

FY2022-23: Q4 Investment Report

Finance Committee

September 27, 2023

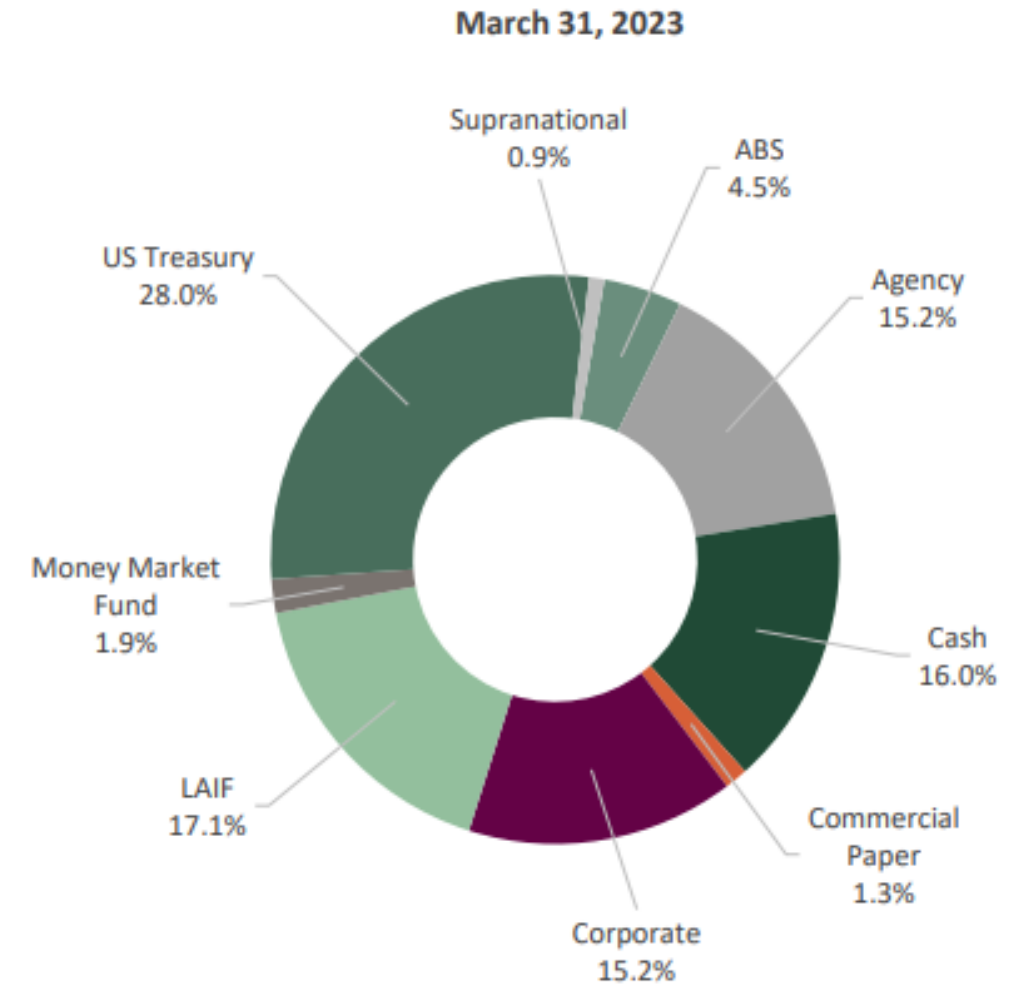
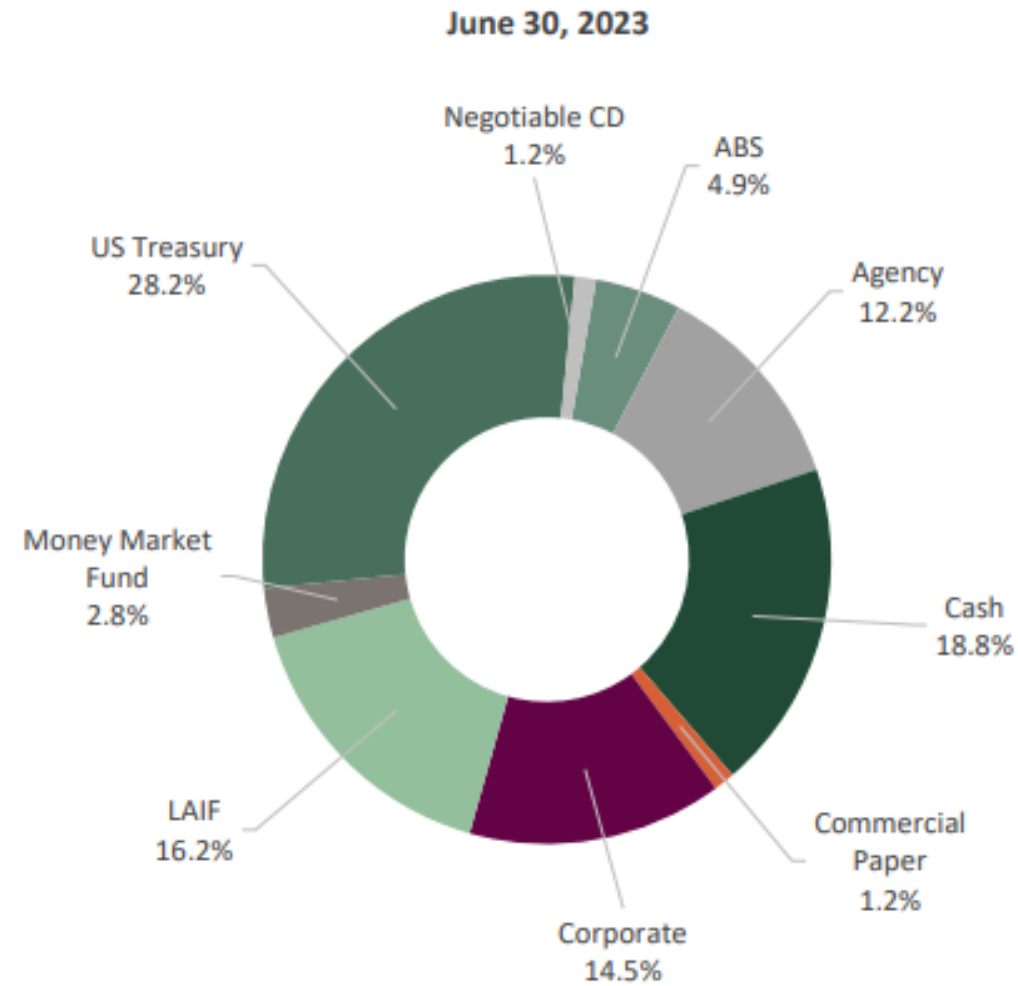
Portfolio Characteristics

	06/30/23 Portfolio	03/31/23 Portfolio
Average Maturity (yrs)	1.27	1.33
Modified Duration	1.09	1.16
Average Purchase Yield	2.27%	2.10%
Average Market Yield	3.83%	3.46%
Average Quality*	AA/Aa1	AA/Aa1
Total Market Value	243,375,639	229,012,366

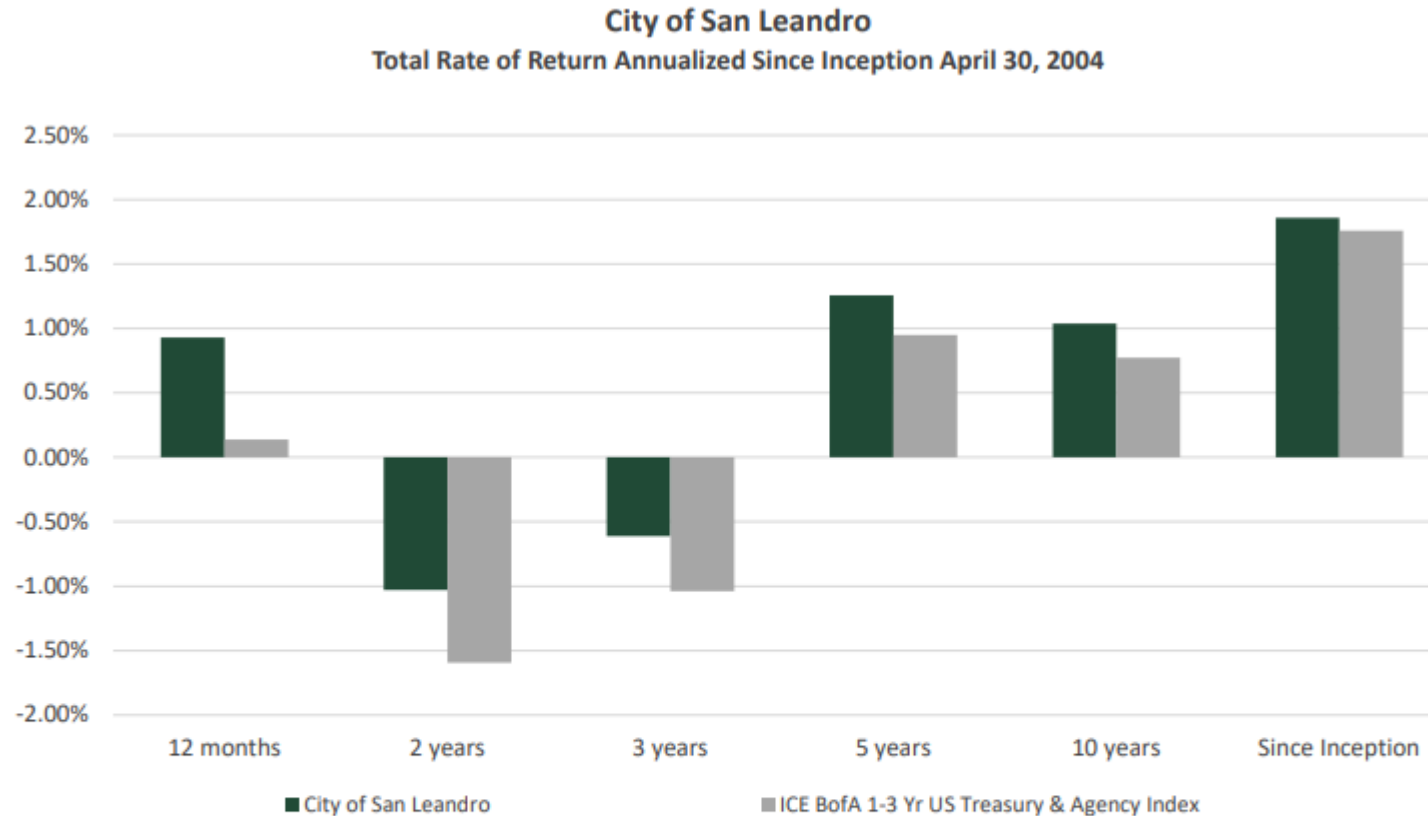
* Portfolio is S&P and Moody's respectively.

Fund Name	Account	Market Value 6/30/2023	Market Value 3/31/2023
LAIF - City Pool	LGIP	\$39,097,465	\$38,835,797
LAIF Successor Agency	LGIP	\$28,773	\$28,580
Wells Fargo General Fund	Bank	\$45,672,706	\$36,523,968
CAM Accrued Interest on LAIF		\$292,893	\$247,922
Total LAIF and Bank Balances		\$85,091,836	\$75,636,268
Investment Portfolio Market Value	Separate Account	\$158,283,802	\$153,376,098
Total		\$243,375,639	\$229,012,366

Sector Distribution



Portfolio Performance



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of San Leandro	-0.06%	0.93%	-1.03%	-0.61%	1.26%	1.04%	1.86%
ICE BofA 1-3 Yr US Treasury & Agency Index	-0.56%	0.14%	-1.59%	-1.04%	0.95%	0.77%	1.76%

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.

Questions & Comments