

CITY OF MORRO BAY
QUARTERLY PORTFOLIO PERFORMANCE
9/30/2024

LIQUID INSTRUMENTS

INVESTMENT OR CUSIP NUMBER	INSTITUTION	PAR VALUE	PURCHASE PRICE	MARKET VALUE	ACCRUED INCOME	MARKET VALUE (Incl. Acc Inc.)	INTEREST RATE	MATURITY DATE	DAYS TO MATURITY
LAIF	LOCAL AGENCY INVESTMENT FUND	38,393,136	38,393,136	38,472,268	455,302	38,927,570	4.710%	DAILY	1
POOLED MONEY INVESTMENT ACCOUNT		38,393,136	38,393,136	38,472,268	455,302	38,927,570			
MM	MECHANICS BANK - MONEY MARKET	23,403,572	23,403,572	23,403,572	-	23,403,572	4.800%	DAILY	1
SWEEP	MECHANICS BANK - SWEEP	3,637,926	3,637,926	3,637,926	-	3,637,926	0.010%	DAILY	1
MONEY MARKET ACCOUNT		27,041,498	27,041,498	27,041,498	-	27,041,498			
SUBTOTAL LIQUID INSTRUMENTS:		65,434,634	65,434,634	65,513,766	455,302	65,969,068			

NON-LIQUID INSTRUMENTS

INVESTMENT OR CUSIP NUMBER	INSTITUTION	PAR VALUE	PURCHASE PRICE	MARKET VALUE	ACCRUED INCOME	MARKET VALUE (Incl. Acc Inc.)	INTEREST RATE	MATURITY DATE	DAYS TO MATURITY
33715LFH8	ZIONS BANK - First Technology FCU	248,000	248,000	249,159	137	249,296	5.050%	5/27/2025	732
53052LAT6	ZIONS BANK - Liberty FCU Evansville	248,000	248,000	249,102	985	250,088	5.000%	5/27/2025	734
795451BQ5	ZIONS BANK - Sallie Mae	245,000	245,000	243,406	1,963	245,369	3.400%	7/7/2025	1,097
20825WAZ3	ZIONS BANK - Connexus Cred. Union	249,000	249,000	247,528	-	247,528	3.400%	8/15/2025	1,096
27002YFE1	ZIONS BANK - Eaglebank - Bethesda	249,000	249,000	247,305	270	247,575	3.300%	8/18/2025	1,096
30960QAV9	ZIONS BANK- Farmers Insurance Group	249,000	249,000	251,238	126	251,363	4.600%	1/26/2026	731
90352RDA0	ZIONS BANK - US Alliance FCU Rye NY	249,000	249,000	252,380	128	252,509	4.700%	5/26/2026	1,096
39573LEC8	ZIONS BANK - Greenstate Credit Unions	248,000	248,000	252,205	966	253,171	4.900%	6/1/2026	1,097
254673Q33	ZIONS BANK - Discover Bank Greenwood	245,000	245,000	242,853	1,004	243,856	3.350%	8/17/2026	1,462
22282XAF7	ZIONS BANK- Covantage Cr Un Antigo WI	247,000	247,000	248,504	1,067	249,571	4.150%	8/24/2026	731
130162AX8	ZIONS BANK- California Cr Un Glendale	243,000	243,000	249,017	1,122	250,139	5.150%	8/28/2026	1,096
444425AC6	ZIONS BANK- Hughes Fed Cr Un Tuscon Az	248,000	248,000	254,165	35	254,200	5.150%	8/31/2026	1,098
065427BG0	ZIONS BANK- Bank Utah Ogden Utah	244,000	244,000	245,494	1,809	247,303	4.100%	1/26/2027	1,096
856285G21	ZIONS BANK - State Bank of India NY	250,000	250,000	238,452	623	239,075	1.750%	2/9/2027	1,826
25844MBN7	ZIONS BANK- Dort Finl Cr Un Grand Blanc	246,000	246,000	252,698	3,042	255,739	5.000%	2/26/2027	1,278
41138NAB4	ZIONS BANK- Hapo Comnty Cr Un Richland	248,000	248,000	254,789	985	255,774	5.000%	2/26/2027	1,275
02589ABQ4	ZIONS BANK - American Express Natl	247,000	247,000	236,698	284	236,983	2.000%	3/9/2027	1,826
14042TFJ1	ZIONS BANK - Capital One	246,000	246,000	239,459	3,094	242,552	2.700%	4/13/2027	1,833
19058RAE1	ZIONS BANK- Coastal1 Cr Un Pawtucket RI	249,000	249,000	252,385	-	252,385	4.150%	1/31/2028	1,461
05580A4P6	ZIONS BANK- BMW Bk North Amer Utah	244,000	244,000	256,288	4,419	260,707	4.900%	11/17/2028	1,827
CERTIFICATES OF DEPOSIT		4,942,000	4,942,000	4,963,126	22,058	4,985,183			
3133EP5S0	ZIONS BANK- Federal Farm Cr Bks	3,000,000	2,988,009	3,062,941	3,561	3,066,502	4.250%	3/20/2028	1,460
3133EP3B9	ZIONS BANK - Federal Farm Cr Bks	2,000,000	1,989,780	2,040,864	10,831	2,051,695	4.125%	2/13/2029	1,811
FEDERAL FARM CREDIT		5,000,000	4,977,789	5,103,806	14,392	5,118,198			
91282CFQ9	ZIONS BANK US Treasury Notes	1,000,000	996,718	999,518	18,190	1,017,708	4.375%	10/31/2024	731
91282CKA8	ZIONS BANK- US Treasury Note	2,000,000	1,984,850	2,022,578	10,313	2,032,891	4.125%	2/15/2027	1,082
TREASURY NOTE		3,000,000	2,981,568	3,022,096	28,502	3,050,598			
SUBTOTAL NON-LIQUID INSTRUMENTS:		12,942,000	12,901,357	13,089,028	64,952	13,153,980			
TOTAL OF LIQUID AND NON-LIQUID INSTRUMENTS:		78,376,634	78,335,991	78,602,794	520,254	79,123,048			

QUARTERLY ACCRUED INTEREST AS OF 9/30/2024	YTD RECORDED INTEREST AS OF 9/30/2024	% OF LIQUID PORTFOLIO HOLDINGS	WEIGHTED AVERAGE RATE OF EARNINGS	WEIGHTED AVERAGE DAYS TO MATURITY
520,254	462,702	83.531%	4.428%	216

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QUARTERLY PERFORMANCE COMPARISON - PORTFOLIO VS LAIF

	<u>6/30/2023</u>	<u>9/30/2023</u>	<u>12/31/2023</u>	<u>3/31/2024</u>	<u>6/30/2024</u>	<u>9/30/2024</u>
Portfolio - weighted average rate of earnings	3.367%	3.521%	3.724%	4.074%	4.270%	4.428%
LAIF - quarterly earnings rate	3.150%	3.590%	4.000%	4.300%	4.550%	4.710%
Portfolio over -(under) LAIF	0.22%	-0.07%	-0.28%	-0.23%	-0.280%	-0.282%

PUBLIC AGENCY RETIREMENT SERVICES (PARS) - LEGALLY RESTRICTED INVESTMENTS EXCLUDED FROM WEIGHTED PORTFOLIO

PARS OPEB	Public Agency Retirement Services	2,643,389	1.500%	DAILY	1
PARS Pension Trust	Public Agency Retirement Services	3,051,133	1.430%	DAILY	1
		<u>5,694,522</u>			

Portfolio holdings as of the quarter ended Sept 30, 2024, are in compliance with the current Investment Policy. With 83.531% of the portfolio held in liquid instruments, allowing the City to meet cash flow needs for at least six months, in compliance with the investment policy approved by the City Council in Sept 2024. The investment policy will be updated annually as required by state law.

CHANGES FROM PRIOR QUARTERLY REPORT

MATURED INSTRUMENTS

	<u>PAR</u>	<u>PURCHASE</u>	<u>INTEREST</u>	<u>MATURITY</u>
<u>CERTIFICATES OF DEPOSIT</u>	<u>VALUE</u>	<u>PRICE</u>	<u>RATE</u>	<u>DATE</u>
052392BM8 ZIONS BANK - Austin Telco Fed. Cred. Unio	249,000	249,000	3.40%	8/12/2024

NEW INSTRUMENTS

	<u>PAR</u>	<u>PURCHASE</u>	<u>INTEREST</u>	<u>MATURITY</u>
<u>CERTIFICATES OF DEPOSIT</u>	<u>VALUE</u>	<u>PRICE</u>	<u>RATE</u>	<u>DATE</u>
22282XAF7 ZIONS BANK - Covantage Cr Un Antigo WI	247,000	247,000	4.15%	8/24/2026