

City of Petaluma

Quarterly Investment Report

January 1 to March 31, 2024



This report is presented in accordance with the City's investment policy and the California Government Code. The policy and Government Code requires the Treasurer to certify that sufficient cash flow is available for the next six months to meet the expected demand or provide an explanation as to why sufficient cash may not be available. The attached report outlines the current investments, weighted average and yields of pooled investments. The month end account statement of assets managed by Public Financial Management, LLC (PFM), the Local Agency Investment Funds (LAIF) quarterly statement, and the City's performance summary of portfolio investments as compared to applicable benchmarks are included. The report also includes the Treasurer's certification of adequate cash flow. We respectfully submit the quarterly investment report for the quarter ending March 31, 2024.

CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending March 31, 2024

Cash activity for the fiscal year:

Cash and Investments, Beginning of the quarter, 1/1/24	\$ 206,878,054
Cash Receipts	84,963,768
Cash Disbursements	(92,676,204)
Cash and Investments, End of the Quarter, 3/31/24	\$ 199,165,619

Cash and Investment Portfolio at	March 31, 2024		
	Fair Market Value*	Par Value (Cost)	Percent of Portfolio
Investments Managed by City Treasurer:			
Local Agency Investment Funds (LAIF)	72,178,016	73,375,439	36.84%
CAMP Pool (CA Asset Management Prog)	31,495,852	31,495,852	15.81%
PFM Investments Securities **	79,174,772	79,824,085	40.08%
Checking Accounts	3,110,520	3,110,520	1.56%
Subtotal	185,959,160	187,805,895	94.30%
Investments Managed by Fiscal Agents:			
Trustee Money Market Accounts	11,359,723	11,359,723	5.70%
Subtotal	11,359,723	11,359,723	5.70%
Total Cash and Investments	197,318,883	199,165,619	100.00%

I certify that this report contains the total amounts of cash and investments at March 31, 2024
The investments are in conformity with the Investment Policy. A copy of the Investment Policy is available for review in the Finance Department. The City Treasurer's cash management program provides sufficient liquidity to meet expenditure requirements for the next six months.

We respectfully submit the quarterly investment report for the quarter ending March 31, 2024


Jessie Gooch, Finance Director

5-23-24
Dated

*Fair market values are furnished by the State of California, Local Agency Investment Fund and California Asset Management Program.

** See detail attached

CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending March 31, 2024

Investments / Financial Institute	Beginning of Quarter	Increase**	Decrease	End of Quarter
<i>Investments Managed by City Treasurer:</i>				
LAIF	71,877,634.88	722,093.81		72,599,728.69
LAIF accrued interest	722,093.81	775,710.08	(722,093.81)	775,710.08
Sub-Total LAIF	72,599,728.69	1,497,803.89	(722,093.81)	73,375,438.77
CAMP Pool-Treasurer's Investment Money Market	30,844,042.42	21,782,056.02	(21,130,246.15)	31,495,852.29
Sub-Total CAMP Pool Managed Account	30,844,042.42	21,782,056.02	(21,130,246.15)	31,495,852.29
Federal Agency Bonds/Discount Notes	16,768,906.92	-	(1,741,123.45)	15,027,783.47
Fed Agency accrued interest	73,020.02	112,876.38	(147,103.36)	38,793.04
US Treasury Bonds/Notes	52,549,768.95	21,063,416.99	(9,457,171.87)	64,156,014.07
US Treasury accrued interest	402,521.61	642,454.14	(443,481.52)	601,494.23
Sub-Total PFM Securities Managed Account **	69,794,217.49	21,818,747.51	(11,788,880.20)	79,824,084.80
Subtotal	173,237,988.60	45,098,607.42	(33,641,220.16)	184,695,375.86
Checking Accounts:				
Exchange-General Operating	22,219,982.81	32,218,267.45	(51,515,637.44)	2,922,612.82
Exchange-Payroll	126,314.21	7,500,000.00	(7,519,346.32)	106,967.89
Police Trust	80,867.31	71.58	-	80,938.89
Sub-Total Checking Accounts	22,427,164.33	39,718,339.03	(59,034,983.76)	3,110,519.60
Total Cash and Investments Managed by the City Treasurer	195,665,152.93	84,816,946.45	(92,676,203.92)	187,805,895.46
<i>Investments Managed by Trustees Fiscal Agents:</i>				
Bank of New York	11,203,034.47	146,703.51	-	11,349,737.98
US Bank First American Treas	9,866.92	118.42	-	9,985.34
Sub-Total Trustees Money Market Account	11,212,901.39	146,821.93	-	11,359,723.32
Total Cash and Investments Managed by Fiscal Agents	11,212,901.39	146,821.93	-	11,359,723.32
TOTAL CASH AND INVESTMENTS	206,878,054.32	84,963,768.38	(92,676,203.92)	199,165,618.78

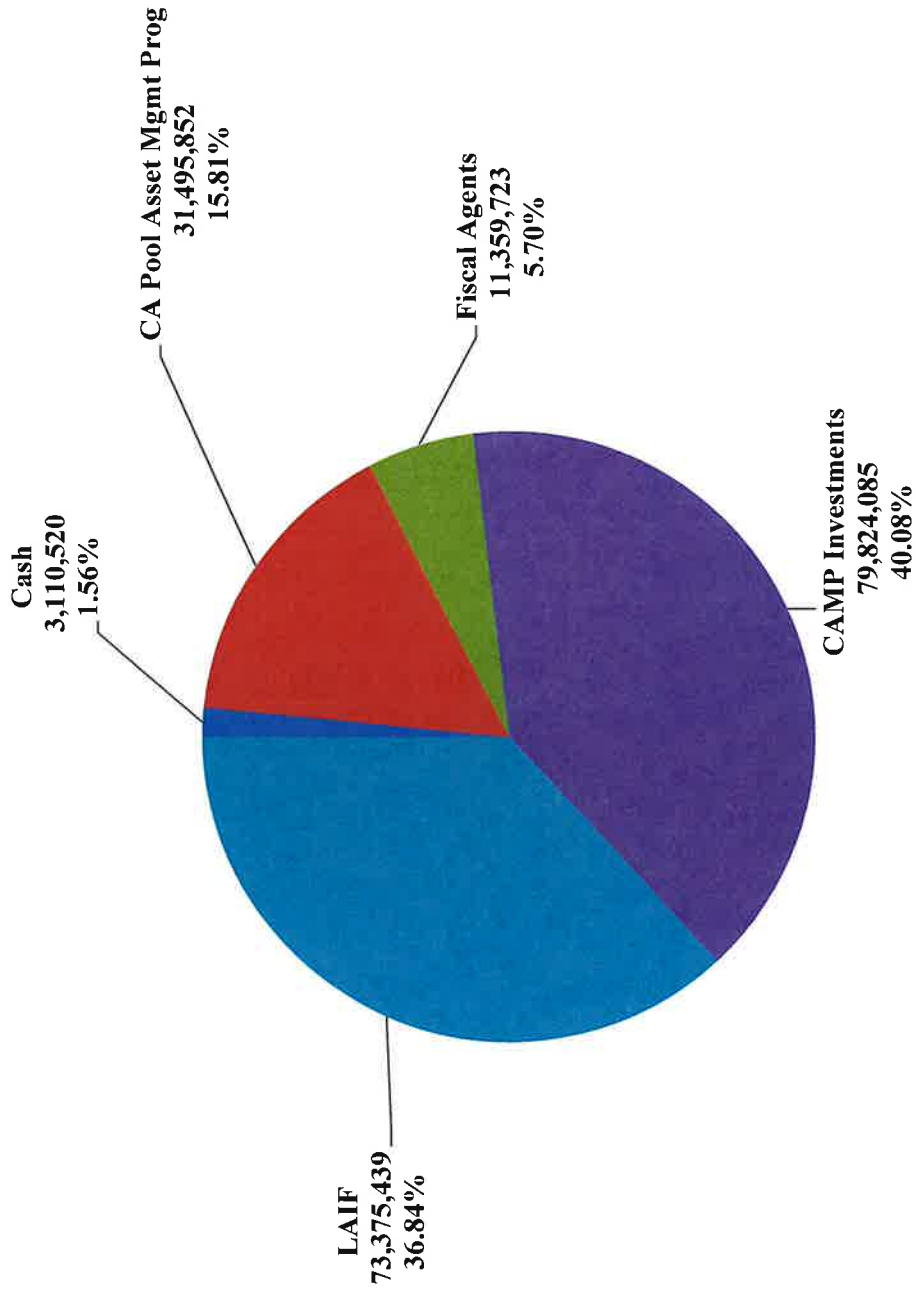
** See detail attached

Accrued interest	(1,415,997.35)
General Ledger	197,749,621.44

City of Petaluma, California

Cash/Investment by Type - March 31, 2024

Total Cash/Investments \$ 199,165,619



CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending March 31, 2024
Cost vs. Fair Market Value

	Cost	FV	Unrealized Gain/(Loss)
US Treasury Bond/Note	64,156,014.07	64,005,418.96	(150,595.11)
Federal Agency Bond/Discount Note	15,027,783.47	15,169,352.85	141,569.38
Corporate Note	-	-	-
Certificate of Deposit	-	-	-
Sub-Total PFM Treasurer's Invest. Securities	79,183,797.54	79,174,771.81	(9,025.73)
CAMP Pool Money Market Fund/Term	31,495,852.29	31,495,852.29	-
Sub-Total CAMP Treasurer's Investments	110,679,649.83	110,670,624.10	(9,025.73)
Accrued Interest		640,287.27	
CAMP Total Investment Managed Securities Held **		111,310,911.37	
LAIF	72,599,728.69	72,178,016.25	(421,712.44)
LAIF amortized cost rate	0.99419126700		

** See detail attached

City of Petaluma Performance Summaries

Returns as of March 31, 2024	City of Petaluma	BAML 1-3 Year Treasury Index
Past Quarter	0.43%	0.30%
Past 6 Months	2.94%	2.80%
Past Year	3.40%	2.97%
Past 3 Years	0.36%	0.08%
Past 5 Years	1.36%	1.16%
Yield to Maturity	4.20%	-

Notes:

1. ICE Bank of America Merrill Lynch (BAML) Indices provided by Bloomberg Financial Markets.
2. CAMP Cash Reserve Pool and CAMP Term holdings excluded from performance and yield calculations.
3. Performance numbers for periods greater than one year are presented on an annualized basis.
4. Yield for the City is calculated as the average of the quarter's three-month end Yield to Maturity at Cost.



MALIA M. COHEN
California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

Agency Name	PETALUMA
Account Number	98-49-650

As of 04/15/2024, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 03/31/2024.

Earnings Ratio		.00011755619077389
Interest Rate		4.30%
Dollar Day Total	\$	6,598,632,278.88
Quarter End Principal Balance	\$	72,599,728.69
Quarterly Interest Earned	\$	775,710.08



State of California

Pooled Money Investment Account

Market Valuation

3/31/2024

Description		Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:					
Bills	\$	29,016,845,381.94	\$ 29,371,836,247.06	\$ 29,367,095,500.00	NA
Notes	\$	62,110,996,962.28	\$ 62,104,127,889.83	\$ 61,362,065,500.00	\$ 369,303,999.50
Federal Agency:					
SBA	\$	261,355,671.12	\$ 261,355,671.12	\$ 260,406,267.21	\$ 1,266,206.33
MBS-REMICs	\$	2,005,373.23	\$ 2,005,373.23	\$ 1,960,327.91	\$ 8,754.66
Debentures	\$	7,783,430,186.00	\$ 7,782,764,811.01	\$ 7,697,999,950.00	\$ 46,603,305.45
Debentures FR	\$	-	\$ -	\$ -	\$ -
Debentures CL	\$	800,000,000.00	\$ 800,000,000.00	\$ 788,678,500.00	\$ 7,575,278.00
Discount Notes	\$	23,090,969,201.38	\$ 23,348,321,402.73	\$ 23,332,896,000.00	NA
Supranational Debentures					
Supranational Debentures FR	\$	-	\$ -	\$ -	\$ -
CDs and YCDs FR					
Bank Notes	\$	-	\$ -	\$ -	\$ -
CDs and YCDs	\$	14,450,000,000.00	\$ 14,450,000,000.00	\$ 14,449,006,916.17	\$ 207,463,250.04
Commercial Paper	\$	10,127,921,458.38	\$ 10,230,717,347.37	\$ 10,227,601,597.30	NA
Corporate:					
Bonds FR	\$	-	\$ -	\$ -	\$ -
Bonds	\$	670,418,926.95	\$ 670,265,926.95	\$ 654,690,660.00	\$ 6,109,777.60
Repurchase Agreements					
Reverse Repurchase	\$	-	\$ -	\$ -	\$ -
Time Deposits					
PMIA & GF Loans	\$	349,660,000.00	\$ 349,660,000.00	\$ 349,660,000.00	NA
TOTAL	\$	156,472,442,295.33	\$ 157,179,893,803.35	\$ 156,266,877,818.59	\$ 651,694,073.08

Fair Value Including Accrued Interest

\$ 156,918,571,891.67

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.994191267). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,883,825.35 or \$20,000,000.00 x 0.994191267.



Account Statement

For the Month Ending March 31, 2024

City of Petaluma - TREASURER'S INVESTMENTS - 531-00

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
03/25/24	03/25/24	Purchase - Principal 3137BDCW4	1.00	4,686.26	11,449,720.14
03/25/24	03/25/24	Purchase - Principal 3137FBTA4	1.00	600.24	11,450,320.38
03/25/24	03/25/24	Purchase - Principal 3136ARTE8	1.00	337.75	11,450,658.13
03/25/24	03/25/24	Purchase - Principal 3136AUKX8	1.00	734.84	11,451,392.97
03/25/24	03/25/24	Redemption - Reversal of Interest 3137FJXQ7 from 03/25/2024	1.00	(2,171.00)	11,449,221.97
03/25/24	03/25/24	Redemption - Reversal of Principal 3137BHXJ1 from 03/25/2024	1.00	(607.92)	11,448,614.05
03/26/24	03/26/24	IP Fees February 2024	1.00	(5,157.66)	11,443,456.39
03/26/24	03/26/24	U.S. Bank Fees January 2024	1.00	(252.30)	11,443,204.09
03/28/24	04/01/24	Accrual Income Div Reinvestment - Distributions	1.00	52,648.20	11,495,852.29

Closing Balance 11,495,852.29

	Month of March	Fiscal YTD January-March	Closing Balance
Opening Balance	11,290,175.91	10,844,042.42	11,495,852.29
Purchases	2,361,213.75	21,782,056.02	11,350,162.22
Redemptions (Excl. Checks)	(2,155,537.37)	(21,130,246.15)	5.48%
Check Disbursements	0.00	0.00	
Closing Balance	11,495,852.29	11,495,852.29	
Cash Dividends and Income	52,648.20	153,728.21	



Managed Account Detail of Securities Held

For the Month Ending March 31, 2024

City of Petaluma - TREASURER'S INVESTMENTS - 531-00 - (12511505)

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 01/15/2022 1.125% 01/15/2025	91282CD57	1,000,000.00	AA+	Aaa	02/01/22	02/03/22	992,343.75	1.39	2,379.81	997,945.54	969,375.00
US TREASURY NOTES	DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	1,000,000.00	AA+	Aaa	04/01/22	04/05/22	933,398.44	2.65	1,576.24	976,591.42	951,718.80
US TREASURY NOTES	DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	1,500,000.00	AA+	Aaa	05/02/22	05/04/22	1,390,781.25	2.94	2,364.35	1,460,593.23	1,427,578.20
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	1,800,000.00	AA+	Aaa	05/19/23	05/23/23	1,726,171.88	4.31	14,501.37	1,758,235.54	1,744,031.16
US TREASURY NOTES	DTD 05/31/2023 4.250% 05/31/2025	91282CHD6	3,500,000.00	AA+	Aaa	06/07/23	06/08/23	3,479,355.47	4.56	49,989.75	3,487,864.56	3,471,015.80
US TREASURY NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	1,000,000.00	AA+	Aaa	06/09/22	06/15/22	996,445.31	3.00	8,483.61	998,572.93	975,625.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	2,000,000.00	AA+	Aaa	06/01/22	06/03/22	1,846,250.00	2.88	1,263.74	1,937,705.92	1,887,812.40
US TREASURY NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEV3	1,100,000.00	AA+	Aaa	08/02/22	08/03/22	1,099,054.69	3.03	6,980.77	1,099,587.47	1,074,046.82
US TREASURY NOTES	DTD 07/31/2023 4.750% 07/31/2025	91282CHN4	4,000,000.00	AA+	Aaa	02/16/24	02/16/24	3,994,843.75	4.84	31,840.66	3,995,280.72	3,992,500.00
US TREASURY NOTES	DTD 08/15/2022 3.125% 08/15/2025	91282CFE6	3,500,000.00	AA+	Aaa	06/07/23	06/08/23	3,403,066.41	4.47	13,822.12	3,439,219.36	3,419,609.20
US TREASURY NOTES	DTD 09/15/2022 3.500% 09/15/2025	91282CFK2	575,000.00	AA+	Aaa	10/06/22	10/07/22	562,848.63	4.27	929.69	568,980.89	564,218.75
US TREASURY NOTES	DTD 11/15/2022 4.500% 11/15/2025	91282CFW6	1,000,000.00	AA+	Aaa	01/05/23	01/06/23	1,006,210.94	4.26	17,060.44	1,003,527.86	995,468.80
US TREASURY NOTES	DTD 11/15/2022 4.500% 11/15/2025	91282CFW6	1,500,000.00	AA+	Aaa	12/16/22	12/16/22	1,519,746.09	4.02	25,590.66	1,510,994.77	1,493,203.20
US TREASURY NOTES	DTD 11/15/2022 4.500% 11/15/2025	91282CFW6	1,855,000.00	AA+	Aaa	12/06/22	12/08/22	1,873,984.77	4.13	31,647.11	1,865,492.05	1,846,594.62



Managed Account Detail of Securities Held

For the Month Ending March 31, 2024

City of Petaluma - TREASURER'S INVESTMENTS - 531-00 - (12511505)

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 12/31/2023 4.250% 12/31/2025	91282CIS1	2,000,000.00	AA+	Aaa	01/19/24	01/19/24	1,994,453.13	4.40	21,483.52	1,995,002.78	1,983,750.00
US TREASURY NOTES	DTD 01/15/2023 3.875% 01/15/2026	91282CGE5	1,250,000.00	AA+	Aaa	01/30/23	01/31/23	1,247,558.59	3.95	10,246.39	1,248,521.59	1,232,031.25
US TREASURY N/B NOTES	DTD 01/31/2024 4.250% 01/31/2026	91282CIV4	4,000,000.00	AA+	Aaa	02/16/24	02/16/24	3,968,437.50	4.68	28,489.01	3,970,348.94	3,968,750.00
US TREASURY NOTES	DTD 02/15/2023 4.000% 02/15/2026	91282CGL9	1,550,000.00	AA+	Aaa	03/02/23	03/03/23	1,522,875.00	4.64	7,835.16	1,532,795.72	1,530,625.00
US TREASURY NOTES	DTD 03/15/2023 4.625% 03/15/2026	91282CGR6	2,000,000.00	AA+	Aaa	03/30/23	03/31/23	2,041,171.88	3.88	4,273.10	2,027,181.07	1,998,437.60
US TREASURY NOTES	DTD 04/15/2023 3.750% 04/15/2026	91282CGV7	550,000.00	AA+	Aaa	05/17/23	05/18/23	548,539.06	3.85	9,523.57	548,977.48	540,460.91
US TREASURY NOTES	DTD 04/15/2023 3.750% 04/15/2026	91282CGV7	600,000.00	AA+	Aaa	05/15/23	05/17/23	600,773.44	3.70	10,389.35	600,540.83	589,593.72
US TREASURY NOTES	DTD 04/15/2023 3.750% 04/15/2026	91282CGV7	1,250,000.00	AA+	Aaa	05/01/23	05/03/23	1,247,119.14	3.83	21,644.47	1,248,011.73	1,228,320.25
US TREASURY NOTES	DTD 05/15/2023 3.625% 05/15/2026	91282CHB0	2,050,000.00	AA+	Aaa	06/01/23	06/05/23	2,029,900.39	3.98	28,173.42	2,035,528.28	2,009,640.63
US TREASURY NOTES	DTD 06/15/2023 4.125% 06/15/2026	91282CHH7	1,150,000.00	AA+	Aaa	06/29/23	06/29/23	1,138,095.70	4.50	13,997.95	1,141,143.29	1,138,859.38
US TREASURY NOTES	DTD 07/15/2023 4.500% 07/15/2026	91282CHM6	2,500,000.00	AA+	Aaa	08/01/23	08/03/23	2,495,996.09	4.56	23,798.08	2,496,895.76	2,496,093.75
US TREASURY NOTES	DTD 08/15/2023 4.375% 08/15/2026	91282CHU8	2,425,000.00	AA+	Aaa	09/06/23	09/11/23	2,401,886.72	4.73	13,407.45	2,406,275.86	2,415,527.47
US TREASURY NOTES	DTD 09/15/2023 4.625% 09/15/2026	91282CHV0	2,000,000.00	AA+	Aaa	10/02/23	10/04/23	1,985,546.88	4.89	4,273.10	1,987,827.66	2,004,687.60
US TREASURY NOTES	DTD 10/15/2023 4.625% 10/15/2026	91282CIC6	3,000,000.00	AA+	Aaa	11/09/23	11/13/23	2,991,914.06	4.72	64,067.62	2,992,911.32	3,008,437.50



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

City of Petaluma - TREASURER'S INVESTMENTS - 531-00 - (12511505)

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 11/15/2023 4.625% 11/15/2026	91282CJH8	2,000,000.00	AA+	Aaa	12/04/23	12/05/23	2,011,562.50	4.41	35,068.68	2,010,361.35	2,006,562.40
US TREASURY N/B NOTES	DTD 12/15/2023 4.375% 12/15/2026	91282CJP7	1,075,000.00	AA+	Aaa	02/08/24	02/09/24	1,078,569.34	4.25	13,878.07	1,078,401.16	1,072,312.50
US TREASURY N/B NOTES	DTD 12/15/2023 4.375% 12/15/2026	91282CJP7	2,500,000.00	AA+	Aaa	01/02/24	01/04/24	2,519,531.25	4.09	32,274.59	2,518,022.72	2,493,750.00
US TREASURY N/B NOTES	DTD 01/15/2024 4.000% 01/15/2027	91282CJT9	3,350,000.00	AA+	Aaa	02/02/24	02/05/24	3,335,867.19	4.15	28,346.15	3,336,564.57	3,310,218.75
US TREASURY N/B NOTES	DTD 02/15/2024 4.125% 02/15/2027	91282CKA8	2,050,000.00	AA+	Aaa	02/16/24	02/16/24	2,030,701.17	4.46	10,686.47	2,031,447.71	2,032,703.13
US TREASURY N/B NOTES	DTD 02/15/2024 4.125% 02/15/2027	91282CKA8	2,150,000.00	AA+	Aaa	03/11/24	03/12/24	2,141,013.67	4.28	11,207.76	2,141,172.22	2,131,859.37
Security Type Sub-Total			64,780,000.00									
Federal Agency Commercial Mortgage-Backed Security			64,156,014.08									
FHMS K039 A2	DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	268,726.10	AA+	Aaa	08/31/22	09/06/22	266,322.26	3.81	739.67	268,396.66	266,832.55
FILMC MULTIFAMILY STRUCTURED POOL	DTD 11/01/2017 3.064% 08/01/2024	3137FBTA4	316,482.49	AA+	Aaa	05/25/22	05/31/22	316,902.82	3.00	808.09	316,547.16	313,360.87
FHMS K041 A2	DTD 12/16/2014 3.171% 10/01/2024	3137BFE98	162,109.24	AA+	Aaa	11/08/22	11/14/22	156,169.46	5.22	428.37	160,527.03	160,012.98
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	174,472.44	AA+	Aaa	10/07/22	10/13/22	168,285.65	4.71	439.52	172,374.58	171,106.29
FHMS K046 A2	DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	200,000.00	AA+	Aaa	03/28/23	03/31/23	194,867.19	4.60	534.17	197,554.41	196,017.19
FHMS K046 A2	DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	350,000.00	AA+	Aaa	08/03/22	08/08/22	347,388.67	3.51	934.79	349,068.18	343,030.09



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

City of Petaluma - TREASURER'S INVESTMENTS - 531-00 - (12511505)

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Par	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FHMS K047 A2	DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	375,000.00	AA+	Aaa	05/19/22	05/24/22	377,402.34	3.10	1,040.31	367,362.37
FHMS K048 A2	DTD 09/24/2015 3.284% 06/01/2025	3137BLAC2	200,000.00	AA+	Aaa	10/05/22	10/11/22	193,882.81	4.52	547.33	195,753.76
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJXO7	656,241.90	AA+	Aaa	08/10/23	08/15/23	638,057.44	5.24	2,050.76	643,831.17
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	525,000.00	AA+	Aaa	03/28/23	03/31/23	511,198.24	4.46	1,447.25	512,078.06
FHMS K052 A2	DTD 02/10/2016 3.151% 11/01/2025	3137BMTX4	525,000.00	AA+	Aaa	03/28/23	03/31/23	509,167.97	4.39	1,378.56	510,226.28
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	175,000.00	AA+	Aaa	03/28/23	03/31/23	168,895.51	4.38	436.77	169,459.97
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	375,000.00	AA+	Aaa	08/04/22	08/09/22	370,678.71	3.36	935.94	363,128.50
FHMS KJ25 A2	DTD 09/01/2019 2.610% 01/01/2026	3137FNXH8	172,297.68	AA+	Aaa	05/09/23	05/12/23	165,769.20	4.13	374.75	167,417.09
FHMS K054 A2	DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	AA+	Aaa	04/11/23	04/14/23	263,613.28	4.37	629.06	264,859.26
FHMS K054 A2	DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	300,000.00	AA+	Aaa	03/01/23	03/06/23	282,515.63	4.96	686.25	288,937.38
FNA 2016-M3 A2	DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	213,119.08	AA+	Aaa	08/31/22	09/06/22	205,901.35	3.76	479.87	204,795.67
FHMS K734 A2	DTD 04/18/2019 3.208% 02/01/2026	3137FLN34	525,000.00	AA+	Aaa	04/13/23	04/18/23	511,403.32	4.19	1,403.50	509,776.19
FHMS K734 A2	DTD 04/18/2019 3.208% 02/01/2026	3137FLN34	650,000.00	AA+	Aaa	10/18/23	10/23/23	619,277.34	5.42	1,737.67	631,151.48
FHMS K057 A2	DTD 09/28/2016 2.570% 07/01/2026	3137BR017	215,000.00	AA+	Aaa	03/02/23	03/07/23	199,933.20	4.86	460.46	205,059.63



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

City of Petaluma - TREASURER'S INVESTMENTS - 531-00 - (12511505)

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security												
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	250,000.00	AA+	Aaa	10/17/23	10/20/23	230,859.38	5.34	475.42	234,046.24	237,213.25
FHMS K057 A2	DTD 09/28/2016 2.570% 07/01/2026	3137BRCJ7	275,000.00	AA+	Aaa	05/18/23	05/23/23	261,486.33	4.26	588.96	265,224.91	262,285.57
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	375,000.00	AA+	Aaa	10/05/23	10/11/23	347,944.34	5.13	713.12	352,653.22	355,819.88
FHMS K058 A2	DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	525,000.00	AA+	Aaa	04/06/23	04/12/23	502,892.58	4.02	1,160.69	509,394.76	499,745.74
FNA 2016-M12 A2	DTD 11/30/2016 2.444% 09/01/2026	3136AUKX8	366,042.72	AA+	Aaa	11/20/23	11/27/23	341,535.01	5.05	745.54	344,500.40	347,299.08
FHMS K059 A2	DTD 11/29/2016 3.120% 09/01/2026	3137BSRE5	375,000.00	AA+	Aaa	11/15/23	11/20/23	355,180.66	5.16	975.00	357,615.76	360,589.16
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	375,000.00	AA+	Aaa	11/16/23	11/21/23	357,934.57	5.04	1,066.56	359,971.31	362,241.39
FHMS K738 A2	DTD 05/14/2020 1.545% 01/01/2027	3137FTFK8	375,000.00	AA+	Aaa	11/06/23	11/09/23	336,943.36	5.04	482.81	341,393.59	345,217.59
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137FIG44	350,000.00	AA+	Aaa	11/09/23	11/14/23	329,724.61	5.11	945.88	332,008.47	335,823.31
FHMS K092 A1	DTD 05/31/2019 3.125% 10/01/2028	3137FLYU2	296,009.83	AA+	Aaa	10/25/23	10/30/23	278,538.31	4.46	770.86	279,890.85	284,866.47
Security Type Sub-Total			10,520,828.25					10,112,324.86	4.49	26,187.10	10,218,772.64	10,174,734.23
Federal Agency Collateralized Mortgage Obligation												
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2014 3.241% 09/01/2024	3137BEVH4	325,000.00	AA+	Aaa	08/31/22	09/06/22	321,470.70	3.81	877.77	324,256.22	321,629.38
Security Type Sub-Total			325,000.00					321,470.70	3.81	877.77	324,256.22	321,629.38
Federal Agency Bond / Note												



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

City of Petaluma - TREASURER'S INVESTMENTS - 531-00 - (12511505)

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Bond / Note												
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 06/23/2021 0.440% 09/23/2024	3130AMVW9	1,075,000.00	AA+	Aaa	03/30/23	03/31/23	1,010,854.75	4.66	1,287.61	1,054,288.90	1,050,081.50
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 06/11/2021 0.620% 12/09/2024	3130AMR53	1,000,000.00	AA+	Aaa	03/28/23	03/29/23	935,840.00	4.60	1,928.89	973,964.06	968,616.00
FEDERAL HOME LOAN BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	325,000.00	AA+	Aaa	03/29/23	03/29/23	329,078.75	4.31	1,489.58	326,934.79	324,487.15
FEDERAL HOME LOAN BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	725,000.00	AA+	Aaa	03/02/23	03/03/23	724,043.00	5.07	3,322.92	724,562.25	723,855.95
FREDDIE MAC NOTES (CALLABLE)	DTD 08/05/2022 3.600% 08/01/2025	3134GXW35	575,000.00	AA+	Aaa	07/29/22	08/05/22	575,000.00	3.60	3,450.00	575,000.00	564,467.73
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 03/23/2021 1.000% 03/23/2026	3130ALGJ7	1,121,250.00	AA+	Aaa	06/07/23	06/08/23	1,019,171.40	4.51	249.17	1,049,023.63	1,041,480.91
Security Type Sub-Total			4,821,250.00				4,593,987.90	4.52	11,728.17	4,703,773.63	4,672,989.24	
Managed Account Sub-Total			80,447,078.25				79,183,797.54	4.26	640,287.27	79,695,326.79	79,174,771.81	
Joint Powers Authority												
CAMP Pool			11,495,852.29	AAAm	NR		11,495,852.29		0.00	11,495,852.29	11,495,852.29	
Liquid Sub-Total			11,495,852.29				11,495,852.29		0.00	11,495,852.29	11,495,852.29	
Securities Sub-Total			\$91,942,930.54				\$90,679,649.83	4.26%	\$640,287.27	\$91,191,179.08	\$90,670,624.10	
Accrued Interest											\$640,287.27	
Total Investments											\$91,310,911.37	



Account Statement - Transaction Summary

For the Month Ending March 31, 2024

City of Petaluma - TREASURER'S INVESTMENTS - 531-00

CAMP Pool

Opening Market Value	11,290,175.91
Purchases	2,361,213.75
Redemptions	(2,155,537.37)
Unsettled Trades	0.00
Change in Value	0.00

Closing Market Value

Cash Dividends and Income	\$11,495,852.29
	52,648.20

CAMP Managed Account

Opening Market Value	79,172,188.33
Purchases	2,141,013.67
Redemptions	(2,166,444.11)
Unsettled Trades	0.00
Change in Value	28,013.92

Closing Market Value

Cash Dividends and Income	\$79,174,771.81
	110,457.79

CAMP TERM

Opening Market Value	20,000,000.00
Purchases	0.00
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00

Closing Market Value

Cash Dividends and Income	\$20,000,000.00
	0.00

Asset Summary

	March 31, 2024	February 29, 2024
CAMP Pool	11,495,852.29	11,290,175.91
CAMP Managed Account	79,174,771.81	79,172,188.33
CAMP TERM	20,000,000.00	20,000,000.00

Total

	\$110,670,624.10	\$110,462,364.24
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Asset Allocation

