

City of Petaluma  
Quarterly Investment Report  
July 1 to September 30, 2023



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 September 30, 2023.

**CITY OF PETALUMA, CALIFORNIA**  
**CITY TREASURER'S QUARTERLY REPORT**  
**For the quarter ending September 30, 2023**

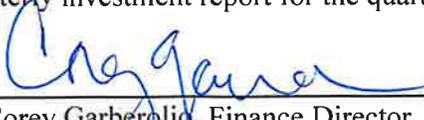
**Cash activity for the fiscal year:**

<b>Cash and Investments, Beginning of the quarter, 7/1/23</b>	<b>\$</b>	<b>216,437,505</b>
Cash Receipts		83,542,565
Cash Disbursements		(98,437,167)
<b>Cash and Investments, End of the Quarter, 9/30/23</b>	<b>\$</b>	<b>201,542,903</b>

Cash and Investment Portfolio at	September 30, 2023		
	Fair Market Value*	Par Value (Cost)	Percent of Portfolio
<b>Investments Managed by City Treasurer:</b>			
Local Agency Investment Funds (LAIF)	70,259,892	71,877,635	35.66%
CAMP Pool (CA Asset Management Prog)	40,661,798	40,661,798	20.18%
PFM Investments Securities **	65,856,536	67,554,376	33.52%
Checking Accounts	6,183,113	6,183,113	3.07%
<b>Subtotal</b>	<b>182,961,340</b>	<b>186,276,922</b>	<b>92.43%</b>
 <b>Investments Managed by Fiscal Agents:</b>			
Trustee Money Market Accounts	15,265,981	15,265,981	7.57%
<b>Subtotal</b>	<b>15,265,981</b>	<b>15,265,981</b>	<b>7.57%</b>
<b>Total Cash and Investments</b>	<b>198,227,321</b>	<b>201,542,903</b>	<b>100.00%</b>

I certify that this report contains the total amounts of cash and investments at September 30, 2023. 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 September 30, 2023

  
 Corey Garberolio, Finance Director

11/27/23

Dated

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

\*\* See detail attached

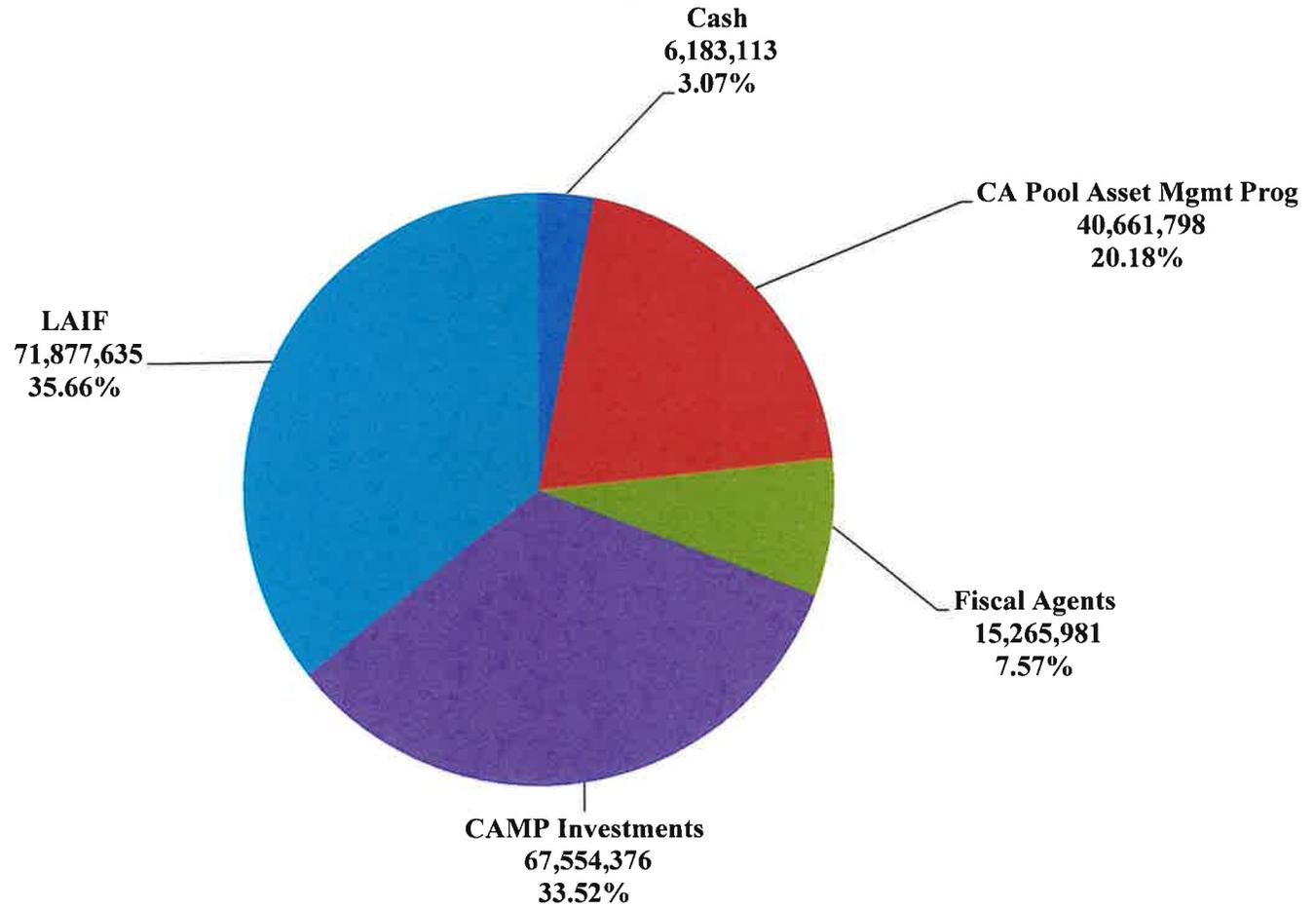
**CITY OF PETALUMA, CALIFORNIA**  
**CITY TREASURER'S QUARTERLY REPORT**  
For the quarter ending September 30, 2023

Investments / Financial Institute	Beginning of Quarter	Increase*^	Decrease	End of Quarter
<i>Investments Managed by City Treasurer:</i>				
LAIF	70,680,324.32	554,939.58		71,235,263.90
LAIF accrued interest	554,939.58	642,370.98	(554,939.58)	642,370.98
<b>Sub-Total LAIF</b>	<b>71,235,263.90</b>	<b>1,197,310.56</b>	<b>(554,939.58)</b>	<b>71,877,634.88</b>
CAMP Pool-Treasurer's Investment Money Market	48,180,068.15	7,124,228.37	(14,642,498.09)	40,661,798.43
<b>Sub-Total CAMP Pool Managed Account</b>	<b>48,180,068.15</b>	<b>7,124,228.37</b>	<b>(14,642,498.09)</b>	<b>40,661,798.43</b>
Federal Agency Bonds/Discount Notes	13,582,346.12	677,555.72	(443,907.41)	13,815,994.43
Fed Agency accrued interest	63,507.86	111,867.67	(140,914.07)	34,461.46
US Treasury Bonds/Notes	53,193,762.73	5,219,785.15	(5,140,075.21)	53,273,472.67
US Treasury accrued interest	272,095.41	387,439.62	(229,088.00)	430,447.03
<b>Sub-Total PFM Securities Managed Account **</b>	<b>67,111,712.11</b>	<b>6,396,648.16</b>	<b>(5,953,984.69)</b>	<b>67,554,375.58</b>
<b>Subtotal</b>	<b>186,527,044.16</b>	<b>14,718,187.09</b>	<b>(21,151,422.36)</b>	<b>180,093,808.89</b>
<b>Checking Accounts:</b>				
Exchange-General Operating	11,057,417.60	61,409,079.49	(66,707,290.52)	5,759,206.57
Exchange-Payroll	712,688.58	7,203,877.76	(7,573,454.50)	343,111.84
Exchange-Savings	-	-	-	-
Thomas Lee Charity Trust	-	-	-	-
Police Trust	80,722.78	72.23	-	80,795.01
<b>Sub-Total Checking Accounts</b>	<b>11,850,828.96</b>	<b>68,613,029.48</b>	<b>(74,280,745.02)</b>	<b>6,183,113.42</b>
<b>Total Cash and Investments Managed by the City Treasurer</b>	<b>198,377,873.12</b>	<b>83,331,216.57</b>	<b>(95,432,167.38)</b>	<b>186,276,922.31</b>
<i>Investments Managed by Trustees Fiscal Agents:</i>				
Bank of New York	18,050,431.15	211,240.77	(3,005,000.00)	15,256,671.92
US Bank First American Treas	9,201.15	107.85	-	9,309.00
<b>Sub-Total Trustees Money Market Account</b>	<b>18,059,632.30</b>	<b>211,348.62</b>	<b>(3,005,000.00)</b>	<b>15,265,980.92</b>
<b>Total Cash and Investments Managed by Fiscal Agents</b>	<b>18,059,632.30</b>	<b>211,348.62</b>	<b>(3,005,000.00)</b>	<b>15,265,980.92</b>
<b>TOTAL CASH AND INVESTMENTS</b>	<b>216,437,505.42</b>	<b>83,542,565.19</b>	<b>(98,437,167.38)</b>	<b>201,542,903.23</b>

\*\* See detail attached

Accrued interest	(1,107,279.47)
General Ledger	<u>200,435,623.77</u>

**City of Petaluma, California**  
**Cash/Investment by Type - September 30, 2023**  
**Total Cash/Investments \$ 201,542,903**



**CITY OF PETALUMA, CALIFORNIA**  
**CITY TREASURER'S QUARTERLY REPORT**  
For the quarter ending September 30, 2023  
Cost vs. Fair Market Value

	Cost	FV	Unrealized Gain/(Loss)
US Treasury Bond/Note	53,273,472.67	52,173,972.37	(1,099,500.30)
Federal Agency Bond/Discount Note	13,815,994.43	13,682,563.40	(133,431.03)
Corporate Note	-	-	-
Certificate of Deposit	-	-	-
<b>Sub-Total PFM Treasurer's Invest. Securities</b>	<b>67,089,467.10</b>	<b>65,856,535.77</b>	<b>(1,232,931.33)</b>
CAMP Pool Money Market Fund	40,661,798.43	40,661,798.43	-
<b>Sub-Total CAMP Treasurer's Investments</b>	<b>107,751,265.53</b>	<b>106,518,334.20</b>	<b>(1,232,931.33)</b>
<b>Accrued Interest</b>		<b>335,603.30</b>	
<b>CAMP Total Investment Managed Securities Held **</b>		<b>106,853,937.50</b>	
LAIF	71,235,263.90	70,259,892.07	(975,371.83)
LAIF amortized cost rate	0.98630773900		

\*\* See detail attached



MALIA M. COHEN  
California State Controller

LOCAL AGENCY INVESTMENT FUND  
REMITTANCE ADVICE

Agency Name PETALUMA  
Account Number 98-49-650

As of 10/13/2023, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 09/30/2023.

Earnings Ratio		.00009812538629360
Interest Rate		3.59%
Dollar Day Total	\$	6,546,430,064.26
Quarter End Principal Balance	\$	71,235,263.90
Quarterly Interest Earned	\$	642,370.98



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**9/30/2023**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 22,254,070,554.26	\$ 22,573,811,770.05	\$ 22,564,630,000.00	NA
Notes	\$ 75,736,882,320.52	\$ 75,726,070,719.47	\$ 73,914,693,500.00	\$ 356,275,509.00
Federal Agency:				
SBA	\$ 289,931,607.50	\$ 289,931,607.50	\$ 289,283,255.27	\$ 1,343,664.44
MBS-REMICs	\$ 2,444,395.28	\$ 2,444,395.28	\$ 2,377,611.11	\$ 10,790.37
Debentures	\$ 8,932,358,628.46	\$ 8,931,933,628.45	\$ 8,757,401,100.00	\$ 56,448,847.70
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 800,000,000.00	\$ 778,527,500.00	\$ 6,377,986.50
Discount Notes	\$ 19,299,127,548.54	\$ 19,592,303,562.55	\$ 19,597,035,000.00	NA
Supranational Debentures	\$ 3,069,440,886.57	\$ 3,069,197,136.57	\$ 3,000,342,800.00	\$ 21,753,731.10
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,998,636.29	\$ 3,441,666.67
CDs and YCDs	\$ 10,900,000,000.00	\$ 10,900,000,000.00	\$ 10,895,339,264.35	\$ 125,772,666.67
Commercial Paper	\$ 6,278,680,305.56	\$ 6,336,423,069.39	\$ 6,333,243,472.32	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 438,461,769.11	\$ 438,392,491.33	\$ 413,769,970.00	\$ 2,753,541.98
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,243,000,000.00	\$ 5,243,000,000.00	\$ 5,243,000,000.00	NA
PMIA & GF Loans	\$ 380,513,000.00	\$ 380,513,000.00	\$ 380,513,000.00	NA
<b>TOTAL</b>	<b>\$ 153,724,911,015.80</b>	<b>\$ 154,384,021,380.59</b>	<b>\$ 152,270,155,109.34</b>	<b>\$ 574,178,404.43</b>

Fair Value Including Accrued Interest

\$ 152,844,333,513.77

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 (0.986307739). 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 \$19,726,154.79 or \$20,000,000.00 x 0.986307739.

## City of Petaluma Performance Summaries

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Returns as of September 30, 2023	City of Petaluma	BAML 1-3 Year Treasury Index
Past Quarter	<b>0.83%</b>	0.74%
Past 6 Months	<b>0.44%</b>	0.17%
Past Year	<b>2.73%</b>	2.47%
Past 3 Years	<b>-0.58%</b>	-0.84%
Past 5 Years	<b>1.22%</b>	1.06%
<b>Yield to Maturity</b>	<b>3.54%</b>	-

Notes:

1. ICE Bank of America Merrill Lynch (BAML) Indices provided by Bloomberg Financial Markets.
2. CAMP Cash Reserve Pool 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.



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2023**

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

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	75,000.00	AA+	Aaa	08/04/21	08/06/21	75,087.89	0.33	59.61	75,023.57	72,070.31
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	925,000.00	AA+	Aaa	08/09/21	08/10/21	924,458.01	0.40	735.23	924,854.12	888,867.19
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	1,000,000.00	AA+	Aaa	10/05/22	10/06/22	966,914.06	4.24	3,033.29	984,455.94	973,437.50
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	1,500,000.00	AA+	Aaa	09/01/21	09/03/21	1,498,359.38	0.41	718.41	1,499,514.06	1,434,843.75
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	350,000.00	AA+	Aaa	09/23/21	09/24/21	348,578.13	0.51	57.69	349,542.18	333,539.08
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,000,000.00	AA+	Aaa	10/01/21	10/06/21	995,937.50	0.51	164.84	998,677.33	952,968.80
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,000,000.00	AA+	Aaa	05/04/21	05/06/21	1,036,523.44	0.44	6,277.17	1,011,352.65	958,906.20
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	925,000.00	AA+	Aaa	12/01/21	12/03/21	921,639.65	0.88	2,620.41	923,718.83	878,316.36
US TREASURY N/B NOTES DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	1,200,000.00	AA+	Aaa	01/05/23	01/06/23	1,199,109.38	4.54	18,147.54	1,199,453.31	1,187,625.00
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	1,500,000.00	AA+	Aaa	06/02/21	06/07/21	1,555,664.06	0.42	7,561.48	1,518,642.21	1,434,609.30
US TREASURY N/B NOTES DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	2,075,000.00	AA+	Aaa	06/07/23	06/08/23	2,062,436.52	4.93	31,380.12	2,065,107.13	2,053,601.56
US TREASURY N/B NOTES DTD 12/15/2021 1.000% 12/15/2024	91282CDN8	850,000.00	AA+	Aaa	01/03/22	01/05/22	849,169.92	1.03	2,508.20	849,659.47	806,968.75
US TREASURY N/B NOTES DTD 12/31/2022 4.250% 12/31/2024	91282CGD7	2,500,000.00	AA+	Aaa	03/29/23	03/29/23	2,501,660.16	4.21	26,851.22	2,501,179.93	2,465,625.00
US TREASURY N/B NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	1,000,000.00	AA+	Aaa	02/01/22	02/03/22	992,343.75	1.39	2,384.51	996,644.61	947,812.50



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2023**

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

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	575,000.00	AA+	Aaa	03/03/22	03/04/22	572,169.92	1.67	1,101.56	573,680.69	546,070.31
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	1,000,000.00	AA+	Aaa	02/10/22	02/15/22	991,757.81	1.78	1,915.76	996,217.32	949,687.50
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	1,569.29	965,718.91	926,875.00
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	2,353.94	1,442,290.09	1,390,312.50
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	14,447.69	1,739,548.76	1,713,937.50
US TREASURY N/B 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	3,482,639.18	3,447,500.00
US TREASURY N/B 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	997,979.41	962,500.00
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	1,263.59	1,912,651.38	1,837,812.40
US TREASURY N/B 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	6,994.57	1,099,426.85	1,059,781.25
US TREASURY N/B 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	13,969.09	3,417,018.05	3,376,406.25
US TREASURY N/B 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	884.62	566,910.40	558,109.38
US TREASURY N/B 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	16,997.28	1,004,616.56	989,375.00
US TREASURY N/B 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	25,495.92	1,514,387.76	1,484,062.50
US TREASURY N/B NOTES DTD 11/15/2022 4.500% 11/15/2025	91282CFW6	2,200,000.00	AA+	Aaa	12/06/22	12/08/22	2,222,515.63	4.13	37,394.02	2,216,283.44	2,176,625.00



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2023**

**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
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B 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	10,266.64	1,248,107.91	1,220,312.50
US TREASURY N/B 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	7,918.48	1,528,199.54	1,517,062.50
US TREASURY N/B 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	4,065.93	2,034,157.41	1,985,937.60
US TREASURY N/B 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	548,725.97	534,875.00
US TREASURY N/B 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	600,673.85	583,500.00
US TREASURY N/B 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	1,247,522.67	1,215,625.00
US TREASURY N/B 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	28,069.12	2,032,106.67	1,987,218.75
US TREASURY N/B 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	1,139,129.90	1,128,617.13
US TREASURY N/B 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	23,845.11	2,496,215.43	2,476,953.00
US TREASURY N/B NOTES DTD 08/15/2023 4.375% 08/15/2026	91282CHU8	2,750,000.00	AA+	Aaa	09/06/23	09/11/23	2,723,789.06	4.73	15,366.00	2,724,279.44	2,715,625.00
<b>Security Type Sub-Total</b>		<b>53,800,000.00</b>					<b>53,273,472.67</b>	<b>3.48</b>	<b>430,447.03</b>	<b>53,426,312.93</b>	<b>52,173,972.37</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	65,829.74	AA+	Aaa	03/03/20	03/06/20	69,432.38	1.52	167.98	65,913.40	65,460.30
FHMS K724 A2 DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	65,829.74	AA+	Aaa	01/28/21	02/02/21	70,278.39	0.58	167.98	65,967.37	65,460.30
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	324,476.69	AA+	Aaa	08/31/22	09/06/22	321,574.14	3.81	893.12	323,278.95	318,828.29



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2023**

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

<b>Security Type/Description</b>	<b>S&amp;P</b>	<b>Moody's</b>	<b>Trade</b>	<b>Settle</b>	<b>Original</b>	<b>YTM</b>	<b>Accrued</b>	<b>Amortized</b>	<b>Market</b>		
<b>Dated Date/Coupon/Maturity</b>	<b>Par</b>	<b>Rating</b>	<b>Rating</b>	<b>Date</b>	<b>Date</b>	<b>Cost</b>	<b>at Cost</b>	<b>Cost</b>	<b>Value</b>		
<b>CUSIP</b>											
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC MULTIFAMILY STRUCTURED POOL DTD 11/01/2017 3.064% 08/01/2024	3137FBTA4	360,688.36	AA+	Aaa	05/25/22	05/31/22	361,167.40	3.00	920.96	360,872.61	352,353.59
FHMS K041 A2 DTD 12/16/2014 3.171% 10/01/2024	3137BFE98	164,354.87	AA+	Aaa	11/08/22	11/14/22	158,332.81	5.22	434.31	161,146.61	160,118.94
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	179,635.77	AA+	Aaa	10/07/22	10/13/22	173,265.90	4.71	452.53	176,038.48	173,620.20
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	314,362.61	AA+	Aaa	07/13/22	07/18/22	310,580.44	3.54	791.93	312,433.62	303,835.36
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	196,214.46	193,244.11
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	348,557.63	338,177.18
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	376,294.08	362,277.42
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	196,135.51	192,965.22
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXO7	696,520.78	AA+	Aaa	08/10/23	08/15/23	677,220.19	5.24	2,176.63	678,485.36	674,443.81
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	514,067.76	504,695.24
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	512,247.35	504,284.77
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	170,046.36	166,603.77
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	372,171.52	357,008.08
FHMS KJ25 A2 DTD 09/01/2019 2.610% 01/01/2026	3137FNXH8	208,148.29	AA+	Aaa	05/09/23	05/12/23	200,261.41	4.13	452.72	201,421.97	198,762.24



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2023**

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

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
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	265,562.67	259,884.21
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	286,056.55	283,510.04
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	226,726.07	AA+	Aaa	08/31/22	09/06/22	219,047.51	3.76	510.51	221,454.78	213,589.52
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	513,616.11	501,120.76
FHMS K057 A2 DTD 09/28/2016 2.570% 07/01/2026	3137BRQJ7	215,000.00	AA+	Aaa	03/02/23	03/07/23	199,933.20	4.86	460.46	202,518.92	200,557.15
FHMS K057 A2 DTD 09/28/2016 2.570% 07/01/2026	3137BRQJ7	275,000.00	AA+	Aaa	05/18/23	05/23/23	261,486.33	4.26	588.96	263,046.06	256,526.59
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	506,042.93	488,698.18
<b>Security Type Sub-Total</b>		<b>7,446,572.92</b>					<b>7,256,486.35</b>	<b>4.12</b>	<b>19,152.71</b>	<b>7,289,591.06</b>	<b>7,136,025.27</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
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	323,366.60	317,644.96
<b>Security Type Sub-Total</b>		<b>325,000.00</b>					<b>321,470.70</b>	<b>3.81</b>	<b>877.77</b>	<b>323,366.60</b>	<b>317,644.96</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 03/29/2023 5.350% 04/26/2024	3130AVJ86	1,075,000.00	AA+	Aaa	03/27/23	03/29/23	1,075,000.00	5.35	319.51	1,075,000.00	1,073,239.15
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	1,032,631.00	1,023,291.43



### Managed Account Detail of Securities Held

For the Month Ending **September 30, 2023**

#### 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
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/08/2021 1.000% 11/08/2024	3130APO81	600,000.00	AA+	Aaa	08/05/22	08/09/22	569,049.49	3.40	2,383.33	584,788.31	571,301.40
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	955,057.00	944,526.00
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	327,998.06	323,376.95
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	724,321.69	721,379.35
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	3,450.00	575,000.00	557,619.48
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	1,030,691.56	1,014,159.41
<b>Security Type Sub-Total</b>		<b>6,496,250.00</b>					<b>6,238,037.39</b>	<b>4.56</b>	<b>14,431.01</b>	<b>6,305,487.62</b>	<b>6,228,893.17</b>
<b>Managed Account Sub-Total</b>		<b>68,067,822.92</b>					<b>67,089,467.11</b>	<b>3.65</b>	<b>464,908.52</b>	<b>67,344,758.21</b>	<b>65,856,535.77</b>
<b>Joint Powers Authority</b>											
CAMP Pool		20,661,798.43	AAA	NR			20,661,798.43		0.00	20,661,798.43	20,661,798.43
<b>Liquid Sub-Total</b>		<b>20,661,798.43</b>					<b>20,661,798.43</b>		<b>0.00</b>	<b>20,661,798.43</b>	<b>20,661,798.43</b>
<b>Securities Sub-Total</b>		<b>\$88,729,621.35</b>					<b>\$87,751,265.54</b>	<b>3.65%</b>	<b>\$464,908.52</b>	<b>\$88,006,556.64</b>	<b>\$86,518,334.20</b>
<b>Accrued Interest</b>											<b>\$464,908.52</b>
<b>Total Investments</b>											<b>\$86,983,242.72</b>



## Account Statement - Transaction Summary

For the Month Ending **September 30, 2023**

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

CAMP Pool	
Opening Market Value	40,524,008.47
Purchases	2,904,772.59
Redemptions	(22,766,982.63)
Unsettled Trades	0.00
Change in Value	0.00

<b>Closing Market Value</b>	<b>\$20,661,798.43</b>
Cash Dividends and Income	175,258.60

CAMP Managed Account	
Opening Market Value	65,836,915.74
Purchases	2,723,789.06
Redemptions	(2,578,125.94)
Unsettled Trades	0.00
Change in Value	(126,043.09)

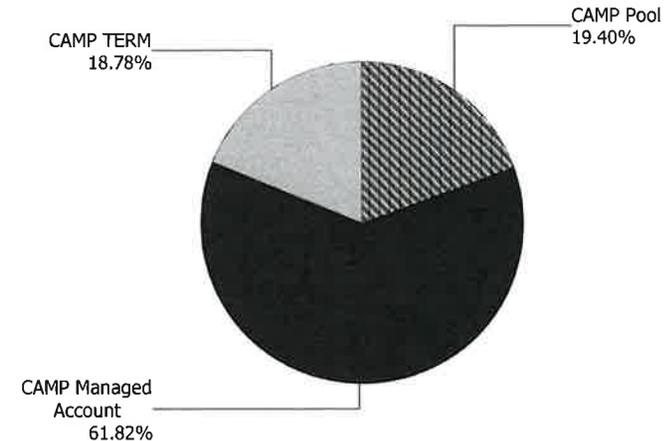
<b>Closing Market Value</b>	<b>\$65,856,535.77</b>
Cash Dividends and Income	54,327.87

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

<b>Closing Market Value</b>	<b>\$20,000,000.00</b>
Cash Dividends and Income	0.00

Asset Summary		
	September 30, 2023	August 31, 2023
<b>CAMP Pool</b>	20,661,798.43	40,524,008.47
<b>CAMP Managed Account</b>	65,856,535.77	65,836,915.74
<b>CAMP TERM</b>	20,000,000.00	0.00
<b>Total</b>	<b>\$106,518,334.20</b>	<b>\$106,360,924.21</b>

### Asset Allocation





**Account Statement**

For the Month Ending **September 30, 2023**

**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
<b>CAMP Pool</b>					
09/28/23	09/28/23	Redemption - TERM Investment	1.00	(10,000,000.00)	30,463,009.00
09/28/23	09/28/23	Redemption - TERM Investment	1.00	(10,000,000.00)	20,463,009.00
09/28/23	09/28/23	IP Fees August 2023	1.00	(5,017.25)	20,457,991.75
09/28/23	09/28/23	U.S. Bank Fees July 2023	1.00	(208.17)	20,457,783.58
09/29/23	09/29/23	Purchase - Interest 3130AVJ86	1.00	28,756.25	20,486,539.83
09/29/23	10/02/23	Accrual Income Div Reinvestment - Distributions	1.00	175,258.60	20,661,798.43

**Closing Balance** **20,661,798.43**

	Month of September	Fiscal YTD January-September		
<b>Opening Balance</b>	40,524,008.47	46,238,680.27	<b>Closing Balance</b>	20,661,798.43
<b>Purchases</b>	2,904,772.59	46,495,834.86	<b>Average Monthly Balance</b>	38,447,879.72
<b>Redemptions (Excl. Checks)</b>	(22,766,982.63)	(72,072,716.70)	<b>Monthly Distribution Yield</b>	5.55%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>20,661,798.43</b>	<b>20,661,798.43</b>		
<b>Cash Dividends and Income</b>	175,258.60	1,778,080.30		

Trade Date	Settlement Date	Transaction Description	Maturity Date	Stated Yield	Dollar Amount of Transaction
<b>CAMP TERM</b>					
09/27/23	09/28/23	Purchase - TERM Investment	09/20/24	5.8100	10,000,000.00
09/27/23	09/28/23	Purchase - TERM Investment	09/16/24	5.8100	10,000,000.00