

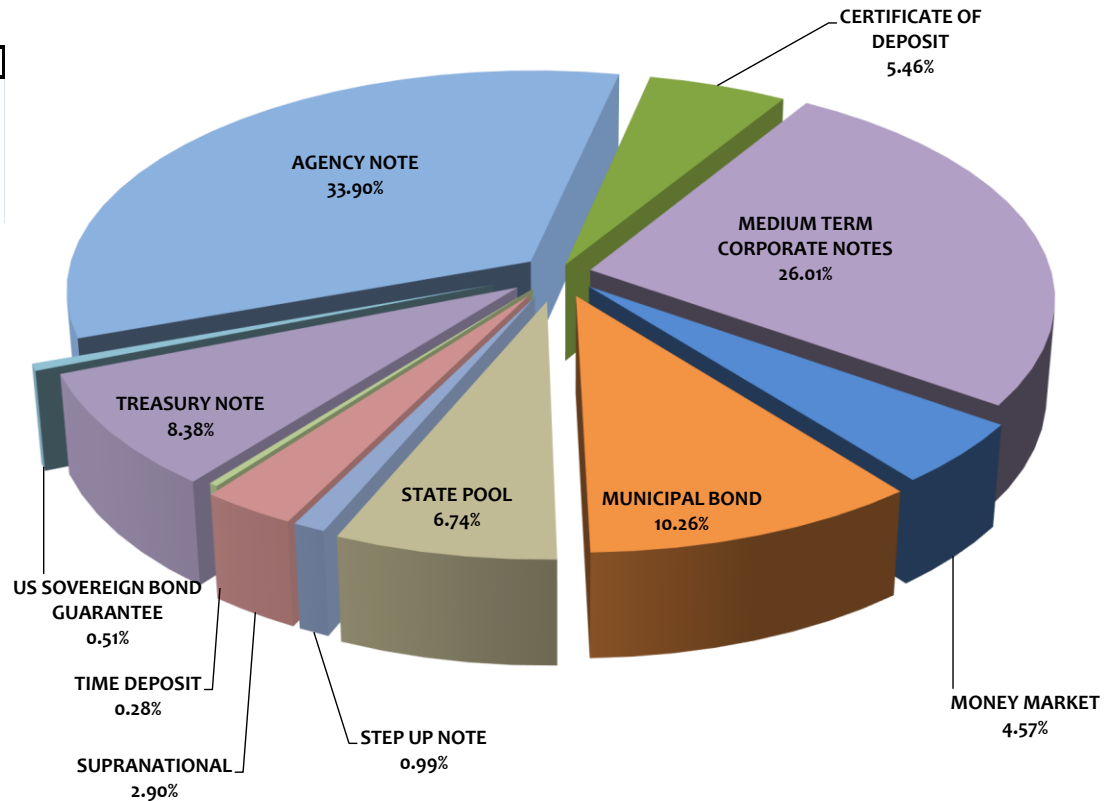
**ASSET ALLOCATION**

Assets	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
AGENCY NOTE	\$340,950,000	\$341,408,639	\$327,620,689	95.96%	1.29%
CERTIFICATE OF DEPOSIT	55,000,000	55,000,000	54,436,307	98.98%	2.23%
MEDIUM TERM CORPORATE NOTES	260,487,000	261,981,594	252,730,916	96.47%	1.79%
MONEY MARKET	46,000,000	46,000,000	46,000,000	100.00%	0.66%
MUNICIPAL BOND	102,755,000	103,372,070	99,290,800	96.05%	1.81%
STATE POOL	67,847,382	67,847,382	67,847,382	100.00%	0.75%
STEP UP NOTE	10,000,000	10,000,000	9,528,200	95.28%	0.35%
SUPRANATIONAL	29,600,000	29,242,669	28,111,200	96.13%	1.51%
TIME DEPOSIT	2,800,000	2,800,000	2,800,000	100.00%	1.06%
TREASURY NOTE	85,000,000	84,392,435	82,673,900	97.96%	1.36%
US SOVEREIGN BOND GUARANTEE	4,815,000	5,087,644	5,022,767	98.72%	2.58%
<b>Totals</b>	<b>\$1,005,254,382</b>	<b>\$1,007,132,433</b>	<b>\$976,062,161</b>	<b>96.91%</b>	<b>1.47%</b>

**Pooled Portfolio Composition by Book Value**

**Portfolio Breakdown & Statistics**

	May 31, 2022	May 31, 2021
AMORTIZED COST	\$1,007,132,433	\$792,247,649
AVERAGE DAYS TO MATURITY	860	749
CURRENT MONTH RETURN ON INVEST	1.47%	1.35%
EARNED INTEREST-CURR MONTH	\$1,118,862	\$800,828
EARNED INTEREST - FISCAL YTD	\$9,670,656	\$9,932,395

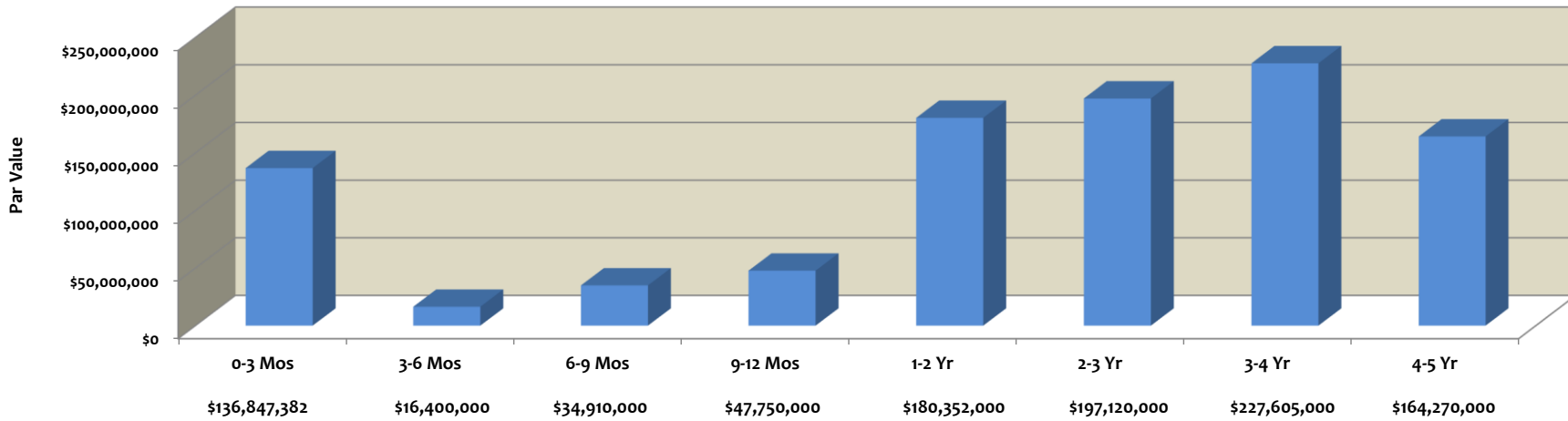




**MATURITY DISTRIBUTION**

Current Par Value	0-3 Mos	3-6 Mos	6-9 Mos	9-12 Mos	1-2 Yr	2-3 Yr	3-4 Yr	4-5 Yr	Totals
AGENCY NOTE	\$ -	\$ 5,000,000	\$ 5,000,000	\$ 15,000,000	\$55,000,000	\$60,000,000	\$135,550,000	\$65,400,000	\$ 340,950,000.00
MEDIUM TERM CORPORATE NOTES	13,000,000	5,000,000	8,510,000	15,000,000	70,537,000	67,470,000	30,000,000	50,970,000	\$ 260,487,000.00
MONEY MARKET	46,000,000	-	-	-	-	-	-	-	\$ 46,000,000.00
STATE POOL	67,847,382	-	-	-	-	-	-	-	\$ 67,847,382.00
TIME DEPOSIT	-	1,400,000	1,400,000	-	-	-	-	-	\$ 2,800,000.00
TREASURY NOTE	10,000,000	5,000,000	10,000,000	-	15,000,000	20,000,000	20,000,000	5,000,000	\$ 85,000,000.00
CERTIFICATE OF DEPOSIT	-	-	5,000,000	-	15,000,000	15,000,000	10,000,000	10,000,000	\$ 55,000,000.00
MUNICIPAL BOND	-	-	5,000,000	12,750,000	15,000,000	19,650,000	27,055,000	23,300,000	\$ 102,755,000.00
SUPRANATIONAL	-	-	-	5,000,000	5,000,000	5,000,000	5,000,000	9,600,000	\$ 29,600,000.00
STEP UP NOTE	-	-	-	-	-	10,000,000	-	-	\$ 10,000,000.00
US SOVEREIGN BOND GUARANTEE	-	-	-	-	4,815,000	-	-	-	\$ 4,815,000.00
<b>Totals</b>	<b>\$136,847,382</b>	<b>\$16,400,000</b>	<b>\$34,910,000</b>	<b>\$47,750,000</b>	<b>\$180,352,000</b>	<b>\$197,120,000</b>	<b>\$227,605,000</b>	<b>\$164,270,000</b>	<b>\$1,005,254,382</b>
<b>% of Portfolio</b>	<b>13.61%</b>	<b>1.63%</b>	<b>3.47%</b>	<b>4.75%</b>	<b>17.94%</b>	<b>19.61%</b>	<b>22.64%</b>	<b>16.34%</b>	<b>100.00%</b>

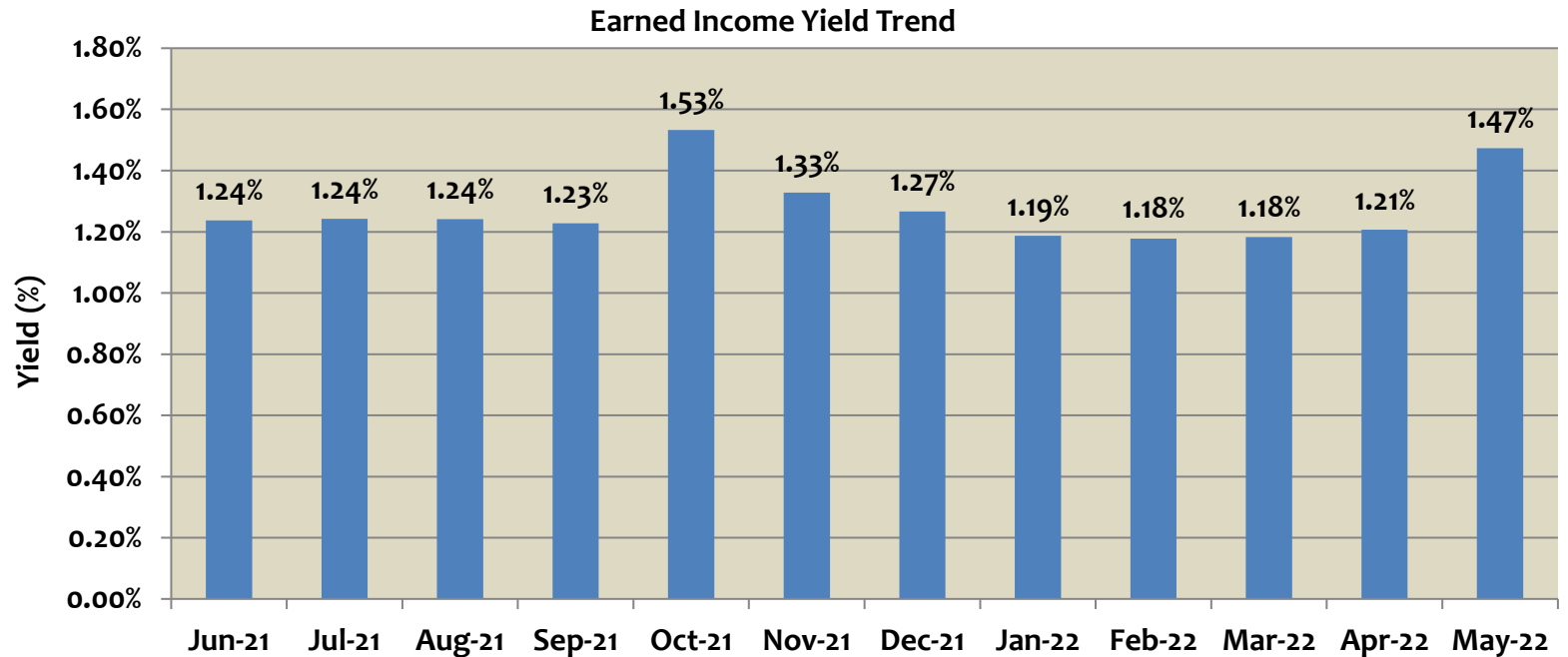
Maturity Distribution  
May 31, 2022





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield
Jun-21	1.24%
Jul-21	1.24%
Aug-21	1.24%
Sep-21	1.23%
Oct-21	1.53%
Nov-21	1.33%
Dec-21	1.27%
Jan-22	1.19%
Feb-22	1.18%
Mar-22	1.18%
Apr-22	1.21%
May-22	1.47%



In accordance with State Law, the Finance Director certifies that the securities held in the City Investment Portfolio, comply with City policies. The Finance Director further certifies that the City has Operating Funds available to meet its expenditure requirements for the next six months.

**Amortized Cost** - the total amount at which investments are carried on the City books. This amount includes the amortization and accretion of premiums and discounts, respectively.

**Market Value** - the total amount at which investments are being sold in the market. Market prices are provided by the Bank of New York.

**Maturity Value** - (also referred to as "par value") the total amount of the face or stated value of the investments at maturity.

**Average Days to Maturity** - the average time in days left in the maturity of the investments.

**Monthly Yield** - the rate of return on investments as expressed in a percentage.

**Earned Interest** - the amount of income realized by all investments.





Time Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/22	Ending Market Val	Ending Unit Price
Time Deposit	PREMIER VALLEY BANK		1.931	1.9313	03/31/22	09/29/22	1,400,000.00	1,400,000.00	1,400,000.00	1.000000
Time Deposit	PREMIER VALLEY BANK		0.190	0.1898	01/13/22	01/12/23	1,400,000.00	1,400,000.00	1,400,000.00	1.000000
<b>Total Count 2</b>			<b>1.061</b>	<b>1.0605</b>			<b>2,800,000.00</b>	<b>2,800,000.00</b>	<b>2,800,000.00</b>	<b>1.000000</b>

Treasury Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/22	Ending Market Val	Ending Unit Price
Treasury Note	U.S. TREASURY	9128282P4	1.875	0.5262	02/17/22	07/31/22	10,000,000.00	10,069,742.75	10,014,000.00	1.001400
Treasury Note	U.S. TREASURY	9128282S8	1.625	2.2322	05/01/19	08/31/22	5,000,000.00	4,984,988.45	5,005,900.00	1.001180
Treasury Note	U.S. TREASURY	91282CAX9	0.125	0.9229	02/17/22	11/30/22	10,000,000.00	9,960,287.78	9,928,500.00	0.992850
Treasury Note	U.S. TREASURY	91282CAF8	0.125	0.2500	06/23/21	08/15/23	10,000,000.00	9,981,296.78	9,753,900.00	0.975390
Treasury Note	U.S. TREASURY	9128284X5	2.750	1.6374	12/31/19	08/31/23	5,000,000.00	5,082,095.23	5,032,250.00	1.006450
Treasury Note	U.S. TREASURY	912828XX3	2.000	1.5701	10/18/19	06/30/24	5,000,000.00	5,052,498.31	4,944,900.00	0.988980
Treasury Note	U.S. TREASURY	912828YM6	1.500	2.8243	04/25/22	10/31/24	10,000,000.00	9,682,497.31	9,735,600.00	0.973560
Treasury Note	U.S. TREASURY	912828G38	2.250	1.6900	12/31/19	11/15/24	5,000,000.00	5,068,259.90	4,950,600.00	0.990120
Treasury Note	U.S. TREASURY	91282CBC4	0.375	0.4447	01/20/21	12/31/25	10,000,000.00	9,972,391.52	9,178,900.00	0.917890
Treasury Note	U.S. TREASURY	91282CCP4	0.625	0.6223	08/03/21	07/31/26	5,000,000.00	5,000,591.71	4,569,550.00	0.913910
Treasury Note	U.S. TREASURY	912828R36	1.625	2.8580	05/16/22	05/15/26	10,000,000.00	9,537,785.33	9,559,800.00	0.955980
<b>Total Count 11</b>			<b>1.207</b>	<b>1.3638</b>			<b>85,000,000.00</b>	<b>84,392,435.07</b>	<b>82,673,900.00</b>	<b>0.972634</b>

US Sovereign Bond Guarantee	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/22	Ending Market Val	Ending Unit Price
US Sovereign Bond Guarantee	AID-ISRAEL	46513EGV8	5.500	2.5770	02/28/19	12/04/23	4,815,000.00	5,087,644.36	5,022,767.25	1.043150
<b>Total Count 1</b>			<b>5.500</b>	<b>2.5770</b>			<b>4,815,000.00</b>	<b>5,087,644.36</b>	<b>5,022,767.25</b>	<b>1.043150</b>
			<b>1.602</b>	<b>1.4687</b>			<b>1,005,254,382.25</b>	<b>1,007,132,433.49</b>	<b>976,062,161.08</b>	<b>0.970960</b>