

City of Petaluma
Quarterly Investment Report
April 1 to June 30, 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 June 30, 2024.

CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending June 30, 2024

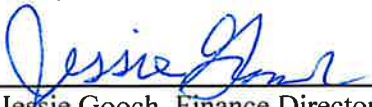
Cash activity for the fiscal year:

Cash and Investments, Beginning of the quarter, 4/1/24	\$ 199,165,619
Cash Receipts	105,122,068
Cash Disbursements	(105,309,133)
Cash and Investments, End of the Quarter, 6/30/24	\$ 198,978,554

Cash and Investment Portfolio at		June 30, 2024	
	Fair Market Value*	Par Value (Cost)	Percent of Portfolio
Investments Managed by City Treasurer:			
Local Agency Investment Funds (LAIF)	73,105,127	74,203,332	37.29%
CAMP Pool (CA Asset Management Prog)	23,295,188	23,295,188	11.71%
PFM Investments Securities **	79,969,206	80,896,683	40.66%
Checking Accounts	10,216,340	10,216,340	5.13%
Subtotal	186,585,862	188,611,543	94.79%
Investments Managed by Fiscal Agents:			
Trustee Money Market Accounts	10,367,011	10,367,011	5.21%
Subtotal	10,367,011	10,367,011	5.21%
Total Cash and Investments	196,952,873	198,978,554	100.00%

I certify that this report contains the total amounts of cash and investments at June 30, 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 June 30, 2024



Jessie Gooch, Finance Director

8/27/2024

Dated

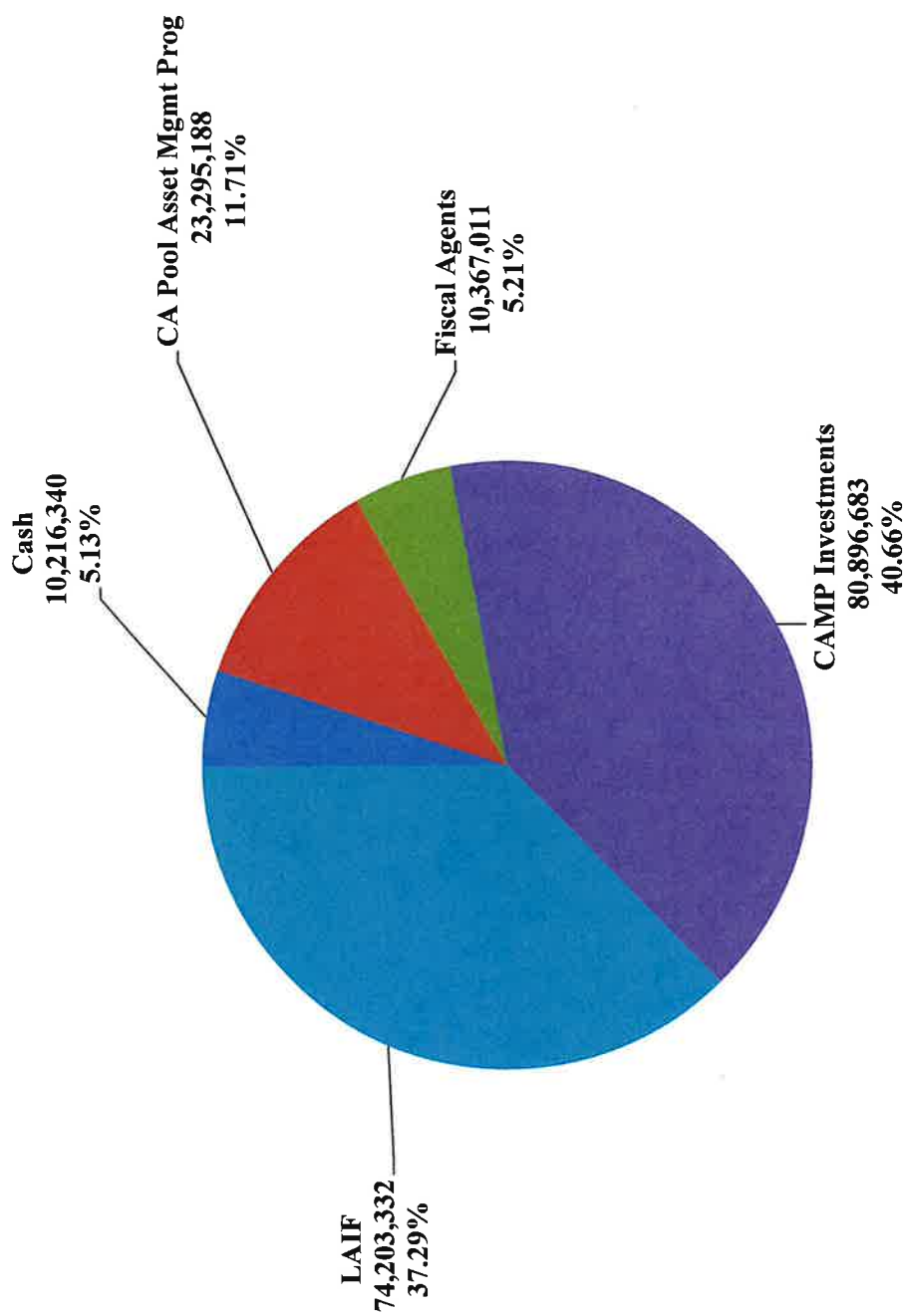
*Fair market values are furnished by the State of California, Local Agency Investment Fund and California Asset Management Program.

** See detail attached

CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending June 30, 2024

Investments / Financial Institute	Beginning of Quarter	Increase**^	Decrease	End of Quarter
<i>Investments Managed by City Treasurer:</i>				
LAIF	72,599,728.69	775,710.08		73,375,438.77
LAIF accrued interest	775,710.08	827,892.89	(775,710.08)	827,892.89
Sub-Total LAIF	73,375,438.77	1,603,602.97	(775,710.08)	74,203,331.66
CAMP Pool-Treasurer's Investment Money Market	31,495,852.29	14,308,792.23	(22,509,456.10)	23,295,188.42
Sub-Total CAMP Pool Managed Account	31,495,852.29	14,308,792.23	(22,509,456.10)	23,295,188.42
Federal Agency Bonds/Discount Notes	15,027,783.47	3,592,609.36	(2,466,054.01)	16,154,338.82
Fed Agency accrued interest	38,793.04	107,774.85	(90,770.69)	55,797.20
US Treasury Bonds/Notes	64,156,014.06	10,839,162.13	(11,041,652.35)	63,953,523.84
US Treasury accrued interest	601,494.23	641,300.10	(509,771.53)	733,022.80
Sub-Total PFM Securities Managed Account **	79,824,084.80	15,180,846.44	(14,108,248.58)	80,896,682.66
Subtotal	184,695,375.86	31,093,241.64	(37,393,414.76)	178,395,202.74
<i>Checking Accounts:</i>				
Exchange-General Operating	2,922,612.82	54,288,085.69	(48,297,500.48)	8,913,198.03
Exchange-Payroll	106,967.89	9,960,000.00	(8,844,836.13)	1,222,131.76
Police Trust	80,938.89	71.64	-	81,010.53
Sub-Total Checking Accounts	3,110,519.60	64,248,157.33	(57,142,336.61)	10,216,340.32
Total Cash and Investments Managed by the City Treasurer	187,805,895.46	95,341,398.97	(94,535,751.37)	188,611,543.06
<i>Investments Managed by Trustees Fiscal Agents:</i>				
Bank of New York	11,349,737.98	7,975,545.69	(8,967,994.76)	10,357,288.91
US Bank First American Treas	9,985.34	1,805,123.26	(1,805,386.38)	9,722.22
Sub-Total Trustees Money Market Account	11,359,723.32	9,780,668.95	(10,773,381.14)	10,367,011.13
Total Cash and Investments Managed by Fiscal Agents	11,359,723.32	9,780,668.95	(10,773,381.14)	10,367,011.13
TOTAL CASH AND INVESTMENTS	199,165,618.78	105,122,067.92	(105,309,132.51)	198,978,554.19
** See detail attached			Accrued interest	(1,616,712.89)
			General Ledger	197,361,841.30

City of Petaluma, California
Cash/Investment by Type - June 30, 2024
Total Cash/Investments \$ 198,978,554



CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending June 30, 2024
Cost vs. Fair Market Value

	Cost	FV	Unrealized Gain/(Loss)
US Treasury Bond/Note	63,953,523.84	63,676,718.55	(276,805.29)
Federal Agency Bond/Discount Note	16,154,338.82	16,292,487.76	138,148.94
Corporate Note	-	-	-
Certificate of Deposit	-	-	-
Sub-Total PFM Treasurer's Invest. Securities	80,107,862.66	79,969,206.31	(138,656.35)
CAMP Pool Money Market Fund/Term	23,295,188.42	23,295,188.42	-
Sub-Total CAMP Treasurer's Investments	103,403,051.08	103,264,394.73	(138,656.35)
Accrued Interest		788,820.00	
CAMP Total Investment Managed Securities Held **		104,053,214.73	
LAIF	73,375,438.77	73,105,126.74	(270,312.03)
LAIF amortized cost rate	0.99631604200		

** See detail attached

City of Petaluma Performance Summaries

Returns as of June 30, 2024	City of Petaluma	BofA 1-3 Year Treasury Index
Past Quarter	0.95%	0.94%
Past 6 Months	1.38%	1.24%
Past Year	4.78%	4.53%
Past 3 Years	0.67%	0.40%
Past 5 Years	1.26%	1.06%
Yield to Maturity	4.39%	-

Notes:

1. ICE Bank of America (BofA) 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 07/15/2024, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 06/30/2024.

Earnings Ratio		.00012419067099490
Interest Rate		4.55%
Dollar Day Total	\$	6,666,304,986.95
Quarter End Principal Balance	\$	73,375,438.77
Quarterly Interest Earned	\$	827,892.89



State of California

Pooled Money Investment Account

Market Valuation

6/30/2024

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 39,152,874,329.72	\$ 39,597,554,203.90	\$ 39,587,768,752.50	NA
Notes	\$ 62,176,581,824.56	\$ 62,141,474,346.68	\$ 61,651,762,504.00	\$ 416,898,092.00
Federal Agency:				
SBA	\$ 247,843,562.04	\$ 247,843,562.04	\$ 251,790,529.61	\$ 1,200,799.53
MBS-REMICs	\$ 1,567,186.59	\$ 1,567,186.59	\$ 1,529,976.88	\$ 6,836.72
Debentures	\$ 8,184,587,071.78	\$ 8,182,672,988.45	\$ 8,108,396,505.00	\$ 75,509,041.45
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,250,000,000.00	\$ 2,250,000,000.00	\$ 2,235,914,150.00	\$ 13,689,585.50
Discount Notes	\$ 29,807,385,861.03	\$ 30,141,723,379.95	\$ 30,121,121,250.00	NA
Supranational Debentures	\$ 2,970,189,533.33	\$ 2,970,189,533.33	\$ 2,937,719,880.00	\$ 28,822,792.40
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -		\$ -	\$ -
CDs and YCDs	\$ 15,450,015,000.00	\$ 15,450,000,000.00	\$ 15,446,181,621.02	\$ 248,570,152.74
Commercial Paper	\$ 11,683,558,041.73	\$ 11,815,541,750.00	\$ 11,811,742,819.45	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 693,227,689.67	\$ 692,770,418.83	\$ 678,296,776.00	\$ 7,163,534.78
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,060,000,000.00	\$ 5,060,000,000.00	\$ 5,060,000,000.00	NA
PMIA & GF Loans	\$ 362,908,000.00	\$ 362,908,000.00	\$ 362,908,000.00	NA
TOTAL	\$ 178,040,738,100.45	\$ 178,914,245,369.77	\$ 178,255,132,764.46	\$ 791,860,835.12

Fair Value Including Accrued Interest

\$ 179,046,993,599.58

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 (0.996316042).
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 \$19,926,320.84 or \$20,000,000.00 x 0.996316042.



Account Statement

For the Month Ending June 30, 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					
06/27/24	06/27/24	Purchase - Principal 912828ZW3	1.00	142,968.75	4,083,208.05
06/27/24	06/27/24	Purchase - Interest 912828ZW3	1.00	184.41	4,083,392.46
06/27/24	06/27/24	Redemption - Interest 3137FAWS3	1.00	(1,937.69)	4,081,454.77
06/27/24	06/27/24	Redemption - Principal 3137FAWS3	1.00	(801,412.50)	3,280,042.27
06/28/24	07/01/24	Accrual Income Div Reinvestment - Distributions	1.00	15,146.15	3,295,188.42

Closing Balance 3,295,188.42

	Month of June	Fiscal YTD January-June	Closing Balance
Opening Balance	3,582,908.86	10,844,042.42	3,295,188.42
Purchases	6,161,855.15	36,090,848.25	3,404,367.73
Redemptions (Excl. Checks)	(6,449,575.59)	(43,639,702.25)	5.43%
Check Disbursements	0.00	0.00	
Closing Balance	3,295,188.42	3,295,188.42	
Cash Dividends and Income	15,146.15	203,545.96	



Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

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

Security Type/Description Dated Date/Coupon/Maturity U.S. Treasury Bond / Note	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	350,000.00 AA+	Aaa	06/01/22	06/03/22	323,093.75	2.88	2.38	341,278.83	333,539.08
US TREASURY NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	1,100,000.00 AA+	Aaa	08/02/22	08/03/22	1,099,054.69	3.03	15,230.77	1,099,667.34	1,076,796.82
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	79,340.66	3,996,164.37	3,985,624.80
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	41,165.87	3,450,259.36	3,426,171.70
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	5,906.25	570,010.47	564,578.13
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	5,747.28	1,002,986.49	993,750.00
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	8,620.93	1,509,307.55	1,490,625.00
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	10,661.21	1,863,881.97	1,843,406.25
US TREASURY N/B NOTES DTD 12/31/2023 4.250% 12/31/2025	91282CJ51	2,000,000.00 AA+	Aaa	01/19/24	01/19/24	1,994,453.13	4.40	230.98	1,995,694.62	1,980,625.00
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	22,355.77	1,248,727.30	1,231,250.00
US TREASURY N/B NOTES DTD 01/31/2024 4.250% 01/31/2026	91282CJY4	4,000,000.00 AA+	Aaa	02/16/24	02/16/24	3,968,437.50	4.68	70,989.01	3,974,247.85	3,961,875.20
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	23,335.16	1,535,081.25	1,528,929.61
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	27,146.74	2,023,711.95	1,993,125.00
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	4,339.14	549,102.55	540,117.16



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 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	4,733.61	600,474.68	589,218.72
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	9,861.68	1,248,254.92	1,227,539.00
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	9,491.00	2,037,229.74	2,008,038.96
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	2,073.77	1,142,144.48	1,136,703.13
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	51,923.08	2,497,234.07	2,489,062.50
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	39,930.89	2,408,243.41	2,409,085.94
US TREASURY NOTES	DTD 09/15/2023 4.625% 09/15/2026	91282CHY0	2,000,000.00	AA+	Aaa	10/02/23	10/04/23	1,985,546.88	4.89	27,146.74	1,988,989.97	1,997,812.40
US TREASURY NOTES	DTD 10/15/2023 4.625% 10/15/2026	91282CJC6	3,000,000.00	AA+	Aaa	11/09/23	11/13/23	2,991,914.06	4.72	29,190.57	2,993,569.17	2,997,187.50
US TREASURY N/B NOTES	DTD 11/15/2023 4.625% 11/15/2026	91282CIK8	2,000,000.00	AA+	Aaa	12/04/23	12/05/23	2,011,562.50	4.41	11,813.86	2,009,428.65	1,999,375.00
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	2,056.01	1,078,104.43	1,068,953.13
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	4,781.42	2,516,447.24	2,485,937.50
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	61,846.15	3,337,707.26	3,301,320.48
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	31,827.09	2,032,969.89	2,026,617.29
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	33,379.64	2,141,898.29	2,125,476.67



Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
			Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
US TREASURY N/B NOTES	DTD 03/15/2024 4.250% 03/15/2027	91282CKE0	AA+	Aaa	04/01/24	04/02/24	3,226,132.81	4.52	40,536.68	3,227,993.35	3,224,101.40
US TREASURY N/B NOTES	DTD 04/15/2024 4.500% 04/15/2027	91282CKJ9	AA+	Aaa	04/11/24	04/16/24	1,091,234.38	4.79	10,413.94	1,091,802.40	1,098,453.18
US TREASURY N/B NOTES	DTD 04/15/2024 4.500% 04/15/2027	91282CKJ9	AA+	Aaa	05/09/24	05/10/24	2,489,062.50	4.66	23,668.03	2,489,559.18	2,496,484.50
US TREASURY N/B NOTES	DTD 05/15/2024 4.500% 05/15/2027	91282CKR1	AA+	Aaa	06/10/24	06/12/24	1,045,037.11	4.67	6,034.65	1,045,119.05	1,048,687.50
US TREASURY N/B NOTES	DTD 05/15/2024 4.500% 05/15/2027	91282CKR1	AA+	Aaa	06/07/24	06/10/24	2,987,695.31	4.65	17,241.84	2,987,919.52	2,996,250.00

Security Type Sub-Total	64,230,000.00	63,953,523.84	4.40	733,022.80	64,035,211.60	63,676,718.55
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Federal Agency Commercial Mortgage-Backed Security

FHMS K039 A2	DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	79,266.00	AA+	Aaa	08/31/22	09/06/22	78,556.94	3.81	218.18	79,266.00
FHLMC MULTIFAMILY STRUCTURED POOL	DTD 11/01/2017 3.064% 08/01/2024	3137FBTA4	229,792.47	AA+	Aaa	05/25/22	05/31/22	230,097.66	3.00	586.74	229,804.40
FHMS K041 A2	DTD 12/16/2014 3.171% 10/01/2024	3137BFEB8	156,201.69	AA+	Aaa	11/08/22	11/14/22	150,478.37	5.22	412.76	155,435.25
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	173,508.21	AA+	Aaa	10/07/22	10/13/22	167,355.61	4.71	437.09	172,112.31
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	303,639.37	AA+	Aaa	07/13/22	07/18/22	299,986.22	3.54	764.92	302,890.84
FHMS K046 A2	DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	198,984.24	AA+	Aaa	03/28/23	03/31/23	193,877.50	4.60	531.45	197,214.00
FHMS K046 A2	DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	348,222.42	AA+	Aaa	08/03/22	08/08/22	345,624.36	3.51	930.05	347,547.92
FHMS K047 A2	DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	373,251.28	AA+	Aaa	05/19/22	05/24/22	375,642.42	3.10	1,035.46	373,928.73



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 Commercial Mortgage-Backed Security												
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	197,874.21	196,243.73
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FXO7	651,787.95	AA+	Aaa	08/10/23	08/15/23	633,726.91	5.24	2,036.84	641,812.81	639,965.62
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	518,340.85	512,972.00
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	516,832.95	511,087.90
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BNG64	175,000.00	AA+	Aaa	03/28/23	03/31/23	168,895.51	4.38	436.77	171,760.12	169,757.74
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BNG64	375,000.00	AA+	Aaa	08/04/22	08/09/22	370,678.71	3.36	935.94	373,150.06	363,766.58
FHMS KJ25 A2	DTD 09/01/2019 2.610% 01/01/2026	3137FNXH8	158,563.24	AA+	Aaa	05/09/23	05/12/23	152,555.17	4.13	344.88	155,145.18	154,654.33
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	268,704.62	265,348.76
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	290,698.72	289,471.37
FNA 2016-M3 A2	DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	197,308.09	AA+	Aaa	08/31/22	09/06/22	190,625.83	3.76	444.27	194,192.57	189,780.33
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	517,268.55	510,206.14
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	628,582.76	631,683.79
FHMS K057 A2	DTD 09/28/2016 2.570% 07/01/2026	3137BROJ7	215,000.00	AA+	Aaa	03/02/23	03/07/23	199,933.20	4.86	460.46	205,925.11	205,288.91
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	235,814.57	237,585.18



Managed Account Detail of Securities Held

For the Month Ending June 30, 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 K057 A2	DTD 09/28/2016 2.570% 07/01/2026	3137BRO17	275,000.00	AA+	Aaa	05/18/23	05/23/23	261,486.33	4.26	588.96	266,308.39	262,578.84
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	355,130.15	356,377.76
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	511,061.52	500,072.09
FNA 2016-M12 A2	DTD 11/30/2016 2.525% 09/01/2026	3136AUKX8	364,008.08	AA+	Aaa	11/20/23	11/27/23	339,636.59	5.05	765.99	344,741.86	345,858.13
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	359,315.39	360,284.75
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	361,375.43	361,366.02
FHMS K738 A2	DTD 05/14/2020 1.545% 01/01/2027	3137FTTK8	375,000.00	AA+	Aaa	11/06/23	11/09/23	336,943.36	5.04	482.81	344,260.23	346,121.60
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	350,000.00	AA+	Aaa	11/09/23	11/14/23	329,724.61	5.11	945.88	333,503.65	334,684.79
FHMS K067 A2	DTD 09/28/2017 3.194% 07/01/2027	3137FAWS3	840,000.00	AA+	Aaa	06/24/24	06/27/24	801,412.50	4.84	2,235.80	801,552.95	799,611.41
FHMS K068 A2	DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	835,000.00	AA+	Aaa	06/17/24	06/21/24	796,576.95	4.84	2,257.28	796,915.18	795,532.59
FHMS K069 A2	DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	835,000.00	AA+	Aaa	06/17/24	06/21/24	794,619.92	4.82	2,217.62	794,944.96	793,720.55
FHMS K092 A1	DTD 05/31/2019 3.125% 10/01/2028	3137FLVU2	283,411.25	AA+	Aaa	10/25/23	10/30/23	266,683.34	4.46	738.05	268,756.96	271,975.28
Security Type Sub-Total			12,692,944.29					12,170,988.13	4.57	32,028.61	12,312,169.20	12,243,355.08
Federal Agency Collateralized Mortgage Obligation												
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2014 3.241% 09/01/2024	3137BEVH4	256,120.60	AA+	Aaa	08/31/22	09/06/22	253,339.29	3.81	691.74	255,883.08	254,603.07

PFM Asset Management LLC



Managed Account Detail of Securities Held

For the Month Ending June 30, 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 Collateralized Mortgage Obligation												
Security Type Sub-Total			256,120.60			253,339.29			3.81	691.74	255,883.08	254,603.07
Federal Agency Bond / Note												
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	378.89	983,365.93	979,564.00
FREDDIE MAC NOTES (CALLABLE)	DTD 08/05/2022 3.600% 08/01/2025	3134GXM35	575,000.00	AA+	Aaa	07/29/22	08/05/22	575,000.00	3.60	8,625.00	575,000.00	565,472.25
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 03/23/2021 1.000% 03/23/2026	3130ALG17	1,121,250.00	AA+	Aaa	06/07/23	06/08/23	1,019,171.40	4.51	3,052.29	1,058,139.58	1,048,194.96
FANNIE MAE NOTES (CALLABLE)	DTD 04/30/2024 5.420% 04/23/2027	3135GAS28	1,200,000.00	AA+	Aaa	04/24/24	04/30/24	1,200,000.00	5.42	11,020.67	1,200,000.00	1,201,298.40
Security Type Sub-Total			3,896,250.00			3,730,011.40			4.68	23,076.85	3,816,505.51	3,794,529.61
Managed Account Sub-Total			81,075,314.89			80,107,862.66			4.44	788,820.00	80,419,769.39	79,969,206.31
Joint Powers Authority												
CAMP Pool		3,295,188.42	AAAm		NR			3,295,188.42		0.00	3,295,188.42	3,295,188.42
Liquid Sub-Total			3,295,188.42			3,295,188.42				0.00	3,295,188.42	3,295,188.42
Securities Sub-Total			\$84,370,503.31			\$83,403,051.08			4.44%	\$788,820.00	\$83,714,957.81	\$83,264,394.73
Accrued Interest												\$788,820.00
Total Investments												\$84,053,214.73



Account Statement - Transaction Summary

For the Month Ending June 30, 2024

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

CAMP Pool

Opening Market Value	3,582,908.86
Purchases	6,161,855.15
Redemptions	(6,449,575.59)
Unsettled Trades	0.00
Change in Value	0.00

Closing Market Value

Cash Dividends and Income

\$3,295,188.42
15,146.15

CAMP Managed Account

Opening Market Value	79,327,511.11
Purchases	6,425,341.79
Redemptions	(5,993,331.92)
Unsettled Trades	0.00
Change in Value	209,685.33

Closing Market Value

Cash Dividends and Income

\$79,969,206.31
273,207.23

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

	June 30, 2024	May 31, 2024
CAMP Pool	3,295,188.42	3,582,908.86
CAMP Managed Account	79,969,206.31	79,327,511.11
CAMP TERM	20,000,000.00	20,000,000.00

Total

\$103,264,394.73 **\$102,910,419.97**

Asset Allocation

