

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF SEPTEMBER 30, 2023

TABLE OF CONTENTS

	<u>Page</u>
I. Executive Summary	1
II. Contra Costa County Investment Pool Summary	2
III. Appendix	
A. Investment Portfolio Detail—Managed by Treasurer’s Office	
1. Portfolio Statement	6
B. Investment Portfolio Detail – Managed by Outside Contracted Parties	
1. PFM	17
2. State of California Local Agency Investment Fund	24
3. Allspring Global Investments	25
4. CAMP	49
5. CalTRUST Liquidity*	
6. US Bank	64
7. Other	
a. East Bay Regional Communications System Authority (EBRCS)	68

*No Treasury Pool assets were invested in the CalTRUST Liquidity fund during the quarter.

EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 9/30/23, the fair value of the Treasurer's investment portfolio was 98.59% of the cost. More than 72 percent of the portfolio or over \$4.1 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County should be able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$5,723,450,311.23
Cost	\$5,695,617,982.11
Market Value ⁱ	\$5,615,211,239.29
Weighted Yield to Maturity	4.49%
Weighted Average Days to Maturity	298 days
Weighted Duration	0.74 year

Notes:

1. All reporting information is unaudited but due diligence was utilized in its preparation. The information in this report may be updated and is subject to change without notice. Changes will be reflected in the next report.
2. There may be minor differences between the investment pool summary pages and the attached statements and exhibits from time to time. The variances are largely due to rounding errors, the timing difference in recording and/or posting transactions, interests, security values, etc.
3. All securities and amounts reported are denominated in U.S. Dollars.

ⁱ A rising rate market will produce unrealized losses in a fixed income portfolio. Mark-to-market losses in bond holdings are not realized losses, bonds are expected to mature at par. The opposite is true for a declining rate market.

CONTRA COSTA COUNTY INVESTMENT POOL
September 30, 2023

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u> ⁴	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$775,904,000.00	\$770,147,077.12	\$769,934,919.01	13.52%
2. U.S. Agencies				
Federal Home Loan Banks	1,273,526,327.55	1,265,342,321.35	1,249,705,644.49	22.22%
Federal National Mortgage Association	224,400,000.00	224,317,706.23	215,097,850.34	3.94%
Federal Farm Credit Banks	488,970,000.00	488,016,539.10	471,145,334.02	8.57%
Federal Home Loan Mortgage Corporation	388,000,000.00	387,437,579.00	377,795,810.68	6.80%
Subtotal	2,374,896,327.55	2,365,114,145.68	2,313,744,639.53	41.53%
3. Supranationals - International Government	463,000,000.00	461,097,062.41	446,065,484.43	8.10%
4. Money Market Instruments				
Commercial Paper	978,139,000.00	969,822,160.47	969,546,969.10	17.03%
Negotiable Certificates of Deposit	135,000,000.00	135,000,000.00	134,960,104.50	2.37%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	1,113,142,404.12	1,104,825,564.59	1,104,510,477.72	19.40%
5. Corporate Notes	171,445,000.00	170,550,523.34	158,569,487.98	2.99%
TOTAL (Section A.)¹	4,898,387,731.67	4,871,734,373.14	4,792,825,008.67	85.53%
B. Investments Managed by Outside Contractors				
1. PFM	75,626,214.75	75,266,134.13	73,368,120.74	1.32%
2. Local Agency Investment Fund (LAIF)	228,629,277.66	228,629,277.66	228,629,277.66	4.01%
3. Allspring Global Investments	44,734,667.19	43,915,777.22	44,316,412.26 ²	0.77%
4. CAMP	386,567,320.25	386,567,320.25	386,567,320.25	6.79%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	12,990,311.65	12,990,311.65	12,990,311.65	0.23%
7. Other				
a. EBRCB Bond ⁵	863,700.20	863,700.20	863,700.20	0.02%
TOTAL (Section B.)	749,411,491.70	748,232,521.11	746,735,142.76	13.14%
C. Cash	75,651,087.86	75,651,087.86	75,651,087.86	1.33%
³GRAND TOTAL (FOR A , B, & C)	\$5,723,450,311.23	\$5,695,617,982.11	\$5,615,211,239.29	100.00%

- Notes:
1. Excludes funds managed by PFM retained by Contra Costa School Insurance Group and Community College District.
 2. Base Market Value plus Accrued Interest.
 3. Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority.
 4. A rising rate market will produce unrealized losses in a fixed income portfolio. Mark-to-market losses in bond holdings are not realized losses, bonds are expected to mature at par. The opposite is true for a declining rate market.
 5. East Bay Regional Communications System Authority Revenue Bond 2011 Series B maturing on June 1st 2027.

CONTRA COSTA COUNTY INVESTMENT POOL

September 30, 2023

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	5,686,025,526.80	5,686,025,526.80
Net Earnings (\$)	61,704,131.83	61,704,131.83
Earned Income Yield	4.25%	4.25%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio	
U.S. Treasury	775,904,000.00	769,934,919.01	5.41	54	13.71%	
Agencies	2,374,896,327.55	2,313,744,639.53	4.12	462	41.20%	
Commercial Paper	978,139,000.00	969,546,969.10	5.58	56	17.27%	
NCD/YCD	135,000,000.00	134,960,104.50	5.69	149	2.40%	
Corporate Notes	171,445,000.00	158,569,487.98	1.85	775	2.82%	
Time Deposit	3,404.12	3,404.12	0.08	236	0.00%	
Supranationals	463,000,000.00	446,065,484.43	3.43	613	7.94%	
PFM	75,626,214.75	73,368,120.74	3.31	750	1.31%	
LAIF	228,629,277.66	228,629,277.66	3.42	4	1	4.07%
CAMP	386,567,320.25	386,567,320.25	5.55	5	0	6.88%
CalTRUST (Liquidity)	-	-	0.00	0	0	0.00%
Allspring Global Investments	44,734,667.19	44,316,412.26	5.54	329	0.79%	
US Bank (Federated Tax Free)	12,990,311.65	12,990,311.65	4.02	0	0.23%	
Misc. ¹	863,700.20	863,700.20	N/A	N/A	0.02%	
Cash	75,651,087.86	75,651,087.86	1.65	2	0	1.35%
Total Fund³	<u>5,723,450,311.23</u>	<u>5,615,211,239.29</u>	<u>4.49</u>	<u>298</u>	<u>100.00%</u>	

1. East Bay Regional Communications System Authority.

2. Average Earning Allowance of WFB for this quarter.

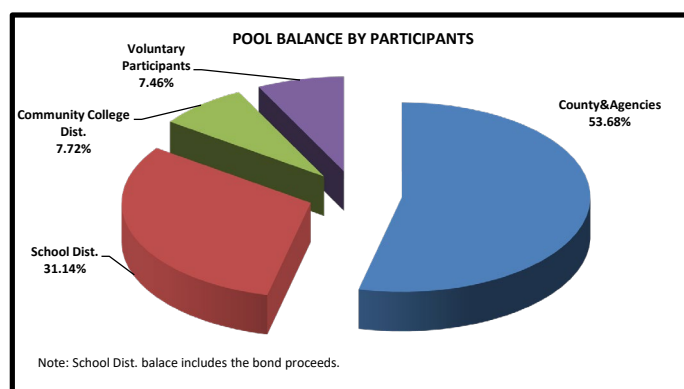
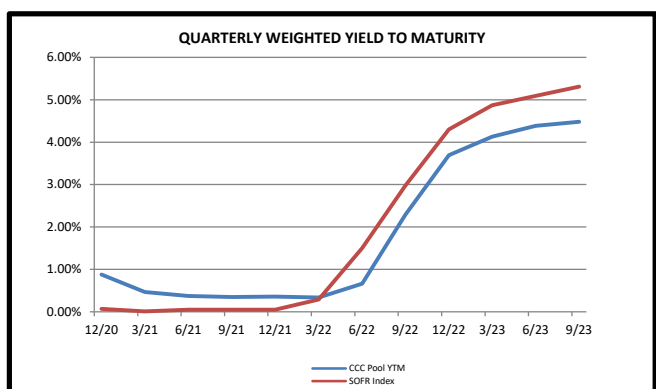
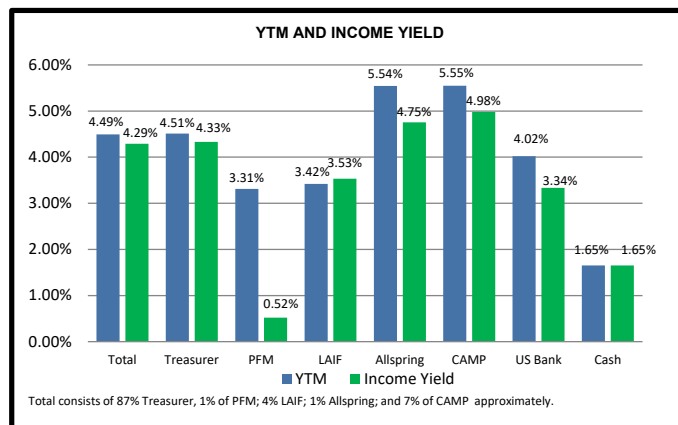
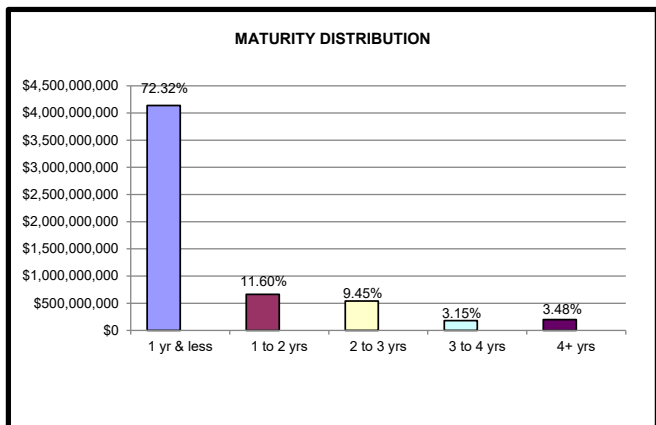
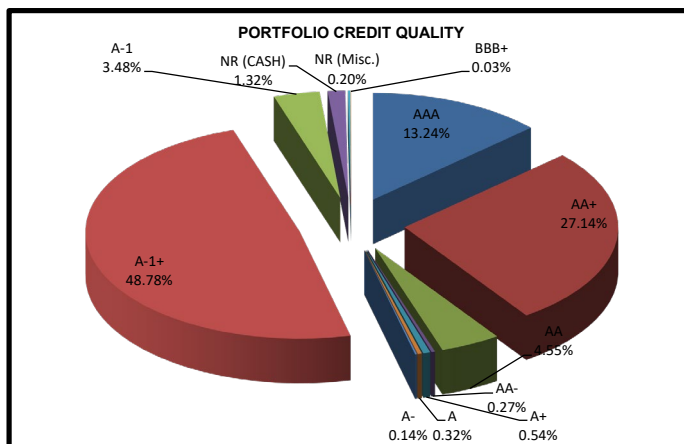
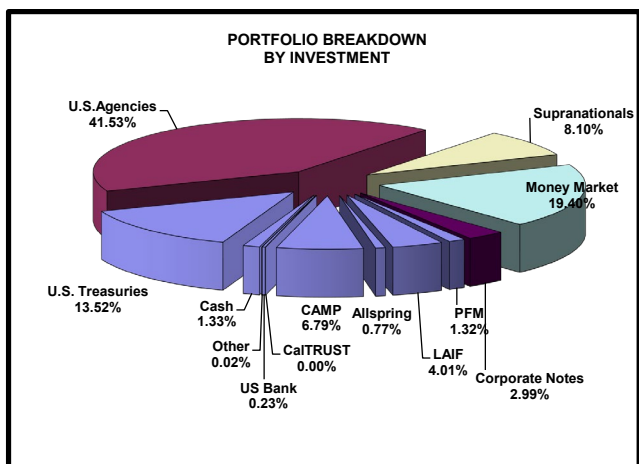
3. Excludes the Futuris Public Entity Trust of the CCCC Retirement Board of Authority.

4. PMIA Quarter to Date yield.

5. Distribution Yield as of 9/30/23.

CONTRA COSTA COUNTY INVESTMENT POOL AT A GLANCE

September 30, 2023

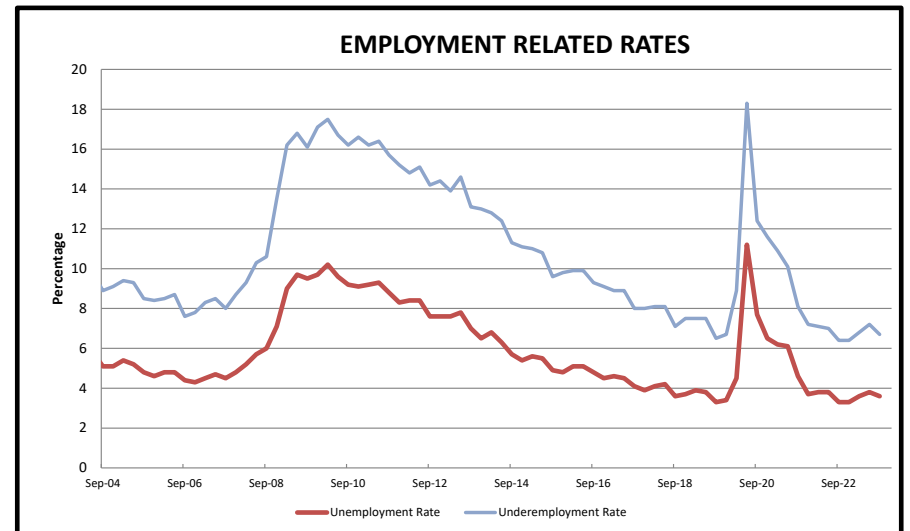
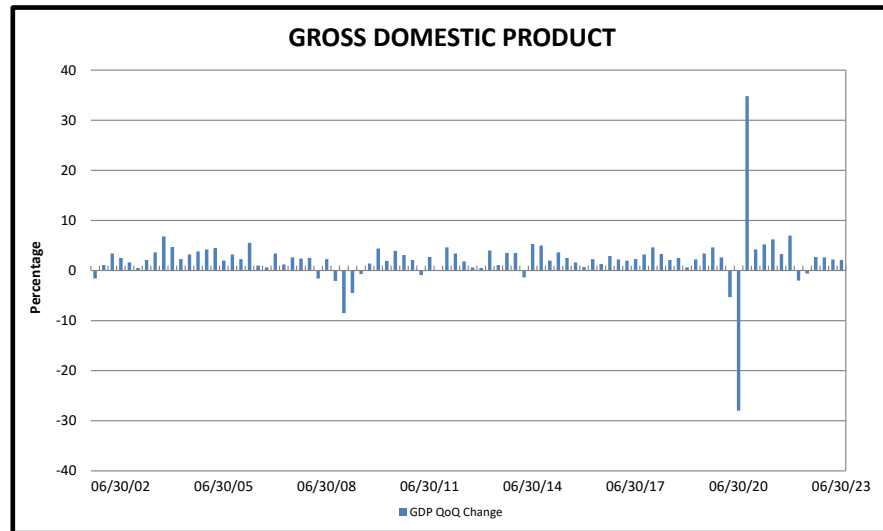
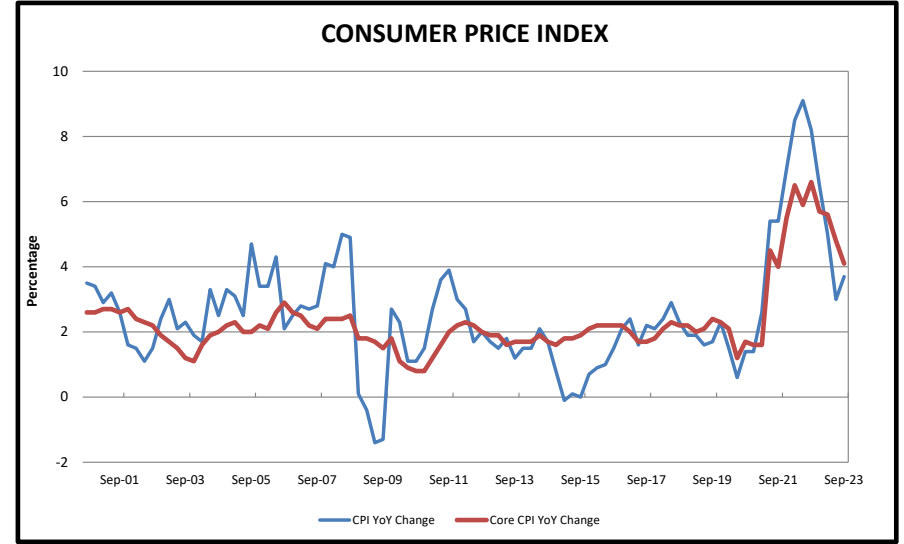
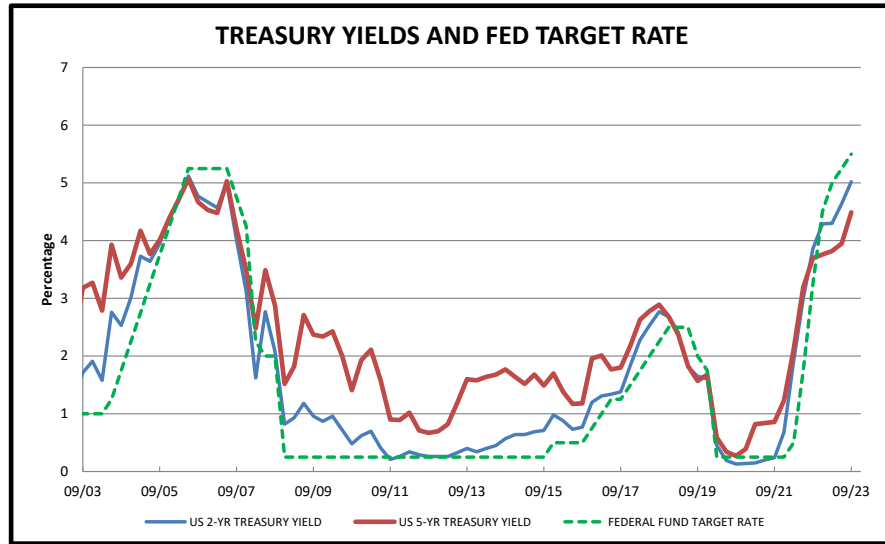


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE:

1. All report information is unaudited but due diligence was utilized in its preparation. The information in the entire report is obtained at time of preparation hence may be updated after publishing and is subject to change without notice. Changes will be reflected in the next report.
2. There may be slight differences between the portfolio summary/at a glance pages and the attached statements/exhibits from time to time. The variances are largely due to rounding, the timing difference in recording and/or posting transactions, interest, security values, etc.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AA+ and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, more than 72% of the portfolio will mature in less than a year with a weighted average maturity of 298 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF SEPTEMBER 30, 2023



Note:
All data provided by Bloomberg.

SECTION III

APPENDIX

A. INVESTMENT PORTFOLIO DETAIL - MANAGED BY TREASURER'S OFFICE

Notes:

1. Statements are generated by the SymPro Treasury Management Software system beginning first quarter of calendar year 2022.
2. Market pricing data are obtained from Interactive Data Corporation/ICE.

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Time Deposits												
121101042B	86232	WESTAMERICA BANK - TIME DEP		05/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	236	05/24/2024
Subtotal and Average			3,404.12		3,404.12	3,404.12	3,404.12			0.081	236	
Negotiable CDs												
89115BBH2	90981	TORONTO DOM NY - YCD		09/22/2023	35,000,000.00	35,002,695.00	35,000,000.00	5.550	A-1+	5.627	81	12/21/2023
78015JRE9	90532	RBC NY - YCD		01/05/2023	35,000,000.00	34,958,420.00	35,000,000.00	5.430	A-1+	5.505	89	12/29/2023
95001KPR9	90962	WELLS FARGO BANK - NCD		09/11/2023	30,000,000.00	29,998,009.50	30,000,000.00	5.630	A-1	5.708	162	03/11/2024
78015JBB2	90993	RBC NY - YCD		09/28/2023	35,000,000.00	35,000,980.00	35,000,000.00	5.850	A-1+	5.931	264	06/21/2024
Subtotal and Average			77,166,666.67		135,000,000.00	134,960,104.50	135,000,000.00			5.692	149	
Corporate Notes												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,641,941.10	9,995,312.13	0.500	A+	0.566	261	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,284,601.02	5,499,672.32	2.100	A	2.106	389	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,323,764.47	4,499,731.90	2.100	A	2.106	389	10/24/2024
57629WCG3	90545	MASS MUTUAL GLOBAL - CORP		01/13/2023	12,000,000.00	11,575,502.88	11,760,825.63	2.950	AA+	4.600	468	01/11/2025
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,184,684.30	9,976,401.87	1.100	AA+	1.240	631	06/23/2025
931142EW9	90341	WALMART INC - CORP		09/29/2022	11,000,000.00	10,723,535.68	10,858,608.91	3.900	AA	4.616	709	09/09/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	8,994,366.70	9,948,966.46	0.850	AA+	1.079	837	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	8,859,095.30	9,997,364.89	1.150	AA+	1.160	982	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	8,868,573.30	9,987,786.31	1.875	AA-	1.941	1,198	01/11/2027
66815L2K4	90393	NORTHWESTERN MUTUAL - CORP		10/17/2022	10,000,000.00	9,587,170.20	9,710,931.22	4.350	AA+	5.186	1,445	09/15/2027
Subtotal and Average			92,220,257.02		93,000,000.00	87,043,234.95	92,235,601.64			2.552	760	
Commercial Paper Disc. -Amortizing												
62479MXA6	90830	MUFG BK LTD - CP		06/07/2023	30,000,000.00	29,951,700.00	29,959,050.00	5.460	A-1	5.643	9	10/10/2023
50000EXC3	90959	KOCH INDUSTRIES - CP		09/08/2023	30,000,000.00	29,942,580.00	29,951,325.00	5.310	A-1+	5.411	11	10/12/2023
62479MXG3	90832	MUFG BK LTD - CP		06/08/2023	35,000,000.00	34,912,430.00	34,920,229.17	5.470	A-1	5.658	15	10/16/2023
89233HXH2	90838	TOYOTA MCC - CP		06/12/2023	35,000,000.00	34,906,830.00	34,916,311.11	5.380	A-1+	5.560	16	10/17/2023
62479MXJ7	90844	MUFG BK LTD - CP		06/13/2023	35,000,000.00	34,901,930.00	34,909,262.50	5.490	A-1	5.676	17	10/18/2023
62479MXK4	90846	MUFG BK LTD - CP		06/15/2023	30,000,000.00	29,911,410.00	29,918,400.00	5.440	A-1	5.623	18	10/19/2023
89233HXP4	90839	TOYOTA MCC - CP		06/12/2023	35,000,000.00	34,875,575.00	34,884,500.00	5.400	A-1+	5.586	22	10/23/2023
59157UXW5	90834	METLIFE ST FDG - CP		06/08/2023	35,000,000.00	34,838,370.00	34,851,415.28	5.270	A-1+	5.458	29	10/30/2023
59157UXW5	90837	METLIFE ST FDG - CP		06/09/2023	33,139,000.00	32,985,964.10	32,996,447.07	5.340	A-1+	5.531	29	10/30/2023
89233HXX7	90874	TOYOTA MCC - CP		07/06/2023	35,000,000.00	34,833,750.00	34,842,500.00	5.400	A-1+	5.573	30	10/31/2023
50000EY81	90966	KOCH INDUSTRIES - CP		09/13/2023	30,000,000.00	29,821,230.00	29,830,900.00	5.340	A-1+	5.460	38	11/08/2023
59157UY87	90860	METLIFE ST FDG - CP		06/29/2023	25,000,000.00	24,850,450.00	24,860,930.56	5.270	A-1+	5.448	38	11/08/2023
59157UYD6	90881	METLIFE ST FDG - CP		07/14/2023	35,000,000.00	34,763,960.00	34,777,176.39	5.330	A-1+	5.503	43	11/13/2023
59157UYF1	90882	METLIFE ST FDG - CP		07/14/2023	35,000,000.00	34,753,355.00	34,766,812.50	5.330	A-1+	5.505	45	11/15/2023

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
50000EYH1	90986	KOCH INDUSTRIES - CP		09/26/2023	35,000,000.00	34,744,360.00	34,755,534.72	5.350	A-1+	5.467	47	11/17/2023
50000EYH1	90992	KOCH INDUSTRIES - CP		09/28/2023	35,000,000.00	34,744,360.00	34,755,077.77	5.360	A-1+	5.475	47	11/17/2023
89233HYN8	90852	TOYOTA MCC - CP		06/26/2023	30,000,000.00	29,758,260.00	29,762,966.67	5.470	A-1+	5.674	52	11/22/2023
89233HYV0	90873	TOYOTA MCC - CP		07/06/2023	35,000,000.00	34,680,870.00	34,683,940.28	5.510	A-1+	5.714	59	11/29/2023
89233HZ72	90902	TOYOTA MCC - CP		08/02/2023	35,000,000.00	34,638,485.00	34,641,084.72	5.510	A-1+	5.697	67	12/07/2023
89233HZC1	90916	TOYOTA MCC - CP		08/15/2023	35,000,000.00	34,611,920.00	34,618,500.00	5.450	A-1+	5.627	72	12/12/2023
89233HZD9	90917	TOYOTA MCC - CP		08/15/2023	35,000,000.00	34,606,600.00	34,613,201.39	5.450	A-1+	5.628	73	12/13/2023
47816GZF9	90919	JOHNSON & JOHNSON - CP		08/16/2023	35,000,000.00	34,601,630.00	34,612,812.50	5.310	A-1+	5.482	75	12/15/2023
59157UZF0	90975	METLIFE ST FDG - CP		09/21/2023	35,000,000.00	34,594,525.00	34,610,625.00	5.340	A-1+	5.483	75	12/15/2023
89233HZN7	90933	TOYOTA MCC - CP		08/29/2023	35,000,000.00	34,558,650.00	34,561,527.77	5.500	A-1+	5.576	82	12/22/2023
59157TAA1	90911	METLIFE ST FDG - CP		08/11/2023	35,000,000.00	34,454,735.00	34,469,750.00	5.400	A-1+	5.603	101	01/10/2024
59157TAA1	90988	METLIFE ST FDG - CP		09/27/2023	35,000,000.00	34,454,735.00	34,471,713.89	5.380	A-1+	5.542	101	01/10/2024
89233GAC0	90989	TOYOTA MCC - CP		09/27/2023	35,000,000.00	34,446,685.00	34,455,243.96	5.440	A-1+	5.606	103	01/12/2024
89233GAR7	90965	TOYOTA MCC - CP		09/12/2023	35,000,000.00	34,377,140.00	34,379,722.22	5.500	A-1+	5.694	116	01/25/2024
46640PCR2	90864	JP MORGAN - CP		06/30/2023	35,000,000.00	34,024,480.00	34,045,200.00	5.580	A-1	5.904	176	03/25/2024
Subtotal and Average			964,173,593.40		978,139,000.00	969,546,969.10	969,822,160.47			5.581	56	
Federal Agency Coupon Securities												
3130ATYM3	90453	FHLB - AGENCY		11/23/2022	10,000,000.00	9,990,588.00	9,999,559.61	4.875	AA+	4.907	52	11/22/2023
3130ATPW1	90394	FHLB - AGENCY		10/19/2022	27,500,000.00	27,449,326.58	27,497,274.54	4.625	AA+	4.672	68	12/08/2023
3133EN5D8	90520	FFCB - AGENCY		12/27/2022	10,000,000.00	9,981,366.60	9,999,077.89	4.750	AA+	4.790	87	12/27/2023
3130AUM92	90547	FHLB - AGENCY		01/19/2023	10,000,000.00	9,973,720.70	9,997,327.18	4.750	AA+	4.842	110	01/19/2024
3130AVR87	90759	FHLB - AGENCY		04/26/2023	10,000,000.00	9,987,176.20	10,000,000.00	5.125	AA+	5.125	117	01/26/2024
3130AUSH8	90574	FHLB - AGENCY		02/06/2023	10,000,000.00	9,969,622.40	9,999,062.50	4.750	AA+	4.778	128	02/06/2024
3130AUVK7	90588	FHLB - AGENCY		02/13/2023	10,000,000.00	9,978,529.90	9,999,450.00	5.000	AA+	5.016	135	02/13/2024
3135GAGV7	90760	FNMA - AGENCY		04/26/2023	10,000,000.00	9,973,613.10	10,000,000.00	5.125	AA+	5.125	208	04/26/2024
3130AWSB7	90901	FHLB - AGENCY		08/01/2023	35,000,000.00	34,988,220.05	35,000,000.00	5.470	AA+	5.470	253	06/10/2024
3133ENYX2	90215	FFCB - AGENCY		06/17/2022	10,000,000.00	9,849,544.40	9,984,320.00	3.250	AA+	3.480	260	06/17/2024
3133ENYX2	90216	FFCB - AGENCY		06/17/2022	10,000,000.00	9,849,544.40	9,998,428.44	3.250	AA+	3.273	260	06/17/2024
3134GYS60	90788	FHLMC - AGENCY		05/17/2023	10,000,000.00	9,961,398.40	10,000,000.00	5.200	AA+	5.200	260	06/17/2024
3135GAJA0	90887	FNMA - AGENCY		07/19/2023	10,000,000.00	9,971,772.50	10,000,000.00	5.400	AA+	5.400	292	07/19/2024
3135GAEH0	90566	FNMA - AGENCY		01/30/2023	10,000,000.00	9,929,665.70	10,000,000.00	4.800	AA+	4.800	303	07/30/2024
3134GYA69	90519	FHLMC - AGENCY		12/27/2022	10,000,000.00	9,949,335.60	10,000,000.00	5.000	AA+	5.005	362	09/27/2024
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,221,705.40	19,992,882.14	1.625	AA+	1.661	380	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,610,852.70	9,996,441.07	1.625	AA+	1.661	380	10/15/2024
3133ENS43	90391	FFCB - AGENCY		10/17/2022	10,000,000.00	9,852,287.10	9,995,561.11	4.375	AA+	4.420	382	10/17/2024
3134GYDB5	90568	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,941,344.60	10,000,000.00	5.000	AA+	5.005	395	10/30/2024
3133EN4N7	90512	FFCB - AGENCY		12/20/2022	10,000,000.00	9,862,500.70	9,984,391.11	4.250	AA+	4.385	446	12/20/2024

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3133EN4N7	90513	FFCB - AGENCY		12/20/2022	10,000,000.00	9,862,500.70	9,984,403.31	4.250	AA+	4.385	446	12/20/2024
3133EN4N7	90514	FFCB - AGENCY		12/20/2022	10,000,000.00	9,862,500.70	9,992,439.44	4.250	AA+	4.315	446	12/20/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,484,173.10	9,996,766.55	1.000	AA+	1.027	446	12/20/2024
3133ENZ37	90431	FFCB - AGENCY		11/10/2022	10,000,000.00	9,929,721.50	9,998,999.62	4.875	AA+	4.887	467	01/10/2025
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,494,970.80	9,993,646.30	1.320	AA+	1.370	478	01/21/2025
3134GYFD9	90567	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,887,022.80	10,000,000.00	4.770	AA+	4.770	487	01/30/2025
3134GYGH9	90573	FHLMC - AGENCY		02/06/2023	10,000,000.00	9,890,931.00	10,000,000.00	4.800	AA+	4.800	494	02/06/2025
3130AUUQ5	90586	FHLB - AGENCY		02/13/2023	10,000,000.00	9,908,383.60	10,000,000.00	5.020	AA+	5.020	501	02/13/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,520,801.80	9,990,711.13	1.750	AA+	1.820	502	02/14/2025
3133EPBH7	90592	FFCB - AGENCY		02/23/2023	10,000,000.00	9,894,943.00	9,993,426.18	4.750	AA+	4.800	509	02/21/2025
3133EPFL4	90692	FFCB - AGENCY		04/10/2023	10,000,000.00	9,803,128.40	9,999,623.91	4.000	AA+	4.004	526	03/10/2025
3133EPER2	90665	FFCB - AGENCY		03/28/2023	10,000,000.00	9,804,855.30	9,957,114.58	4.000	AA+	4.303	544	03/28/2025
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,610,384.00	10,000,000.00	2.750	AA+	2.750	572	04/25/2025
3130AWER7	90840	FHLB - AGENCY		06/12/2023	10,000,000.00	9,918,333.70	9,993,560.22	4.625	AA+	4.666	614	06/06/2025
3133EN4B3	90506	FFCB - AGENCY		12/13/2022	10,000,000.00	9,821,024.10	9,994,560.00	4.250	AA+	4.284	621	06/13/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,496,477.80	19,985,816.24	0.500	AA+	0.542	625	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,262,475.60	9,999,140.28	0.700	AA+	0.705	638	06/30/2025
3133EPQN8	90891	FFCB - AGENCY		07/21/2023	10,000,000.00	9,913,345.70	9,990,069.44	4.750	AA+	4.808	659	07/21/2025
3133EPRS6	90898	FFCB - AGENCY		07/28/2023	10,000,000.00	9,951,019.40	9,981,120.38	4.875	AA+	4.985	666	07/28/2025
3133EPAK2	90789	FFCB - AGENCY		05/18/2023	10,000,000.00	9,796,585.20	9,998,629.28	4.000	AA+	4.010	687	08/18/2025
3133ENP95	90344	FFCB - AGENCY		09/30/2022	10,000,000.00	9,831,796.70	9,958,391.20	4.250	AA+	4.475	730	09/30/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,094,562.20	9,984,922.12	0.500	AA+	0.573	768	11/07/2025
3133EPAQ8	90587	FFCB - AGENCY		02/13/2023	10,000,000.00	9,820,909.30	9,972,388.89	4.125	AA+	4.250	866	02/13/2026
3133EPCR4	90627	FFCB - AGENCY		03/09/2023	10,000,000.00	9,951,471.90	9,996,853.83	4.750	AA+	4.764	890	03/09/2026
3133EPPR0	90879	FFCB - AGENCY		07/12/2023	10,000,000.00	9,917,124.54	9,982,052.54	4.625	AA+	4.715	922	04/10/2026
3133EPFT7	90724	FFCB - AGENCY		04/13/2023	10,000,000.00	9,714,078.30	9,974,666.67	3.750	AA+	3.857	925	04/13/2026
3133EPKX2	90803	FFCB - AGENCY		05/26/2023	10,000,000.00	9,761,572.00	9,978,247.22	4.000	AA+	4.088	968	05/26/2026
3134GY6L1	90511	FHLMC - AGENCY		12/20/2022	15,000,000.00	14,733,208.95	15,000,000.00	4.750	AA+	4.750	991	06/18/2026
3133EPPE9	90875	FFCB - AGENCY		07/06/2023	10,000,000.00	9,849,680.20	9,949,605.09	4.375	AA+	4.572	1,009	07/06/2026
3133EPVP7	90963	FFCB - AGENCY		09/11/2023	10,000,000.00	9,956,625.93	9,993,468.75	4.750	AA+	4.793	1,011	07/08/2026
3135GAJ69	90877	FNMA - AGENCY		07/10/2023	10,000,000.00	9,940,833.20	10,000,000.00	5.375	AA+	5.375	1,013	07/10/2026
3133EPSW6	90914	FFCB - AGENCY		08/14/2023	10,000,000.00	9,902,301.30	9,986,417.96	4.500	AA+	4.551	1,048	08/14/2026
3133EPSW6	90915	FFCB - AGENCY		08/14/2023	10,000,000.00	9,902,301.30	9,951,410.74	4.500	AA+	4.683	1,048	08/14/2026
3133EPSW6	90918	FFCB - AGENCY		08/15/2023	10,000,000.00	9,903,551.30	9,938,063.72	4.500	AA+	4.739	1,048	08/14/2026
3133EPEE1	90666	FFCB - AGENCY		03/29/2023	10,000,000.00	9,727,920.50	9,993,281.93	4.000	AA+	4.021	1,275	03/29/2027
3133EPGT6	90761	FFCB - AGENCY		04/26/2023	10,000,000.00	9,683,719.10	9,962,342.36	3.875	AA+	3.990	1,303	04/26/2027
3134GYTW2	90845	FHLMC - AGENCY		06/14/2023	10,000,000.00	9,835,508.30	10,000,000.00	5.300	AA+	5.300	1,352	06/14/2027
3133ENS50	90386	FFCB - AGENCY		10/14/2022	10,000,000.00	9,751,415.10	10,000,000.00	4.125	AA+	4.125	1,474	10/14/2027

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3130AV2M3	90647	FHLB - AGENCY		03/16/2023	3,709,327.55	3,675,000.73	3,709,327.55	6.000	AA+	6.000	1,628	03/16/2028
3133EPFU4	90718	FFCB - AGENCY		04/12/2023	10,000,000.00	9,481,035.30	9,986,317.72	3.500	AA+	3.533	1,655	04/12/2028
3133EPJE6	90904	FFCB - AGENCY		08/02/2023	8,970,000.00	8,471,988.65	8,636,624.96	3.500	AA+	4.361	1,774	08/09/2028
3133EPWK7	90982	FFCB - AGENCY		09/22/2023	10,000,000.00	9,919,820.90	9,927,564.00	4.500	AA+	4.665	1,818	09/22/2028
Subtotal and Average			671,873,213.69		680,179,327.55	667,232,118.93	679,175,749.70			4.111	622	
Federal Agency Disc. -Amortizing												
313384ML0	90744	FHLB - AGENCY DISC		04/19/2023	2,000,000.00	2,000,000.00	1,999,735.00	4.770	A-1+	5.014	1	10/02/2023
313384ML0	90785	FHLB - AGENCY DISC		05/16/2023	30,000,000.00	30,000,000.00	29,995,879.17	4.945	A-1+	5.111	1	10/02/2023
313384MN6	90787	FHLB - AGENCY DISC		05/17/2023	35,000,000.00	34,989,775.10	34,985,416.67	5.000	A-1+	5.242	3	10/04/2023
313384MU0	90778	FHLB - AGENCY DISC		05/12/2023	35,000,000.00	34,960,151.10	34,956,862.50	4.930	A-1+	5.104	9	10/10/2023
313384MV8	90782	FHLB - AGENCY DISC		05/15/2023	30,000,000.00	29,960,601.90	29,958,500.00	4.980	A-1+	5.155	10	10/11/2023
313384NK1	90829	FHLB - AGENCY DISC		06/06/2023	35,000,000.00	34,885,557.00	34,879,366.67	5.170	A-1+	5.350	24	10/25/2023
313384NM7	90833	FHLB - AGENCY DISC		06/08/2023	35,000,000.00	34,875,623.30	34,869,313.89	5.170	A-1+	5.350	26	10/27/2023
313384NS4	90857	FHLB - AGENCY DISC		06/28/2023	25,000,000.00	24,890,791.75	24,889,993.06	5.110	A-1+	5.349	31	11/01/2023
313384NX3	90880	FHLB - AGENCY DISC		07/13/2023	35,000,000.00	34,825,835.45	34,819,225.00	5.165	A-1+	5.325	36	11/06/2023
313384PF0	90863	FHLB - AGENCY DISC		06/30/2023	30,000,000.00	29,816,698.50	29,810,800.00	5.160	A-1+	5.336	44	11/14/2023
313384PM5	90870	FHLB - AGENCY DISC		07/05/2023	30,000,000.00	29,791,210.80	29,784,375.00	5.175	A-1+	5.353	50	11/20/2023
313384PN3	90884	FHLB - AGENCY DISC		07/17/2023	35,000,000.00	34,751,459.05	34,742,414.59	5.195	A-1+	5.365	51	11/21/2023
313384PU7	90890	FHLB - AGENCY DISC		07/20/2023	35,000,000.00	34,721,753.15	34,710,725.00	5.220	A-1+	5.469	57	11/27/2023
313384PW3	90954	FHLB - AGENCY DISC		09/01/2023	8,500,000.00	8,430,022.39	8,426,446.67	5.280	A-1+	5.499	59	11/29/2023
313384PX1	90955	FHLB - AGENCY DISC		09/05/2023	7,500,000.00	7,437,194.93	7,433,937.50	5.285	A-1+	5.427	60	11/30/2023
313384PX1	90956	FHLB - AGENCY DISC		09/05/2023	2,700,000.00	2,677,390.17	2,676,217.50	5.285	A-1+	5.427	60	11/30/2023
313384PX1	90957	FHLB - AGENCY DISC		09/05/2023	2,500,000.00	2,479,064.98	2,477,979.16	5.285	A-1+	5.427	60	11/30/2023
313384PY9	90906	FHLB - AGENCY DISC		08/03/2023	35,000,000.00	34,701,139.20	34,687,756.25	5.265	A-1+	5.509	61	12/01/2023
313384QJ1	90905	FHLB - AGENCY DISC		08/03/2023	35,000,000.00	34,651,577.80	34,637,949.31	5.245	A-1+	5.421	71	12/11/2023
313384QM4	90930	FHLB - AGENCY DISC		08/24/2023	35,000,000.00	34,636,723.10	34,619,773.61	5.285	A-1+	5.448	74	12/14/2023
313384QM4	90978	FHLB - AGENCY DISC		09/21/2023	35,000,000.00	34,636,723.10	34,619,413.89	5.290	A-1+	5.506	74	12/14/2023
313384QN2	90969	FHLB - AGENCY DISC		09/18/2023	35,000,000.00	34,631,773.05	34,612,812.50	5.310	A-1+	5.455	75	12/15/2023
313384QN2	90991	FHLB - AGENCY DISC		09/27/2023	35,000,000.00	34,631,773.05	34,612,812.50	5.310	A-1+	5.447	75	12/15/2023
313384QR3	90931	FHLB - AGENCY DISC		08/25/2023	35,000,000.00	34,616,926.75	34,598,841.67	5.290	A-1+	5.456	78	12/18/2023
313384QT9	90937	FHLB - AGENCY DISC		08/30/2023	30,000,000.00	29,663,171.10	29,647,333.34	5.290	A-1+	5.453	80	12/20/2023
313384QU6	90938	FHLB - AGENCY DISC		08/31/2023	30,000,000.00	29,658,931.80	29,642,925.00	5.290	A-1+	5.453	81	12/21/2023
313384QV4	90909	FHLB - AGENCY DISC		08/07/2023	35,000,000.00	34,597,141.95	34,581,458.34	5.250	A-1+	5.431	82	12/22/2023
313384QZ5	90922	FHLB - AGENCY DISC		08/18/2023	35,000,000.00	34,577,368.35	34,561,459.72	5.245	A-1+	5.421	86	12/26/2023
313384RA9	90925	FHLB - AGENCY DISC		08/21/2023	25,000,000.00	24,694,590.50	24,682,510.42	5.255	A-1+	5.429	87	12/27/2023
313384RB7	90923	FHLB - AGENCY DISC		08/18/2023	35,000,000.00	34,567,485.75	34,551,261.11	5.245	A-1+	5.497	88	12/28/2023
313396RB1	90934	FHLMC - AGENCY DISC		08/29/2023	35,000,000.00	34,567,485.75	34,550,405.56	5.255	A-1+	5.424	88	12/28/2023

Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Disc. -Amortizing												
313384RG6	90979	FHLB - AGENCY DISC		09/21/2023	35,000,000.00	34,542,791.50	34,521,695.84	5.290	A-1+	5.522	93	01/02/2024
313384RK7	90745	FHLB - AGENCY DISC		04/19/2023	4,500,000.00	4,439,312.19	4,443,960.00	4.670	A-1+	4.933	96	01/05/2024
313384SE0	90899	FHLB - AGENCY DISC		07/28/2023	4,690,000.00	4,614,202.47	4,611,344.79	5.250	A-1+	5.542	115	01/24/2024
313384SE0	90900	FHLB - AGENCY DISC		07/28/2023	2,500,000.00	2,459,596.20	2,458,072.92	5.250	A-1+	5.542	115	01/24/2024
313384SF7	90551	FHLB - AGENCY DISC		01/25/2023	6,000,000.00	5,902,187.28	5,910,970.00	4.605	A-1+	4.906	116	01/25/2024
313384SF7	90552	FHLB - AGENCY DISC		01/25/2023	5,000,000.00	4,918,489.40	4,925,808.33	4.605	A-1+	4.906	116	01/25/2024
313384TX7	90958	FHLB - AGENCY DISC		09/07/2023	9,954,000.00	9,735,908.76	9,724,527.12	5.320	A-1+	5.634	156	03/05/2024
313384VQ9	90800	FHLB - AGENCY DISC		05/25/2023	4,073,000.00	3,962,807.71	3,962,561.17	4.955	A-1+	5.287	197	04/15/2024
313384XY0	90850	FHLB - AGENCY DISC		06/16/2023	2,500,000.00	2,413,772.70	2,412,767.71	4.965	A-1+	5.297	253	06/10/2024
313384YX1	90888	FHLB - AGENCY DISC		07/20/2023	5,000,000.00	4,813,479.70	4,805,650.00	5.070	A-1+	5.427	276	07/03/2024
Subtotal and Average			993,077,874.35		962,417,000.00	954,128,488.73	953,801,258.48			5.383	62	
Treasury Coupon Securities												
91282CEK3	90183	US TREASURY NOTES		05/19/2022	1,500,000.00	1,474,511.72	1,498,639.18	2.500	AA+	2.661	212	04/30/2024
91282CEK3	90184	US TREASURY NOTES		05/19/2022	2,500,000.00	2,457,519.53	2,497,731.96	2.500	AA+	2.661	212	04/30/2024
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,370,117.20	2,495,686.64	1.125	AA+	1.261	472	01/15/2025
Subtotal and Average			6,491,677.07		6,500,000.00	6,302,148.45	6,492,057.78			2.123	312	
Treasury Bills												
912797GV3	90842	US TREASURY BILLS		06/13/2023	35,000,000.00	34,994,898.40	34,990,061.94	5.111	A-1+	5.353	2	10/03/2023
912796YJ2	90843	US TREASURY BILLS		06/13/2023	35,000,000.00	34,984,640.25	34,980,127.78	5.110	A-1+	5.339	4	10/05/2023
912797FA0	90730	US TREASURY BILLS		04/18/2023	4,000,000.00	3,994,141.68	3,994,108.89	4.820	A-1+	5.089	11	10/12/2023
912797FA0	90731	US TREASURY BILLS		04/18/2023	3,500,000.00	3,494,873.97	3,494,845.28	4.820	A-1+	5.089	11	10/12/2023
912797FA0	90836	US TREASURY BILLS		06/09/2023	30,000,000.00	29,956,062.60	29,952,516.67	5.180	A-1+	5.437	11	10/12/2023
912797HC4	90855	US TREASURY BILLS		06/27/2023	35,000,000.00	34,887,120.10	34,883,889.93	5.193	A-1+	5.446	23	10/24/2023
912797HC4	90892	US TREASURY BILLS		07/26/2023	30,000,000.00	29,903,245.80	29,899,470.83	5.245	A-1+	5.478	23	10/24/2023
912797HC4	90893	US TREASURY BILLS		07/26/2023	5,000,000.00	4,983,874.30	4,983,261.11	5.240	A-1+	5.473	23	10/24/2023
912797HC4	90987	US TREASURY BILLS		09/27/2023	3,000,000.00	2,990,324.58	2,989,889.58	5.275	A-1+	5.459	23	10/24/2023
912797HC4	90994	US TREASURY BILLS		09/28/2023	1,000,000.00	996,774.86	996,626.67	5.280	A-1+	5.464	23	10/24/2023
912797FC6	90849	US TREASURY BILLS		06/16/2023	25,000,000.00	24,912,141.75	24,911,458.33	5.100	A-1+	5.357	25	10/26/2023
912796YT0	90741	US TREASURY BILLS		04/19/2023	5,000,000.00	4,977,209.25	4,979,866.67	4.530	A-1+	4.767	32	11/02/2023
912796YT0	90856	US TREASURY BILLS		06/27/2023	35,000,000.00	34,840,464.75	34,840,555.56	5.125	A-1+	5.367	32	11/02/2023
912797HJ9	90878	US TREASURY BILLS		07/12/2023	35,000,000.00	34,815,418.75	34,812,584.72	5.210	A-1+	5.464	37	11/07/2023
912797FJ1	90861	US TREASURY BILLS		06/30/2023	30,000,000.00	29,832,435.90	29,831,000.00	5.200	A-1+	5.464	39	11/09/2023
912797FJ1	90862	US TREASURY BILLS		06/30/2023	30,000,000.00	29,832,435.90	29,831,000.00	5.200	A-1+	5.464	39	11/09/2023
912797FK8	90868	US TREASURY BILLS		07/03/2023	25,000,000.00	24,834,536.50	24,835,326.43	5.155	A-1+	5.419	46	11/16/2023
912797FK8	90926	US TREASURY BILLS		08/21/2023	4,000,000.00	3,973,525.84	3,973,044.00	5.274	A-1+	5.506	46	11/16/2023
912796ZD4	90869	US TREASURY BILLS		07/03/2023	25,000,000.00	24,781,823.00	24,783,958.33	5.185	A-1+	5.448	60	11/30/2023

Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Treasury Bills												
912796ZD4	90939	US TREASURY BILLS		09/01/2023	3,000,000.00	2,973,818.76	2,973,465.00	5.307	A-1+	5.529	60	11/30/2023
912796ZD4	90940	US TREASURY BILLS		09/01/2023	1,530,000.00	1,516,647.57	1,516,467.15	5.307	A-1+	5.529	60	11/30/2023
912796ZD4	90941	US TREASURY BILLS		09/01/2023	4,590,000.00	4,549,942.70	4,549,401.45	5.307	A-1+	5.529	60	11/30/2023
912796ZD4	90942	US TREASURY BILLS		09/01/2023	3,700,000.00	3,667,709.80	3,667,273.50	5.307	A-1+	5.529	60	11/30/2023
912796ZD4	90943	US TREASURY BILLS		09/01/2023	4,500,000.00	4,460,728.14	4,460,208.75	5.305	A-1+	5.527	60	11/30/2023
912796ZD4	90944	US TREASURY BILLS		09/01/2023	5,000,000.00	4,956,364.60	4,955,787.50	5.306	A-1+	5.527	60	11/30/2023
912796ZD4	90945	US TREASURY BILLS		09/01/2023	5,370,000.00	5,323,135.58	5,322,515.77	5.306	A-1+	5.527	60	11/30/2023
912796ZD4	90946	US TREASURY BILLS		09/01/2023	1,970,000.00	1,952,807.65	1,952,580.27	5.306	A-1+	5.527	60	11/30/2023
912796ZD4	90947	US TREASURY BILLS		09/01/2023	4,660,000.00	4,619,331.81	4,618,793.95	5.306	A-1+	5.527	60	11/30/2023
912796ZD4	90948	US TREASURY BILLS		09/01/2023	2,300,000.00	2,279,927.72	2,279,662.25	5.306	A-1+	5.527	60	11/30/2023
912796ZD4	90949	US TREASURY BILLS		09/01/2023	3,541,000.00	3,510,097.41	3,509,688.71	5.306	A-1+	5.527	60	11/30/2023
912796ZD4	90950	US TREASURY BILLS		09/01/2023	20,659,000.00	20,478,707.25	20,476,322.79	5.306	A-1+	5.527	60	11/30/2023
912796ZD4	90951	US TREASURY BILLS		09/01/2023	2,000,000.00	1,982,545.84	1,982,315.00	5.306	A-1+	5.527	60	11/30/2023
912796ZD4	90952	US TREASURY BILLS		09/01/2023	900,000.00	892,145.63	892,041.75	5.305	A-1+	5.527	60	11/30/2023
912796ZD4	90953	US TREASURY BILLS		09/01/2023	28,000.00	27,755.64	27,752.41	5.306	A-1+	5.527	60	11/30/2023
912797HU4	90960	US TREASURY BILLS		09/08/2023	30,000,000.00	29,685,923.70	29,684,400.00	5.260	A-1+	5.498	72	12/12/2023
912797FU6	90967	US TREASURY BILLS		09/15/2023	10,000,000.00	9,892,338.50	9,891,261.11	5.290	A-1+	5.526	74	12/14/2023
912797FU6	90971	US TREASURY BILLS		09/19/2023	35,000,000.00	34,623,184.75	34,618,838.33	5.298	A-1+	5.531	74	12/14/2023
912797FU6	90973	US TREASURY BILLS		09/20/2023	20,000,000.00	19,784,677.00	19,782,316.66	5.295	A-1+	5.527	74	12/14/2023
912797FU6	90976	US TREASURY BILLS		09/21/2023	35,000,000.00	34,623,184.75	34,618,694.34	5.300	A-1+	5.532	74	12/14/2023
912797FU6	90977	US TREASURY BILLS		09/21/2023	35,000,000.00	34,623,184.75	34,619,054.17	5.295	A-1+	5.526	74	12/14/2023
912797FU6	90997	US TREASURY BILLS		09/29/2023	44,000,000.00	43,526,289.40	43,522,453.34	5.280	A-1+	5.504	74	12/14/2023
912797HV2	90927	US TREASURY BILLS		08/22/2023	35,000,000.00	34,597,893.75	34,593,698.59	5.290	A-1+	5.550	79	12/19/2023
912797FV4	90983	US TREASURY BILLS		09/22/2023	3,000,000.00	2,964,608.34	2,964,225.00	5.300	A-1+	5.537	81	12/21/2023
912796ZN2	90742	US TREASURY BILLS		04/19/2023	4,000,000.00	3,948,670.00	3,958,444.45	4.250	A-1+	4.476	88	12/28/2023
912797HX8	90980	US TREASURY BILLS		09/21/2023	35,000,000.00	34,525,474.90	34,522,600.00	5.280	A-1+	5.526	93	01/02/2024
912796ZY8	90589	US TREASURY BILLS		02/15/2023	2,900,000.00	2,850,885.17	2,855,800.78	4.730	A-1+	5.034	116	01/25/2024
912796ZY8	90729	US TREASURY BILLS		04/18/2023	85,000.00	83,560.43	83,781.19	4.450	A-1+	4.701	116	01/25/2024
912796ZY8	90736	US TREASURY BILLS		04/18/2023	5,000,000.00	4,915,319.25	4,928,305.55	4.450	A-1+	4.701	116	01/25/2024
912796ZY8	90737	US TREASURY BILLS		04/18/2023	3,000,000.00	2,949,191.55	2,956,983.33	4.450	A-1+	4.701	116	01/25/2024
912796Z28	90728	US TREASURY BILLS		04/18/2023	375,000.00	367,096.27	368,280.00	4.480	A-1+	4.744	144	02/22/2024
912796Z28	90743	US TREASURY BILLS		04/19/2023	5,000,000.00	4,894,616.95	4,910,000.00	4.500	A-1+	4.766	144	02/22/2024
912797LL9	90727	US TREASURY BILLS		04/18/2023	296,000.00	288,522.42	289,621.86	4.510	A-1+	4.802	172	03/21/2024
912797LL9	90734	US TREASURY BILLS		04/18/2023	4,000,000.00	3,898,951.68	3,913,808.89	4.510	A-1+	4.802	172	03/21/2024
912797LL9	90735	US TREASURY BILLS		04/18/2023	3,500,000.00	3,411,582.72	3,424,582.78	4.510	A-1+	4.802	172	03/21/2024
Subtotal and Average			735,318,955.03		769,404,000.00	763,632,770.56	763,655,019.34			5.435	52	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Callables												
3134GXCA0	85939	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,925,231.30	9,999,996.71	0.320	AA+	0.320	54	11/24/2023
3134GXTW4	90195	FHLMC - AGENCY		05/31/2022	10,000,000.00	9,959,448.80	10,000,000.00	3.000	AA+	3.000	58	11/28/2023
3133EMHL9	85938	FFCB - AGENCY		11/30/2020	10,000,000.00	9,913,740.80	10,000,000.00	0.310	AA+	0.310	60	11/30/2023
3135GA6J5	85957	FNMA - AGENCY		12/07/2020	10,000,000.00	9,906,901.60	10,000,000.00	0.320	AA+	0.320	67	12/07/2023
3135GADZ1	90559	FNMA - AGENCY		01/26/2023	10,000,000.00	9,978,571.20	10,000,000.00	5.000	AA+	5.000	117	01/26/2024
3135GAGF2	90693	FNMA - AGENCY		04/10/2023	10,000,000.00	9,969,454.30	10,000,000.00	5.000	AA+	5.000	192	04/10/2024
3135GAGN5	90723	FNMA - AGENCY		04/13/2023	10,000,000.00	9,969,041.00	10,000,000.00	5.000	AA+	5.000	194	04/12/2024
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	19,278,262.20	20,000,000.00	0.500	AA+	0.500	267	06/24/2024
3135GAHX2	90858	FNMA - AGENCY		06/28/2023	10,000,000.00	9,964,731.00	10,000,000.00	5.330	AA+	5.330	271	06/28/2024
3130ASN47	90261	FHLB - AGENCY		07/26/2022	10,000,000.00	9,818,695.00	10,000,000.00	3.320	AA+	3.320	299	07/26/2024
3130ASQR3	90267	FHLB - AGENCY		07/28/2022	10,000,000.00	9,838,338.20	10,000,000.00	3.570	AA+	3.570	299	07/26/2024
3135GAJH5	90894	FNMA - AGENCY		07/26/2023	10,000,000.00	9,977,823.70	10,000,000.00	5.600	AA+	5.600	299	07/26/2024
3134GX2E3	90327	FHLMC - AGENCY		09/20/2022	10,000,000.00	9,852,088.50	10,000,000.00	4.050	AA+	4.050	355	09/20/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,676,911.70	10,000,000.00	2.200	AA+	2.175	362	09/27/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,559,883.80	10,000,000.00	1.000	AA+	1.000	383	10/18/2024
3134GX4M3	90409	FHLMC - AGENCY		10/28/2022	10,000,000.00	9,932,547.40	10,000,000.00	5.080	AA+	5.080	390	10/25/2024
3130AQBPF7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,491,211.60	10,000,000.00	1.200	AA+	1.200	449	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,478,910.00	10,000,000.00	1.150	AA+	0.956	456	12/30/2024
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,538,261.00	10,000,000.00	2.190	AA+	2.190	537	03/21/2025
3134GXRS5	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,647,751.60	10,000,000.00	3.100	AA+	3.100	576	04/29/2025
3134GXXS8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,647,429.20	10,000,000.00	3.250	AA+	3.250	635	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	18,460,733.40	20,000,000.00	0.700	AA+	0.700	638	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,444,262.00	20,000,000.00	0.650	AA+	0.650	638	06/30/2025
3134GYX31	90897	FHLMC - AGENCY		07/28/2023	10,000,000.00	9,949,605.40	10,000,000.00	5.500	AA+	5.500	663	07/25/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,239,354.90	10,000,000.00	0.750	AA+	0.750	667	07/29/2025
3134GY2W1	90454	FHLMC - AGENCY		11/25/2022	10,000,000.00	9,927,299.30	10,000,000.00	5.500	AA+	5.504	694	08/25/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,168,241.80	10,000,000.00	0.650	AA+	0.650	696	08/27/2025
3135G06V0	90581	FNMA - AGENCY		02/08/2023	4,400,000.00	4,295,672.44	4,357,644.66	4.125	AA+	4.665	697	08/28/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,132,978.20	10,000,000.00	0.550	AA+	0.550	716	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,132,978.20	9,999,212.73	0.550	AA+	0.554	716	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	9,110,704.90	10,000,000.00	0.500	AA+	0.500	729	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,119,135.10	10,000,000.00	0.550	AA+	0.550	730	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,109,768.80	10,000,000.00	0.500	AA+	0.500	730	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	9,096,275.70	10,000,000.00	0.600	AA+	0.600	758	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	9,108,708.30	10,000,000.00	0.600	AA+	0.600	759	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	9,067,140.60	9,993,106.67	0.540	AA+	0.574	764	11/03/2025
3134GXEXJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	9,065,411.80	10,000,000.00	0.640	AA+	0.640	785	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,065,345.40	10,000,000.00	0.650	AA+	0.650	787	11/26/2025

Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Callables												
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	9,044,741.30	10,000,000.00	0.650	AA+	0.650	808	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	9,030,219.10	10,000,000.00	0.640	AA+	0.640	821	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	8,973,293.50	10,000,000.00	0.580	AA+	0.580	864	02/11/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	9,038,640.60	10,000,000.00	1.050	AA+	1.050	906	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,058,796.00	10,000,000.00	1.000	AA+	1.000	934	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	9,028,722.60	10,000,000.00	1.100	AA+	1.100	934	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	8,976,317.30	10,000,000.00	1.050	AA+	1.050	983	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	8,934,174.70	10,000,000.00	0.900	AA+	0.900	988	06/15/2026
3134GYVD1	90865	FHLMC - AGENCY		06/30/2023	10,000,000.00	9,902,387.40	10,000,000.00	5.500	AA+	5.500	999	06/26/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	8,923,681.80	10,000,000.00	0.910	AA+	0.910	1,003	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	8,946,399.90	10,000,000.00	1.000	AA+	1.000	1,003	06/30/2026
3130AN2Z2	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	8,946,399.90	10,000,000.00	1.000	AA+	1.000	1,003	06/30/2026
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	8,915,008.00	10,000,000.00	1.250	AA+	1.250	1,123	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	8,956,791.50	10,000,000.00	1.500	AA+	1.500	1,158	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	8,976,552.60	10,000,000.00	1.600	AA+	1.600	1,170	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	8,976,552.60	10,000,000.00	1.600	AA+	1.600	1,170	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	8,976,736.40	10,000,000.00	1.750	AA+	1.750	1,215	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,001,956.50	10,000,000.00	1.860	AA+	1.853	1,226	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,032,239.90	10,000,000.00	2.000	AA+	2.000	1,243	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,256,232.20	10,000,000.00	2.770	AA+	2.770	1,250	03/04/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,311,667.35	9,900,000.00	3.375	AA+	3.375	1,305	04/28/2027
3134GY6M9	90517	FHLMC - AGENCY		12/21/2022	15,000,000.00	14,679,386.70	15,000,000.00	4.800	AA+	4.800	1,359	06/21/2027
3130AT3P0	90340	FHLB - AGENCY		09/28/2022	10,000,000.00	9,754,092.90	10,000,000.00	5.000	AA+	5.000	1,444	09/14/2027
3134GYHZ8	90600	FHLMC - AGENCY		02/28/2023	10,000,000.00	9,870,296.60	10,000,000.00	5.100	AA+	5.106	1,611	02/28/2028
3134GYTE2	90805	FHLMC - AGENCY		05/30/2023	10,000,000.00	9,842,332.70	10,000,000.00	5.200	AA+	5.200	1,703	05/30/2028
3133EPPV1	90883	FFCB - AGENCY		07/14/2023	10,000,000.00	9,839,606.90	10,000,000.00	5.430	AA+	5.430	1,748	07/14/2028
3134GYXM9	90895	FHLMC - AGENCY		07/26/2023	10,000,000.00	9,824,825.00	10,000,000.00	5.500	AA+	5.500	1,760	07/26/2028
3134GYY97	90896	FHLMC - AGENCY		07/26/2023	15,000,000.00	14,772,578.40	15,000,000.00	5.630	AA+	5.630	1,760	07/26/2028
3134GYYY2	90913	FHLMC - AGENCY		08/14/2023	10,000,000.00	9,882,802.20	10,000,000.00	6.000	AA+	6.000	1,779	08/14/2028
3134GYZ96	90932	FHLMC - AGENCY		08/28/2023	10,000,000.00	10,002,827.90	9,995,091.67	6.150	AA+	6.162	1,793	08/28/2028
3134H1CF8	90970	FHLMC - AGENCY		09/18/2023	10,000,000.00	9,879,062.80	9,892,085.06	5.000	AA+	5.250	1,814	09/18/2028
3134H1ER0	90996	FHLMC - AGENCY		09/29/2023	8,000,000.00	8,009,858.48	8,000,000.00	5.875	AA+	5.875	1,823	09/27/2028
Subtotal and Average			727,730,381.36		732,300,000.00	692,384,031.87	732,137,137.50			2.467	840	
Corporate Note Callables												
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,496,864.35	13,141,445.49	1.800	A+	1.850	501	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	13,991,997.38	15,233,053.05	0.550	AAA	0.765	701	09/01/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	9,017,649.90	9,997,233.13	0.700	AA+	0.712	861	02/08/2026

Portfolio CCIP

AC

PM (PRF_PM2) 7.3.11

Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Corporate Note Callables												
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	9,017,649.90	9,993,976.89	0.700	AA+	0.726	861	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	9,017,649.90	9,986,608.88	0.700	AA+	0.758	861	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	8,992,220.80	9,983,166.56	1.000	AA	1.066	954	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,496,110.40	4,989,721.71	1.000	AA	1.081	954	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,496,110.40	4,989,715.99	1.000	AA	1.081	954	05/12/2026
Subtotal and Average			78,312,411.83		78,445,000.00	71,526,253.03	78,314,921.70			1.013	793	
Supranationals												
459058JM6	85940	IBRD - SUPRA		11/30/2020	10,000,000.00	9,921,813.20	9,999,463.91	0.250	AAA	0.287	54	11/24/2023
45950VQS8	86494	IFC - SUPRA		11/24/2021	10,000,000.00	9,924,582.20	10,000,000.00	0.610	AAA	0.610	54	11/24/2023
45906M3C3	90099	IBRD - SUPRA		03/30/2022	10,000,000.00	9,835,646.90	9,995,069.64	2.250	AAA	2.353	179	03/28/2024
4581X0EE4	90903	IADB - SUPRA		08/02/2023	10,000,000.00	9,852,874.71	9,872,305.26	3.250	AAA	5.402	274	07/01/2024
45950VRL2	90455	IFC - SUPRA		11/28/2022	10,000,000.00	9,910,159.60	10,000,000.00	4.700	AAA	4.704	332	08/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,499,958.80	9,998,399.17	0.430	AAA	0.447	345	09/10/2024
45950VRJ7	90398	IFC - SUPRA		10/24/2022	10,000,000.00	9,880,736.20	9,993,770.93	4.625	AAA	4.687	389	10/24/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,489,674.00	9,998,838.89	0.920	AAA	0.930	425	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,493,142.90	9,991,392.69	1.400	AAA	1.465	498	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,316,304.50	9,992,353.78	0.600	AAA	0.655	516	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,646,005.60	9,997,370.37	3.000	AAA	3.018	576	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,574,975.30	9,992,475.00	2.650	AAA	2.697	611	06/03/2025
45950VRG3	90307	IFC - SUPRA		08/25/2022	10,000,000.00	9,629,135.50	9,996,415.33	3.330	AAA	3.350	694	08/25/2025
45950VRP3	90509	IFC - SUPRA		12/13/2022	10,000,000.00	9,743,585.50	9,994,357.81	4.250	AAA	5.170	747	10/17/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	9,101,425.30	9,948,597.06	0.500	AAA	0.752	758	10/28/2025
45950VRQ1	90518	IFC - SUPRA		12/22/2022	10,000,000.00	9,705,487.50	9,981,347.08	4.050	AAA	4.140	813	12/22/2025
45950VSG2	90921	IFC - SUPRA		08/17/2023	10,000,000.00	9,987,116.36	9,983,188.12	4.550	AAA	4.866	829	01/07/2026
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	8,993,154.90	10,000,000.00	0.580	AAA	0.580	837	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,428,261.00	14,981,080.33	0.450	AAA	0.505	858	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,064,692.10	10,000,000.00	0.650	AAA	0.650	873	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,076,295.00	9,973,035.84	0.800	AAA	0.914	885	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	9,024,608.50	9,976,616.56	0.875	AAA	0.969	932	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	9,024,608.50	9,995,538.34	0.875	AAA	0.893	932	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	11,609,455.52	12,986,712.61	0.860	AAA	0.900	956	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	8,948,820.30	9,995,228.44	0.800	AAA	0.818	990	06/17/2026
45818WEN2	90640	IADB - SUPRA		03/10/2023	10,000,000.00	9,870,665.00	9,988,349.96	4.500	AAA	4.540	1,256	03/10/2027
45906M3M1	90521	IBRD - SUPRA		12/27/2022	10,000,000.00	10,000,000.00	10,000,000.00	5.000	AAA	5.000	1,548	12/27/2027
4581X0EH7	90543	IADB - SUPRA		01/12/2023	10,000,000.00	9,695,940.40	9,986,730.28	4.000	AAA	4.035	1,564	01/12/2028
45818WEP7	90847	IADB - SUPRA		06/15/2023	10,000,000.00	9,714,944.00	9,983,530.56	4.300	AAA	4.340	1,719	06/15/2028
45818WEP7	90848	IADB - SUPRA		06/15/2023	10,000,000.00	9,714,944.00	9,943,533.33	4.300	AAA	4.436	1,719	06/15/2028

Portfolio CCIP

AC

PM (PRF_PM2) 7.3.11

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Supranationals												
45906M4E8	90853	IBRD - SUPRA		06/26/2023	10,000,000.00	9,766,904.20	10,000,000.00	4.500	AAA	4.500	1,730	06/26/2028
Subtotal and Average			326,197,246.10		318,000,000.00	302,445,917.49	317,545,701.29			2.487	805	
Supranationals Callables												
45906M4H1	90995	IBRD - SUPRA		09/29/2023	10,000,000.00	9,987,513.89	9,987,513.89	5.750	AAA	5.779	1,825	09/29/2028
Subtotal and Average			665,834.03		10,000,000.00	9,987,513.89	9,987,513.89			5.779	1,825	
Supranational Discounts												
459052QC3	90928	IBRD - SUPRA DISC		08/23/2023	30,000,000.00	29,726,833.80	29,712,916.67	5.300	A-1+	5.457	65	12/05/2023
459052QM1	90985	IBRD - SUPRA DISC		09/25/2023	35,000,000.00	34,636,723.10	34,618,694.45	5.300	A-1+	5.438	74	12/14/2023
459052QM1	90990	IBRD - SUPRA DISC		09/27/2023	35,000,000.00	34,636,723.10	34,618,694.44	5.300	A-1+	5.512	74	12/14/2023
459052QN9	90984	IBRD - SUPRA DISC		09/25/2023	35,000,000.00	34,631,773.05	34,613,541.67	5.300	A-1+	5.514	75	12/15/2023
Subtotal and Average			48,104,964.82		135,000,000.00	133,632,053.05	133,563,847.23			5.481	72	
Total and Average			4,721,336,479.49		4,898,387,731.67	4,792,825,008.67	4,871,734,373.14			4.510	334	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Cash
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	4,721,336,479.49		4,898,387,731.67	4,792,825,008.67	4,871,734,373.14			4.510	334

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. PFM

Notes:

1. Statements are generated by the SymPro Treasury Management Software system beginning first quarter of calendar year 2022.
2. Market pricing data are obtained from Interactive Data Corporation/ICE.

PFM
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Negotiable CDs												
63873QP65	90974	NATIXIS NY BRANCH - YCD		09/20/2023	550,000.00	553,129.35	550,000.00	5.610	A	5.688	1,083	09/18/2026
Subtotal and Average			201,666.67		550,000.00	553,129.35	550,000.00			5.688	1,083	
Corporate Notes												
05254JAA8	90490	AUST & NZ BANKING GRP - CORP		12/08/2022	310,000.00	307,003.87	310,000.00	5.088	AA-	5.088	799	12/08/2025
14913R3B1	90533	CATERPILLAR FINL - CORP		01/06/2023	175,000.00	173,083.36	174,966.98	4.800	A	4.809	828	01/06/2026
194162AQ6	90601	COLGATE-PALMOLIVE - CORP		03/01/2023	185,000.00	184,156.80	184,827.09	4.800	AA-	4.842	883	03/02/2026
20271RAQ3	90535	COMMONWLTH BK AUSTR NY - CORP		01/10/2023	535,000.00	531,743.80	535,000.00	5.079	AA-	5.079	467	01/10/2025
20271RAR1	90642	COMMONWLTH BK AUSTR NY - CORP		03/13/2023	350,000.00	348,684.79	350,000.00	5.316	AA-	5.316	894	03/13/2026
21688AAS1	86583	COOPERATIVE RABOBANK - CORP		01/12/2022	325,000.00	307,509.69	324,576.55	1.375	A+	1.480	467	01/10/2025
21688AAU6	90303	COOPERATIVE RABOBANK - CORP		08/22/2022	255,000.00	250,623.09	254,947.70	3.875	A+	3.899	326	08/22/2024
38141GZP2	90066	GOLDMAN SACHS GRP - CORP		03/15/2022	175,000.00	172,592.65	174,964.52	3.000	BBB+	3.046	166	03/15/2024
40428HTA0	90186	HSBC USA INC - CORP		05/24/2022	550,000.00	540,906.92	549,992.88	3.750	A-	3.752	236	05/24/2024
459200KS9	90265	IBM - CORP		07/27/2022	540,000.00	525,825.45	540,000.00	4.000	A-	4.000	665	07/27/2025
24422EVQ9	86245	JOHN DEERE CAPITAL - CORP		06/10/2021	185,000.00	178,875.36	184,947.18	0.450	A	0.492	250	06/07/2024
24422EVY2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	104,243.25	109,978.03	1.250	A	1.266	467	01/10/2025
24422EWF2	90200	JOHN DEERE CAPITAL - CORP		06/06/2022	170,000.00	164,305.54	169,978.10	3.400	A	3.408	614	06/06/2025
24422EWX3	90835	JOHN DEERE CAPITAL - CORP		06/08/2023	190,000.00	187,472.64	189,901.33	4.750	N/A	4.771	981	06/08/2026
63254ABD9	90205	NATIONAL AUSTRALIA BK - CORP		06/09/2022	400,000.00	386,644.57	400,000.00	3.500	AA-	3.500	617	06/09/2025
63253QAA2	90538	NATIONAL AUSTRALIA BK - CORP		01/12/2023	480,000.00	474,361.07	480,000.00	4.966	AA-	4.966	834	01/12/2026
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	100,491.66	104,983.83	0.500	A+	0.518	313	08/09/2024
69371RR73	90115	PACCAR FINANCIAL - CORP		04/07/2022	300,000.00	288,061.30	299,960.57	2.850	A+	2.859	554	04/07/2025
69371RS49	90670	PACCAR FINANCIAL - CORP		03/30/2023	150,000.00	147,666.21	149,916.34	4.450	A+	4.474	911	03/30/2026
713448CY2	90534	PEPSICO INC - CORP		01/09/2023	300,000.00	290,673.89	293,680.16	3.500	A+	4.759	655	07/17/2025
713448FQ6	90590	PEPSICO INC - CORP		02/15/2023	225,000.00	222,614.87	224,896.86	4.550	A+	4.571	866	02/13/2026
693475BL8	90548	PNC FINANCIAL SERVICES - CORP		01/24/2023	45,000.00	43,750.02	45,000.00	4.758	A-	4.758	1,213	01/26/2027
21684LGS5	90889	RABOBANK - CORP		07/20/2023	500,000.00	499,516.05	500,000.00	5.080	N/A	5.080	1,020	07/17/2026
89236TJX4	90080	TOYOTA MCC - CORP		03/22/2022	100,000.00	98,534.58	99,985.28	2.500	A+	2.532	173	03/22/2024
89236TKN4	90539	TOYOTA MCC - CORP		01/12/2023	300,000.00	297,184.47	299,917.53	4.800	A+	4.823	467	01/10/2025
89236TKT1	90792	TOYOTA MCC - CORP		05/18/2023	190,000.00	185,815.66	189,903.37	4.450	A+	4.471	960	05/18/2026
931142EW9	90321	WALMART INC - CORP		09/09/2022	285,000.00	277,837.06	284,871.06	3.900	AA	3.925	709	09/09/2025
949746RW3	90669	WELLS FARGO & COMPANY - CORP		03/30/2023	325,000.00	302,785.55	308,920.11	3.000	BBB+	5.113	934	04/22/2026
Subtotal and Average			7,735,678.94		7,760,000.00	7,592,964.17	7,736,115.47			4.089	649	
CD Medium Term												
22536AZR8	90302	CREDIT AG NY - MT CD		08/19/2022	550,000.00	539,132.23	550,000.00	4.100	A+	4.135	320	08/16/2024
65558UYF3	90421	NORDEA BANK ABP NY - MT CD		11/03/2022	725,000.00	724,502.86	725,000.00	5.530	AA-	5.530	764	11/03/2025
89115B6K1	90413	TORONTO DOM NY - MT CD		10/31/2022	725,000.00	725,386.16	725,000.00	5.600	AA-	5.678	757	10/27/2025

Portfolio CCIP

AC

PM (PRF_PM2) 7.3.11

Report Ver. 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Subtotal and Average			2,000,000.00		2,000,000.00	1,989,021.25	2,000,000.00			5.200	639	
Federal Agency Coupon Securities												
3137EAEZ8	85884	FHLMC - AGENCY		11/05/2020	350,000.00	348,302.48	349,989.80	0.250	AA+	0.280	36	11/06/2023
Subtotal and Average			349,985.58		350,000.00	348,302.48	349,989.80			0.280	36	
Treasury Coupon Securities												
912828YM6	86197	US TREASURY NOTES		05/06/2021	950,000.00	911,109.38	960,738.88	1.500	AA+	0.447	396	10/31/2024
912828YV6	86242	US TREASURY NOTES		06/07/2021	750,000.00	717,568.36	759,301.48	1.500	AA+	0.427	426	11/30/2024
91282CCX7	86379	US TREASURY NOTES		10/06/2021	450,000.00	428,835.94	449,421.97	0.375	AA+	0.510	350	09/15/2024
91282CCX7	86419	US TREASURY NOTES		10/13/2021	775,000.00	738,550.78	773,620.97	0.375	AA+	0.563	350	09/15/2024
91282CDB4	86422	US TREASURY NOTES		10/18/2021	775,000.00	737,672.85	774,863.18	0.625	AA+	0.642	380	10/15/2024
91282CDB4	86454	US TREASURY NOTES		11/04/2021	775,000.00	737,672.85	773,652.89	0.625	AA+	0.794	380	10/15/2024
91282CDH1	86518	US TREASURY NOTES		12/07/2021	800,000.00	759,906.25	798,576.90	0.750	AA+	0.911	411	11/15/2024
91282CDN8	86568	US TREASURY NOTES		12/28/2021	1,000,000.00	949,648.44	1,000,159.07	1.000	AA+	0.987	441	12/15/2024
91282CDN8	86580	US TREASURY NOTES		01/06/2022	750,000.00	712,236.33	749,771.44	1.000	AA+	1.026	441	12/15/2024
91282CDZ1	90012	US TREASURY NOTES		02/15/2022	1,150,000.00	1,092,410.16	1,145,052.04	1.500	AA+	1.823	503	02/15/2025
91282CED9	90076	US TREASURY NOTES		03/18/2022	800,000.00	760,781.25	795,718.72	1.750	AA+	2.132	531	03/15/2025
912828ZL7	90107	US TREASURY NOTES		04/06/2022	275,000.00	254,944.34	265,536.61	0.375	AA+	2.658	577	04/30/2025
912828ZL7	90151	US TREASURY NOTES		05/06/2022	800,000.00	741,656.25	769,181.45	0.375	AA+	2.940	577	04/30/2025
9128284M9	90153	US TREASURY NOTES		05/05/2022	1,250,000.00	1,205,664.06	1,247,650.03	2.875	AA+	3.000	577	04/30/2025
91282CEQ0	90201	US TREASURY NOTES		06/06/2022	2,200,000.00	2,116,640.64	2,196,305.17	2.750	AA+	2.858	592	05/15/2025
91282CEU1	90241	US TREASURY NOTES		07/11/2022	750,000.00	722,080.08	749,437.09	2.875	AA+	2.921	623	06/15/2025
91282CEY3	90269	US TREASURY NOTES		08/08/2022	800,000.00	770,968.75	799,181.47	3.000	AA+	3.060	653	07/15/2025
91282CFE6	90316	US TREASURY NOTES		09/07/2022	1,400,000.00	1,350,781.25	1,389,629.75	3.125	AA+	3.544	687	08/18/2025
91282CFW6	90492	US TREASURY NOTES		12/08/2022	725,000.00	717,410.16	730,181.80	4.500	AA+	4.138	776	11/15/2025
91282CFW6	90507	US TREASURY NOTES		12/13/2022	700,000.00	692,671.88	706,218.60	4.500	AA+	4.051	776	11/15/2025
91282CGA3	90527	US TREASURY NOTES		12/29/2022	130,000.00	127,508.59	130,110.67	4.000	AA+	4.089	806	12/15/2025
91282CGE5	90571	US TREASURY NOTES		02/02/2023	1,425,000.00	1,391,545.90	1,423,703.41	3.875	AA+	3.917	837	01/15/2026
91282CGE5	90584	US TREASURY NOTES		02/09/2023	800,000.00	781,218.75	796,434.35	3.875	AA+	4.083	837	01/15/2026
91282CGL9	90621	US TREASURY NOTES		03/07/2023	1,000,000.00	978,867.19	985,914.41	4.000	AA+	4.640	868	02/15/2026
91282CGV7	90751	US TREASURY NOTES		04/24/2023	280,000.00	272,601.95	279,493.34	3.750	AA+	3.865	927	04/15/2026
9128286F2	90770	US TREASURY NOTES		05/03/2023	1,475,000.00	1,394,681.65	1,429,256.31	2.500	AA+	3.868	881	02/28/2026
91282CGV7	90791	US TREASURY NOTES		05/18/2023	750,000.00	732,028.05	751,973.79	3.750	AA+	3.781	927	04/15/2026
91282CGL9	90795	US TREASURY NOTES		05/23/2023	1,425,000.00	1,394,885.75	1,423,403.97	4.000	AA+	4.048	868	02/15/2026
91282CHB0	90827	US TREASURY NOTES		06/05/2023	1,825,000.00	1,772,884.60	1,812,655.41	3.625	AA+	3.985	957	05/15/2026
91282CGV7	90841	US TREASURY NOTES		06/13/2023	1,600,000.00	1,565,922.13	1,589,614.69	3.750	AA+	4.278	927	04/15/2026
91282CHH7	90866	US TREASURY NOTES		06/30/2023	1,250,000.00	1,229,017.52	1,244,258.80	4.125	AA+	4.375	988	06/15/2026
91282CHD6	90867	US TREASURY NOTES		06/30/2023	750,000.00	741,479.89	746,387.22	4.250	AA+	4.776	608	05/31/2025
91282CHB0	90871	US TREASURY NOTES		07/05/2023	75,000.00	73,079.91	73,678.46	3.625	AA+	4.555	957	05/15/2026

Portfolio CCIP

AC

PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Treasury Coupon Securities												
91282CHM6	90907	US TREASURY NOTES		08/03/2023	1,475,000.00	1,464,829.31	1,475,812.86	4.500	AA+	4.568	1,018	07/15/2026
91282CHM6	90908	US TREASURY NOTES		08/04/2023	1,000,000.00	993,226.90	1,000,339.11	4.500	AA+	4.581	1,018	07/15/2026
91282CHM6	90912	US TREASURY NOTES		08/11/2023	150,000.00	149,112.43	150,640.31	4.500	AA+	4.461	1,018	07/15/2026
91282CHU8	90961	US TREASURY NOTES		09/11/2023	575,000.00	569,703.12	571,379.61	4.375	AA+	4.732	1,049	08/15/2026
91282CHU8	90964	US TREASURY NOTES		09/12/2023	1,250,000.00	1,238,633.66	1,243,178.29	4.375	AA+	4.705	1,049	08/15/2026
91282CHU8	90968	US TREASURY NOTES		09/15/2023	1,250,000.00	1,239,079.48	1,243,016.04	4.375	AA+	4.723	1,049	08/15/2026
91282CHU8	90972	US TREASURY NOTES		09/19/2023	625,000.00	619,836.95	621,976.49	4.375	AA+	4.712	1,049	08/15/2026
Subtotal and Average			36,529,899.65		36,985,000.00	35,849,353.73	36,827,427.05			3.234	740	
Corporate Note Callables												
023135CE4	90132	AMAZON - CORP		04/13/2022	145,000.00	140,102.40	144,882.16	3.000	AA	3.056	560	04/13/2025
025816CG2	86485	AMERICAN EXPRESS - CORP		11/23/2021	325,000.00	316,078.08	328,597.59	2.500	BBB+	1.143	303	07/30/2024
025816CG2	86486	AMERICAN EXPRESS - CORP		11/23/2021	100,000.00	97,254.79	101,106.95	2.500	BBB+	1.143	303	07/30/2024
04636NAC7	86235	ASTRAZENECA - CORP		05/28/2021	365,000.00	353,162.97	364,992.79	0.700	A-	0.703	240	05/28/2024
06051GJH3	85855	BANK OF AMERICA - CORP		10/21/2020	250,000.00	249,040.95	250,000.00	0.810	A-	0.810	389	10/24/2024
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	472,138.26	500,000.00	1.530	A-	1.530	797	12/06/2025
06428CAA2	90924	BANK OF AMERICA - CORP		08/18/2023	350,000.00	348,356.87	350,000.00	5.526	A+	5.526	1,052	08/18/2026
06406RAX5	86433	BANK OF NY MELLON - CORP		10/25/2021	355,000.00	336,782.24	354,917.96	0.850	A	0.872	390	10/25/2024
14913R2P1	86353	CATERPILLAR FINL - CORP		09/14/2021	370,000.00	352,883.52	369,840.51	0.600	A	0.646	348	09/13/2024
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	154,567.20	159,981.39	3.450	A-	3.458	578	05/01/2025
172967MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	154,854.44	160,000.00	0.981	BBB+	0.981	578	05/01/2025
17325FBA5	90998	CITIBANK NA - CORP		09/29/2023	255,000.00	255,265.20	255,000.00	5.864	A+	5.864	729	09/29/2025
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	80,269.94	85,000.00	2.014	BBB+	2.014	847	01/25/2026
20030NDZ1	90423	COMCAST - CORP		11/07/2022	100,000.00	99,552.54	99,981.10	5.250	A-	5.260	768	11/07/2025
194162AM5	90273	COLGATE-PALMOLIVE - CORP		08/09/2022	120,000.00	115,476.71	119,931.48	3.100	AA+	3.132	684	08/15/2025
30231GAT9	90570	EXXON MOBIL - CORP		02/01/2023	550,000.00	522,238.62	533,653.41	3.043	AA-	4.370	882	03/01/2026
437076CM2	90103	HOME DEPOT - CORP		03/28/2022	60,000.00	57,616.69	59,946.97	2.700	A	2.760	562	04/15/2025
437076CR1	90322	HOME DEPOT - CORP		09/19/2022	75,000.00	73,195.54	74,982.33	4.000	A	3.997	715	09/15/2025
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	100,000.00	95,762.17	99,980.64	0.750	A-	0.773	313	08/09/2024
02665WEA5	86590	AMERICAN HONDA FINANCE - CORP		01/13/2022	300,000.00	284,567.36	299,898.62	1.500	A-	1.527	470	01/13/2025
02665WEK3	90876	AMERICAN HONDA FINANCE - CORP		07/07/2023	155,000.00	154,068.15	154,824.18	5.250	A-	5.295	1,010	07/07/2026
438516CH7	90417	HONEYWELL INTERNATIONAL - CORP		11/02/2022	325,000.00	322,802.98	324,970.03	4.850	A	4.859	397	11/01/2024
45814OAS9	90554	INTEL CORP-CORP		01/26/2023	375,000.00	362,985.10	369,234.30	3.700	A+	4.600	667	07/29/2025
46647PBY1	86067	JP MORGAN SECURITIES - CORP		02/16/2021	245,000.00	239,524.91	245,000.00	0.563	A-	0.563	504	02/16/2025
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	182,908.07	190,000.00	0.824	A-	0.824	609	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	380,840.12	400,000.00	2.595	A-	2.595	512	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	218,368.80	225,000.00	4.080	A-	4.080	938	04/26/2026
53522KAB9	90481	LINDE INC CT - CORP		12/05/2022	530,000.00	523,423.42	529,584.48	4.700	A	4.739	796	12/05/2025

Portfolio CCIP

AC

PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Corporate Note Callables												
539830BU2	90399	LOCKHEED MARTIN CORP		10/24/2022	120,000.00	119,093.38	119,765.61	4.950	A-	5.055	745	10/15/2025
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	428,348.61	450,000.00	2.630	BBB+	2.630	871	02/18/2026
63743HEU2	86059	NATIONAL RURAL - CORP		02/08/2021	140,000.00	137,365.75	139,988.64	0.350	A-	0.373	130	02/08/2024
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	99,742.73	104,998.58	1.875	A-	1.876	495	02/07/2025
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	67,357.42	69,989.65	3.450	A-	3.458	623	06/15/2025
63743HFF4	90415	NATIONAL RURAL - CORP		10/31/2022	70,000.00	69,917.38	69,934.95	5.450	A-	5.499	760	10/30/2025
63743HFH0	90585	NATIONAL RURAL - CORP		02/09/2023	60,000.00	58,615.87	59,966.27	4.450	A-	4.473	894	03/13/2026
693475BH7	90411	PNC FINANCIAL SERVICES - CORP		10/28/2022	240,000.00	238,157.68	240,000.00	5.671	A-	5.671	758	10/28/2025
808513BN4	86114	CHARLES SCHWAB - CORP		03/18/2021	245,000.00	239,143.60	244,981.06	0.750	A	0.767	169	03/18/2024
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	141,555.46	150,000.00	1.746	A	1.746	859	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	71,548.54	76,376.95	2.901	A	2.129	911	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	381,592.20	404,897.66	2.901	A	2.383	911	03/30/2026
857477BX0	90422	STATE STREET CORP - CORP		11/04/2022	105,000.00	104,644.90	105,000.00	5.751	A	5.751	1,130	11/04/2026
857477BZ5	90557	STATE STREET CORP - CORP		01/26/2023	45,000.00	44,231.25	45,000.00	4.857	A	4.857	848	01/26/2026
87612EBD7	86498	TARGET CORP - CORP		11/29/2021	250,000.00	245,848.20	254,536.70	3.500	A	1.041	274	07/01/2024
89788MAH5	90266	TRUIST FINANCIAL - CORP		07/28/2022	235,000.00	226,253.14	235,000.00	4.260	A-	4.260	1,031	07/28/2026
89788MAJ1	90412	TRUIST FINANCIAL - CORP		10/28/2022	250,000.00	247,263.90	250,000.00	5.900	A-	5.900	1,123	10/28/2026
91324PEB4	86229	UNITED HEALTH - CORP		05/19/2021	260,000.00	251,878.60	259,943.71	0.550	A+	0.585	227	05/15/2024
91324PEN8	90410	UNITED HEALTH - CORP		10/28/2022	80,000.00	79,772.25	79,995.05	5.150	A+	5.150	745	10/15/2025
904764BN6	86325	UNILEVER CAPITAL - CORP		08/12/2021	125,000.00	119,660.18	125,000.00	0.626	A+	0.626	316	08/12/2024
94988J6D4	90910	WELLS FARGO & COMPANY - CORP		08/09/2023	250,000.00	248,459.95	249,792.99	5.450	A+	5.482	1,041	08/07/2026
Subtotal and Average			11,054,407.21		10,895,000.00	10,564,539.03	10,886,474.71			2.899	646	
Supranationals												
4581X0DZ8	86365	IADB - SUPRA		09/23/2021	755,000.00	718,277.08	754,817.91	0.500	AAA	0.525	358	09/23/2024
Subtotal and Average			754,810.40		755,000.00	718,277.08	754,817.91			0.525	358	
Pass Through Securities (GNMA/CMO)												
02007WAC2	90886	ALLYA - ABS		07/19/2023	165,000.00	164,656.67	164,971.87	5.460	N/A	5.530	1,688	05/15/2028
14315XAC2	85455	CARMAX - ABS		01/22/2020	1,567.20	1,564.54	1,542.68	1.890	AAA	1.929	442	12/16/2024
14315FAD9	85705	CARMAX - ABS		07/22/2020	8,802.91	8,775.56	8,768.63	0.620	AAA	0.627	533	03/17/2025
14316HAC6	85858	CARMAX - ABS		10/21/2020	43,699.43	42,953.43	43,665.31	0.500	AAA	0.509	684	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	50,700.80	49,429.22	50,674.12	0.340	AAA	0.348	806	12/15/2025
14314QAC8	86173	CARMAX - ABS		04/21/2021	133,606.97	129,954.74	133,552.02	0.520	AAA	0.529	870	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	334,256.17	320,831.91	334,201.18	0.550	AAA	0.557	988	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	100,000.00	97,421.03	99,984.79	3.490	AAA	3.522	1,234	02/16/2027
14318UAD3	90414	CARMAX - ABS		10/31/2022	380,000.00	376,494.61	379,910.89	5.340	AAA	5.410	1,415	08/16/2027
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	426,884.85	449,937.99	1.040	AAA	0.347	1,141	11/15/2026

Portfolio CCIP

AC

PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Pass Through Securities (GNMA/CMO)												
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	215,843.18	224,983.04	2.800	AAA	2.820	1,261	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	188,399.45	194,968.84	3.490	AAA	3.521	1,322	05/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	193,125.62	185,248.20	193,121.97	0.770	AAA	0.760	1,080	09/15/2026
254683CY9	90706	DCENT 2023 A1 A MTGE - ABS		04/11/2023	225,000.00	219,034.51	224,986.95	4.310	N/A	4.351	1,627	03/15/2028
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	266,210.50	279,940.05	0.580	AAA	0.580	1,080	09/15/2026
254683CW3	90274	DISCOVER CARD ABS - ABS		08/09/2022	205,000.00	197,887.98	204,974.56	3.560	AAA	3.510	1,383	07/15/2027
3137BKRJ1	90187	FHMS - MBS		05/24/2022	725,000.00	700,279.82	729,644.53	3.329	N/A	3.036	602	05/25/2025
3137FBTA4	90193	FHMS - MBS		05/31/2022	721,376.69	706,027.74	722,334.77	3.064	AA+	2.907	329	08/25/2024
3137BHXJ1	90248	FHMS - MBS		07/18/2022	718,543.12	694,517.98	709,898.14	3.023	AA+	3.478	482	01/25/2025
3137BMTX4	90260	FHMS - MBS		07/26/2022	550,000.00	526,807.44	543,640.63	3.151	N/A	3.493	786	11/25/2025
3137BJP64	90270	FHMS - MBS		08/08/2022	425,000.00	410,561.31	421,829.10	3.205	N/A	3.447	541	03/25/2025
3137BN6G4	90272	FHMS - MBS		08/09/2022	575,000.00	547,279.37	568,374.02	2.995	N/A	3.330	816	12/25/2025
3137BM7C4	90275	FHMS - MBS		08/10/2022	325,000.00	312,191.88	322,638.67	3.308	AA+	3.512	725	09/25/2025
3137BLMZ8	90300	FHMS - MBS		08/16/2022	750,000.00	718,724.40	739,423.83	3.010	AA+	3.485	663	07/25/2025
3137BFE98	90315	FHMS - MBS		09/02/2022	498,045.06	485,098.58	491,488.76	3.171	N/A	3.758	390	10/25/2024
3137BEVH4	90329	FHMS - MBS		09/20/2022	550,000.00	537,426.29	539,687.50	3.241	AA+	4.188	360	09/25/2024
3137BNGT5	90605	FHMS - MBS		03/06/2023	300,000.00	283,435.59	282,515.63	2.745	N/A	4.989	847	01/25/2026
3137BRQJ7	90622	FHMS - MBS		03/07/2023	300,000.00	280,408.23	278,976.56	2.570	N/A	6.932	1,028	07/25/2026
3137FJXQ7	90633	FHMS - MBS		03/09/2023	348,260.39	337,185.19	337,322.84	3.750	AA+	5.113	694	08/25/2025
3137BSP72	90726	FHMS - MBS		04/17/2023	525,000.00	488,612.20	501,108.40	2.653	N/A	4.101	1,059	08/25/2026
3137BRQJ7	90796	FHMS - MBS		05/23/2023	350,000.00	327,142.94	332,800.78	2.570	N/A	4.308	1,028	07/25/2026
3137BTUM1	90798	FHMS - MBS		05/24/2023	255,000.00	240,648.73	247,150.78	3.347	N/A	4.306	1,151	11/25/2026
31680EAD3	90929	FITAT - ABS		08/23/2023	510,000.00	508,575.72	509,968.38	5.530	AAA	5.657	1,780	08/15/2028
3136ARTE8	90384	FNMA - MBS		10/12/2022	377,876.78	356,369.77	356,503.13	2.702	AA+	4.578	878	02/25/2026
345286AC2	86601	FORDO - ABS		01/24/2022	90,750.25	87,994.84	90,739.47	1.290	AAA	1.299	988	06/15/2026
344928AD8	90673	FORDO - ABS		03/31/2023	185,000.00	181,546.48	184,980.70	4.650	AAA	4.700	1,598	02/15/2028
362590AC5	85744	GMCAR - ABS		08/19/2020	33,728.26	33,609.41	33,671.06	0.450	N/A	0.460	563	04/16/2025
362554AC1	86430	GMCAR - ABS		10/21/2021	159,517.16	153,041.86	159,513.09	0.680	N/A	0.682	1,081	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	168,446.49	162,774.41	168,431.85	1.260	AAA	1.267	1,142	11/16/2026
36265WAD5	90242	GMCAR - ABS		07/13/2022	120,000.00	117,016.21	119,999.17	3.640	N/A	3.668	1,293	04/16/2027
362583AD8	90719	GMCAR - ABS		04/12/2023	120,000.00	117,325.32	119,996.70	4.470	AAA	4.513	1,599	02/16/2028
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	188,570.63	181,222.50	188,530.88	0.880	N/A	0.892	843	01/21/2026
43813KAC6	85801	HAROT - ABS		09/29/2020	14,854.12	14,730.01	14,835.76	0.370	AAA	0.377	383	10/18/2024
43815BAC4	90025	HAROT - ABS		02/23/2022	195,000.00	188,138.79	194,970.67	1.880	AAA	1.895	957	05/15/2026
437927AC0	90806	HAROT - ABS		05/30/2023	185,000.00	182,553.36	184,970.03	4.930	AAA	4.713	1,506	11/15/2027
44933LAC7	86185	HART - ABS		04/28/2021	73,855.79	72,358.59	73,837.91	0.380	AAA	0.385	715	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	420,000.00	406,436.77	419,983.83	2.220	AAA	2.232	1,110	10/15/2026
41285JAD0	90593	HDMOT - ABS		02/23/2023	120,000.00	118,461.88	119,987.92	5.050	N/A	5.108	1,536	12/15/2027

Portfolio CCIP

AC

PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
September 30, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Pass Through Securities (GNMA/CMO)												
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	145,667.45	140,776.20	145,634.94	0.740	AAA	0.738	957	05/15/2026
58769VAC4	85682	MBALT - ABS		06/23/2020	12,728.46	12,677.76	12,708.94	0.550	AAA	0.553	506	02/18/2025
58770AAC7	90553	MERCEDES BENZ AUTO - ABS		01/25/2023	95,000.00	93,161.75	94,988.60	4.510	AAA	4.558	1,506	11/15/2027
65480JAC4	90343	NAROT - ABS		09/28/2022	200,000.00	196,214.04	199,958.62	4.460	AAA	4.511	1,324	05/17/2027
891941AD8	90797	TAOT 2023 B A3 - MBS		05/23/2023	260,000.00	254,868.28	259,985.47	4.710	N/A	5.147	1,598	02/15/2028
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	194,617.49	187,222.08	194,613.35	0.710	AAA	0.699	927	04/15/2026
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	135,000.00	130,929.40	134,977.44	3.760	AAA	4.173	1,292	04/15/2027
891940AC2	90565	TOYOTA AUTO REC - ABS		01/30/2023	170,000.00	167,105.87	169,999.92	4.630	AAA	4.675	1,445	09/15/2027
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	242,632.67	234,105.73	242,623.16	1.020	AAA	1.024	995	06/22/2026
92290BAA9	85723	VZOT - ABS		08/12/2020	1,860.77	1,856.98	1,803.02	0.470	N/A	0.479	508	02/20/2025
98163WAC0	85684	WOART - ABS		06/24/2020	25,910.08	25,732.87	25,892.44	0.630	AAA	0.633	592	05/15/2025
98163KAC6	86452	WOART - ABS		11/03/2021	228,213.99	219,671.55	228,182.91	0.810	AAA	0.817	1,110	10/15/2026
Subtotal and Average			15,516,303.27		15,581,214.75	15,034,416.50	15,411,309.19			3.318	947	
Municipal Bonds												
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	190,305.60	205,000.00	1.258	AA	1.258	639	07/01/2025
576004GY5	90312	MASS. CMNWLTH - MUNI		08/30/2022	380,000.00	371,670.40	380,000.00	3.660	N/A	3.661	472	01/15/2025
646140DN0	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	156,141.15	165,000.00	0.897	A+	0.897	458	01/01/2025
Subtotal and Average			950,000.00		750,000.00	718,117.15	750,000.00			2.396	515	
Total and Average			75,092,751.73		75,626,214.75	73,368,120.74	75,266,134.13			3.311	750	

**PFM
Portfolio Management
Portfolio Details - Cash
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	75,092,751.73		75,626,214.75	73,368,120.74	75,266,134.13			3.311	750

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED ¹ FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	13,373,684.90	13,190,568.92
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	914,902.38	902,375.30
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,601,361.62	8,483,589.53
BYRON UNION SCHOOL DISTRICT	75-07-017	183,285.42	180,775.83
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	161,411.00	159,200.92
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	694,579.68	685,069.31
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,471,348.89	2,437,510.54
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	47,600,000.00	46,948,248.38
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,419,625.38	1,400,187.50
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	73,973,080.43
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,641,260.33	4,577,710.98
DELTA DIABLO SANITATION DISTRICT	70-07-003	80,382.79	79,282.17
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,112,526.65	1,097,293.64
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	2,524,989.81	2,490,416.99
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	660,992.03	651,941.55
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,822,743.42	1,797,785.94
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	21,543,776.77	21,248,793.76
MORAGA ORINDA FIRE DISTRICT	17-07-003	415,101.04	409,417.37
MORAGA SCHOOL DISTRICT	75-07-016	2,960.63	2,920.09
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,793,502.14	3,741,560.52
MT VIEW SANITARY DISTRICT	70-07-008	8,142,034.38	8,030,551.52
OAKLEY UNION SCHOOL DISTRICT	75-07-009	273,760.01	270,011.62
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,014,548.13	2,973,272.15
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	38,934.21	38,401.11
RECLAMATION DISTRICT 799	60-07-001	184,543.18	182,016.37
RECLAMATION DISTRICT 800	60-07-003	3,900,337.05	3,846,932.62
RECLAMATION DISTRICT 2026	60-07-005	8,083.37	7,972.69
RECLAMATION DISTRICT 2137	60-07-006	314,887.27	310,575.75
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,196,217.52	2,166,146.34
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	265,261.45	261,629.42
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	23,272,236.17	22,953,586.64
	TOTAL	<u>228,629,277.66</u>	<u>225,498,825.92</u>

1. Calculated based on LAIF Fair Vaule Factor. Information only.

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

- B.3. ALLSPRING**
- B.4. CAMP**
- B.5. CaISTRUST (LIQUIDITY)***
- B.6. US BANK**

*No investments were made in the CaISTRUST Liquidity Fund during the quarter.



Allspring GAAP

30 September 2023

Contra Costa County

Investment Strategy: Global Liquidity Solutions

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

<u>Risk Summary (Contra Costa County)</u>	1 - 4
<u>Performance Summary Gross of Fees (Contra Costa County)</u>	5 - 6
<u>Performance Summary Net of Fees (Contra Costa County)</u>	7 - 8
<u>GAAP FX Financials (Contra Costa County)</u>	9 - 10
<u>Income Detail (Contra Costa County)</u>	11 - 16
<u>Balance Sheet Classification (Contra Costa County)</u>	17 - 22

*Additional information will be provided upon request.

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Risk Summary

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Balance Sheet

Book Value + Accrued	44,472,986.01
Net Unrealized Gain/Loss	-156,573.74
Market Value + Accrued	44,316,412.26

Portfolio Characteristics

Risk Metric	Value
Cash	17,428.06
MMFund	641,234.73
Fixed Income	43,657,749.47
Duration	0.516
Convexity	0.008
WAL	0.540
Years to Final Maturity	0.900
Years to Effective Maturity	0.564
Yield	5.542
Book Yield	4.951
Avg Credit Rating	AA+/Aa1/AA+

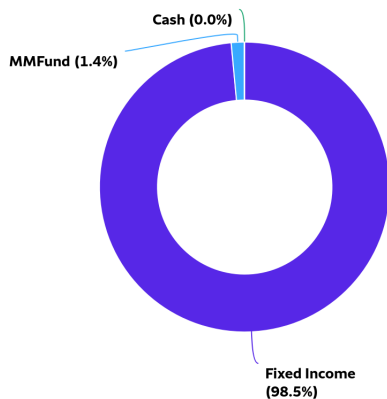
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	52.66%
United States	17.27%
Federal Home Loan Banks	12.28%
International Bank for Reconstruction and Development	5.98%
Farm Credit System	4.50%
Jupiter Securitization Company LLC	2.80%
Groupe BPCE	2.25%
SAS Rue La Boetie	2.25%

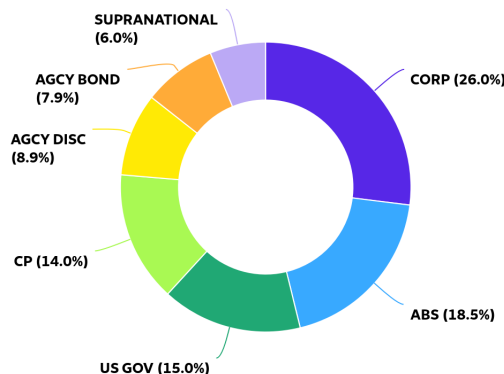
---	100.00%
-----	---------

Footnotes: 1,2

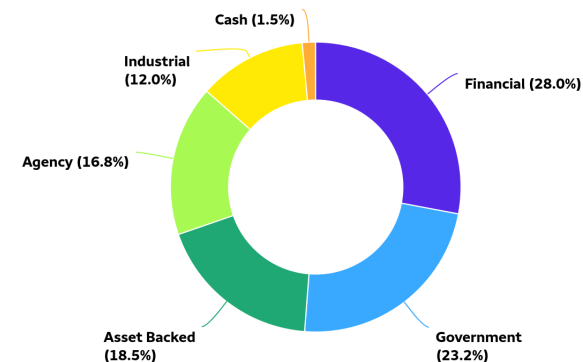
Asset Class (%)



Security Type (%)



Market Sector (%)



The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Risk Summary

US Dollar

01 July 2023 to 30 September 2023

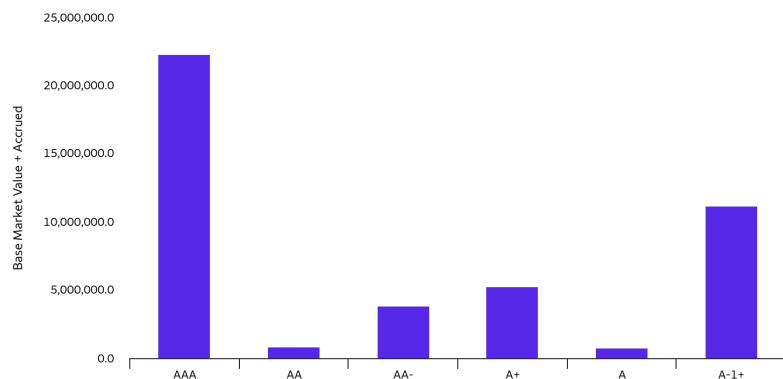
Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

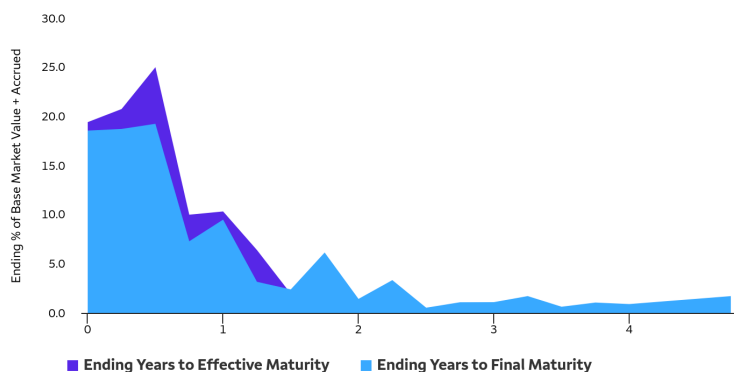
Credit Rating



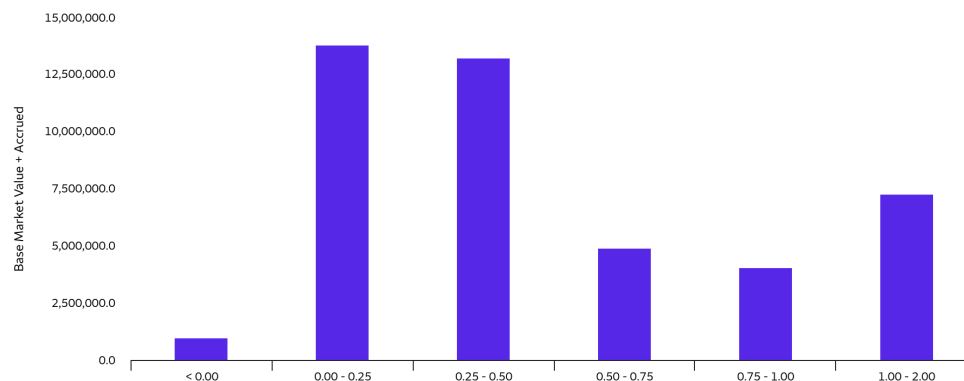
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	62.42%	10.89%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	8.52%	2.21%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	10.39%	3.28%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Risk Summary

US Dollar

01 July 2023 to 30 September 2023

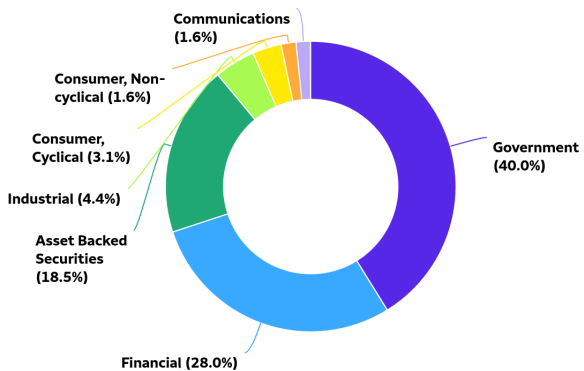
Contra Costa County

Account: XXX235

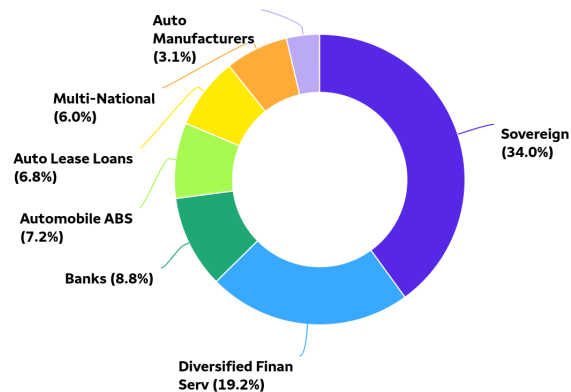
Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

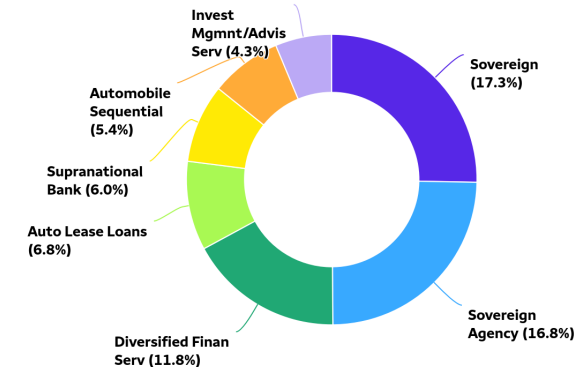
Industry Sector



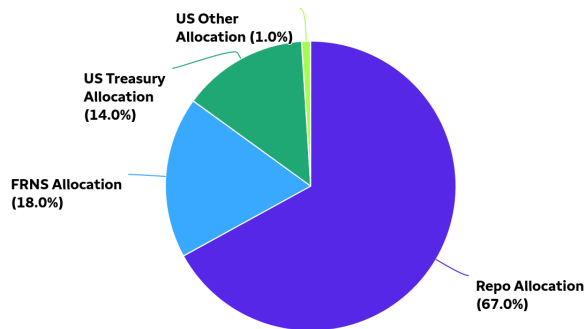
Industry Group



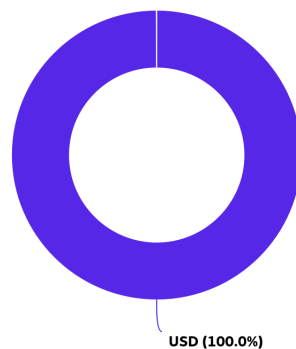
Industry Subgroup



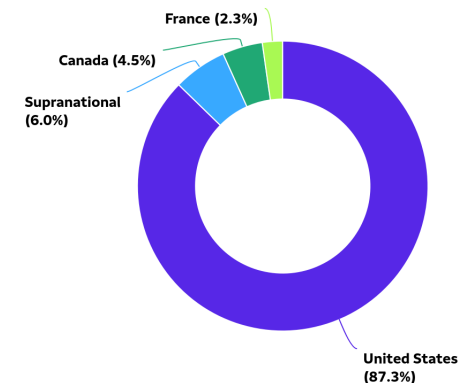
MMF Asset Allocation



Currency



Country



The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Risk Summary

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

1: * Grouped by: Issuer Concentration. 2: * Groups Sorted by: % of Base Market Value + Accrued.

Performance Summary Gross of Fees

US Dollar
01 July 2023 to 30 September 2023

Contra Costa County
Account: XXX235
Investment Strategy: Global Liquidity Solutions
Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	09/01/2023	09/30/2023	0.37%	0.45%	-0.08%
Quarter to Date	07/01/2023	09/30/2023	1.28%	1.32%	-0.04%
Year to Date	01/01/2023	09/30/2023	3.49%	3.60%	-0.10%
Prior Month	08/01/2023	08/31/2023	0.45%	0.45%	0.00%
Prior Quarter	04/01/2023	06/30/2023	1.02%	1.07%	-0.05%
Prior Year	01/01/2022	12/31/2022	0.69%	1.34%	-0.65%
Trailing Month	09/01/2023	09/30/2023	0.37%	0.45%	-0.08%
Trailing Quarter	07/01/2023	09/30/2023	1.28%	1.32%	-0.04%
Trailing Year	10/01/2022	09/30/2023	4.46%	4.59%	-0.13%

Account	Index	Index Start Date	Index End Date
Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
Contra Costa County	ICE BofA US 6-Month Treasury Bill Index	12/01/2004	---

Gross of Fees (includes trading).

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Performance Summary Gross of Fees

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

Performance Summary Net of Fees

US Dollar

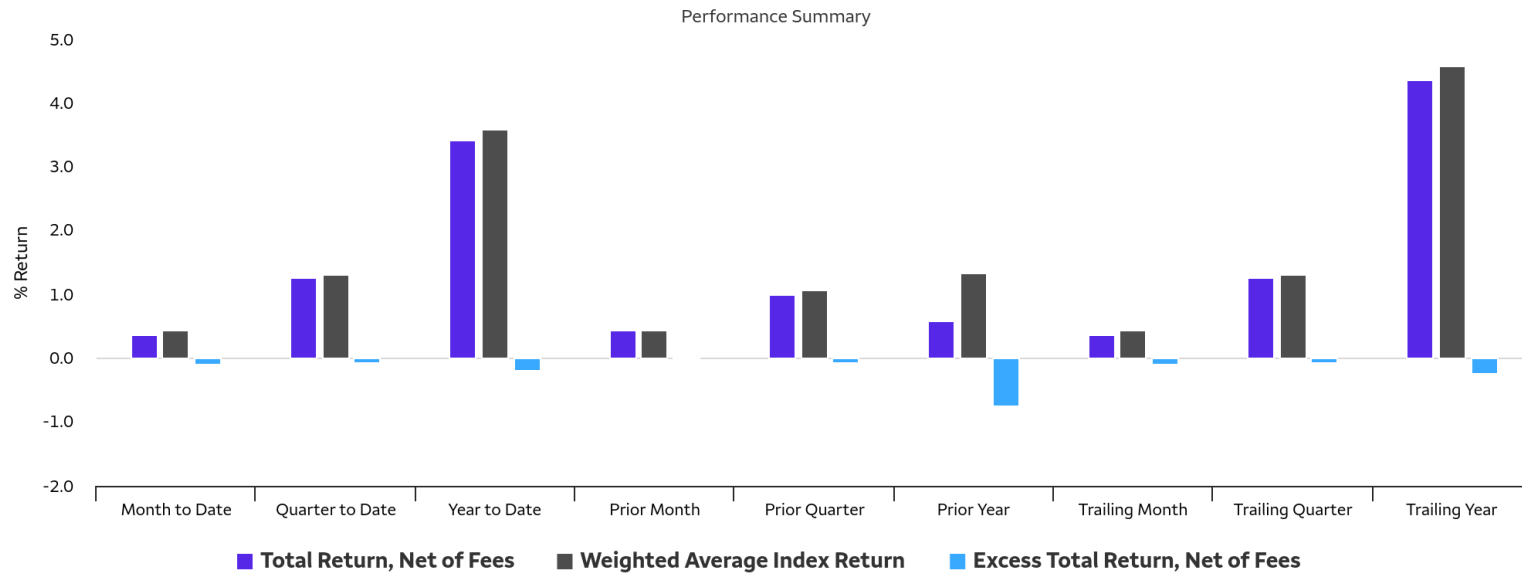
01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	09/01/2023	09/30/2023	0.36%	0.45%	-0.09%
Quarter to Date	07/01/2023	09/30/2023	1.26%	1.32%	-0.06%
Year to Date	01/01/2023	09/30/2023	3.42%	3.60%	-0.17%
Prior Month	08/01/2023	08/31/2023	0.44%	0.45%	-0.01%
Prior Quarter	04/01/2023	06/30/2023	0.99%	1.07%	-0.07%
Prior Year	01/01/2022	12/31/2022	0.60%	1.34%	-0.73%
Trailing Month	09/01/2023	09/30/2023	0.36%	0.45%	-0.09%
Trailing Quarter	07/01/2023	09/30/2023	1.26%	1.32%	-0.06%
Trailing Year	10/01/2022	09/30/2023	4.36%	4.59%	-0.23%

Account	Index	Index Start Date	Index End Date
Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
Contra Costa County	ICE BofA US 6-Month Treasury Bill Index	12/01/2004	---

Net of Fees (includes management and trading).

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Performance Summary Net of Fees

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

GAAP FX Financials

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Balance Sheet	As of:	Contra Costa County	
		06/30/2023	09/30/2023
Book Value		44,264,445.06	44,290,088.60
Accrued Balance		149,916.07	182,897.41
Book Value + Accrued		44,414,361.13	44,472,986.01
Net FX Unrealized Accrued Gain/Loss		0.00	0.00
Net FX Unrealized Carrying Value Security Gain/Loss		0.00	0.00
Net Market Unrealized Carrying Value Gain/Loss		-195,038.74	-156,573.74
Carrying Value and Accrued		44,219,322.39	44,316,412.26

Income Statement	Begin Date End Date	Contra Costa County	
		07/01/2023 09/30/2023	
Net Amortization/Accretion Income			272,295.66
Interest Income		251,214.07	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net Market Allowance Expense		0.00	
Net FX Allowance Expense		0.00	
Income Subtotal			251,214.07
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		0.00	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
Net Total Gain/Loss			0.00
Expense		-10,463.24	
Net Income			513,046.49
Transfers In/Out			-454,421.61
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			38,465.00

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

GAAP FX Financials

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Statement of Cash Flows	Contra Costa County	
	Begin Date	07/01/2023
	End Date	09/30/2023
Net Income		513,046.49
Amortization/Accretion on MS	-224,937.80	
Change in Accrued on MS	-18,097.35	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	-509.26	
Subtotal		-243,544.42
Purchase of MS	-10,019,454.64	
Purchased Accrued of MS	-26,271.57	
Sales of MS	1,508,201.04	
Sold Accrued of MS	0.00	
Maturities of MS	5,875,000.00	
Net Purchases/Sales		-2,662,525.17
Transfers of Cash & CE		-454,421.61
Total Change in Cash & CE		-2,847,444.71
Beginning Cash & CE		6,747,216.46
Ending Cash & CE		3,899,771.75

Income Detail

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
94975P405 ALLSPRING:GOVT MM I	641,234.73 5.21	09/30/2023 09/30/2023	0.00 ---	24,709.74 0.00	0.00	0.00 24,709.74
03065WAB1 AMCAR 2022-2 A2A	174,397.52 4.20	01/02/2024 12/18/2025	0.00 06/22/2022	2,244.85 8.51	0.00	0.00 2,253.37
02582JJR2 AMXCA 2021-1 A	800,000.00 0.90	11/14/2024 11/16/2026	0.00 01/31/2023	1,800.00 7,082.00	0.00	0.00 8,882.00
037833CU2 APPLE INC	700,000.00 2.85	05/11/2024 05/11/2024	0.00 06/02/2023	4,987.50 4,240.29	0.00	0.00 9,227.79
04821UUM2 Atlantic Asset Securitization Corp.	0.00 0.00	07/21/2023 07/21/2023	0.00 04/27/2023	0.00 2,888.89	0.00	0.00 2,888.89
04821UX64 Atlantic Asset Securitization Corp.	1,000,000.00 0.00	10/06/2023 10/06/2023	0.00 08/04/2023	0.00 8,732.22	0.00	0.00 8,732.22
06051GFB0 BANK OF AMERICA CORP	700,000.00 4.13	01/22/2024 01/22/2024	0.00 06/12/2023	7,218.75 2,636.38	0.00	0.00 9,855.13
06406HCV9 BANK OF NEW YORK MELLON CORP	700,000.00 3.40	05/15/2024 05/15/2024	0.00 06/01/2023	5,950.00 3,579.83	0.00	0.00 9,529.83
09247XAL5 BLACKROCK INC	500,000.00 3.50	03/18/2024 03/18/2024	0.00 05/27/2022	4,375.00 -1,112.07	0.00	0.00 3,262.93
05593AAC3 BMWLT 2023-1 A3	700,000.00 5.16	11/16/2024 11/25/2025	0.00 02/27/2023	9,030.00 62.11	0.00	0.00 9,092.11
13017HAK2 CALIFORNIA EARTHQUAKE AUTH REV	0.00 1.48	07/01/2023 07/01/2023	0.00 05/26/2023	0.00 0.00	0.00	0.00 0.00
14317CAB8 CARMX 2022-1 A2	0.00 0.91	09/15/2023 02/18/2025	0.00 01/26/2022	67.46 0.51	0.00	0.00 67.97
14317CAB8 CARMX 2022-1 A2	0.00 0.91	09/15/2023 02/18/2025	0.00 10/05/2022	67.46 174.44	0.00	0.00 241.90
CCYUSD Cash	0.52 0.00	09/30/2023 09/30/2023	-454,421.61 ---	0.00 0.00	0.00	-10,463.24 -10,463.24
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 3.75	11/24/2023 11/24/2023	0.00 12/02/2022	6,562.50 1,944.63	0.00	0.00 8,507.13
17325FAS7 CITIBANK NA	600,000.00 3.65	01/23/2024 01/23/2024	0.00 08/25/2022	5,475.00 -175.27	0.00	0.00 5,299.73
14044CAB8 COPAR 2021-1 A2	0.00 0.32	07/18/2023 02/18/2025	0.00 08/23/2022	5.90 74.66	0.00	0.00 80.56
30231GAC6 EXXON MOBIL CORP	579,000.00 3.18	03/15/2024 03/15/2024	0.00 04/17/2023	4,597.26 2,341.87	0.00	0.00 6,939.13
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 3.38	08/26/2024 08/26/2024	0.00 11/04/2022	1,593.75 685.44	0.00	0.00 2,279.19
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 3.38	08/26/2024 08/26/2024	0.00 11/04/2022	2,625.00 1,116.29	0.00	0.00 3,741.29
3133ENL40 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 3.50	09/13/2024 09/13/2024	0.00 07/26/2023	826.39 425.82	0.00	0.00 1,252.21
3133ENL40 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 3.50	09/13/2024 09/13/2024	0.00 07/26/2023	2,333.33 1,252.42	0.00	0.00 3,585.75

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Income Detail

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 5.38	07/03/2024 07/03/2024	0.00 07/03/2023	12,989.58 0.00	0.00	0.00 12,989.58
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 5.38	07/03/2024 07/03/2024	0.00 07/03/2023	149.31 0.00	0.00	0.00 149.31
3130AOXE5 FEDERAL HOME LOAN BANKS	1,000,000.00 3.25	03/08/2024 03/08/2024	0.00 09/29/2022	8,125.00 2,646.31	0.00	0.00 10,771.31
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	781.25 139.26	0.00	0.00 920.51
313384LD9 FEDERAL HOME LOAN BANKS	0.00 0.00	09/01/2023 09/01/2023	0.00 05/23/2023	0.00 8,766.11	0.00	0.00 8,766.11
313384HU6 FEDERAL HOME LOAN BANKS	0.00 0.00	07/06/2023 07/06/2023	0.00 02/06/2023	0.00 654.17	0.00	0.00 654.17
313384MU0 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	10/10/2023 10/10/2023	0.00 05/23/2023	0.00 13,135.56	0.00	0.00 13,135.56
313384NC9 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	10/18/2023 10/18/2023	0.00 04/17/2023	0.00 12,420.00	0.00	0.00 12,420.00
313384KD0 FEDERAL HOME LOAN BANKS	0.00 0.00	08/08/2023 08/08/2023	0.00 04/14/2023	0.00 5,045.55	0.00	0.00 5,045.55
313384TY5 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/06/2024 03/06/2024	0.00 03/06/2023	0.00 12,956.67	0.00	0.00 12,956.67
313384TW9 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/04/2024 03/04/2024	0.00 08/14/2023	0.00 6,966.67	0.00	0.00 6,966.67
3137EAEV7 FEDERAL HOME LOAN MORTGAGE CORP	0.00 0.25	08/24/2023 08/24/2023	0.00 07/10/2023	305.56 6,200.00	0.00	0.00 6,505.56
34528LAB1 FORDL 2022-A A2A	0.00 2.78	09/15/2023 10/15/2024	0.00 04/26/2022	164.71 0.15	0.00	0.00 164.86
34528LAD7 FORDL 2022-A A3	474,236.40 3.51	02/01/2024 05/15/2025	0.00 11/30/2022	4,000.50 2,432.31	0.00	0.00 6,432.81
357172K38 FREMONT CALIF UN HIGH SCH DIST SANTA CLARA CNTY	0.00 5.45	08/01/2023 08/01/2023	0.00 06/07/2023	4,541.67 0.00	0.00	0.00 4,541.67
380130AB0 GMALT 2022-3 A2A	120,202.33 4.01	12/01/2023 10/21/2024	0.00 08/17/2022	1,842.28 4.65	0.00	0.00 1,846.94
362541AB0 GMALT 2023-1 A2A	325,330.96 5.27	03/26/2024 06/20/2025	0.00 02/16/2023	4,869.46 9.41	0.00	0.00 4,878.87
38346MXP4 Gotham Funding Corporation	1,000,000.00 0.00	10/23/2023 10/23/2023	0.00 07/21/2023	0.00 10,960.00	0.00	0.00 10,960.00
43815GAB5 HAROT 2021-4 A2	0.00 0.39	07/21/2023 05/21/2024	0.00 11/24/2021	5.56 0.02	0.00	0.00 5.58
43815JAB9 HAROT 2023-1 A2	500,000.00 5.22	04/06/2024 10/21/2025	0.00 02/24/2023	6,525.00 4.15	0.00	0.00 6,529.15
44933DAB7 HART 2022-C A2A	361,345.88 5.35	02/23/2024 11/17/2025	0.00 11/09/2022	5,523.60 7.37	0.00	0.00 5,530.97

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Income Detail

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
448979AB0 HART 2023-A A2A	250,000.00 5.19	03/30/2024 12/15/2025	0.00 04/12/2023	3,243.75 2.17	0.00	0.00 3,245.92
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 4.85	11/01/2024 11/01/2024	0.00 11/02/2022	9,093.75 16.07	0.00	0.00 9,109.82
459058HC0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 5.62	08/06/2024 08/06/2024	0.00 08/11/2023	7,968.01 -298.81	0.00	0.00 7,669.20
459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,330,000.00 0.25	11/24/2023 11/24/2023	0.00 07/11/2023	738.89 15,035.85	0.00	0.00 15,774.73
459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	320,000.00 0.25	11/24/2023 11/24/2023	0.00 08/11/2023	111.11 2,292.57	0.00	0.00 2,403.68
45950KCW8 INTERNATIONAL FINANCE CORP	0.00 4.92	06/30/2023 06/30/2023	0.00 06/30/2021	-2.90 0.00	0.00	0.00 -2.90
47787NAC3 JDOT 2020-B A3	18,777.01 0.51	10/14/2023 11/15/2024	0.00 09/09/2021	57.93 -33.19	0.00	0.00 24.74
47787JAC2 JDOT 2022 A3	500,000.00 0.36	08/12/2024 09/15/2026	0.00 04/21/2023	2,900.01 1,913.63	0.00	0.00 4,813.64
24422EVN6 JOHN DEERE CAPITAL CORP	500,000.00 0.45	01/17/2024 01/17/2024	0.00 01/05/2023	562.50 5,293.05	0.00	0.00 5,855.55
46625HKC3 JPMORGAN CHASE & CO	700,000.00 3.13	01/23/2025 01/23/2025	0.00 02/02/2023	5,468.75 2,309.83	0.00	0.00 7,778.58
4820P3UB7 Jupiter Securitization Company LLC	0.00 0.00	07/11/2023 07/11/2023	0.00 06/09/2023	0.00 1,450.00	0.00	0.00 1,450.00
4820P3Y64 Jupiter Securitization Company LLC	1,250,000.00 0.00	11/06/2023 11/06/2023	0.00 08/10/2023	0.00 9,894.44	0.00	0.00 9,894.44
48306BVA0 Kaiser Foundation Hospitals	0.00 0.00	08/10/2023 08/10/2023	0.00 07/11/2023	0.00 4,358.42	0.00	0.00 4,358.42
58769KAE4 MBALT 2021-B A4	285,000.00 0.51	03/01/2024 03/15/2027	0.00 06/01/2023	363.39 3,631.00	0.00	0.00 3,994.39
58768PAC8 MBART 2022-1 A3	400,000.00 5.21	04/01/2025 08/16/2027	0.00 06/26/2023	5,210.01 76.94	0.00	0.00 5,286.95
58770AAB9 MBART 2023-1 A2	83,121.95 5.09	02/15/2024 02/15/2024	0.00 01/25/2023	1,198.28 1.02	0.00	0.00 1,199.30
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	0.00 1.20	08/01/2023 08/01/2023	0.00 08/25/2021	700.00 -537.58	0.00	0.00 162.42
61761JVLO MORGAN STANLEY	700,000.00 3.70	10/23/2024 10/23/2024	0.00 04/17/2023	6,475.00 1,904.15	0.00	0.00 8,379.15
65480DAC7 NALT 2021-A A3	46,808.85 0.52	10/14/2023 08/15/2024	0.00 03/04/2022	49.33 126.78	0.00	0.00 176.11
65480DAC7 NALT 2021-A A3	0.00 0.52	10/14/2023 08/15/2024	0.00 03/04/2022	94.44 350.09	0.00	0.00 444.53

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Income Detail

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
65480DAC7 NALT 2021-A A3	39,556.77 0.52	10/14/2023 08/15/2024	0.00 05/19/2022	41.68 206.64	0.00	0.00 248.32
65480DAC7 NALT 2021-A A3	0.00 0.52	10/14/2023 08/15/2024	0.00 05/19/2022	79.81 570.59	0.00	0.00 650.40
630362EN7 NAPA VY CALIF UNI SCH DIST	0.00 0.34	08/01/2023 08/01/2023	0.00 08/17/2021	113.33 0.00	0.00	0.00 113.33
65480JAB6 NAROT 2022-B A2	132,926.81 4.50	02/08/2024 08/16/2025	0.00 06/01/2023	1,720.52 517.01	0.00	0.00 2,237.53
65480JAC4 NAROT 2022-B A3	400,000.00 4.46	03/28/2025 05/17/2027	0.00 07/27/2023	3,171.56 405.10	0.00	0.00 3,576.66
65480JAC4 NAROT 2022-B A3	75,000.00 4.46	03/28/2025 05/17/2027	0.00 09/21/2023	92.92 12.59	0.00	0.00 105.50
637432MV4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 3.40	11/15/2023 11/15/2023	0.00 03/10/2023	5,950.00 3,464.72	0.00	0.00 9,414.72
675383TH6 OCEANSIDE CALIF UNI SCH DIST	0.00 0.38	08/01/2023 08/01/2023	0.00 08/17/2021	95.00 0.00	0.00	0.00 95.00
67983TAB2 Old Line Funding, LLC	1,000,000.00 0.00	01/11/2024 01/11/2024	0.00 09/11/2023	0.00 3,044.44	0.00	0.00 3,044.44
69371RQ90 PACCAR FINANCIAL CORP	0.00 0.35	08/11/2023 08/11/2023	0.00 11/02/2022	272.22 3,420.59	0.00	0.00 3,692.81
69371RR40 PACCAR FINANCIAL CORP	750,000.00 0.50	08/09/2024 08/09/2024	0.00 08/30/2023	322.92 3,228.52	0.00	0.00 3,551.44
CCYUSD Payable	0.00 0.00	09/30/2023 09/30/2023	0.00 ---	0.00 0.00	0.00	0.00 0.00
CCYUSD Receivable	17,427.54 0.00	09/30/2023 09/30/2023	0.00 ---	0.00 0.00	0.00	0.00 0.00
798135H51 SAN JOSE CALIF	0.00 2.30	09/01/2023 09/01/2023	0.00 12/07/2022	1,916.67 2,111.01	0.00	0.00 4,027.67
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	0.00 1.64	08/01/2023 08/01/2023	0.00 03/01/2022	375.61 0.00	0.00	0.00 375.61
857477BC6 STATE STREET CORP	700,000.00 3.78	12/03/2024 12/03/2024	0.00 05/24/2023	6,608.00 910.13	0.00	0.00 7,518.13
89239KAC5 TAOT 2022-A A3	496,675.69 1.23	05/20/2024 06/15/2026	0.00 06/21/2022	1,535.68 1,951.85	0.00	0.00 3,487.53
891941AB2 TAOT 2023-B A2A	235,000.00 5.28	05/31/2024 04/15/2026	0.00 05/23/2023	3,102.00 0.77	0.00	0.00 3,102.77
88602UY79 Thunder Bay Funding, LLC	1,000,000.00 0.00	11/07/2023 11/07/2023	0.00 06/26/2023	0.00 13,876.67	0.00	0.00 13,876.67
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 0.63	09/13/2024 09/13/2024	0.00 10/31/2022	206.60 1,299.24	0.00	0.00 1,505.84
89236TJN6 TOYOTA MOTOR CREDIT CORP	0.00 0.63	09/13/2024 09/13/2024	0.00 10/31/2022	887.15 5,731.95	0.00	0.00 6,619.11

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Income Detail

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
86787EBC0 TRUIST BANK	600,000.00 3.20	04/01/2024 04/01/2024	0.00 05/19/2022	4,800.00 -50.29	0.00	0.00 4,749.71
91282CCC3 UNITED STATES TREASURY	1,500,000.00 0.25	05/15/2024 05/15/2024	0.00 05/17/2023	937.50 16,838.30	0.00	0.00 17,775.80
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	2,199.32 388.91	0.00	0.00 2,588.24
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 05/22/2023	2,199.32 10,498.28	0.00	0.00 12,697.60
91282CEG2 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2024 03/31/2024	0.00 08/30/2022	5,655.74 2,867.55	0.00	0.00 8,523.29
91282CFA4 UNITED STATES TREASURY	500,000.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	2,486.41 218.12	0.00	0.00 2,704.53
91282CFA4 UNITED STATES TREASURY	0.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	1,283.85 110.85	0.00	0.00 1,394.70
912797FB8 UNITED STATES TREASURY	1,000,000.00 0.00	10/19/2023 10/19/2023	0.00 06/26/2023	0.00 13,244.17	0.00	0.00 13,244.17
91282CHD6 UNITED STATES TREASURY	750,000.00 4.25	05/31/2025 05/31/2025	0.00 09/18/2023	1,132.17 227.53	0.00	0.00 1,359.70
91282CHL8 UNITED STATES TREASURY	1,000,000.00 4.63	06/30/2025 06/30/2025	0.00 08/28/2023	4,273.10 413.06	0.00	0.00 4,686.16
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 5.00	10/15/2024 10/15/2024	0.00 10/28/2022	8,750.00 39.47	0.00	0.00 8,789.47
92512MW13 Versailles Commercial Paper LLC	0.00 0.00	09/01/2023 09/01/2023	0.00 06/09/2023	0.00 9,317.22	0.00	0.00 9,317.22
92512MX46 Versailles Commercial Paper LLC	1,000,000.00 0.00	10/04/2023 10/04/2023	0.00 09/01/2023	0.00 4,516.66	0.00	0.00 4,516.66
92868AAB1 VWALT 2022-A A2	184,196.38 3.02	11/09/2023 10/21/2024	0.00 06/14/2022	2,022.86 6.02	0.00	0.00 2,028.88
92868AAC9 VWALT 2022-A A3	350,000.00 3.44	04/17/2024 07/21/2025	0.00 02/27/2023	3,009.99 1,275.44	0.00	0.00 4,285.43
92348KAL7 VZMT 2022-1 A	0.00 1.04	07/20/2023 01/20/2027	0.00 12/29/2022	137.23 521.91	0.00	0.00 659.13
92348KAH6 VZMT 2022-2 A	800,000.00 1.53	01/20/2025 07/20/2028	0.00 09/11/2023	680.00 1,731.64	0.00	0.00 2,411.64
94988J6B8 WELLS FARGO BANK NA	300,000.00 5.55	08/01/2025 08/01/2025	0.00 08/09/2023	2,405.00 15.83	0.00	0.00 2,420.83
98163WACO WOART 2020-B A3	94,427.86 0.63	11/12/2023 05/15/2025	0.00 10/14/2022	211.77 1,272.49	0.00	0.00 1,484.27
98163NACO WOLS 2022-A A3	500,000.00 3.21	03/15/2024 02/18/2025	0.00 02/28/2023	4,012.50 1,996.92	0.00	0.00 6,009.42
---	44,734,667.19	04/23/2024	-454,421.61	251,214.07	0.00	-10,463.24
---	2.24	08/24/2024	---	272,295.66		513,046.49

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Income Detail

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

* Weighted by: Ending Base Market Value + Accrued. * Holdings Displayed by: Lot.

Balance Sheet Classification

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 ALLSPRING:GOVT MM I	641,234.73 1.0000	09/30/2023 5.21	09/30/2023	AAA Cash	5.21 5.21	641,234.73 641,234.73 0.00	641,234.73 0.00 641,234.73
CCYUSD Cash	0.52 1.0000	09/30/2023 0.00	09/30/2023	AAA Cash	0.00 0.00	0.52 0.52 0.00	0.52 0.00 0.52
CCYUSD Receivable	17,427.54 1.0000	09/30/2023 0.00	09/30/2023	AAA Cash	0.00 0.00	17,427.54 17,427.54 0.00	17,427.54 0.00 17,427.54
04821UX64 Atlantic Asset Securitization Corp.	1,000,000.00 99.8962	10/06/2023 0.00	10/06/2023	A-1+ Financial	5.52 5.34	990,515.00 999,247.22 -285.55	998,961.67 0.00 998,961.67
4820P3Y64 Jupiter Securitization Company LLC	1,250,000.00 99.4312	11/06/2023 0.00	11/06/2023	A-1+ Financial	5.59 5.42	1,233,255.56 1,243,150.00 -260.49	1,242,889.51 0.00 1,242,889.51
92512MX46 Versailles Commercial Paper LLC	1,000,000.00 99.9258	10/04/2023 0.00	10/04/2023	A-1+ Financial	5.51 5.35	995,031.67 999,548.33 -290.55	999,257.78 0.00 999,257.78
---	3,908,662.79	10/14/2023	10/14/2023	AAA	5.47	3,877,465.02	3,899,771.75
---	83.0522	0.86		---	5.32	3,900,608.35 -836.60	0.00 3,899,771.75

ST

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
637432MV4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 99.7395	11/15/2023 3.40	11/15/2023	A+ Financial	5.43 5.38	690,585.00 698,305.30 -129.14	698,176.16 8,991.11 707,167.27
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 99.7601	11/24/2023 3.75	11/24/2023	A+ Industrial	4.89 5.26	692,454.00 698,858.59 -537.76	698,320.83 9,260.42 707,581.24
06051GFBO BANK OF AMERICA CORP	700,000.00 99.4928	01/22/2024 4.13	01/22/2024	AA- Financial	5.66 5.73	693,581.00 696,761.84 -312.57	696,449.27 5,534.38 701,983.65
09247XAL5 BLACKROCK INC	500,000.00 98.9573	03/18/2024 3.50	03/18/2024	AA- Financial	2.59 5.78	507,990.00 502,042.83 -7,256.33	494,786.49 631.94 495,418.44
30231GAC6 EXXON MOBIL CORP	579,000.00 98.9136	03/15/2024 3.18	03/15/2024	AA Industrial	4.83 5.59	570,523.44 574,774.45 -2,064.47	572,709.98 817.29 573,527.27

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Balance Sheet Classification

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
06406HCV9 BANK OF NEW YORK MELLON CORP	700,000.00 98.4620	05/15/2024 3.40	05/15/2024	AA- Financial	5.51 5.92	686,420.00 691,167.16 -1,933.16	689,234.00 8,991.11 698,225.11
3130A0XE5 FEDERAL HOME LOAN BANKS	1,000,000.00 99.0228	03/08/2024 3.25	03/08/2024	AAA Agency	4.34 5.51	984,870.00 995,426.48 -5,198.07	990,228.41 2,076.39 992,304.80
037833CU2 APPLE INC	700,000.00 98.2876	05/11/2024 2.85	05/11/2024	AAA Industrial	5.35 5.66	684,145.00 689,721.90 -1,708.59	688,013.31 7,758.33 695,771.65
17325FAS7 CITIBANK NA	600,000.00 99.3122	01/23/2024 3.65	01/23/2024	AA- Financial	3.53 5.82	600,924.00 600,158.13 -4,284.71	595,873.42 4,136.67 600,010.08
86787EBC0 TRUIST BANK	600,000.00 98.4973	04/01/2024 3.20	04/01/2024	A+ Financial	3.17 6.26	600,356.40 600,083.09 -9,099.17	590,983.92 9,600.00 600,583.92
459058HC0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 100.1316	08/06/2024 5.62	08/06/2024	AAA Government	5.49 5.56	1,002,115.13 1,001,816.32 -500.25	1,001,316.07 8,590.92 1,009,906.99
459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,330,000.00 99.2182	11/24/2023 0.25	11/24/2023	AAA Government	5.43 5.41	1,305,062.50 1,320,098.35 -495.82	1,319,602.53 1,172.99 1,320,775.51
459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	320,000.00 99.2182	11/24/2023 0.25	11/24/2023	AAA Government	5.48 5.41	315,280.00 317,572.57 -74.22	317,498.35 282.22 317,780.57
24422EVN6 JOHN DEERE CAPITAL CORP	500,000.00 98.4714	01/17/2024 0.45	01/17/2024	A+ Industrial	4.80 5.63	478,310.00 493,786.42 -1,429.34	492,357.08 462.50 492,819.58
91282CCC3 UNITED STATES TREASURY	1,500,000.00 96.8086	05/15/2024 0.25	05/15/2024	AAA Government	4.88 5.49	1,433,378.91 1,458,453.33 -6,324.42	1,452,128.91 1,416.44 1,453,545.35
69371RR40 PACCAR FINANCIAL CORP	750,000.00 95.7075	08/09/2024 0.50	08/09/2024	A+ Industrial	5.63 5.68	715,192.50 718,421.02 -614.71	717,806.31 541.67 718,347.98
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 95.2654	09/13/2024 0.63	09/13/2024	A+ Industrial	4.85 5.79	647,801.00 673,403.73 -6,546.20	666,857.53 218.75 667,076.28
65480DAC7 NALT 2021-A A3	46,808.85 99.7602	08/15/2024 0.52	10/14/2023	AAA Asset Backed	1.46 6.01	46,088.43 46,791.75 -95.14	46,696.62 10.82 46,707.43
65480DAC7 NALT 2021-A A3	39,556.77 99.7602	08/15/2024 0.52	10/14/2023	AAA Asset Backed	2.34 6.01	38,533.86 39,528.91 -66.98	39,461.93 9.14 39,471.07
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 98.9319	12/22/2023 0.63	12/22/2023	AAA Agency	0.74 5.31	498,895.00 499,875.88 -5,216.34	494,659.54 859.38 495,518.91

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Balance Sheet Classification

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
91282CDV0 UNITED STATES TREASURY	1,000,000.00 98.5117	01/31/2024 0.88	01/31/2024	AAA Government	1.03 5.36	996,914.06 999,484.27 -14,367.08	985,117.19 1,474.18 986,591.37
91282CDV0 UNITED STATES TREASURY	1,000,000.00 98.5117	01/31/2024 0.88	01/31/2024	AAA Government	5.18 5.36	971,015.63 986,078.37 -961.18	985,117.19 1,474.18 986,591.37
91282CEG2 UNITED STATES TREASURY	1,000,000.00 98.4336	03/31/2024 2.25	03/31/2024	AAA Government	3.43 5.42	981,953.13 994,327.24 -9,991.30	984,335.94 61.48 984,397.42
91282CFA4 UNITED STATES TREASURY	500,000.00 97.9648	07/31/2024 3.00	07/31/2024	AAA Government	3.27 5.52	497,421.88 498,912.97 -9,088.75	489,824.22 2,527.17 492,351.39
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 98.0856	08/26/2024 3.38	08/26/2024	AAA Agency	4.88 5.56	487,055.00 493,537.29 -3,109.48	490,427.81 1,640.63 492,068.43
3133ENL40 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 98.1485	09/13/2024 3.50	09/13/2024	AAA Agency	5.42 5.51	489,604.91 491,283.15 -540.62	490,742.53 875.00 491,617.53
313384MU0 FEDERAL HOME LOAN BANKS	1,000,000.00 99.8861	10/10/2023 0.00	10/10/2023	A-1+ Agency	5.26 3.73	980,011.11 998,715.00 146.46	998,861.46 0.00 998,861.46
313384NC9 FEDERAL HOME LOAN BANKS	1,000,000.00 99.7724	10/18/2023 0.00	10/18/2023	A-1+ Agency	4.98 6.09	975,160.00 997,705.00 19.22	997,724.22 0.00 997,724.22
58770AAB9 MBART 2023-1 A2	83,121.95 99.6378	02/15/2024 5.09	02/15/2024	AAA Asset Backed	5.15 6.02	83,119.09 83,120.94 -300.07	82,820.86 188.04 83,008.90
313384TY5 FEDERAL HOME LOAN BANKS	1,000,000.00 97.7950	03/06/2024 0.00	03/06/2024	A-1+ Agency	5.27 5.24	948,455.00 977,889.17 61.14	977,950.31 0.00 977,950.31
912797FB8 UNITED STATES TREASURY	1,000,000.00 99.7502	10/19/2023 0.00	10/19/2023	A-1+ Government	5.36 4.51	983,444.79 997,408.75 93.19	997,501.94 0.00 997,501.94
313384TW9 FEDERAL HOME LOAN BANKS	1,000,000.00 97.8230	03/04/2024 0.00	03/04/2024	A-1+ Agency	5.37 5.33	970,536.81 977,503.48 726.41	978,229.89 0.00 978,229.89
88602UY79 Thunder Bay Funding, LLC	1,000,000.00 99.4181	11/07/2023 0.00	11/07/2023	A-1+ Financial	5.56 5.40	979,788.33 994,419.17 -237.75	994,181.42 0.00 994,181.42
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.8182	07/03/2024 5.38	07/03/2024	AAA Agency	5.37 5.61	1,000,000.00 1,000,000.00 -1,817.53	998,182.47 13,138.89 1,011,321.36
38346MXP4 Gotham Funding Corporation	1,000,000.00 99.6425	10/23/2023 0.00	10/23/2023	A-1+ Financial	5.57 5.38	985,691.11 996,651.11 -225.78	996,425.33 0.00 996,425.33

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Balance Sheet Classification

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
67983TAB2 Old Line Funding, LLC	1,000,000.00 98.3993	01/11/2024 0.00	01/11/2024	A-1+ Financial	5.60 5.63	981,428.89 984,473.33 -480.66	983,992.67 0.00 983,992.67
---	27,048,487.58	02/27/2024	02/26/2024	AA+	4.76	26,504,105.91	26,694,596.10
---	98.7059	1.70	---	---	5.45	26,788,557.29 -93,961.18	92,742.03 26,787,338.14

LT

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
61761JVL0 MORGAN STANLEY	700,000.00 97.7129	10/23/2024 3.70	10/23/2024	A+ Financial	4.83 5.94	688,513.00 691,969.45 -7,979.40	683,990.05 11,367.22 695,357.27
46625HKC3 JPMORGAN CHASE & CO	700,000.00 96.5326	01/23/2025 3.13	01/23/2025	AA- Financial	4.51 5.90	681,898.00 687,948.74 -12,220.35	675,728.39 4,131.94 679,860.33
857477BC6 STATE STREET CORP	700,000.00 99.5246	12/03/2024 3.78	12/03/2024	AA- Financial	4.32 6.30	694,470.00 695,756.05 916.38	696,672.43 8,663.82 705,336.25
98163WACO WOART 2020-B A3	94,427.86 99.3147	05/15/2025 0.63	11/12/2023	AAA Asset Backed	3.79 6.50	92,465.53 93,973.70 -192.98	93,780.72 26.44 93,807.16
47787NAC3 JDOT 2020-B A3	18,777.01 99.7809	11/15/2024 0.51	10/14/2023	AAA Asset Backed	0.22 5.52	18,830.55 18,780.03 -44.16	18,735.87 4.26 18,740.13
58769KAE4 MBALT 2021-B A4	285,000.00 97.7384	03/15/2027 0.51	03/01/2024	AAA Asset Backed	6.85 6.01	273,633.40 278,448.42 105.91	278,554.33 64.60 278,618.93
02582JJR2 AMXCA 2021-1 A	800,000.00 94.7246	11/16/2026 0.90	11/14/2024	AAA Asset Backed	4.56 5.94	749,656.25 768,361.96 -10,565.16	757,796.80 320.00 758,116.80
92348KAH6 VZMT 2022-2 A	800,000.00 94.5660	07/20/2028 1.53	01/20/2025	AAA Asset Backed	5.72 4.85	756,968.75 758,700.39 -2,172.71	756,527.68 374.00 756,901.68
89239KAC5 TAOT 2022-A A3	496,675.69 96.6437	06/15/2026 1.23	05/20/2024	AAA Asset Backed	4.60 6.74	474,693.90 484,111.79 -4,105.88	480,005.91 271.52 480,277.42
47787JAC2 JDOT 2022 A3	500,000.00 96.8151	09/15/2026 0.36	08/12/2024	AAA Asset Backed	5.98 6.20	481,113.28 484,503.74 -428.29	484,075.45 515.56 484,591.01
98163NACO WOLS 2022-A A3	500,000.00 98.8260	02/18/2025 3.21	03/15/2024	AAA Asset Backed	6.04 5.88	489,082.03 493,748.76 381.24	494,130.00 713.33 494,843.33

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Balance Sheet Classification

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
34528LAD7 FORDL 2022-A A3	474,236.40 99.2329	05/15/2025 3.51	02/01/2024	AAA Asset Backed	6.88 5.58	462,899.19 469,787.33 811.24	470,598.58 680.79 471,279.37
92868AAC9 VWALT 2022-A A3	350,000.00 98.4959	07/21/2025 3.44	04/17/2024	AAA Asset Backed	5.99 6.31	342,083.98 345,078.48 -342.94	344,735.54 367.89 345,103.43
92868AAB1 VWALT 2022-A A2	184,196.38 99.6275	10/21/2024 3.02	11/09/2023	AAA Asset Backed	3.05 6.44	184,182.04 184,194.31 -684.06	183,510.24 169.97 183,680.22
03065WAB1 AMCAR 2022-2 A2A	174,397.52 99.4002	12/18/2025 4.20	01/02/2024	AAA Asset Backed	4.24 6.66	174,384.32 174,393.55 -1,041.98	173,351.57 264.50 173,616.07
380130AB0 GMALT 2022-3 A2A	120,202.33 99.6880	10/21/2024 4.01	12/01/2023	AAA Asset Backed	4.05 5.96	120,193.42 120,200.88 -373.62	119,827.25 147.28 119,974.54
65480JAB6 NAROT 2022-B A2	132,926.81 99.4940	08/16/2025 4.50	02/08/2024	AAA Asset Backed	5.94 6.01	131,898.71 132,183.13 71.09	132,254.22 265.85 132,520.07
65480JAC4 NAROT 2022-B A3	400,000.00 98.1005	05/17/2027 4.46	03/28/2025	AAA Asset Backed	5.50 5.87	393,156.25 393,561.35 -1,159.47	392,401.88 792.89 393,194.77
65480JAC4 NAROT 2022-B A3	75,000.00 98.1005	05/17/2027 4.46	03/28/2025	AAA Asset Backed	5.59 5.87	73,666.99 73,679.58 -104.22	73,575.35 148.67 73,724.02
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 99.5535	10/15/2024 5.00	10/15/2024	A+ Industrial	5.02 5.44	699,692.00 699,836.99 -2,962.23	696,874.76 16,138.89 713,013.65
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 99.3184	11/01/2024 4.85	11/01/2024	A Industrial	4.86 5.50	749,872.50 749,930.66 -5,042.54	744,888.12 15,156.25 760,044.37
44933DAB7 HART 2022-C A2A	361,345.88 99.7762	11/17/2025 5.35	02/23/2024	AAA Asset Backed	5.42 6.00	361,323.51 361,334.29 -797.15	360,537.15 859.20 361,396.35
58768PAC8 MBART 2022-1 A3	400,000.00 99.3386	08/16/2027 5.21	04/01/2025	AAA Asset Backed	5.41 5.74	399,015.63 399,096.75 -1,742.47	397,354.28 926.22 398,280.50
05593AAC3 BMWLT 2023-1 A3	700,000.00 99.1548	11/25/2025 5.16	11/16/2024	AAA Asset Backed	5.27 6.01	699,507.81 699,653.64 -5,570.25	694,083.39 602.00 694,685.39
362541AB0 GMALT 2023-1 A2A	325,330.96 99.6990	06/20/2025 5.27	03/26/2024	AAA Asset Backed	5.34 5.96	325,304.38 325,316.69 -965.08	324,351.61 523.87 324,875.49
43815JAB9 HAROT 2023-1 A2	500,000.00 99.6676	10/21/2025 5.22	04/06/2024	AAA Asset Backed	5.28 5.95	499,969.95 499,979.83 -1,641.78	498,338.05 725.00 499,063.05

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Balance Sheet Classification

US Dollar

01 July 2023 to 30 September 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
448979AB0 HART 2023-A A2A	250,000.00 99.6309	12/15/2025 5.19	03/30/2024	AAA Asset Backed	5.25 6.02	249,985.55 249,989.60 -912.35	249,077.25 576.67 249,653.92
891941AB2 TAOT 2023-B A2A	235,000.00 99.6022	04/15/2026 5.28	05/31/2024	AAA Asset Backed	5.34 5.96	234,994.57 234,995.64 -930.50	234,065.15 551.47 234,616.61
91282CHD6 UNITED STATES TREASURY	750,000.00 98.5156	05/31/2025 4.25	05/31/2025	AAA Government	5.15 5.17	739,130.86 739,358.39 -491.21	738,867.19 10,712.09 749,579.28
91282CHL8 UNITED STATES TREASURY	1,000,000.00 99.1445	06/30/2025 4.63	06/30/2025	AAA Government	5.09 5.14	991,835.94 992,249.00 -803.69	991,445.31 11,688.18 1,003,133.49
94988J6B8 WELLS FARGO BANK NA	300,000.00 99.6708	08/01/2025 5.55	08/01/2025	AA Financial	5.59 5.74	299,784.00 299,799.83 -787.35	299,012.48 2,405.00 301,417.48
---	13,777,516.83	11/08/2025	10/07/2024	AA+	5.19	13,534,206.29	13,539,147.00
---	98.3006	3.69	---	---	5.79	13,600,922.96 -61,775.97	90,155.37 13,629,302.37

Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	44,734,667.19	08/24/2024	04/23/2024	AA+	4.95	43,915,777.22	44,133,514.85
---	97.2038	2.24	---	---	5.54	44,290,088.60 -156,573.74	182,897.41 44,316,412.26

* Grouped by: BS Class 2. * Groups Sorted by: BS Class 2. * Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued. * Holdings Displayed by: Lot.



Account Statement - Transaction Summary

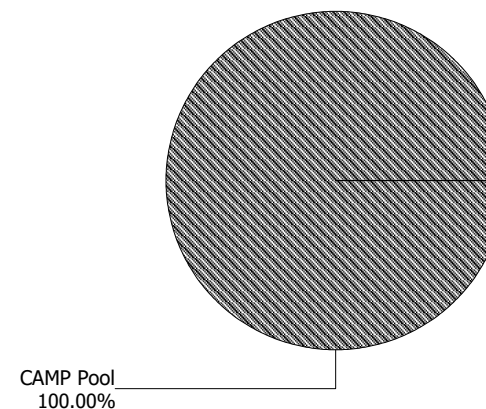
For the Month Ending **July 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	271,074,424.88
Purchases	361,303,551.62
Redemptions	(291,074,424.88)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$341,303,551.62
Cash Dividends and Income	1,303,551.62

Asset Summary		
	July 31, 2023	June 30, 2023
CAMP Pool	341,303,551.62	271,074,424.88
Total	\$341,303,551.62	\$271,074,424.88

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **July 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					271,074,424.88
07/05/23	07/05/23	Redemption - Outgoing Wires	1.00	(1,074,424.88)	270,000,000.00
07/07/23	07/07/23	Redemption - Outgoing Wires	1.00	(20,000,000.00)	250,000,000.00
07/10/23	07/10/23	Redemption - Outgoing Wires	1.00	(30,000,000.00)	220,000,000.00
07/14/23	07/14/23	Purchase - Incoming Wires	1.00	20,000,000.00	240,000,000.00
07/24/23	07/24/23	Purchase - Incoming Wires	1.00	60,000,000.00	300,000,000.00
07/25/23	07/25/23	Purchase - Incoming Wires	1.00	80,000,000.00	380,000,000.00
07/25/23	07/25/23	Purchase - Incoming Wires	1.00	50,000,000.00	430,000,000.00
07/27/23	07/27/23	Redemption - Outgoing Wires	1.00	(99,000,000.00)	331,000,000.00
07/28/23	07/28/23	Purchase - Incoming Wires	1.00	90,000,000.00	421,000,000.00
07/28/23	07/28/23	Purchase - Incoming Wires	1.00	60,000,000.00	481,000,000.00
07/31/23	07/31/23	Redemption - Outgoing Wires	1.00	(90,000,000.00)	391,000,000.00
07/31/23	07/31/23	Redemption - Outgoing Wires	1.00	(51,000,000.00)	340,000,000.00
07/31/23	08/01/23	Accrual Income Div Reinvestment - Distributions	1.00	1,303,551.62	341,303,551.62



Account Statement

For the Month Ending **July 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					341,303,551.62
		Month of July	Fiscal YTD January-July		
Opening Balance		271,074,424.88	319,821,464.14	Closing Balance	341,303,551.62
Purchases		361,303,551.62	817,556,512.36	Average Monthly Balance	288,051,653.26
Redemptions (Excl. Checks)		(291,074,424.88)	(796,074,424.88)	Monthly Distribution Yield	5.31%
Check Disbursements		0.00	0.00		
Closing Balance		341,303,551.62	341,303,551.62		
Cash Dividends and Income		1,303,551.62	8,465,481.96		



Account Statement - Transaction Summary

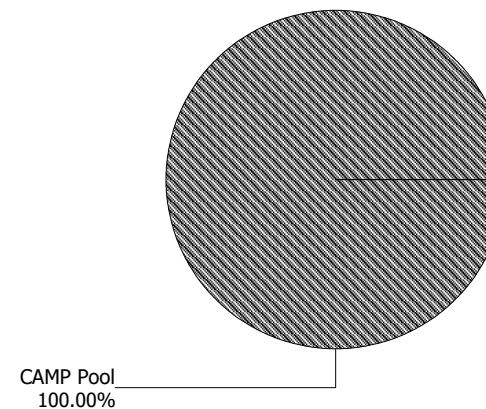
For the Month Ending **July 31, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

CAMP Pool	
Opening Market Value	1,002,594.25
Purchases	9,037,371.65
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$10,039,965.90
Cash Dividends and Income	37,371.65

Asset Summary		
	July 31, 2023	June 30, 2023
CAMP Pool	10,039,965.90	1,002,594.25
Total	\$10,039,965.90	\$1,002,594.25

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **July 31, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					1,002,594.25
07/07/23	07/07/23	Purchase - Incoming Wires	1.00	9,000,000.00	10,002,594.25
07/31/23	08/01/23	Accrual Income Div Reinvestment - Distributions	1.00	37,371.65	10,039,965.90
Closing Balance					10,039,965.90

	Month of July	Fiscal YTD July-July
Opening Balance	1,002,594.25	1,002,594.25
Purchases	9,037,371.65	9,037,371.65
Redemptions (Excl. Checks)	0.00	0.00
Check Disbursements	0.00	0.00
Closing Balance	10,039,965.90	10,039,965.90
Cash Dividends and Income	37,371.65	37,371.65

Closing Balance	10,039,965.90
Average Monthly Balance	8,261,864.30
Monthly Distribution Yield	5.31%



Account Statement - Transaction Summary

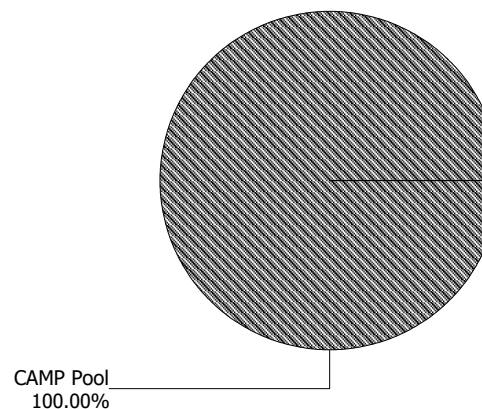
For the Month Ending **August 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	341,303,551.62
Purchases	16,487,617.37
Redemptions	(41,303,551.62)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$316,487,617.37
Cash Dividends and Income	1,487,617.37

Asset Summary		
	August 31, 2023	July 31, 2023
CAMP Pool	316,487,617.37	341,303,551.62
Total	\$316,487,617.37	\$341,303,551.62

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **August 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					341,303,551.62
08/01/23	08/01/23	Redemption - Outgoing Wires	1.00	(1,303,551.62)	340,000,000.00
08/11/23	08/11/23	Redemption - Outgoing Wires	1.00	(20,000,000.00)	320,000,000.00
08/15/23	08/15/23	Redemption - Outgoing Wires	1.00	(20,000,000.00)	300,000,000.00
08/28/23	08/28/23	Purchase - Incoming Wires	1.00	15,000,000.00	315,000,000.00
08/31/23	09/01/23	Accrual Income Div Reinvestment - Distributions	1.00	1,487,617.37	316,487,617.37
Closing Balance					316,487,617.37

	Month of August	Fiscal YTD January-August
Opening Balance	341,303,551.62	319,821,464.14
Purchases	16,487,617.37	834,044,129.73
Redemptions (Excl. Checks)	(41,303,551.62)	(837,377,976.50)
Check Disbursements	0.00	0.00
Closing Balance	316,487,617.37	316,487,617.37
Cash Dividends and Income	1,487,617.37	9,953,099.33

Closing Balance	316,487,617.37
Average Monthly Balance	317,467,342.50
Monthly Distribution Yield	5.52%



Account Statement - Transaction Summary

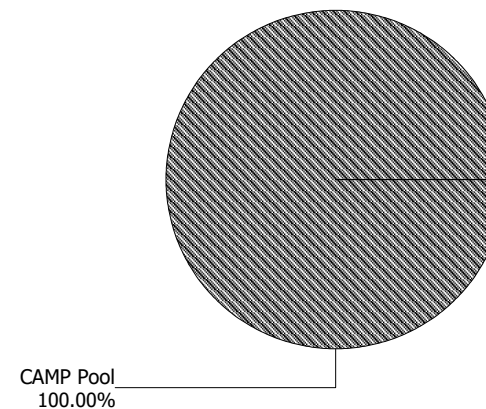
For the Month Ending **August 31, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

CAMP Pool	
Opening Market Value	10,039,965.90
Purchases	47,059.77
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$10,087,025.67
Cash Dividends and Income	47,059.77

Asset Summary		
	August 31, 2023	July 31, 2023
CAMP Pool	10,087,025.67	10,039,965.90
Total	\$10,087,025.67	\$10,039,965.90

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **August 31, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					10,039,965.90
08/31/23	09/01/23	Accrual Income Div Reinvestment - Distributions	1.00	47,059.77	10,087,025.67
Closing Balance					10,087,025.67

	Month of August	Fiscal YTD July-August		
Opening Balance	10,039,965.90	1,002,594.25	Closing Balance	10,087,025.67
Purchases	47,059.77	9,084,431.42	Average Monthly Balance	10,041,483.96
Redemptions (Excl. Checks)	0.00	0.00	Monthly Distribution Yield	5.52%
Check Disbursements	0.00	0.00		
Closing Balance	10,087,025.67	10,087,025.67		
Cash Dividends and Income	47,059.77	84,431.42		



Account Statement - Transaction Summary

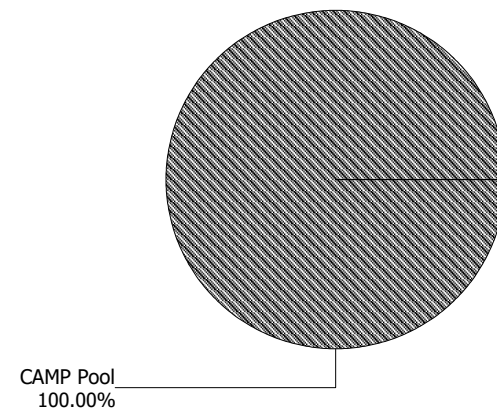
For the Month Ending **September 30, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	316,487,617.37
Purchases	171,373,478.26
Redemptions	(136,487,617.37)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$351,373,478.26
Cash Dividends and Income	1,373,478.26

Asset Summary		
	September 30, 2023	August 31, 2023
CAMP Pool	351,373,478.26	316,487,617.37
Total	\$351,373,478.26	\$316,487,617.37

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **September 30, 2023**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					316,487,617.37
09/05/23	09/05/23	Redemption - Outgoing Wires	1.00	(1,487,617.37)	315,000,000.00
09/07/23	09/07/23	Redemption - Outgoing Wires	1.00	(25,000,000.00)	290,000,000.00
09/08/23	09/08/23	Redemption - Outgoing Wires	1.00	(30,000,000.00)	260,000,000.00
09/11/23	09/11/23	Purchase - Incoming Wires	1.00	20,000,000.00	280,000,000.00
09/12/23	09/12/23	Purchase - Incoming Wires	1.00	20,000,000.00	300,000,000.00
09/15/23	09/15/23	Redemption - Outgoing Wires	1.00	(25,000,000.00)	275,000,000.00
09/18/23	09/18/23	Purchase - Incoming Wires	1.00	25,000,000.00	300,000,000.00
09/22/23	09/22/23	Redemption - Outgoing Wires	1.00	(10,000,000.00)	290,000,000.00
09/26/23	09/26/23	Purchase - Incoming Wires	1.00	15,000,000.00	305,000,000.00
09/28/23	09/28/23	Purchase - Incoming Wires	1.00	90,000,000.00	395,000,000.00
09/29/23	09/29/23	Redemption - Outgoing Wires	1.00	(45,000,000.00)	350,000,000.00
09/29/23	10/02/23	Accrual Income Div Reinvestment - Distributions	1.00	1,373,478.26	351,373,478.26



Account Statement

For the Month Ending **September 30, 2023**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					351,373,478.26
		Month of September	Fiscal YTD January-September		
Opening Balance		316,487,617.37	319,821,464.14	Closing Balance	351,373,478.26
Purchases		171,373,478.26	1,005,417,607.99	Average Monthly Balance	301,289,914.20
Redemptions (Excl. Checks)		(136,487,617.37)	(973,865,593.87)	Monthly Distribution Yield	5.55%
Check Disbursements		0.00	0.00		
Closing Balance		351,373,478.26	351,373,478.26		
Cash Dividends and Income		1,373,478.26	11,326,577.59		



Account Statement - Transaction Summary

For the Month Ending **September 30, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

CAMP Pool	
Opening Market Value	10,087,025.67
Purchases	25,106,816.32
Redemptions	(10,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00

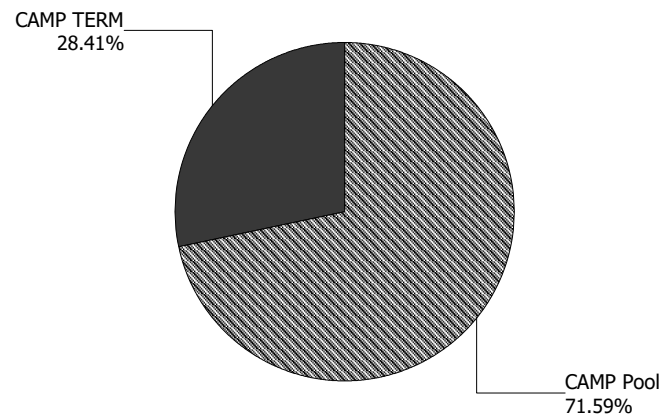
Closing Market Value	\$25,193,841.99
Cash Dividends and Income	106,816.32

CAMP TERM	
Opening Market Value	0.00
Purchases	10,000,000.00
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00

Closing Market Value	\$10,000,000.00
Cash Dividends and Income	0.00

Asset Summary		
	September 30, 2023	August 31, 2023
CAMP Pool	25,193,841.99	10,087,025.67
CAMP TERM	10,000,000.00	0.00
Total	\$35,193,841.99	\$10,087,025.67

Asset Allocation





Investment Holdings

For the Month Ending **September 30, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

Trade Date	Settlement Date	Security Description	Maturity Date	Rate	Investment Amount	Estimated Earnings	Est. Value at Maturity
CAMP TERM							
09/08/23	09/11/23	TERM - California Asset Management Program Term Dec 24	03/01/24	5.6300	10,000,000.00	30,765.03	10,264,579.24
Total					\$10,000,000.00	\$30,765.03	\$10,264,579.24



Account Statement

For the Month Ending **September 30, 2023**

Contra Costa County Schools Insurance Group - Contra Costa County Schools Insurance Group - 6164-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					10,087,025.67
09/07/23	09/07/23	Purchase - Incoming Wires	1.00	25,000,000.00	35,087,025.67
09/11/23	09/11/23	Redemption - TERM Investment	1.00	(10,000,000.00)	25,087,025.67
09/29/23	10/02/23	Accrual Income Div Reinvestment - Distributions	1.00	106,816.32	25,193,841.99
Closing Balance					25,193,841.99

	Month of September	Fiscal YTD July-September		
Opening Balance	10,087,025.67	1,002,594.25	Closing Balance	25,193,841.99
Purchases	25,106,816.32	34,191,247.74	Average Monthly Balance	23,427,480.09
Redemptions (Excl. Checks)	(10,000,000.00)	(10,000,000.00)	Monthly Distribution Yield	5.55%
Check Disbursements	0.00	0.00		
Closing Balance	25,193,841.99	25,193,841.99		
Cash Dividends and Income	106,816.32	191,247.74		

Trade Date	Settlement Date	Transaction Description	Maturity Date	Stated Yield	Dollar Amount of Transaction
CAMP TERM					
09/08/23	09/11/23	Purchase - TERM Investment	03/01/24	5.6300	10,000,000.00



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT2019 DEPOSIT ACCOUNT

Summary of Income Cash

Ending Balance Last Accounting Period 30-Jun-23		\$	-
Receipts For This Period			
Cash Dividends	77,019.42		
Interest On Bonds	-		
From Other Sources	-		77,019.42
Disbursements For This Period			
Purchases	-		
For Other Purposes	-77,019.42		-77,019.42
Ending Balance This Accounting Period 30-Sep-23		\$	-

Summary of Principal Cash

Ending Balance Last Accounting Period 30-Jun-23		\$	-
Receipts For This Period			
Sales and Maturities	-		
From Other Sources	5,377,019.42		5,377,019.42
Disbursements For This Period			
Purchases	-10,754,038.84		
For Other Purposes	-		-10,754,038.84
Ending Balance This Accounting Period 30-Sep-23		\$	-5,377,019.42

Summary of Investments

Ending Balance Last Accounting Period 30-Jun-23		\$	7,613,292.23
Assets Purchased or Otherwise Acquired			5,377,019.42
Assets Sold or Otherwise Disposed of			-
Ending Balance This Accounting Period 30-Sep-23		\$	12,990,311.65
Market Value of Account	\$	12,990,311.65	



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT2019 DEPOSIT ACCOUNT

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
Ending Balance Last Statement Period 30-Jun-23	\$ -	-	7,613,292.23	-
03-Jul-23				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 6/30/2023 DIVIDEND FROM 6/1/23 TO 6/30/23	21,202.63	-	-	-
05-Jul-23				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-21,202.63	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	21,202.63	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-21,202.63	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 21,202.63 SHARES AT 1.00 USD	-	-21,202.63	21,202.63	-
01-Aug-23				
CASH RECEIPT RECEIPT OF FUNDS FED REF#11015 FROM WEST CONTRA COSTA HEALTHCARE DISTRICT JMB350	-	2,800,000.00	-	-
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 7/31/2023 DIVIDEND FROM 7/1/23 TO 7/31/23	19,762.24	-	-	-
02-Aug-23				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-19,762.24	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	19,762.24	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-2,819,762.24	-	-



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT2019 DEPOSIT ACCOUNT

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
11-Aug-23 PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 2,819,762.24 SHARES AT 1.00 USD	-	-2,819,762.24	2,819,762.24	-
CASH RECEIPT RECEIPT OF FUNDS FED REF#01759 FROM WEST CONTRA COSTA HEALTHCARE DISTRICT JMB350	-	2,500,000.00	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-2,500,000.00	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 2,500,000 SHARES AT 1.00 USD	-	-2,500,000.00	2,500,000.00	-
01-Sep-23 DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 8/31/2023 DIVIDEND FROM 8/1/23 TO 8/31/23	36,054.55	-	-	-
05-Sep-23 CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-36,054.55	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	36,054.55	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-36,054.55	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 36,054.55 SHARES AT 1.00 USD	-	-36,054.55	36,054.55	-
Ending Balance This Statement Period 30-Sep-23	\$ -	-5,377,019.42	12,990,311.65	-



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT2019 DEPOSIT ACCOUNT

Schedule of Assets as of September 30, 2023

Cusip	Asset Name	Shares	Book Value	Market Value	Est Income	Yield
CASH						
	Principal Cash		-	-	-	-
	Income Cash		-	-	-	-
	CASH Total		-	-	-	-
MUTUAL FUNDS/MONEY MARKETS						
60934N666	FEDERATED INSTITUTIONAL TAX FREE CASH TRUST PREMIER SHARES #73	12,990,311.65	12,990,311.65	12,990,311.65	522,646.87	4.02
	MUTUAL FUNDS/MONEY MARKETS Total		12,990,311.65	12,990,311.65	522,646.87	4.02
	229842000 Total		12,990,311.65	12,990,311.65	522,646.87	4.02

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B. 7. EAST BAY REGIONAL COMMUNICATIONS SYSTEM AUTHORITY (EBRCS)

EBRCS TRANSACTIONS*

as of
September 30, 2023
FY 2023-2024

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	06/30/23							09/30/23
100300	863,700.20							863,700.20
TOTALS	863,700.20	0.00	0.00	0.00	0.00	0.00	0.00	863,700.20

* East Bay Regional Communications System Authority

EXHIBITS

Note: All exhibits are prepared for information only. The exhibits are unaudited but due diligence was utilized in its preparation. The information in the exhibits may be updated and is subject to change without notice. Changes will be reflected in the next reports.

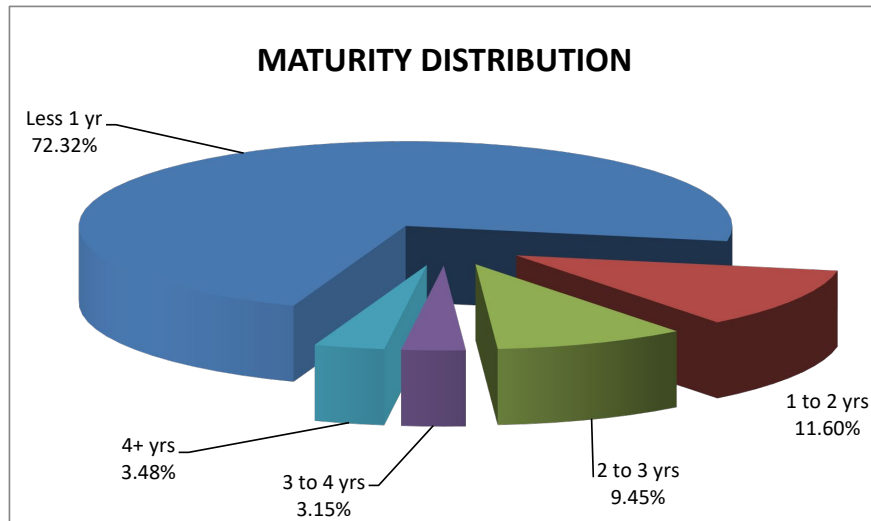
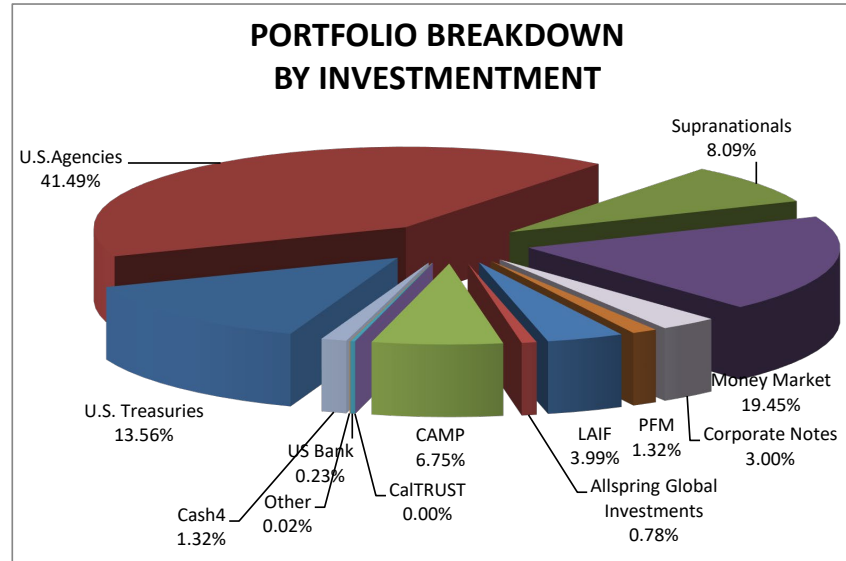
CONTRA COSTA COUNTY Portfolio Summary Report 9/30/2023

Portfolio Characteristics

Par ^{*2}	\$5,723,450,311.23
Cost ^{*2}	\$5,695,617,982.11
Market Value ^{*2}	\$5,615,211,239.29
Weighted Yield to Maturity ^{*1}	4.49%
Weighted Average Days to Maturity ^{*1}	298 days
Weighted Duration ^{*1}	0.74 yr

Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$775,904,000.00	13.56%
U.S.Agencies	2,374,896,327.55	41.49%
Supranationals	463,000,000.00	8.09%
Money Market	1,113,142,404.12	19.45%
Corporate Notes	171,445,000.00	3.00%
PFM	75,626,214.75	1.32%
LAIF	228,629,277.66	3.99%
Allspring Global Investments	44,734,667.19	0.78%
CAMP	386,567,320.25	6.75%
CalTRUST	0.00	0.00%
US Bank	12,990,311.65	0.23%
Other	863,700.20	0.02%
Cash ⁴	75,651,087.86	1.32%
TOTAL^{*2}	\$5,723,450,311.23	100.00%



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$4,139,059,928.60	72.32%
1 to 2 yrs	663,731,953.34	11.60%
2 to 3 yrs	540,938,741.07	9.45%
3 to 4 yrs	180,511,660.48	3.15%
4+ yrs	199,208,027.75	3.48%
TOTAL^{*2}	\$5,723,450,311.23	100.00%

*1. Does not include EBRCs Bond

*2. Does not include the Futuris Public Entity Trust and Benefit Trust ST Fund of the Contra Costa Community College District Retirement Board of Authority

*3 May or may not total to 100% due to rounding

*4. Negative cash balance was due to one-business day delay in reporting daily cash balance by Wells Fargo Bank. There was no bank account overdraft.

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
9/30/2023**

	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	WEIGHTED AVERAGE DAYS TO MATURITY AT <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)	
A. Investments Managed by Treasurer's Office¹	\$4,898,387,731.67	85.60%	4.5100%	334	0.83	²
B. Investments Managed by Outside Contractors³						
1. PFM	\$75,626,214.75	1.32%	3.3110%	750	1.67	²
2. Local Agency Investment Fund	\$228,629,277.66	4.00%	3.4200%	1	0.00	
3. Allspring Global Investments	\$44,734,667.19	0.78%	5.5420%	329	0.52	⁴
4. CAMP	\$386,567,320.25	6.76%	5.5500%	⁵ 0	0.00	
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00	
6. US Bank (Federated Tax Free Cash Fund)	\$12,990,311.65	0.23%	4.0200%	0	0.00	
C. Cash	\$75,651,087.86	1.32%	1.65%	⁶ 0	0.00	

³Yield to Maturity on Portfolio at End-of-Quarter = 4.49%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 298
³Weighted Duration (yr) at End-of-Quarter = 0.74

- 1. Excludes the funds managed by PFM.
- 2. Data is provided by SymPro.
- 3. Excludes: EBRCS Bonds, Futuris Public Entity Trust, Benefit Trust ST Fund, etc.
- 4. Data provided by Allspring Global Investments.
- 5. Monthly Distribution Yield as of the quarter end.
- 6. Wells Fargo Bank Average Earnings Credit Rate on Investable Balance for the quarter.

LAIF is subject to a one day call of principal provision. CAMP, CalTRUST Liquidity Fund and Federated provide a same day liquidity provision.

CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	9/30/23	6/30/23	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$775,904,000.00	\$1,350,654,000.00	(\$574,750,000.00)	-42.55%
2. U.S. Agencies				
Federal Home Loan Banks	\$1,273,526,327.55	\$1,503,792,327.55	(230,266,000.00)	-15.31%
Federal National Mortgage Association	\$224,400,000.00	\$194,400,000.00	30,000,000.00	15.43%
Federal Farm Credit Banks	\$488,970,000.00	\$384,956,000.00	104,014,000.00	27.02%
Federal Home Loan Mortgage Corporation	388,000,000.00	290,000,000.00	98,000,000.00	33.79%
Subtotal	\$2,374,896,327.55	\$2,373,148,327.55	1,748,000.00	0.07%
3. Supranationals	\$463,000,000.00	\$563,000,000.00	(100,000,000.00)	-21.60%
4. Money Market Instruments				
Commercial Paper	\$978,139,000.00	\$1,220,139,000.00	(242,000,000.00)	-19.83%
Negotiable Certificates of Deposit	\$135,000,000.00	\$125,000,000.00	10,000,000.00	8.00%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	\$1,113,142,404.12	\$1,332,623,431.04	(219,481,026.92)	-16.47%
5. Corporate Notes	\$171,445,000.00	\$171,445,000.00	0.00	0.00%
TOTAL (Section A)	4,898,387,731.67	5,803,389,731.67	-892,483,026.92	-15.38%
B. Investments Managed by Outside Contractors				
1. PFM	\$75,626,214.75	\$75,187,267.05	438,947.70	0.58%
2. Local Agency Investment Fund	\$228,629,277.66	\$241,618,166.43	(12,988,888.77)	-5.38%
3. Allspring Global Investments	\$44,734,667.19	\$44,033,412.25	701,254.95	1.59%
4. CAMP	\$386,567,320.25	\$272,077,019.13	114,490,301.12	42.08%
5. CalTRUST (Liquidity Fund)	\$0.00	\$0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	\$12,990,311.65	\$7,613,292.23	5,377,019.42	70.63%
7. Other				
a. EBRCB Bond	\$863,700.20	\$863,700.20	0.00	0.00%
TOTAL (Section B)	749,411,491.70	642,427,990.23	106,983,501.48	16.65%
C. Cash¹	\$75,651,087.86	-\$42,688,556.64	118,339,644.50	-277.22%
* GRAND TOTAL (FOR A , B, & C)	\$5,723,450,311.23	\$6,403,129,165.26	(\$679,678,854.02)	-10.61%

* Excludes the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

1. Negative cash balance was due to one-business day delay in reporting daily cash balance by Wells Fargo Bank. There was no bank account overdra

**CONTRA COSTA INVESTMENT POOL
INVESTMENTS MANAGED BY TREASURER'S OFFICE
QUARTERLY COUPON RATES, YIELD TO MATURITY**

Exhibit IV

Fiscal Year		Quarter Ending			
		September	December	March	June
2023/24	Coupon Rate	4.3630%			
	Yield to Maturity	4.5100%			
2022/23	Coupon Rate	2.2940%	3.5060%	3.9070%	4.2340%
	Yield to Maturity	2.3550%	3.8000%	4.2160%	4.3850%
2021/22	Coupon Rate	0.3742%	0.3564%	0.6910%	1.3180%
	Yield to Maturity	0.3980%	0.3660%	0.7050%	1.3470%
2020/21	Coupon Rate	0.7116%	0.4549%	0.3662%	0.3549%
	Yield to Maturity	0.7690%	0.4830%	0.3900%	0.3730%
2019/20	Coupon Rate	2.1446%	1.8751%	1.5587%	0.8110%
	Yield to Maturity	2.2526%	1.9332%	1.6138%	0.8553%
2018/19	Coupon Rate	2.0195%	2.4143%	2.3996%	2.3203%
	Yield to Maturity	2.0983%	2.4912%	2.4951%	2.4161%
2017/18	Coupon Rate	1.3142%	1.3991%	1.6907%	1.9356%
	Yield to Maturity	1.3307%	1.4333%	1.7091%	1.9758%
2016/17	Coupon Rate	1.0063%	1.0436%	1.1392%	1.2330%
	Yield to Maturity	0.9760%	1.0418%	1.1420%	1.2552%
2015/16	Coupon Rate	0.6433%	0.7270%	0.8556%	0.9341%
	Yield to Maturity	0.5859%	0.6955%	0.8251%	0.9043%
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%

Source: Beginning 1/2022, all data is calculated by SymPro. Prior data was calculated by APSII.

Yield to Maturity: YTM 365 Equiv. provided by SymPro.

Excludes funds managed by PFM beginning 9/2018

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

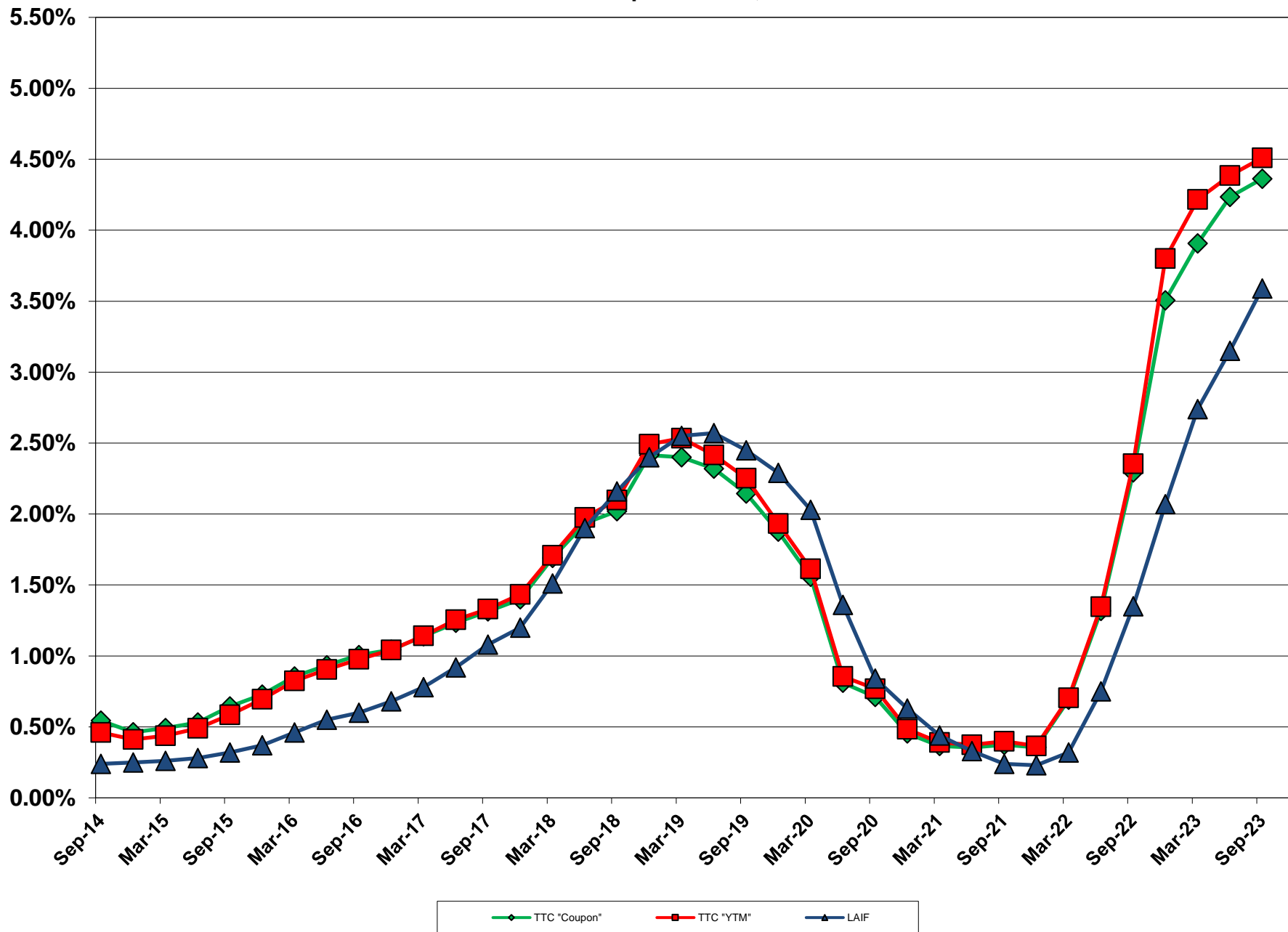
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

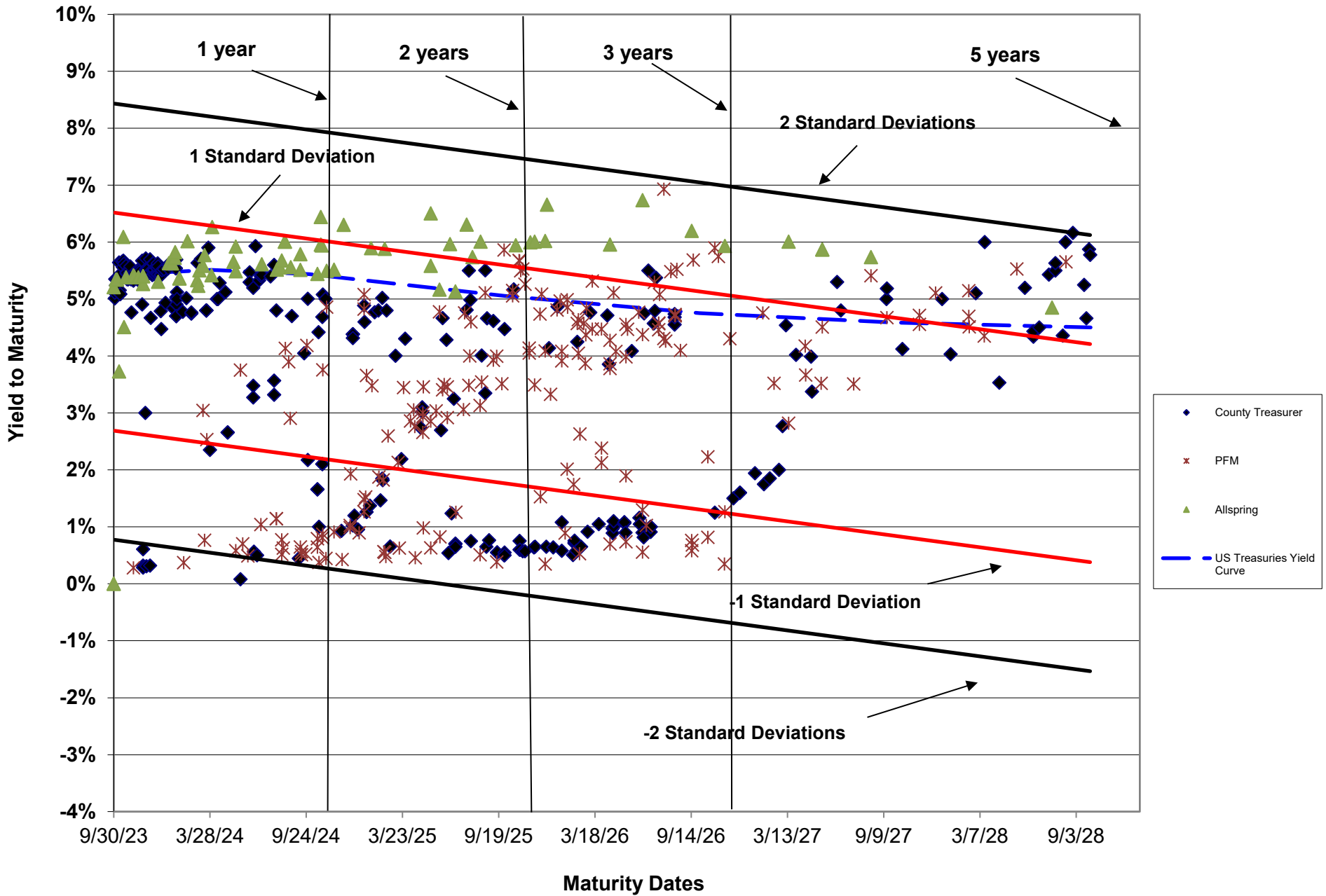
Fiscal Year		Quarter Ending			
		September	December	March	June
2023/24	Apportionment Rate	3.59%			
2022/23	Apportionment Rate	1.35%	2.07%	2.74%	3.15%
2021/22	Apportionment Rate	0.24%	0.23%	0.32%	0.75%
2020/21	Apportionment Rate	0.84%	0.63%	0.44%	0.33%
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%

Contra Costa County Investment Pool

as of September 30, 2023



Risk Assessment as of 9/30/23



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

<u>Issuer</u>	<u>Purchase Date</u>	<u>Par Value</u>	<u>Market Value</u>	<u>Book Value</u>	<u>Coupon</u>	<u>S&P Rating</u>	<u>YTM</u>	<u>Maturity Date</u>	<u>Manager</u>
FHLMC - AGENCY	11/30/2020	10,000,000.00	9,925,231.30	9,999,996.71	0.320	AA+	0.320	11/24/2023	TTC
IBRD - SUPRA	11/30/2020	10,000,000.00	9,921,813.20	9,999,463.91	0.250	AAA	0.287	11/24/2023	TTC
IFC - SUPRA	11/24/2021	10,000,000.00	9,924,582.20	10,000,000.00	0.610	AAA	0.610	11/24/2023	TTC
FFCB - AGENCY	11/29/2020	10,000,000.00	9,913,740.80	10,000,000.00	0.310	AA+	0.31	11/30/2023	TTC
FNMA - AGENCY	12/7/2020	10,000,000.00	9,906,901.60	10,000,000.00	0.320	AA+	0.320	12/7/2023	TTC
WESTAMERICA BANK - TIME DEP	5/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	5/24/2024	TTC

<u>Issuer</u>	<u>Purchase Date</u>	<u>Par Value</u>	<u>Market Value</u>	<u>Book Value</u>	<u>Coupon</u>	<u>S&P Rating</u>	<u>YTM</u>	<u>Maturity Date</u>	<u>Manager</u>
FHLMC - AGENCY	11/5/2020	350,000.00	348,302.48	349,989.80	0.250	AA+	0.280	11/6/2023	PFM
NATIONAL RURAL - CORP	2/8/2021	140,000.00	137,365.75	139,988.64	0.350	A-	0.373	2/8/2024	PFM

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
July 1, 2023 through September 30, 2023

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$4,990,751,197.02	86.59%	4.4103%	288.04	333
B. Investments Managed by Outside Contractors²					
1. PFM	\$75,146,152.66	1.30%	3.0833%	9.63	739
2. Local Agency Investment Fund ³	\$229,504,844.19	3.98%	3.4243%	0.04	1
3. Allspring Global Investments	\$44,579,704.89	0.77%	5.3380%	2.46	318
4. CAMP ⁴	\$335,746,776.75	5.82%	5.4600%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$10,296,851.30	0.18%	4.0667%	0.00	0
C. Cash⁵	\$77,933,727.13	1.35%	0.1991%	0.00	0
Total	<u><u>\$5,763,959,253.94</u></u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u><u>4.36%</u></u>	<u><u>300</u></u>

Notes:

1. Excludes the funds managed by PFM.
2. Excludes: Section B.7.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust.
3. LAIF is subject to a one day call of principal provision
4. CAMP, CalTRUST Liquidity Fund, and US Bank Federated Tax-Free Fund provide a same day liquidity provision. Investments in CAMP commenced in March 2020.
5. The average of Investable Balances and the average of Earnings Allowance Rates of all four banks, WFB, BofA, and Mechanics.

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF SEPTEMBER 30, 2023**

<u>Pool Rates:</u>	<u>YTM as of 9/30/23</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	4.49%	4.36%	313	*1
Investments Managed by Treasurer's Office	4.51%	4.41%	333	
PFM	3.31%	3.08%	739	
Allspring Global Investments	5.54%	5.34%	318	
CAMP	5.55%	5.46%	38	*2
CalTRUST Liquidity Fund	N/A	0.00%	0	*2
US Bank (Federated)	4.02%	4.07%	6	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	3.59%	3.53%	256	*2
		<u>7/1/23 - 9/30/23</u>		
	<u>9/30/23</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
<u>Benchmarks</u> ^{*3:}				
Federal Fund Rates Index ^{*4}	5.3100%	5.3200%	5.2494%	5.0700%
6-Month Treasury Bill	5.2875%	5.2975%	5.2677%	5.2238%
6-Month SOFR	5.1651%	5.1651%	4.9905%	4.7968%
Fidelity Money Market Fund ^{*5}	5.0600%			

*1. Cash is included in the calculation.

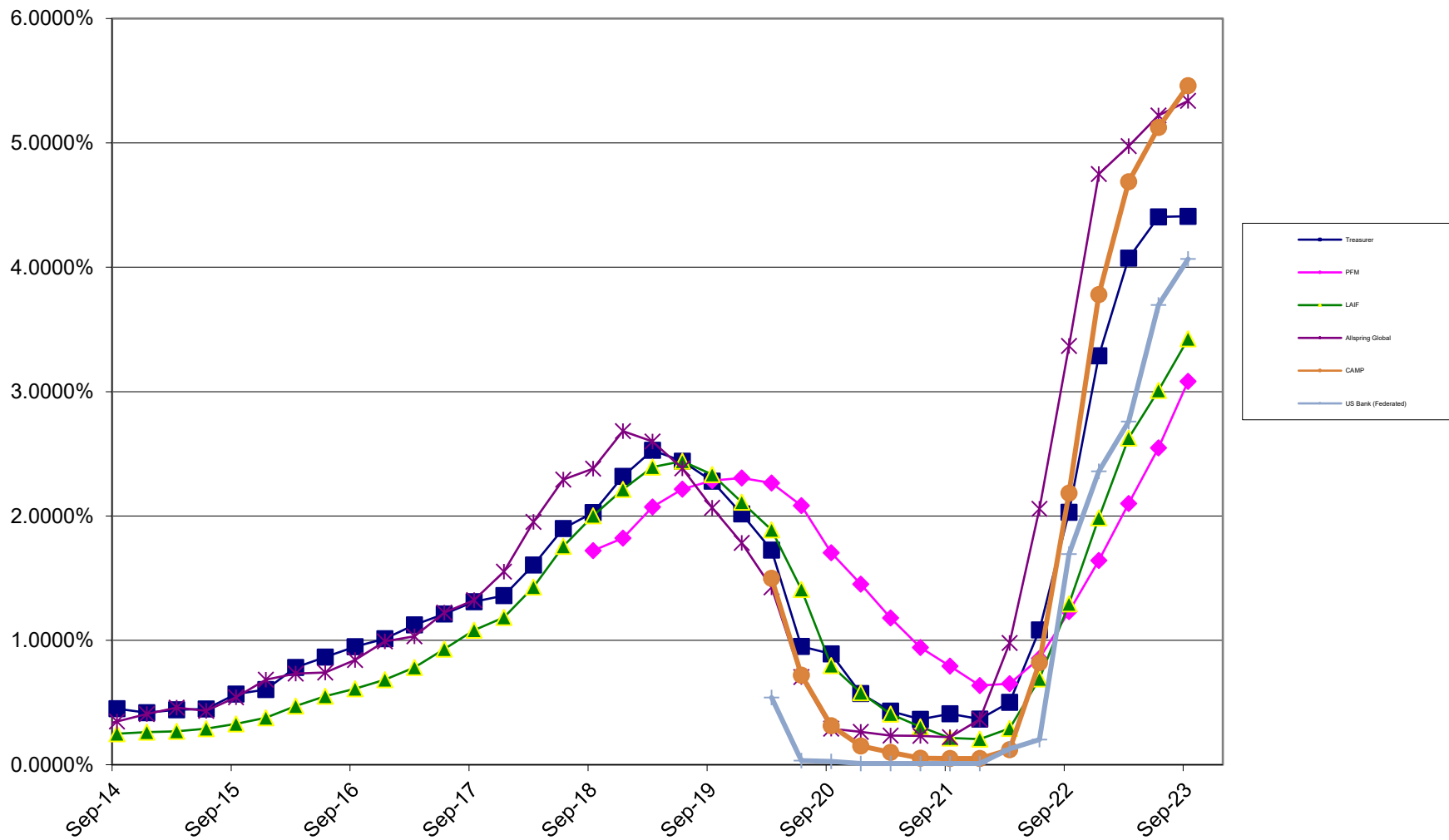
*2. Average days to maturity with a same-day call of principal provision.

*3. For reference only.

*4. The ICAP Fed Funds Rates are posted by the ICAP Fed Funds Desk. These rates are general indications and are determined by using the levels posted to the desk by highly rated large domestic and international banks.

*5 Ticker SPRXX: 7 day yield at the quarter end.

Contra Costa County Investment Pool Average Quarterly YTM as of September 30, 2023



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 30, 2023**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
CARMAX - ABS	14315XAC2	12/16/2024	1.890	1,567.20	1,564.54	1,542.68	10% collateral call	6911
TOYOTA MCC - CORP	89236TGT6	2/13/2025	1.800	13,150,000.00	12,496,864.35	13,141,445.49	Make-whole call +10bps until 2/13/25 bullet	8177
FFCB - AGENCY	3133ELQ49	6/30/2025	0.700	20,000,000.00	18,460,733.40	20,000,000.00	Callable on and after 6/30/21	8177
FNMA - AGENCY	3136G4XK4	6/30/2025	0.650	20,000,000.00	18,444,262.00	20,000,000.00	Quarterly: Last call on 12/30/24	8177
CARMAX - ABS	14315FAD9	3/17/2025	0.620	8,802.91	8,775.56	8,768.63	10% collateral call	6911
FNMA - AGENCY	3136G4S87	8/27/2025	0.650	10,000,000.00	9,168,241.80	10,000,000.00	Quarterly: starts 8/27/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,132,978.20	10,000,000.00	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWWT9	9/30/2025	0.550	10,000,000.00	9,119,135.10	10,000,000.00	Quarterly: starts 9/30/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,132,978.20	9,999,212.73	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWUE4	9/30/2025	0.500	10,000,000.00	9,109,768.80	10,000,000.00	Quarterly: starts 9/30/22	8177
BANK OF AMERICA - CORP	06051GJH3	10/24/2024	0.810	250,000.00	249,040.95	250,000.00	Make-whole call +10bps; Callable on and after 10/24/23	6911
CARMAX - ABS	14316HAC6	8/15/2025	0.500	43,699.43	42,953.43	43,665.31	10% collateral call	6911
FHLMC - AGENCY	3134GW3Z7	10/28/2025	0.600	10,000,000.00	9,096,275.70	10,000,000.00	Quarterly: starts 10/28/21	8177
FHLMC - AGENCY	3134GWVC7	9/29/2025	0.500	10,000,000.00	9,110,704.90	10,000,000.00	Quarterly: starts 9/29/22	8177
FNMA - AGENCY	3136G46N8	10/29/2025	0.600	10,000,000.00	9,108,708.30	10,000,000.00	Quarterly: starts 10/29/21	8177
FFCB - AGENCY	3133EMFR8	11/3/2025	0.540	10,000,000.00	9,067,140.60	9,993,106.67	Callable on and after 11/3/22	8177
FHLMC - AGENCY	3134GXEJ9	11/24/2025	0.640	10,000,000.00	9,065,411.80	10,000,000.00	Quarterly: starts 11/24/21	8177
FHLMC - AGENCY	3134GXFA7	11/26/2025	0.650	10,000,000.00	9,065,345.40	10,000,000.00	Quarterly: starts 11/26/21	8177
FFCB - AGENCY	3133EMHL9	11/30/2023	0.310	10,000,000.00	9,913,740.80	10,000,000.00	Callable on and after 11/30/21	8177
FHLMC - AGENCY	3134GXCA0	11/24/2023	0.320	10,000,000.00	9,925,231.30	9,999,996.71	Quarterly: starts 11/24/21	8177
FNMA - AGENCY	3135GA6J5	12/7/2023	0.320	10,000,000.00	9,065,901.60	10,000,000.00	Quarterly: starts 12/7/21	8177
FNMA - AGENCY	3135G06K4	12/17/2025	0.650	10,000,000.00	9,044,741.30	10,000,000.00	Quarterly: starts 12/17/21	8177
FNMA - AGENCY	3135G06Q1	12/30/2025	0.640	10,000,000.00	9,030,219.10	10,000,000.00	Quarterly: starts 12/30/21	8177
CARMAX - ABS	14316NAC3	12/15/2025	0.340	50,700.80	49,429.22	50,674.12	10% deal call	6911
NATIONAL RURAL - CORP	63743HEU2	2/8/2024	0.350	140,000.00	137,365.75	139,988.64	Make-whole call +5bps until 2/8/24	6911
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,017,649.90	9,997,233.13	Make-whole call +5bps; Callable on and after 1/8/26	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,017,649.90	9,993,976.89	Make-whole call +5bps; Callable on and after 1/8/26	8177
FHLB - AGENCY	3130AKXB7	2/11/2026	0.580	10,000,000.00	8,973,293.50	10,000,000.00	Quarterly: starts 5/11/21	8177
JP MORGAN SECURITIES - CORP	46647PBY1	2/16/2025	0.563	245,000.00	239,524.91	245,000.00	Callable on and after 2/16/24	6911
CHARLES SCHWAB - CORP	808513BN4	3/18/2024	0.750	245,000.00	239,143.60	244,981.06	Make-whole call +7bps; Callable on and after 2/18/2024	6911
FFCB - AGENCY	3133EMUK6	3/25/2026	1.050	10,000,000.00	9,038,640.60	10,000,000.00	Callable on and after 3/25/22	8177
CARMAX - ABS	14314QAC8	2/17/2026	0.520	133,606.97	129,954.74	133,552.02	10% collateral call	6911
FHLB - AGENCY	3130ALXV1	4/22/2026	1.100	10,000,000.00	9,028,722.60	10,000,000.00	Quarterly: starts 4/22/22	8177
CITIBANK NA - CORP	172967MX6	5/1/2025	0.981	160,000.00	154,854.44	160,000.00	Make-whole call +10bps; Callable after 5/1/24	6911
AMAZON - CORP	023135BX3	5/12/2026	1.000	10,000,000.00	8,992,220.80	9,983,166.56	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,496,110.40	4,989,721.71	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,496,110.40	4,989,715.99	Make-whole call +5bps; Callable on and after 4/12/26	8177
UNITED HEALTH - CORP	91324PEB4	5/15/2024	0.550	260,000.00	251,878.60	259,943.71	Make-whole call +5bps; Callable on and after 5/15/22	6911
UNITED HEALTH - CORP	91324PEB4	5/15/2024	0.550	260,000.00	251,878.60	259,943.71	Call on and anytime after 5/15/22	6911
ASTRAZENECA - CORP	04636NAC7	5/28/2024	0.700	365,000.00	353,162.97	364,992.79	Make-whole call +10bps; Callable on and after 5/28/22	6911
JP MORGAN SECURITIES - CORP	46647PCH7	6/1/2025	0.824	190,000.00	182,908.07	190,000.00	Make-whole call +7.5bps; Callable after 6/1/24	6911
FHLB - AGENCY	3130AMMY5	6/10/2026	1.050	10,000,000.00	8,976,317.30	10,000,000.00	Quarterly: starts 12/10/21	8177
FFCB - AGENCY	3133EMH21	6/15/2026	0.900	10,000,000.00	8,934,174.70	10,000,000.00	Callable on and after 6/15/22	8177
FHLB - AGENCY	3130AMYJ5	6/30/2026	1.000	10,000,000.00	8,946,399.90	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY	3133EMP22	6/30/2026	0.910	10,000,000.00	8,923,681.80	10,000,000.00	Callable on and after 6/30/23	8177
FHLB - AGENCY	3130AN222	6/30/2026	1.000	10,000,000.00	8,946,399.90	10,000,000.00	Quarterly: starts 12/30/21	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,017,649.90	9,986,608.88	Make-whole call +5bps; Callable on and after 1/8/26	8177
CARMAX - ABS	14317DAC4	6/15/2026	0.550	334,256.17	320,831.91	334,201.18	10% collateral call	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2024	0.626	125,000.00	119,660.18	125,000.00	Make-whole call +5bps until 5/12/22	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2024	0.626	125,000.00	119,660.18	125,000.00	Make-whole call +5bps until 8/12/22 Callable afterward	6911
JOHNSON & JOHNS - CORP	478160CN2	9/1/2025	0.550	15,295,000.00	13,991,997.38	15,233,053.05	Make-whole call +5bps; Callable on and after 8/1/25	8177
AMERICAN HONDA FINANCE - CORP	02665WDY4	8/9/2024	0.750	100,000.00	95,762.17	99,980.64	Make-whole call +7.5bps until 8/9/24	6911
CATERPILLAR FINL - CORP	14913R2P1	9/13/2024	0.600	370,000.00	352,883.52	369,840.51	Make-whole call +22bps until 9/13/24	6911
BANK OF NY MELLON - CORP	06406RAX5	10/25/2024	0.850	355,000.00	336,782.24	354,917.96	Callable on and after 9/25/24	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 30, 2023**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
FHLB - AGENCY	3130APDQ5	10/28/2026	1.250	10,000,000.00	8,915,008.00	10,000,000.00	Quarterly: starts 1/28/22	8177
AMERICAN EXPRESS - CORP	025816CG2	7/30/2024	2.500	325,000.00	316,078.08	328,597.59	Callable on and after 6/30/24	6911
AMERICAN EXPRESS - CORP	025816CG2	7/30/2024	2.500	100,000.00	97,254.79	101,106.95	Callable on and after 6/30/24	6911
TARGET CORP - CORP	87612EBD7	7/1/2024	3.500	250,000.00	245,848.20	254,536.70	Make-whole call +15bps until 7/1/24	6911
FHLB - AGENCY	3130APW43	12/2/2026	1.500	10,000,000.00	8,956,791.50	10,000,000.00	Quarterly: starts 3/2/2022	8711
BANK OF AMERICA - CORP	06051GKE8	12/6/2025	1.530	500,000.00	472,138.26	500,000.00	Make-whole call +15bps until 12/6/24 Quarterly call after	6911
FFCB - AGENCY	3133ENHC7	12/14/2026	1.600	10,000,000.00	8,976,552.60	10,000,000.00	Callable on and after 3/14/22	8177
FFCB - AGENCY	3133ENHC7	12/14/2026	1.600	10,000,000.00	8,976,552.60	10,000,000.00	Callable on and after 3/14/22	8177
FHLB - AGENCY	3130AQB7	12/23/2024	1.200	10,000,000.00	9,491,211.60	10,000,000.00	Quarterly: starts 3/23/22	8177
FHLB - AGENCY	3130AQ5X7	12/30/2024	1.150	10,000,000.00	9,478,910.00	10,000,000.00	Quarterly: starts 3/30/22	8177
AMERICAN HONDA FINANCE - CORP	02665WEA5	1/13/2025	1.500	300,000.00	284,567.36	299,898.62	Make-whole call +7.5bps	6911
CITIGROUP INC - CORP	17327CAN3	1/25/2026	2.014	85,000.00	80,269.94	85,000.00	Make-whole call +12bps until 1/25/25 then quarterly call	6911
FHLB - AGENCY	3130AQJH7	1/28/2027	1.750	10,000,000.00	8,976,736.40	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY	3133ENNG1	2/8/2027	1.860	10,000,000.00	9,001,956.50	10,000,000.00	Callable on and after 2/8/23	8177
FHLB - AGENCY	3130AQRH8	2/25/2027	2.000	10,000,000.00	9,032,239.90	10,000,000.00	Quarterly: starts 5/25/22	8177
STATE STREET CORP - CORP	857477BR3	2/6/2026	1.746	150,000.00	141,555.46	150,000.00	Callable on and after 2/6/25	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.901	75,000.00	71,548.54	76,376.95	Callable on and after 3/30/25	6911
NATIONAL RURAL - CORP	63743HFC1	2/7/2025	1.875	105,000.00	99,742.73	104,998.58	Make-whole call +10bps	6911
MORGAN STANLEY - CORP	61747YEM3	2/18/2026	2.630	450,000.00	428,348.61	450,000.00	Make-whole call +15bps until 2/18/25; call anytime after 1/18/26	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.901	400,000.00	381,592.20	404,897.66	Callable on and after 3/30/25	6911
JP MORGAN SECURITIES - CORP	46647PCV6	2/24/2025	2.595	400,000.00	380,840.12	400,000.00	Make-whole call +15bps until 2/24/25; call anytime after 1/24/26	6911
FHLB - AGENCY	3130AR2H3	3/4/2027	2.770	10,000,000.00	9,256,232.20	10,000,000.00	Monthly: starts 4/4/22	8177
FFCB - AGENCY	3133ENSK7	3/21/2025	2.190	10,000,000.00	9,538,261.00	10,000,000.00	Callable on and after 3/21/23	8177
FHLMC - AGENCY	3134GXP21	9/27/2024	2.200	10,000,000.00	9,676,911.70	10,000,000.00	Monthly: starts 4/27/22	8177
HOME DEPOT - CORP	437076CM2	4/15/2025	2.700	60,000.00	57,616.69	59,946.97	Make-whole call +10bps until 3/15/25; call anytime after 3/15/25	6911
AMAZON - CORP	023135CE4	4/13/2025	3.000	145,000.00	140,102.40	144,882.16	Make-whole call +5bps until 4/13/25 bullet	6911
JP MORGAN SECURITIES - CORP	46647PCZ7	4/26/2026	4.080	225,000.00	218,368.80	225,000.00	Make-whole call +20bps until 4/26/25; call anytime afterward	6911
FHLB - AGENCY	3130ARPD7	4/28/2027	3.375	9,900,000.00	9,311,667.35	9,900,000.00	Quarterly: starts 4/28/23	8177
FHLMC - AGENCY	3134GXR55	4/29/2025	3.100	10,000,000.00	9,647,751.60	10,000,000.00	Quarterly: starts 7/29/22	8177
CINTAS CORP - CORP	17252MAP5	5/1/2025	3.450	160,000.00	154,567.20	159,981.39	Make-whole call +15bps until 4/1/25; call anytime afterward	6911
NATIONAL RURAL - CORP	63743HFE7	6/15/2025	3.450	70,000.00	67,357.42	69,989.65	Make-whole call +15bps until 6/15/25 bullet	6911
FHLMC - AGENCY	3134GXTW4	11/28/2023	3.000	10,000,000.00	9,959,448.80	10,000,000.00	Monthly: starts 8/28/22	8177
FHLMC - AGENCY	3134GXXS8	6/27/2025	3.250	10,000,000.00	9,647,429.20	10,000,000.00	Semi Annually: starts 6/27/22	8177
FHLB - AGENCY	3130ASN47	7/26/2024	3.320	10,000,000.00	9,818,695.00	10,000,000.00	One time call: 7/26/23	8177
IBM - CORP	459200K59	7/27/2025	4.000	540,000.00	525,825.45	540,000.00	Make-whole call +12.5bps until 7/27/25 bullet	6911
TRUIST FINANCIAL - CORP	89788MAH5	7/28/2026	4.260	235,000.00	226,253.14	235,000.00	Make-whole call +20bps until 7/28/25 call anytime afterward	6911
FHLB - AGENCY	3130ASQR3	7/26/2024	3.570	10,000,000.00	9,838,338.20	10,000,000.00	One time call: 7/26/23	8177
COLGATE-PALMOLIVE - CORP	194162AM5	8/15/2025	3.100	120,000.00	115,476.71	119,931.48	Make-whole call +5bps until 8/15/25 bullet	6911
WALMART INC - CORP	931142EW9	9/9/2025	3.900	285,000.00	277,837.06	284,871.06	Make-whole call +10bps until 9/9/25 bullet	6911
HOME DEPOT - CORP	437076CR1	9/15/2025	4.000	75,000.00	73,195.54	74,982.33	Make-whole call +7.5bps until 8/15/25 call anytime afterward	6911
FHLMC - AGENCY	3134GX2E3	9/20/2024	4.050	10,000,000.00	9,852,088.50	10,000,000.00	Quarterly call: starts 3/20/23	8177
FHLB - AGENCY	3130AT3P0	9/14/2027	5.000	10,000,000.00	9,754,092.90	10,000,000.00	Monthly call: starts 10/14/22	8177
WALMART INC - CORP	931142EW9	9/9/2025	3.900	11,000,000.00	10,723,535.68	10,858,608.91	Make-whole call +10bps until 9/9/25 bullet	8177
LOCKHEED MARTIN CORP	539830BU2	10/15/2025	4.950	120,000.00	119,093.38	119,765.61	Make-whole call +10bps until 9/15/25 call anytime afterward	6911
FHLMC - AGENCY	3134GX4M3	10/25/2024	5.080	10,000,000.00	9,932,547.40	10,000,000.00	Quarterly call: starts 1/25/23	8177
UNITED HEALTH - CORP	91324PEN8	10/15/2025	5.150	80,000.00	79,772.25	79,995.05	Make-whole call +12.5bps until 10/15/25 bullet	6911
PNC FINANCIAL SERVICES - CORP	693475BH7	10/28/2025	5.671	240,000.00	238,157.68	240,000.00	Annual call: starts 10/28/24	6911
TRUIST FINANCIAL - CORP	89788MAJ1	10/28/2026	5.900	250,000.00	247,263.90	250,000.00	Make-whole call +25bps until 10/28/25	6911
CARMAX - ABS	14318UAD3	8/16/2027	5.340	380,000.00	376,494.61	379,910.89	10% collateral call	6911
NATIONAL RURAL - CORP	63743HFF4	10/30/2025	5.450	70,000.00	69,917.38	69,934.95	Make-whole call +15bps	6911
HONEYWELL INTERNATIONAL - CORP	438516CH7	11/1/2024	4.850	325,000.00	322,802.98	324,970.03	Make-whole call +10bps until 11/1/24 bullet	6911
STATE STREET CORP - CORP	857477BX0	11/4/2026	5.751	105,000.00	104,644.90	105,000.00	One time call: 11/4/25	6911
COMCAST - CORP	20030NDZ1	11/7/2025	5.250	100,000.00	99,552.54	99,981.10	Make-whole call +15bps until 11/7/25 bullet	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 30, 2023**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
FHLMC - AGENCY	3134GY2W1	8/25/2025	5.500	10,000,000.00	9,927,299.30	10,000,000.00	Quarterly call: starts 8/25/23	8177
LINDE INC CT - CORP	53522KAB9	12/5/2025	4.700	530,000.00	523,423.42	529,584.48	Make-whole call +10bps until 11/5/25 call anytime afterward	6911
FHLMC - AGENCY	3134GY6L1	6/18/2026	4.750	15,000,000.00	14,733,208.95	15,000,000.00	One time call: 6/20/24	8177
FHLMC - AGENCY	3134GY6M9	6/21/2027	4.800	15,000,000.00	14,679,386.70	15,000,000.00	One time call: 6/21/24	8177
FHLMC - AGENCY	3134GYA69	9/27/2024	5.000	10,000,000.00	9,949,335.60	10,000,000.00	One time call: 9/27/23	8177
IBRD - SUPRA	45906M3M1	12/27/2027	5.000	10,000,000.00	10,000,000.00	10,000,000.00	Annual call: starts 6/27/24	8177
CATERPILLAR FINL - CORP	14913R3B1	1/6/2026	4.800	175,000.00	173,083.36	174,966.98	Make-whole call: +10bps until 1/26/26 bullet	6911
PEPSICO INC - CORP	713448CY2	7/17/2025	3.500	300,000.00	290,673.89	293,680.16	Make-whole call +20bps until 4/17/25 call anytime afterward	6911
PNC FINANCIAL SERVICES - CORP	693475BL8	1/26/2027	4.758	45,000.00	43,750.02	45,000.00	Semi-annual call: starts 1/26/26	6911
MERCEDES BENZ AUTO - ABS	58770AAC7	11/15/2027	4.510	95,000.00	93,161.75	94,988.60	5% collateral call	6911
INTEL CORP-CORP	458140AS9	7/29/2025	3.700	375,000.00	362,985.10	369,234.30	Make-whole call +25bps until 4/29/25 call anytime afterward	6911
STATE STREET CORP - CORP	857477BZ5	1/26/2026	4.857	45,000.00	44,231.25	45,000.00	Callable on and after 1/26/25	6911
FNMA - AGENCY	3135GADZ1	1/26/2024	5.000	10,000,000.00	9,978,571.20	10,000,000.00	One time call: 7/26/23	8177
TOYOTA AUTO REC - ABS	891940AC2	9/15/2027	4.630	170,000.00	167,105.87	169,999.92	5% collateral call	6911
FNMA - AGENCY	3135GAEH0	7/30/2024	4.800	10,000,000.00	9,929,665.70	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYFD9	1/30/2025	4.770	10,000,000.00	9,887,022.80	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYDB5	10/30/2024	5.000	10,000,000.00	9,941,344.60	10,000,000.00	One time call: 10/30/24	8177
EXXON MOBIL - CORP	30231GAT9	3/1/2026	3.043	550,000.00	522,238.62	533,653.41	Make-whole call +20bps until 12/1/25 call anytime afterward	6911
FHLMC - AGENCY	3134GYGH9	2/6/2025	4.800	10,000,000.00	9,890,931.00	10,000,000.00	One time call: 2/6/24	8177
FNMA - AGENCY	3135G06V0	8/28/2025	4.125	4,400,000.00	4,295,672.44	4,357,644.66	Quarterly call: starts 11/28/22	8177
NATIONAL RURAL - CORP	63743HFH0	3/13/2026	4.450	60,000.00	58,615.87	59,966.27	Make-whole call +15bps until 2/13/26 call anytime afterward	6911
FHLB - AGENCY	3130AUUQ5	2/13/2025	5.020	10,000,000.00	9,908,383.60	10,000,000.00	One time call: 2/13/24	8177
PEPSICO INC - CORP	713448FQ6	2/13/2026	4.550	225,000.00	222,614.87	224,896.86	Make-whole call +10bps until 1/13/26 call anytime afterward	6911
HDMOT - ABS	41285JAD0	12/15/2027	5.050	120,000.00	118,461.88	119,987.92	10% collateral call	6911
FHLMC - AGENCY	3134GYHZ8	2/28/2028	5.100	10,000,000.00	9,870,296.60	10,000,000.00	One time call: 2/28/24	8177
COLGATE-PALMOLIVE - CORP	194162AQ6	3/2/2026	4.800	185,000.00	184,156.80	184,827.09	Make-whole call +5bps until 3/2/26 bullet	6911
FHMS - MBS	3137BNGT5	1/25/2026	2.745	300,000.00	283,435.59	282,515.63	1% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	300,000.00	280,408.23	278,976.56	1% collateral call	6911
FHMS - MBS	3137FJXQ7	8/25/2025	3.750	348,260.39	337,185.19	337,322.84	1% collateral call	6911
FHLB - AGENCY	3130AV2M3	3/16/2028	6.000	3,709,327.55	3,675,000.73	3,709,327.55	Quarterly call: starts 6/16/23	8177
FORDO - ABS	344928AD8	2/15/2028	4.650	185,000.00	181,546.48	184,980.70	10% collateral call	6911
FNMA - AGENCY	3135GAGF2	4/10/2024	5.000	10,000,000.00	9,969,454.30	10,000,000.00	One time call: 10/10/23	8177
DCENT 2023 A1 A MTGE - ABS	254683CY9	3/15/2028	4.310	225,000.00	219,034.51	224,986.95	Callable	6911
GMCAR - ABS	362583AD8	2/16/2028	4.470	120,000.00	117,325.32	119,996.70	10% collateral call	6911
FNMA - AGENCY	3135GAGN5	4/12/2024	5.000	10,000,000.00	9,969,041.00	10,000,000.00	One time call: 10/12/23	8177
FHMS - MBS	3137BSP72	8/25/2026	2.653	525,000.00	488,612.20	501,108.40	1% collateral call	6911
FHLB - AGENCY	3130AVR87	1/26/2024	5.125	10,000,000.00	9,987,176.20	10,000,000.00	One time call: 7/26/23	8177
FNMA - AGENCY	3135GAGV7	4/26/2024	5.125	10,000,000.00	9,973,613.10	10,000,000.00	One time call: 10/26/23	8177
FHLMC - AGENCY	3134GYS60	6/17/2024	5.200	10,000,000.00	9,961,398.40	10,000,000.00	Quarterly call: starts 8/17/23	8177
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	350,000.00	327,142.94	332,800.78	1% collateral call	6911
TAOT 2023 B A3 - MBS	891941AD8	2/15/2028	4.710	260,000.00	254,868.28	259,985.47	5% collateral call	6911
FHMS - MBS	3137BTUM1	11/25/2026	3.347	255,000.00	240,648.73	247,150.78	1% collateral call	6911
FHLMC - AGENCY	3134GYTE2	5/30/2028	5.200	10,000,000.00	9,842,332.70	10,000,000.00	One time call: 5/30/24	8177
HAROT - ABS	437927AC0	11/15/2027	4.930	185,000.00	182,553.36	184,970.03	10% collateral call	6911
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	9,714,944.00	9,983,530.56	One time call: 6/15/26	8177
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	9,714,944.00	9,943,533.33	One time call: 6/15/26	8177
IBRD - SUPRA	45906M4E8	6/26/2028	4.500	10,000,000.00	9,766,904.20	10,000,000.00	One time call: 6/26/26	8177
FNMA - AGENCY	3135GAHX2	6/28/2024	5.330	10,000,000.00	9,964,731.00	10,000,000.00	One time call: 12/28/23	8177
FHLMC - AGENCY	3134GYVD1	6/26/2026	5.500	10,000,000.00	9,902,387.40	10,000,000.00	Quarterly call: starts 6/26/24	8177
FNMA - AGENCY	3135GAJ69	7/10/2026	5.375	10,000,000.00	9,940,833.20	10,000,000.00	One time call: 1/10/24	8177
FCB - AGENCY	3133EPPV1	7/14/2028	5.430	10,000,000.00	9,839,606.90	10,000,000.00	Callable on and anytime after 7/14/25	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 30, 2023**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
ALLYA - ABS	02007WAC2	5/15/2028	5.460	165,000.00	164,656.67	164,971.87	10% collateral call	6911
FNMA - AGENCY	3135GAJA0	7/19/2024	5.400	10,000,000.00	9971772.500	10,000,000.00	One time call: 1/16/24	8177
FNMA - AGENCY	3135GAJH5	7/26/2024	5.600	10,000,000.00	9977823.700	10,000,000.00	One time call: 1/26/24	8177
FHLMC - AGENCY	3134GYXM9	7/26/2028	5.500	10,000,000.00	9824825.000	10,000,000.00	Annual call: starts 7/26/24	8177
FHLMC - AGENCY	3134GY97	7/26/2028	5.630	15,000,000.00	14772578.400	15,000,000.00	Annual call: starts 7/26/24	8177
FHLMC - AGENCY	3134GYX31	7/25/2025	5.500	10,000,000.00	9949605.400	10,000,000.00	One time call: 4/25/24	8177
WELLS FARGO & COMPANY - CORP	94988J6D4	8/7/2026	5.450	250,000.00	248,459.95	249,792.99	Make-whole call +15bps until 7/7/26 call anytime afterward	6911
FHLMC - AGENCY	3134GY9Y2	8/14/2028	6.000	10,000,000.00	9,882,802.20	10,000,000.00	Quarterly call: starts 2/14/24	8177
BANK OF AMERICA - CORP	06428CAA2	8/18/2026	5.526	350,000.00	348,356.87	350,000.00	Callable on and anytime after 7/17/26	6911
FITAT - ABS	31680EAD3	8/15/2028	5.530	510,000.00	508,575.72	509,968.38	10% collateral call	6911
FHLMC - AGENCY	3134GYZ96	8/28/2028	6.150	10,000,000.00	10,002,827.90	9,995,091.67	Monthly call: starts 11/28/23	8177
FHLMC - AGENCY	3134H1CF8	9/18/2028	5.000	10,000,000.00	9,879,062.80	9,892,085.06	Annual call: starts 9/18/24	8177
IBRD - SUPRA	45906M4H1	9/29/2028	5.750	10,000,000.00	9,987,513.89	9,987,513.89	Annual call: starts 9/29/24	8177
FHLMC - AGENCY	3134H1ER0	9/27/2028	5.875	8,000,000.00	8,009,858.48	8,000,000.00	Annual call: starts 9/27/24	8177
CITIBANK NA - CORP	17325FBA5	9/29/2025	5.864	255,000.00	255,265.20	255,000.00	Make-whole call +15bps until 8/29/25 call anytime afterward	6911
				968,400,221.42	921,826,193.99	967,766,436.19		

**CONTRA COSTA COUNTY
ALLSPRING GLOBAL INVESTMENTS
STRUCTURED SECURITIES
September 30, 2023**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET*</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMCAR 2022-2 A2A	03065WAB1	12/18/2025	174,397.52	173,616.07	174,384.32	10% collateral call
AMXCA 2021-1 A	02582JJR2	11/16/2026	800,000.00	758,116.80	749,656.25	cleanup call
APPLE INC	037833CU2	5/11/2024	700,000.00	695,771.65	684,145.00	Make-whole call +12.5bps until 3/11/24; Call anytime after
BANK OF NEW YORK MELLON CORP	06406HCV9	5/15/2024	700,000.00	698,225.11	686,420.00	Callable on and after 4/15/24
BLACKROCK INC	09247XAL5	3/18/2024	500,000.00	495,418.44	507,990.00	Make-whole call +15bps until 3/18/24 bullet
BMWLT 2023-1 A3	05593AAC3	11/25/2025	700,000.00	694,685.39	699,507.81	5% deal call
CITIBANK NA	17325FAS7	1/23/2024	600,000.00	600,010.08	600,924.00	Make-whole call +20bps until 12/23/23; Call anytime after
EXXON MOBIL CORP	30231GAC6	3/15/2024	579,000.00	573,527.27	570,523.44	Make-whole call +7bps until 12/15/23; Call anytime after
FORDL 2022-A A3	34528LAD7	5/15/2025	474,236.40	471,279.37	462,899.19	5% deal call
GMALT 2022-3 A2A	380130AB0	10/21/2024	120,202.33	119,974.54	120,193.42	10% collateral call
GMALT 2023-1 A2A	362541AB0	6/20/2025	325,330.96	324,875.49	325,304.38	10% deal call
HAROT 2023-1 A2	43815JAB9	10/21/2025	500,000.00	499,063.05	499,969.95	10% collateral call
HART 2022-C A2A	44933DAB7	11/17/2025	361,345.88	361,396.35	361,323.51	5% collateral call on 12/15/26
HART 2023-A A2A	448979AB0	12/15/2025	250,000.00	249,653.92	249,985.55	5% collateral call
HONEYWELL INTERNATIONAL INC	438516CH7	11/1/2024	750,000.00	760,044.37	749,872.50	Make-whole call +10bps until 11/1/24 bullet
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	459058HC0	8/6/2024	1,000,000.00	1,009,906.99	1,002,115.13	Floating: O/N SOFR +30bps
JDOT 2020-B A3	47787NAC3	11/15/2024	18,777.01	18,740.13	18,830.55	10% collateral call
JDOT 2022 A3	47787JAC2	9/15/2026	500,000.00	484,591.01	481,113.28	10% collateral call
JPMORGAN CHASE & CO	46625HKC3	1/23/2025	700,000.00	679,860.33	681,898.00	Callable on and after 10/23/24
MBALT 2021-B A4	58769KAE4	3/15/2027	285,000.00	278,618.93	273,633.40	5% deal call
MBART 2022-1 A3	58768PAC8	8/16/2027	400,000.00	398,280.50	399,015.63	5% collateral call
MBART 2023-1 A2	58770AAB9	2/15/2024	83,121.95	83,008.90	83,119.09	5% collateral call
MORGAN STANLEY	61761JVL0	10/23/2024	700,000.00	695,357.27	688,513.00	Make-whole call +25bps until 10/23/24; bullet
NALT 2021-A A3	65480DAC7	8/15/2024	46,808.85	46,707.43	46,088.43	10% collateral call
NAROT 2022-B A2	65480JAB6	8/16/2025	132,926.81	132,520.07	131,898.71	5% collateral call
NAROT 2022-B A3	65480JAC4	5/17/2027	400,000.00	393,194.77	393,156.25	5% collateral call
NAROT 2022-B A3	65480JAC4	5/17/2027	75,000.00	73,724.02	73,666.99	5% collateral call
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	637432MV4	11/15/2023	700,000.00	707,167.27	690,585.00	Make-whole call +15bps until 8/15/23; Call anytime after
STATE STREET CORP	857477BC6	12/3/2024	700,000.00	705,336.25	694,470.00	Callable on and after 10/3/23
TAOT 2022-A A3	89239KAC5	6/15/2026	496,675.69	480,277.42	474,693.90	5% collateral call
TAOT 2023-B A2A	891941AB2	4/15/2026	235,000.00	234,616.61	234,994.57	5% collateral call
TRUIST BANK	86787EBC0	4/1/2024	600,000.00	600,583.92	600,356.40	Make-whole call +15bps until 3/1/24; Call anytime after
UNITEDHEALTH GROUP INC	91324PEM0	10/15/2024	700,000.00	713,013.65	699,692.00	Make-whole call +10bps until 10/15/24 bullet
VWALT 2022-A A2	92868AAB1	10/21/2024	184,196.38	183,680.22	184,182.04	10% deal call
VWALT 2022-A A3	92868AAC9	7/21/2025	350,000.00	345,103.43	342,083.98	10% deal call
VZMT 2022-2 A	92348KAH6	7/20/2028	800,000.00	756,901.68	756,968.75	One time call: 2/20/23
WELLS FARGO BANK NA	94988J6B8	8/1/2025	300,000.00	301,417.48	299,784.00	Make-whole call +12.5bps until 7/1/25; Call anytime after
WOART 2020-B A3	98163WAC0	5/15/2025	94,427.86	93,807.16	92,465.53	10% collateral call
WOLS 2022-A A3	98163NAC0	2/18/2025	500,000.00	494,843.33	489,082.03	5% deal call
			17,536,447.63	17,386,916.67	17,275,505.98	

*Based Market Value + Accrued Interest



PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars¹

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	\$ 5,150	\$ 10,250	\$ 6,950	\$ 4,300	\$ 6,200	\$ 9,800	\$ -	\$ 9,650	\$ 15,550	\$ 25,650	\$ 4,700	\$ 300	\$ 200	\$ 98,700	63.48%
AGENCY ²	\$ 4,938	\$ 4,550	\$ 5,450	\$ 850	\$ 1,700	\$ 4,800	\$ 2,100	\$ 300	\$ 2,388	\$ 3,800	\$ 2,350	\$ 450		\$ 33,676	21.66%
CDs + BNs	\$ 2,350	\$ 1,950	\$ 1,950	\$ 200	\$ 900	\$ 1,550	\$ 800	\$ 400	\$ 800	\$ 100				\$ 11,000	7.07%
CP	\$ 1,150	\$ 1,150	\$ 1,300	\$ 450	\$ 550	\$ 1,275	\$ 450	\$ 100						\$ 6,425	4.13%
TDs	\$ 1,037	\$ 980	\$ 903	\$ 975	\$ 309	\$ 1,040								\$ 5,243	3.37%
CORP BND				\$ 10	\$ 25		\$ 20	\$ 54		\$ 123	\$ 104	\$ 75	\$ 25	\$ 436	0.28%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 14,625	\$ 18,880	\$ 16,553	\$ 6,785	\$ 9,684	\$ 18,465	\$ 3,370	\$ 10,504	\$ 18,738	\$ 29,673	\$ 7,154	\$ 825	\$ 225	\$ 155,480	100.00%
Percent	9.41%	12.14%	10.65%	4.36%	6.23%	11.88%	2.17%	6.76%	12.05%	19.08%	4.60%	0.53%	0.14%		
Cumulative %	9.41%	21.55%	32.20%	36.56%	42.79%	54.66%	56.83%	63.59%	75.64%	94.72%	99.32%	99.86%	100.00%		

¹ Figures are rounded to the nearest million. Percentages may be off due to rounding. Totals do not include PMIA and General Fund loans.

² SBA Floating Rate Securities are represented at coupon change date. Mortgages are represented at current book value.



State of California
Pooled Money Investment Account
Market Valuation
9/30/2023

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 22,254,070,554.26	\$ 22,573,811,770.05	\$ 22,564,630,000.00	NA
Notes	\$ 75,736,882,320.52	\$ 75,726,070,719.47	\$ 73,914,693,500.00	\$ 356,275,509.00
Federal Agency:				
SBA	\$ 289,931,607.50	\$ 289,931,607.50	\$ 289,283,255.27	\$ 1,343,664.44
MBS-REMICs	\$ 2,444,395.28	\$ 2,444,395.28	\$ 2,377,611.11	\$ 10,790.37
Debentures	\$ 8,932,358,628.46	\$ 8,931,933,628.45	\$ 8,757,401,100.00	\$ 56,448,847.70
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 800,000,000.00	\$ 778,527,500.00	\$ 6,377,986.50
Discount Notes	\$ 19,299,127,548.54	\$ 19,592,303,562.55	\$ 19,597,035,000.00	NA
Supranational Debentures	\$ 3,069,440,886.57	\$ 3,069,197,136.57	\$ 3,000,342,800.00	\$ 21,753,731.10
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,998,636.29	\$ 3,441,666.67
CDs and YCDs	\$ 10,900,000,000.00	\$ 10,900,000,000.00	\$ 10,895,339,264.35	\$ 125,772,666.67
Commercial Paper	\$ 6,278,680,305.56	\$ 6,336,423,069.39	\$ 6,333,243,472.32	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 438,461,769.11	\$ 438,392,491.33	\$ 413,769,970.00	\$ 2,753,541.98
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,243,000,000.00	\$ 5,243,000,000.00	\$ 5,243,000,000.00	NA
PMIA & GF Loans	\$ 380,513,000.00	\$ 380,513,000.00	\$ 380,513,000.00	NA
TOTAL	\$ 153,724,911,015.80	\$ 154,384,021,380.59	\$ 152,270,155,109.34	\$ 574,178,404.43

Fair Value Including Accrued Interest

\$ 152,844,333,513.77

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.986307739).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,726,154.79 or \$20,000,000.00 x 0.986307739.

*All investments are in U.S. dollars according to State of California.



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

The Treasury Investment Division has received a number of inquiries concerning our various portfolio holdings. Questions involving structured notes, derivative products*, and asset-backed securities are the most notable.

In an effort to clarify the information provided in our monthly statements, we would like to share with you our investment positions in structured notes and asset-backed securities.

Following are the State of California Treasurer's holdings in each category as of September 30, 2023

* *The Pooled Money Investment Account Portfolio has not invested in, nor will it invest in, Derivative Products as defined in FASB 133.*

1. Structured Notes

Structured notes are debt securities (other than asset-backed securities) whose cash flow characteristics (coupon rate, redemption amount, or stated maturity) depend upon one or more indices and/or that have embedded forwards or options. They are issued by corporations and by government-sponsored enterprises such as the Federal National Mortgage Association and the Federal Home Loan Bank System or an international agency such as the World Bank.

Securities Accountability

Structured Notes

	Amount
a. Callable Agency	\$1,250.000 million
b. LIBOR Agency Floater	\$0.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$0.000 million
e. 2 year CMT Corporate Floater	\$0.000 million
f. 3 month T-Bill Agency Floater	\$0.000 million
g. 3 month T-Bill Corporate Floater	\$0.000 million

U.S. \$1,250.000 million As of: 09/30/23

2. Asset-Backed Securities

Asset-backed securities entitle the purchaser to receive a share of the cash flows from a pool of assets such as principal and interest repayments from a pool of mortgages (such as CMOs), small business loans, or credit card receivables (such as ABCP).

Asset-Backed Securities

	Amount
a. Small Business Administration Pools	\$289.932 million
b. Agency MBS-REMIC'S	<u>\$2.444 million</u>
(Medium term sub-total)	\$292.376 million
c. Commercial Paper (Short term sub-total)	\$1,864.659 million

U.S. \$2,157.035 million As of: 09/30/23

Total Portfolio As of: 09/30/23 \$156,422,076,759.11

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:
0.99%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:
1.19% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio:
2.18%

****ABCP purchased by the Pooled Money Investment Account (PMIA) does not include Structured Investment Vehicles (SIVs) nor do any of the approved ABCP programs include SIVs as underlying assets.***