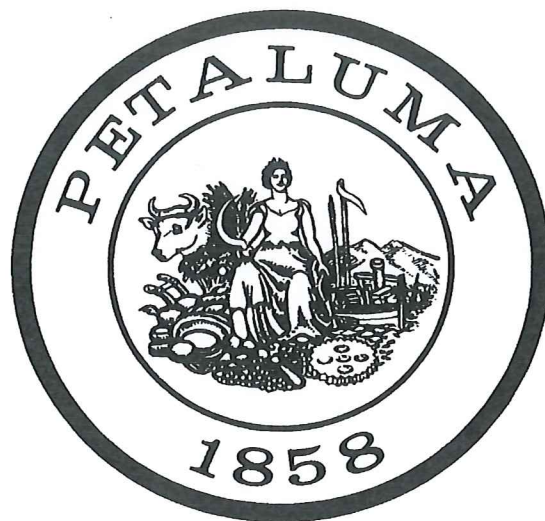


City of Petaluma
Quarterly Investment Report
July 1 to September 30, 2022



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, 2022.

CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending September 30, 2022

Cash activity for the fiscal year:

Cash and Investments, Beginning of the quarter, 7/1/22	\$ 197,920,907
Cash Receipts	67,401,648
Cash Disbursements	(68,058,212)
Cash and Investments, End of the Quarter, 9/30/22	<u>\$ 197,264,343</u>

Cash and Investment Portfolio at		September 30, 2022		
		Fair Market Value*	Par Value (Cost)	Percent of Portfolio
Investments Managed by City Treasurer:				
Local Agency Investment Funds (LAIF)		68,266,302	69,842,286	35.41%
CAMP Pool (CA Asset Management Prog)		48,577,182	48,577,182	24.63%
PFM Investments Securities **		37,908,038	39,853,129	20.20%
Checking Accounts		18,922,744	18,922,744	9.59%
Subtotal		<u>173,674,266</u>	<u>177,195,340</u>	<u>89.83%</u>
Investments Managed by Fiscal Agents:				
Trustee Money Market Accounts		20,069,003	20,069,003	10.17%
Subtotal		<u>20,069,003</u>	<u>20,069,003</u>	<u>10.17%</u>
Total Cash and Investments				
		<u>193,743,269</u>	<u>197,264,343</u>	<u>100.00%</u>

I certify that this report contains the total amounts of cash and investments at September 30, 2022. 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, 2022

Corey Garberolio
 Corey Garberolio, Finance Director

2/8/23

Dated

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

** See detail attached

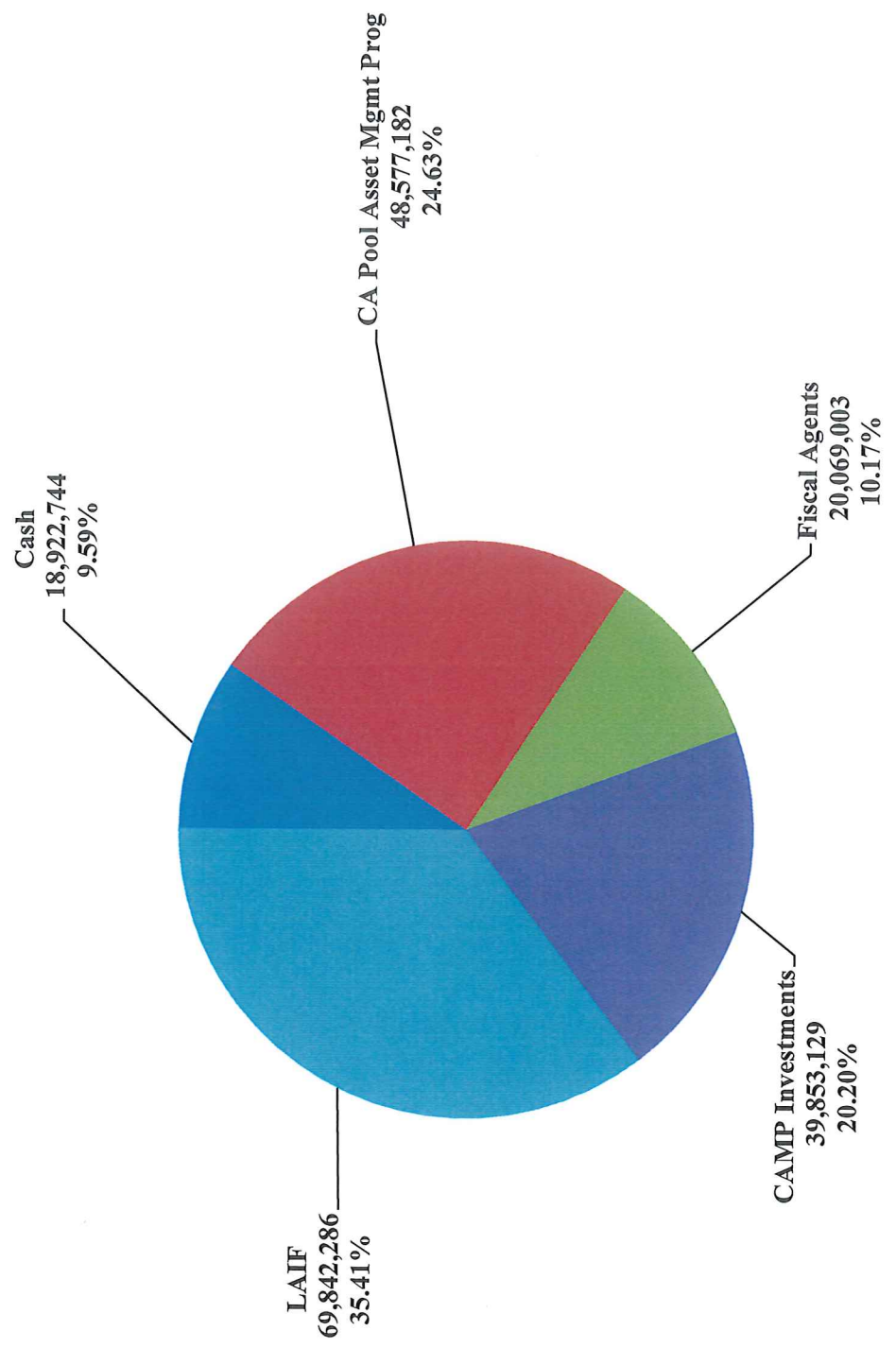
CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending September 30, 2022

Investments / Financial Institute	Beginning of Quarter	Increase*^	Decrease	End of Quarter
<i>Investments Managed by City Treasurer:</i>				
LAIF	69,475,371.58	130,072.44		69,605,444.02
LAIF accrued interest	130,072.44	236,841.74	(130,072.44)	236,841.74
Sub-Total LAIF	69,605,444.02	366,914.18	(130,072.44)	69,842,285.76
CAMP Pool-Treasurer's Investment Money Market	48,712,482.86	4,502,410.16	(4,637,710.85)	48,577,182.17
Sub-Total CAMP Pool Managed Account	48,712,482.86	4,502,410.16	(4,637,710.85)	48,577,182.17
Federal Agency Bonds/Discount Notes	9,821,403.45	3,149,421.67	(3,476,948.33)	9,493,876.79
Fed Agency accrued interest	9,397.26	28,632.43	(21,547.75)	16,481.94
US Treasury Bonds/Notes	29,605,650.43	1,099,054.69	(424,717.77)	30,279,987.35
US Treasury accrued interest	37,363.76	55,497.06	(30,078.13)	62,782.69
Sub-Total PFM Securities Managed Account **	39,473,814.90	4,332,605.85	(3,953,291.98)	39,853,128.77
Subtotal	157,791,741.78	9,201,930.19	(8,721,075.27)	158,272,596.70
 Checking Accounts:				
Exchange-General Operating	18,254,316.58	49,763,804.17	(51,730,153.41)	16,287,967.34
Exchange-Payroll	1,759,943.06	8,400,000.00	(7,606,983.34)	2,552,959.72
Exchange-Savings	-	-	-	-
Thomas Lee Charity Trust	1,277.38	-	-	1,277.38
Police Trust	80,524.00	15.08	-	80,539.08
Sub-Total Checking Accounts	20,096,061.02	58,163,819.25	(59,337,136.75)	18,922,743.52
Total Cash and Investments Managed by the City Treasurer	177,887,802.80	67,365,749.44	(68,058,212.02)	177,195,340.22
 <i>Investments Managed by Trustees Fiscal Agents:</i>				
Bank of New York	20,025,083.76	35,878.42	-	20,060,962.18
US Bank First American Treas	8,020.39	20.38	-	8,040.77
Sub-Total Trustees Money Market Account	20,033,104.15	35,898.80	-	20,069,002.95
Total Cash and Investments Managed by Fiscal Agents	20,033,104.15	35,898.80	-	20,069,002.95
 TOTAL CASH AND INVESTMENTS	 197,920,906.95	 67,401,648.24	 (68,058,212.02)	 197,264,343.17

** See detail attached

Accrued interest	(316,106.37)
General Ledger	196,948,236.80

City of Petaluma, California
Cash/Investment by Type - September 30, 2022
Total Cash/Investments \$ 197,264,343



CITY OF PETALUMA, CALIFORNIA
CITY TREASURER'S QUARTERLY REPORT
For the quarter ending September 30, 2022
Cost vs. Fair Market Value

	Cost	FV	Unrealized Gain/(Loss)
US Treasury Bond/Note	30,279,987.35	28,698,509.65	(1,581,477.70)
Federal Agency Bond/Discount Note	9,493,876.79	9,209,528.21	(284,348.58)
Corporate Note	-	-	-
Certificate of Deposit	-	-	-
Sub-Total PFM Treasurer's Invest. Securities	39,773,864.14	37,908,037.86	(1,865,826.28)
CAMP Pool Money Market Fund	48,577,182.17	48,577,182.17	-
Sub-Total CAMP Treasurer's Investments	88,351,046.31	86,485,220.03	(1,865,826.28)
Accrued Interest		79,264.63	
CAMP Total Investment Managed Securities Held **		86,564,484.66	

LAIF	69,605,444.02	68,266,302.24	(1,339,141.78)
LAIF amortized cost rate	0.98076096200		

** See detail attached

City of Petaluma Performance Summaries

Returns as of September 30, 2022	City of Petaluma	BAML 1-3 Year Treasury Index
Past Quarter	-1.36%	-1.56%
Past 6 Months	-1.79%	-2.06%
Past Year	-4.50%	-4.86%
Past 3 Years	-0.30%	-0.48%
Past 5 Years	0.71%	0.57%
Yield to Maturity	1.11%	-

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.



BETTY T. YEE

California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

Agency Name

PETALUMA

Account Number

98-49-650

As of 10/14/2022, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 09/30/2022.

Earnings Ratio		.00003699565555327
Interest Rate		1.35%
Dollar Day Total	\$	6,401,879,835.68
Quarter End Principal Balance	\$	69,605,444.02
Quarterly Interest Earned	\$	236,841.74



State of California

Pooled Money Investment Account

Market Valuation

9/30/2022

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 46,457,160,163.94	\$ 46,657,126,553.35	\$ 46,514,062,000.00	NA
Notes	\$ 101,947,915,596.75	\$ 101,931,736,332.18	\$ 98,369,732,500.00	\$ 237,324,054.50
Federal Agency:				
SBA	\$ 334,748,643.50	\$ 334,663,003.17	\$ 335,043,755.16	\$ 569,406.02
MBS-REMICs	\$ 3,916,682.58	\$ 3,916,682.58	\$ 3,897,852.17	\$ 17,633.20
Debentures	\$ 8,593,591,055.03	\$ 8,592,721,013.39	\$ 8,353,930,850.00	\$ 19,156,465.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,650,000,000.00	\$ 2,650,000,000.00	\$ 2,574,109,000.00	\$ 18,005,248.00
Discount Notes	\$ 30,277,339,791.63	\$ 30,410,365,854.03	\$ 30,310,774,000.00	NA
Supranational Debentures	\$ 2,229,190,558.99	\$ 2,229,010,003.43	\$ 2,133,180,400.00	\$ 7,597,861.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,780,349.59	\$ 775,000.00
CDs and YCDs	\$ 14,260,000,000.00	\$ 14,260,000,000.00	\$ 14,229,806,876.24	\$ 76,472,855.58
Commercial Paper	\$ 10,239,348,756.91	\$ 10,295,023,243.07	\$ 10,275,778,388.91	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 481,185,800.06	\$ 481,129,063.95	\$ 451,006,190.00	\$ 2,646,445.75
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,909,000,000.00	\$ 4,909,000,000.00	\$ 4,909,000,000.00	NA
PMIA & GF Loans	\$ 367,981,000.00	\$ 367,981,000.00	\$ 367,981,000.00	NA
TOTAL	\$ 222,851,378,049.39	\$ 223,222,672,749.15	\$ 218,928,083,162.07	\$ 362,564,970.05

Fair Value Including Accrued Interest

\$ 219,290,648,132.12

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 (0.980760962). 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 \$19,615,219.23 or \$20,000,000.00 x 0.980760962.



Account Statement

For the Month Ending **September 30, 2022**

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					
09/26/22	09/26/22	Purchase - Principal 3136AEGQ4	1.00	5,708.12	48,458,200.42
09/26/22	09/26/22	Purchase - Principal 3136ACGJ4	1.00	12,392.83	48,470,593.25
09/26/22	09/26/22	Purchase - Principal 3136A9MNS	1.00	1,258.71	48,471,851.96
09/26/22	09/26/22	Redemption - Reversal of Principal 3137F9ZD6 from 09/25/2022	1.00	(267.17)	48,471,584.79
09/30/22	09/30/22	Purchase - Interest 91282CDA6	1.00	1,562.50	48,473,147.29
09/30/22	10/03/22	Accrual Income Div Reinvestment - Distributions	1.00	104,034.88	48,577,182.17

Closing Balance

48,577,182.17

	Month of September	Fiscal YTD January-September	Closing Balance
Opening Balance	48,528,259.43	40,092,471.04	48,577,182.17
Purchases	1,036,205.72	22,492,454.50	48,432,710.68
Redemptions (Excl. Checks)	(987,282.98)	(14,007,743.37)	2.61%
Check Disbursements	0.00	0.00	
Closing Balance	48,577,182.17	48,577,182.17	
Cash Dividends and Income	104,034.88	364,585.20	



Managed Account Detail of Securities Held

For the Month Ending September 30, 2022

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
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 08/15/2020 0.125% 08/15/2023	91282CAF8	AA+	Aaa	02/17/21	02/17/21	1,998,515.63	0.15	319.29	1,999,480.72	1,929,375.00
US TREASURY NOTES	DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	AA+	Aaa	10/01/21	10/06/21	1,249,316.41	0.28	8.59	1,249,656.32	1,200,390.63
US TREASURY N/B NOTES	DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	AA+	Aaa	11/01/21	11/03/21	1,844,652.34	0.52	2,903.19	1,847,094.46	1,773,109.38
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	AA+	Aaa	12/01/20	12/03/20	525,492.19	0.22	495.75	525,187.37	501,703.13
US TREASURY N/B NOTES	DTD 11/30/2021 0.500% 11/30/2023	91282CDM0	AA+	Aaa	12/03/21	12/03/21	748,066.41	0.63	1,260.25	748,869.63	717,656.25
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	AA+	Aaa	04/29/21	04/30/21	501,035.16	0.27	185.53	502,098.51	478,400.18
US TREASURY NOTES	DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	AA+	Aaa	01/06/21	01/07/21	1,097,378.91	0.21	405.74	1,098,924.18	1,046,203.18
US TREASURY NOTES	DTD 01/15/2021 0.125% 01/15/2024	91282CBEO	AA+	Aaa	02/02/21	02/03/21	1,996,796.88	0.18	529.89	1,998,597.89	1,895,312.40
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	AA+	Aaa	03/05/21	03/05/21	596,742.19	0.31	95.79	598,481.50	566,531.28
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	AA+	Aaa	04/01/21	04/05/21	1,075,889.65	0.37	8,578.80	1,051,193.87	988,324.27
US TREASURY N/B NOTES	DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	AA+	Aaa	07/01/21	07/07/21	1,092,867.19	0.47	811.48	1,095,862.44	1,027,125.00
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	AA+	Aaa	08/04/21	08/06/21	600,703.13	0.33	476.90	600,427.51	560,062.50
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	AA+	Aaa	08/09/21	08/10/21	924,458.01	0.40	735.23	924,669.23	863,429.69
US TREASURY N/B NOTES	DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	AA+	Aaa	09/01/21	09/03/21	1,498,359.38	0.41	718.41	1,498,958.05	1,395,000.00



Managed Account Detail of Securities Held

For the Month Ending September 30, 2022

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 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	58.01	349,064.73	324,515.63
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	165.75	997,297.97	927,187.50
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YV6	1,000,000.00	AA+	Aaa	05/04/21	05/06/21	1,036,523.44	0.44	6,277.17	1,021,816.59	945,312.50
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	922,581.05	859,238.24
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	1,534,614.99	1,414,453.20
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	849,377.63	791,828.13
US TREASURY N/B 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	2,384.51	994,049.88	931,250.00
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	572,723.35	538,882.81
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	993,472.43	937,187.50
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	944,033.30	905,625.00
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	1,405,783.83	1,358,437.50
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	996,795.59	964,375.00
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	1,862,679.21	1,794,375.00
US TREASURY N/B 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	6,994.57	1,099,106.48	1,063,218.75



Managed Account Detail of Securities Held

For the Month Ending September 30, 2022

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

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Par Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total			30,528,000.00				30,279,987.35	1.04	62,782.69	30,282,898.71	28,698,509.65
Federal Agency Commercial Mortgage-Backed Security											
FANNIEMAE-ACES											
DTD 02/01/2013 2.509% 11/01/2022		3136ACG4	23.213.25	AA+	Aaa	06/24/19	06/27/19	23,499.79	2.13	48.53	23,213.25
FHLMC MULTIFAMILY STRUCTURED P											
DTD 05/01/2013 2.510% 11/01/2022		3137B1BS0	171,253.94	AA+	Aaa	06/12/19	06/17/19	172,759.10	2.24	358.21	170,662.56
FNA 2013-M7 A2											
DTD 05/01/2013 2.280% 12/01/2022		3136AEGO4	16,429.27	AA+	Aaa	09/11/19	09/16/19	16,531.64	2.08	31.22	16,429.27
FNA 2013-M7 A2											
DTD 05/01/2013 2.280% 12/01/2022		3136AEGO4	21,484.42	AA+	Aaa	09/04/19	09/09/19	21,765.90	1.86	40.82	21,484.42
FHMS KP05 A											
DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	3,350.98	AA+	Aaa	12/07/18	12/17/18	3,350.97	3.20	8.94	3,303.93
FHMS K038 A1											
DTD 06/01/2014 2.604% 10/01/2023		3137BBBC3	6,781.98	AA+	Aaa	11/20/18	11/26/18	6,685.56	2.92	14.72	6,750.42
FHMS K724 A2											
DTD 01/01/2017 3.062% 11/01/2023		3137BTU25	116,274.91	AA+	Aaa	03/03/20	03/06/20	122,638.23	1.52	296.70	114,895.67
FHMS K724 A2											
DTD 01/01/2017 3.062% 11/01/2023		3137BTU25	116,274.91	AA+	Aaa	01/28/21	02/02/21	124,132.55	0.58	296.70	114,895.67
FHMS K127 A1											
DTD 11/01/2019 2.092% 07/01/2024		3137FO3V3	1,154.24	AA+	Aaa	11/20/19	11/26/19	1,154.21	2.09	2.01	1,154.24
FHMS K039 A2											
DTD 09/01/2014 3.303% 07/01/2024		3137BDCW4	325,000.00	AA+	Aaa	08/31/22	09/06/22	322,092.77	3.81	894.56	319,055.86
FHLMC MULTIFAMILY STRUCTURED POOL											
DTD 11/01/2017 3.064% 08/01/2024		3137FBTA4	367,053.03	AA+	Aaa	05/25/22	05/31/22	367,540.53	3.00	937.21	359,557.19
FHMS K130 A1											
DTD 07/01/2020 0.526% 01/01/2025		3137FUVN7	15,759.65	AA+	Aaa	07/23/20	07/30/20	15,759.34	0.53	6.91	15,585.26
FHMS K045 A2											
DTD 05/01/2015 3.023% 01/01/2025		3137BHX1	321,038.23	AA+	Aaa	07/13/22	07/18/22	317,175.74	3.54	808.75	310,748.58
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	339,332.50



Managed Account Detail of Securities Held

For the Month Ending September 30, 2022

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 K047 A2	DTD 07/30/2015 3.329%	05/01/2025	3137BKRJ1	AA+	Aaa	05/19/22	05/24/22	377,402.34	3.10	1,040.31	377,402.34	364,181.27	
FHMS K332 A1	DTD 11/01/2020 0.516%	06/01/2025	3137F72U8	AA+	Aaa	11/18/20	11/30/20	37,047.36	0.52	15.93	37,047.43	35,243.08	
FHMS K333 A1	DTD 02/01/2021 0.440%	12/01/2025	3137F9ZD6	AA+	Aaa	02/17/21	02/26/21	300.14	0.44	0.11	300.14	300.15	
FHMS K053 A2	DTD 03/29/2016 2.995%	12/01/2025	3137BN6G4	AA+	Aaa	08/04/22	08/09/22	370,678.71	3.36	935.94	370,678.71	358,308.00	
FNA 2016-M3 A2	DTD 03/31/2016 2.702%	02/01/2026	3136ARTE8	AA+	Aaa	08/31/22	09/06/22	325,527.54	3.76	758.67	325,527.54	318,337.00	
Security Type Sub-Total		2,979,355.18		2,973,431.09		3.08		7,431.03		2,962,525.76		2,893,438.32	
Federal Agency Collateralized Mortgage Obligation													
FLMFC MULTIFAMILY STRUCTURED P	DTD 11/01/2014 3.241%	09/01/2024	3137BEVH4	AA+	Aaa	08/31/22	09/06/22	321,470.70	3.81	877.77	321,592.23	318,020.71	
Security Type Sub-Total		325,000.00		321,470.70		3.81		877.77		321,592.23		318,020.71	
Federal Agency Bond / Note													
FANNIE MAE NOTES	DTD 05/22/2020 0.250%	05/22/2023	3135G04O3	AA+	Aaa	06/02/20	06/03/20	324,431.25	0.31	291.15	324,877.64	317,299.12	
FANNIE MAE NOTES	DTD 05/22/2020 0.250%	05/22/2023	3135G04O3	AA+	Aaa	05/20/20	05/22/20	423,720.75	0.35	380.73	424,727.79	414,929.63	
FREDDIE MAC NOTES	DTD 06/26/2020 0.250%	06/26/2023	3137EAE54	AA+	Aaa	06/24/20	06/26/20	373,905.00	0.35	247.40	374,732.00	364,579.50	
FANNIE MAE NOTES	DTD 07/10/2020 0.250%	07/10/2023	3135G05G4	AA+	Aaa	10/07/20	10/08/20	224,919.00	0.26	126.56	224,977.27	218,436.53	
FANNIE MAE NOTES	DTD 07/10/2020 0.250%	07/10/2023	3135G05G4	AA+	Aaa	10/02/20	10/06/20	270,140.40	0.23	151.88	270,039.32	262,123.83	



Managed Account Detail of Securities Held

For the Month Ending September 30, 2022

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

Security Type/Description	Dated Date/Coupon/Maturity	Federal Agency/ Bond / Note	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
FANNIE MAE NOTES (CALLABLE)	DTD 08/10/2020 0.300% 08/10/2023		3135G0SR0	AA+	Aaa	08/11/20	08/12/20	424,235.00	0.36	180.63	424,780.93	411,130.13
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	AA+	Aaa	08/19/20	08/21/20	489,500.20	0.28	125.90	489,851.15	473,229.75
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	AA+	Aaa	10/07/20	10/08/20	199,936.00	0.26	31.94	199,979.45	192,774.60
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	AA+	Aaa	09/02/20	09/04/20	215,039.26	0.24	34.34	215,012.22	207,232.70
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	AA+	Aaa	09/02/20	09/04/20	334,889.45	0.26	53.51	334,965.60	322,897.45
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	AA+	Aaa	10/02/20	10/06/20	500,330.00	0.23	79.86	500,105.77	481,936.50
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	AA+	Aaa	11/23/20	11/25/20	484,447.10	0.29	417.64	484,787.31	463,236.11
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023		3137EAEF2	AA+	Aaa	12/02/20	12/04/20	449,554.50	0.28	365.63	449,825.46	429,157.35
FECB NOTES	DTD 02/26/2021 0.250% 02/26/2024		3133EMRZ7	AA+	Aaa	02/22/21	02/26/21	339,877.60	0.26	82.64	339,942.66	321,232.68
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 11/08/2021 1.000% 11/08/2024		3130APO81	AA+	Aaa	08/05/22	08/09/22	569,049.49	3.40	2,383.33	571,045.08	559,776.00
FREDDIE MAC NOTES (CALLABLE)	DTD 08/05/2022 3.600% 08/01/2025		3134GXM35	AA+	Aaa	07/29/22	08/05/22	575,000.00	3.60	3,220.00	575,000.00	558,097.30
Security Type Sub-Total								6,198,975.00	0.89	8,173.14	6,204,649.65	5,998,069.18
Managed Account Sub-Total								40,067,355.18				
Joint Powers Authority								39,773,864.14	1.19	79,264.63	39,771,666.35	37,908,037.86
CAMP Pool								48,577,182.17	AAAm	NR	48,577,182.17	48,577,182.17



Managed Account Detail of Securities Held

For the Month Ending September 30, 2022

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

Security Type/Description	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Liquid Sub-Total		48,577,182.17				48,577,182.17		0.00	48,577,182.17	48,577,182.17
Securities Sub-Total		\$88,644,537.35				\$88,351,046.31	1.19%	\$79,264.63	\$88,348,848.52	\$86,485,220.03
Accrued Interest										\$79,264.63
Total Investments										\$86,564,484.66