

City of Petaluma

Quarterly Investment Report

April 1 to June 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 June 30, 2023.

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

Cash activity for the fiscal year:

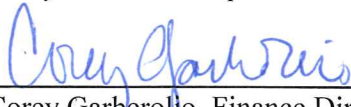
Cash and Investments, Beginning of the quarter, 4/1/23	\$ 208,328,310
Cash Receipts	112,821,981
Cash Disbursements	(104,712,785)
Cash and Investments, End of the Quarter, 6/30/23	\$ 216,437,505

Cash and Investment Portfolio at		June 30, 2023		
		Fair Market Value*	Par Value (Cost)	Percent of Portfolio
Investments Managed by City Treasurer:				
Local Agency Investment Funds (LAIF)		69,607,998	71,235,264	32.91%
CAMP Pool (CA Asset Management Prog)		48,180,068	48,180,068	22.26%
PFM Investments Securities **		65,335,347	67,111,712	31.01%
Checking Accounts		11,850,829	11,850,829	5.48%
	Subtotal	194,974,241	198,377,873	91.66%
Investments Managed by Fiscal Agents:				
Trustee Money Market Accounts		18,059,632	18,059,632	8.34%
	Subtotal	18,059,632	18,059,632	8.34%
Total Cash and Investments		213,033,874	216,437,505	100.00%

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


 Corey Garberoglio, Finance Director

9/11/23
 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 June 30, 2023

Investments / Financial Institute	Beginning of Quarter	Increase*^	Decrease	End of Quarter
<i>Investments Managed by City Treasurer:</i>				
LAIF	70,207,139.53	473,184.79		70,680,324.32
LAIF accrued interest	473,184.79	554,939.58	(473,184.79)	554,939.58
Sub-Total LAIF	70,680,324.32	1,028,124.37	(473,184.79)	71,235,263.90
CAMP Pool-Treasurer's Investment Money Market	50,042,056.92	17,573,349.39	(19,435,338.16)	48,180,068.15
Sub-Total CAMP Pool Managed Account	50,042,056.92	17,573,349.39	(19,435,338.16)	48,180,068.15
Federal Agency Bonds/Discount Notes	12,275,584.58	2,841,770.47	(1,535,008.93)	13,582,346.12
Fed Agency accrued interest	28,582.84	94,264.89	(59,339.87)	63,507.86
US Treasury Bonds/Notes	41,898,324.27	16,235,458.01	(4,940,019.55)	53,193,762.73
US Treasury accrued interest	233,384.79	319,238.20	(280,527.58)	272,095.41
Sub-Total PFM Securities Managed Account **	54,435,876.48	19,490,731.57	(6,814,895.93)	67,111,712.11
Subtotal	175,158,257.72	38,092,205.33	(26,723,418.88)	186,527,044.16
<i>Checking Accounts:</i>				
Exchange-General Operating	9,212,747.57	56,596,620.61	(54,751,950.58)	11,057,417.60
Exchange-Payroll	3,471,844.28	8,400,000.00	(11,159,155.70)	712,688.58
Exchange-Savings	-	-	-	-
Thomas Lee Charity Trust	-	-	-	-
Police Trust	80,651.39	71.39	-	80,722.78
Sub-Total Checking Accounts	12,765,243.24	64,996,692.00	(65,911,106.28)	11,850,828.96
Total Cash and Investments Managed by the City Treasurer	187,923,500.96	103,088,897.33	(92,634,525.16)	198,377,873.12
<i>Investments Managed by Trustees Fiscal Agents:</i>				
Bank of New York	20,396,103.44	7,895,425.47	(10,241,097.76)	18,050,431.15
US Bank First American Treas	8,705.79	1,837,657.74	(1,837,162.38)	9,201.15
Sub-Total Trustees Money Market Account	20,404,809.23	9,733,083.21	(12,078,260.14)	18,059,632.30
Total Cash and Investments Managed by Fiscal Agents	20,404,809.23	9,733,083.21	(12,078,260.14)	18,059,632.30
TOTAL CASH AND INVESTMENTS	208,328,310.19	112,821,980.54	(104,712,785.30)	216,437,505.42

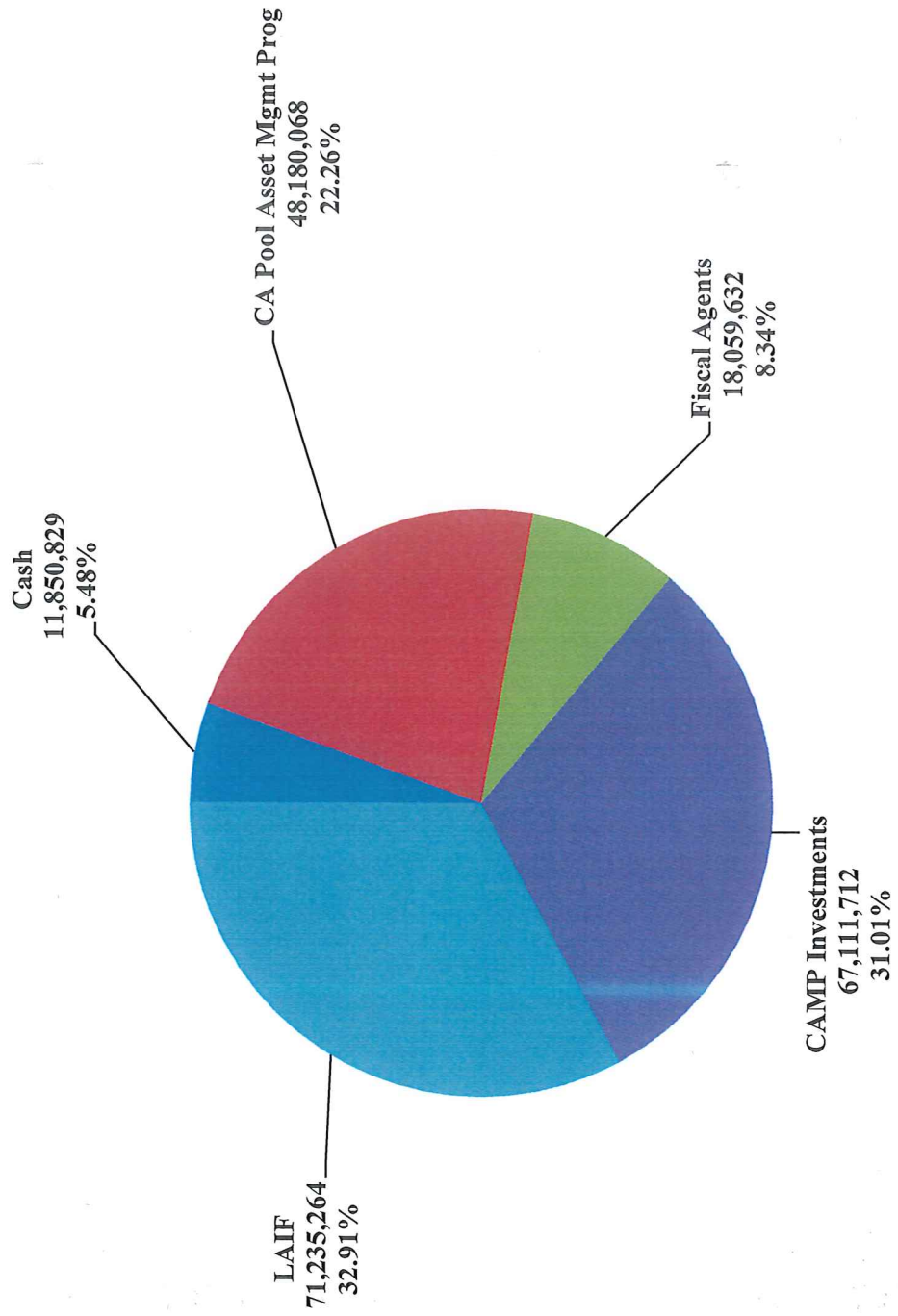
** See detail attached

Accrued interest	(890,542.85)
General Ledger	215,546,962.58

City of Petaluma, California

Cash/Investment by Type - June 30, 2023

Total Cash/Investments \$ 216,437,505



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

	Cost	FV	Unrealized Gain/(Loss)
US Treasury Bond/Note	53,193,762.73	51,938,160.14	(1,255,602.59)
Federal Agency Bond/Discount Note	13,582,346.12	13,397,186.51	(185,159.61)
Corporate Note	-	-	-
Certificate of Deposit	-	-	-
Sub-Total PFM Treasurer's Invest. Securities	66,776,108.85	65,335,346.65	(1,440,762.20)
CAMP Pool Money Market Fund	48,180,068.15	48,180,068.15	-
Sub-Total CAMP Treasurer's Investments	114,956,177.00	113,515,414.80	(1,440,762.20)
Accrued Interest		335,603.30	
CAMP Total Investment Managed Securities Held **		113,851,018.10	
LAIF	70,680,324.32	69,607,997.71	(1,072,326.61)
LAIF amortized cost rate	0.98482849900		

** See detail attached

City of Petaluma Performance Summaries

Returns as of June 30, 2023	City of Petaluma	BAML 1-3 Year Treasury Index
Past Quarter	-0.38%	-0.57%
Past 6 Months	1.20%	0.97%
Past Year	0.50%	0.13%
Past 3 Years	-0.79%	-1.05%
Past 5 Years	1.10%	0.95%
Yield to Maturity	3.09%	-

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.



MALIA M. COHEN

California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

Agency Name	PETALUMA
Account Number	98-49-650

As of 07/14/2023, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 06/30/2023.

Earnings Ratio		.00008636172883763
Interest Rate		3.15%
Dollar Day Total	\$	6,425,758,110.85
Quarter End Principal Balance	\$	70,680,324.32
Quarterly Interest Earned	\$	554,939.58



State of California

Pooled Money Investment Account

Market Valuation

6/30/2023

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 26,007,755,477.17	\$ 26,399,578,085.33	\$ 26,373,531,500.00	NA
Notes	\$ 86,519,529,543.76	\$ 86,509,828,710.82	\$ 84,164,502,000.00	\$ 284,909,808.50
Federal Agency:				
SBA	\$ 304,224,258.70	\$ 304,224,258.70	\$ 303,681,095.57	\$ 1,346,489.58
MBS-REMICs	\$ 2,861,107.99	\$ 2,861,107.99	\$ 2,796,239.71	\$ 12,733.34
Debentures	\$ 8,945,771,764.62	\$ 8,944,151,139.64	\$ 8,759,821,400.00	\$ 55,422,809.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,700,000,000.00	\$ 1,700,000,000.00	\$ 1,647,748,000.00	\$ 10,856,492.50
Discount Notes	\$ 24,944,635,104.19	\$ 25,263,483,034.62	\$ 25,266,731,500.00	NA
Supranational Debentures	\$ 2,922,770,687.63	\$ 2,922,770,687.63	\$ 2,850,780,700.00	\$ 18,059,340.40
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 199,864,525.38	\$ 4,632,083.33
CDs and YCDs	\$ 13,200,000,000.00	\$ 13,200,000,000.00	\$ 13,189,091,719.79	\$ 224,912,305.57
Commercial Paper	\$ 7,730,447,541.69	\$ 7,808,541,430.55	\$ 7,803,585,652.74	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 463,858,804.42	\$ 463,789,526.64	\$ 438,964,830.00	\$ 3,327,576.53
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,082,000,000.00	\$ 5,082,000,000.00	\$ 5,082,000,000.00	NA
PMIA & GF Loans	\$ 358,954,000.00	\$ 358,954,000.00	\$ 358,954,000.00	NA
TOTAL	\$ 178,382,808,290.17	\$ 179,160,181,981.92	\$ 176,442,053,163.19	\$ 603,479,638.75

Fair Value Including Accrued Interest

\$ 177,045,532,801.94

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 (0.984828499).

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 \$19,696,569.99 or \$20,000,000.00 x 0.984828499.



Managed Account Detail of Securities Held

For the Month Ending June 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
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	1,025,000.00	AA+	Aaa	04/01/21	04/05/21	1,075,889.65	0.37	3,453.80	1,038,800.58	996,331.98
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	2,500,000.00	AA+	Aaa	03/29/23	03/29/23	2,445,703.13	4.49	7,982.34	2,458,061.26	2,437,109.50
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	1,100,000.00	AA+	Aaa	07/01/21	07/07/21	1,092,867.19	0.47	120.22	1,097,675.53	1,047,234.32
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	600,000.00	AA+	Aaa	08/04/21	08/06/21	600,703.13	0.33	1,037.98	600,248.78	569,812.50
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	1,600.23	924,807.52	878,460.94
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	8,922.65	979,973.02	967,656.20
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	2,113.26	1,499,373.91	1,419,140.70
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	385.19	349,421.83	329,875.00
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	1,100.54	998,329.65	942,500.00
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	2,527.17	1,013,990.14	951,406.20
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	886.04	923,432.04	869,933.64
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	4,573.77	1,199,335.24	1,187,250.00
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	1,905.74	1,522,668.23	1,424,062.50
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	7,908.81	2,062,970.64	2,052,953.13



Managed Account Detail of Securities Held

For the Month Ending June 30, 2023

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
US TREASURY N/B NOTES	DTD 12/15/2021 1.000% 12/15/2024	91282CDN8	AA+	Aaa	01/03/22	01/05/22	849,169.92	1.03	371.58	849,588.43	799,929.73
US TREASURY N/B NOTES	DTD 12/31/2022 4.250% 12/31/2024	91282CGD7	AA+	Aaa	03/29/23	03/29/23	2,501,660.16	4.21	288.72	2,501,417.46	2,465,234.50
US TREASURY N/B NOTES	DTD 01/15/2022 1.125% 01/15/2025	91282CD57	AA+	Aaa	02/01/22	02/03/22	992,343.75	1.39	5,189.92	995,990.60	940,312.50
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	AA+	Aaa	03/03/22	03/04/22	572,169.92	1.67	3,240.33	573,439.39	542,746.07
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	AA+	Aaa	02/10/22	02/15/22	991,757.81	1.78	5,635.36	995,525.45	943,906.20
US TREASURY NOTES	DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	AA+	Aaa	04/01/22	04/05/22	933,398.44	2.65	631.79	960,252.95	920,000.00
US TREASURY NOTES	DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	AA+	Aaa	05/02/22	05/04/22	1,390,781.25	2.94	947.69	1,433,088.51	1,380,000.00
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	AA+	Aaa	05/19/23	05/23/23	1,726,171.88	4.31	4,885.19	1,730,154.31	1,708,875.00
US TREASURY N/B NOTES	DTD 05/31/2023 4.250% 05/31/2025	91282CHD6	AA+	Aaa	06/07/23	06/08/23	3,479,355.47	4.56	12,599.04	3,480,012.21	3,456,250.00
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	AA+	Aaa	06/09/22	06/15/22	996,445.31	3.00	1,256.83	997,681.02	961,875.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	06/01/22	06/03/22	1,846,250.00	2.88	13.59	1,900,055.65	1,826,562.40
US TREASURY N/B NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEV3	AA+	Aaa	08/02/22	08/03/22	1,099,054.69	3.03	15,223.76	1,099,346.09	1,060,125.00
US TREASURY N/B NOTES	DTD 08/15/2022 3.125% 08/15/2025	91282CFE6	AA+	Aaa	06/07/23	06/08/23	3,403,066.41	4.47	41,091.16	3,405,856.74	3,380,234.20
US TREASURY N/B NOTES	DTD 09/15/2022 3.500% 09/15/2025	91282CFK2	AA+	Aaa	10/06/22	10/07/22	562,848.63	4.27	5,906.25	565,869.50	559,367.19



Managed Account Detail of Securities Held

For the Month Ending June 30, 2023

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
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES	DTD 11/15/2022 4.500% 11/15/2025	91282CFW6	AA+	Aaa	01/05/23	01/06/23	1,006,210.94	4.26	5,747.28	1,005,163.88	994,843.80
US TREASURY N/B NOTES	DTD 11/15/2022 4.500% 11/15/2025	91282CFW6	AA+	Aaa	12/16/22	12/16/22	1,519,746.09	4.02	8,620.92	1,516,093.53	1,492,265.70
US TREASURY N/B NOTES	DTD 11/15/2022 4.500% 11/15/2025	91282CFW6	AA+	Aaa	12/06/22	12/08/22	2,222,515.63	4.13	12,644.02	2,218,213.95	2,188,656.36
US TREASURY N/B NOTES	DTD 01/15/2023 3.875% 01/15/2026	91282CGE5	AA+	Aaa	01/30/23	01/31/23	1,247,558.59	3.95	22,345.48	1,247,899.94	1,226,757.75
US TREASURY N/B NOTES	DTD 02/15/2023 4.000% 02/15/2026	91282CGI9	AA+	Aaa	03/02/23	03/03/23	1,522,875.00	4.64	23,292.82	1,525,888.89	1,526,265.63
US TREASURY N/B NOTES	DTD 03/15/2023 4.625% 03/15/2026	91282CGR6	AA+	Aaa	03/30/23	03/31/23	2,041,171.88	3.88	27,146.74	2,037,664.65	2,002,500.00
US TREASURY N/B NOTES	DTD 04/15/2023 3.750% 04/15/2026	91282CGV7	AA+	Aaa	05/17/23	05/18/23	548,539.06	3.85	4,339.14	548,599.53	538,398.41
US TREASURY N/B NOTES	DTD 04/15/2023 3.750% 04/15/2026	91282CGV7	AA+	Aaa	05/15/23	05/17/23	600,773.44	3.70	4,733.61	600,740.73	587,343.72
US TREASURY N/B NOTES	DTD 04/15/2023 3.750% 04/15/2026	91282CGV7	AA+	Aaa	05/01/23	05/03/23	1,247,119.14	3.83	9,861.68	1,247,276.81	1,223,632.75
US TREASURY N/B NOTES	DTD 05/15/2023 3.625% 05/15/2026	91282CHB0	AA+	Aaa	06/01/23	06/05/23	2,029,900.39	3.98	9,491.00	2,030,386.52	2,000,031.25
US TREASURY N/B NOTES	DTD 06/15/2023 4.125% 06/15/2026	91282CHH7	AA+	Aaa	06/29/23	06/29/23	1,138,095.70	4.50	2,073.77	1,138,117.70	1,138,320.37
Security Type Sub-Total							53,700,000.00				
Federal Agency Commercial Mortgage-Backed Security							53,193,762.73	3.26	272,095.41	53,273,412.81	51,938,160.14
FHMS K724 A2	DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	AA+	Aaa	03/03/20	03/06/20	108,677.61	1.52	262.92	103,558.20	102,145.64
FHMS K724 A2	DTD 01/01/2017 3.062% 11/01/2023	3137BTU25	AA+	Aaa	01/28/21	02/02/21	110,001.82	0.58	262.92	103,893.42	102,145.64



Managed Account Detail of Securities Held

For the Month Ending June 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
Federal Agency Commercial Mortgage-Backed Security												
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	323,397.52	317,564.99
FHLMC MULTIFAMILY STRUCTURED POOL												
DTD 11/01/2017 3.064% 08/01/2024		3137FBTA4	362,277.56	AA+	Aaa	05/25/22	05/31/22	362,758.71	3.00	925.02	362,518.44	352,487.66
FHMS K041 A2	DTD 12/16/2014 3.171% 10/01/2024	3137BFE98	165,000.00	AA+	Aaa	11/08/22	11/14/22	158,954.30	5.22	436.01	160,969.53	159,998.30
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHX11	180,590.45	AA+	Aaa	10/07/22	10/13/22	174,186.72	4.71	454.94	176,247.60	174,049.12
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHX11	316,033.29	AA+	Aaa	07/13/22	07/18/22	312,231.02	3.54	796.14	313,704.51	304,585.96
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	195,540.83	192,916.81
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	348,300.96	337,604.41
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	376,500.06	362,033.88
FHMS KJ32 A1	DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	17,870.88	AA+	Aaa	11/18/20	11/30/20	17,870.79	0.52	7.68	17,870.84	17,017.04
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	195,551.71	192,951.87
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	512,633.00	504,929.98
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	510,707.66	502,548.64
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	169,470.93	166,774.71
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	371,842.96	357,374.39



Managed Account Detail of Securities Held

For the Month Ending June 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	
Federal Agency Commercial Mortgage-Backed Security													
FHMS K025 A2	DTD 09/01/2019 2.610%	01/01/2026	3137FNXH8	208,819.17	AA+	Aaa	05/09/23	05/12/23	200,906.88	4.13	454.18	201,316.84	198,998.43
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	264,507.71	260,239.61
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	284,497.87	283,897.75
FNA 2016-M3 A2	DTD 03/31/2016 2.702%	02/01/2026	3136ARTE8	227,664.38	AA+	Aaa	08/31/22	09/06/22	219,954.03	3.76	512.62	221,801.04	215,246.87
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	512,389.75	502,339.96
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	201,375.24	201,461.26
FHMS K057 A2	DTD 09/28/2016 2.570%	07/01/2026	3137BR017	275,000.00	AA+	Aaa	05/18/23	05/23/23	261,486.33	4.26	588.96	261,950.68	257,683.00
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	504,357.86	491,681.16
Security Type Sub-Total				6,849,333.05				6,682,960.43	3.97	17,191.03	6,694,905.16	6,558,677.08	
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	322,919.37	315,944.84
Security Type Sub-Total				325,000.00				321,470.70	3.81	877.77	322,919.37	315,944.84	
Federal Agency Bond / Note													
FFCB NOTES	DTD 02/26/2021 0.250%	02/26/2024	3133EMRZ7	340,000.00	AA+	Aaa	02/22/21	02/26/21	339,877.60	0.26	295.14	339,973.17	328,857.18
FEDERAL HOME LOAN BANK NOTES (CALLABLE)			3130AVJ86	1,075,000.00	AA+	Aaa	03/27/23	03/29/23	1,075,000.00	5.35	14,697.64	1,075,000.00	1,072,335.08
DTD 03/29/2023 5.350% 04/26/2024													



Managed Account Detail of Securities Held

For the Month Ending June 30, 2023

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 HOME LOAN BANK NOTES (CALLABLE)	DTD 06/23/2021 0.440% 09/23/2024	3130AMVW9	AA+	Aaa	03/30/23	03/31/23	1,010,854.75	4.66	105.11	1,021,742.87	1,009,592.70
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	883.33	581,324.27	564,711.60
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 06/11/2021 0.620% 12/09/2024	3130AMR53	AA+	Aaa	03/28/23	03/29/23	935,840.00	4.60	378.89	945,551.82	932,959.00
FEDERAL HOME LOAN BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	AA+	Aaa	03/29/23	03/29/23	329,078.75	4.31	5,386.24	328,532.59	324,032.80
FEDERAL HOME LOAN BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	AA+	Aaa	03/02/23	03/03/23	724,043.00	5.07	12,015.45	724,200.75	722,842.40
FREDIE 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	8,625.00	575,000.00	556,248.68
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 03/23/2021 1.000% 03/23/2026	3130ALG17	AA+	Aaa	06/07/23	06/08/23	1,019,171.40	4.51	3,052.29	1,021,475.43	1,010,985.15
Security Type Sub-Total							6,577,914.99	4.35	45,439.09	6,612,800.90	6,522,564.59
Managed Account Sub-Total							66,776,108.85	3.45	335,603.30	66,904,038.24	65,335,346.65
Joint Powers Authority											
CAMP Pool							48,180,068.15		0.00	48,180,068.15	48,180,068.15
Liquid Sub-Total							48,180,068.15		0.00	48,180,068.15	48,180,068.15



Managed Account Detail of Securities Held

For the Month Ending June 30, 2023

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

Securities Sub-Total	\$115,890,651.20	\$114,956,177.00	3.45%	\$335,603.30	\$115,084,106.39	\$113,515,414.80
Accrued Interest						\$335,603.30
Total Investments						\$113,851,018.10



Account Statement

For the Month Ending June 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
Closing Balance					
		Month of June		Fiscal YTD January-June	
Opening Balance		48,008,723.79		46,238,680.27	
Purchases		13,356,125.62		39,371,606.49	
Redemptions (Excl. Checks)		(13,184,781.26)		(37,430,218.61)	
Check Disbursements		0.00		0.00	
Closing Balance		48,180,068.15		48,180,068.15	
Cash Dividends and Income		208,231.74		1,175,776.32	
Closing Balance					
48,180,068.15					
Average Monthly Balance					
Monthly Distribution Yield					
5.24%					