



**City of Pittsburg
Finance Division
65 Civic Avenue
Pittsburg, California 94565**

April 26, 2024

Honorable Mayor and City Council:

I have reviewed the City of Pittsburg's Treasury Report for the quarter ending March 31, 2024, and find that it complies with the Investment Policy established by my office.

Sincerely,

A handwritten signature in blue ink that reads "Nancy Parent". The signature is fluid and cursive, with the first name "Nancy" and the last name "Parent" clearly legible.

Nancy Parent
City Treasurer



Office of the City Manager / Executive Director
65 Civic Avenue
Pittsburg, California 94565

MEMO: May 20, 2024
TO: Mayor and Council Members
FROM: Garrett D. Evans, City Manager
RE: Receive and File the Treasurer's Report for the Quarter Ending
March 31, 2024

EXECUTIVE SUMMARY:

Attached is the Treasurer's Report for the fiscal quarter ending March 31, 2024. The report includes the combined detailed information of the City and the Successor Agency's (Agency) investments, which are compliant with the City's and Agency's Investment Policies.

FISCAL IMPACT:

The City's expenditure requirements for the next six months are covered by anticipated revenues from City operations and liquidity from maturing investments. The difference between market value and cost as of March 31, 2024, will be reflected in the City's financial statements for Fiscal Year 2023-24 as an adjustment to interest income for each of the City's funds on a pro rata basis as required by Governmental Accounting Standards Board Statement Number 31. Due to the recent rise in interest rates available in the capital markets, value for existing holdings have fallen on paper and will not be realized. This drop in value had increased as inflationary pressure have continued to move rates higher. Market values change on a daily basis. The change in market value is considered temporary in nature, as the City mostly holds its investments until maturity, when they can be redeemed at par value.

RECOMMENDATION:

City Council accept the Treasurer's Report for the quarter ending March 31, 2024, for information purposes only.

BACKGROUND:

Each fiscal quarter, an Investment Summary Report is required to be provided, by policy, to the City Council for review.

SUBCOMMITTEE FINDINGS:

This item was not reviewed by a subcommittee.

STAFF ANALYSIS:

The City's objectives in order of priority, are to provide safety, ensure the preservation of capital, provide sufficient liquidity for cash needs and earn a competitive rate of return (yield) within the confines of the California Government Code and the Investment Policy. Chandler Asset Management is responsible for managing investments in accordance with the City's investment policy. All portfolio holdings were held with investment grade securities.

The advisor-managed funds are comprised of operating funds managed in a Core Portfolio account, as well as several Non-Successor Agency bond-related funds. The City's advisor works to achieve the City's objectives by investing in high quality fixed income securities consistent with the City's investment policy and California Government Code.

The Core Portfolio represents the City's cash reserves. Its return objective is to enhance both interest income and principal value as measured by total return. Total return reflects the value added to the portfolio for a period of time from interest income, realized gains and losses, as well as unrealized gains and losses. The portfolio's total return for the quarter was 0.52%, comparing to the City performance benchmark of 0.30%, the Intercontinental Exchange Bank of America Merrill Lynch (ICE BAML) 1-3 Year U.S. Treasury/Agency Index. Since inception (7/31/2018), the portfolio's total return through quarter end is 1.76%, which slightly overperformed the benchmark return of 1.46% for the same period. Total returns for the quarter and since inception reflect fluctuations in market value.

Summary Cash and Investments as of 03/31/2024		
Investments and Cash	Original Cost	Market Value
Investments		
Portfolio of Securities (Managed by Chandler)	99,852,397.35	99,540,543.30
Bond Managed Reserve (Chandler)	2,967,174.43	2,982,889.87
Section 115 Pension Trust (PARS)	3,013,199.05	3,203,290.05
LAIF	41,340,448.55	41,100,312.92
Total Investments	147,173,219.38	146,827,036.14
City Managed		
Cash	21,324,367.04	21,324,367.04
Bond Funds - Restricted Reserve	78,964,687.87	78,969,517.01
Total City Cash	100,289,054.91	100,293,884.05
Total Cash and Investments	247,462,274.29	247,120,920.19

Sector Allocation					
Security Type	Par Value	Original Cost	Market Value	Average Maturity	Average Yield
Operating Funds					
Cash Equivalents	21,324,367.04	21,324,367.04	21,324,367.04	1	N/A
Money Market Funds	1,894,482.21	1,894,482.21	1,894,482.21	1	4.92%
Investment Pools	41,340,448.55	41,340,448.55	41,100,312.92	1	N/A
Total Liquidity	64,559,297.80	64,559,297.80	64,319,162.17	1	4.92%
U.S. Treasury Notes	46,850,000.00	45,687,107.89	45,653,127.78	234	1.56%
Federal Agency Securities	14,425,000.00	14,404,330.25	14,323,008.10	1044	4.07%
Negotiated Certificates of Deposit	3,500,000.00	3,499,981.55	3,505,809.50	190	5.79%
Medium-Term Corporate Notes	17,675,000.00	17,618,514.05	17,393,865.53	533	2.85%
Asset-Backed Securities	5,345,490.26	5,328,081.55	5,296,123.70	1186	4.13%
Commercial Paper	3,000,000.00	2,882,872.22	2,987,316.00	26	5.83%
Supranationals	2,355,000.00	2,351,445.60	2,328,505.42	624	3.01%
Collateralized Mortgage Obligations	6,425,000.00	6,185,582.03	6,158,305.05	1051	4.16%
Total Securities	99,575,490.26	97,957,915.14	97,646,061.08	510	2.78%
Total Operating Funds	164,134,788.06	162,517,212.94	161,965,223.25	308	1.73%
Bonded Debt Funds					
Pittsburg Pension Bond	1,827,286.46	1,797,904.03	1,813,086.64	128	5.35%
Pittsburg AD Auto Mall	352,985.72	354,018.35	354,551.18	128	5.29%
Pittsburg AD Vista DM	811,948.38	815,252.05	815,252.05	1	5.08%
Additional Bonded Debt Funds	78,964,687.87	78,964,687.87	78,969,517.01	N/A	N/A
Total Bonded Debt Funds	81,956,908.43	81,931,862.30	81,952,406.88	93	5.27%
Section 115 Trust					
Equity Mutual Fund	2,985,340.10	3,013,199.05	3,203,290.05		
Total Section 115 Trust Funds	2,985,340.10	3,013,199.05	3,203,290.05	N/A	N/A
Total City Funds	249,077,036.59	247,462,274.29	247,120,920.18		

Governmental Accounting Standards Board Statement 31 requires the City to recognize the fair market value of its investments at the end of each fiscal year. The market values of investments included in this report were obtained from the State Controller's office for Local Agency Investment Funds (LAIF), and from the City's registered investment advisor and bond trustees for longer-term investments.

Attached is the Chandler Asset Management (CAM) Investment Report detailing an economic update, account profile and investment activity for the quarter ending March 31, 2024.

Report Prepared By: Christina Nguyen, Accountant II
Report Reviewed By: Andy Wang, Assistant Director of Finance

Attachments:
Letter from City Treasurer
Investment Report by Chandler Asset Management

City of Pittsburg

Period Ending March 31, 2024

CHANDLER ASSET MANAGEMENT, INC. | 800.317.4747 | www.chandlerasset.com



SECTION 1	Economic Update
SECTION 2	Account Profile
SECTION 3	Consolidated Information
SECTION 4	Portfolio Holdings
SECTION 5	Transactions

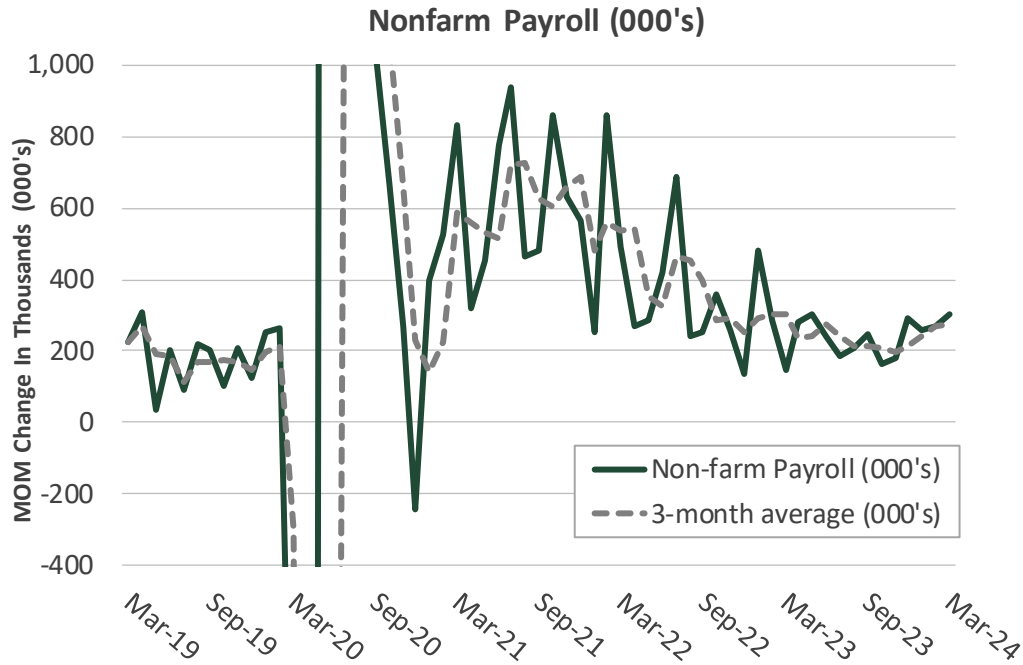


Section 1 | Economic Update

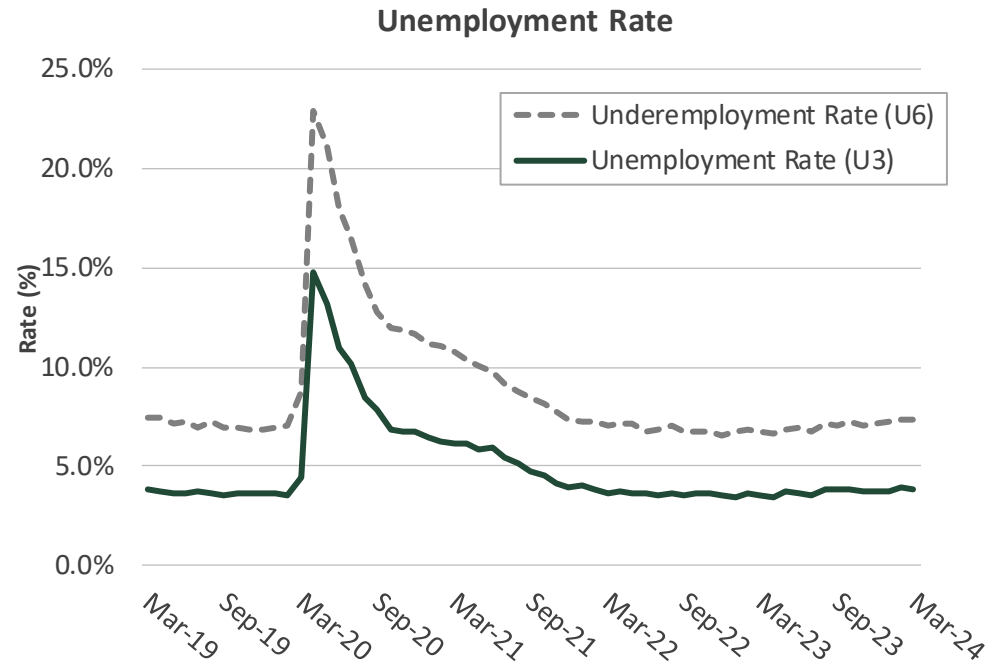
Economic Update

- Recent economic data has shown above trend growth fueled by a rise in consumer spending and a continuing healthy US job market. Inflationary trends are subsiding, but core levels remain above the Fed's target. Given the cumulative effects of restrictive monetary policy and tighter financial conditions, we believe the economy will gradually soften and the Fed will loosen monetary policy in 2024.
- As expected at the March meeting, the Federal Open Market Committee voted unanimously to leave the Federal Funds rate unchanged at a target range of 5.25 - 5.50%. The March Summary of Economic Projections (SEP) showed stronger real GDP growth outlook and higher core inflation projections for 2024 on resilient labor market and consumer data. The median projection for Federal Funds rate by year-end remained the same at 4.625%, implying three 0.25% cuts. We continue to believe the FOMC will loosen monetary policy in mid-2024 as inflation and economic growth continue to moderate.
- The US Treasury yield curve stabilized in March as the FOMC left the Federal Funds rate unchanged. The 2-year Treasury yield was unchanged at 4.62%, the 5-year Treasury fell 4 basis points to 4.21%, and the 10-year Treasury yield dropped 5 basis points to 4.20%. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -42 basis points at March month-end versus -37 basis points at February month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was -56 basis points. The inversion between 3-month and 10-year Treasuries widened to -117 basis points in March from -113 basis points in February.

Employment



Source: US Department of Labor

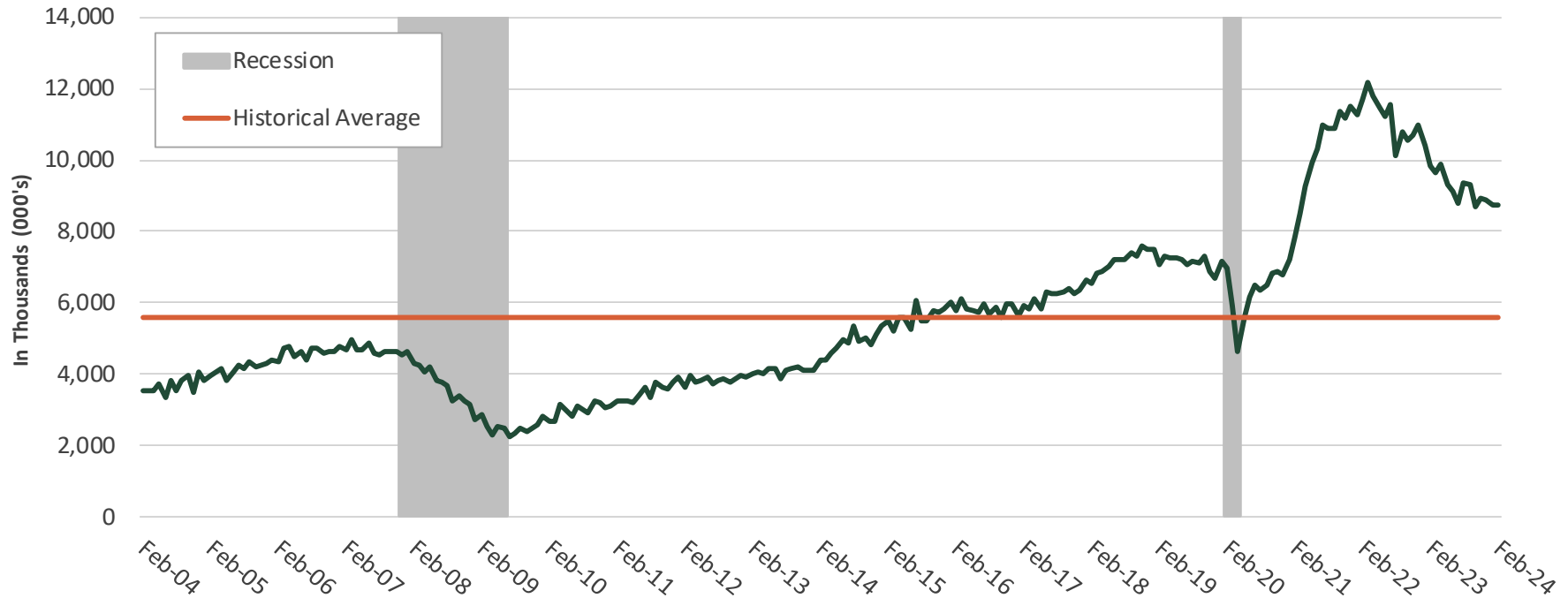


Source: US Department of Labor

The U.S. economy added a better-than-expected 303,000 jobs in March, and the prior two months were revised up by 22,000. Leading sectors included healthcare and government. Job creation remains healthy, with the three-month moving average payrolls at 276,000 and the six-month moving average at 244,000. The unemployment rate edged down to 3.8% in March. The labor participation rate ticked up to 62.7% but remained below the pre-pandemic level of 63.3%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons was unchanged at 7.3%. Average hourly earnings rose 4.1% year-over-year in March, down from 4.3% last month. Employment remains strong by historical standards.

Job Openings & Labor Turnover Survey

Job Openings

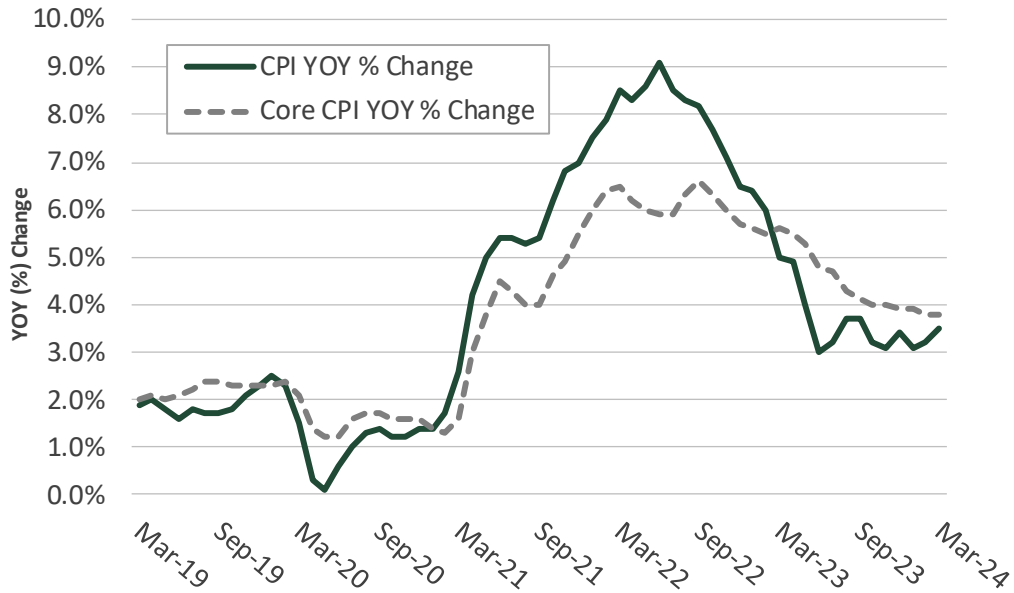


Source: US Department of Labor

The Labor Department's Job Openings and Labor Turnover Survey (JOLTS) edged up to 8.756 million in February compared to a downwardly revised 8.748 million in January. Job openings still represent a healthy ratio of around 1.4 jobs for each unemployed individual. While the current level of job openings remains elevated from a historical perspective, the trend is decelerating.

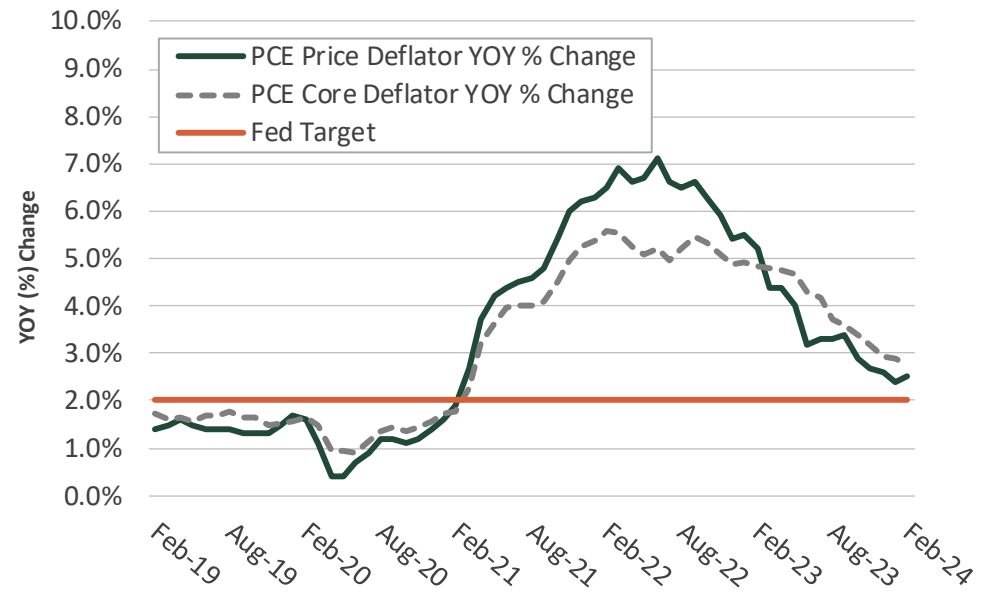
Inflation

Consumer Price Index (CPI)



Source: US Department of Labor

Personal Consumption Expenditures (PCE)

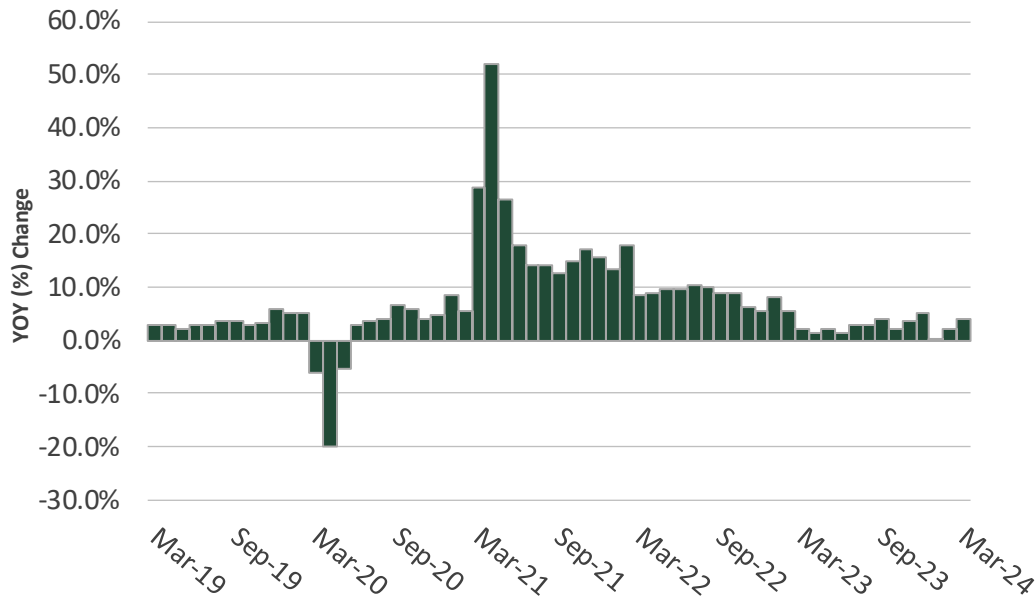


Source: US Department of Commerce

The Consumer Price Index (CPI) came in higher than expected in March, increasing 0.4% month-over-month and 3.5% year-over-year. The Core CPI, which excludes volatile food and energy components, was up 0.4% month-over-month and 3.8% year-over-year in March, unchanged from 3.8% in February. Energy costs accelerated during the month, and shelter costs remain elevated. The Personal Consumption Expenditures (PCE) Index headline inflation increased 0.3% month-over-month and rose 2.5% year-over-year in February, in line with expectations. Core PCE, the Federal Reserve's preferred inflation gauge, increased 0.3% month-over-month and rose 2.8% year-over-year. While the trend is moderating, the path to the Fed's 2% inflation target remains uneven.

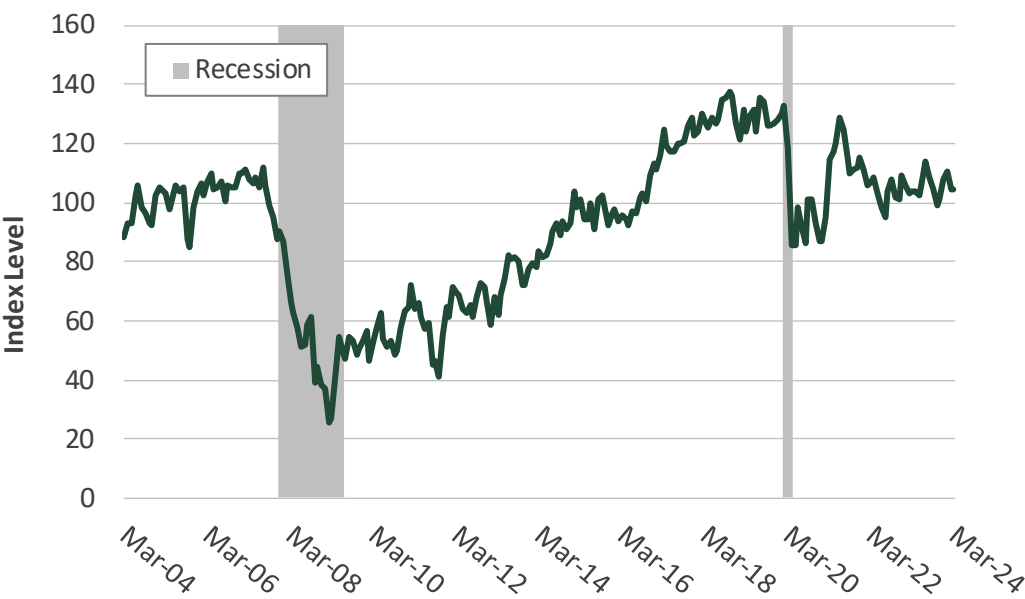
Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

Consumer Confidence

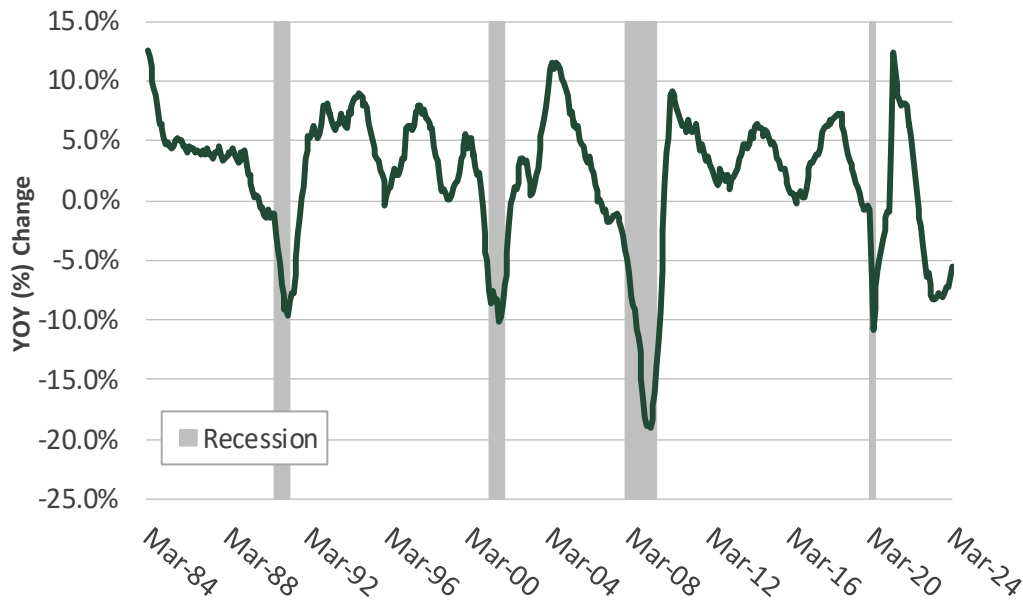


Source: The Conference Board
All time high is 144.70 (1/31/00); All time low is 25.30 (2/28/09)

March Retail Sales rose above expectations at +0.7% after a sizeable upward revision to +0.9% in February. On a year-over-year basis, Retail Sales growth increased 4.0% for March. Sales were supported by higher gas prices and higher volume sales in a busy travel period for spring break at schools, as well as strength from non-store retailers. The Conference Board’s Consumer Confidence Index edged down to 104.7 in March after a sizeable downward revision to 104.8 in February. The lower reading was largely due to a deteriorating view of the labor market and future business conditions, along with concerns about the highly polarized political environment. While the consumer has been resilient, dwindling excess savings, rising credit card balances, and the resumption of student loan payments pose potential headwinds to future economic growth.

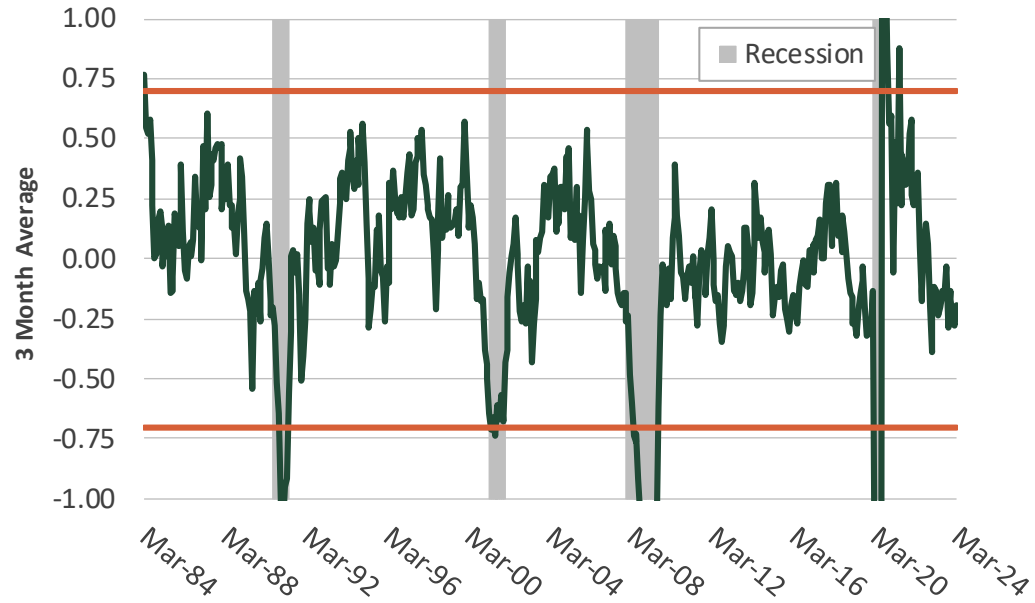
Leading Indicators of Economic Activity

Leading Economic Indicators (LEI)



Source: The Conference Board

Chicago Fed National Activity Index (CFNAI)

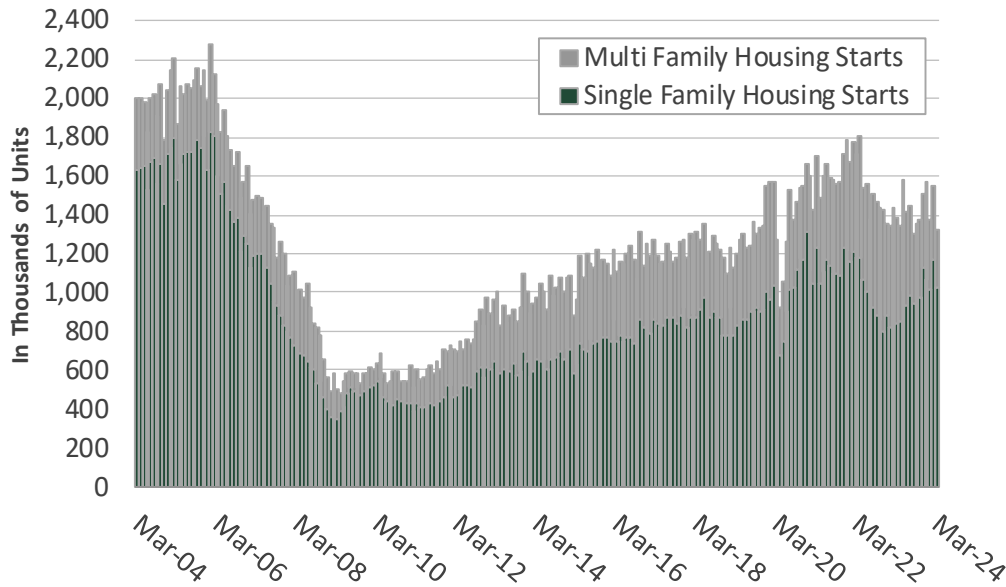


Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) dropped 0.3% month-over-month in March after registering the first increase in two years the prior month. The index declined 5.5% year-over-year. Primary factors for the decline include weaker business orders, lower consumer confidence and fewer building permits. The Chicago Fed National Activity Index (CFNAI) increased +0.15 in March from an upwardly revised +0.09 in February. On a 3-month moving average basis, the CFNAI improved to -0.19 in March from -0.28 in February, indicating below-trend economic growth.

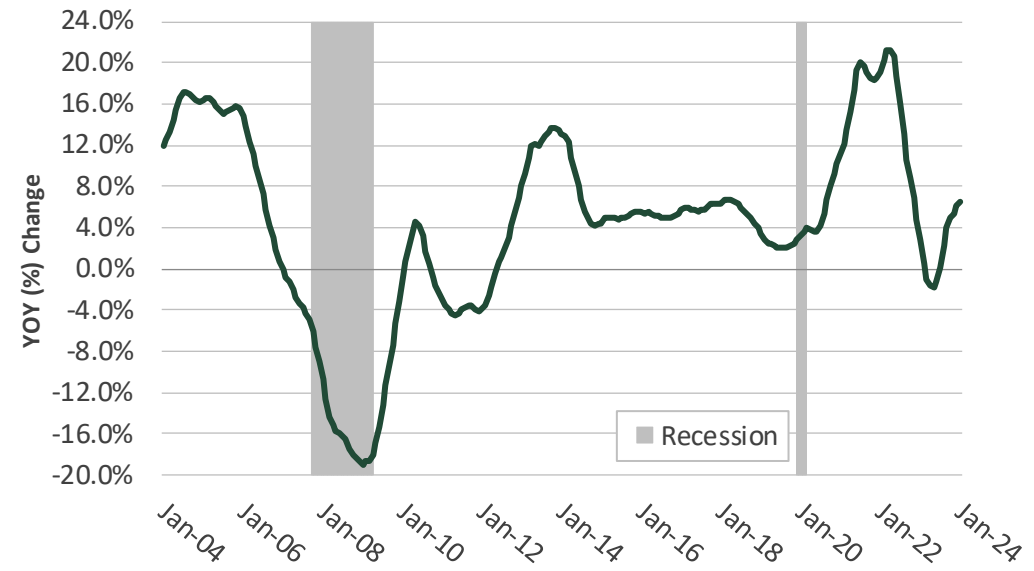
Housing

Annualized Housing Starts



Source: US Department of Commerce

S&P/Case-Shiller 20 City Composite Home Price Index

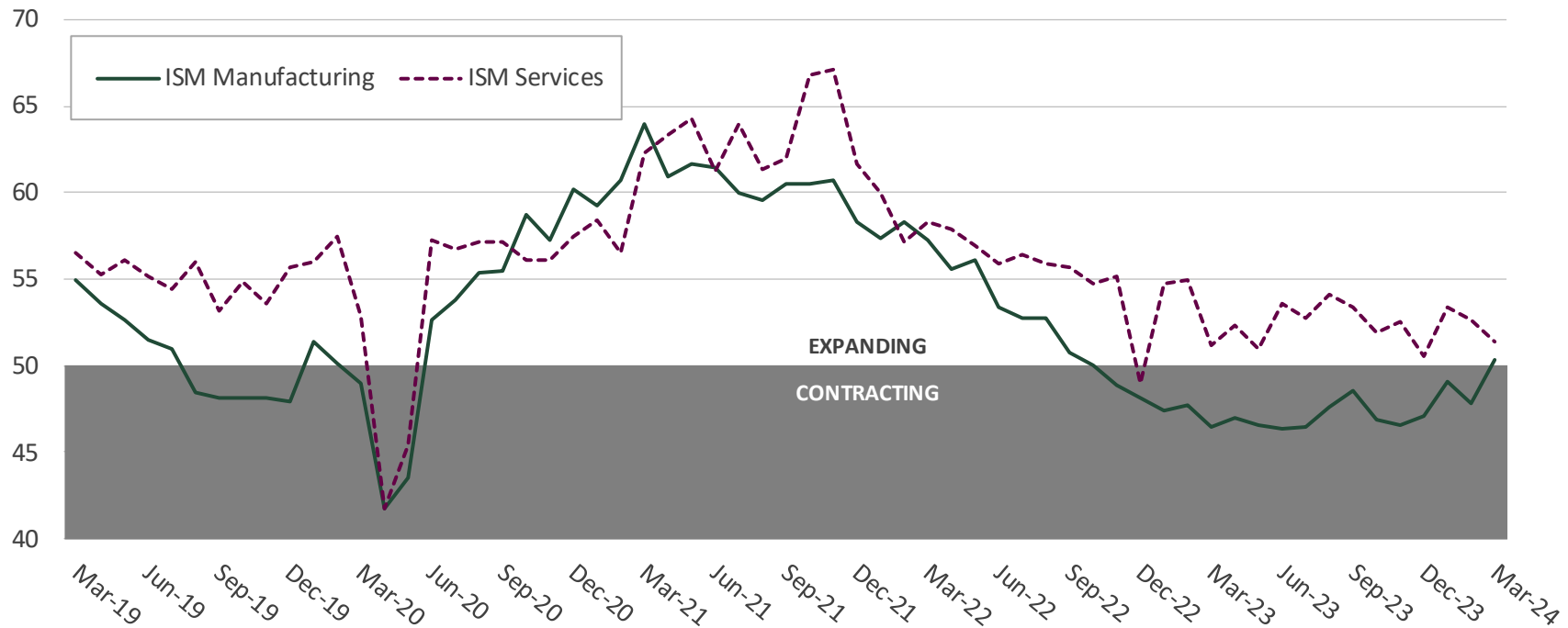


Source: S&P

Housing Starts plunged 14.7% month-over-month in March to 1.321 million units, due to declining confidence among homebuilders as mortgage rates topped 7%. Starts for multi-family homes dropped 21.7%, while single family homes fell 12.4 % for the month. According to Freddie Mac, 30-year fixed mortgage rates averaged 7.1% as of April 18th. According to the Case-Shiller 20-City Home Price Index, housing prices rose 6.59% year-over-year in January, accelerating from a 6.15% year-over-year gain in December. Tight inventories and higher mortgage rates continue to impact affordability.

Survey Based Measures

Institute of Supply Management (ISM) Surveys



Source: Institute for Supply Management

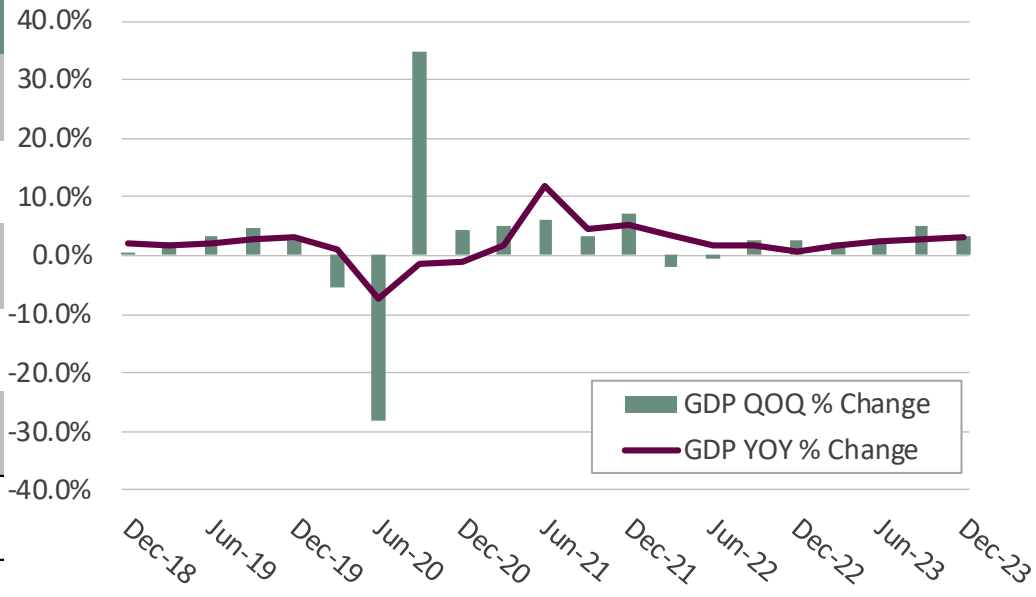
The Institute for Supply Management (ISM) Manufacturing index unexpectedly expanded to 50.3 in March from 47.8 in February, marking the first month of expansion in factory activity above a reading of 50 since 2022. Production and new orders surged, while employment improved and prices paid increased. The ISM Services Index fell to 51.4 in March from 52.6 in February but remained in expansion territory for the 15th consecutive month. The survey reflected slower growth in new orders, a contraction in employment, faster supplier deliveries, and declining price pressures.

Gross Domestic Product (GDP)

Components of GDP	3/23	6/23	9/23	12/23
Personal Consumption Expenditures	2.5%	0.6%	2.1%	2.2%
Gross Private Domestic Investment	-1.7%	0.9%	1.7%	0.2%
Net Exports and Imports	0.6%	0.0%	0.0%	0.3%
Federal Government Expenditures	0.3%	0.1%	0.5%	0.2%
State and Local (Consumption and Gross Investment)	0.5%	0.5%	0.5%	0.6%
Total	2.3%	2.1%	4.9%	3.4%

Source: US Department of Commerce

Gross Domestic Product (GDP)

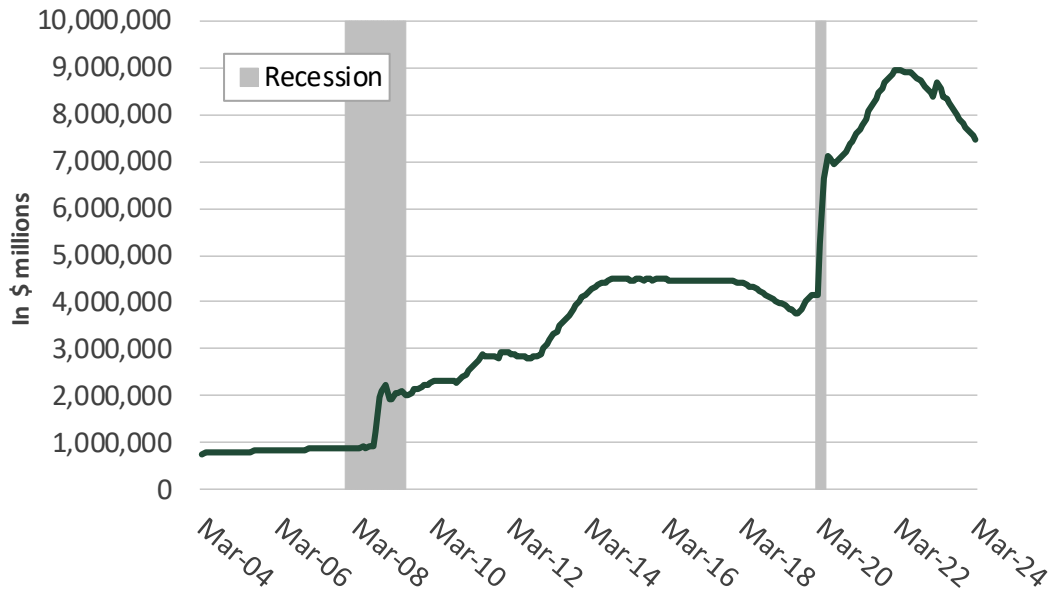


Source: US Department of Commerce

According to the third estimate, fourth quarter GDP increased at an annualized rate of 3.4%, revised up from the second estimate of 3.2%. The upward revision was due mainly to stronger personal consumption expenditures and nonresidential investment. GDP growth for the full year 2023 is estimated at 2.5%. The consensus projection calls for 2.0% growth in the first quarter and 2.2% growth for the full year 2024.

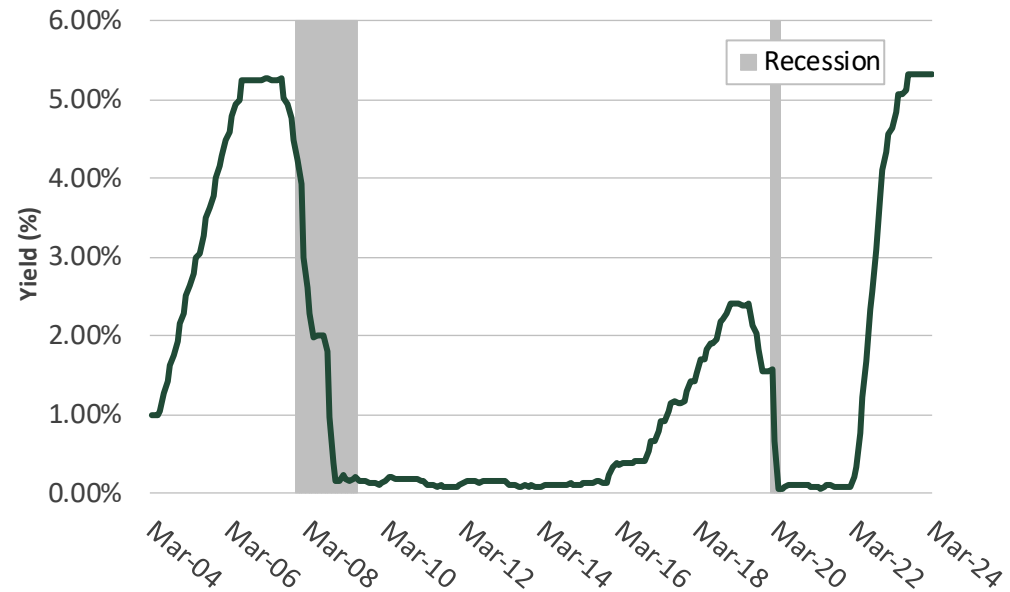
Federal Reserve

Federal Reserve Balance Sheet Assets



Source: Federal Reserve

Effective Federal Funds Rate

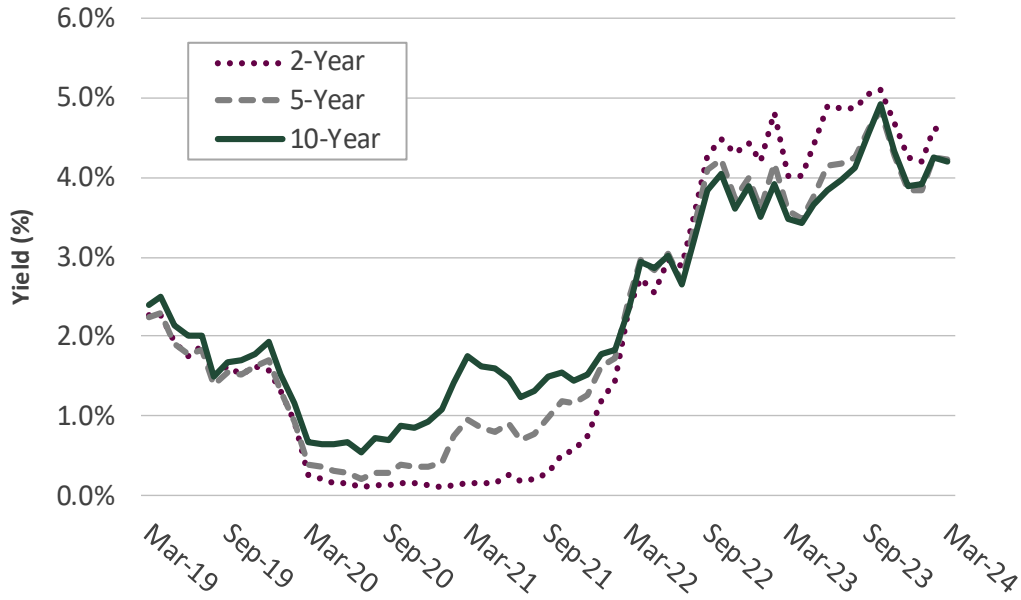


Source: Bloomberg

As expected at the March meeting, the Federal Open Market Committee voted unanimously to leave the federal funds rate unchanged at a target range of 5.25-5.50%. The FOMC Statement and Summary of Economic Projections (SEP) was minimally changed from January. The Fed assesses the progress to achieving its employment and inflation goals are moving into better balance, yet changes to monetary policy remain data dependent. For 2024, the March SEP showed stronger real GDP growth outlook of 2.1% from 1.4% in December as labor market and consumer data have been resilient. Core inflation projections nudged up from 2.4% to 2.6%. The median projection for the Federal Funds rate by the end of the year remained the same at 4.625%, implying three 0.25% cuts in 2024, three cuts in 2025 and three cuts in 2026. We believe the FOMC will loosen monetary policy in mid-2024 as inflation and economic growth continue to moderate. Since the Fed began its Quantitative Tightening campaign in June 2022, securities holdings have declined by over \$1.5T to approximately \$7.5T.

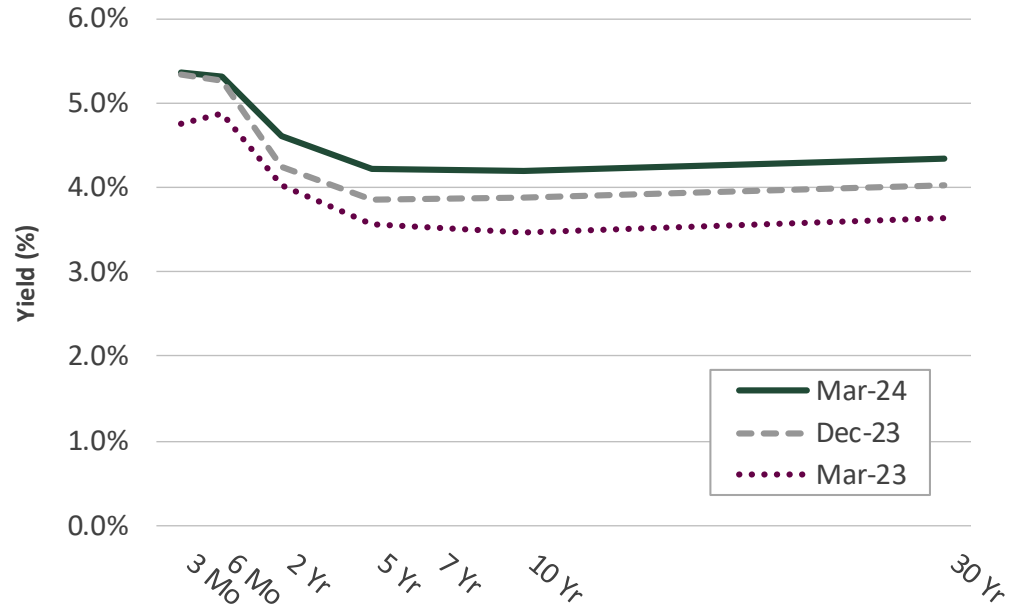
Bond Yields

US Treasury Note Yields



Source: Bloomberg

US Treasury Yield Curve



Source: Bloomberg

At the end of March, the 2-year Treasury yield was 59 basis point higher, and the 10-Year Treasury yield was 73 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -42 basis points at March month-end versus -37 basis points at February month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries widened to -117 basis points in March from -113 basis points in February.



Section 2 | Account Profile

Investment Objectives

The investment objectives for the City of Pittsburg, in order of priority, are to provide safety to ensure the preservation of capital in the overall portfolio, provide sufficient liquidity for cash needs and a market rate of return consistent with the investment program.

Chandler Asset Management Performance Objective

The performance objective for the portfolio is to earn a total rate of return through a market cycle that is equal to or above the return on the benchmark index.

Strategy

In order to achieve these objectives, the portfolio invests in high quality fixed income securities consistent with the City's investment policy and California Government Code.

City of Pittsburg Managed Consolidated

This portfolio is a consolidation of assets managed by Chandler Asset Management. Assets managed by Chandler Asset Management are in full compliance with state law and Client's investment policy. Chandler relies on City to provide accurate information for reporting assets and producing this compliance statement.

Category	Standard	Comment
U.S. Treasuries	No Limitation; Full faith and credit of the U.S. are pledged for the payment of principal and interest	Complies
Federal Agencies	30% max per Agency/GSE issuer; 20% max agency callable securities; Federal agency or U.S. government-sponsored enterprise obligations, participations, or other instruments, including those issued by or fully guaranteed as to principal and interest by federal agencies or U.S. government-sponsored enterprises.	Complies
Supranational Obligations	"AA" rating category or better by a NRSRO; 30% max; 10% max per issuer; USD denominated senior unsecured unsubordinated obligations; Issued or unconditionally guaranteed by IBRD, IFC, IADB	Complies
Municipal Securities (CA, Other States)	"A" rating category or better by a NRSRO; 30% max; 5% max per issuer; Obligations of the City, State of California and any local agency within the state; Bonds of any of the other 49 states in addition to California; Including bonds payable solely out of the revenues from a revenue-producing property owned, controlled, or operated by a state or by a department, board, agency, or authority of any of the other 49 states, in addition to California.	Complies
Corporate Medium Term Notes	"A" rating category or better by a NRSRO; 30% max; 5% max per issuer; Issuer is a corporation organized and operating within the U.S. or by depository institutions licensed by the U.S. or any state and operating within the U.S	Complies
Asset-Backed, Mortgage-Backed, Mortgage Pass-Through Securities, Collateralized Mortgage Obligations	"AA" rating category or better by a NRSRO; 20% max (combined ABS/MBS/CMO); 5% max per Asset-Backed or Commercial Mortgage security issuer; From issuers not defined in US Treasury and Federal Agencies of the Eligible Investments section of the policy	Complies
Negotiable Certificates of Deposit (NCD)	The amount of NCD insured up to the FDIC limit does not require any credit ratings; Any amount above FDIC insured limit must be issued by institutions with "A-1" short-term debt rating or higher by a NRSRO; or "A" long-term rating category or higher by a NRSRO; 30% max; 5% max per issuer; Issued by a nationally or state-chartered bank, or a federal or state association, a state or federal credit union, or by a federally-licensed or state-licensed branch of a foreign bank.	Complies
Time Deposits (Non-negotiable & Collateralized CD/TD)	"A" rated or one of the three highest rating categories by a NRSRO; 30% max; 5% max per issuer; 1 year max maturity; Non-negotiable time deposits that are FDIC insured or fully collateralized in financial institutions located in California, including US branches of foreign banks licensed to do business in California	Complies
Banker's Acceptances	"A-1" rated or highest short-term rating category by a NRSRO; 40% max; 5% max per issuer; 180 days max maturity	Complies
Commercial Paper	"A-1" short-term ratings or higher by a NRSRO; "A" long-term rating category or higher by a NRSRO, if any; 25% max; Under a provision sunseting on January 1, 2026, no more than 40% of the portfolio may be invested in Commercial Paper if the City's investment assets under management are greater than \$100 million; 5% max per issuer; 270 days max maturity; 10% max of the outstanding commercial paper of any single issuer; Issued by an entity that meets all the following conditions in either (1) or (2): 1. (a) organized and operating in the U.S. as a general corporation (b) has assets > \$500 million; (c) "A" rating category or higher by a NRSRO, if any debt 2. (a) organized within the U.S. as a special purpose corporation, trust, or limited liability company; (b) has program-wide credit enhancements including, but not limited to, overcollateralization, letters of credit, or a surety bond; (c) "A-1" rating category or higher by a NRSRO.	Complies

City of Pittsburg Managed Consolidated

This portfolio is a consolidation of assets managed by Chandler Asset Management. Assets managed by Chandler Asset Management are in full compliance with state law and Client's investment policy. Chandler relies on City to provide accurate information for reporting assets and producing this compliance statement.

Category	Standard	Comment
Money Market Mutual Funds	Registered with SEC under Investment Company Act of 1940; issued by diversified management companies and meet either of the following criteria: (i) Highest rating by two NRSROs; or (ii) Retained an investment adviser registered or exempt from SEC registration with > 5 years experience managing money market mutual funds with AUM >\$500 million; 20% max Money Market Funds; 10% max per Fund	Complies
Local Agency Investment Fund (LAIF)	Maximum amount permitted by LAIF; Not used by investment adviser	Complies
California Asset Management Program (CAMP)	Shares of beneficial interest issued by a joint powers authority pursuant to California Government Code; Not used by investment adviser	Complies
Repurchase Agreements	Primary government securities dealers rated in one of the three highest categories by two NRSROs; Counterparties should also have: i) short-term rating in the highest category; ii) \$25 billion minimum assets and \$350 million in capital size; iii) 5 years audited financial results; iv) strong reputation; 15% max; 5% max per issuer; 90 days max maturity; 102% collateralized with U.S. Treasury or Federal Agency securities; Not used by investment adviser	Complies
Prohibited	Investments not described in the policy, including but not limited to: Common stocks, Futures contracts, Options, Inverse floaters, Range notes, Mortgage derived Interest-only strips, or any security that could result in zero interest accrual securities if held to maturity; Purchase of any security not listed in Section 8-Eligible Investments of the Investment Policy, unless approved by the City Council	Complies
Max Per Issuer	5% of portfolio per issuer unless otherwise specified in the policy	Complies
Maximum Maturity	5 years, except as otherwise stated in the policy	Complies

Portfolio Characteristics

As of March 31, 2024

City of Pittsburgh

	03/31/24		12/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	1.85	2.04	2.02
Average Modified Duration	1.76	1.79	1.76
Average Purchase Yield	n/a	3.18%	2.95%
Average Market Yield	4.73%	4.95%	4.66%
Average Quality**	AA+	AA+	AA/Aa1
Total Market Value***		71,118,292	70,792,498

*ICE BofA 1-3 Yr US Treasury & Agency Index

**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

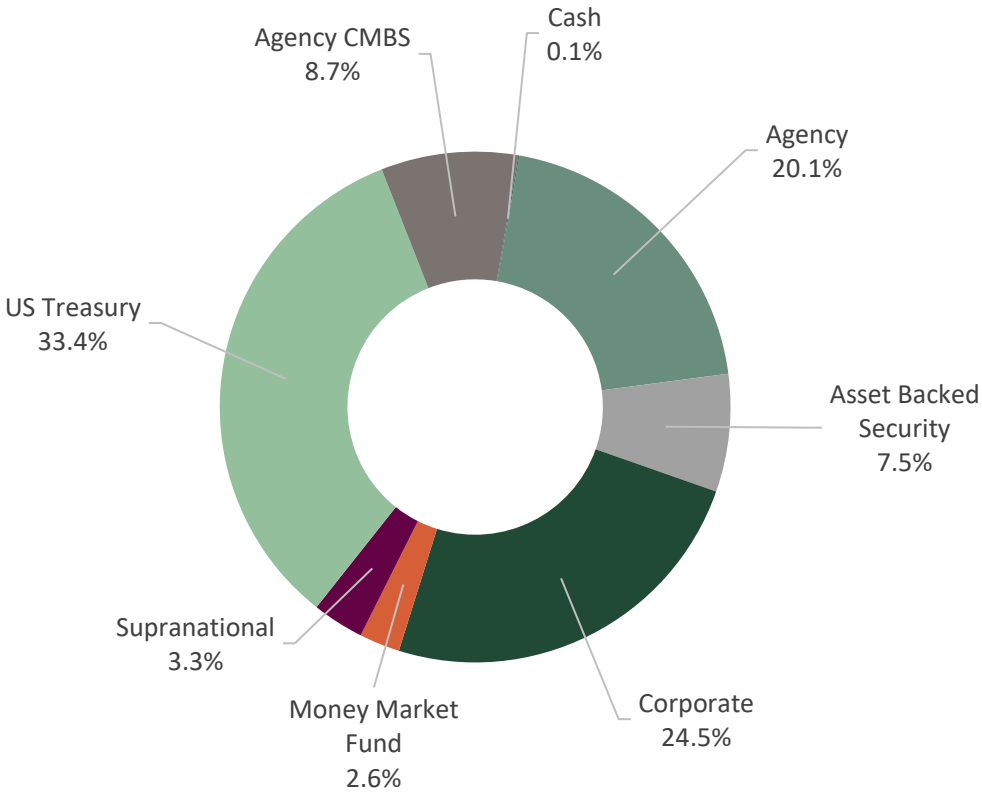
***Excludes accrued interest

Sector Distribution

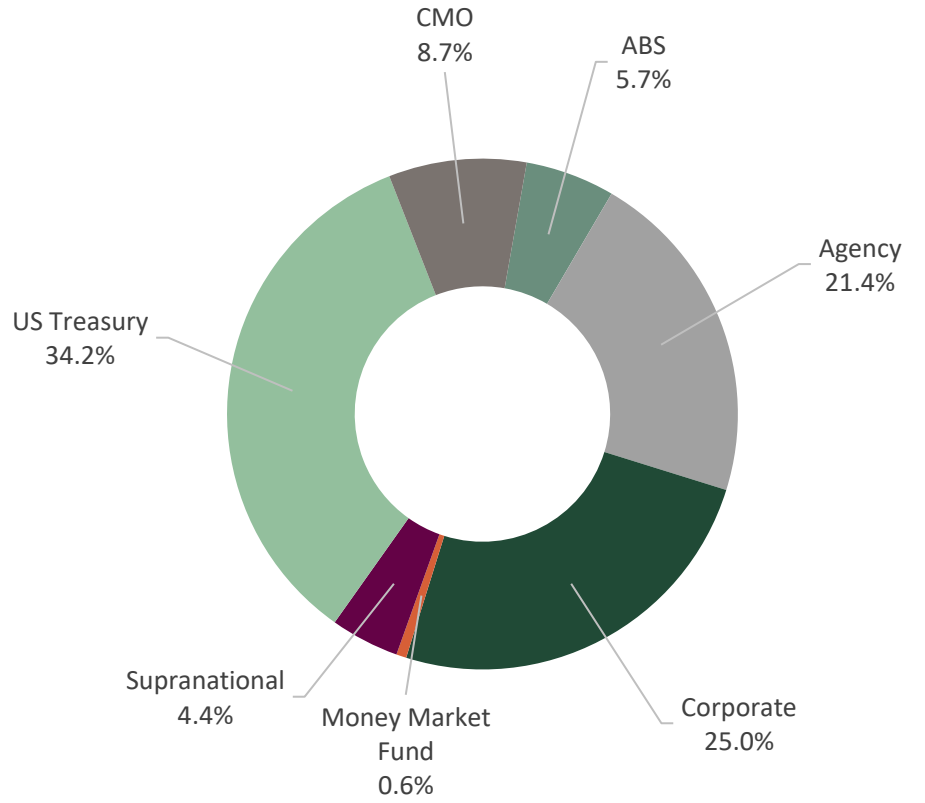
As of March 31, 2024

City of Pittsburgh

March 31, 2024



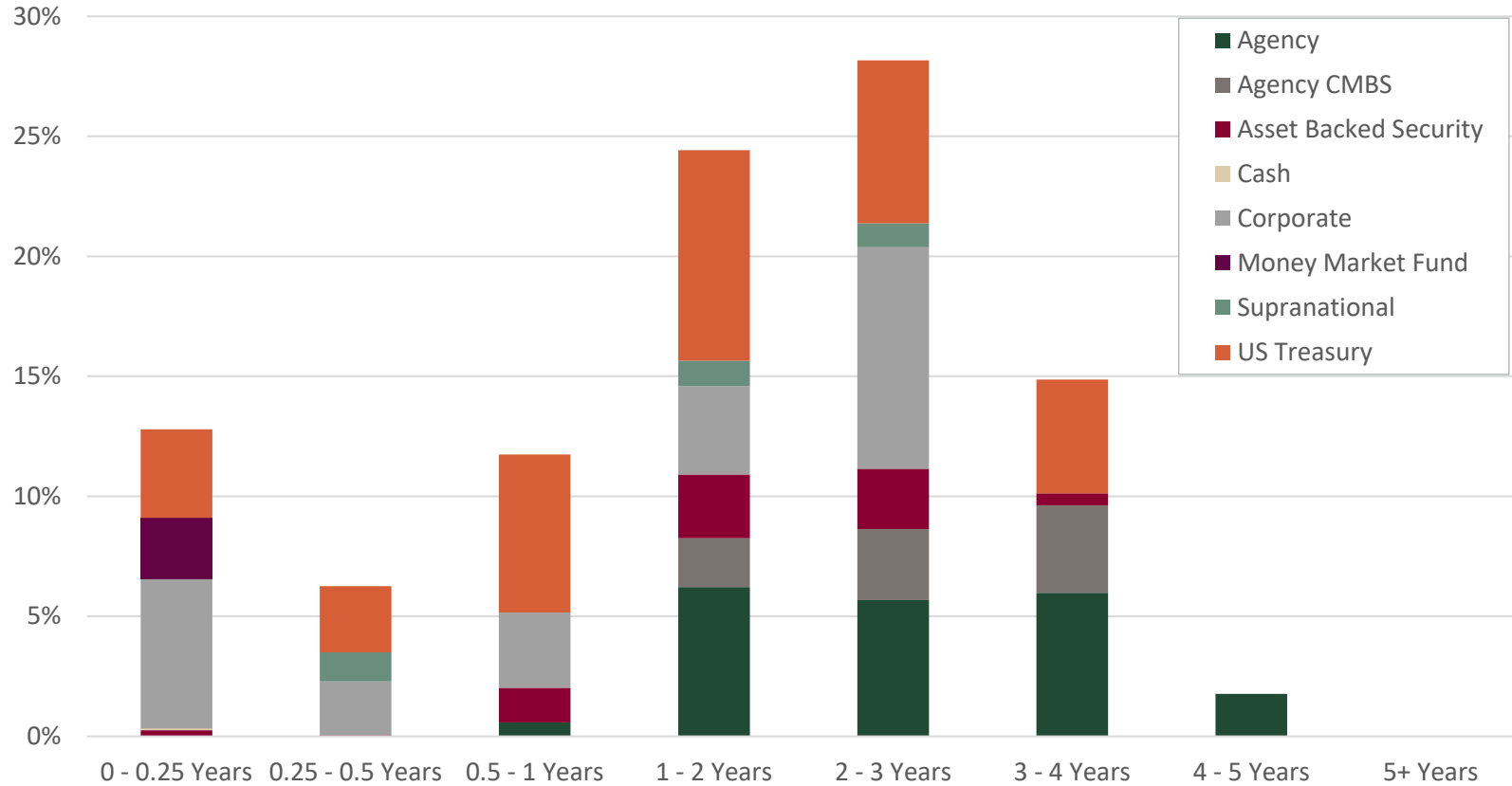
December 31, 2023



Duration Allocation

As of March 31, 2024

City of Pittsburg



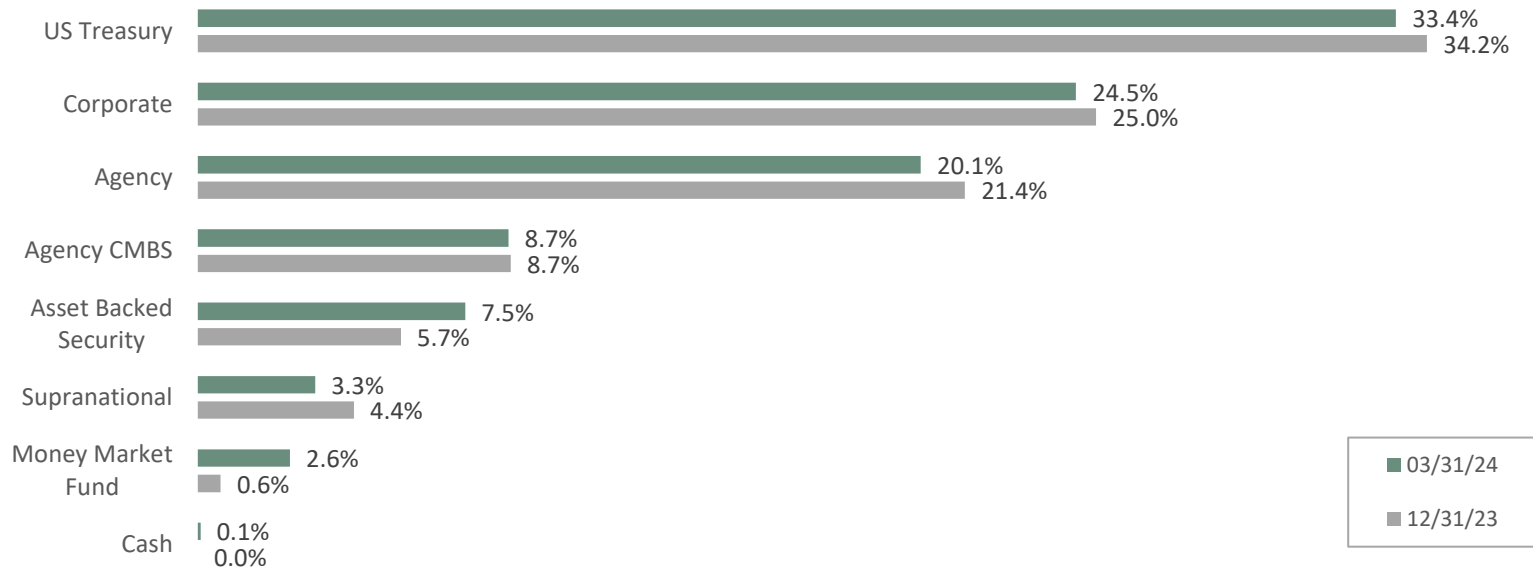
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/24	12.8%	6.3%	11.7%	24.4%	28.2%	14.9%	1.8%	0.0%

Portfolio Allocation & Duration Changes

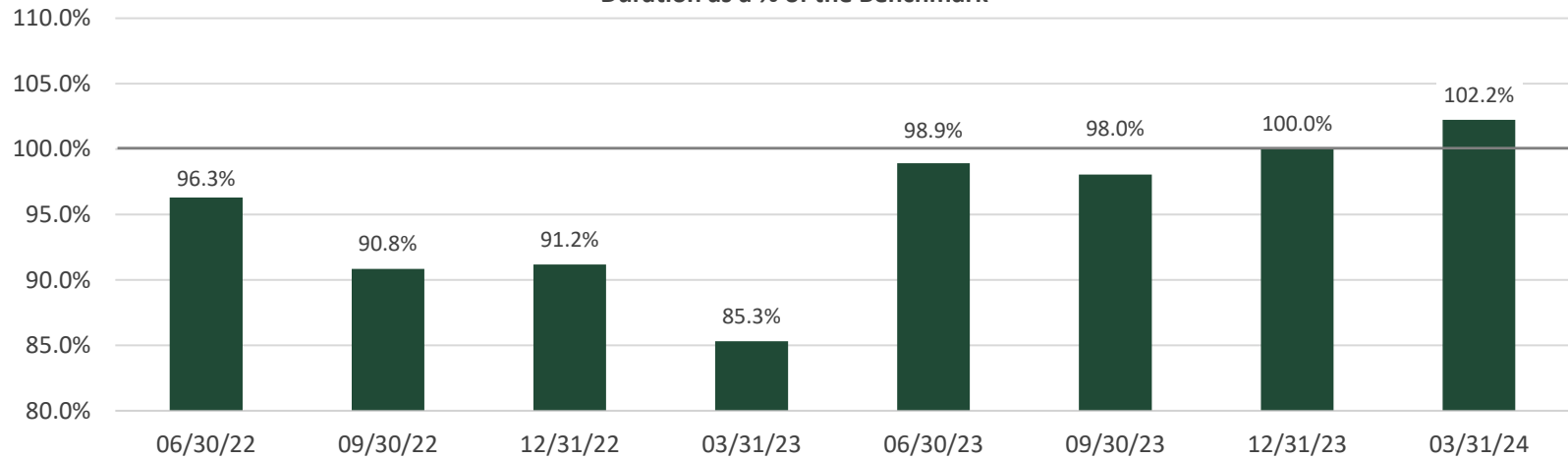
As of March 31, 2024

City of Pittsburgh

Portfolio Allocation



Duration as a % of the Benchmark



Benchmark: ICE BofA 1-3 Yr US Treasury & Agency Index

City of Pittsburgh – Account #10607

Issue Name	Investment Type	S&P Rating	Moody Rating	% Portfolio
US Treasury	US Treasury	AA+	Aaa	33.37%
Federal Farm Credit Bank	Agency	AA+	Aaa	10.06%
Federal Home Loan Bank	Agency	AA+	Aaa	8.82%
Federal Home Loan Mortgage Corp	Agency CMBS	AA+	Aaa	7.63%
Wells Fargo Advantage Govt Money Market Fund	Money Market Fund	AAAm	Aaa	2.57%
Inter-American Dev Bank	Supranational	AAA	Aaa	2.29%
Royal Bank of Canada	Corporate	A	A1	1.63%
Cisco Systems	Corporate	AA-	A1	1.41%
Home Depot	Corporate	A	A2	1.39%
JP Morgan ABS	Asset Backed Security	AAA	NR	1.38%
Federal National Mortgage Association	Agency	AA+	Aaa	1.31%
Deere & Company	Corporate	A	A1	1.29%
Toronto Dominion Holdings	Corporate	A	A1	1.05%
Amazon.com Inc	Corporate	AA	A1	1.04%
Mass Mutual Insurance	Corporate	AA+	Aa3	1.04%
Bank of Montreal Chicago	Corporate	A-	A2	1.04%
Apple Inc	Corporate	AA+	Aaa	1.03%
Chubb Corporation	Corporate	A	A3	1.03%
Federal Home Loan Mortgage Corp	Agency CMBS	AAA	Aaa	1.00%
Honeywell Corp	Corporate	A	A2	1.00%
International Finance Corp	Supranational	AAA	Aaa	1.00%
Caterpillar Inc	Corporate	A	A2	1.00%
Honda ABS	Asset Backed Security	AAA	Aaa	0.94%
Toyota Motor Corp	Corporate	A+	A1	0.91%
JP Morgan Chase & Co	Corporate	A-	A1	0.83%
Northern Trust Corp	Corporate	A+	A2	0.83%
MasterCard Inc	Corporate	A+	Aa3	0.82%
Paccar Financial	Corporate	A+	A1	0.78%
Bank of America Corp	Corporate	A-	A1	0.76%
State Street Bank	Corporate	A	A1	0.75%
GM Financial Securitized Term Auto Trust	Asset Backed Security	NA	Aaa	0.73%
Bank of America Corp	Corporate	A+	Aa1	0.71%
Bank of New York	Corporate	A	A1	0.71%
American Express ABS	Asset Backed Security	AAA	NA	0.70%
Target Corp	Corporate	A	A2	0.69%
Duke Energy Field Services	Corporate	A	Aa3	0.68%
John Deere ABS	Asset Backed Security	NA	Aaa	0.66%
Toyota ABS	Asset Backed Security	AAA	Aaa	0.52%

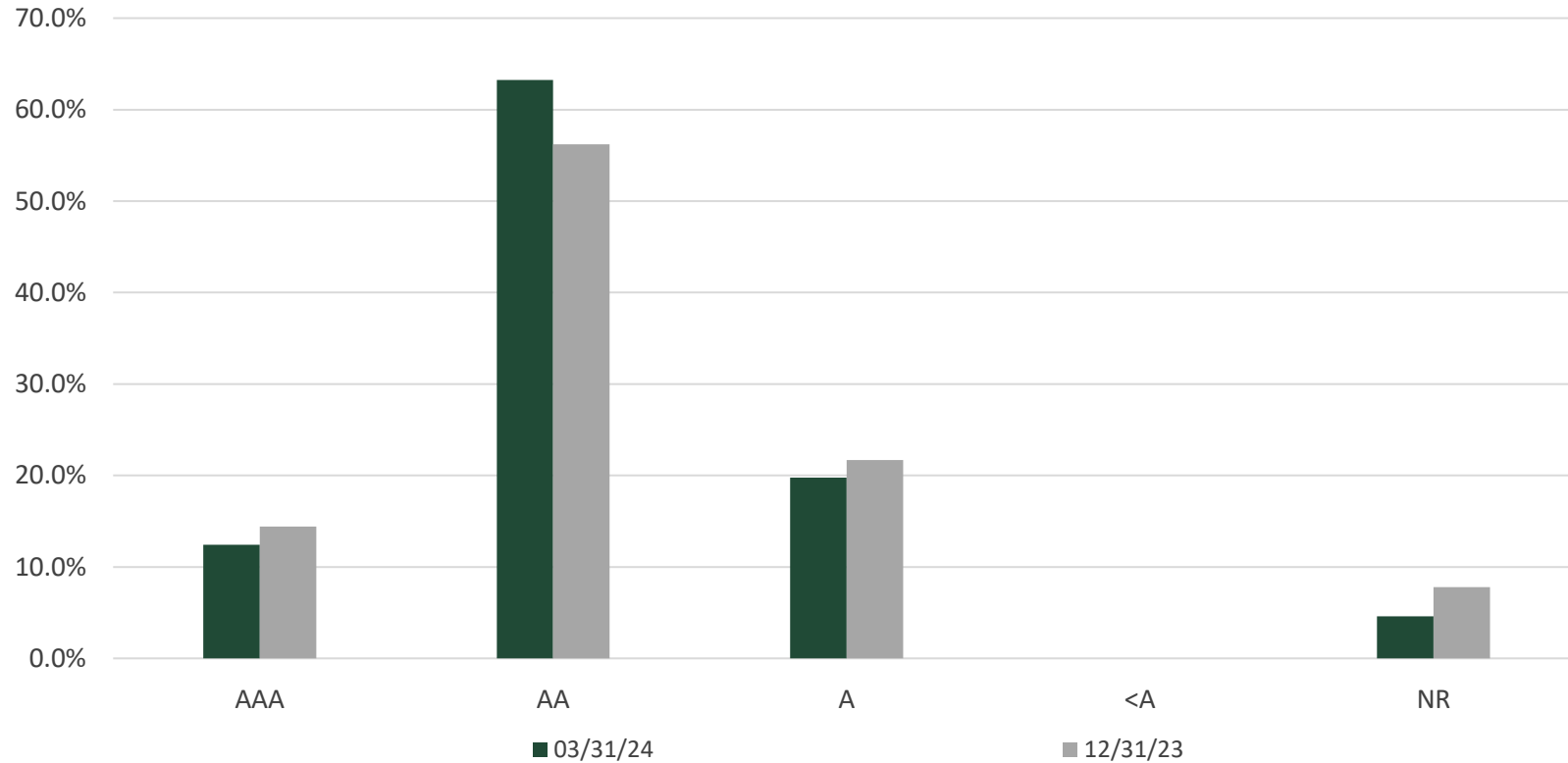
City of Pittsburg – Account #10607

Issue Name	Investment Type	S&P Rating	Moody Rating	% Portfolio
Morgan Stanley	Corporate	A+	Aa3	0.49%
Honda ABS	Asset Backed Security	NA	Aaa	0.48%
State Street Bank	Corporate	A	NA	0.46%
Toyota ABS	Asset Backed Security	AAA	NA	0.41%
Hyundai Auto Receivables	Asset Backed Security	AAA	NA	0.40%
Pepsico Inc	Corporate	A+	A1	0.40%
Hyundai Auto Lease Securitization	Asset Backed Security	AAA	NA	0.36%
United Health Group Inc	Corporate	A+	A2	0.35%
Wal-Mart Stores	Corporate	AA	Aa2	0.21%
BMW ABS	Asset Backed Security	AAA	Aaa	0.21%
GM Financial Automobile Leasing Trust	Asset Backed Security	AAA	NA	0.19%
BMW ABS	Asset Backed Security	AAA	NA	0.19%
Honda ABS	Asset Backed Security	AAA	NA	0.19%
Salesforce.com Inc	Corporate	A+	A1	0.16%
Account Receivable Payable	Cash	AAA	Aaa	0.08%
Toyota ABS	Asset Backed Security	NA	Aaa	0.05%
TOTAL				100%

Quality Distribution

As of March 31, 2024

City of Pittsburg March 31, 2024 vs. December 31, 2023



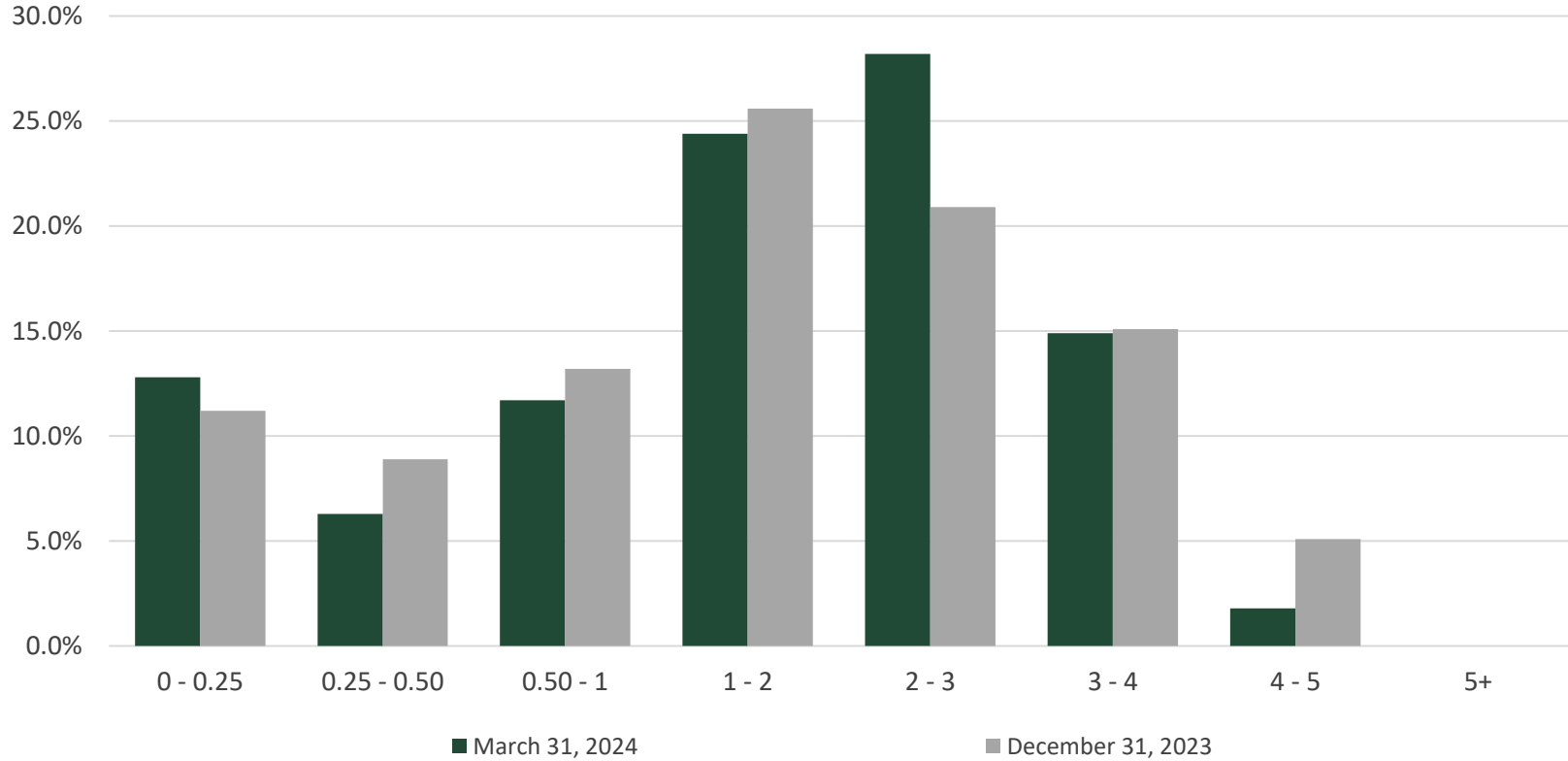
	AAA	AA	A	<A	NR
03/31/24	12.4%	63.2%	19.7%	0.0%	4.6%
12/31/23	14.4%	56.2%	21.7%	0.0%	7.8%

Source: S&P Ratings

Duration Distribution

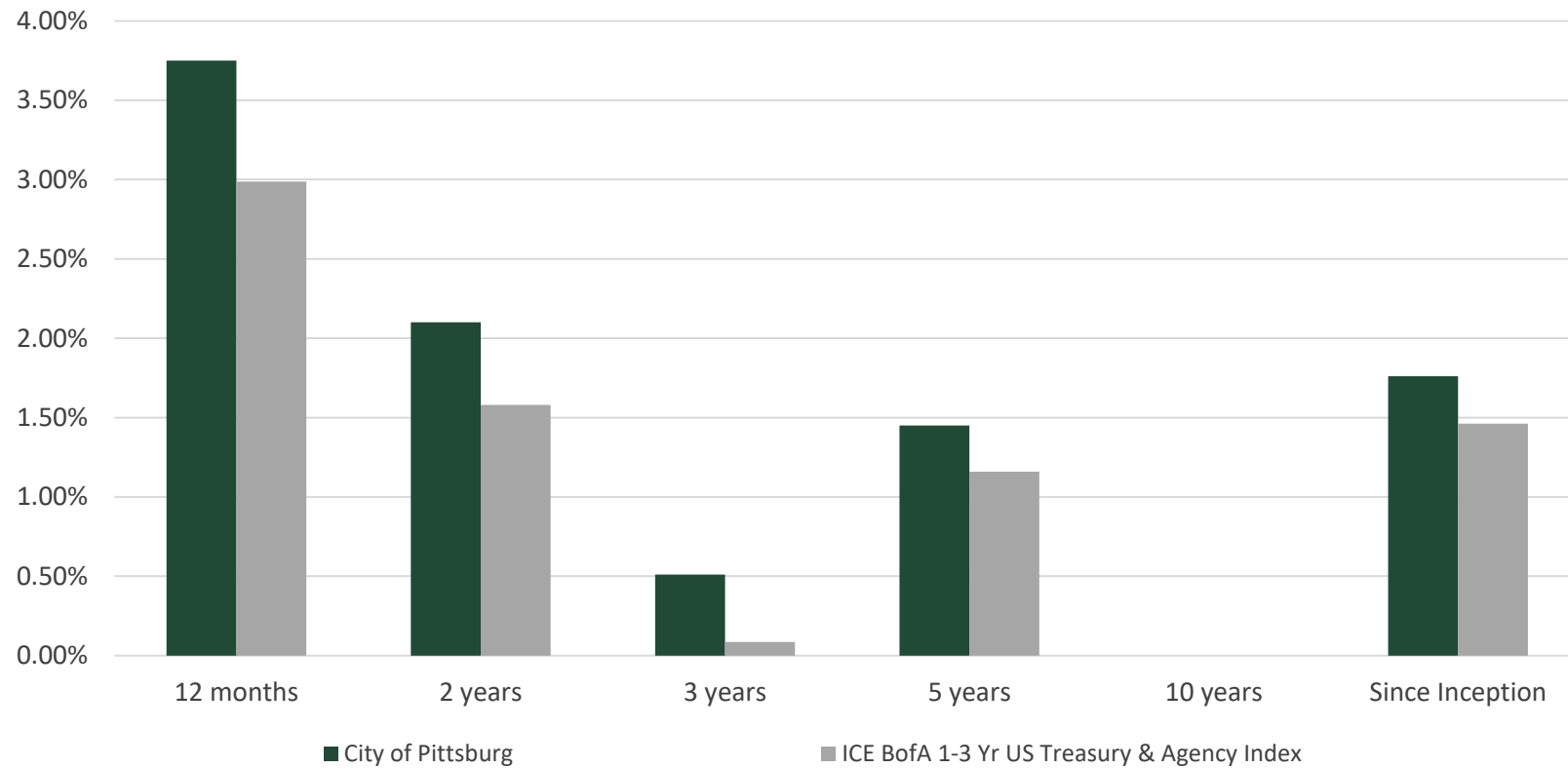
As of March 31, 2024

City of Pittsburgh
March 31, 2024 vs. December 31, 2023



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/24	12.8%	6.3%	11.7%	24.4%	28.2%	14.9%	1.8%	0.0%
12/31/23	11.2%	8.9%	13.2%	25.6%	20.9%	15.1%	5.1%	0.0%

City of Pittsburgh Total Rate of Return Annualized Since Inception July 31, 2018



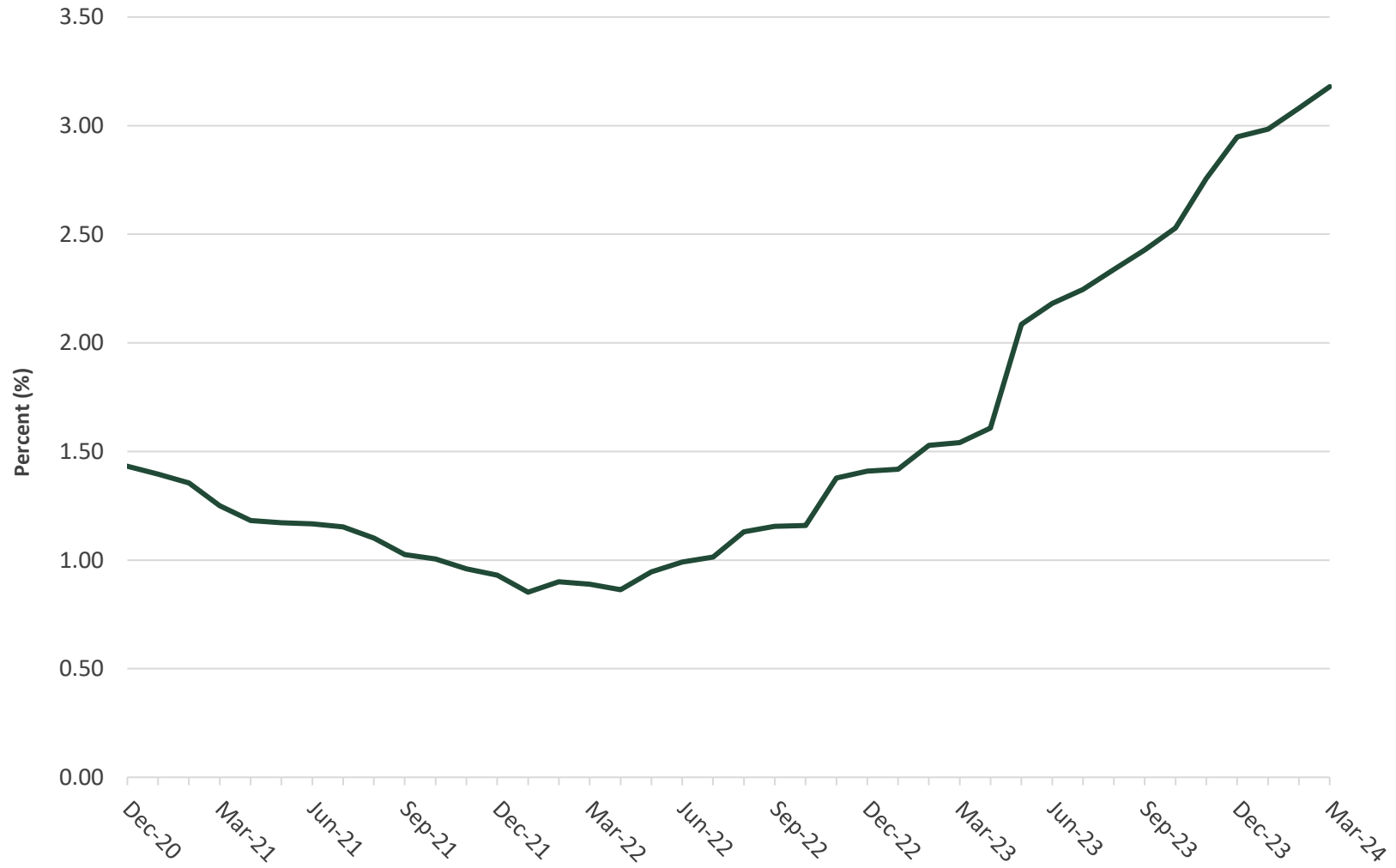
TOTAL RATE OF RETURN	Annualized							Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years		
City of Pittsburgh	0.52%	3.75%	2.10%	0.51%	1.45%	N/A	1.76%	
ICE BofA 1-3 Yr US Treasury & Agency Index	0.30%	2.99%	1.58%	0.09%	1.16%	N/A	1.46%	

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

Historical Average Purchase Yield

As of March 31, 2024

City of Pittsburgh
Purchase Yield as of 03/31/24 = 3.18%



City of Pittsburgh Liquidity

	03/31/24 Portfolio	12/31/23 Portfolio
Average Maturity (yrs)	0.38	0.38
Modified Duration	0.37	0.37
Average Purchase Yield	5.43%	5.52%
Average Market Yield	5.31%	5.36%
Average Quality*	AAA	AAA/Aaa
Total Market Value**	28,477,144	28,128,949

*Portfolio is S&P and Moody's, respectively.

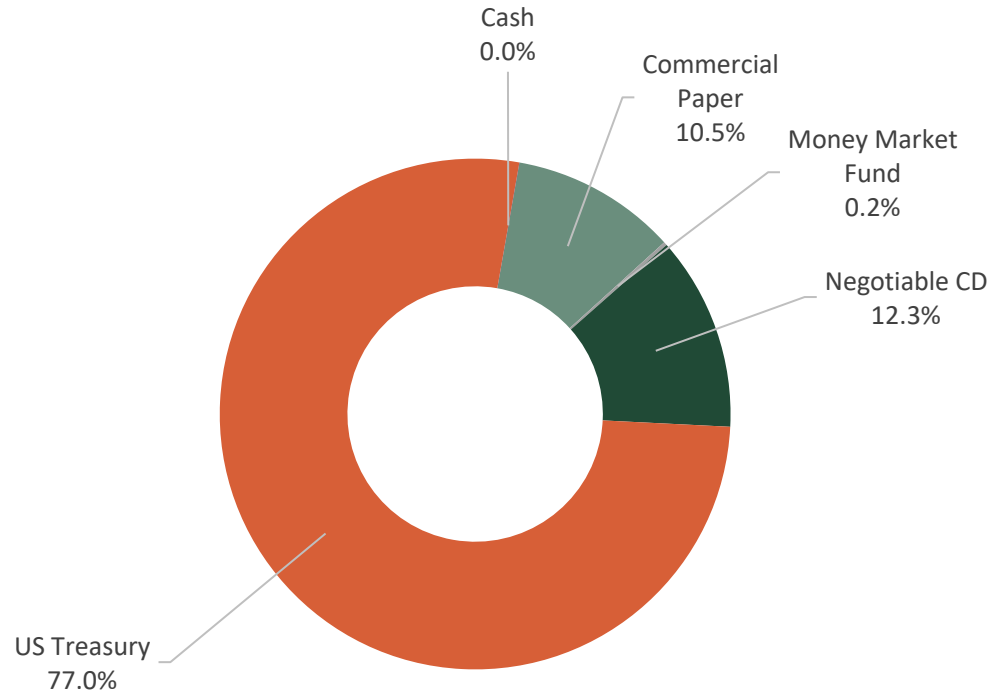
**Excludes accrued interest

Sector Distribution

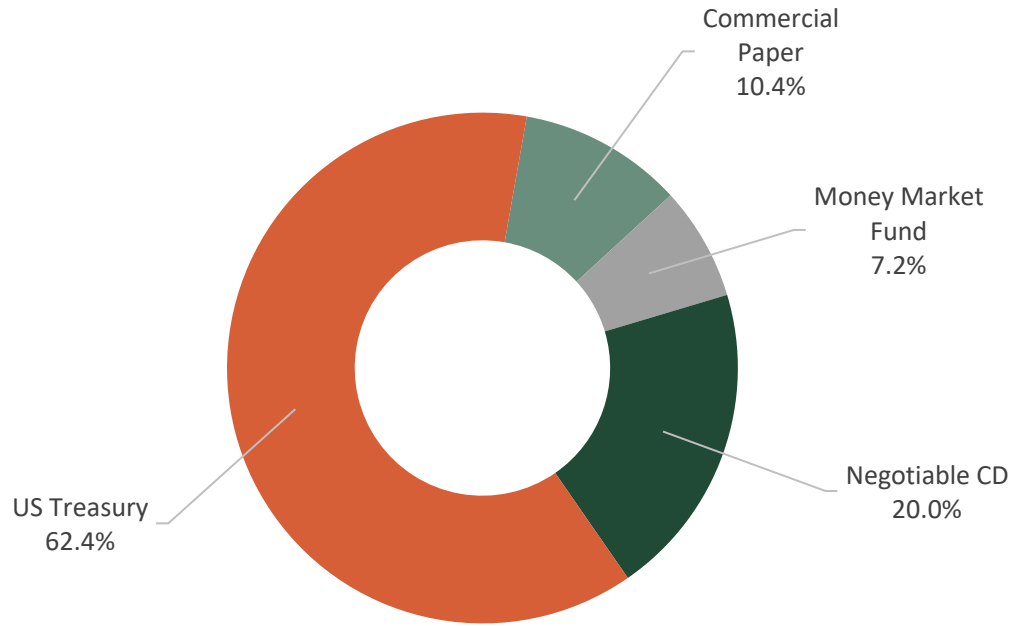
As of March 31, 2024

City of Pittsburgh Liquidity

March 31, 2024



December 31, 2023



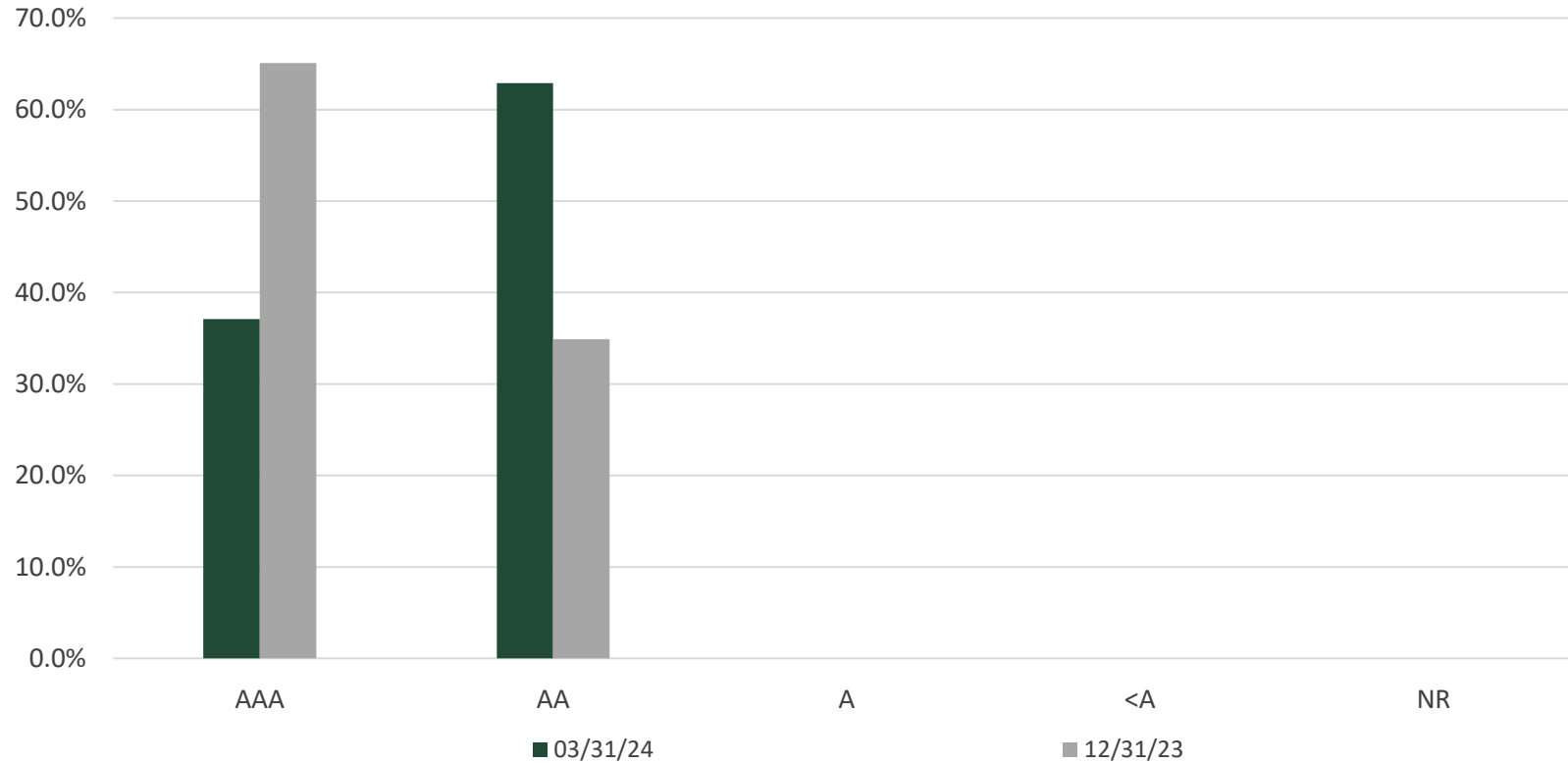
City of Pittsburg Liquidity – Account #10617

Issue Name	Investment Type	S&P Rating	Moody Rating	% Portfolio
US Treasury	US Treasury	AA+	Aaa	76.97%
Cooperatieve Rabobank UA	Negotiable CD	A-1	P-1	7.04%
MUFG Bank Ltd/NY	Commercial Paper	A-1	P-1	7.01%
Toronto Dominion Holdings	Negotiable CD	A-1+	P-1	5.27%
Toyota Motor Corp	Commercial Paper	A-1+	P-1	3.48%
Wells Fargo Advantage Govt Money Market Fund	Money Market Fund	AAAm	Aaa	0.22%
Account Receivable Payable	Cash	AAA	Aaa	0.01%
TOTAL				100%

Quality Distribution

As of March 31, 2024

City of Pittsburgh Liquidity March 31, 2024 vs. December 31, 2023



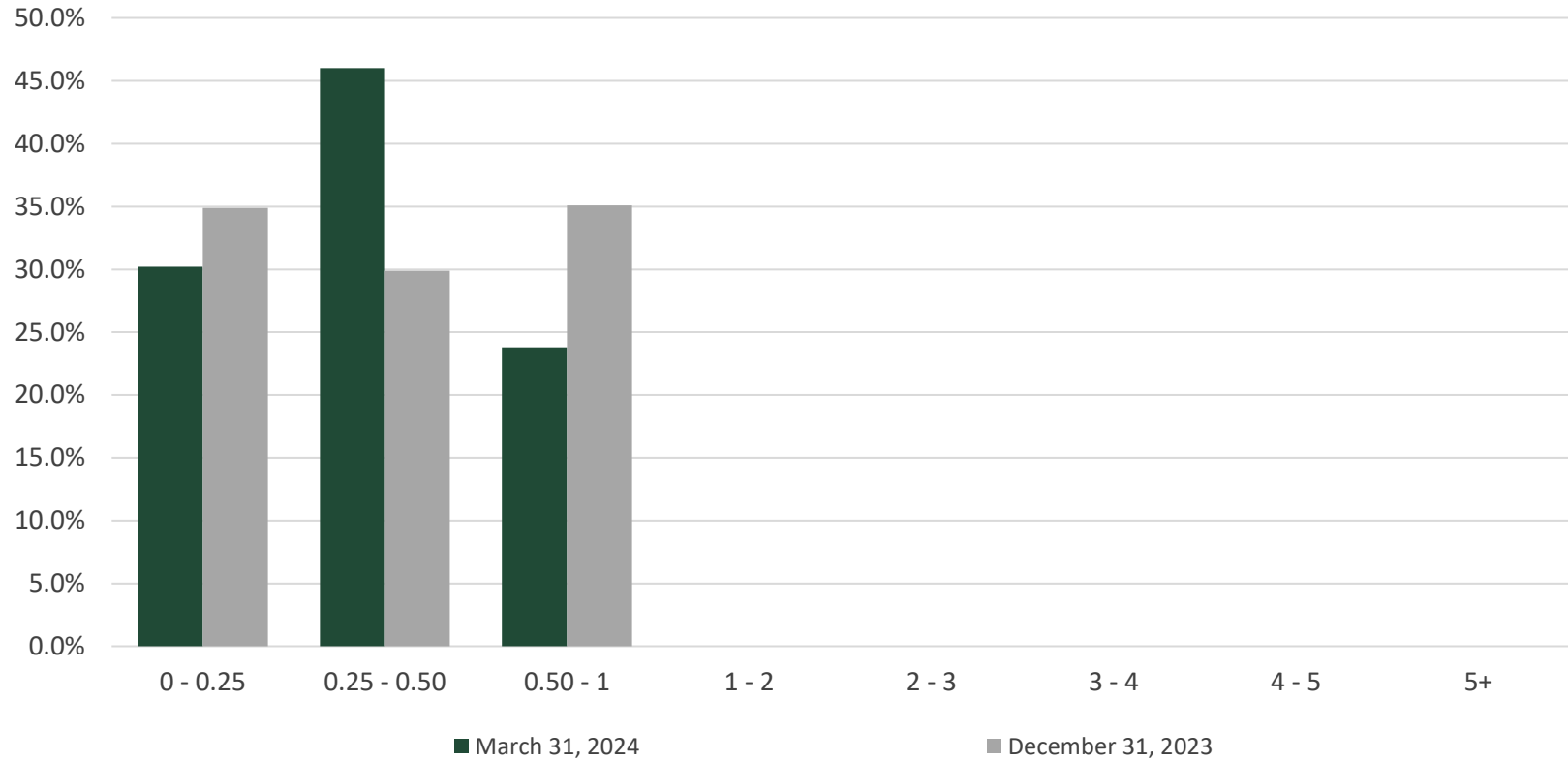
	AAA	AA	A	<A	NR
03/31/24	37.1%	62.9%	0.0%	0.0%	0.0%
12/31/23	65.1%	34.9%	0.0%	0.0%	0.0%

Source: S&P Ratings

Duration Distribution

As of March 31, 2024

City of Pittsburgh Liquidity
March 31, 2024 vs. December 31, 2023

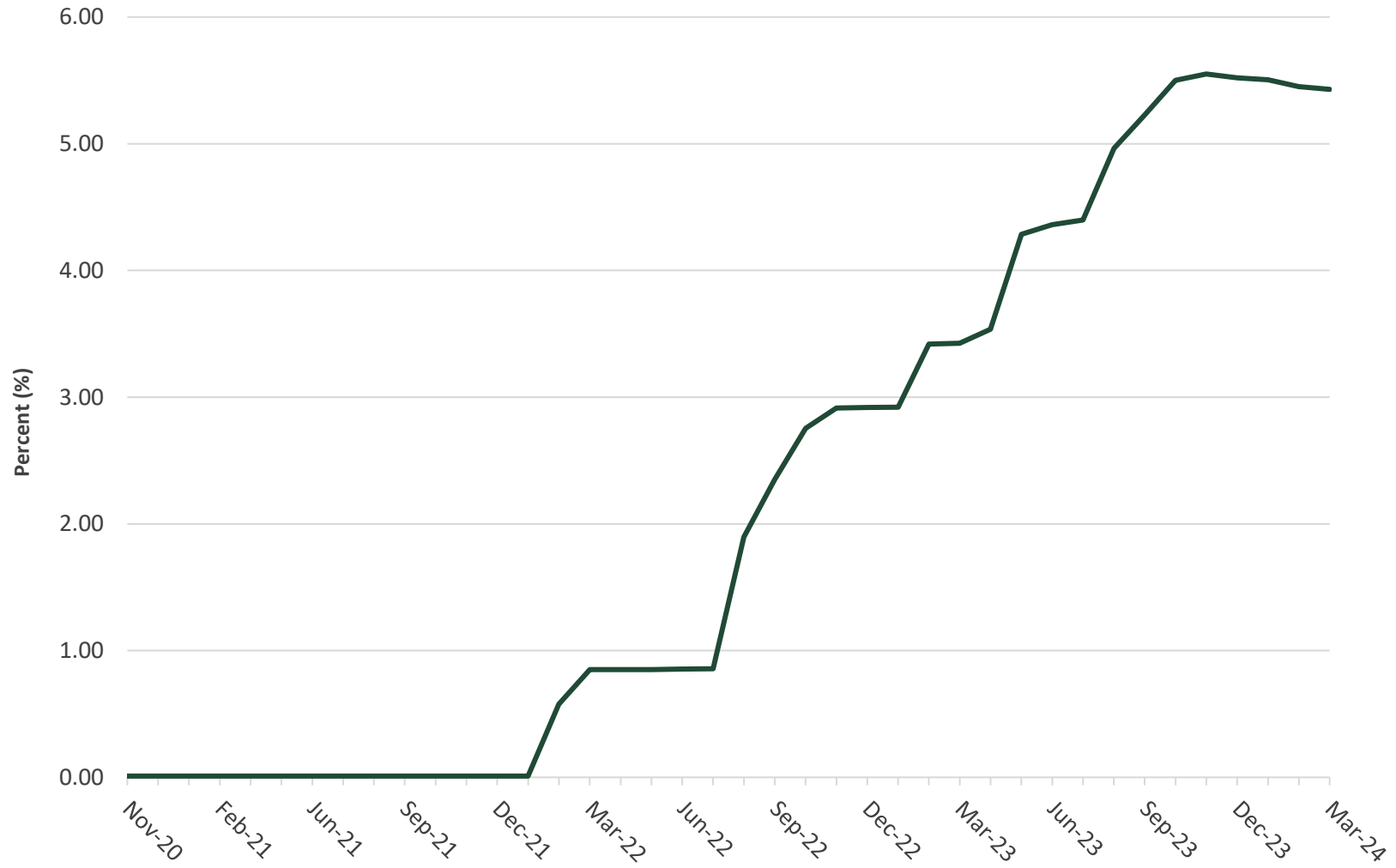


	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/24	30.2%	46.0%	23.8%	0.0%	0.0%	0.0%	0.0%	0.0%
12/31/23	34.9%	29.9%	35.1%	0.0%	0.0%	0.0%	0.0%	0.0%

Historical Average Purchase Yield

As of March 31, 2024

City of Pittsburg Liquidity
Purchase Yield as of 03/31/24 = 5.43%





Section 3 | Consolidated Information

Account Structure

As of March 31, 2024

	Original Cost	Market Value	% of Portfolio
Funds Managed Internally			
Cash Equivalents	21,324,367.04	21,324,367.04	8.63%
Investment Pools	41,340,448.55	41,100,312.92	16.63%
Additional Bonded Debt Funds	78,964,687.87	78,969,517.01	31.96%
Total	141,629,503.46	141,394,196.97	57.22%
Funds Managed by City's Investment Advisor			
Operating Funds	99,852,397.35	99,540,543.30	40.28%
Bond Managed Reserve	2,967,174.43	2,982,889.87	1.21%
Total	102,819,571.78	102,523,433.17	41.49%
City's Section 115 Trust			
Section 115 Trust	3,013,199.05	3,203,290.05	1.30%
Total	3,013,199.05	3,203,290.05	1.30%
Total City Funds	247,462,274.29	247,120,920.19	100.00%

*Market value changes daily and is subject to a number of economic forces, including supply and demand, and can incur unrealized gains and losses.

Sector Allocation

As of March 31, 2024

Security Type	Original Cost	Market Value	% of Portfolio	Average Maturity	Average Yield
Operating Funds					
Cash Equivalents ¹	\$21,324,367.04	21,324,367.04	13.17%	1	N/A
Money Market Funds	1,894,482.21	1,894,482.21	1.17%	1	4.92%
Investment Pools ²	41,340,448.55	41,100,312.92	25.38%	1	N/A
Total Liquidity	64,559,297.80	64,319,162.17	39.71%	1	4.92%
U.S. Treasury Notes	45,687,107.89	45,653,127.78	28.19%	234	1.56%
Federal Agency Securities	14,404,330.25	14,323,008.10	8.84%	1044	4.07%
Negotiable Certificates of Deposit	3,499,981.55	3,505,809.50	2.16%	190	5.79%
Medium-Term Corporate Notes	17,618,514.05	17,393,865.53	10.74%	533	2.85%
Asset-Backed Securities	5,328,081.55	5,296,123.70	3.27%	1186	4.13%
Commercial Paper	2,882,872.22	2,987,316.00	1.84%	26	5.83%
Supranationals	2,351,445.60	2,328,505.42	1.44%	624	3.01%
Collateralized Mortgage Obligations	6,185,582.03	6,158,305.05	3.80%	1051	4.16%
Total Securities	97,957,915.14	97,646,061.09	60.29%	510	2.78%
Total Operating Funds	162,517,212.94	161,965,223.26	100.00%	308	1.73%
Bonded Debt Funds					
Pittsburg Pension Bond	1,797,904.03	1,813,086.64	2.21%	128	5.35%
Pittsburg AD Auto Mall	354,018.35	354,551.18	0.43%	128	5.29%
Pittsburg AD Vista DM	815,252.05	815,252.05	0.99%	1	5.08%
Additional Bonded Debt Funds ³	\$78,964,687.87	\$78,969,517.01	96.36%	N/A	N/A
Total Bonded Debt Funds	81,931,862.30	81,952,406.88	100.00%	93	5.27%
Section 115 Trust					
Equity Mutual Fund ²	\$3,013,199.05	\$3,203,290.05	100.00%	N/A	N/A
Total Section 115 Trust Funds	3,013,199.05	3,203,290.05	100.00%	N/A	N/A
Total City Funds	247,462,274.29	247,120,920.19			

^{1,2}Funds not managed by City's investment adviser; ³Bonded Debt Funds not managed, nor tracked by City's investment adviser

*Market value changes daily and is subject to a number of economic forces, including supply and demand, and can incur unrealized gains and losses.



Section 4 | Portfolio Holdings

HOLDINGS REPORT



City of Pittsburg | Account #10607 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
ABS									
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	9,134.97	02/17/2021 0.37%	9,134.80 9,134.96	99.43 4.70%	9,082.73 0.69	0.01% (52.22)	Aaa/NA AAA	1.06 0.15
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	35,950.34	02/02/2021 0.27%	35,943.66 35,949.11	99.49 4.63%	35,767.09 4.15	0.05% (182.02)	Aaa/NA AAA	1.12 0.14
02582JIT8	AMXCA 2022-2 A 05/17/2027	510,000.00	05/17/2022 3.42%	509,887.19 509,938.76	97.93 5.33%	499,463.81 768.40	0.70% (10,474.95)	NA/AAA AAA	1.12 1.60
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	136,601.37	05/03/2022 3.45%	136,587.12 136,596.40	99.65 5.17%	136,126.31 142.75	0.19% (470.09)	NA/AAA AAA	1.22 0.17
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	36,180.38	03/02/2021 0.37%	36,173.43 36,178.52	98.74 5.84%	35,725.89 5.79	0.05% (452.63)	Aaa/NA AAA	1.46 0.28
43815EAC8	HAROT 2021-3 A3 0.41 11/18/2025	137,450.75	08/17/2021 0.41%	137,448.74 137,450.08	97.96 5.93%	134,647.07 20.35	0.19% (2,803.02)	NA/AAA AAA	1.64 0.52
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	100,519.46	11/16/2021 0.89%	100,498.27 100,511.19	97.56 5.98%	98,069.77 24.57	0.14% (2,441.42)	Aaa/NA AAA	1.81 0.67
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	105,269.17	07/13/2021 0.52%	105,259.78 105,265.72	97.64 5.58%	102,789.85 24.33	0.14% (2,475.87)	Aaa/NA AAA	1.96 0.53
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	97,801.90	11/09/2021 0.95%	97,799.82 97,801.27	97.44 6.15%	95,298.17 30.86	0.13% (2,503.10)	NA/AAA AAA	2.04 0.72
44935FAD6	HART 2021-C A3 0.74 05/15/2026	183,076.28	07/27/2022 3.67%	174,887.90 178,815.73	97.77 6.00%	178,992.12 60.21	0.25% 176.39	NA/AAA AAA	2.12 0.66
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	154,879.77	05/10/2022 3.23%	154,871.72 154,875.54	98.48 5.71%	152,531.64 82.86	0.21% (2,343.90)	Aaa/AAA NA	2.40 0.93
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	159,700.43	03/10/2022 2.34%	159,665.10 159,682.34	97.90 5.74%	156,347.14 164.67	0.22% (3,335.20)	Aaa/NA AAA	2.46 0.77
448977AD0	HART 2022-A A3 2.22 10/15/2026	108,925.44	05/02/2022 3.40%	106,270.39 107,524.25	97.85 6.00%	106,583.99 107.47	0.15% (940.26)	NA/AAA AAA	2.54 0.91
448988AD7	HALST 24A A3 5.02 03/15/2027	255,000.00	01/17/2024 5.03%	254,951.68 254,954.55	99.52 5.57%	253,765.39 568.93	0.36% (1,189.16)	NA/AAA AAA	2.96 1.87
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	165,000.00	07/06/2022 3.93%	164,998.86 164,999.38	98.40 5.79%	162,357.44 250.25	0.23% (2,641.94)	Aaa/NA AAA	3.04 1.32
161571HS6	CHAIT 2022-1 A 3.97 09/15/2027	1,000,000.00	05/11/2023 4.28%	993,945.31 995,176.12	98.28 5.25%	982,815.60 1,764.44	1.38% (12,360.52)	NR/AAA AAA	3.46 1.90
05592XAD2	BMWOT 2023-A A3 5.47 02/25/2028	135,000.00	07/11/2023 5.47%	134,976.08 134,979.75	100.41 5.49%	135,553.76 123.08	0.19% 574.01	NA/AAA AAA	3.91 2.26

HOLDINGS REPORT



City of Pittsburg | Account #10607 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
438123AC5	HAROT 2023-4 A3 5.67 06/21/2028	235,000.00	11/01/2023 5.74%	234,958.62 234,962.18	101.21 5.44%	237,843.81 370.12	0.33% 2,881.63	Aaa/NA AAA	4.22 2.50
89239FAD4	TAOT 2023-D A3 5.54 08/15/2028	195,000.00	11/07/2023 6.30%	194,978.98 194,980.66	101.06 5.46%	197,072.40 480.13	0.28% 2,091.74	NA/AAA AAA	4.38 2.78
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	670,000.00	02/13/2024 5.27%	669,970.86 669,971.57	100.42 5.42%	672,781.91 1,551.42	0.95% 2,810.33	Aaa/AAA NA	4.38 2.71
89238DAD0	TAOT 2024-A A3 4.83 10/16/2028	375,000.00	01/23/2024 4.89%	374,924.96 374,927.66	99.61 5.46%	373,527.68 805.00	0.53% (1,399.99)	Aaa/AAA NA	4.54 2.89
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	180,000.00	03/11/2024 5.12%	179,989.92 179,990.00	99.98 5.41%	179,971.61 297.60	0.25% (18.38)	Aaa/NA AAA	4.63 2.28
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	360,000.00	-- 4.90%	359,958.35 359,960.00	99.72 5.40%	359,008.52 727.50	0.50% (951.48)	Aaa/NA AAA	4.72 3.05
Total ABS		5,345,490.26	4.13%	5,328,081.55 5,334,625.76	99.09 5.48%	5,296,123.70 8,375.59	7.45% (38,502.05)	Aaa/AAA AAA	3.25 1.89

AGENCY									
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	425,000.00	01/06/2022 1.20%	424,043.75 424,754.58	96.99 5.20%	412,196.01 1,128.91	0.58% (12,558.57)	Aaa/AA+ AA+	0.77 0.75
3130AWER7	FEDERAL HOME LOAN BANKS 4.625 06/06/2025	1,000,000.00	06/13/2023 4.74%	997,830.00 998,704.61	99.62 4.95%	996,215.18 14,774.31	1.40% (2,489.43)	Aaa/AA+ AA+	1.18 1.12
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	1,000,000.00	03/07/2022 1.76%	953,120.00 981,077.66	93.93 4.91%	939,330.00 375.00	1.32% (41,747.66)	Aaa/AA+ AA+	1.40 1.37
3133EPJX4	FEDERAL FARM CREDIT BANKS FUNDING CORP 3.625 02/17/2026	1,000,000.00	05/15/2023 3.89%	993,250.00 995,394.99	98.08 4.70%	980,795.84 4,430.56	1.38% (14,599.15)	Aaa/AA+ AA+	1.88 1.79
3133EPHH1	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.0 04/28/2026	1,500,000.00	05/09/2023 3.90%	1,504,095.00 1,502,859.70	98.66 4.68%	1,479,884.58 25,500.00	2.08% (22,975.12)	Aaa/AA+ AA+	2.08 1.94
3133EPVP7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 07/08/2026	1,000,000.00	12/06/2023 4.48%	1,006,424.00 1,005,634.61	100.16 4.67%	1,001,641.19 10,951.39	1.41% (3,993.42)	Aaa/AA+ AA+	2.27 2.11
3133EPZY4	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.0 07/30/2026	1,000,000.00	11/09/2023 4.85%	1,003,740.00 1,003,201.41	100.86 4.61%	1,008,562.12 8,472.22	1.42% 5,360.71	Aaa/AA+ AA+	2.33 2.17
3130AXU63	FEDERAL HOME LOAN BANKS 4.625 11/17/2026	1,000,000.00	11/30/2023 4.53%	1,002,530.00 1,002,244.73	100.26 4.52%	1,002,571.66 17,215.28	1.41% 326.93	Aaa/AA+ AA+	2.63 2.42
3133EP6K6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/26/2027	1,000,000.00	03/25/2024 4.45%	1,001,450.00 1,001,442.05	100.00 4.50%	1,000,000.00 625.00	1.41% (1,442.05)	Aaa/AA+ AA+	2.99 2.77
3130ATUS4	FEDERAL HOME LOAN BANKS 4.25 12/10/2027	1,000,000.00	05/15/2023 3.66%	1,024,620.00 1,019,884.82	99.46 4.41%	994,621.00 13,104.17	1.40% (25,263.82)	Aaa/AA+ AA+	3.70 3.35

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	1,000,000.00	04/24/2023 3.76%	1,032,720.00 1,026,436.88	100.43 4.38%	1,004,277.08 2,625.00	1.41% (22,159.80)	Aaa/AA+ AA+	3.94 3.58
3130AWC24	FEDERAL HOME LOAN BANKS 4.0 06/09/2028	1,000,000.00	07/06/2023 4.49%	978,470.00 981,658.74	98.77 4.32%	987,736.53 12,444.44	1.39% 6,077.79	Aaa/AA+ AA+	4.19 3.77
3130AWTR1	FEDERAL HOME LOAN BANKS 4.375 09/08/2028	1,250,000.00	09/07/2023 4.49%	1,243,625.00 1,244,343.80	100.42 4.27%	1,255,200.06 3,493.92	1.76% 10,856.26	Aaa/AA+ AA+	4.44 3.99
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028	1,250,000.00	10/12/2023 4.71%	1,238,412.50 1,239,492.20	100.80 4.30%	1,259,976.85 1,406.25	1.77% 20,484.65	Aaa/AA+ AA+	4.48 4.02
Total Agency		14,425,000.00	4.07%	14,404,330.25 14,427,130.78	99.32 4.57%	14,323,008.10 116,546.44	20.14% (104,122.68)	Aaa/AA+ AA+	2.86 2.62

AGENCY CMBS									
3137BM7C4	FHMS K-051 A2 3.308 09/25/2025	500,000.00	05/16/2022 2.99%	503,886.72 501,676.37	97.51 5.26%	487,537.40 1,378.33	0.69% (14,138.97)	Aaa/AA+ AAA	1.49 1.29
3137BNGT5	FHMS K-054 A2 2.745 01/25/2026	1,000,000.00	02/15/2023 4.64%	949,570.31 969,114.83	96.31 5.20%	963,103.80 2,287.50	1.35% (6,011.03)	Aaa/AA+ AAA	1.82 1.61
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	710,000.00	11/29/2022 4.51%	664,903.91 681,284.10	95.21 5.11%	675,985.75 1,569.69	0.95% (5,298.36)	Aaa/AA+ AAA	2.40 2.24
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	500,000.00	12/05/2022 4.27%	484,082.03 489,217.27	96.65 5.08%	483,258.45 1,429.17	0.68% (5,958.82)	Aaa/AA+ AAA	2.82 2.50
3137F2LJ3	FHMS K-066 A2 3.117 06/25/2027	1,000,000.00	05/10/2023 3.93%	969,218.75 975,924.81	95.51 5.04%	955,057.80 2,597.50	1.34% (20,867.01)	Aaa/AA+ AAA	3.24 2.88
3137FAWS3	FHMS K-067 A2 3.194 07/25/2027	1,000,000.00	05/10/2023 3.92%	971,562.50 977,634.70	95.51 5.03%	955,081.50 2,661.67	1.34% (22,553.20)	Aaa/AA+ AA+	3.32 3.03
3137FBU79	FHMS K-069 A2 3.187 09/25/2027	750,000.00	06/09/2023 4.41%	714,902.34 721,557.22	95.40 5.02%	715,477.20 1,991.88	1.01% (6,080.02)	Aaa/AAA AA+	3.49 3.11
3137FETNO	FHMS K-073 A2 3.35 01/25/2028	965,000.00	05/24/2023 4.27%	927,455.47 934,328.56	95.63 5.03%	922,803.16 2,693.96	1.30% (11,525.40)	Aaa/AA+ AAA	3.82 3.42
Total Agency CMBS		6,425,000.00	4.16%	6,185,582.03 6,250,737.86	95.85 5.09%	6,158,305.05 16,609.69	8.66% (92,432.81)	Aaa/AA+ AAA	2.88 2.59

CASH									
CCYUSD	Receivable	53,359.05	-- 0.00%	53,359.05 53,359.05	1.00 0.00%	53,359.05 0.00	0.08% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		53,359.05	0.00%	53,359.05	1.00 0.00%	53,359.05 0.00	0.08% 0.00	Aaa/AAA AAA	0.00 0.00

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
CORPORATE									
023135BW5	AMAZON.COM INC 0.45 05/12/2024	750,000.00	-- 0.67%	745,836.00 749,813.50	99.41 5.66%	745,568.57 1,303.12	1.05% (4,244.93)	A1/AA AA-	0.11 0.12
91324PEB4	UNITEDHEALTH GROUP INC 0.55 05/15/2024	250,000.00	11/08/2021 0.78%	248,565.00 249,931.15	99.41 5.39%	248,527.76 519.44	0.35% (1,403.39)	A2/A+ A	0.12 0.13
14913R2L0	CATERPILLAR FINANCIAL SERVICES CORP 0.45 05/17/2024	715,000.00	05/10/2021 0.49%	714,041.90 714,959.79	99.35 5.57%	710,343.48 1,197.62	1.00% (4,616.31)	A2/A A+	0.13 0.13
24422EVQ9	JOHN DEERE CAPITAL CORP 0.45 06/07/2024	425,000.00	06/07/2021 0.49%	424,468.75 424,967.44	99.08 5.50%	421,100.37 605.62	0.59% (3,867.06)	A1/A A+	0.19 0.19
89114QCA4	TORONTO-DOMINION BANK 2.65 06/12/2024	750,000.00	04/23/2021 0.66%	796,327.50 752,920.82	99.42 5.58%	745,647.87 6,017.71	1.05% (7,272.95)	A1/A AA-	0.20 0.20
06051GJY6	BANK OF AMERICA CORP 5.73449 06/14/2024	540,000.00	06/07/2021 0.52%	540,036.00 540,000.00	100.02 5.61%	540,084.09 1,548.31	0.76% 84.09	A1/A- AA-	0.21 0.01
89236TJH9	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024	425,000.00	06/15/2021 0.54%	424,494.25 424,964.01	98.91 5.66%	420,355.63 607.99	0.59% (4,608.38)	A1/A+ A+	0.22 0.22
06367TQW3	BANK OF MONTREAL 0.625 07/09/2024	750,000.00	09/10/2021 0.65%	749,392.50 749,941.55	98.64 5.68%	739,816.01 1,067.71	1.04% (10,125.54)	A2/A- AA-	0.27 0.27
79466LAG9	SALESFORCE INC 0.625 07/15/2024	115,000.00	06/29/2021 0.64%	114,941.35 114,994.40	98.61 5.50%	113,404.09 151.74	0.16% (1,590.31)	A1/A+ NA	0.29 0.29
037833DM9	APPLE INC 1.8 09/11/2024	750,000.00	08/18/2021 0.59%	776,857.50 753,261.44	98.43 5.40%	738,260.60 750.00	1.04% (15,000.85)	Aaa/AA+ NA	0.45 0.44
78015K7C2	ROYAL BANK OF CANADA 2.25 11/01/2024	500,000.00	05/19/2021 0.74%	525,750.00 504,373.41	98.11 5.58%	490,571.62 4,687.50	0.69% (13,801.79)	A1/A AA-	0.59 0.57
57636QAN4	MASTERCARD INC 2.0 03/03/2025	600,000.00	10/28/2021 1.05%	618,294.00 604,734.92	97.11 5.25%	582,651.62 933.33	0.82% (22,083.30)	Aa3/A+ NA	0.92 0.90
87612EBL9	TARGET CORP 2.25 04/15/2025	500,000.00	02/17/2022 2.08%	502,465.00 500,767.97	97.13 5.12%	485,635.74 5,187.50	0.68% (15,132.22)	A2/A A	1.04 1.00
437076CM2	HOME DEPOT INC 2.7 04/15/2025	500,000.00	03/24/2022 2.76%	499,125.00 499,702.31	97.50 5.20%	487,509.68 6,225.00	0.69% (12,192.64)	A2/A A	1.04 1.00
06406RBCO	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	510,000.00	04/19/2022 3.35%	509,928.60 509,974.63	97.99 5.32%	499,724.73 7,403.50	0.70% (10,249.91)	A1/A AA-	1.07 1.02
46647PCH7	JPMORGAN CHASE & CO 0.824 06/01/2025	600,000.00	05/24/2021 0.78%	600,777.60 600,043.28	99.13 6.05%	594,807.32 1,648.00	0.84% (5,235.96)	A1/A- AA-	1.17 0.17
26442UAA2	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025	500,000.00	04/18/2022 3.21%	500,605.00 500,220.74	97.51 5.15%	487,543.72 2,076.39	0.69% (12,677.02)	Aa3/A WR	1.38 1.32

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
57629WDK3	MASSMUTUAL GLOBAL FUNDING II 4.15 08/26/2025	750,000.00	05/10/2023 4.74%	740,385.00 744,118.42	98.65 5.16%	739,855.35 3,026.04	1.04% (4,263.07)	Aa3/AA+ AA+	1.41 1.34
931142EW9	WALMART INC 3.9 09/09/2025	155,000.00	09/06/2022 3.92%	154,891.50 154,947.93	98.56 4.94%	152,773.93 369.42	0.21% (2,174.00)	Aa2/AA AA	1.44 1.38
857477BR3	STATE STREET CORP 1.746 02/06/2026	190,000.00	02/02/2022 1.75%	190,000.00 190,000.00	96.66 5.84%	183,649.90 506.82	0.26% (6,350.10)	A1/A AA-	1.85 0.82
00440EAV9	CHUBB INA HOLDINGS INC 3.35 05/03/2026	750,000.00	08/24/2023 5.19%	715,927.50 723,479.83	96.60 5.09%	724,486.94 10,329.17	1.02% 1,007.10	A3/A A	2.09 1.96
69371RR32	PACCAR FINANCIAL CORP 1.1 05/11/2026	600,000.00	02/10/2023 4.54%	538,422.00 559,885.74	92.48 4.89%	554,864.41 2,566.67	0.78% (5,021.32)	A1/A+ NA	2.11 2.04
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	250,000.00	01/11/2023 4.55%	223,112.50 232,647.68	92.04 4.96%	230,106.98 804.69	0.32% (2,540.71)	A1/A+ A+	2.22 2.14
857477CD3	STATE STREET CORP 5.272 08/03/2026	350,000.00	07/31/2023 5.27%	350,000.00 350,000.00	100.54 5.01%	351,888.19 2,972.82	0.49% 1,888.19	A1/A AA-	2.34 2.09
06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	500,000.00	08/24/2023 5.48%	500,680.00 500,540.13	101.01 5.05%	505,072.17 3,300.25	0.71% 4,532.04	Aa1/A+ AA	2.38 2.13
437076CV2	HOME DEPOT INC 4.95 09/30/2026	500,000.00	11/30/2023 4.86%	501,140.00 501,004.34	100.16 4.88%	500,810.12 68.75	0.70% (194.22)	A2/A A	2.50 2.22
61690U7W4	MORGAN STANLEY BANK NA 5.882 10/30/2026	335,000.00	10/30/2023 5.88%	335,000.00 335,000.00	101.93 5.05%	341,458.26 8,210.29	0.48% 6,458.26	Aa3/A+ AA-	2.58 2.25
438516BL9	HONEYWELL INTERNATIONAL INC 2.5 11/01/2026	750,000.00	05/10/2023 3.96%	714,847.50 723,850.31	94.49 4.79%	708,662.00 7,812.50	1.00% (15,188.31)	A2/A A	2.59 2.43
713448FW3	PEPSICO INC 5.125 11/10/2026	275,000.00	11/08/2023 5.13%	274,925.75 274,935.44	100.79 4.79%	277,180.79 5,520.05	0.39% 2,245.35	A1/A+ NA	2.61 2.30
24422EXF1	JOHN DEERE CAPITAL CORP 4.5 01/08/2027	500,000.00	01/18/2024 4.52%	499,705.00 499,723.83	99.24 4.80%	496,177.02 5,187.50	0.70% (3,546.81)	A1/A A+	2.77 2.55
78016HZT0	ROYAL BANK OF CANADA 4.875 01/19/2027	665,000.00	01/10/2024 4.88%	664,833.75 664,844.82	99.78 4.96%	663,545.48 6,483.75	0.93% (1,299.34)	A1/A AA-	2.80 2.57
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	1,000,000.00	-- 4.81%	999,831.60 999,838.79	100.16 4.74%	1,001,608.52 4,666.67	1.41% 1,769.73	A1/AA- NA	2.91 2.67
857477CL5	STATE STREET CORP 4.993 03/18/2027	325,000.00	03/13/2024 4.99%	325,000.00 325,000.00	100.19 4.92%	325,629.55 585.98	0.46% 629.55	NA/A AA-	2.96 2.72
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	600,000.00	09/12/2022 4.08%	597,906.00 598,602.36	97.42 4.90%	584,543.04 9,400.00	0.82% (14,059.32)	A2/A+ A+	3.11 2.84
Total Corporate		17,675,000.00	2.85%	17,618,514.05 17,573,990.98	98.45 5.24%	17,393,865.53 113,741.86	24.46% (180,125.45)	A1/A A+	1.46 1.31

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
MONEY MARKET FUND									
94975H254	ALLSPRING:GOVT MM S	1,830,718.31	-- 4.87%	1,830,718.31 1,830,718.31	1.00 4.87%	1,830,718.31 0.00	2.57% 0.00	Aaa/ AAAm NA	0.00 0.00
Total Money Market Fund		1,830,718.31	4.87%	1,830,718.31 1,830,718.31	1.00 4.87%	1,830,718.31 0.00	2.57% 0.00	Aaa/ AAAm NA	0.00 0.00
SUPRANATIONAL									
4581X0DZ8	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	895,000.00	09/15/2021 0.52%	894,337.70 894,894.25	97.71 5.42%	874,481.54 99.44	1.23% (20,412.71)	Aaa/AAA NA	0.48 0.47
4581X0EKO	INTER-AMERICAN DEVELOPMENT BANK 4.5 05/15/2026	750,000.00	06/27/2023 4.53%	749,422.50 749,571.85	99.59 4.70%	746,923.27 12,750.00	1.05% (2,648.59)	Aaa/AAA NA	2.12 1.97
45950KDF4	INTERNATIONAL FINANCE CORP 4.375 01/15/2027	710,000.00	11/29/2023 4.49%	707,685.40 707,923.79	99.59 4.53%	707,100.61 6,557.64	0.99% (823.18)	Aaa/AAA NA	2.79 2.58
Total Supranational		2,355,000.00	3.01%	2,351,445.60 2,352,389.89	98.88 4.92%	2,328,505.42 19,407.08	3.27% (23,884.47)	Aaa/AAA NA	1.71 1.59
US TREASURY									
91282CBV2	UNITED STATES TREASURY 0.375 04/15/2024	1,000,000.00	04/14/2021 0.36%	1,000,351.56 1,000,004.49	99.81 5.02%	998,094.94 1,731.56	1.40% (1,909.55)	Aaa/AA+ AA+	0.04 0.05
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	650,000.00	05/12/2021 0.35%	647,968.75 649,918.30	99.39 5.23%	646,023.83 616.07	0.91% (3,894.47)	Aaa/AA+ AA+	0.12 0.13
91282CCG4	UNITED STATES TREASURY 0.25 06/15/2024	1,000,000.00	06/28/2021 0.46%	993,750.00 999,566.77	98.95 5.35%	989,511.72 737.70	1.39% (10,055.05)	Aaa/AA+ AA+	0.21 0.21
91282CCL3	UNITED STATES TREASURY 0.375 07/15/2024	1,000,000.00	08/05/2021 0.37%	1,000,273.44 1,000,026.73	98.58 5.31%	985,849.61 793.27	1.39% (14,177.12)	Aaa/AA+ AA+	0.29 0.29
91282CCT6	UNITED STATES TREASURY 0.375 08/15/2024	1,000,000.00	09/10/2021 0.42%	998,632.81 999,825.74	98.18 5.31%	981,777.34 473.90	1.38% (18,048.40)	Aaa/AA+ AA+	0.38 0.37
91282CDB4	UNITED STATES TREASURY 0.625 10/15/2024	1,000,000.00	12/02/2021 0.86%	993,281.25 998,735.82	97.58 5.23%	975,761.72 2,885.93	1.37% (22,974.10)	Aaa/AA+ AA+	0.54 0.53
91282CDH1	UNITED STATES TREASURY 0.75 11/15/2024	1,000,000.00	11/10/2021 0.80%	998,554.69 999,699.33	97.29 5.23%	972,861.33 2,843.41	1.37% (26,838.00)	Aaa/AA+ AA+	0.63 0.61

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
91282CDN8	UNITED STATES TREASURY 1.0 12/15/2024	1,100,000.00	12/29/2021 0.99%	1,100,472.66 1,100,112.81	97.12 5.19%	1,068,342.77 3,245.90	1.50% (31,770.04)	Aaa/AA+ AA+	0.71 0.69
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	1,000,000.00	02/03/2022 1.42%	991,054.69 997,340.37	96.49 5.09%	964,931.64 978.26	1.36% (32,408.73)	Aaa/AA+ AA+	0.91 0.89
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	750,000.00	03/03/2021 0.54%	748,886.72 749,727.67	95.64 5.03%	717,271.18 10.25	1.01% (32,456.49)	Aaa/AA+ AA+	1.00 0.98
912828ZL7	UNITED STATES TREASURY 0.375 04/30/2025	500,000.00	01/13/2021 0.39%	499,609.38 499,901.78	95.18 5.01%	475,898.44 788.12	0.67% (24,003.34)	Aaa/AA+ AA+	1.08 1.06
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	1,250,000.00	10/06/2021 0.72%	1,228,759.77 1,243,222.90	94.71 4.97%	1,183,886.72 1,050.20	1.66% (59,336.17)	Aaa/AA+ AA+	1.17 1.14
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	750,000.00	04/29/2022 2.90%	752,314.45 751,015.24	97.40 4.82%	730,488.28 61.48	1.03% (20,526.95)	Aaa/AA+ AA+	1.50 1.43
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	1,000,000.00	06/02/2022 2.88%	1,004,023.44 1,001,866.41	97.29 4.80%	972,851.56 12,609.89	1.37% (29,014.85)	Aaa/AA+ AA+	1.59 1.51
912828M56	UNITED STATES TREASURY 2.25 11/15/2025	1,000,000.00	08/25/2022 3.36%	966,093.75 982,917.24	96.06 4.80%	960,585.94 8,530.22	1.35% (22,331.30)	Aaa/AA+ AA+	1.63 1.56
9128285T3	UNITED STATES TREASURY 2.625 12/31/2025	1,000,000.00	08/25/2022 3.34%	977,421.88 988,203.25	96.50 4.73%	965,039.06 6,634.62	1.36% (23,164.19)	Aaa/AA+ AA+	1.75 1.68
9128286L9	UNITED STATES TREASURY 2.25 03/31/2026	1,000,000.00	08/29/2022 3.39%	961,640.63 978,637.14	95.50 4.63%	954,960.94 61.48	1.34% (23,676.20)	Aaa/AA+ AA+	2.00 1.90
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	1,500,000.00	05/09/2023 3.65%	1,418,964.84 1,439,586.24	93.88 4.50%	1,408,125.00 11,373.63	1.98% (31,461.24)	Aaa/AA+ AA+	2.63 2.50
912828V98	UNITED STATES TREASURY 2.25 02/15/2027	1,000,000.00	11/29/2022 4.06%	930,585.94 952,610.69	94.14 4.44%	941,406.25 2,843.41	1.32% (11,204.44)	Aaa/AA+ AA+	2.88 2.73
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	1,100,000.00	11/03/2022 4.46%	1,014,148.44 1,041,591.04	94.68 4.41%	1,041,476.57 75.14	1.46% (114.48)	Aaa/AA+ AA+	3.00 2.81
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	1,500,000.00	02/13/2024 4.39%	1,427,167.97 1,430,091.20	95.23 4.42%	1,428,398.43 17,338.60	2.01% (1,692.77)	Aaa/AA+ AA+	3.08 2.88
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	1,250,000.00	11/03/2022 4.44%	1,187,792.97 1,206,612.52	96.57 4.44%	1,207,128.90 10,267.86	1.70% 516.38	Aaa/AA+ AA+	3.25 3.02
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	800,000.00	01/30/2023 3.72%	779,968.75 785,060.43	96.06 4.38%	768,500.00 2,173.91	1.08% (16,560.43)	Aaa/AA+ AA+	3.42 3.19
9128283F5	UNITED STATES TREASURY 2.25 11/15/2027	1,500,000.00	05/16/2023 3.59%	1,417,031.25 1,433,190.71	93.02 4.35%	1,395,234.38 12,795.33	1.96% (37,956.34)	Aaa/AA+ AA+	3.63 3.39
Total US Treasury		24,650,000.00	2.32%	24,038,750.03 24,229,464.84	96.32 4.83%	23,734,406.55 100,920.12	33.37% (495,058.29)	Aaa/AA+ AA+	1.67 1.59

HOLDINGS REPORT



City of Pittsburg | Account #10607 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
Total Portfolio		72,759,567.62	3.18%	71,810,780.87 72,052,417.48	95.17 4.95%	71,118,291.72 375,600.78	100.00% (934,125.76)	Aa2/AA- AA	2.04 1.79
Total Market Value + Accrued						71,493,892.50			

HOLDINGS REPORT



City of Pittsburg Liquidity | Account #10617 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
CASH									
CCYUSD	Receivable	1,533.53	-- 0.00%	1,533.53 1,533.53	1.00 0.00%	1,533.53 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		1,533.53	0.00%	1,533.53 1,533.53	1.00 0.00%	1,533.53 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
COMMERCIAL PAPER									
62479LDC6	MUFG Bank, Ltd., New York Branch 04/12/2024	2,000,000.00	08/15/2023 5.82%	1,924,933.33 1,996,559.44	99.78 5.30%	1,995,590.00 0.00	7.01% (969.44)	P-1/A-1 NA	0.03 0.04
89233GEP7	Toyota Motor Credit Corporation 05/23/2024	1,000,000.00	08/29/2023 5.86%	957,938.89 991,838.89	99.17 5.64%	991,726.00 0.00	3.48% (112.89)	P-1/A-1+ F1	0.15 0.15
Total Commercial Paper		3,000,000.00	5.83%	2,882,872.22 2,988,398.33	99.58 5.41%	2,987,316.00 0.00	10.49% (1,082.33)	P-1/AA- A+	0.07 0.08
MONEY MARKET FUND									
94975H254	ALLSPRING:GOVT MM S	63,763.90	-- 4.87%	63,763.90 63,763.90	1.00 4.87%	63,763.90 0.00	0.22% 0.00	Aaa/ AAAm NA	0.00 0.00
Total Money Market Fund		63,763.90	4.87%	63,763.90 63,763.90	1.00 4.87%	63,763.90 0.00	0.22% 0.00	Aaa/ AAAm NA	0.00 0.00
NEGOTIABLE CD									
21684XH82	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.9 09/06/2024	2,000,000.00	09/07/2023 5.90%	1,999,981.55 1,999,991.99	100.22 5.13%	2,004,470.00 67,850.00	7.04% 4,478.01	P-1/A-1 F1+	0.44 0.44
89115BL57	Toronto-Dominion Bank - New York Branch 5.65 11/20/2024	1,500,000.00	11/20/2023 5.65%	1,500,000.00 1,500,000.00	100.09 5.38%	1,501,339.50 31,075.00	5.27% 1,339.50	P-1/A-1+ F1+	0.64 0.63
Total Negotiable CD		3,500,000.00	5.79%	3,499,981.55 3,499,991.99	100.17 5.24%	3,505,809.50 98,925.00	12.31% 5,817.51	P-1/AA- F1+	0.52 0.52
US TREASURY									
912797GZ4	UNITED STATES TREASURY 04/04/2024	1,300,000.00	10/05/2023 5.57%	1,265,162.53 1,299,422.58	99.96 5.42%	1,299,437.61 0.00	4.56% 15.02	P-1/A-1+ F1+	0.01 0.02

HOLDINGS REPORT



City of Pittsburg Liquidity | Account #10617 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
912797HG5	UNITED STATES TREASURY 04/25/2024	1,400,000.00	10/30/2023 5.55%	1,363,432.29 1,395,041.67	99.65 5.39%	1,395,093.59 0.00	4.90% 51.92	P-1/A-1+ F1+	0.07 0.07
912828WJ5	UNITED STATES TREASURY 2.5 05/15/2024	1,400,000.00	08/30/2023 5.45%	1,371,726.56 1,395,178.17	99.65 5.28%	1,395,142.66 13,269.23	4.90% (35.52)	Aaa/AA+ AA+	0.12 0.13
91282CEX5	UNITED STATES TREASURY 3.0 06/30/2024	1,500,000.00	10/19/2023 5.53%	1,474,394.53 1,490,927.20	99.42 5.33%	1,491,225.58 11,373.63	5.24% 298.39	Aaa/AA+ AA+	0.25 0.25
91282CFA4	UNITED STATES TREASURY 3.0 07/31/2024	3,000,000.00	-- 5.47%	2,945,468.75 2,976,204.81	99.22 5.34%	2,976,621.09 15,082.42	10.45% 416.28	Aaa/AA+ AA+	0.33 0.33
912797GK7	UNITED STATES TREASURY 08/08/2024	2,000,000.00	08/15/2023 5.36%	1,899,113.61 1,963,647.08	98.16 5.42%	1,963,279.80 0.00	6.89% (367.28)	P-1/A-1+ F1+	0.36 0.35
912797KB2	UNITED STATES TREASURY 08/15/2024	2,000,000.00	02/20/2024 5.33%	1,950,060.00 1,961,410.00	98.07 5.38%	1,961,408.12 0.00	6.89% (1.88)	P-1/A-1+ F1+	0.38 0.37
91282CCX7	UNITED STATES TREASURY 0.375 09/15/2024	2,800,000.00	01/31/2024 5.03%	2,721,578.13 2,742,306.38	97.83 5.25%	2,739,132.82 485.05	9.62% (3,173.56)	Aaa/AA+ AA+	0.46 0.45
912797GW1	UNITED STATES TREASURY 10/03/2024	1,500,000.00	10/19/2023 5.47%	1,424,710.52 1,460,090.10	97.42 5.42%	1,461,234.80 0.00	5.13% 1,144.69	P-1/A-1+ F1+	0.51 0.50
91282CFQ9	UNITED STATES TREASURY 4.375 10/31/2024	2,000,000.00	02/20/2024 5.18%	1,989,062.50 1,990,791.75	99.49 5.27%	1,989,791.66 36,778.85	6.99% (1,000.09)	Aaa/AA+ AA+	0.59 0.56
91282CGD7	UNITED STATES TREASURY 4.25 12/31/2024	2,000,000.00	03/07/2024 5.11%	1,986,406.25 1,987,501.05	99.31 5.19%	1,986,191.40 21,483.52	6.97% (1,309.65)	Aaa/AA+ AA+	0.75 0.73
91282CDS7	UNITED STATES TREASURY 1.125 01/15/2025	1,300,000.00	03/06/2024 5.09%	1,257,242.19 1,260,646.47	96.94 5.12%	1,260,162.11 3,093.75	4.43% (484.36)	Aaa/AA+ AA+	0.79 0.77
Total US Treasury		22,200,000.00	5.33%	21,648,357.86 21,923,167.27	98.74 5.32%	21,918,721.23 101,566.44	76.97% (4,446.04)	Aaa/AA+ AA+	0.40 0.39
Total Portfolio		28,765,297.43	5.43%	28,096,509.06 28,476,855.02	98.78 5.31%	28,477,144.16 200,491.44	100.00% 289.14	Aaa/AA AA+	0.38 0.37
Total Market Value + Accrued						28,677,635.60			

HOLDINGS REPORT



City of Pittsburg Managed/Reporting Cons | Account #10639 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
ABS									
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	9,134.97	02/17/2021 0.37%	9,134.80 9,134.96	99.43 4.70%	9,082.73 0.69	0.00% (52.22)	Aaa/NA AAA	1.06 0.15
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	35,950.34	02/02/2021 0.27%	35,943.66 35,949.11	99.49 4.63%	35,767.09 4.15	0.01% (182.02)	Aaa/NA AAA	1.12 0.14
02582JIT8	AMXCA 2022-2 A 05/17/2027	510,000.00	05/17/2022 3.42%	509,887.19 509,938.76	97.93 5.33%	499,463.81 768.40	0.20% (10,474.95)	NA/AAA AAA	1.12 1.60
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	136,601.37	05/03/2022 3.45%	136,587.12 136,596.40	99.65 5.17%	136,126.31 142.75	0.06% (470.09)	NA/AAA AAA	1.22 0.17
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	36,180.38	03/02/2021 0.37%	36,173.43 36,178.52	98.74 5.84%	35,725.89 5.79	0.01% (452.63)	Aaa/NA AAA	1.46 0.28
43815EAC8	HAROT 2021-3 A3 0.41 11/18/2025	137,450.75	08/17/2021 0.41%	137,448.74 137,450.08	97.96 5.93%	134,647.07 20.35	0.06% (2,803.02)	NA/AAA AAA	1.64 0.52
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	100,519.46	11/16/2021 0.89%	100,498.27 100,511.19	97.56 5.99%	98,069.77 24.57	0.04% (2,441.42)	Aaa/NA AAA	1.81 0.67
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	105,269.17	07/13/2021 0.52%	105,259.78 105,265.72	97.64 5.58%	102,789.85 24.33	0.04% (2,475.87)	Aaa/NA AAA	1.96 0.53
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	97,801.90	11/09/2021 0.95%	97,799.82 97,801.27	97.44 6.15%	95,298.17 30.86	0.04% (2,503.10)	NA/AAA AAA	2.04 0.72
44935FAD6	HART 2021-C A3 0.74 05/15/2026	183,076.28	07/27/2022 3.67%	174,887.90 178,815.73	97.77 6.00%	178,992.12 60.21	0.07% 176.39	NA/AAA AAA	2.12 0.66
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	154,879.77	05/10/2022 3.23%	154,871.72 154,875.54	98.48 5.71%	152,531.64 82.86	0.06% (2,343.90)	Aaa/AAA NA	2.40 0.93
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	159,700.43	03/10/2022 2.34%	159,665.10 159,682.34	97.90 5.74%	156,347.14 164.67	0.06% (3,335.20)	Aaa/NA AAA	2.46 0.77
448977AD0	HART 2022-A A3 2.22 10/15/2026	108,925.44	05/02/2022 3.40%	106,270.39 107,524.25	97.85 6.00%	106,583.99 107.47	0.04% (940.26)	NA/AAA AAA	2.54 0.91
448988AD7	HALST 24A A3 5.02 03/15/2027	255,000.00	01/17/2024 5.03%	254,951.68 254,954.55	99.52 5.57%	253,765.39 568.93	0.10% (1,189.16)	NA/AAA AAA	2.96 1.87
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	165,000.00	07/06/2022 3.93%	164,998.86 164,999.38	98.40 5.79%	162,357.44 250.25	0.07% (2,641.94)	Aaa/NA AAA	3.04 1.32
161571HS6	CHAIT 2022-1 A 3.97 09/15/2027	1,000,000.00	05/11/2023 4.28%	993,945.31 995,176.12	98.28 5.25%	982,815.60 1,764.44	0.40% (12,360.52)	NR/AAA AAA	3.46 1.90
05592XAD2	BMWOT 2023-A A3 5.47 02/25/2028	135,000.00	07/11/2023 5.47%	134,976.08 134,979.75	100.41 5.49%	135,553.76 123.08	0.06% 574.01	NA/AAA AAA	3.91 2.26

HOLDINGS REPORT



City of Pittsburg Managed/Reporting Cons | Account #10639 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
438123AC5	HAROT 2023-4 A3 5.67 06/21/2028	235,000.00	11/01/2023 5.74%	234,958.62 234,962.18	101.21 5.44%	237,843.81 370.13	0.10% 2,881.63	Aaa/NA AAA	4.22 2.50
89239FAD4	TAOT 2023-D A3 5.54 08/15/2028	195,000.00	11/07/2023 6.30%	194,978.98 194,980.66	101.06 5.46%	197,072.40 480.13	0.08% 2,091.74	NA/AAA AAA	4.38 2.78
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	670,000.00	02/13/2024 5.27%	669,970.86 669,971.57	100.42 5.43%	672,781.91 1,551.42	0.28% 2,810.33	Aaa/AAA NA	4.38 2.71
89238DAD0	TAOT 2024-A A3 4.83 10/16/2028	375,000.00	01/23/2024 4.89%	374,924.96 374,927.66	99.61 5.46%	373,527.68 805.00	0.15% (1,399.99)	Aaa/AAA NA	4.54 2.89
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	180,000.00	03/11/2024 5.12%	179,989.92 179,990.00	99.98 5.41%	179,971.61 297.60	0.07% (18.38)	Aaa/NA AAA	4.63 2.28
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	360,000.00	-- 4.90%	359,958.35 359,960.00	99.72 5.40%	359,008.52 727.50	0.15% (951.48)	Aaa/NA AAA	4.72 3.05
Total ABS		5,345,490.26	4.13%	5,328,081.55 5,334,625.76	99.09 5.48%	5,296,123.70 8,375.59	2.17% (38,502.05)	Aaa/AAA AAA	3.25 1.89

AGENCY									
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	425,000.00	01/06/2022 1.20%	424,043.75 424,754.58	96.99 5.20%	412,196.01 1,128.91	0.17% (12,558.57)	Aaa/AA+ AA+	0.77 0.75
3130AWER7	FEDERAL HOME LOAN BANKS 4.625 06/06/2025	1,000,000.00	06/13/2023 4.74%	997,830.00 998,704.61	99.62 4.95%	996,215.18 14,774.31	0.41% (2,489.43)	Aaa/AA+ AA+	1.18 1.12
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	1,000,000.00	03/07/2022 1.76%	953,120.00 981,077.66	93.93 4.91%	939,330.00 375.00	0.38% (41,747.66)	Aaa/AA+ AA+	1.40 1.37
3133EPJX4	FEDERAL FARM CREDIT BANKS FUNDING CORP 3.625 02/17/2026	1,000,000.00	05/15/2023 3.89%	993,250.00 995,394.99	98.08 4.70%	980,795.84 4,430.56	0.40% (14,599.15)	Aaa/AA+ AA+	1.88 1.79
3133EPHH1	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.0 04/28/2026	1,500,000.00	05/09/2023 3.90%	1,504,095.00 1,502,859.70	98.66 4.68%	1,479,884.58 25,500.00	0.61% (22,975.12)	Aaa/AA+ AA+	2.08 1.94
3133EPVP7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 07/08/2026	1,000,000.00	12/06/2023 4.48%	1,006,424.00 1,005,634.61	100.16 4.67%	1,001,641.19 10,951.39	0.41% (3,993.42)	Aaa/AA+ AA+	2.27 2.11
3133EPZY4	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.0 07/30/2026	1,000,000.00	11/09/2023 4.85%	1,003,740.00 1,003,201.41	100.86 4.61%	1,008,562.12 8,472.22	0.41% 5,360.71	Aaa/AA+ AA+	2.33 2.17
3130AXU63	FEDERAL HOME LOAN BANKS 4.625 11/17/2026	1,000,000.00	11/30/2023 4.53%	1,002,530.00 1,002,244.73	100.26 4.52%	1,002,571.66 17,215.28	0.41% 326.93	Aaa/AA+ AA+	2.63 2.42
3133EP6K6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/26/2027	1,000,000.00	03/25/2024 4.45%	1,001,450.00 1,001,442.05	100.00 4.50%	1,000,000.00 625.00	0.41% (1,442.05)	Aaa/AA+ AA+	2.99 2.77
3130ATUS4	FEDERAL HOME LOAN BANKS 4.25 12/10/2027	1,000,000.00	05/15/2023 3.66%	1,024,620.00 1,019,884.82	99.46 4.41%	994,621.00 13,104.17	0.41% (25,263.82)	Aaa/AA+ AA+	3.70 3.35

HOLDINGS REPORT



City of Pittsburg Managed/Reporting Cons | Account #10639 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	1,000,000.00	04/24/2023 3.76%	1,032,720.00 1,026,436.88	100.43 4.38%	1,004,277.08 2,625.00	0.41% (22,159.80)	Aaa/AA+ AA+	3.94 3.58
3130AWC24	FEDERAL HOME LOAN BANKS 4.0 06/09/2028	1,000,000.00	07/06/2023 4.49%	978,470.00 981,658.74	98.77 4.32%	987,736.53 12,444.44	0.40% 6,077.79	Aaa/AA+ AA+	4.19 3.77
3130AWTR1	FEDERAL HOME LOAN BANKS 4.375 09/08/2028	1,250,000.00	09/07/2023 4.49%	1,243,625.00 1,244,343.80	100.42 4.27%	1,255,200.06 3,493.92	0.51% 10,856.26	Aaa/AA+ AA+	4.44 3.99
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028	1,250,000.00	10/12/2023 4.71%	1,238,412.50 1,239,492.20	100.80 4.30%	1,259,976.85 1,406.25	0.52% 20,484.65	Aaa/AA+ AA+	4.48 4.02
Total Agency		14,425,000.00	4.07%	14,404,330.25 14,427,130.78	99.32 4.57%	14,323,008.10 116,546.44	5.87% (104,122.68)	Aaa/AA+ AA+	2.86 2.62

AGENCY CMBS									
3137BM7C4	FHMS K-051 A2 3.308 09/25/2025	500,000.00	05/16/2022 2.99%	503,886.72 501,676.37	97.51 5.26%	487,537.40 1,378.33	0.20% (14,138.97)	Aaa/AA+ AAA	1.49 1.29
3137BNGT5	FHMS K-054 A2 2.745 01/25/2026	1,000,000.00	02/15/2023 4.64%	949,570.31 969,114.83	96.31 5.20%	963,103.80 2,287.50	0.39% (6,011.03)	Aaa/AA+ AAA	1.82 1.61
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	710,000.00	11/29/2022 4.51%	664,903.91 681,284.10	95.21 5.11%	675,985.75 1,569.69	0.28% (5,298.36)	Aaa/AA+ AAA	2.40 2.24
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	500,000.00	12/05/2022 4.27%	484,082.03 489,217.27	96.65 5.09%	483,258.45 1,429.17	0.20% (5,958.82)	Aaa/AA+ AAA	2.82 2.50
3137F2LJ3	FHMS K-066 A2 3.117 06/25/2027	1,000,000.00	05/10/2023 3.93%	969,218.75 975,924.81	95.51 5.04%	955,057.80 2,597.50	0.39% (20,867.01)	Aaa/AA+ AAA	3.24 2.88
3137FAWS3	FHMS K-067 A2 3.194 07/25/2027	1,000,000.00	05/10/2023 3.92%	971,562.50 977,634.70	95.51 5.03%	955,081.50 2,661.67	0.39% (22,553.20)	Aaa/AA+ AA+	3.32 3.03
3137FBU79	FHMS K-069 A2 3.187 09/25/2027	750,000.00	06/09/2023 4.41%	714,902.34 721,557.22	95.40 5.02%	715,477.20 1,991.88	0.29% (6,080.02)	Aaa/AAA AA+	3.49 3.11
3137FETNO	FHMS K-073 A2 3.35 01/25/2028	965,000.00	05/24/2023 4.27%	927,455.47 934,328.56	95.63 5.03%	922,803.16 2,693.96	0.38% (11,525.40)	Aaa/AA+ AAA	3.82 3.42
Total Agency CMBS		6,425,000.00	4.16%	6,185,582.03 6,250,737.86	95.85 5.09%	6,158,305.05 16,609.69	2.52% (92,432.81)	Aaa/AA+ AAA	2.88 2.59

CASH									
CCYUSD	Receivable	1,533.53	-- 0.00%	1,533.53 1,533.53	1.00 0.00%	1,533.53 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	53,359.05	-- 0.00%	53,359.05 53,359.05	1.00 0.00%	53,359.05 0.00	0.02% 0.00	Aaa/AAA AAA	0.00 0.00

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
90PITT\$00	City of Pittsburg	21,269,474.46	-- 0.00%	21,269,474.46 21,269,474.46	1.00 0.00%	21,269,474.46 0.00	8.71% 0.00	NA/NA NA	0.00 0.00
90PITT\$02	City of Pittsburg	78,964,687.87	-- 0.00%	78,964,687.87 78,964,687.87	1.00 0.00%	78,969,517.01 0.00	32.35% 4,829.14	NA/NA NA	0.00 0.00
Total Cash		100,289,054.91	0.00%	100,289,054.91	1.00 0.00%	100,293,884.05 0.00	41.08% 4,829.14	Aaa/AAA AAA	0.00 0.00
COMMERCIAL PAPER									
62479LDC6	MUFG Bank, Ltd., New York Branch 04/12/2024	2,000,000.00	08/15/2023 5.82%	1,924,933.33 1,996,559.44	99.78 5.30%	1,995,590.00 0.00	0.82% (969.44)	P-1/A-1 NA	0.03 0.04
89233GEP7	Toyota Motor Credit Corporation 05/23/2024	1,000,000.00	08/29/2023 5.86%	957,938.89 991,838.89	99.17 5.64%	991,726.00 0.00	0.41% (112.89)	P-1/A-1+ F1	0.15 0.15
Total Commercial Paper		3,000,000.00	5.83%	2,882,872.22 2,988,398.33	99.58 5.41%	2,987,316.00 0.00	1.22% (1,082.33)	P-1/AA- A+	0.07 0.08
CORPORATE									
023135BW5	AMAZON.COM INC 0.45 05/12/2024	750,000.00	-- 0.67%	745,836.00 749,813.50	99.41 5.66%	745,568.57 1,303.13	0.31% (4,244.93)	A1/AA AA-	0.11 0.12
91324PEB4	UNITEDHEALTH GROUP INC 0.55 05/15/2024	250,000.00	11/08/2021 0.78%	248,565.00 249,931.15	99.41 5.39%	248,527.76 519.44	0.10% (1,403.39)	A2/A+ A	0.12 0.13
14913R2L0	CATERPILLAR FINANCIAL SERVICES CORP 0.45 05/17/2024	715,000.00	05/10/2021 0.49%	714,041.90 714,959.79	99.35 5.57%	710,343.48 1,197.63	0.29% (4,616.31)	A2/A A+	0.13 0.13
24422EVQ9	JOHN DEERE CAPITAL CORP 0.45 06/07/2024	425,000.00	06/07/2021 0.49%	424,468.75 424,967.44	99.08 5.50%	421,100.37 605.63	0.17% (3,867.06)	A1/A A+	0.19 0.19
89114QCA4	TORONTO-DOMINION BANK 2.65 06/12/2024	750,000.00	04/23/2021 0.66%	796,327.50 752,920.82	99.42 5.58%	745,647.87 6,017.71	0.31% (7,272.95)	A1/A AA-	0.20 0.20
06051GJY6	BANK OF AMERICA CORP 5.73449 06/14/2024	540,000.00	06/07/2021 0.52%	540,036.00 540,000.00	100.02 5.61%	540,084.09 1,548.31	0.22% 84.09	A1/A- AA-	0.21 0.01
89236TJH9	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024	425,000.00	06/15/2021 0.54%	424,494.25 424,964.01	98.91 5.66%	420,355.63 607.99	0.17% (4,608.38)	A1/A+ A+	0.22 0.22
06367TQW3	BANK OF MONTREAL 0.625 07/09/2024	750,000.00	09/10/2021 0.65%	749,392.50 749,941.55	98.64 5.68%	739,816.01 1,067.71	0.30% (10,125.54)	A2/A- AA-	0.27 0.27
79466LAG9	SALESFORCE INC 0.625 07/15/2024	115,000.00	06/29/2021 0.64%	114,941.35 114,994.40	98.61 5.50%	113,404.09 151.74	0.05% (1,590.31)	A1/A+ NA	0.29 0.29

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
037833DM9	APPLE INC 1.8 09/11/2024	750,000.00	08/18/2021 0.59%	776,857.50 753,261.44	98.43 5.40%	738,260.60 750.00	0.30% (15,000.85)	Aaa/AA+ NA	0.45 0.44
78015K7C2	ROYAL BANK OF CANADA 2.25 11/01/2024	500,000.00	05/19/2021 0.74%	525,750.00 504,373.41	98.11 5.58%	490,571.63 4,687.50	0.20% (13,801.79)	A1/A AA-	0.59 0.57
57636QAN4	MASTERCARD INC 2.0 03/03/2025	600,000.00	10/28/2021 1.05%	618,294.00 604,734.92	97.11 5.25%	582,651.62 933.33	0.24% (22,083.30)	Aa3/A+ NA	0.92 0.90
87612EBL9	TARGET CORP 2.25 04/15/2025	500,000.00	02/17/2022 2.08%	502,465.00 500,767.97	97.13 5.12%	485,635.75 5,187.50	0.20% (15,132.22)	A2/A A	1.04 1.00
437076CM2	HOME DEPOT INC 2.7 04/15/2025	500,000.00	03/24/2022 2.76%	499,125.00 499,702.31	97.50 5.20%	487,509.68 6,225.00	0.20% (12,192.64)	A2/A A	1.04 1.00
06406RBC0	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	510,000.00	04/19/2022 3.35%	509,928.60 509,974.63	97.99 5.32%	499,724.73 7,403.50	0.20% (10,249.91)	A1/A AA-	1.07 1.02
46647PCH7	JPMORGAN CHASE & CO 0.824 06/01/2025	600,000.00	05/24/2021 0.78%	600,777.60 600,043.28	99.13 6.05%	594,807.32 1,648.00	0.24% (5,235.96)	A1/A- AA-	1.17 0.17
26442UAA2	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025	500,000.00	04/18/2022 3.21%	500,605.00 500,220.74	97.51 5.15%	487,543.72 2,076.39	0.20% (12,677.02)	Aa3/A WR	1.38 1.32
57629WDK3	MASSMUTUAL GLOBAL FUNDING II 4.15 08/26/2025	750,000.00	05/10/2023 4.74%	740,385.00 744,118.42	98.65 5.16%	739,855.35 3,026.04	0.30% (4,263.07)	Aa3/AA+ AA+	1.41 1.34
931142EW9	WALMART INC 3.9 09/09/2025	155,000.00	09/06/2022 3.92%	154,891.50 154,947.93	98.56 4.94%	152,773.93 369.42	0.06% (2,174.00)	Aa2/AA AA	1.44 1.38
857477BR3	STATE STREET CORP 1.746 02/06/2026	190,000.00	02/02/2022 1.75%	190,000.00 190,000.00	96.66 5.84%	183,649.90 506.83	0.08% (6,350.10)	A1/A AA-	1.85 0.82
00440EAV9	CHUBB INA HOLDINGS INC 3.35 05/03/2026	750,000.00	08/24/2023 5.19%	715,927.50 723,479.83	96.60 5.09%	724,486.94 10,329.17	0.30% 1,007.10	A3/A A	2.09 1.96
69371RR32	PACCAR FINANCIAL CORP 1.1 05/11/2026	600,000.00	02/10/2023 4.54%	538,422.00 559,885.74	92.48 4.89%	554,864.41 2,566.67	0.23% (5,021.32)	A1/A+ NA	2.11 2.04
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	250,000.00	01/11/2023 4.55%	223,112.50 232,647.68	92.04 4.96%	230,106.98 804.69	0.09% (2,540.71)	A1/A+ A+	2.22 2.14
857477CD3	STATE STREET CORP 5.272 08/03/2026	350,000.00	07/31/2023 5.27%	350,000.00 350,000.00	100.54 5.01%	351,888.19 2,972.82	0.14% 1,888.19	A1/A AA-	2.34 2.09
06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	500,000.00	08/24/2023 5.48%	500,680.00 500,540.13	101.01 5.05%	505,072.17 3,300.25	0.21% 4,532.04	Aa1/A+ AA	2.38 2.13
437076CV2	HOME DEPOT INC 4.95 09/30/2026	500,000.00	11/30/2023 4.86%	501,140.00 501,004.34	100.16 4.88%	500,810.12 68.75	0.21% (194.22)	A2/A A	2.50 2.22
61690U7W4	MORGAN STANLEY BANK NA 5.882 10/30/2026	335,000.00	10/30/2023 5.88%	335,000.00 335,000.00	101.93 5.05%	341,458.26 8,210.29	0.14% 6,458.26	Aa3/A+ AA-	2.58 2.25

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438516BL9	HONEYWELL INTERNATIONAL INC 2.5 11/01/2026	750,000.00	05/10/2023 3.96%	714,847.50 723,850.31	94.49 4.79%	708,662.00 7,812.50	0.29% (15,188.31)	A2/A A	2.59 2.43
713448FW3	PEPSICO INC 5.125 11/10/2026	275,000.00	11/08/2023 5.13%	274,925.75 274,935.44	100.79 4.79%	277,180.79 5,520.05	0.11% 2,245.35	A1/A+ NA	2.61 2.30
24422EXF1	JOHN DEERE CAPITAL CORP 4.5 01/08/2027	500,000.00	01/18/2024 4.52%	499,705.00 499,723.83	99.24 4.80%	496,177.02 5,187.50	0.20% (3,546.81)	A1/A A+	2.77 2.55
78016HZT0	ROYAL BANK OF CANADA 4.875 01/19/2027	665,000.00	01/10/2024 4.88%	664,833.75 664,844.82	99.78 4.96%	663,545.48 6,483.75	0.27% (1,299.34)	A1/A AA-	2.80 2.57
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	1,000,000.00	-- 4.81%	999,831.60 999,838.79	100.16 4.74%	1,001,608.52 4,666.67	0.41% 1,769.73	A1/AA- NA	2.91 2.67
857477CL5	STATE STREET CORP 4.993 03/18/2027	325,000.00	03/13/2024 4.99%	325,000.00 325,000.00	100.19 4.92%	325,629.55 585.98	0.13% 629.55	NA/A AA-	2.96 2.72
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	600,000.00	09/12/2022 4.08%	597,906.00 598,602.36	97.42 4.90%	584,543.04 9,400.00	0.24% (14,059.32)	A2/A+ A+	3.11 2.84
Total Corporate		17,675,000.00	2.85%	17,618,514.05 17,573,990.98	98.45 5.24%	17,393,865.53 113,741.86	7.12% (180,125.45)	A1/A A+	1.46 1.31
EQUITY MUTUAL FUND									
90PAR\$00	City of Pittsburg	3,013,199.05	-- 0.00%	3,013,199.05 3,013,199.05	1.06 0.00%	3,203,290.05 0.00	1.31% 190,091.00	NA/NA NA	0.00 0.00
Total Equity Mutual Fund		3,013,199.05	0.00%	3,013,199.05 3,013,199.05	1.06 0.00%	3,203,290.05 0.00	1.31% 190,091.00	NA/NA NA	0.00 0.00
INVESTMENT POOL									
90PIT\$01	City of Pittsburg	41,340,448.55	-- 0.00%	41,340,448.55 41,340,448.55	0.99 0.00%	41,100,312.92 0.00	16.83% (240,135.63)	NA/NA NA	0.00 0.00
Total Investment Pool		41,340,448.55	0.00%	41,340,448.55 41,340,448.55	0.99 0.00%	41,100,312.92 0.00	16.83% (240,135.63)	NA/NA NA	0.00 0.00
MONEY MARKET FUND									
94975H254	ALLSPRING:GOVT MM S	63,763.90	-- 4.87%	63,763.90 63,763.90	1.00 4.87%	63,763.90 0.00	0.03% 0.00	Aaa/ AAAm NA	0.00 0.00

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94975H254	ALLSPRING:GOVT MM S	1,830,718.31	-- 4.87%	1,830,718.31 1,830,718.31	1.00 4.87%	1,830,718.31 0.00	0.75% 0.00	Aaa/ AAAm NA	0.00 0.00
Total Money Market Fund		1,894,482.21	4.87%	1,894,482.21 1,894,482.21	1.00 4.87%	1,894,482.21 0.00	0.78% 0.00	Aaa/ AAAm NA	0.00 0.00

NEGOTIABLE CD									
21684XH82	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.9 09/06/2024	2,000,000.00	09/07/2023 5.90%	1,999,981.55 1,999,991.99	100.22 5.13%	2,004,470.00 67,850.00	0.82% 4,478.01	P-1/A-1 F1+	0.44 0.44
89115BL57	Toronto-Dominion Bank - New York Branch 5.65 11/20/2024	1,500,000.00	11/20/2023 5.65%	1,500,000.00 1,500,000.00	100.09 5.38%	1,501,339.50 31,075.00	0.61% 1,339.50	P-1/A-1+ F1+	0.64 0.63
Total Negotiable CD		3,500,000.00	5.79%	3,499,981.55 3,499,991.99	100.17 5.24%	3,505,809.50 98,925.00	1.44% 5,817.51	P-1/AA- F1+	0.52 0.52

SUPRANATIONAL									
4581X0DZ8	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	895,000.00	09/15/2021 0.52%	894,337.70 894,894.25	97.71 5.42%	874,481.54 99.44	0.36% (20,412.71)	Aaa/AAA NA	0.48 0.47
4581X0EKO	INTER-AMERICAN DEVELOPMENT BANK 4.5 05/15/2026	750,000.00	06/27/2023 4.53%	749,422.50 749,571.85	99.59 4.70%	746,923.27 12,750.00	0.31% (2,648.59)	Aaa/AAA NA	2.12 1.97
45950KDF4	INTERNATIONAL FINANCE CORP 4.375 01/15/2027	710,000.00	11/29/2023 4.49%	707,685.40 707,923.79	99.59 4.53%	707,100.61 6,557.64	0.29% (823.18)	Aaa/AAA NA	2.79 2.58
Total Supranational		2,355,000.00	3.01%	2,351,445.60 2,352,389.89	98.88 4.92%	2,328,505.42 19,407.08	0.95% (23,884.47)	Aaa/AAA NA	1.71 1.59

US TREASURY									
912797GZ4	UNITED STATES TREASURY 04/04/2024	1,300,000.00	10/05/2023 5.57%	1,265,162.53 1,299,422.58	99.96 5.42%	1,299,437.61 0.00	0.53% 15.02	P-1/A-1+ F1+	0.01 0.02
91282CBV2	UNITED STATES TREASURY 0.375 04/15/2024	1,000,000.00	04/14/2021 0.36%	1,000,351.56 1,000,004.49	99.81 5.02%	998,094.94 1,731.56	0.41% (1,909.55)	Aaa/AA+ AA+	0.04 0.05
912797HG5	UNITED STATES TREASURY 04/25/2024	1,400,000.00	10/30/2023 5.55%	1,363,432.29 1,395,041.67	99.65 5.39%	1,395,093.59 0.00	0.57% 51.92	P-1/A-1+ F1+	0.07 0.07
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	650,000.00	05/12/2021 0.35%	647,968.75 649,918.30	99.39 5.23%	646,023.83 616.07	0.26% (3,894.47)	Aaa/AA+ AA+	0.12 0.13
912828WJ5	UNITED STATES TREASURY 2.5 05/15/2024	1,400,000.00	08/30/2023 5.45%	1,371,726.56 1,395,178.17	99.65 5.28%	1,395,142.66 13,269.23	0.57% (35.52)	Aaa/AA+ AA+	0.12 0.13

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91282CCG4	UNITED STATES TREASURY 0.25 06/15/2024	1,000,000.00	06/28/2021 0.46%	993,750.00 999,566.77	98.95 5.35%	989,511.72 737.70	0.41% (10,055.05)	Aaa/AA+ AA+	0.21 0.21
91282CEX5	UNITED STATES TREASURY 3.0 06/30/2024	1,500,000.00	10/19/2023 5.53%	1,474,394.53 1,490,927.20	99.42 5.33%	1,491,225.59 11,373.63	0.61% 298.39	Aaa/AA+ AA+	0.25 0.25
91282CCL3	UNITED STATES TREASURY 0.375 07/15/2024	1,000,000.00	08/05/2021 0.37%	1,000,273.44 1,000,026.73	98.58 5.31%	985,849.61 793.27	0.40% (14,177.12)	Aaa/AA+ AA+	0.29 0.29
91282CFA4	UNITED STATES TREASURY 3.0 07/31/2024	3,000,000.00	-- 5.47%	2,945,468.75 2,976,204.81	99.22 5.34%	2,976,621.09 15,082.42	1.22% 416.28	Aaa/AA+ AA+	0.33 0.33
912797GK7	UNITED STATES TREASURY 08/08/2024	2,000,000.00	08/15/2023 5.36%	1,899,113.61 1,963,647.08	98.16 5.42%	1,963,279.80 0.00	0.80% (367.28)	P-1/A-1+ F1+	0.36 0.35
91282CCT6	UNITED STATES TREASURY 0.375 08/15/2024	1,000,000.00	09/10/2021 0.42%	998,632.81 999,825.74	98.18 5.31%	981,777.34 473.90	0.40% (18,048.40)	Aaa/AA+ AA+	0.38 0.37
912797KB2	UNITED STATES TREASURY 08/15/2024	2,000,000.00	02/20/2024 5.33%	1,950,060.00 1,961,410.00	98.07 5.38%	1,961,408.12 0.00	0.80% (1.88)	P-1/A-1+ F1+	0.38 0.37
91282CCX7	UNITED STATES TREASURY 0.375 09/15/2024	2,800,000.00	01/31/2024 5.03%	2,721,578.13 2,742,306.38	97.83 5.25%	2,739,132.82 485.05	1.12% (3,173.56)	Aaa/AA+ AA+	0.46 0.45
912797GW1	UNITED STATES TREASURY 10/03/2024	1,500,000.00	10/19/2023 5.47%	1,424,710.52 1,460,090.10	97.42 5.42%	1,461,234.80 0.00	0.60% 1,144.69	P-1/A-1+ F1+	0.51 0.50
91282CDB4	UNITED STATES TREASURY 0.625 10/15/2024	1,000,000.00	12/02/2021 0.86%	993,281.25 998,735.82	97.58 5.23%	975,761.72 2,885.93	0.40% (22,974.10)	Aaa/AA+ AA+	0.54 0.53
91282CFQ9	UNITED STATES TREASURY 4.375 10/31/2024	2,000,000.00	02/20/2024 5.18%	1,989,062.50 1,990,791.75	99.49 5.27%	1,989,791.66 36,778.85	0.82% (1,000.09)	Aaa/AA+ AA+	0.59 0.56
91282CDH1	UNITED STATES TREASURY 0.75 11/15/2024	1,000,000.00	11/10/2021 0.80%	998,554.69 999,699.33	97.29 5.23%	972,861.33 2,843.41	0.40% (26,838.00)	Aaa/AA+ AA+	0.63 0.61
91282CDN8	UNITED STATES TREASURY 1.0 12/15/2024	1,100,000.00	12/29/2021 0.99%	1,100,472.66 1,100,112.81	97.12 5.19%	1,068,342.77 3,245.90	0.44% (31,770.04)	Aaa/AA+ AA+	0.71 0.69
91282CGD7	UNITED STATES TREASURY 4.25 12/31/2024	2,000,000.00	03/07/2024 5.11%	1,986,406.25 1,987,501.05	99.31 5.19%	1,986,191.40 21,483.52	0.81% (1,309.65)	Aaa/AA+ AA+	0.75 0.73
91282CDS7	UNITED STATES TREASURY 1.125 01/15/2025	1,300,000.00	03/06/2024 5.09%	1,257,242.19 1,260,646.47	96.94 5.12%	1,260,162.11 3,093.75	0.52% (484.36)	Aaa/AA+ AA+	0.79 0.77
91282ZC7	UNITED STATES TREASURY 1.125 02/28/2025	1,000,000.00	02/03/2022 1.42%	991,054.69 997,340.37	96.49 5.09%	964,931.64 978.26	0.40% (32,408.73)	Aaa/AA+ AA+	0.91 0.89
91282ZF0	UNITED STATES TREASURY 0.5 03/31/2025	750,000.00	03/03/2021 0.54%	748,886.72 749,727.67	95.64 5.03%	717,271.18 10.25	0.29% (32,456.49)	Aaa/AA+ AA+	1.00 0.98
91282ZL7	UNITED STATES TREASURY 0.375 04/30/2025	500,000.00	01/13/2021 0.39%	499,609.38 499,901.78	95.18 5.01%	475,898.44 788.12	0.19% (24,003.34)	Aaa/AA+ AA+	1.08 1.06

HOLDINGS REPORT



City of Pittsburg Managed/Reporting Cons | Account #10639 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	1,250,000.00	10/06/2021 0.72%	1,228,759.77 1,243,222.90	94.71 4.97%	1,183,886.73 1,050.20	0.48% (59,336.17)	Aaa/AA+ AA+	1.17 1.14
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	750,000.00	04/29/2022 2.90%	752,314.45 751,015.24	97.40 4.82%	730,488.29 61.48	0.30% (20,526.95)	Aaa/AA+ AA+	1.50 1.43
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	1,000,000.00	06/02/2022 2.88%	1,004,023.44 1,001,866.41	97.29 4.80%	972,851.56 12,609.89	0.40% (29,014.85)	Aaa/AA+ AA+	1.59 1.51
912828M56	UNITED STATES TREASURY 2.25 11/15/2025	1,000,000.00	08/25/2022 3.36%	966,093.75 982,917.24	96.06 4.80%	960,585.94 8,530.22	0.39% (22,331.30)	Aaa/AA+ AA+	1.63 1.56
9128285T3	UNITED STATES TREASURY 2.625 12/31/2025	1,000,000.00	08/25/2022 3.34%	977,421.88 988,203.25	96.50 4.73%	965,039.06 6,634.62	0.40% (23,164.19)	Aaa/AA+ AA+	1.75 1.68
9128286L9	UNITED STATES TREASURY 2.25 03/31/2026	1,000,000.00	08/29/2022 3.39%	961,640.63 978,637.14	95.50 4.63%	954,960.94 61.48	0.39% (23,676.20)	Aaa/AA+ AA+	2.00 1.90
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	1,500,000.00	05/09/2023 3.65%	1,418,964.84 1,439,586.24	93.88 4.50%	1,408,125.00 11,373.63	0.58% (31,461.24)	Aaa/AA+ AA+	2.63 2.50
912828V98	UNITED STATES TREASURY 2.25 02/15/2027	1,000,000.00	11/29/2022 4.06%	930,585.94 952,610.69	94.14 4.44%	941,406.25 2,843.41	0.39% (11,204.44)	Aaa/AA+ AA+	2.88 2.73
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	1,100,000.00	11/03/2022 4.46%	1,014,148.44 1,041,591.04	94.68 4.41%	1,041,476.57 75.14	0.43% (114.48)	Aaa/AA+ AA+	3.00 2.81
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	1,500,000.00	02/13/2024 4.39%	1,427,167.97 1,430,091.20	95.23 4.42%	1,428,398.43 17,338.60	0.59% (1,692.77)	Aaa/AA+ AA+	3.08 2.88
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	1,250,000.00	11/03/2022 4.44%	1,187,792.97 1,206,612.52	96.57 4.44%	1,207,128.90 10,267.86	0.49% 516.38	Aaa/AA+ AA+	3.25 3.02
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	800,000.00	01/30/2023 3.72%	779,968.75 785,060.43	96.06 4.38%	768,500.00 2,173.91	0.31% (16,560.43)	Aaa/AA+ AA+	3.42 3.19
9128283F5	UNITED STATES TREASURY 2.25 11/15/2027	1,500,000.00	05/16/2023 3.59%	1,417,031.25 1,433,190.71	93.02 4.35%	1,395,234.38 12,795.33	0.57% (37,956.34)	Aaa/AA+ AA+	3.63 3.39
Total US Treasury		46,850,000.00	3.76%	45,687,107.89 46,152,632.11	97.48 5.06%	45,653,127.78 202,486.56	18.70% (499,504.33)	Aaa/AA+ AA+	1.06 1.01
Total Portfolio		246,112,674.98	1.56%	244,495,099.86 245,117,082.43	39.84 2.06%	244,138,030.32 576,092.22	100.00% (979,052.11)	Aa1/AA AA	0.64 0.57
Total Market Value + Accrued						244,714,122.54			



Section 5 | Transactions

Transaction Ledger

As of January 31, 2024

City of Pittsburg - Account #10607

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/17/2024	36268GAD7	110,000.00	GM Financial Securitized Term 2024-1 A3 4.85% Due: 12/18/2028	99.980	4.91%	109,977.88	0.00	109,977.88	0.00
Purchase	01/19/2024	78016HZT0	665,000.00	ROYAL BANK OF CANADA Note 4.875% Due: 01/19/2027	99.975	4.88%	664,833.75	0.00	664,833.75	0.00
Purchase	01/23/2024	24422EXF1	500,000.00	John Deere Capital Corp 4.5% Due: 01/08/2027	99.941	4.52%	499,705.00	937.50	500,642.50	0.00
Purchase	01/24/2024	448988AD7	255,000.00	Hyundai Auto Lease Securitizat 2024-A A3 5.02% Due: 03/15/2027	99.981	5.08%	254,951.68	0.00	254,951.68	0.00
Purchase	01/25/2024	36268GAD7	250,000.00	GM Financial Securitized Term 2024-1 A3 4.85% Due: 12/18/2028	99.992	4.90%	249,980.47	269.44	250,249.91	0.00
Purchase	01/30/2024	89238DAD0	375,000.00	Toyota Auto Receivables OT 2024-A A3 4.83% Due: 10/16/2028	99.980	4.89%	374,924.96	0.00	374,924.96	0.00
Subtotal			2,155,000.00				2,154,373.74	1,206.94	2,155,580.68	0.00
TOTAL ACQUISITIONS			2,155,000.00				2,154,373.74	1,206.94	2,155,580.68	0.00
DISPOSITIONS										
Maturity	01/17/2024	24422EVN6	485,000.00	John Deere Capital Corp Note 0.45% Due: 01/17/2024	100.000		485,000.00	0.00	485,000.00	0.00
Maturity	01/23/2024	912797JA6	2,000,000.00	US Treasury Bill 5.262% Due: 01/23/2024	100.000		2,000,000.00	0.00	2,000,000.00	0.00
Maturity	01/30/2024	91159HHG8	500,000.00	US Bancorp Callable Note Cont 12/29/2023 3.7% Due: 01/30/2024	100.000		500,000.00	0.00	500,000.00	0.00
Subtotal			2,985,000.00				2,985,000.00	0.00	2,985,000.00	0.00
TOTAL DISPOSITIONS			2,985,000.00				2,985,000.00	0.00	2,985,000.00	0.00

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/01/2024	94975H254	3,347.20	ALLSPRING:GOVT MM S	1.000	4.91%	(3,347.20)	0.00	(3,347.20)	0.00
Purchase	02/02/2024	94975H254	225,393.75	ALLSPRING:GOVT MM S	1.000	4.89%	(225,393.75)	0.00	(225,393.75)	0.00
Purchase	02/05/2024	94975H254	616,726.00	ALLSPRING:GOVT MM S	1.000	4.89%	(616,726.00)	0.00	(616,726.00)	0.00
Purchase	02/06/2024	94975H254	1,658.70	ALLSPRING:GOVT MM S	1.000	4.88%	(1,658.70)	0.00	(1,658.70)	0.00
Purchase	02/07/2024	94975H254	507,375.00	ALLSPRING:GOVT MM S	1.000	4.89%	(507,375.00)	0.00	(507,375.00)	0.00
Purchase	02/14/2024	91282CEN7	1,500,000.00	UNITED STATES TREASURY 2.75 04/30/2027	95.145	4.39%	(1,427,167.97)	(12,012.36)	(1,439,180.33)	0.00
Purchase	02/15/2024	94975H254	118,050.55	ALLSPRING:GOVT MM S	1.000	4.89%	(118,050.55)	0.00	(118,050.55)	0.00
Purchase	02/16/2024	94975H254	746.72	ALLSPRING:GOVT MM S	1.000	4.89%	(746.72)	0.00	(746.72)	0.00
Purchase	02/16/2024	94975H254	393,004.85	ALLSPRING:GOVT MM S	1.000	4.89%	(393,004.85)	0.00	(393,004.85)	0.00
Purchase	02/20/2024	94975H254	13,815.00	ALLSPRING:GOVT MM S	1.000	4.89%	(13,815.00)	0.00	(13,815.00)	0.00
Purchase	02/20/2024	94975H254	74,728.55	ALLSPRING:GOVT MM S	1.000	4.89%	(74,728.55)	0.00	(74,728.55)	0.00
Purchase	02/21/2024	437918AC9	670,000.00	HAROT 2024-1 A3 5.21 08/15/2028	99.996	5.27%	(669,970.86)	0.00	(669,970.86)	0.00
Purchase	02/26/2024	17275RBQ4	385,000.00	CISCO SYSTEMS INC 4.8 02/26/2027	99.870	4.85%	(384,499.50)	0.00	(384,499.50)	0.00
Purchase	02/29/2024	94975H254	18,125.00	ALLSPRING:GOVT MM S	1.000	4.89%	(18,125.00)	0.00	(18,125.00)	0.00
Purchase	03/04/2024	17275RBQ4	615,000.00	CISCO SYSTEMS INC 4.8 02/26/2027	100.054	4.78%	(615,332.10)	(656.00)	(615,988.10)	0.00
Total Purchase			5,142,971.32				(5,069,941.75)	(12,668.36)	(5,082,610.11)	0.00
TOTAL ACQUISITIONS			5,142,971.32				(5,069,941.75)	(12,668.36)	(5,082,610.11)	0.00
DISPOSITIONS										
Sale	02/14/2024	94975H254	(1,439,180.33)	ALLSPRING:GOVT MM S	1.000	4.88%	1,439,180.33	0.00	1,439,180.33	0.00
Sale	02/21/2024	94975H254	(654,443.90)	ALLSPRING:GOVT MM S	1.000	4.87%	654,443.90	0.00	654,443.90	0.00
Sale	02/26/2024	94975H254	(319,906.53)	ALLSPRING:GOVT MM S	1.000	4.88%	319,906.53	0.00	319,906.53	0.00
Total Sale			(2,413,530.76)				2,413,530.76	0.00	2,413,530.76	0.00
TOTAL DISPOSITIONS			(2,413,530.76)				2,413,530.76	0.00	2,413,530.76	0.00
OTHER TRANSACTIONS										

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Call Redemption	02/16/2024	46647PBY1	(390,000.00)	JPMORGAN CHASE & CO 0.563 02/16/2025	100.000	0.56%	390,000.00	0.00	390,000.00	0.00
Total Call Redemption			(390,000.00)				390,000.00	0.00	390,000.00	0.00
Coupon	02/01/2024	3137BM7C4	0.00	FHMS K-051 A2 3.308 09/25/2025		2.92%	1,378.33	0.00	1,378.33	0.00
Coupon	02/01/2024	3137BNGT5	0.00	FHMS K-054 A2 2.745 01/25/2026		4.58%	2,287.50	0.00	2,287.50	0.00
Coupon	02/01/2024	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		4.43%	1,569.69	0.00	1,569.69	0.00
Coupon	02/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.24%	1,429.17	0.00	1,429.17	0.00
Coupon	02/01/2024	3137F2LJ3	0.00	FHMS K-066 A2 3.117 06/25/2027		3.91%	2,597.50	0.00	2,597.50	0.00
Coupon	02/01/2024	3137FAWS3	0.00	FHMS K-067 A2 3.194 07/25/2027		3.89%	2,661.67	0.00	2,661.67	0.00
Coupon	02/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.38%	1,991.87	0.00	1,991.87	0.00
Coupon	02/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.25%	2,693.96	0.00	2,693.96	0.00
Coupon	02/02/2024	69371RR24	0.00	PACCAR FINANCIAL CORP 0.35 02/02/2024		0.35%	393.75	0.00	393.75	0.00
Coupon	02/03/2024	857477CD3	0.00	STATE STREET CORP 5.272 08/03/2026		5.27%	9,226.00	0.00	9,226.00	0.00
Coupon	02/05/2024	3135G0V34	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.5 02/05/2024		2.50%	7,500.00	0.00	7,500.00	0.00
Coupon	02/06/2024	857477BR3	0.00	STATE STREET CORP 1.746 02/06/2026		1.75%	1,658.70	0.00	1,658.70	0.00
Coupon	02/07/2024	637432NL5	0.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.95 02/07/2024		2.95%	7,375.00	0.00	7,375.00	0.00
Coupon	02/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.28%	15.23	0.00	15.23	0.00
Coupon	02/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.38%	14.60	0.00	14.60	0.00

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.53%	56.79	0.00	56.79	0.00
Coupon	02/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	68.24	0.00	68.24	0.00
Coupon	02/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		5.27%	135.20	0.00	135.20	0.00
Coupon	02/15/2024	448977AD0	0.00	HART 2022-A A3 2.22 10/15/2026		4.08%	229.68	0.00	229.68	0.00
Coupon	02/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.35%	351.67	0.00	351.67	0.00
Coupon	02/15/2024	89239FAD4	0.00	TAOT 2023-D A3 5.54 08/15/2028		5.61%	900.25	0.00	900.25	0.00
Coupon	02/15/2024	448988AD7	0.00	HALST 24A A3 5.02 03/15/2027		5.03%	746.72	0.00	746.72	0.00
Coupon	02/15/2024	89238DAD0	0.00	TAOT 2024-A A3 4.83 10/16/2028		4.89%	754.69	0.00	754.69	0.00
Coupon	02/15/2024	26442UAA2	0.00	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025		3.21%	8,125.00	0.00	8,125.00	0.00
Coupon	02/15/2024	912828V98	0.00	UNITED STATES TREASURY 2.25 02/15/2027		4.06%	11,250.00	0.00	11,250.00	0.00
Coupon	02/15/2024	91282CCT6	0.00	UNITED STATES TREASURY 0.375 08/15/2024		0.42%	1,875.00	0.00	1,875.00	0.00
Coupon	02/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 3.39 05/15/2025		3.42%	1,440.75	0.00	1,440.75	0.00
Coupon	02/15/2024	161571HS6	0.00	CHAIT 2022-1 A 3.97 09/15/2027		4.34%	3,308.33	0.00	3,308.33	0.00
Coupon	02/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.67%	500.50	0.00	500.50	0.00
Coupon	02/16/2024	36268GAD7	0.00	GMCAR 2024-1 A3 4.85 12/18/2028		4.90%	1,406.50	0.00	1,406.50	0.00
Coupon	02/16/2024	46647PBY1	0.00	JPMORGAN CHASE & CO 0.563 02/16/2025		0.56%	1,097.85	0.00	1,097.85	0.00
Coupon	02/17/2024	3133EPJX4	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 3.625 02/17/2026		3.89%	18,125.00	0.00	18,125.00	0.00

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/18/2024	43815EAC8	0.00	HAROT 2021-3 A3 0.41 11/18/2025		0.41%	58.45	0.00	58.45	0.00
Coupon	02/18/2024	06428CAA2	0.00	BANK OF AMERICA NA 5.526 08/18/2026		5.48%	13,815.00	0.00	13,815.00	0.00
Coupon	02/20/2024	36266FAC3	0.00	GMALT 2022-2 A3 3.42 06/20/2025		3.46%	620.71	0.00	620.71	0.00
Coupon	02/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	4.16	0.00	4.16	0.00
Coupon	02/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	87.45	0.00	87.45	0.00
Coupon	02/21/2024	438123AC5	0.00	HAROT 2023-4 A3 5.67 06/21/2028		5.74%	1,110.38	0.00	1,110.38	0.00
Coupon	02/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		1.15%	26.66	0.00	26.66	0.00
Coupon	02/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.24%	477.02	0.00	477.02	0.00
Coupon	02/25/2024	05592XAD2	0.00	BMWOT 2023-A A3 5.47 02/25/2028		5.54%	615.37	0.00	615.37	0.00
Coupon	02/25/2024	3135G05X7	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		1.76%	1,875.00	0.00	1,875.00	0.00
Coupon	02/26/2024	57629WDK3	0.00	MASSMUTUAL GLOBAL FUNDING II 4.15 08/26/2025		4.74%	15,562.50	0.00	15,562.50	0.00
Coupon	02/29/2024	912828ZC7	0.00	UNITED STATES TREASURY 1.125 02/28/2025		1.42%	5,625.00	0.00	5,625.00	0.00
Coupon	02/29/2024	91282CFH9	0.00	UNITED STATES TREASURY 3.125 08/31/2027		3.72%	12,500.00	0.00	12,500.00	0.00
Total Coupon			0.00				145,542.84	0.00	145,542.84	0.00
Dividend	02/29/2024	94975H254	0.00	ALLSPRING:GOVT MM S		4.88%	115.32	0.00	115.32	0.00
Total Dividend			0.00				115.32	0.00	115.32	0.00
Maturity	02/02/2024	69371RR24	(225,000.00)	PACCAR FINANCIAL CORP 0.35 02/02/2024	100.000	0.35%	225,000.00	0.00	225,000.00	0.00

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	02/05/2024	3135G0V34	(600,000.00)	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.5 02/05/2024	100.000	2.50%	600,000.00	0.00	600,000.00	0.00
Maturity	02/07/2024	637432NL5	(500,000.00)	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 2.95 02/07/2024	100.000	2.95%	500,000.00	0.00	500,000.00	0.00
Total Maturity			(1,325,000.00)				1,325,000.00	0.00	1,325,000.00	0.00
Principal Paydown	02/15/2024	89240BAC2	17,925.31	TAOT 2021-A A3 0.26 05/15/2025		0.28%	17,925.31	--	17,925.31	0.00
Principal Paydown	02/15/2024	47788UAC6	7,255.21	JDOT 2021 A3 0.36 09/15/2025		0.38%	7,255.21	--	7,255.21	0.00
Principal Paydown	02/15/2024	47789QAC4	15,277.42	JDOT 2021-B A3 0.52 03/16/2026		0.53%	15,277.42	--	15,277.42	(0.00)
Principal Paydown	02/15/2024	89238JAC9	9,031.67	TAOT 2021-D A3 0.71 04/15/2026		0.71%	9,031.67	--	9,031.67	(0.00)
Principal Paydown	02/15/2024	47787JAC2	13,802.15	JDOT 2022 A3 0.36 09/15/2026		2.35%	13,802.15	--	13,802.15	0.00
Principal Paydown	02/15/2024	448977AD0	7,719.73	HART 2022-A A3 2.22 10/15/2026		4.08%	7,719.73	--	7,719.73	0.00
Principal Paydown	02/15/2024	44935FAD6	18,513.63	HART 2021-C A3 0.74 05/15/2026		5.27%	18,513.63	--	18,513.63	(0.00)
Principal Paydown	02/18/2024	43815EAC8	17,096.66	HAROT 2021-3 A3 0.41 11/18/2025		0.41%	17,096.66	--	17,096.66	0.00
Principal Paydown	02/20/2024	36266FAC3	38,827.73	GMALT 2022-2 A3 3.42 06/20/2025		3.46%	38,827.73	--	38,827.73	(0.00)
Principal Paydown	02/21/2024	43813GAC5	4,756.49	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	4,756.49	--	4,756.49	0.00
Principal Paydown	02/21/2024	43815GAC3	9,568.48	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	9,568.48	--	9,568.48	(0.00)
Principal Paydown	02/25/2024	05601XAC3	17,245.72	BMWLT 2022-1 A3 1.03 03/25/2025		1.15%	17,245.72	--	17,245.72	(0.00)
Principal Paydown	02/25/2024	05602RAD3	12,181.01	BMWOT 2022-A A3 3.21 08/25/2026		3.24%	12,181.01	--	12,181.01	0.00
Total Principal Paydown			189,201.21				189,201.21	--	189,201.21	0.01

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
TOTAL OTHER TRANSACTIONS			(1,525,798.79)				2,049,859.37	0.00	2,049,859.37	0.01

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	03/01/2024	94975H254	7,665.23	ALLSPRING:GOVT MM S	1.000	4.87%	(7,665.23)	0.00	(7,665.23)	0.00
Purchase	03/08/2024	94975H254	1,036,718.75	ALLSPRING:GOVT MM S	1.000	4.87%	(1,036,718.75)	0.00	(1,036,718.75)	0.00
Purchase	03/11/2024	94975H254	32,272.50	ALLSPRING:GOVT MM S	1.000	4.87%	(32,272.50)	0.00	(32,272.50)	0.00
Purchase	03/13/2024	94975H254	5,164.93	ALLSPRING:GOVT MM S	1.000	4.87%	(5,164.93)	0.00	(5,164.93)	0.00
Purchase	03/15/2024	94975H254	85,546.07	ALLSPRING:GOVT MM S	1.000	4.87%	(85,546.07)	0.00	(85,546.07)	0.00
Purchase	03/18/2024	94975H254	429,127.52	ALLSPRING:GOVT MM S	1.000	4.87%	(429,127.52)	0.00	(429,127.52)	0.00
Purchase	03/18/2024	857477CL5	325,000.00	STATE STREET CORP 4.993 03/18/2027	100.000	4.99%	(325,000.00)	0.00	(325,000.00)	0.00
Purchase	03/19/2024	94975H254	579,385.08	ALLSPRING:GOVT MM S	1.000	4.88%	(579,385.08)	0.00	(579,385.08)	0.00
Purchase	03/19/2024	47800RAD5	180,000.00	JDOT 2024 A3 4.96 11/15/2028	99.994	5.12%	(179,989.92)	0.00	(179,989.92)	0.00
Purchase	03/20/2024	94975H254	42,873.11	ALLSPRING:GOVT MM S	1.000	4.88%	(42,873.11)	0.00	(42,873.11)	0.00
Purchase	03/21/2024	94975H254	14,945.26	ALLSPRING:GOVT MM S	1.000	4.88%	(14,945.26)	0.00	(14,945.26)	0.00
Purchase	03/22/2024	94975H254	28,125.00	ALLSPRING:GOVT MM S	1.000	4.88%	(28,125.00)	0.00	(28,125.00)	0.00
Purchase	03/25/2024	94975H254	43,020.97	ALLSPRING:GOVT MM S	1.000	4.88%	(43,020.97)	0.00	(43,020.97)	0.00
Purchase	03/26/2024	3133EP6K6	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/26/2027	100.145	4.45%	(1,001,450.00)	0.00	(1,001,450.00)	0.00
Total Purchase			3,809,844.42				(3,811,284.34)	0.00	(3,811,284.34)	0.00
TOTAL ACQUISITIONS			3,809,844.42				(3,811,284.34)	0.00	(3,811,284.34)	0.00
DISPOSITIONS										
Maturity	03/08/2024	3130A7PH2	(1,000,000.00)	FEDERAL HOME LOAN BANKS 1.875 03/08/2024	100.000	1.88%	1,000,000.00	0.00	1,000,000.00	0.00
Maturity	03/18/2024	808513BN4	(725,000.00)	CHARLES SCHWAB CORP 0.75 03/18/2024	100.000	0.75%	725,000.00	0.00	725,000.00	0.00
Maturity	03/19/2024	459058GQ0	(750,000.00)	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 2.5 03/19/2024	100.000	2.50%	750,000.00	0.00	750,000.00	0.00
Total Maturity			(2,475,000.00)				2,475,000.00	0.00	2,475,000.00	0.00
Sale	03/04/2024	94975H254	(609,988.10)	ALLSPRING:GOVT MM S	1.000	4.89%	609,988.10	0.00	609,988.10	0.00
Sale	03/26/2024	94975H254	(1,001,450.00)	ALLSPRING:GOVT MM S	1.000	4.88%	1,001,450.00	0.00	1,001,450.00	0.00
Total Sale			(1,611,438.10)				1,611,438.10	0.00	1,611,438.10	0.00

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
TOTAL DISPOSITIONS			(4,086,438.10)				4,086,438.10	0.00	4,086,438.10	0.00
OTHER TRANSACTIONS										
Coupon	03/01/2024	3137BM7C4	0.00	FHMS K-051 A2 3.308 09/25/2025		2.91%	1,378.33	0.00	1,378.33	0.00
Coupon	03/01/2024	3137BNGT5	0.00	FHMS K-054 A2 2.745 01/25/2026		4.58%	2,287.50	0.00	2,287.50	0.00
Coupon	03/01/2024	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		4.43%	1,569.69	0.00	1,569.69	0.00
Coupon	03/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.23%	1,429.17	0.00	1,429.17	0.00
Coupon	03/01/2024	3137F2LJ3	0.00	FHMS K-066 A2 3.117 06/25/2027		3.91%	2,597.50	0.00	2,597.50	0.00
Coupon	03/01/2024	3137FAWS3	0.00	FHMS K-067 A2 3.194 07/25/2027		3.89%	2,661.67	0.00	2,661.67	0.00
Coupon	03/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.38%	1,991.87	0.00	1,991.87	0.00
Coupon	03/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.25%	2,693.96	0.00	2,693.96	0.00
Coupon	03/03/2024	57636QAN4	0.00	MASTERCARD INC 2.0 03/03/2025		1.05%	6,000.00	0.00	6,000.00	0.00
Coupon	03/08/2024	3130A7PH2	0.00	FEDERAL HOME LOAN BANKS 1.875 03/08/2024		1.88%	9,375.00	0.00	9,375.00	0.00
Coupon	03/08/2024	3130AWTR1	0.00	FEDERAL HOME LOAN BANKS 4.375 09/08/2028		4.49%	32,508.68	0.00	32,508.68	0.00
Coupon	03/09/2024	931142EW9	0.00	WALMART INC 3.9 09/09/2025		3.92%	3,022.50	0.00	3,022.50	0.00
Coupon	03/10/2024	3130ATS57	0.00	FEDERAL HOME LOAN BANKS 4.5 03/10/2028		3.76%	22,500.00	0.00	22,500.00	0.00
Coupon	03/11/2024	037833DM9	0.00	APPLE INC 1.8 09/11/2024		0.59%	6,750.00	0.00	6,750.00	0.00
Coupon	03/14/2024	06051GJY6	0.00	BANK OF AMERICA CORP 5.72 06/14/2024		5.85%	7,867.48	0.00	7,867.48	0.00
Coupon	03/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.29%	11.34	0.00	11.34	0.00

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	03/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.38%	12.42	0.00	12.42	0.00
Coupon	03/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.53%	50.17	0.00	50.17	0.00
Coupon	03/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	62.90	0.00	62.90	0.00
Coupon	03/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		5.46%	123.78	0.00	123.78	0.00
Coupon	03/15/2024	448977AD0	0.00	HART 2022-A A3 2.22 10/15/2026		4.13%	215.40	0.00	215.40	0.00
Coupon	03/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.35%	324.98	0.00	324.98	0.00
Coupon	03/15/2024	89239FAD4	0.00	TAOT 2023-D A3 5.54 08/15/2028		5.61%	900.25	0.00	900.25	0.00
Coupon	03/15/2024	448988AD7	0.00	HALST 24A A3 5.02 03/15/2027		5.03%	1,066.75	0.00	1,066.75	0.00
Coupon	03/15/2024	89238DAD0	0.00	TAOT 2024-A A3 4.83 10/16/2028		4.89%	1,509.38	0.00	1,509.38	0.00
Coupon	03/15/2024	437918AC9	0.00	HAROT 2024-1 A3 5.21 08/15/2028		5.27%	2,327.13	0.00	2,327.13	0.00
Coupon	03/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		3.42%	1,440.75	0.00	1,440.75	0.00
Coupon	03/15/2024	161571HS6	0.00	CHAIT 2022-1 A 3.97 09/15/2027		4.35%	3,308.33	0.00	3,308.33	0.00
Coupon	03/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.67%	500.50	0.00	500.50	0.00
Coupon	03/16/2024	36268GAD7	0.00	GMCAR 2024-1 A3 4.85 12/18/2028		4.90%	1,455.00	0.00	1,455.00	0.00
Coupon	03/18/2024	808513BN4	0.00	CHARLES SCHWAB CORP 0.75 03/18/2024		0.75%	2,718.75	0.00	2,718.75	0.00
Coupon	03/18/2024	43815EAC8	0.00	HAROT 2021-3 A3 0.41 11/18/2025		0.41%	52.61	0.00	52.61	0.00
Coupon	03/19/2024	459058GQ0	0.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 2.5 03/19/2024		2.50%	9,375.00	0.00	9,375.00	0.00
Coupon	03/20/2024	36266FAC3	0.00	GMALT 2022-2 A3 3.42 06/20/2025		3.47%	510.05	0.00	510.05	0.00

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	03/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	3.09	0.00	3.09	0.00
Coupon	03/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	80.43	0.00	80.43	0.00
Coupon	03/21/2024	438123AC5	0.00	HAROT 2023-4 A3 5.67 06/21/2028		5.75%	1,110.38	0.00	1,110.38	0.00
Coupon	03/22/2024	3133EPWK7	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028		4.71%	28,125.00	0.00	28,125.00	0.00
Coupon	03/23/2024	4581X0DZ8	0.00	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024		0.52%	2,237.50	0.00	2,237.50	0.00
Coupon	03/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		0.00%	10.85	0.00	10.85	0.00
Coupon	03/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.24%	444.44	0.00	444.44	0.00
Coupon	03/25/2024	05592XAD2	0.00	BMWOT 2023-A A3 5.47 02/25/2028		5.54%	615.37	0.00	615.37	0.00
Coupon	03/30/2024	437076CV2	0.00	HOME DEPOT INC 4.95 09/30/2026		4.86%	7,975.00	0.00	7,975.00	0.00
Coupon	03/31/2024	9128285C0	0.00	UNITED STATES TREASURY 3.0 09/30/2025		2.90%	11,250.00	0.00	11,250.00	0.00
Coupon	03/31/2024	9128286L9	0.00	UNITED STATES TREASURY 2.25 03/31/2026		3.39%	11,250.00	0.00	11,250.00	0.00
Coupon	03/31/2024	912828ZF0	0.00	UNITED STATES TREASURY 0.5 03/31/2025		0.54%	1,875.00	0.00	1,875.00	0.00
Coupon	03/31/2024	91282CEF4	0.00	UNITED STATES TREASURY 2.5 03/31/2027		4.46%	13,750.00	0.00	13,750.00	0.00
Total Coupon			0.00				209,325.90	0.00	209,325.90	0.00
Dividend	03/31/2024	94975H254	0.00	ALLSPRING:GOVT MM S		4.89%	7,259.05	0.00	7,259.05	0.00
Total Dividend			0.00				7,259.05	0.00	7,259.05	0.00
Principal Paydown	03/15/2024	89240BAC2	16,395.02	TAOT 2021-A A3 0.26 05/15/2025		0.29%	16,395.02	--	16,395.02	0.00
Principal Paydown	03/15/2024	47788UAC6	5,231.00	JDOT 2021 A3 0.36 09/15/2025		0.38%	5,231.00	--	5,231.00	(0.00)

TRANSACTION LEDGER



City of Pittsburg | Account #10607 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	03/15/2024	47789QAC4	10,512.70	JDOT 2021-B A3 0.52 03/16/2026		0.53%	10,512.70	--	10,512.70	(0.00)
Principal Paydown	03/15/2024	89238JAC9	8,500.64	TAOT 2021-D A3 0.71 04/15/2026		0.71%	8,500.64	--	8,500.64	(0.00)
Principal Paydown	03/15/2024	47787JAC2	8,393.97	JDOT 2022 A3 0.36 09/15/2026		2.35%	8,393.97	--	8,393.97	(0.00)
Principal Paydown	03/15/2024	448977AD0	7,508.57	HART 2022-A A3 2.22 10/15/2026		4.13%	7,508.57	--	7,508.57	(0.00)
Principal Paydown	03/15/2024	44935FAD6	17,650.59	HART 2021-C A3 0.74 05/15/2026		5.46%	17,650.59	--	17,650.59	(0.00)
Principal Paydown	03/18/2024	43815EAC8	16,533.18	HAROT 2021-3 A3 0.41 11/18/2025		0.41%	16,533.18	--	16,533.18	0.00
Principal Paydown	03/20/2024	36266FAC3	42,363.06	GMALT 2022-2 A3 3.42 06/20/2025		3.47%	42,363.06	--	42,363.06	0.00
Principal Paydown	03/21/2024	43813GAC5	4,590.33	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	4,590.33	--	4,590.33	(0.00)
Principal Paydown	03/21/2024	43815GAC3	9,161.03	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	9,161.03	--	9,161.03	0.00
Principal Paydown	03/25/2024	05601XAC3	11,837.63	BMWLT 2022-1 A3 1.03 03/25/2025		0.00%	11,837.63	--	11,837.63	(0.00)
Principal Paydown	03/25/2024	05602RAD3	11,265.49	BMWOT 2022-A A3 3.21 08/25/2026		3.24%	11,265.49	--	11,265.49	(0.00)
Total Principal Paydown			169,943.21				169,943.21	--	169,943.21	(0.01)
TOTAL OTHER TRANSACTIONS			169,943.21				386,528.16	0.00	386,528.16	(0.01)

Transaction Ledger

As of January 31, 2024

City of Pittsburg Liquidity - Account #10617

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Maturity	01/23/2024	912797JA6	800,000.00	US Treasury Bill 5.268% Due: 01/23/2024	100.000		800,000.00	0.00	800,000.00	0.00
Subtotal			800,000.00				800,000.00	0.00	800,000.00	0.00
TOTAL DISPOSITIONS			800,000.00				800,000.00	0.00	800,000.00	0.00

TRANSACTION LEDGER



City of Pittsburg Liquidity | Account #10617 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/15/2024	94975H254	2,000,000.00	ALLSPRING:GOVT MM S	1.000	4.89%	(2,000,000.00)	0.00	(2,000,000.00)	0.00
Purchase	02/16/2024	94975H254	2,000,000.00	ALLSPRING:GOVT MM S	1.000	4.89%	(2,000,000.00)	0.00	(2,000,000.00)	0.00
Purchase	02/16/2024	94975H254	109,094.44	ALLSPRING:GOVT MM S	1.000	4.89%	(109,094.44)	0.00	(109,094.44)	0.00
Purchase	02/21/2024	91282CFQ9	2,000,000.00	UNITED STATES TREASURY 4.375 10/31/2024	99.453	5.18%	(1,989,062.50)	(27,163.46)	(2,016,225.96)	0.00
Purchase	02/21/2024	912797KB2	2,000,000.00	UNITED STATES TREASURY 08/15/2024	97.503	5.33%	(1,950,060.00)	0.00	(1,950,060.00)	0.00
Purchase	02/22/2024	94975H254	1,000,000.00	ALLSPRING:GOVT MM S	1.000	4.88%	(1,000,000.00)	0.00	(1,000,000.00)	0.00
Total Purchase			9,109,094.44				(9,048,216.94)	(27,163.46)	(9,075,380.40)	0.00
TOTAL ACQUISITIONS			9,109,094.44				(9,048,216.94)	(27,163.46)	(9,075,380.40)	0.00
DISPOSITIONS										
Sale	02/01/2024	94975H254	(2,716,102.22)	ALLSPRING:GOVT MM S	1.000	4.91%	2,716,102.22	0.00	2,716,102.22	0.00
Sale	02/21/2024	94975H254	(3,966,285.96)	ALLSPRING:GOVT MM S	1.000	4.87%	3,966,285.96	0.00	3,966,285.96	0.00
Total Sale			(6,682,388.18)				6,682,388.18	0.00	6,682,388.18	0.00
TOTAL DISPOSITIONS			(6,682,388.18)				6,682,388.18	0.00	6,682,388.18	0.00
OTHER TRANSACTIONS										
Coupon	02/16/2024	96130ASC3	0.00	Westpac Banking Corporation - New York Branch 5.38 02/16/2024		5.38%	109,094.44	0.00	109,094.44	0.00
Total Coupon			0.00				109,094.44	0.00	109,094.44	0.00
Dividend	02/29/2024	94975H254	0.00	ALLSPRING:GOVT MM S		4.88%	152.66	0.00	152.66	0.00
Total Dividend			0.00				152.66	0.00	152.66	0.00
Maturity	02/15/2024	912797GN1	(2,000,000.00)	UNITED STATES TREASURY 02/15/2024	100.000	0.00%	2,000,000.00	0.00	2,000,000.00	0.00
Maturity	02/16/2024	96130ASC3	(2,000,000.00)	Westpac Banking Corporation - New York Branch 5.38 02/16/2024	100.000	5.38%	2,000,000.00	0.00	2,000,000.00	0.00
Maturity	02/22/2024	912796Z28	(1,000,000.00)	UNITED STATES TREASURY 02/22/2024	100.000	0.00%	1,000,000.00	0.00	1,000,000.00	0.00

TRANSACTION LEDGER



City of Pittsburg Liquidity | Account #10617 | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Total Maturity			(5,000,000.00)				5,000,000.00	0.00	5,000,000.00	0.00
TOTAL OTHER TRANSACTIONS			(5,000,000.00)				5,109,247.10	0.00	5,109,247.10	0.00

TRANSACTION LEDGER



City of Pittsburg Liquidity | Account #10617 | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	03/01/2024	94975H254	4,928.25	ALLSPRING:GOVT MM S	1.000	4.87%	(4,928.25)	0.00	(4,928.25)	0.00
Purchase	03/07/2024	94975H254	740,668.52	ALLSPRING:GOVT MM S	1.000	4.88%	(740,668.52)	0.00	(740,668.52)	0.00
Purchase	03/07/2024	91282CDS7	1,300,000.00	UNITED STATES TREASURY 1.125 01/15/2025	96.711	5.09%	(1,257,242.19)	(2,089.29)	(1,259,331.48)	0.00
Purchase	03/08/2024	91282CGD7	2,000,000.00	UNITED STATES TREASURY 4.25 12/31/2024	99.320	5.11%	(1,986,406.25)	(15,879.12)	(2,002,285.37)	0.00
Purchase	03/15/2024	94975H254	5,250.00	ALLSPRING:GOVT MM S	1.000	4.87%	(5,250.00)	0.00	(5,250.00)	0.00
Total Purchase			4,050,846.77				(3,994,495.21)	(17,968.41)	(4,012,463.62)	0.00
TOTAL ACQUISITIONS			4,050,846.77				(3,994,495.21)	(17,968.41)	(4,012,463.62)	0.00
DISPOSITIONS										
Maturity	03/07/2024	912797GQ4	(2,000,000.00)	UNITED STATES TREASURY 03/07/2024	100.000	0.00%	2,000,000.00	0.00	2,000,000.00	0.00
Total Maturity			(2,000,000.00)				2,000,000.00	0.00	2,000,000.00	0.00
Sale	03/08/2024	94975H254	(2,002,285.37)	ALLSPRING:GOVT MM S	1.000	4.87%	2,002,285.37	0.00	2,002,285.37	(0.00)
Total Sale			(2,002,285.37)				2,002,285.37	0.00	2,002,285.37	(0.00)
TOTAL DISPOSITIONS			(4,002,285.37)				4,002,285.37	0.00	4,002,285.37	(0.00)
OTHER TRANSACTIONS										
Coupon	03/15/2024	91282CCX7	0.00	UNITED STATES TREASURY 0.375 09/15/2024		5.03%	5,250.00	0.00	5,250.00	0.00
Total Coupon			0.00				5,250.00	0.00	5,250.00	0.00
Dividend	03/31/2024	94975H254	0.00	ALLSPRING:GOVT MM S		4.87%	1,533.53	0.00	1,533.53	0.00
Total Dividend			0.00				1,533.53	0.00	1,533.53	0.00
TOTAL OTHER TRANSACTIONS			0.00				6,783.53	0.00	6,783.53	0.00

Important Disclosures

As of March 31, 2024

2024 Chandler Asset Management, Inc, An Independent Registered Investment Adviser.

Information contained herein is confidential. Prices are provided by ICE Data Services Inc ("IDS"), an independent pricing source. In the event IDS does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

Performance results are presented gross-of-advisory fees and represent the client's Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

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Fixed income investments are subject to interest, credit and market risk. Interest rate risk: the value of fixed income investments will decline as interest rates rise. Credit risk: the possibility that the borrower may not be able to repay interest and principal. Low rated bonds generally have to pay higher interest rates to attract investors willing to take on greater risk. Market risk: the bond market in general could decline due to economic conditions, especially during periods of rising interest rates.

Ratings information have been provided by Moody's, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities ("MBS") reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest and carries a AA+/Aaa/AAA by S&P, Moody's and Fitch respectively.

Your qualified custodian bank maintains control of all assets reflected in this statement and we urge you to compare this statement to the one you receive from your qualified custodian. Chandler does not have any authority to withdraw or deposit funds from/to the custodian account.

ICE BofA 1-3 Yr US Treasury & Agency Index

The ICE BofA 1-3 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies.