT BANK		01/18/2022	5,000,000.00	4,957,304.70	4,999,414.07	0.460	AA	0.508	78	01/18/2023
3133ENQX1	55643	FEDERAL FARM CREDIT BANK		03/08/2022	3,000,000.00	2,873,551.23	3,000,000.00	1.670	AA	1.647	493	03/08/2024
3133ENWLO	55738	FEDERAL FARM CREDIT BANK		05/16/2022	3,000,000.00	2,927,964.69	3,000,000.00	2.920	AA	2.880	562	05/16/2024
3133EMPH9	55796	FEDERAL FARM CREDIT BANK		06/28/2022	4,860,000.00	4,809,419.79	4,829,933.32	0.125	AA	2.545	94	02/03/2023
3130AJ7E3	54702	FEDERAL HOME LOAN BANK		02/21/2020	2,000,000.00	1,981,933.38	1,999,637.47	1.375	AA	1.418	108	02/17/2023
3130AJPT0	54881	FEDERAL HOME LOAN BANK		06/16/2020	1,333,333.33	1,200,092.97	1,333,333.33	0.760	AA	0.750	958	06/16/2025
3130AKMD5	55159	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,619,924.30	3,000,000.00	0.500	AA	0.493	1,182	01/26/2026
3130AKU61	55160	FEDERAL HOME LOAN BANK		01/27/2021	3,000,000.00	2,640,160.53	3,000,000.00	0.500	AA	0.454	1,183	01/27/2026
3130AKN69	55163	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,619,420.00	3,000,000.00	0.500	AA	0.493	1,184	01/28/2026
3130AKU53	55164	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,621,174.55	3,000,000.00	0.520	AA	0.513	1,184	01/28/2026
3130AKPQ3	55165	FEDERAL HOME LOAN BANK		01/28/2021	3,000,000.00	2,626,501.74	3,000,000.00	0.580	AA	0.572	1,184	01/28/2026
3130AKTT3	55166	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,638,080.27	3,000,000.00	0.400	AA	0.375	1,185	01/29/2026
3130AKVY9	55167	FEDERAL HOME LOAN BANK		01/29/2021	3,000,000.00	2,620,913.46	3,000,000.00	0.520	AA	0.513	1,185	01/29/2026
3130AKXQ4	55183	FEDERAL HOME LOAN BANK		02/12/2021	3,000,000.00	2,624,044.95	3,000,000.00	0.600	AA	0.592	1,199	02/12/2026

Portfolio POOL
AP
PM (PRF_PM2) 7.3.11

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 360 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130AL3S1	55187	FEDERAL HOME LOAN BANK		02/17/2021	3,000,000.00	2,624,930.49	2,999,802.33	0.625	AA	0.618	1,204	02/17/2026
3130AKVV5	55190	FEDERAL HOME LOAN BANK		02/18/2021	3,000,000.00	2,613,392.97	3,000,000.00	0.500	AA	0.493	1,205	02/18/2026
3130AL7G3	55193	FEDERAL HOME LOAN BANK		02/23/2021	3,000,000.00	2,621,145.03	3,000,000.00	0.600	AA	0.592	1,210	02/23/2026
3130ALCV4	55195	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,634,447.24	3,000,000.00	0.750	AA	0.740	1,211	02/24/2026
3130ALCV4	55196	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,634,447.24	3,000,000.00	0.750	AA	0.740	1,211	02/24/2026
3130AL5X8	55197	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,625,398.97	3,000,000.00	0.650	AA	0.641	1,211	02/24/2026
3130AL5X8	55198	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,625,398.97	3,000,000.00	0.650	AA	0.641	1,211	02/24/2026
3130AL6J8	55199	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,623,135.80	3,000,000.00	0.625	AA	0.616	1,211	02/24/2026
3130ALBM5	55200	FEDERAL HOME LOAN BANK		02/24/2021	3,000,000.00	2,623,135.80	3,000,000.00	0.625	AA	0.616	1,211	02/24/2026
3130AKXX9	55201	FEDERAL HOME LOAN BANK		02/25/2021	3,000,000.00	2,637,136.29	3,000,000.00	0.500	AA	0.493	1,212	02/25/2026
3130AKZ25	55207	FEDERAL HOME LOAN BANK		02/26/2021	3,000,000.00	2,624,861.31	3,000,000.00	0.650	AA	0.641	1,213	02/26/2026
3130ALHY3	55209	FEDERAL HOME LOAN BANK		03/09/2021	3,000,000.00	2,679,815.49	3,000,000.00	1.000	AA	0.848	1,224	03/09/2026
3130ALRN6	55223	FEDERAL HOME LOAN BANK		03/23/2021	3,000,000.00	2,643,365.94	3,000,000.00	0.920	AA	0.907	1,238	03/23/2026
3130ALGJ7	55224	FEDERAL HOME LOAN BANK		03/23/2021	2,925,000.00	2,583,971.88	2,925,000.00	1.000	AA	0.986	1,238	03/23/2026
3130ALTS3	55242	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,813,729.04	3,000,000.00	0.350	AA	0.345	513	03/28/2024
3130ALNZ3	55243	FEDERAL HOME LOAN BANK		03/30/2021	3,000,000.00	2,763,614.70	3,000,000.00	0.550	AA	0.542	699	09/30/2024
3130ALXV1	55286	FEDERAL HOME LOAN BANK		04/22/2021	3,000,000.00	2,652,924.60	3,000,000.00	1.100	AA	1.085	1,268	04/22/2026
3130ALYM0	55292	FEDERAL HOME LOAN BANK		04/28/2021	2,500,000.00	2,213,584.00	2,499,127.08	0.550	AA	0.552	1,274	04/28/2026
3130ALZQ0	55294	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,667,251.58	3,000,000.00	1.250	AA	1.011	1,274	04/28/2026
3130AM2J0	55295	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,646,963.12	3,000,000.00	1.050	AA	1.036	1,274	04/28/2026
3130ALZS6	55296	FEDERAL HOME LOAN BANK		04/28/2021	3,000,000.00	2,759,483.34	3,000,000.00	0.625	AA	0.616	727	10/28/2024
3130AM2V3	55297	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,743,680.60	3,000,000.00	0.700	AA	0.690	910	04/29/2025
3130AM4L3	55298	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,692,212.24	3,000,000.00	1.250	AA	1.085	1,275	04/29/2026
3130ALZC1	55299	FEDERAL HOME LOAN BANK		04/29/2021	3,000,000.00	2,805,123.27	3,000,000.00	0.400	AA	0.395	545	04/29/2024
3130AMK92	55339	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,747,759.88	3,000,000.00	0.550	AA	0.542	756	11/26/2024
3130AMG63	55340	FEDERAL HOME LOAN BANK		05/26/2021	3,000,000.00	2,655,844.68	3,000,000.00	0.500	AA	0.493	1,302	05/26/2026
3130AMNM0	55343	FEDERAL HOME LOAN BANK		05/27/2021	3,000,000.00	2,666,681.61	3,000,000.00	1.050	AA	0.927	1,303	05/27/2026
3130AMYQ9	55375	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,659,164.66	3,000,000.00	1.050	AA	0.952	1,337	06/30/2026
3130AMXH0	55376	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,739,156.48	2,999,072.62	0.600	AA	0.606	790	12/30/2024
3130AMTQ5	55379	FEDERAL HOME LOAN BANK		06/30/2021	3,000,000.00	2,733,938.61	3,000,000.00	0.500	AA	0.493	790	12/30/2024
3130ANAJ9	55386	FEDERAL HOME LOAN BANK		07/27/2021	3,000,000.00	2,621,158.44	3,000,000.00	1.000	AA	0.986	1,364	07/27/2026
3130ANEJ5	55388	FEDERAL HOME LOAN BANK		07/28/2021	3,200,000.00	2,907,313.28	3,200,000.00	0.520	AA	0.513	819	01/28/2025
3130ANM49	55409	FEDERAL HOME LOAN BANK		08/24/2021	3,000,000.00	2,797,104.87	3,000,000.00	0.400	AA	0.395	570	05/24/2024
3130ANNDR	55410	FEDERAL HOME LOAN BANK		08/26/2021	3,000,000.00	2,619,235.32	3,000,000.00	1.050	AA	1.036	1,394	08/26/2026
3130ANJE1	55411	FEDERAL HOME LOAN BANK		08/26/2021	3,650,000.00	3,201,794.56	3,646,514.76	0.650	AA	0.666	1,394	08/26/2026
3130AP4F9	55439	FEDERAL HOME LOAN BANK		09/27/2021	3,000,000.00	2,711,723.52	3,000,000.00	0.570	AA	0.562	877	03/27/2025
3130AP3M5	55442	FEDERAL HOME LOAN BANK		09/28/2021	3,000,000.00	2,710,857.09	3,000,000.00	0.550	AA	0.542	878	03/28/2025
3130APCH6	55445	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,619,479.61	3,000,000.00	1.125	AA	1.110	1,428	09/29/2026

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

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												
3130APCH6	55446	FEDERAL HOME LOAN BANK		09/29/2021	3,000,000.00	2,619,479.61	3,000,000.00	1.125	AA	1.110	1,428	09/29/2026
3130APDL6	55447	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,701,476.45	3,000,000.00	0.800	AA	0.789	972	06/30/2025
3130AP2Y0	55448	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,733,092.70	3,000,000.00	0.500	AA	0.493	790	12/30/2024
3130ANYR5	55449	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,601,107.34	3,000,000.00	0.950	AA	0.937	1,429	09/30/2026
3130ANYN4	55450	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,606,339.49	3,000,000.00	1.000	AA	0.986	1,429	09/30/2026
3130AP6V2	55451	FEDERAL HOME LOAN BANK		09/30/2021	3,000,000.00	2,611,562.64	3,000,000.00	1.050	AA	1.036	1,429	09/30/2026
3130APDV4	55463	FEDERAL HOME LOAN BANK		10/07/2021	3,000,000.00	2,766,974.64	3,000,000.00	0.650	AA	0.641	706	10/07/2024
3130APHJ7	55478	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,668,859.85	2,997,605.00	1.625	AA	1.372	1,457	10/28/2026
3130APDQ5	55479	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,626,324.83	3,000,000.00	1.250	AA	1.233	1,457	10/28/2026
3130APDQ5	55480	FEDERAL HOME LOAN BANK		10/28/2021	3,400,000.00	2,976,501.47	3,400,000.00	1.250	AA	1.233	1,457	10/28/2026
3130APJM8	55481	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,718,464.52	3,000,000.00	0.820	AA	0.809	909	04/28/2025
3130APKX2	55482	FEDERAL HOME LOAN BANK		10/28/2021	3,000,000.00	2,768,761.47	3,000,000.00	0.790	AA	0.779	727	10/28/2024
3130APRU1	55495	FEDERAL HOME LOAN BANK		11/16/2021	3,000,000.00	2,800,261.80	3,000,000.00	1.000	AA	0.986	654	08/16/2024
3130APLJ2	55500	FEDERAL HOME LOAN BANK		11/17/2021	3,000,000.00	2,863,519.08	3,000,000.00	0.500	AA	0.493	381	11/17/2023
3130APWH4	55509	FEDERAL HOME LOAN BANK		11/24/2021	3,000,000.00	2,876,895.93	3,000,000.00	0.750	AA	0.740	386	11/22/2023
3130APXH3	55510	FEDERAL HOME LOAN BANK		11/29/2021	3,000,000.00	2,877,186.81	3,000,000.00	0.800	AA	0.789	391	11/27/2023
3130AQ3B7	55512	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,772,827.37	3,000,000.00	1.000	AA	0.986	755	11/25/2024
3130AQ3C5	55513	FEDERAL HOME LOAN BANK		11/30/2021	3,000,000.00	2,796,955.71	3,000,000.00	1.000	AA	0.986	666	08/28/2024
3130AQ4S9	55518	FEDERAL HOME LOAN BANK		12/01/2021	5,000,000.00	4,984,798.75	4,999,604.82	0.125	AA	0.217	30	12/01/2022
3130AQAH6	55557	FEDERAL HOME LOAN BANK		12/28/2021	3,000,000.00	2,813,816.04	3,000,000.00	1.000	AA	0.986	605	06/28/2024
3130AQ7C1	55564	FEDERAL HOME LOAN BANK		12/30/2021	5,000,000.00	4,854,882.05	5,000,000.00	0.500	AA	0.494	241	06/30/2023
3130AQTZ6	55620	FEDERAL HOME LOAN BANK		02/22/2022	2,000,000.00	1,924,308.08	2,000,000.00	1.200	AA	1.523	478	02/22/2024
3130AQTZ6	55621	FEDERAL HOME LOAN BANK		02/22/2022	3,000,000.00	2,886,462.12	3,000,000.00	1.200	AA	1.036	478	02/22/2024
3130AQY49	55627	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,812,208.04	3,000,000.00	2.000	AA	1.973	849	02/27/2025
3130AQWQ2	55628	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,843,030.10	3,000,000.00	1.450	AA	1.430	574	05/28/2024
3130AQT52	55629	FEDERAL HOME LOAN BANK		02/28/2022	3,025,000.00	2,881,777.26	3,025,000.00	1.250	AA	1.233	484	02/28/2024
3130AQT52	55630	FEDERAL HOME LOAN BANK		02/28/2022	3,000,000.00	2,857,960.92	3,000,000.00	1.250	AA	1.233	484	02/28/2024
3130ARBNO	55660	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,939,654.45	5,000,000.00	1.300	AA	1.282	140	03/21/2023
3130ARBK6	55661	FEDERAL HOME LOAN BANK		03/21/2022	5,000,000.00	4,975,772.30	5,000,000.00	1.000	AA	0.987	50	12/21/2022
3130ARPP0	55685	FEDERAL HOME LOAN BANK		04/14/2022	5,000,000.00	4,955,045.20	5,000,000.00	2.450	AA	1.886	164	04/14/2023
3130ARNY3	55707	FEDERAL HOME LOAN BANK		04/27/2022	5,000,000.00	4,904,629.25	5,000,000.00	3.000	AA	2.466	360	10/27/2023
3130ARNY3	55708	FEDERAL HOME LOAN BANK		04/27/2022	3,000,000.00	2,942,777.55	3,000,000.00	3.000	AA	2.460	360	10/27/2023
3130ARP96	55710	FEDERAL HOME LOAN BANK		04/28/2022	3,000,000.00	2,866,456.92	3,000,000.00	3.000	AA	2.959	909	04/28/2025
3130ARRU7	55711	FEDERAL HOME LOAN BANK		04/28/2022	5,000,000.00	4,949,427.00	5,000,000.00	2.500	AA	1.973	178	04/28/2023
3130ARPX3	55714	FEDERAL HOME LOAN BANK		04/29/2022	3,500,000.00	3,384,027.89	3,500,000.00	2.625	AA	2.578	542	04/26/2024
3130AJ7E3	55729	FEDERAL HOME LOAN BANK		05/10/2022	5,000,000.00	4,954,833.45	4,993,726.53	1.375	AA	1.780	108	02/17/2023
3130ARWD9	55736	FEDERAL HOME LOAN BANK		05/16/2022	2,965,000.00	2,878,890.38	2,965,000.00	2.650	AA	2.615	472	02/16/2024
3130ARYU9	55748	FEDERAL HOME LOAN BANK		05/23/2022	5,000,000.00	4,879,812.65	5,000,000.00	3.000	AA	2.960	479	02/23/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

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												
3130ARWG2	55751	FEDERAL HOME LOAN BANK		05/25/2022	3,000,000.00	2,953,461.93	3,000,000.00	2.125	AA	2.096	205	05/25/2023
3130AS6R5	55752	FEDERAL HOME LOAN BANK		05/26/2022	5,000,000.00	4,932,722.50	5,000,000.00	2.300	AA	2.152	227	06/16/2023
3130ASBS7	55756	FEDERAL HOME LOAN BANK		06/02/2022	5,000,000.00	4,911,080.75	5,000,000.00	2.250	AA	2.220	241	06/30/2023
3130ASC64	55762	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,911,482.65	5,000,000.00	2.300	AA	2.269	244	07/03/2023
3130ASC72	55763	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,975,530.75	5,000,000.00	1.820	AA	1.796	66	01/06/2023
3130ASC72	55764	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,975,530.75	5,000,000.00	1.820	AA	1.796	66	01/06/2023
3130ASC72	55765	FEDERAL HOME LOAN BANK		06/06/2022	5,000,000.00	4,975,530.75	5,000,000.00	1.820	AA	1.796	66	01/06/2023
3130AS5F2	55768	FEDERAL HOME LOAN BANK		06/08/2022	5,000,000.00	4,894,339.05	5,000,000.00	2.050	AA	2.022	402	12/08/2023
3130AS4V8	55771	FEDERAL HOME LOAN BANK		06/09/2022	5,000,000.00	4,959,131.05	5,000,000.00	2.000	AA	1.974	128	03/09/2023
3130ASCC1	55790	FEDERAL HOME LOAN BANK		06/23/2022	5,000,000.00	4,930,432.80	5,000,000.00	2.000	AA	1.973	234	06/23/2023
3130ASKB4	55799	FEDERAL HOME LOAN BANK		06/29/2022	3,000,000.00	2,946,569.73	3,000,000.00	3.350	AA	3.304	423	12/29/2023
3130ASU72	55832	FEDERAL HOME LOAN BANK		08/24/2022	5,000,000.00	4,924,558.00	4,998,494.31	3.125	AA	3.120	296	08/24/2023
3130ASVM8	55836	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,972,793.00	5,000,000.00	3.000	AA	2.992	119	02/28/2023
3130ASVM8	55837	FEDERAL HOME LOAN BANK		08/30/2022	5,000,000.00	4,972,793.00	5,000,000.00	3.000	AA	2.992	119	02/28/2023
3130ATMQ7	55887	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,981,337.05	5,000,000.00	4.390	AA	4.330	346	10/13/2023
3130ATMQ7	55888	FEDERAL HOME LOAN BANK		10/13/2022	5,000,000.00	4,981,337.05	5,000,000.00	4.390	AA	4.330	346	10/13/2023
3134GVVX3	54848	FEDERAL HOME LOAN MTG CORP		05/28/2020	3,000,000.00	2,704,889.40	3,000,000.00	0.750	AA	0.740	939	05/28/2025
3134GWZG4	55039	FEDERAL HOME LOAN MTG CORP		10/20/2020	3,000,000.00	2,660,998.68	3,000,000.00	0.600	AA	0.592	1,084	10/20/2025
3134GXEJ9	55073	FEDERAL HOME LOAN MTG CORP		11/25/2020	3,000,000.00	2,653,179.87	3,000,000.00	0.640	AA	0.631	1,119	11/24/2025
3134GXEA8	55076	FEDERAL HOME LOAN MTG CORP		11/30/2020	5,000,000.00	4,986,904.05	5,000,000.00	0.200	AA	0.197	22	11/23/2022
3134GXFA7	55077	FEDERAL HOME LOAN MTG CORP		11/30/2020	3,000,000.00	2,653,477.47	3,000,000.00	0.650	AA	0.641	1,121	11/26/2025
3137EAEZ8	55666	FEDERAL HOME LOAN MTG CORP		03/23/2022	5,000,000.00	4,777,225.20	4,909,000.43	0.250	AA	2.056	370	11/06/2023
3137EAEZ8	55675	FEDERAL HOME LOAN MTG CORP		04/06/2022	5,000,000.00	4,777,225.20	4,896,519.30	0.250	AA	2.309	370	11/06/2023
3134GXYF5	55798	FEDERAL HOME LOAN MTG CORP		06/29/2022	5,000,000.00	4,892,721.20	5,000,000.00	3.000	AA	2.960	513	03/28/2024
3137EAER6	55806	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,893,622.55	4,935,785.86	0.375	AA	2.896	185	05/05/2023
3137EAER6	55817	FEDERAL HOME LOAN MTG CORP		08/03/2022	5,000,000.00	4,893,622.55	4,934,585.29	0.375	AA	2.941	185	05/05/2023
3134GXR63	55834	FEDERAL HOME LOAN MTG CORP		08/29/2022	5,000,000.00	4,890,424.85	5,000,000.00	4.050	AA	3.995	1,031	08/28/2025
3134GXS88	55838	FEDERAL HOME LOAN MTG CORP		08/30/2022	5,000,000.00	4,924,012.50	5,000,000.00	4.000	AA	3.952	850	02/28/2025
3135G0V34	54049	FEDERAL NATIONAL MORTGAGE		02/08/2019	3,000,000.00	2,920,663.17	2,997,180.50	2.500	AA	2.544	461	02/05/2024
3135G04Q3	54838	FEDERAL NATIONAL MORTGAGE		05/22/2020	3,000,000.00	2,928,841.56	2,998,319.42	0.250	AA	0.346	202	05/22/2023
3136G4ZR7	54930	FEDERAL NATIONAL MORTGAGE		07/21/2020	3,000,000.00	2,691,804.36	3,000,000.00	0.700	AA	0.690	993	07/21/2025
3136G4G23	54944	FEDERAL NATIONAL MORTGAGE		07/30/2020	3,000,000.00	2,681,996.82	3,000,000.00		AA	0.592	1,001	07/29/2025
3136G4L84	54964	FEDERAL NATIONAL MORTGAGE		08/18/2020	3,000,000.00	2,674,238.22	3,000,000.00	0.570	AA	0.562	1,021	08/18/2025
3136G4H63	54968	FEDERAL NATIONAL MORTGAGE		08/19/2020	3,000,000.00	2,672,437.68	3,000,000.00	0.550	AA	0.542	1,022	08/19/2025
3136G42F9	54974	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,676,165.27	2,998,306.67	0.625	AA	0.637	1,030	08/27/2025
3136G4W41	54975	FEDERAL NATIONAL MORTGAGE		08/27/2020	3,000,000.00	2,678,632.80	3,000,000.00	0.650	AA	0.641	1,028	08/25/2025
Subtotal and Average			527,142,566.10		523,358,333.33	490,072,406.76	522,973,043.03			1.312	692	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Discount												
313313N61	55515	Federal Farm Credit Discount		12/01/2021	5,000,000.00	4,996,394.05	4,988,125.00	0.250	AA	0.254	7	11/08/2022
313313M70	55578	Federal Farm Credit Discount		01/12/2022	5,000,000.00	5,000,000.00	4,983,722.22	0.400	AA	0.406	0	11/01/2022
313313R91	55591	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,981,369.70	4,976,518.06	0.530	AA	0.539	34	12/05/2022
313313R91	55592	Federal Farm Credit Discount		01/20/2022	5,000,000.00	4,981,369.70	4,976,518.06	0.530	AA	0.539	34	12/05/2022
313313T99	55602	Federal Farm Credit Discount		02/02/2022	5,000,000.00	4,973,103.15	4,966,011.11	0.760	AA	0.774	50	12/21/2022
313313T40	55610	Federal Farm Credit Discount		02/11/2022	5,000,000.00	4,975,786.30	4,955,938.89	1.030	AA	1.050	45	12/16/2022
313312BA7	55615	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,952,450.55	4,946,644.44	1.120	AA	1.144	85	01/25/2023
313312BA7	55616	Federal Farm Credit Discount		02/16/2022	5,000,000.00	4,952,450.55	4,946,644.44	1.120	AA	1.144	85	01/25/2023
313313P77	55631	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,991,761.65	4,965,430.56	0.950	AA	0.972	16	11/17/2022
313313P77	55632	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,991,761.65	4,965,430.56	0.950	AA	0.972	16	11/17/2022
313313U71	55633	Federal Farm Credit Discount		02/28/2022	5,000,000.00	4,969,885.25	4,955,958.33	1.050	AA	1.074	56	12/27/2022
313312AJ9	55641	Federal Farm Credit Discount		03/08/2022	5,000,000.00	4,961,366.35	4,955,229.17	1.050	AA	1.074	69	01/09/2023
313312DJ6	55664	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,916,197.80	4,921,423.61	1.550	AA	1.590	141	03/22/2023
313312DJ6	55665	Federal Farm Credit Discount		03/22/2022	5,000,000.00	4,916,197.80	4,921,423.61	1.550	AA	1.590	141	03/22/2023
313312CW8	55673	Federal Farm Credit Discount		04/06/2022	5,000,000.00	4,923,274.90	4,917,847.22	1.750	AA	1.797	129	03/10/2023
313313R91	55743	Federal Farm Credit Discount		05/18/2022	5,000,000.00	4,981,369.70	4,955,891.67	1.580	AA	1.627	34	12/05/2022
313313S82	55769	Federal Farm Credit Discount		06/09/2022	5,000,000.00	4,977,933.90	4,955,308.33	1.730	AA	1.774	41	12/12/2022
313313T73	55781	Federal Farm Credit Discount		06/16/2022	5,000,000.00	4,974,176.25	4,938,000.00	2.400	AA	2.470	48	12/19/2022
313313T99	55789	Federal Farm Credit Discount		06/22/2022	5,000,000.00	4,973,103.15	4,938,069.44	2.450	AA	2.481	50	12/21/2022
313312CK4	55791	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,931,939.80	4,906,625.00	2.700	AA	2.786	118	02/27/2023
313313U71	55792	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,969,885.25	4,936,368.06	2.450	AA	2.522	56	12/27/2022
313313U71	55793	Federal Farm Credit Discount		06/23/2022	5,000,000.00	4,969,885.25	4,936,368.06	2.450	AA	2.522	56	12/27/2022
313312AF7	55802	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,963,039.85	4,934,277.78	2.600	AA	2.635	66	01/06/2023
313312AF7	55803	Federal Farm Credit Discount		07/08/2022	5,000,000.00	4,963,039.85	4,934,277.78	2.600	AA	2.635	66	01/06/2023
313312CU2	55819	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,924,455.40	4,911,500.00	2.950	AA	3.058	127	03/08/2023
313312CU2	55820	Federal Farm Credit Discount		08/04/2022	5,000,000.00	4,924,455.40	4,911,500.00	2.950	AA	3.058	127	03/08/2023
313312GB0	55821	Federal Farm Credit Discount		08/05/2022	5,000,000.00	4,875,231.15	4,875,458.33	3.050	AA	3.163	206	05/26/2023
313312GF1	55829	Federal Farm Credit Discount		08/22/2022	5,000,000.00	4,872,873.85	4,876,281.94	3.170	AA	3.289	210	05/30/2023
313312LR9	55846	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,810,021.25	4,807,361.11	3.800	AA	3.968	316	09/13/2023
313312LR9	55847	Federal Farm Credit Discount		09/13/2022	5,000,000.00	4,810,021.25	4,807,361.11	3.800	AA	3.968	316	09/13/2023
313312HC7	55853	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,860,221.10	4,849,416.67	3.900	AA	4.045	231	06/20/2023
313312HC7	55854	Federal Farm Credit Discount		09/15/2022	5,000,000.00	4,860,221.10	4,849,416.67	3.900	AA	4.045	231	06/20/2023
313312HR4	55869	FEDERAL FARM CREDIT BANK		10/13/2022	5,000,000.00	4,852,571.20	4,845,852.78		AA	4.389	244	07/03/2023
313384HZ5	55867	FEDERAL HOME LOAN BANK		10/11/2022	5,000,000.00	4,847,869.55	4,842,077.08	4.165	AAA	4.333	252	07/11/2023
313385Q33	55508	Federal Home Loan Discount		11/24/2021	5,000,000.00	4,989,704.20	4,990,950.00	0.180	AA	0.183	20	11/21/2022
313385M78	55542	Federal Home Loan Discount		12/15/2021	5,000,000.00	5,000,000.00	4,991,306.25	0.195	AA	0.198	0	11/01/2022
313385M78	55544	Federal Home Loan Discount		12/17/2021	10,000,000.00	10,000,000.00	9,982,277.78	0.200	AA	0.203	0	11/01/2022
313385M78	55560	Federal Home Loan Discount		12/29/2021	5,000,000.00	5,000,000.00	4,989,340.28	0.250	AA	0.254	0	11/01/2022

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

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												
313385P83	55570	Federal Home Loan Discount		01/06/2022	5,000,000.00	4,991,247.20	4,987,711.11	0.280	AA	0.284	17	11/18/2022
313385N69	55572	Federal Home Loan Discount		01/07/2022	5,000,000.00	4,996,394.05	4,985,809.03	0.335	AA	0.340	7	11/08/2022
313385R57	55601	Federal Home Loan Discount		02/01/2022	5,000,000.00	4,983,844.50	4,974,539.58	0.605	AA	0.615	30	12/01/2022
313385N51	55667	Federal Home Loan Discount		03/23/2022	5,000,000.00	4,996,909.05	4,966,922.22	1.040	AA	1.066	6	11/07/2022
313385M78	55680	Federal Home Loan Discount		04/13/2022	5,000,000.00	5,000,000.00	4,965,070.83	1.245	AA	1.274	0	11/01/2022
313385Q74	55683	Federal Home Loan Discount		04/14/2022	5,000,000.00	4,987,647.60	4,960,781.25	1.255	AA	1.284	24	11/25/2022
313385M94	55696	Federal Home Loan Discount		04/21/2022	5,000,000.00	4,998,969.45	4,964,066.67	1.320	AA	1.351	2	11/03/2022
313385R57	55700	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,983,844.50	4,955,090.28	1.450	AA	1.485	30	12/01/2022
313385R57	55701	Federal Home Loan Discount		04/22/2022	5,000,000.00	4,983,844.50	4,955,090.28	1.450	AA	1.485	30	12/01/2022
313384BJ7	55717	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,946,281.55	4,931,250.00	1.800	AA	1.851	93	02/02/2023
313384BJ7	55718	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,946,281.55	4,931,250.00	1.800	AA	1.851	93	02/02/2023
313385U95	55719	Federal Home Loan Discount		05/03/2022	5,000,000.00	4,968,813.10	4,944,333.33	1.670	AA	1.717	58	12/29/2022
313384CN7	55724	Federal Home Loan Discount		05/05/2022	5,000,000.00	4,927,998.60	4,918,479.17	1.950	AA	2.007	121	03/02/2023
313385T71	55727	Federal Home Loan Discount		05/09/2022	5,000,000.00	4,974,176.25	4,951,777.78	1.550	AA	1.594	48	12/19/2022
313384BB4	55733	Federal Home Loan Discount		05/11/2022	5,000,000.00	4,951,893.85	4,940,416.67	1.650	AA	1.696	86	01/26/2023
313385T89	55734	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,973,639.65	4,950,975.00	1.590	AA	1.635	49	12/20/2022
313384FL8	55735	Federal Home Loan Discount		05/12/2022	5,000,000.00	4,884,081.20	4,894,844.44	2.080	AA	2.143	191	05/11/2023
313384AT6	55745	Federal Home Loan Discount		05/19/2022	5,000,000.00	4,956,349.25	4,940,694.44	1.750	AA	1.800	78	01/18/2023
313384FY0	55747	Federal Home Loan Discount		05/23/2022	5,000,000.00	4,876,999.85	4,890,500.00	2.160	AA	2.227	203	05/23/2023
313385U87	55759	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,969,349.15	4,950,022.22	1.730	AA	1.774	57	12/28/2022
313385U87	55760	Federal Home Loan Discount		06/03/2022	5,000,000.00	4,969,349.15	4,950,022.22	1.730	AA	1.774	57	12/28/2022
313385U95	55778	Federal Home Loan Discount		06/14/2022	5,000,000.00	4,968,813.10	4,945,000.00	2.000	AA	2.054	58	12/29/2022
313385U79	55780	Federal Home Loan Discount		06/15/2022	5,000,000.00	4,969,885.25	4,938,250.00	2.280	AA	2.345	56	12/27/2022
313384DQ9	55782	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,912,663.10	4,894,288.89	2.680	AA	2.767	147	03/28/2023
313384BB4	55783	Federal Home Loan Discount		06/17/2022	5,000,000.00	4,951,893.85	4,923,188.89	2.480	AA	2.555	86	01/26/2023
313384DLO	55794	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,915,019.30	4,895,350.00	2.760	AA	2.851	143	03/24/2023
313384DLO	55795	Federal Home Loan Discount		06/24/2022	5,000,000.00	4,915,019.30	4,895,350.00	2.760	AA	2.851	143	03/24/2023
313384AL3	55804	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,960,251.00	4,932,472.22	2.600	AA	2.693	71	01/11/2023
313384AL3	55805	Federal Home Loan Discount		07/08/2022	5,000,000.00	4,960,251.00	4,932,472.22	2.600	AA	2.693	71	01/11/2023
313385N28	55808	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,998,454.30	4,964,158.33	2.530	AA	2.548	3	11/04/2022
313384BK4	55809	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,945,707.05	4,923,336.11	2.860	AA	2.966	94	02/03/2023
313384BB4	55810	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,951,893.85	4,927,156.25	2.835	AA	2.940	86	01/26/2023
313385T48	55811	Federal Home Loan Discount		07/25/2022	5,000,000.00	4,975,786.30	4,945,800.00	2.710	AA	2.740	45	12/16/2022
313384BS7	55814	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,941,687.65	4,920,926.39	2.890	AA	2.997	101	02/10/2023
313384DD8	55815	Federal Home Loan Discount		07/28/2022	5,000,000.00	4,919,145.35	4,905,266.67	2.940	AA	3.047	136	03/17/2023
313384JX8	55827	Federal Home Loan Discount		08/18/2022	5,000,000.00	4,834,615.45	4,843,919.44	3.220	AA	3.346	274	08/02/2023
313384JR1	55828	Federal Home Loan Discount		08/19/2022	5,000,000.00	4,838,479.90	4,847,762.50	3.205	AA	3.329	268	07/27/2023
313384GX1	55830	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,863,166.55	4,869,972.22	3.100	AA	3.216	226	06/15/2023

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

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												
313384EP0	55831	Federal Home Loan Discount		08/17/2022	5,000,000.00	4,896,037.85	4,895,108.33	3.070	AA	3.183	170	04/20/2023
313384DJ5	55833	Federal Home Loan Discount		08/24/2022	5,000,000.00	4,916,197.80	4,909,000.00	3.120	AA	3.238	141	03/22/2023
313384BW8	55835	Federal Home Loan Discount		08/29/2022	5,000,000.00	4,939,392.30	4,926,766.67	3.120	AA	3.166	105	02/14/2023
313384GW3	55839	Federal Home Loan Discount		08/30/2022	5,000,000.00	4,863,755.85	4,869,200.00	3.270	AA	3.372	225	06/14/2023
313384KS7	55840	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,823,473.95	4,834,826.39	3.350	AA	3.483	293	08/21/2023
313384HD4	55841	Federal Home Loan Discount		08/31/2022	5,000,000.00	4,859,632.20	4,864,025.00	3.330	AA	3.446	232	06/21/2023
313384GW3	55842	Federal Home Loan Discount		09/01/2022	5,000,000.00	4,863,755.85	4,865,341.67	3.390	AA	3.507	225	06/14/2023
313384HU6	55844	Federal Home Loan Discount		09/08/2022	5,000,000.00	4,850,807.55	4,855,144.00	3.465	AA	3.591	247	07/06/2023
313384CV9	55849	Federal Home Loan Discount		09/14/2022	5,000,000.00	4,923,865.10	4,911,266.67	3.630	AA	3.696	128	03/09/2023
313384DT3	55850	Federal Home Loan Discount		09/15/2022	5,000,000.00	4,910,896.70	4,898,763.89	3.700	AA	3.799	150	03/31/2023
313384JB6	55855	Federal Home Loan Discount		09/16/2022	5,000,000.00	4,846,694.85	4,840,625.00	3.825	AA	3.973	254	07/13/2023
313384HN2	55856	Federal Home Loan Discount		09/19/2022	5,000,000.00	4,854,335.50	4,845,772.22	3.910	AA	4.058	241	06/30/2023
313384LC1	55860	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,817,620.35	4,808,888.89	4.000	AA	4.176	303	08/31/2023
313384DD8	55861	Federal Home Loan Discount		09/21/2022	5,000,000.00	4,919,145.35	4,906,583.33	3.800	AA	3.872	136	03/17/2023
313384ET2	55865	Federal Home Loan Discount		10/11/2022	5,000,000.00	4,893,617.85	4,888,958.33	4.100	AA	4.238	174	04/24/2023
313384ML0	55878	Federal Home Loan Discount		10/14/2022	5,000,000.00	4,798,936.45	4,785,258.33	4.380	AA	4.590	335	10/02/2023
313384ET2	55880	Federal Home Loan Discount		10/19/2022	5,000,000.00	4,893,617.85	4,888,579.17	4.290	AA	4.436	174	04/24/2023
313384JG5	55881	Federal Home Loan Discount		10/20/2022	5,000,000.00	4,843,759.35	4,830,625.00	4.500	AA	4.691	259	07/18/2023
313384JS9	55883	Federal Home Loan Discount		10/21/2022	5,000,000.00	4,837,893.65	4,824,611.11	4.510	AA	4.705	269	07/28/2023
313384EQ8	55884	Federal Home Loan Discount		10/26/2022	5,000,000.00	4,895,432.70	4,892,079.17	4.390	AA	4.487	171	04/21/2023
313384BX6	55885	Federal Home Loan Discount		10/31/2022	5,000,000.00	4,938,818.65	4,938,920.83	4.110	AA	4.161	106	02/15/2023
313384LD9	55891	Federal Home Loan Discount		10/06/2022	5,000,000.00	4,817,035.35	4,811,166.67	4.120	AA	4.303	304	09/01/2023
Subtotal and Average			502,147,412.86		495,000,000.00	488,110,757.20	486,813,978.72			2.414	117	
Money Market												
SYS52411	52411	Fidelity Inst Government			105,000,000.00	105,000,000.00	105,000,000.00	2.910	AAA	2.870	1	
SYS52471	52471	Morgan Stanley Inst Government			190,000,000.00	190,000,000.00	190,000,000.00	2.880	AAA	2.841	1	
Subtotal and Average			276,935,483.87		295,000,000.00	295,000,000.00	295,000,000.00			2.851	1	
Local Agency Investment Funds												
SYS43	43	Local Agency Investment Fund			75,000,000.00	73,557,072.15	75,000,000.00	1.772		1.748	1	
Subtotal and Average			75,000,000.00		75,000,000.00	73,557,072.15	75,000,000.00			1.748	1	
Corporate Bonds												
89236TJH9	55364	Toyota Motor Credit		06/18/2021	4,000,000.00	3,719,876.16	3,997,415.88	0.500	A	0.533	595	06/18/2024
Subtotal and Average			3,997,350.73		4,000,000.00	3,719,876.16	3,997,415.88			0.533	595	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity	Maturity Date
Negotiable CD's												
62478UF68	55766	MUFG Union Bank NA		06/07/2022	5,000,000.00	4,987,830.00	5,000,000.00	1.790	A-1	1.790	49	12/20/2022
62478UFA9	55787	MUFG Union Bank NA		06/21/2022	5,000,000.00	4,992,360.00	5,000,000.00	2.520	A-1	2.520	41	12/12/2022
62478UFX7	55813	MUFG Union Bank NA		07/26/2022	5,000,000.00	4,989,305.00	5,000,000.00	3.200	A-1	3.200	77	01/17/2023
62478UFX9	55823	MUFG Union Bank NA		08/10/2022	5,000,000.00	4,991,445.00	5,000,000.00	3.150	A-1	3.150	63	01/03/2023
62478UGC4	55848	MUFG Union Bank NA		09/14/2022	5,000,000.00	4,989,245.00	5,000,000.00	3.620	A-1	3.620	149	03/30/2023
62478UGJ9	55864	MUFG Union Bank NA		09/28/2022	5,000,000.00	4,990,170.00	5,000,000.00	4.050	A-1	4.050	132	03/13/2023
78012U5K7	55712	Royal Bank CN		04/28/2022	5,000,000.00	4,973,145.00	5,000,000.00	2.260	A-1	2.260	86	01/26/2023
78012U6E0	55758	Royal Bank CN		06/03/2022	5,000,000.00	4,973,155.00	5,000,000.00	2.430	A-1	2.430	91	01/31/2023
78012U6W0	55788	Royal Bank CN		06/22/2022	5,000,000.00	4,950,055.00	5,000,000.00	3.710	A-1	3.710	226	06/15/2023
78015J6E2	55812	Royal Bank CN		07/25/2022	5,000,000.00	4,980,725.00	5,000,000.00	3.510	A-1	3.510	119	02/28/2023
Subtotal and Average			53,063,312.93		50,000,000.00	49,817,435.00	50,000,000.00			3.024	103	
Federal Agency Issues-Coupon/Bullet												
3133EMGX4	55068	FEDERAL FARM CREDIT BANK		11/23/2020	3,000,000.00	2,991,234.99	2,999,824.92	0.125	AA	0.218	22	11/23/2022
3133EMUU4	55239	FEDERAL FARM CREDIT BANK		03/29/2021	5,000,000.00	4,983,626.20	4,999,961.18	0.120	AA	0.128	28	11/29/2022
3133EMVP4	55254	FEDERAL FARM CREDIT BANK		04/13/2021	5,000,000.00	4,905,727.65	4,998,515.00	0.125	AA	0.189	163	04/13/2023
3133EMWT5	55279	FEDERAL FARM CREDIT BANK		04/21/2021	5,000,000.00	4,541,388.95	4,999,320.14	0.600	AA	0.597	902	04/21/2025
3133EMYX4	55305	FEDERAL FARM CREDIT BANK		05/10/2021	3,950,000.00	3,862,263.07	3,948,672.80	0.125	AA	0.187	190	05/10/2023
3133EMYX4	55306	FEDERAL FARM CREDIT BANK		05/10/2021	3,000,000.00	2,933,364.36	2,998,992.00	0.125	AA	0.187	190	05/10/2023
3133EM3C4	55407	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,988,032.65	4,999,984.74	0.100	AA	0.104	22	11/23/2022
3133EM3C4	55408	FEDERAL FARM CREDIT BANK		08/23/2021	5,000,000.00	4,988,032.65	4,999,984.60	0.100	AA	0.104	22	11/23/2022
3133EM5U2	55431	FEDERAL FARM CREDIT BANK		09/21/2021	3,000,000.00	2,947,346.70	2,999,416.67	0.090	AA	0.138	140	03/21/2023
3133EM5X6	55433	FEDERAL FARM CREDIT BANK		09/23/2021	3,000,000.00	2,778,779.13	2,998,238.17	0.430	AA	0.455	692	09/23/2024
3133EM4X7	55443	FEDERAL FARM CREDIT BANK		09/28/2021	3,000,000.00	2,609,233.89	2,977,481.36	0.800	AA	0.986	1,409	09/10/2026
3133ENAL4	55467	FEDERAL FARM CREDIT BANK		10/13/2021	5,000,000.00	4,790,945.45	4,997,199.44	0.290	AA	0.345	345	10/12/2023
3133ENAL4	55473	FEDERAL FARM CREDIT BANK		10/18/2021	3,000,000.00	2,874,567.27	2,996,889.45	0.290	AA	0.395	345	10/12/2023
3133EM3S9	55477	FEDERAL FARM CREDIT BANK		10/27/2021	3,000,000.00	2,915,409.81	2,995,633.47	0.200	AA	0.418	237	06/26/2023
3133ENDR8	55503	FEDERAL FARM CREDIT BANK		11/18/2021	3,000,000.00	2,869,868.04	2,995,885.23	0.400	AA	0.528	373	11/09/2023
3133ENGF1	55514	FEDERAL FARM CREDIT BANK		12/03/2021	3,000,000.00	2,867,836.65	2,997,637.19	0.500	AA	0.565	395	12/01/2023
3133ENGF1	55530	FEDERAL FARM CREDIT BANK		12/09/2021	5,000,000.00	4,779,727.75	4,987,648.17	0.500	AA	0.720	395	12/01/2023
3133EMGX4	55531	FEDERAL FARM CREDIT BANK		12/09/2021	5,015,000.00	5,000,347.82	5,014,464.39	0.125	AA	0.296	22	11/23/2022
3133ENGQ7	55533	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,783,531.49	2,999,252.53	0.920	AA	0.919	769	12/09/2024
3133ENGQ7	55534	FEDERAL FARM CREDIT BANK		12/09/2021	3,000,000.00	2,783,531.49	2,999,557.83	0.920	AA	0.914	769	12/09/2024
3133ENLF5	55586	FEDERAL FARM CREDIT BANK		01/18/2022	3,000,000.00	2,870,966.61	2,998,816.46	0.900	AA	0.920	443	01/18/2024
3133ENLF5	55598	FEDERAL FARM CREDIT BANK		01/28/2022	3,000,000.00	2,870,966.61	2,990,154.28	0.900	AA	1.158	443	01/18/2024
3133ENNJ5	55606	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,875,592.52	2,994,962.00	1.180	AA	1.296	465	02/09/2024
3133ENNJ5	55607	FEDERAL FARM CREDIT BANK		02/09/2022	3,000,000.00	2,875,592.52	2,994,962.00	1.180	AA	1.296	465	02/09/2024
3133ENSB7	55656	FEDERAL FARM CREDIT BANK		03/17/2022	5,750,000.00	5,506,682.43	5,740,848.27	1.800	AA	1.875	594	06/17/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

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												
3133ENAL4	55663	FEDERAL FARM CREDIT BANK		03/22/2022	5,000,000.00	4,790,945.45	4,923,427.23	0.290	AA	1.913	345	10/12/2023
3133ENUN8	55693	FEDERAL FARM CREDIT BANK		04/20/2022	3,000,000.00	2,906,621.55	2,993,193.51	2.440	AA	2.564	534	04/18/2024
3133ENUN8	55705	FEDERAL FARM CREDIT BANK		04/25/2022	3,000,000.00	2,906,621.55	2,987,042.42	2.440	AA	2.707	534	04/18/2024
3133ENVS6	55716	FEDERAL FARM CREDIT BANK		05/02/2022	5,000,000.00	4,937,759.20	4,999,371.53	2.030	AA	2.027	182	05/02/2023
3133ENEW6	55721	FEDERAL FARM CREDIT BANK		05/04/2022	3,000,000.00	2,930,772.57	2,969,631.37	0.375	AA	2.180	203	05/23/2023
3133ENWP1	55737	FEDERAL FARM CREDIT BANK		05/16/2022	4,000,000.00	3,877,973.44	3,995,837.50	2.625	AA	2.658	562	05/16/2024
3133EMVP4	55770	FEDERAL FARM CREDIT BANK		06/09/2022	5,000,000.00	4,905,727.65	4,953,318.42	0.125	AA	2.200	163	04/13/2023
3133EMYX4	55774	FEDERAL FARM CREDIT BANK		06/13/2022	4,659,000.00	4,555,514.85	4,603,805.45	0.125	AA	2.387	190	05/10/2023
3133ENYX2	55784	FEDERAL FARM CREDIT BANK		06/17/2022	3,000,000.00	2,933,487.30	2,988,307.65	3.250	AA	3.452	594	06/17/2024
3133EMVP4	55797	FEDERAL FARM CREDIT BANK		06/29/2022	5,000,000.00	4,905,727.65	4,939,397.88	0.125	AA	2.829	163	04/13/2023
3133ENF39	55822	FEDERAL FARM CREDIT BANK		08/08/2022	5,000,000.00	4,940,272.75	4,993,432.79	3.125	AA	3.255	280	08/08/2023
3133ENN63	55857	FEDERAL FARM CREDIT BANK		09/20/2022	5,000,000.00	4,969,147.50	4,998,793.02	4.125	AA	4.097	350	10/17/2023
3133ENN63	55858	FEDERAL FARM CREDIT BANK		09/20/2022	3,000,000.00	2,981,488.50	2,998,871.64	4.125	AA	4.111	350	10/17/2023
3130ALRG1	55221	FEDERAL HOME LOAN BANK		03/18/2021	5,000,000.00	4,921,996.95	4,998,959.67	0.125	AA	0.178	136	03/17/2023
3130AMRY0	55348	FEDERAL HOME LOAN BANK		06/04/2021	5,000,000.00	4,875,109.90	4,998,648.19	0.125	AA	0.169	213	06/02/2023
3130AMRY0	55349	FEDERAL HOME LOAN BANK		06/04/2021	4,000,000.00	3,900,087.92	3,998,918.55	0.125	AA	0.169	213	06/02/2023
3130ANYM6	55422	FEDERAL HOME LOAN BANK		09/10/2021	3,000,000.00	2,887,761.96	2,997,332.03	0.125	AA	0.230	300	08/28/2023
3130APR72	55485	FEDERAL HOME LOAN BANK		11/01/2021	3,000,000.00	2,867,165.67	2,999,106.31	0.500	AA	0.520	402	12/08/2023
3130APU29	55494	FEDERAL HOME LOAN BANK		11/12/2021	5,000,000.00	4,797,496.60	4,998,819.53	0.500	AA	0.516	373	11/09/2023
3130AQF57	55565	FEDERAL HOME LOAN BANK		01/04/2022	3,000,000.00	2,862,902.46	2,994,252.97	0.625	AA	0.784	416	12/22/2023
3130AQF40	55568	FEDERAL HOME LOAN BANK		01/05/2022	3,000,000.00	2,779,483.20	2,998,171.73	1.000	AA	1.015	780	12/20/2024
3130AQF57	55580	FEDERAL HOME LOAN BANK		01/12/2022	5,000,000.00	4,771,504.10	4,982,620.57	0.625	AA	0.920	416	12/22/2023
3130AQF57	55590	FEDERAL HOME LOAN BANK		01/19/2022	3,000,000.00	2,862,902.46	2,986,502.83	0.625	AA	1.010	416	12/22/2023
3130ARHG9	55668	FEDERAL HOME LOAN BANK		03/25/2022	5,000,000.00	4,839,108.70	4,996,076.62	2.125	AA	2.156	484	02/28/2024
3130ARHG9	55669	FEDERAL HOME LOAN BANK		03/25/2022	4,000,000.00	3,871,286.96	3,996,861.30	2.125	AA	2.156	484	02/28/2024
3130ARHG9	55670	FEDERAL HOME LOAN BANK		03/29/2022	5,000,000.00	4,839,108.70	4,988,743.07	2.125	AA	2.268	484	02/28/2024
3130AS3E7	55732	FEDERAL HOME LOAN BANK		05/11/2022	5,000,000.00	4,997,431.50	4,999,972.20	1.460	AA	1.462	9	11/10/2022
3130ASDS5	55772	FEDERAL HOME LOAN BANK		06/10/2022	3,000,000.00	2,903,821.68	2,994,369.76	2.750	AA	2.828	605	06/28/2024
3130ASDS5	55773	FEDERAL HOME LOAN BANK		06/10/2022	4,000,000.00	3,871,762.24	3,992,493.01	2.750	AA	2.828	605	06/28/2024
3130ASDS5	55776	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,903,821.68	2,975,181.86	2.750	AA	3.225	605	06/28/2024
3130ASDS5	55777	FEDERAL HOME LOAN BANK		06/13/2022	3,000,000.00	2,903,821.68	2,988,108.73	2.750	AA	2.957	605	06/28/2024
3130ASHK8	55826	FEDERAL HOME LOAN BANK		08/18/2022	5,000,000.00	4,880,645.65	4,976,493.37	3.125	AA	3.379	591	06/14/2024
3130AT5B9	55843	FEDERAL HOME LOAN BANK		09/06/2022	5,000,000.00	4,951,290.15	4,989,416.76	3.375	AA	3.586	304	09/01/2023
3130ATCR6	55845	FEDERAL HOME LOAN BANK		09/13/2022	5,000,000.00	4,959,288.05	4,996,152.00	3.625	AA	3.665	316	09/13/2023
3130ATDJ3	55852	FEDERAL HOME LOAN BANK		09/15/2022	4,750,000.00	4,708,432.51	4,743,589.95	3.875	AA	3.979	318	09/15/2023
3130ATDK0	55859	FEDERAL HOME LOAN BANK		09/21/2022	5,000,000.00	4,949,932.30	4,981,149.31	3.875	AA	4.175	402	12/08/2023
3130ATGM3	55862	FEDERAL HOME LOAN BANK		09/26/2022	5,000,000.00	4,986,380.75	5,000,000.00	4.300	AA	4.241	329	09/26/2023
3130AOXE5	55863	FEDERAL HOME LOAN BANK		09/28/2022	5,000,000.00	4,900,894.00	4,918,708.46	3.250	AA	4.444	493	03/08/2024

**City Pool Portfolio
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

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												
3137EAF2	55083	FEDERAL HOME LOAN MTG CORP		12/04/2020	3,000,000.00	2,861,508.00	2,998,919.25	0.250	AA	0.279	398	12/04/2023
3137EAEQ8	55767	FEDERAL HOME LOAN MTG CORP		06/07/2022	5,000,000.00	4,904,228.55	4,958,137.05	0.375	AA	2.155	170	04/20/2023
3137EAE4	55779	FEDERAL HOME LOAN MTG CORP		06/15/2022	5,000,000.00	4,861,981.90	4,908,640.01	0.250	AA	3.073	237	06/26/2023
3137EAEQ8	55801	FEDERAL HOME LOAN MTG CORP		07/06/2022	6,536,000.00	6,410,807.56	6,461,712.84	0.375	AA	2.801	170	04/20/2023
3137EAE4	55807	FEDERAL HOME LOAN MTG CORP		07/08/2022	5,000,000.00	4,861,981.90	4,913,090.52	0.250	AA	2.930	237	06/26/2023
3137EAEN5	55816	FEDERAL HOME LOAN MTG CORP		08/02/2022	5,000,000.00	4,941,157.30	4,992,177.41	2.750	AA	2.959	230	06/19/2023
3137EAEQ8	55818	FEDERAL HOME LOAN MTG CORP		08/04/2022	5,000,000.00	4,904,228.55	4,938,209.38	0.375	AA	3.014	170	04/20/2023
3135G04Z3	55475	FEDERAL NATIONAL MORTGAGE		10/20/2021	3,000,000.00	2,704,384.26	2,971,580.24	0.500	AA	0.855	959	06/17/2025
3135G06G3	55527	FEDERAL NATIONAL MORTGAGE		12/08/2021	3,000,000.00	2,664,613.44	2,936,944.17	0.500	AA	1.199	1,102	11/07/2025
Subtotal and Average			300,576,909.05		294,660,000.00	285,844,985.89	293,538,792.35			1.804	366	
Total and Average			1,738,863,035.55		1,737,018,333.33	1,686,122,533.16	1,727,323,229.98			2.036	309	

**City Pool Portfolio
Portfolio Management
Portfolio Details - Cash
October 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 360	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		57,778.98	57,778.98				0
				Subtotal		57,778.98	57,778.98				
		Total Cash and Investments	1,738,863,035.55		1,737,018,333.33	1,686,180,312.14	1,727,381,008.96			2.036	309



City Pool Portfolio
Aging Report
By Maturity Date
As of November 1, 2022

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(11/01/2022 - 11/01/2022)	8 Maturities	0 Payments	400,000,000.00	23.03%	399,911,717.36	398,557,072.15
Aging Interval:	1 - 30 days	(11/02/2022 - 12/01/2022)	23 Maturities	0 Payments	111,015,000.00	6.39%	110,637,761.63	110,795,038.83
Aging Interval:	31 - 90 days	(12/02/2022 - 01/30/2023)	42 Maturities	0 Payments	210,000,000.00	12.09%	208,379,865.94	208,747,442.50
Aging Interval:	91 - 180 days	(01/31/2023 - 04/30/2023)	47 Maturities	0 Payments	229,396,000.00	13.21%	226,832,721.86	226,250,105.52
Aging Interval:	181 - 360 days	(05/01/2023 - 10/27/2023)	66 Maturities	0 Payments	303,359,000.00	17.46%	298,963,277.53	296,105,502.68
Aging Interval:	361 - 1080 days	(10/28/2023 - 10/16/2025)	94 Maturities	0 Payments	318,773,333.33	18.35%	318,219,278.78	301,133,832.53
Aging Interval:	1081 days and after	(10/17/2025 -)	54 Maturities	0 Payments	164,475,000.00	9.47%	164,378,606.88	144,533,538.95
			Total for	334 Investments	0 Payments	100.00	1,727,323,229.98	1,686,122,533.16

**Appendix B - City of Oakland
Redevelopment Successor Agency
Portfolio Detail for Period Ended
December 31, 2022**



**Successor Agency Pool
Portfolio Management
Portfolio Summary
December 31, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	10,000,000.00	9,984,567.05	9,974,533.33	83.30	23	14	3.902	3.957
Money Market	2,000,000.00	2,000,000.00	2,000,000.00	16.70	1	1	4.044	4.100
Investments	12,000,000.00	11,984,567.05	11,974,533.33	100.00%	20	12	3.926	3.981

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	39,870.12	261,422.98
Average Daily Balance	11,964,056.27	22,497,582.86
Effective Rate of Return	3.92%	2.31%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2022**

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												
313384AU3	51291	Federal Home Loan Bank Discoun		12/19/2022	5,000,000.00	4,990,504.10	4,983,122.22	3.920	AA	3.988	18	01/19/2023
313384AM1	51292	Federal Home Loan Bank Discoun		12/27/2022	5,000,000.00	4,994,062.95	4,991,411.11	3.865	AA	3.925	11	01/12/2023
Subtotal and Average			9,964,056.27		10,000,000.00	9,984,567.05	9,974,533.33			3.957	14	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,000,000.00	2,000,000.00	2,000,000.00	4.100	AAA	4.100	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			2,000,000.00		2,000,000.00	2,000,000.00	2,000,000.00			4.100	1	
Total and Average			11,964,056.27		12,000,000.00	11,984,567.05	11,974,533.33			3.981	12	



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

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(01/01/2023 - 01/01/2023)	2 Maturities	0 Payments	2,000,000.00	16.67%	2,000,000.00	2,000,000.00
Aging Interval:	1 - 30 days	(01/02/2023 - 01/31/2023)	2 Maturities	0 Payments	10,000,000.00	83.33%	9,974,533.33	9,984,567.05
Aging Interval:	31 days and after	(02/01/2023 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	11,974,533.33	11,984,567.05



**Successor Agency Pool
Portfolio Management
Portfolio Summary
November 30, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	10,000,000.00	9,967,588.60	9,962,627.78	83.28	35	22	3.886	3.940
Money Market	2,000,000.00	2,000,000.00	2,000,000.00	16.72	1	1	3.551	3.600
Investments	12,000,000.00	11,967,588.60	11,962,627.78	100.00%	29	18	3.830	3.883

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	48,455.27	221,552.86
Average Daily Balance	16,771,153.15	24,631,867.99
Effective Rate of Return	3.52%	2.15%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
November 30, 2022**

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												
313385U79	51289	Federal Home Loan Bank Discoun		11/15/2022	5,000,000.00	4,977,600.00	4,977,600.00	3.840	AAA	3.965	26	12/27/2022
313385T71	51290	Federal Home Loan Bank Discoun		11/21/2022	5,000,000.00	4,989,988.60	4,985,027.78	3.850	AA	3.915	18	12/19/2022
Subtotal and Average			10,471,153.15		10,000,000.00	9,967,588.60	9,962,627.78			3.940	22	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,000,000.00	2,000,000.00	2,000,000.00	3.600	AAA	3.600	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			6,300,000.00		2,000,000.00	2,000,000.00	2,000,000.00			3.600	1	
Total and Average			16,771,153.15		12,000,000.00	11,967,588.60	11,962,627.78			3.883	18	



**Successor Agency Pool
Aging Report
By Maturity Date
As of December 1, 2022**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(12/01/2022 - 12/01/2022)	2 Maturities	0 Payments	2,000,000.00	16.67%	2,000,000.00	2,000,000.00
Aging Interval:	1 - 30 days	(12/02/2022 - 12/31/2022)	2 Maturities	0 Payments	10,000,000.00	83.33%	9,962,627.78	9,976,121.93
Aging Interval:	31 days and after	(01/01/2023 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			4 Investments	0 Payments		100.00	11,962,627.78	11,976,121.93



**Successor Agency Pool
Portfolio Management
Portfolio Summary
October 31, 2022**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Federal Agency Issues - Discount	20,000,000.00	19,980,945.25	19,961,217.36	88.87	22	9	3.122	3.166
Money Market	2,500,000.00	2,500,000.00	2,500,000.00	11.13	1	1	2.841	2.880
Investments	22,500,000.00	22,480,945.25	22,461,217.36	100.00%	20	8	3.091	3.134

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	54,183.70	173,097.59
Average Daily Balance	21,659,994.25	26,549,115.51
Effective Rate of Return	2.95%	1.93%

Treasury Bureau, Finance Department

**Successor Agency Pool
Portfolio Management
Portfolio Details - Investments
October 31, 2022**

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 - Coupon												
Subtotal and Average			645,138.71									
Federal Agency Issues - Discount												
313313M88	51285	Federal Farm Credit Bank Disco		10/05/2022	5,000,000.00	4,999,484.70	4,988,722.22	2.900	AA	2.947	1	11/02/2022
313385P59	51286	Federal Home Loan Bank Discoun		10/18/2022	5,000,000.00	4,992,790.70	4,987,555.56	3.200	AA	3.253	14	11/15/2022
313385N77	51287	Federal Home Loan Bank Discoun		10/25/2022	5,000,000.00	4,995,879.15	4,993,489.58	3.125	AA	3.173	8	11/09/2022
313385P59	51288	Federal Home Loan Bank Discoun		10/27/2022	5,000,000.00	4,992,790.70	4,991,450.00	3.240	AA	3.291	14	11/15/2022
Subtotal and Average			14,966,468.44		20,000,000.00	19,980,945.25	19,961,217.36			3.166	9	
Money Market												
SYS50914	50914	Fidelity Inst Government			2,500,000.00	2,500,000.00	2,500,000.00	2.880	AAA	2.880	1	
SYS50800	50800	Invesco			0.00	0.00	0.00	0.380	AAA	0.380	1	
Subtotal and Average			6,048,387.10		2,500,000.00	2,500,000.00	2,500,000.00			2.880	1	
Total and Average			21,659,994.25		22,500,000.00	22,480,945.25	22,461,217.36			3.134	8	

**Successor Agency Pool
Portfolio Management
Portfolio Details - Cash
October 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Average Balance			0.00								0
Total Cash and Investments			21,659,994.25		22,500,000.00	22,480,945.25	22,461,217.36			3.134	8



**Successor Agency Pool
Aging Report
By Maturity Date
As of November 1, 2022**

				Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(11/01/2022 - 11/01/2022)	2 Maturities	0 Payments	2,500,000.00	11.11%	2,500,000.00	2,500,000.00
Aging Interval:	1 - 30 days	(11/02/2022 - 12/01/2022)	4 Maturities	0 Payments	20,000,000.00	88.89%	19,961,217.36	19,980,945.25
Aging Interval:	31 days and after	(12/02/2022 -)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Total for			6 Investments	0 Payments		100.00	22,461,217.36	22,480,945.25