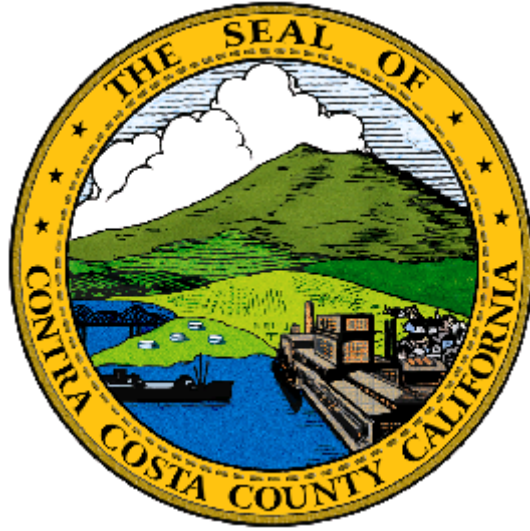




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF MARCH 31, 2024

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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 3/31/24, the fair value of the Treasurer's investment portfolio was 99.25% of the cost. More than 77 percent of the portfolio or over \$5.2 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	\$6,858,802,544.09
Cost	\$6,821,683,793.38
Market Value ⁱ	\$6,770,492,515.27
Weighted Yield to Maturity	4.64%
Weighted Average Days to Maturity	265 days
Weighted Duration	0.67 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

March 31, 2024

<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)	\$1,132,750,000.00	\$1,119,455,303.15	\$1,119,340,025.95	16.41%
2. U.S. Agencies				
Federal Home Loan Banks	1,320,273,000.00	1,312,692,598.26	1,301,322,938.83	19.24%
Federal National Mortgage Association	328,985,000.00	327,732,715.03	321,575,546.43	4.80%
Federal Farm Credit Banks	598,970,000.00	597,883,359.79	587,964,433.93	8.76%
Federal Home Loan Mortgage Corporation	583,000,000.00	581,811,891.73	576,603,064.00	8.53%
Subtotal	2,831,228,000.00	2,820,120,564.81	2,787,465,983.19	41.34%
3. Supranationals - International Government	548,000,000.00	546,565,124.46	536,528,718.76	8.01%
4. Money Market Instruments				
Commercial Paper	1,127,350,000.00	1,118,221,112.51	1,117,780,936.98	16.39%
Negotiable Certificates of Deposit	230,000,000.00	230,000,000.00	230,021,515.00	3.37%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	1,357,353,404.12	1,348,224,516.63	1,347,805,856.10	19.76%
5. Corporate Notes	186,445,000.00	185,346,083.83	177,260,342.93	2.72%
TOTAL (Section A.)¹	6,055,776,404.12	6,019,711,592.88	5,968,400,926.93	88.24%
B. Investments Managed by Outside Contractors				
1. PFM	79,657,154.59	79,277,039.24	78,778,160.61	1.16%
2. Local Agency Investment Fund (LAIF)	224,040,809.34	224,040,809.34	224,040,809.34	3.28%
3. Allspring Global Investments	44,537,553.04	43,863,728.92	44,481,995.39 ²	0.64%
4. CAMP	307,487,278.91	307,487,278.91	307,487,278.91	4.51%
5. CalTRUST (Liquidity Fund)	30,000,000.00	30,000,000.00	30,000,000.00	0.44%
6. US Bank (Federated Tax Free Cash Fund)	13,907,375.75	13,907,375.75	13,907,375.75	0.20%
7. Other				
a. EBRCS Bond ⁵	863,700.20	863,700.20	863,700.20	0.01%
TOTAL (Section B.)	700,493,871.83	699,439,932.36	699,559,320.20	10.25%
C. Cash	102,532,268.14	102,532,268.14	102,532,268.14	1.50%
³GRAND TOTAL (FOR A , B, & C)	\$6,858,802,544.09	\$6,821,683,793.38	\$6,770,492,515.27	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

March 31, 2024

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	6,066,600,513.83	6,075,973,593.05
Net Earnings (\$)°	205,483,108.04	69,852,656.62
Earned Income Yield	4.45%	4.50%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	1,132,750,000.00	1,119,340,025.95	5.42	82	16.53%
Agencies	2,831,228,000.00	2,787,465,983.19	4.34	389	41.17%
Commercial Paper	1,127,350,000.00	1,117,780,936.98	5.44	55	16.51%
NCD/YCD	230,000,000.00	230,021,515.00	5.54	119	3.40%
Corporate Notes	186,445,000.00	177,260,342.93	2.06	628	2.62%
Time Deposit	3,404.12	3,404.12	0.08	53	0.00%
Supranationals	548,000,000.00	536,528,718.76	3.82	626	7.92%
PFM	79,657,154.59	78,778,160.61	4.14	770	1.16%
LAIF	224,040,809.34	224,040,809.34	4.12	1 ⁴	3.31%
CAMP	307,487,278.91	307,487,278.91	5.48	0 ⁵	4.54%
CalTRUST (Liquidity)	30,000,000.00	30,000,000.00	5.40	0	0.44%
Allspring Global Investments	44,537,553.04	44,481,995.39	5.21	360	0.66%
US Bank (Federated Tax Free)	13,907,375.75	13,907,375.75	3.49	0	0.21%
Misc. ¹	863,700.20	863,700.20	N/A	N/A	0.01%
Cash	102,532,268.14	102,532,268.14	1.65	0 ²	1.51%
Total Fund³	6,858,802,544.09	6,770,492,515.27	4.64	265	100.00%

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 CCCCD Retirement Board of Authority.

4. PMIA Quarter to Date yield.

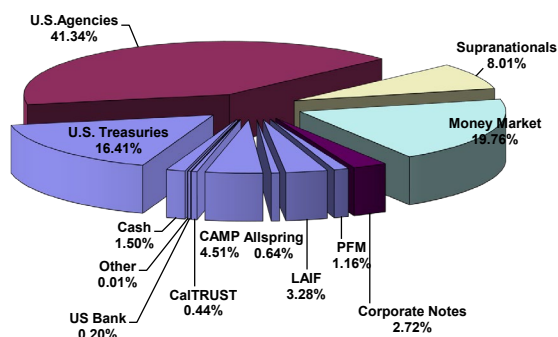
5. Distribution Yield as of 3/31/24.

6. The sum of the investment interest earnings from the following portfolios: investment pool managed by Treasury Staff, PFM, CAMP, LAIF, CalTRUST, Allspring, and US Bank.

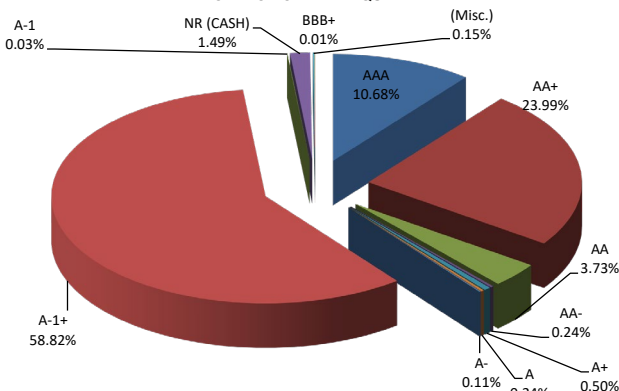
CONTRA COSTA COUNTY INVESTMENT POOL AT A GLANCE

March 31, 2024

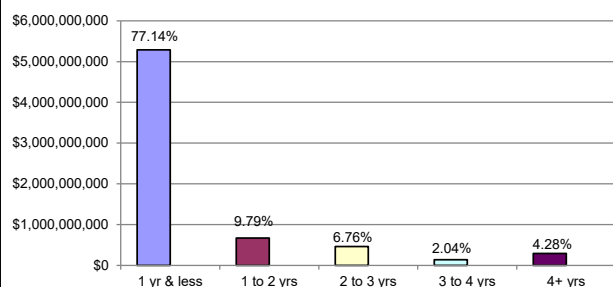
**PORTFOLIO BREAKDOWN
BY INVESTMENT**



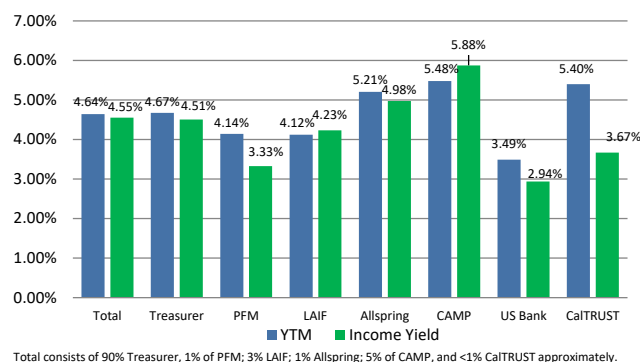
PORTFOLIO CREDIT QUALITY



MATURITY DISTRIBUTION

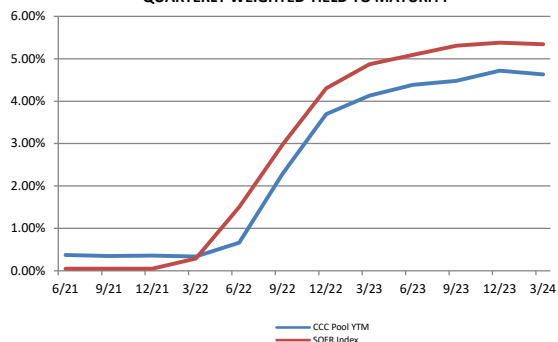


YTM AND INCOME YIELD

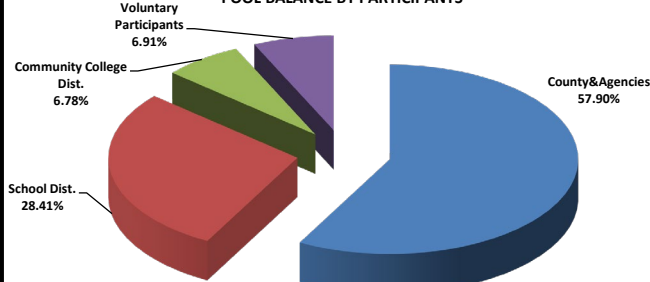


Total consists of 90% Treasurer, 1% of PFM; 3% LAIF; 1% Allspring; 5% of CAMP, and <1% CalTRUST approximately.

QUARTERLY WEIGHTED YIELD TO MATURITY



POOL BALANCE BY PARTICIPANTS



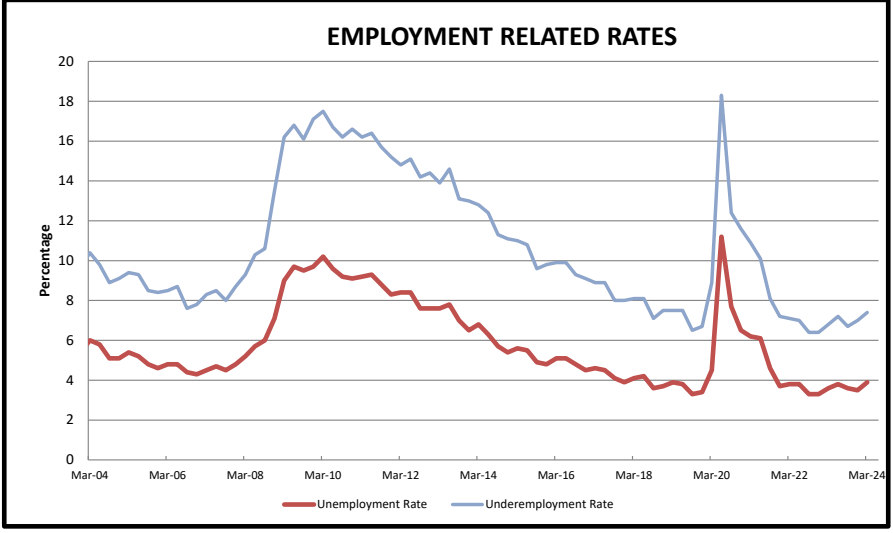
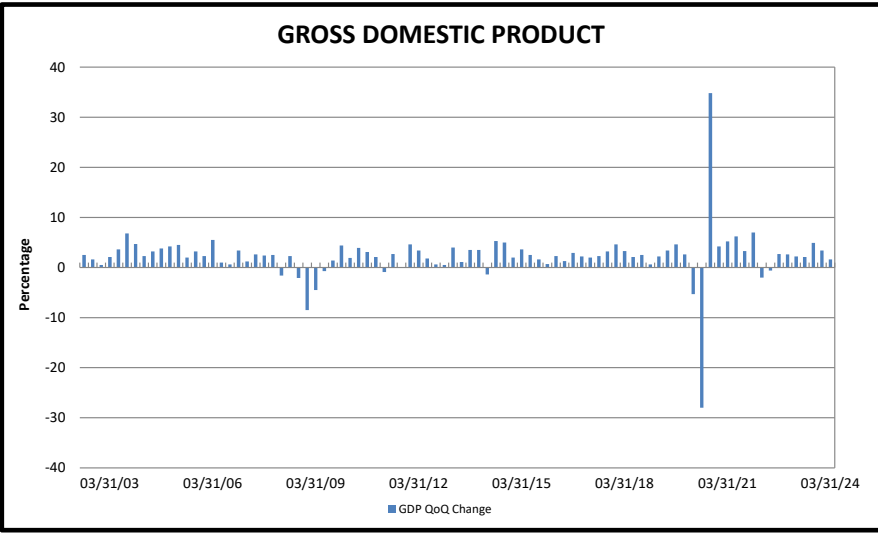
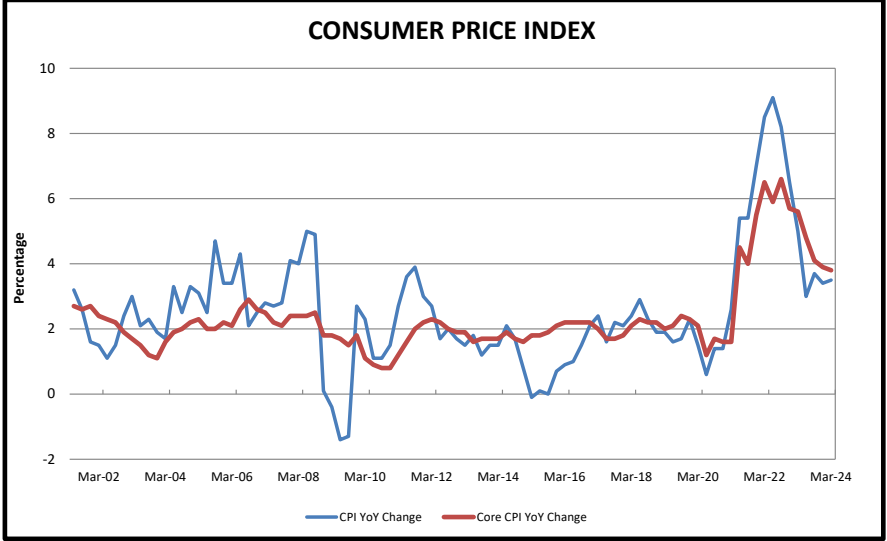
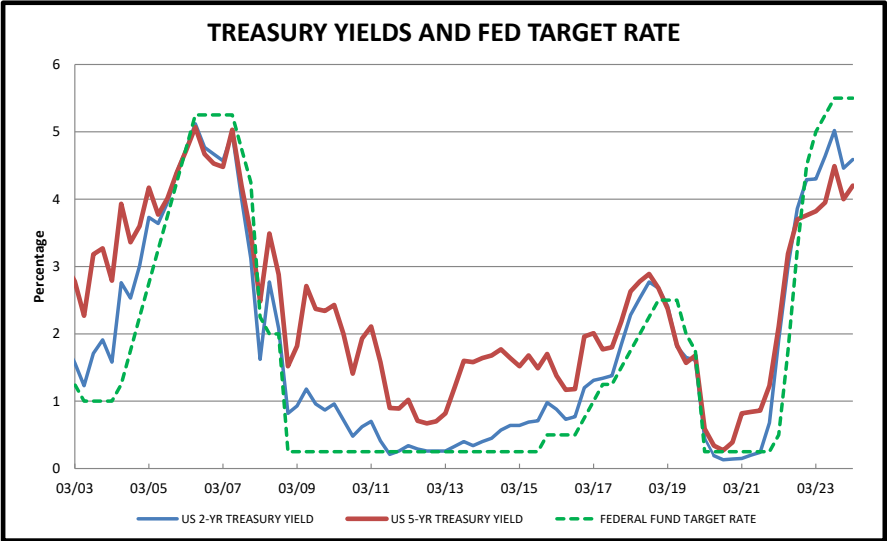
Source: 1049 report from the Workday system. Data is unaudited and for information only.

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 rates, 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 77% of the portfolio will mature in less than a year with a weighted average maturity of 265 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2024



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
March 31, 2024

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	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	53	05/24/2024
Subtotal and Average			3,404.12		3,404.12	3,404.12	3,404.12			0.081	53	
Negotiable CDs												
89115DBN5	91245	TORONTO DOM NY - YCD		02/28/2024	40,000,000.00	39,998,960.00	40,000,000.00	5.380	A-1+	5.455	57	05/28/2024
89115DD60	91273	TORONTO DOM NY - YCD		03/14/2024	40,000,000.00	39,999,280.00	40,000,000.00	5.410	A-1+	5.485	72	06/12/2024
78015JBB2	90993	RBC NY - YCD		09/28/2023	35,000,000.00	35,023,555.00	35,000,000.00	5.850	A-1+	5.931	81	06/21/2024
89115DFA9	91296	TORONTO DOM NY - YCD		03/25/2024	35,000,000.00	34,999,720.00	35,000,000.00	5.440	A-1+	5.516	115	07/25/2024
78015JLB1	91302	RBC NY - YCD		03/27/2024	40,000,000.00	40,000,000.00	40,000,000.00	5.380	A-1+	5.455	175	09/23/2024
78015JLK1	91303	RBC NY - YCD		03/27/2024	40,000,000.00	40,000,000.00	40,000,000.00	5.360	A-1+	5.434	207	10/25/2024
Subtotal and Average			143,064,516.13		230,000,000.00	230,021,515.00	230,000,000.00			5.538	119	
Corporate Notes												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,890,720.00	9,998,595.46	0.500	A+	0.566	78	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,393,905.00	5,499,826.32	2.100	A	2.106	206	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,413,195.00	4,499,857.90	2.100	A	2.106	206	10/24/2024
57629WCG3	90545	MASS MUTUAL GLOBAL - CORP		01/13/2023	12,000,000.00	11,765,412.00	11,854,415.60	2.950	AA+	4.600	285	01/11/2025
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,512,800.00	9,983,230.91	1.100	AA+	1.240	448	06/23/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	9,288,030.00	9,960,114.57	0.850	AA+	1.079	654	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	9,178,120.00	9,997,854.89	1.150	AA+	1.160	799	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	9,185,250.00	9,989,649.42	1.875	AA-	1.941	1,015	01/11/2027
66815L2K4	90393	NORTHWESTERN MUTUAL - CORP		10/17/2022	10,000,000.00	9,784,400.00	9,747,470.81	4.350	AA+	5.186	1,262	09/15/2027
Subtotal and Average			81,519,008.70		82,000,000.00	78,411,832.00	81,531,015.88			2.280	584	
Commercial Paper Disc. -Amortizing												
59515MD10	91099	MICROSOFT - CP		11/29/2023	35,000,000.00	34,979,420.00	35,000,000.00	5.330	A-1+	5.505	0	04/01/2024
59157TD26	91162	METLIFE ST FDG - CP		12/21/2023	25,000,000.00	24,981,500.00	24,996,319.44	5.300	A-1+	5.456	1	04/02/2024
59157TD34	91124	METLIFE ST FDG - CP		12/08/2023	40,000,000.00	39,964,480.00	39,988,177.78	5.320	A-1+	5.489	2	04/03/2024
50000DD52	91254	KOCH INDUSTRIES - CP		02/29/2024	40,000,000.00	39,952,800.00	39,976,311.11	5.330	A-1+	5.433	4	04/05/2024
47816FDA6	91084	JOHNSON & JOHNSON - CP		11/16/2023	26,450,000.00	26,399,559.85	26,414,854.56	5.315	A-1+	5.508	9	04/10/2024
59157TDF7	91145	METLIFE ST FDG - CP		12/14/2023	28,000,000.00	27,925,128.00	27,942,180.00	5.310	A-1+	5.483	14	04/15/2024
59157TDF7	91150	METLIFE ST FDG - CP		12/15/2023	40,000,000.00	39,893,040.00	39,917,400.00	5.310	A-1+	5.482	14	04/15/2024
59515MDF9	91137	MICROSOFT - CP		12/12/2023	40,000,000.00	39,894,280.00	39,916,933.33	5.340	A-1+	5.516	14	04/15/2024
50000DDH6	91266	KOCH INDUSTRIES - CP		03/12/2024	37,725,000.00	37,635,633.67	37,635,633.67	5.330	A-1+	5.433	16	04/17/2024
59515MDJ1	91157	MICROSOFT - CP		12/20/2023	40,000,000.00	39,876,960.00	39,899,888.89	5.300	A-1+	5.470	17	04/18/2024
89116EDR1	91207	TORONTO DOM - CP		01/29/2024	40,000,000.00	39,835,480.00	39,858,666.67	5.300	A-1+	5.445	24	04/25/2024

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Portfolio CCIP
AC
PM (PRF_PM2) 7.3.11

Report Ver. 7.3.11

Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2024

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												
59157TDV2	91141	METLIFE ST FDG - CP		12/13/2023	40,000,000.00	39,810,880.00	39,834,177.78	5.330	A-1+	5.517	28	04/29/2024
59157TEA7	91175	METLIFE ST FDG - CP		01/04/2024	40,000,000.00	39,774,233.33	39,774,233.33	5.210	A-1+	5.381	39	05/10/2024
47816FEE7	91185	JOHNSON & JOHNSON - CP		01/11/2024	40,000,000.00	39,723,440.00	39,749,644.44	5.240	A-1+	5.410	43	05/14/2024
47816FEH0	91195	JOHNSON & JOHNSON - CP		01/18/2024	40,000,000.00	39,705,760.00	39,735,244.44	5.180	A-1+	5.344	46	05/17/2024
50000DEL6	91271	KOCH INDUSTRIES - CP		03/14/2024	40,000,000.00	39,709,811.11	39,709,811.11	5.330	A-1+	5.458	49	05/20/2024
47816FEM9	91208	JOHNSON & JOHNSON - CP		01/29/2024	40,000,000.00	39,682,120.00	39,711,666.67	5.190	A-1+	5.349	50	05/21/2024
59515MEQ4	91272	MICROSOFT - CP		03/14/2024	30,000,000.00	29,766,800.00	29,766,800.00	5.280	A-1+	5.410	53	05/24/2024
89233GEV4	91221	TOYOTA MCC - CP		02/13/2024	40,000,000.00	39,633,480.00	39,659,088.89	5.290	A-1+	5.448	58	05/29/2024
59515MF75	91237	MICROSOFT - CP		02/23/2024	25,175,000.00	24,912,525.45	24,929,019.27	5.250	A-1+	5.406	67	06/07/2024
59515MFA8	91231	MICROSOFT - CP		02/20/2024	45,000,000.00	44,511,120.00	44,541,500.00	5.240	A-1+	5.400	70	06/10/2024
59515MFB6	91252	MICROSOFT - CP		02/29/2024	40,000,000.00	39,559,600.00	39,584,255.56	5.270	A-1+	5.425	71	06/11/2024
59515MFT7	91253	MICROSOFT - CP		02/29/2024	40,000,000.00	39,466,080.00	39,492,500.00	5.250	A-1+	5.417	87	06/27/2024
47816FGA3	91263	JOHNSON & JOHNSON - CP		03/06/2024	30,000,000.00	29,565,000.00	29,565,000.00	5.220	A-1+	5.391	100	07/10/2024
59157TGR8	91277	METLIFE ST FDG - CP		03/15/2024	40,000,000.00	39,334,277.78	39,334,277.78	5.210	A-1+	5.385	115	07/25/2024
59157TGV9	91292	METLIFE ST FDG - CP		03/20/2024	40,000,000.00	39,307,155.56	39,307,155.56	5.240	A-1+	5.416	119	07/29/2024
89233GGW0	91294	TOYOTA MCC - CP		03/25/2024	50,000,000.00	49,121,666.67	49,121,666.67	5.270	A-1+	5.444	120	07/30/2024
89233GGX8	91295	TOYOTA MCC - CP		03/25/2024	50,000,000.00	49,116,027.78	49,116,027.78	5.260	A-1+	5.435	121	07/31/2024
89233GH90	91305	TOYOTA MCC - CP		03/28/2024	25,000,000.00	24,526,944.45	24,526,944.45	5.240	A-1+	5.418	130	08/09/2024
47816FHF1	91276	JOHNSON & JOHNSON - CP		03/14/2024	40,000,000.00	39,215,733.33	39,215,733.33	5.190	A-1+	5.382	136	08/15/2024
Subtotal and Average			1,091,809,065.25		1,127,350,000.00	1,117,780,936.98	1,118,221,112.51			5.435	55	
Federal Agency Coupon Securities												
3130AWSB7	90901	FHLB - AGENCY		08/01/2023	35,000,000.00	35,010,780.00	35,000,000.00	5.470	AA+	5.470	70	06/10/2024
3133ENYX2	90215	FFCB - AGENCY		06/17/2022	10,000,000.00	9,957,000.00	9,995,345.00	3.250	AA+	3.480	77	06/17/2024
3133ENYX2	90216	FFCB - AGENCY		06/17/2022	10,000,000.00	9,957,000.00	9,999,533.44	3.250	AA+	3.273	77	06/17/2024
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,621,320.00	19,996,307.85	1.625	AA+	1.661	197	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,810,660.00	9,998,153.92	1.625	AA+	1.661	197	10/15/2024
3133ENS43	90391	FFCB - AGENCY		10/17/2022	10,000,000.00	9,956,160.00	9,997,686.11	4.375	AA+	4.420	199	10/17/2024
3130AXWB0	91092	FHLB - AGENCY		11/22/2023	25,000,000.00	25,013,275.00	25,000,000.00	5.250	AA+	5.250	235	11/22/2024
3133EN4N7	90512	FFCB - AGENCY		12/20/2022	10,000,000.00	9,936,690.00	9,990,791.11	4.250	AA+	4.385	263	12/20/2024
3133EN4N7	90513	FFCB - AGENCY		12/20/2022	10,000,000.00	9,936,690.00	9,990,798.31	4.250	AA+	4.385	263	12/20/2024
3133EN4N7	90514	FFCB - AGENCY		12/20/2022	10,000,000.00	9,936,690.00	9,995,539.44	4.250	AA+	4.315	263	12/20/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,703,660.00	9,998,092.34	1.000	AA+	1.027	263	12/20/2024
3133ENZ37	90431	FFCB - AGENCY		11/10/2022	10,000,000.00	9,976,540.00	9,999,391.92	4.875	AA+	4.887	284	01/10/2025
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,704,900.00	9,996,079.63	1.320	AA+	1.370	295	01/21/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,716,880.00	9,994,102.60	1.750	AA+	1.820	319	02/14/2025

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Federal Agency Coupon Securities												
3133EPBH7	90592	FFCB - AGENCY		02/23/2023	10,000,000.00	9,971,000.00	9,995,792.76	4.750	AA+	4.800	326	02/21/2025
3133EPFL4	90692	FFCB - AGENCY		04/10/2023	10,000,000.00	9,905,640.00	9,999,754.35	4.000	AA+	4.004	343	03/10/2025
3133EPER2	90665	FFCB - AGENCY		03/28/2023	10,000,000.00	9,914,250.00	9,971,489.58	4.000	AA+	4.303	361	03/28/2025
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,766,680.00	10,000,000.00	2.750	AA+	2.750	389	04/25/2025
3130AWER7	90840	FHLB - AGENCY		06/12/2023	10,000,000.00	9,962,150.00	9,995,476.19	4.625	AA+	4.666	431	06/06/2025
3133EN4B3	90506	FFCB - AGENCY		12/13/2022	10,000,000.00	9,929,900.00	9,996,160.00	4.250	AA+	4.284	438	06/13/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,967,000.00	19,989,960.85	0.500	AA+	0.542	442	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,496,060.00	9,999,386.30	0.700	AA+	0.705	455	06/30/2025
3133EPQN8	90891	FFCB - AGENCY		07/21/2023	10,000,000.00	9,974,570.00	9,992,819.44	4.750	AA+	4.808	476	07/21/2025
3133EPRS6	90898	FFCB - AGENCY		07/28/2023	10,000,000.00	9,993,280.00	9,986,292.88	4.875	AA+	4.985	483	07/28/2025
3133EPKA2	90789	FFCB - AGENCY		05/18/2023	10,000,000.00	9,892,090.00	9,998,993.73	4.000	AA+	4.010	504	08/18/2025
3133ENP95	90344	FFCB - AGENCY		09/30/2022	10,000,000.00	9,912,040.00	9,968,807.87	4.250	AA+	4.475	547	09/30/2025
3133EPYK5	91031	FFCB - AGENCY		10/10/2023	10,000,000.00	10,043,690.00	9,996,187.50	5.125	AA+	5.152	557	10/10/2025
3133EPYK5	91046	FFCB - AGENCY		10/18/2023	10,000,000.00	10,055,078.89	9,994,109.27	5.125	AA+	5.245	557	10/10/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,347,280.00	9,988,512.09	0.500	AA+	0.573	585	11/07/2025
3133EPL37	91126	FFCB - AGENCY		12/08/2023	10,000,000.00	9,972,240.00	10,000,000.00	4.625	AA+	4.625	616	12/08/2025
3133EPL37	91132	FFCB - AGENCY		12/11/2023	10,000,000.00	9,976,094.17	9,984,382.76	4.625	AA+	4.747	616	12/08/2025
3133EPAQ8	90587	FFCB - AGENCY		02/13/2023	10,000,000.00	9,896,760.00	9,978,222.22	4.125	AA+	4.250	683	02/13/2026
3133EPCR4	90627	FFCB - AGENCY		03/09/2023	10,000,000.00	10,005,510.00	9,997,498.83	4.750	AA+	4.764	707	03/09/2026
3133EP5K7	91269	FFCB - AGENCY		03/13/2024	10,000,000.00	9,960,850.00	9,981,572.50	4.500	AA+	4.600	711	03/13/2026
3133EPPR0	90879	FFCB - AGENCY		07/12/2023	10,000,000.00	9,985,010.00	9,983,545.85	4.625	AA+	4.715	739	04/10/2026
3133EPFT7	90724	FFCB - AGENCY		04/13/2023	10,000,000.00	9,817,680.00	9,979,666.67	3.750	AA+	3.857	742	04/13/2026
3133EPKX2	90803	FFCB - AGENCY		05/26/2023	10,000,000.00	9,866,800.00	9,982,347.22	4.000	AA+	4.088	785	05/26/2026
3133EPPE9	90875	FFCB - AGENCY		07/06/2023	10,000,000.00	9,937,930.00	9,958,721.76	4.375	AA+	4.572	826	07/06/2026
3133EPVP7	90963	FFCB - AGENCY		09/11/2023	10,000,000.00	10,016,410.00	9,991,404.23	4.750	AA+	4.793	828	07/08/2026
3133EPSW6	90914	FFCB - AGENCY		08/14/2023	10,000,000.00	9,993,710.00	9,988,784.63	4.500	AA+	4.551	865	08/14/2026
3133EPSW6	90915	FFCB - AGENCY		08/14/2023	10,000,000.00	9,993,710.00	9,959,877.41	4.500	AA+	4.683	865	08/14/2026
3133EPSW6	90918	FFCB - AGENCY		08/15/2023	10,000,000.00	9,993,710.00	9,947,823.91	4.500	AA+	4.739	865	08/14/2026
3133EPQ73	91163	FFCB - AGENCY		12/22/2023	10,000,000.00	9,907,940.00	9,979,716.92	4.125	AA+	4.205	995	12/22/2026
3135GAL90	91178	FNMA - AGENCY		01/08/2024	10,000,000.00	9,958,450.00	10,000,000.00	5.000	AA+	5.000	1,012	01/08/2027
3133EP2T1	91220	FFCB - AGENCY		02/12/2024	10,000,000.00	9,906,420.00	9,984,248.61	4.125	AA+	4.184	1,047	02/12/2027
3133EP6K6	91298	FFCB - AGENCY		03/26/2024	10,000,000.00	10,000,000.00	9,992,733.80	4.500	AA+	4.526	1,089	03/26/2027
3133EPEE1	90666	FFCB - AGENCY		03/29/2023	10,000,000.00	9,868,920.00	9,994,243.18	4.000	AA+	4.021	1,092	03/29/2027
3133EPGT6	90761	FFCB - AGENCY		04/26/2023	10,000,000.00	9,830,640.00	9,967,617.36	3.875	AA+	3.990	1,120	04/26/2027
3133ENS50	90386	FFCB - AGENCY		10/14/2022	10,000,000.00	9,891,220.00	10,000,000.00	4.125	AA+	4.125	1,291	10/14/2027
3133EPC60	91079	FFCB - AGENCY		11/15/2023	10,000,000.00	10,054,620.00	9,968,939.44	4.625	AA+	4.720	1,323	11/15/2027

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Federal Agency Coupon Securities												
3133EP5S0	91290	FFCB - AGENCY		03/20/2024	10,000,000.00	9,954,050.00	9,974,496.32	4.250	AA+	4.321	1,449	03/20/2028
3133EPFU4	90718	FFCB - AGENCY		04/12/2023	10,000,000.00	9,685,410.00	9,987,827.72	3.500	AA+	3.533	1,472	04/12/2028
3133EPJE6	90904	FFCB - AGENCY		08/02/2023	8,970,000.00	8,686,189.20	8,670,954.20	3.500	AA+	4.361	1,591	08/09/2028
3133EPWK7	90982	FFCB - AGENCY		09/22/2023	10,000,000.00	10,079,810.00	9,934,844.00	4.500	AA+	4.665	1,635	09/22/2028
3133EPA47	91065	FFCB - AGENCY		11/01/2023	10,000,000.00	10,243,500.00	9,975,433.33	4.875	AA+	4.936	1,675	11/01/2028
3133EPW84	91193	FFCB - AGENCY		01/18/2024	10,000,000.00	9,826,790.00	9,917,775.61	3.875	AA+	4.066	1,753	01/18/2029
3133EP5J0	91299	FFCB - AGENCY		03/26/2024	10,000,000.00	9,942,911.67	9,946,835.96	4.125	AA+	4.281	1,806	03/12/2029
Subtotal and Average			601,779,713.82		628,970,000.00	622,622,238.93	627,855,078.92			3.973	652	
Federal Agency Disc. -Amortizing												
313588VD4	91117	FNMA - AGENCY DISC		12/07/2023	35,000,000.00	34,964,755.00	34,984,877.08	5.185	A-1+	5.349	3	04/04/2024
313384VH9	91097	FHLB - AGENCY DISC		11/28/2023	40,000,000.00	39,936,680.00	39,959,244.44	5.240	A-1+	5.507	7	04/08/2024
313384VJ5	91098	FHLB - AGENCY DISC		11/28/2023	40,000,000.00	39,930,920.00	39,953,422.22	5.240	A-1+	5.418	8	04/09/2024
313384VL0	91169	FHLB - AGENCY DISC		12/26/2023	35,000,000.00	34,929,510.00	34,949,541.67	5.190	A-1+	5.345	10	04/11/2024
313384VQ9	90800	FHLB - AGENCY DISC		05/25/2023	4,073,000.00	4,062,450.93	4,065,151.56	4.955	A-1+	5.287	14	04/15/2024
313384VQ9	91125	FHLB - AGENCY DISC		12/08/2023	40,000,000.00	39,896,400.00	39,919,033.33	5.205	A-1+	5.467	14	04/15/2024
313384VR7	91131	FHLB - AGENCY DISC		12/11/2023	40,000,000.00	39,890,640.00	39,913,250.00	5.205	A-1+	5.466	15	04/16/2024
313384VR7	91147	FHLB - AGENCY DISC		12/14/2023	40,000,000.00	39,890,640.00	39,914,000.00	5.160	A-1+	5.415	15	04/16/2024
313396VS9	91093	FHLMC - AGENCY DISC		11/27/2023	45,000,000.00	44,870,490.00	44,896,000.00	5.200	A-1+	5.383	16	04/17/2024
313384VU0	91168	FHLB - AGENCY DISC		12/26/2023	25,000,000.00	24,920,850.00	24,934,937.50	5.205	A-1+	5.367	18	04/19/2024
313384VZ9	91173	FHLB - AGENCY DISC		01/03/2024	35,000,000.00	34,864,025.00	34,885,399.30	5.125	A-1+	5.368	23	04/24/2024
313384WA3	91138	FHLB - AGENCY DISC		12/12/2023	40,000,000.00	39,838,840.00	39,861,600.00	5.190	A-1+	5.456	24	04/25/2024
313384WB1	91170	FHLB - AGENCY DISC		12/27/2023	40,000,000.00	39,833,080.00	39,856,666.67	5.160	A-1+	5.413	25	04/26/2024
313396WF6	91142	FHLMC - AGENCY DISC		12/13/2023	40,000,000.00	39,810,080.00	39,833,088.89	5.180	A-1+	5.359	29	04/30/2024
313384WG0	91171	FHLB - AGENCY DISC		12/27/2023	40,000,000.00	39,802,800.00	39,828,333.33	5.150	A-1+	5.317	30	05/01/2024
313396WH2	91174	FHLMC - AGENCY DISC		01/03/2024	35,000,000.00	34,822,375.00	34,846,291.67	5.100	A-1+	5.348	31	05/02/2024
313396WM1	91188	FHLMC - AGENCY DISC		01/12/2024	40,000,000.00	39,773,800.00	39,802,055.56	5.090	A-1+	5.246	35	05/06/2024
313384WP0	91201	FHLB - AGENCY DISC		01/24/2024	25,000,000.00	24,851,375.00	24,868,059.03	5.135	A-1+	5.285	37	05/08/2024
313396WU3	91184	FHLMC - AGENCY DISC		01/11/2024	40,000,000.00	39,733,200.00	39,762,000.00	5.100	A-1+	5.263	42	05/13/2024
313384WW5	91191	FHLB - AGENCY DISC		01/17/2024	40,000,000.00	39,721,600.00	39,749,688.89	5.120	A-1+	5.280	44	05/15/2024
313384XB0	91211	FHLB - AGENCY DISC		02/01/2024	30,000,000.00	29,769,450.00	29,790,525.00	5.130	A-1+	5.283	49	05/20/2024
313384XF1	91192	FHLB - AGENCY DISC		01/17/2024	20,000,000.00	19,834,700.00	19,849,538.89	5.110	A-1+	5.365	53	05/24/2024
313396XF5	91189	FHLMC - AGENCY DISC		01/12/2024	20,000,000.00	19,834,700.00	19,851,747.22	5.035	A-1+	5.202	53	05/24/2024
313384XM6	91215	FHLB - AGENCY DISC		02/06/2024	40,000,000.00	39,634,600.00	39,663,044.44	5.140	A-1+	5.386	59	05/30/2024
313384XR5	91226	FHLB - AGENCY DISC		02/16/2024	30,000,000.00	29,711,610.00	29,727,525.00	5.190	A-1+	5.345	63	06/03/2024
313384XR5	91233	FHLB - AGENCY DISC		02/22/2024	30,000,000.00	29,711,610.00	29,727,525.00	5.190	A-1+	5.341	63	06/03/2024

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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												
313384XT1	91234	FHLB - AGENCY DISC		02/22/2024	30,000,000.00	29,703,000.00	29,718,875.00	5.190	A-1+	5.342	65	06/05/2024
313384XT1	91246	FHLB - AGENCY DISC		02/28/2024	40,000,000.00	39,604,000.00	39,624,083.33	5.205	A-1+	5.353	65	06/05/2024
313384XU8	91232	FHLB - AGENCY DISC		02/21/2024	40,000,000.00	39,598,280.00	39,620,133.33	5.180	A-1+	5.333	66	06/06/2024
313384XY0	90850	FHLB - AGENCY DISC		06/16/2023	2,500,000.00	2,473,457.50	2,475,864.58	4.965	A-1+	5.297	70	06/10/2024
313384YJ2	91248	FHLB - AGENCY DISC		02/28/2024	40,000,000.00	39,517,920.00	39,539,111.11	5.185	A-1+	5.433	80	06/20/2024
313384YP8	91238	FHLB - AGENCY DISC		02/23/2024	40,000,000.00	39,489,240.00	39,510,777.78	5.180	A-1+	5.347	85	06/25/2024
313384YS2	91239	FHLB - AGENCY DISC		02/23/2024	40,000,000.00	39,472,040.00	39,493,511.11	5.180	A-1+	5.349	88	06/28/2024
313588YV1	91281	FNMA - AGENCY DISC		03/19/2024	40,000,000.00	39,460,080.00	39,479,783.34	5.145	A-1+	5.295	91	07/01/2024
313384YX1	90888	FHLB - AGENCY DISC		07/20/2023	5,000,000.00	4,931,090.00	4,934,512.50	5.070	A-1+	5.427	93	07/03/2024
313384YX1	91282	FHLB - AGENCY DISC		03/19/2024	40,000,000.00	39,448,720.00	39,464,733.33	5.180	A-1+	5.422	93	07/03/2024
313384ZC6	91283	FHLB - AGENCY DISC		03/19/2024	40,000,000.00	39,420,320.00	39,437,044.45	5.170	A-1+	5.327	98	07/08/2024
313384ZE2	91262	FHLB - AGENCY DISC		03/06/2024	40,000,000.00	39,408,920.00	39,428,888.89	5.140	A-1+	5.307	100	07/10/2024
313384ZW2	91286	FHLB - AGENCY DISC		03/19/2024	40,000,000.00	39,336,222.22	39,336,222.22	5.150	A-1+	5.320	116	07/26/2024
313588ZW8	91289	FNMA - AGENCY DISC		03/20/2024	40,000,000.00	39,341,377.77	39,341,377.77	5.110	A-1+	5.277	116	07/26/2024
Subtotal and Average			1,392,210,707.74		1,366,573,000.00	1,356,045,848.42	1,356,797,465.43			5.357	50	
Treasury Coupon Securities												
91282CEK3	90183	US TREASURY NOTES		05/19/2022	1,500,000.00	1,496,533.50	1,499,813.85	2.500	AA+	2.661	29	04/30/2024
91282CEK3	90184	US TREASURY NOTES		05/19/2022	2,500,000.00	2,494,222.50	2,499,689.75	2.500	AA+	2.661	29	04/30/2024
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,423,387.50	2,497,358.98	1.125	AA+	1.261	289	01/15/2025
Subtotal and Average			6,496,468.74		6,500,000.00	6,414,143.50	6,496,862.58			2.123	129	
Treasury Bills												
912797JM0	91136	US TREASURY BILLS		12/12/2023	40,000,000.00	39,953,400.00	39,953,395.56	5.243	A-1+	5.499	8	04/09/2024
912797HF7	91228	US TREASURY BILLS		02/16/2024	2,388,000.00	2,384,525.46	2,384,534.08	5.225	A-1+	5.429	10	04/11/2024
912797HF7	91229	US TREASURY BILLS		02/16/2024	612,000.00	611,109.54	611,111.75	5.225	A-1+	5.429	10	04/11/2024
912797JP3	91172	US TREASURY BILLS		12/29/2023	20,000,000.00	19,935,580.00	19,936,566.67	5.190	A-1+	5.441	22	04/23/2024
912797HG5	91206	US TREASURY BILLS		01/26/2024	25,000,000.00	24,912,375.00	24,913,333.33	5.200	A-1+	5.430	24	04/25/2024
912797HH3	91223	US TREASURY BILLS		02/15/2024	7,800,000.00	7,764,541.20	7,764,891.98	5.227	A-1+	5.449	31	05/02/2024
912797HH3	91224	US TREASURY BILLS		02/15/2024	2,700,000.00	2,687,725.80	2,687,847.23	5.227	A-1+	5.449	31	05/02/2024
912797HH3	91225	US TREASURY BILLS		02/15/2024	2,500,000.00	2,488,635.00	2,488,747.43	5.227	A-1+	5.449	31	05/02/2024
912797JV0	91179	US TREASURY BILLS		01/09/2024	35,000,000.00	34,816,285.00	34,818,350.00	5.190	A-1+	5.443	36	05/07/2024
912797HQ3	91075	US TREASURY BILLS		11/14/2023	3,500,000.00	3,480,533.00	3,480,807.36	5.195	A-1+	5.495	38	05/09/2024
912797HQ3	91076	US TREASURY BILLS		11/14/2023	6,000,000.00	5,966,628.00	5,967,098.33	5.195	A-1+	5.495	38	05/09/2024
912797HQ3	91216	US TREASURY BILLS		02/07/2024	25,000,000.00	24,860,950.00	24,862,513.89	5.210	A-1+	5.443	38	05/09/2024
912797FH5	91203	US TREASURY BILLS		01/25/2024	20,000,000.00	19,869,280.00	19,871,437.50	5.143	A-1+	5.387	45	05/16/2024

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Treasury Bills												
912797HR1	91100	US TREASURY BILLS		11/29/2023	950,000.00	942,797.10	942,933.06	5.150	A-1+	5.446	52	05/23/2024
912797HR1	91101	US TREASURY BILLS		11/29/2023	350,000.00	347,346.30	347,396.39	5.150	A-1+	5.446	52	05/23/2024
912797HR1	91212	US TREASURY BILLS		02/02/2024	30,000,000.00	29,772,540.00	29,776,400.00	5.160	A-1+	5.405	52	05/23/2024
912797HR1	91236	US TREASURY BILLS		02/23/2024	30,000,000.00	29,772,540.00	29,773,020.00	5.238	A-1+	5.471	52	05/23/2024
912797HR1	91240	US TREASURY BILLS		02/26/2024	1,000,000.00	992,418.00	992,419.55	5.248	A-1+	5.479	52	05/23/2024
912797JY4	91214	US TREASURY BILLS		02/05/2024	25,000,000.00	24,792,225.00	24,794,879.16	5.182	A-1+	5.429	57	05/28/2024
912797HS9	91199	US TREASURY BILLS		01/23/2024	40,000,000.00	39,655,000.00	39,663,044.45	5.140	A-1+	5.397	59	05/30/2024
912797HS9	91204	US TREASURY BILLS		01/25/2024	40,000,000.00	39,655,000.00	39,665,011.11	5.110	A-1+	5.363	59	05/30/2024
912797HS9	91255	US TREASURY BILLS		03/01/2024	6,000,000.00	5,948,250.00	5,948,719.17	5.215	A-1+	5.447	59	05/30/2024
912797JZ1	91222	US TREASURY BILLS		02/13/2024	35,000,000.00	34,678,595.00	34,675,511.11	5.215	A-1+	5.464	64	06/04/2024
912797KE6	91227	US TREASURY BILLS		02/16/2024	30,000,000.00	29,692,710.00	29,691,741.63	5.210	A-1+	5.462	71	06/11/2024
912797FS1	91158	US TREASURY BILLS		12/20/2023	12,400,000.00	12,268,857.60	12,272,014.78	5.090	A-1+	5.381	73	06/13/2024
912797FS1	91247	US TREASURY BILLS		02/28/2024	40,000,000.00	39,576,960.00	39,579,844.44	5.180	A-1+	5.422	73	06/13/2024
912797FS1	91278	US TREASURY BILLS		03/15/2024	50,000,000.00	49,471,200.00	49,469,736.11	5.230	A-1+	5.463	73	06/13/2024
912797KF3	91288	US TREASURY BILLS		03/20/2024	36,000,000.00	35,595,504.00	35,594,010.00	5.205	A-1+	5.436	78	06/18/2024
912797KG1	91249	US TREASURY BILLS		02/28/2024	40,000,000.00	39,511,560.00	39,507,000.00	5.220	A-1+	5.474	85	06/25/2024
912796Y45	91250	US TREASURY BILLS		02/28/2024	40,000,000.00	39,495,640.00	39,503,133.34	5.140	A-1+	5.391	87	06/27/2024
912797KH9	91268	US TREASURY BILLS		03/13/2024	25,000,000.00	24,666,925.00	24,667,586.11	5.203	A-1+	5.436	92	07/02/2024
912797KH9	91274	US TREASURY BILLS		03/14/2024	40,000,000.00	39,467,080.00	39,468,444.44	5.200	A-1+	5.432	92	07/02/2024
912797KH9	91306	US TREASURY BILLS		03/28/2024	1,000,000.00	986,677.00	986,762.23	5.180	A-1+	5.400	92	07/02/2024
912796Y52	91180	US TREASURY BILLS		01/09/2024	8,500,000.00	8,383,643.50	8,387,062.15	5.035	A-1+	5.323	95	07/05/2024
912796Y52	91260	US TREASURY BILLS		03/05/2024	25,000,000.00	24,657,775.00	24,660,572.92	5.145	A-1+	5.398	95	07/05/2024
912797KN6	91275	US TREASURY BILLS		03/14/2024	40,000,000.00	39,429,000.00	39,427,450.00	5.205	A-1+	5.443	99	07/09/2024
912797KN6	91279	US TREASURY BILLS		03/18/2024	40,000,000.00	39,429,000.00	39,429,100.00	5.190	A-1+	5.424	99	07/09/2024
912797GB7	91261	US TREASURY BILLS		03/05/2024	40,000,000.00	39,422,600.00	39,423,738.89	5.135	A-1+	5.392	101	07/11/2024
912797KP1	91284	US TREASURY BILLS		03/19/2024	40,000,000.00	39,386,680.00	39,387,555.55	5.200	A-1+	5.439	106	07/16/2024
912797JS7	91285	US TREASURY BILLS		03/19/2024	40,000,000.00	39,380,440.00	39,380,800.12	5.160	A-1+	5.413	108	07/18/2024
912797KQ9	91301	US TREASURY BILLS		03/27/2024	40,000,000.00	39,345,080.00	39,348,366.66	5.190	A-1+	5.427	113	07/23/2024
912797KD8	91257	US TREASURY BILLS		03/04/2024	20,690,000.00	20,249,489.21	20,252,061.66	5.080	A-1+	5.356	150	08/29/2024
912797KD8	91258	US TREASURY BILLS		03/04/2024	13,400,000.00	13,114,700.60	13,116,366.66	5.080	A-1+	5.356	150	08/29/2024
912797KD8	91259	US TREASURY BILLS		03/04/2024	460,000.00	450,206.14	450,263.35	5.080	A-1+	5.356	150	08/29/2024
912797GL5	90999	US TREASURY BILLS		10/02/2023	250,000.00	244,418.75	244,368.72	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91000	US TREASURY BILLS		10/02/2023	2,500,000.00	2,444,187.50	2,443,687.15	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91001	US TREASURY BILLS		10/02/2023	7,000,000.00	6,843,725.00	6,842,324.03	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91002	US TREASURY BILLS		10/02/2023	30,000,000.00	29,330,250.00	29,324,245.83	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91003	US TREASURY BILLS		10/02/2023	12,500,000.00	12,220,937.50	12,218,435.76	5.165	A-1+	5.527	157	09/05/2024

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Treasury Bills												
912797GL5	91004	US TREASURY BILLS		10/02/2023	200,000.00	195,535.00	195,494.97	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91005	US TREASURY BILLS		10/02/2023	300,000.00	293,302.50	293,242.46	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91006	US TREASURY BILLS		10/02/2023	200,000.00	195,535.00	195,494.97	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91007	US TREASURY BILLS		10/02/2023	2,000,000.00	1,955,350.00	1,954,949.72	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91008	US TREASURY BILLS		10/02/2023	350,000.00	342,186.25	342,116.20	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91009	US TREASURY BILLS		10/02/2023	7,000,000.00	6,843,725.00	6,842,324.03	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91010	US TREASURY BILLS		10/02/2023	500,000.00	488,837.50	488,737.43	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91011	US TREASURY BILLS		10/02/2023	7,000,000.00	6,843,725.00	6,842,324.03	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91012	US TREASURY BILLS		10/02/2023	250,000.00	244,418.75	244,368.72	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91013	US TREASURY BILLS		10/02/2023	2,700,000.00	2,639,722.50	2,639,182.12	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91014	US TREASURY BILLS		10/02/2023	9,000,000.00	8,799,075.00	8,797,273.75	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91015	US TREASURY BILLS		10/02/2023	10,000,000.00	9,776,750.00	9,774,748.61	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91016	US TREASURY BILLS		10/02/2023	1,500,000.00	1,466,512.50	1,466,212.29	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91017	US TREASURY BILLS		10/02/2023	4,200,000.00	4,106,235.00	4,105,394.41	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91018	US TREASURY BILLS		10/02/2023	600,000.00	586,605.00	586,484.92	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91019	US TREASURY BILLS		10/02/2023	300,000.00	293,302.50	293,242.46	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91020	US TREASURY BILLS		10/02/2023	300,000.00	293,302.50	293,242.46	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91021	US TREASURY BILLS		10/02/2023	1,500,000.00	1,466,512.50	1,466,212.29	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91022	US TREASURY BILLS		10/02/2023	1,000,000.00	977,675.00	977,474.86	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91023	US TREASURY BILLS		10/02/2023	900,000.00	879,907.50	879,727.38	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91024	US TREASURY BILLS		10/02/2023	250,000.00	244,418.75	244,368.72	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91025	US TREASURY BILLS		10/02/2023	2,100,000.00	2,053,117.50	2,052,697.21	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91026	US TREASURY BILLS		10/02/2023	200,000.00	195,535.00	195,494.97	5.165	A-1+	5.527	157	09/05/2024
912797GL5	91027	US TREASURY BILLS		10/02/2023	400,000.00	391,070.00	390,989.95	5.165	A-1+	5.527	157	09/05/2024
Subtotal and Average			973,246,171.43		1,126,250,000.00	1,112,925,882.45	1,112,958,440.57			5.437	82	

Federal Agency Callables

3135GAGF2	90693	FNMA - AGENCY		04/10/2023	10,000,000.00	9,999,350.00	10,000,000.00	5.000	AA+	5.000	9	04/10/2024
3135GAGN5	90723	FNMA - AGENCY		04/13/2023	10,000,000.00	9,999,210.00	10,000,000.00	5.000	AA+	5.000	11	04/12/2024
3135GAGV7	90760	FNMA - AGENCY		04/26/2023	10,000,000.00	9,998,850.00	10,000,000.00	5.125	AA+	5.125	25	04/26/2024
3134GYS60	90788	FHLMC - AGENCY		05/17/2023	10,000,000.00	9,993,700.00	10,000,000.00	5.200	AA+	5.200	77	06/17/2024
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	19,772,340.00	20,000,000.00	0.500	AA+	0.500	84	06/24/2024
3135GAHX2	90858	FNMA - AGENCY		06/28/2023	10,000,000.00	9,997,370.00	10,000,000.00	5.330	AA+	5.330	88	06/28/2024
3130ASN47	90261	FHLB - AGENCY		07/26/2022	10,000,000.00	9,938,730.00	10,000,000.00	3.320	AA+	3.320	116	07/26/2024
3130ASQR3	90267	FHLB - AGENCY		07/28/2022	10,000,000.00	9,946,510.00	10,000,000.00	3.570	AA+	3.570	116	07/26/2024
3135GAEH0	90566	FNMA - AGENCY		01/30/2023	10,000,000.00	9,984,120.00	10,000,000.00	4.800	AA+	4.800	120	07/30/2024

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Federal Agency Callables												
3134GX2E3	90327	FHLMC - AGENCY		09/20/2022	10,000,000.00	9,932,310.00	10,000,000.00	4.050	AA+	4.050	172	09/20/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,863,280.00	10,000,000.00	2.200	AA+	2.175	179	09/27/2024
3134GYA69	90519	FHLMC - AGENCY		12/27/2022	10,000,000.00	9,989,990.00	10,000,000.00	5.000	AA+	5.005	179	09/27/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,781,960.00	10,000,000.00	1.000	AA+	1.000	200	10/18/2024
3134GX4M3	90409	FHLMC - AGENCY		10/28/2022	10,000,000.00	9,990,500.00	10,000,000.00	5.080	AA+	5.080	207	10/25/2024
3134GYDB5	90568	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,988,530.00	10,000,000.00	5.000	AA+	5.005	212	10/30/2024
3130AQB7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,716,630.00	10,000,000.00	1.200	AA+	1.200	266	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,705,750.00	10,000,000.00	1.150	AA+	0.956	273	12/30/2024
3134GYFD9	90567	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,971,070.00	10,000,000.00	4.770	AA+	4.770	304	01/30/2025
3134GYGH9	90573	FHLMC - AGENCY		02/06/2023	10,000,000.00	9,972,830.00	10,000,000.00	4.800	AA+	4.800	311	02/06/2025
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,744,560.00	10,000,000.00	2.190	AA+	2.190	354	03/21/2025
3134GXRS5	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,805,700.00	10,000,000.00	3.100	AA+	3.100	393	04/29/2025
3134GXXS8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,795,210.00	10,000,000.00	3.250	AA+	3.250	452	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	18,965,860.00	20,000,000.00	0.700	AA+	0.700	455	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,983,780.00	20,000,000.00	0.650	AA+	0.650	455	06/30/2025
3134GYX31	90897	FHLMC - AGENCY		07/28/2023	10,000,000.00	9,983,320.00	10,000,000.00	5.500	AA+	5.500	480	07/25/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,472,840.00	10,000,000.00	0.750	AA+	0.750	484	07/29/2025
3134GY2W1	90454	FHLMC - AGENCY		11/25/2022	10,000,000.00	9,976,160.00	10,000,000.00	5.500	AA+	5.504	511	08/25/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,411,700.00	10,000,000.00	0.650	AA+	0.650	513	08/27/2025
3135G06V0	90581	FNMA - AGENCY		02/08/2023	4,400,000.00	4,348,872.00	4,368,742.13	4.125	AA+	4.665	514	08/28/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,395,530.00	10,000,000.00	0.550	AA+	0.550	533	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,395,530.00	9,999,413.74	0.550	AA+	0.554	533	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	9,370,820.00	10,000,000.00	0.500	AA+	0.500	546	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,376,780.00	10,000,000.00	0.550	AA+	0.550	547	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,369,630.00	10,000,000.00	0.500	AA+	0.500	547	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	9,348,890.00	10,000,000.00	0.600	AA+	0.600	575	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	9,330,430.00	10,000,000.00	0.600	AA+	0.600	576	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	9,342,510.00	9,994,756.67	0.540	AA+	0.574	581	11/03/2025
3134GXEX9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	9,330,430.00	10,000,000.00	0.640	AA+	0.640	602	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,329,690.00	10,000,000.00	0.650	AA+	0.650	604	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	9,277,670.00	10,000,000.00	0.650	AA+	0.650	625	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	9,261,510.00	10,000,000.00	0.640	AA+	0.640	638	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	9,261,130.00	10,000,000.00	0.580	AA+	0.580	681	02/11/2026
3135GAPR6	91251	FNMA - AGENCY		02/28/2024	10,000,000.00	9,989,030.00	10,000,000.00	5.250	AA+	5.251	690	02/20/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	9,287,990.00	10,000,000.00	1.050	AA+	1.050	723	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,293,820.00	10,000,000.00	1.000	AA+	1.000	751	04/22/2026

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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												
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	9,286,000.00	10,000,000.00	1.100	AA+	1.100	751	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	9,241,620.00	10,000,000.00	1.050	AA+	1.050	800	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	9,186,860.00	10,000,000.00	0.900	AA+	0.900	805	06/15/2026
3134GY6L1	90511	FHLMC - AGENCY		12/20/2022	15,000,000.00	14,869,845.00	15,000,000.00	4.750	AA+	4.750	808	06/18/2026
3134GYVD1	90865	FHLMC - AGENCY		06/30/2023	10,000,000.00	9,973,440.00	10,000,000.00	5.500	AA+	5.500	816	06/26/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	9,176,070.00	10,000,000.00	0.910	AA+	0.910	820	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	9,212,810.00	10,000,000.00	1.000	AA+	1.000	820	06/30/2026
3130ANZ22	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	9,212,810.00	10,000,000.00	1.000	AA+	1.000	820	06/30/2026
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	9,196,200.00	10,000,000.00	1.250	AA+	1.250	940	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	9,231,170.00	10,000,000.00	1.500	AA+	1.500	975	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	9,249,770.00	10,000,000.00	1.600	AA+	1.600	987	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	9,249,770.00	10,000,000.00	1.600	AA+	1.600	987	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	9,239,220.00	10,000,000.00	1.750	AA+	1.750	1,032	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,255,980.00	10,000,000.00	1.860	AA+	1.853	1,043	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,285,700.00	10,000,000.00	2.000	AA+	2.000	1,060	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,475,370.00	10,000,000.00	2.770	AA+	2.770	1,067	03/04/2027
3135GAQE4	91287	FNMA - AGENCY		03/19/2024	10,000,000.00	10,002,440.00	10,000,000.00	5.200	AA+	5.200	1,082	03/19/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,557,875.80	9,900,000.00	3.375	AA+	3.375	1,122	04/28/2027
3134GYTW2	90845	FHLMC - AGENCY		06/14/2023	10,000,000.00	9,956,280.00	10,000,000.00	5.300	AA+	5.300	1,169	06/14/2027
3134GY6M9	90517	FHLMC - AGENCY		12/21/2022	15,000,000.00	14,925,180.00	15,000,000.00	4.800	AA+	4.800	1,176	06/21/2027
3130AT3P0	90340	FHLB - AGENCY		09/28/2022	10,000,000.00	9,942,100.00	10,000,000.00	5.000	AA+	5.000	1,261	09/14/2027
3135GALR0	91186	FNMA - AGENCY		01/11/2024	9,585,000.00	9,520,291.66	9,585,000.00	5.020	AA+	5.020	1,375	01/06/2028
3134GYTE2	90805	FHLMC - AGENCY		05/30/2023	10,000,000.00	9,992,650.00	10,000,000.00	5.200	AA+	5.200	1,520	05/30/2028
3134H1EK5	91034	FHLMC - AGENCY		10/11/2023	10,000,000.00	10,000,520.00	10,000,000.00	5.450	AA+	5.452	1,562	07/11/2028
3133EPPV1	90883	FFCB - AGENCY		07/14/2023	10,000,000.00	9,982,400.00	10,000,000.00	5.430	AA+	5.430	1,565	07/14/2028
3130AYMV5	91205	FHLB - AGENCY		01/25/2024	8,800,000.00	8,703,777.38	8,799,399.53	4.450	AA+	4.455	1,575	07/24/2028
3134GYXM9	90895	FHLMC - AGENCY		07/26/2023	10,000,000.00	9,955,870.00	10,000,000.00	5.500	AA+	5.500	1,577	07/26/2028
3134GY97	90896	FHLMC - AGENCY		07/26/2023	15,000,000.00	14,954,250.00	15,000,000.00	5.630	AA+	5.630	1,577	07/26/2028
3134H1CF8	90970	FHLMC - AGENCY		09/18/2023	10,000,000.00	10,007,860.00	9,902,955.06	5.000	AA+	5.250	1,631	09/18/2028
3134H1ER0	90996	FHLMC - AGENCY		09/29/2023	8,000,000.00	7,985,944.00	8,000,000.00	5.875	AA+	5.875	1,640	09/27/2028
3134H1FG3	91033	FHLMC - AGENCY		10/11/2023	10,000,000.00	10,018,010.00	10,000,000.00	5.750	AA+	5.750	1,654	10/11/2028
3134H1HN6	91047	FHLMC - AGENCY		10/20/2023	10,000,000.00	10,045,630.00	10,000,000.00	5.500	AA+	5.500	1,663	10/20/2028
3134H1LJ0	91133	FHLMC - AGENCY		12/11/2023	10,000,000.00	9,940,540.00	9,917,753.33	4.750	AA+	4.950	1,715	12/11/2028
3134H1PP2	91194	FHLMC - AGENCY		01/18/2024	10,000,000.00	9,981,110.00	10,000,000.00	5.000	AA+	5.000	1,753	01/18/2029
3134H1XR9	91291	FHLMC - AGENCY		03/20/2024	10,000,000.00	9,990,110.00	10,000,000.00	5.500	AA+	5.500	1,814	03/20/2029
Subtotal and Average			823,529,981.60		835,685,000.00	808,797,895.84	835,468,020.46			2.959	744	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Corporate Note Callables												
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,759,931.55	13,144,575.19	1.800	A+	1.850	318	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	14,385,926.38	15,249,213.12	0.550	AAA	0.765	518	09/01/2025
931142EW9	90341	WALMART INC - CORP		09/29/2022	11,000,000.00	10,842,018.00	10,895,070.79	3.900	AA	4.616	526	09/09/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	9,277,370.00	9,997,821.13	0.700	AA+	0.712	678	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	9,277,370.00	9,995,256.89	0.700	AA+	0.726	678	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	9,277,370.00	9,989,454.69	0.700	AA+	0.758	678	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	9,234,330.00	9,986,386.56	1.000	AA	1.066	771	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,617,165.00	4,991,687.80	1.000	AA	1.081	771	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,617,165.00	4,991,683.18	1.000	AA	1.081	771	05/12/2026
037833CJ7	91304	APPLE INC - CORP		03/27/2024	15,000,000.00	14,559,865.00	14,573,918.60	3.350	AA+	4.590	1,044	02/09/2027
Subtotal and Average			91,586,417.19		104,445,000.00	98,848,510.93	103,815,067.95			1.893	662	
Supranationals												
4581X0EE4	90903	IADB - SUPRA		08/02/2023	10,000,000.00	9,947,730.00	9,948,106.38	3.250	AAA	5.402	91	07/01/2024
45950VRL2	90455	IFC - SUPRA		11/28/2022	10,000,000.00	9,959,670.00	10,000,000.00	4.700	AAA	4.704	149	08/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,785,920.00	9,999,249.17	0.430	AAA	0.447	162	09/10/2024
45950VRJ7	90398	IFC - SUPRA		10/24/2022	10,000,000.00	9,949,010.00	9,996,698.43	4.625	AAA	4.687	206	10/24/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,731,900.00	9,999,338.89	0.920	AAA	0.930	242	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,706,830.00	9,994,561.03	1.400	AAA	1.465	315	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,581,400.00	9,995,068.41	0.600	AAA	0.655	333	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,790,830.00	9,998,203.70	3.000	AAA	3.018	393	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,735,570.00	9,994,725.00	2.650	AAA	2.697	428	06/03/2025
45950VRG3	90307	IFC - SUPRA		08/25/2022	10,000,000.00	9,792,940.00	9,997,358.67	3.330	AAA	3.350	511	08/25/2025
45950VRP3	90509	IFC - SUPRA		12/13/2022	10,000,000.00	9,906,150.00	9,995,737.70	4.250	AAA	5.170	564	10/17/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	9,353,340.00	9,960,983.31	0.500	AAA	0.752	575	10/28/2025
45950VRQ1	90518	IFC - SUPRA		12/22/2022	10,000,000.00	9,860,660.00	9,985,538.75	4.050	AAA	4.140	630	12/22/2025
45950VSG2	90921	IFC - SUPRA		08/17/2023	10,000,000.00	10,000,740.00	9,947,493.02	4.550	AAA	4.866	646	01/07/2026
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	9,268,980.00	10,000,000.00	0.580	AAA	0.580	654	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,836,030.00	14,985,115.33	0.450	AAA	0.505	675	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,267,700.00	10,000,000.00	0.650	AAA	0.650	690	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,282,390.00	9,978,595.46	0.800	AAA	0.914	702	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	9,258,410.00	9,981,196.56	0.875	AAA	0.969	749	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	9,258,410.00	9,996,412.22	0.875	AAA	0.893	749	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	11,999,013.00	12,989,248.91	0.860	AAA	0.900	773	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	9,139,960.00	9,996,108.44	0.800	AAA	0.818	807	06/17/2026
45818WEN2	90640	IADB - SUPRA		03/10/2023	10,000,000.00	9,992,090.00	9,990,042.46	4.500	AAA	4.540	1,073	03/10/2027

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Supranationals												
4581X0EH7	90543	IADB - SUPRA		01/12/2023	10,000,000.00	9,843,110.00	9,988,280.28	4.000	AAA	4.035	1,381	01/12/2028
45818WEP7	90847	IADB - SUPRA		06/15/2023	10,000,000.00	9,859,770.00	9,985,280.56	4.300	AAA	4.340	1,536	06/15/2028
45818WEP7	90848	IADB - SUPRA		06/15/2023	10,000,000.00	9,859,770.00	9,949,533.33	4.300	AAA	4.436	1,536	06/15/2028
45950VSM9	91094	IFC - SUPRA		11/27/2023	10,000,000.00	10,067,610.00	9,995,875.18	4.500	AAA	4.510	1,701	11/27/2028
45818WEW2	91187	IADB - SUPRA		01/11/2024	10,000,000.00	9,867,190.00	9,991,686.67	4.010	AAA	4.029	1,746	01/11/2029
45818WEZ5	91209	IADB - SUPRA		01/29/2024	10,000,000.00	9,894,820.00	10,000,000.00	4.125	AA+	4.125	1,764	01/29/2029
4581X0EN4	91241	IADB - SUPRA		02/26/2024	10,000,000.00	9,933,821.67	9,900,374.12	4.125	AA+	4.423	1,781	02/15/2029
45818WFE1	91256	IADB - SUPRA		03/01/2024	10,000,000.00	9,989,150.00	9,983,411.17	4.400	AAA	4.438	1,795	03/01/2029
45818WFA9	91300	IADB - SUPRA		03/26/2024	10,000,000.00	9,949,133.25	9,949,133.25	4.170	AAA	4.303	1,813	03/19/2029
Subtotal and Average			328,143,892.25		328,000,000.00	317,670,047.92	327,473,356.40			2.810	845	
Supranationals Callables												
45906M3M1	90521	IBRD - SUPRA		12/27/2022	10,000,000.00	10,000,000.00	10,000,000.00	5.000	AAA	5.000	1,365	12/27/2027
45950VSR8	91190	IFC - SUPRA		01/12/2024	10,000,000.00	9,890,080.00	10,000,000.00	4.500	AAA	4.500	1,381	01/12/2028
45906M4E8	90853	IBRD - SUPRA		06/26/2023	10,000,000.00	9,934,700.00	10,000,000.00	4.500	AAA	4.500	1,547	06/26/2028
45906M4H1	90995	IBRD - SUPRA		09/29/2023	10,000,000.00	10,014,130.00	9,988,763.89	5.750	AAA	5.779	1,642	09/29/2028
Subtotal and Average			39,988,666.44		40,000,000.00	39,838,910.00	39,988,763.89			4.945	1,484	
Supranational Discounts												
45818KVC3	91135	IADB - SUPRA DISC		12/12/2023	40,000,000.00	39,965,480.00	39,988,400.00	5.220	A-1+	5.381	2	04/03/2024
459052VR4	91146	IBRD - SUPRA DISC		12/14/2023	40,000,000.00	39,890,640.00	39,913,333.33	5.200	A-1+	5.458	15	04/16/2024
459052VX1	91154	IBRD - SUPRA DISC		12/18/2023	40,000,000.00	39,856,120.00	39,878,666.67	5.200	A-1+	5.459	21	04/22/2024
45818KWU2	91198	IADB - SUPRA DISC		01/19/2024	25,000,000.00	24,833,250.00	24,848,333.33	5.200	A-1+	5.361	42	05/13/2024
459052ZK5	91297	IBRD - SUPRA DISC		03/26/2024	35,000,000.00	34,474,270.84	34,474,270.84	5.150	A-1+	5.394	105	07/15/2024
Subtotal and Average			185,463,919.13		180,000,000.00	179,019,760.84	179,103,004.17			5.415	35	
Total and Average			5,758,841,932.55		6,055,776,404.12	5,968,400,926.93	6,019,711,592.88			4.672	289	

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Average Balance			0.00								0
Total Cash and Investments			5,758,841,932.55		6,055,776,404.12	5,968,400,926.93	6,019,711,592.88			4.672	289

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.

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Negotiable CDs												
22536DWD6	91213	CREDIT AG NY - YCD		02/05/2024	600,000.00	595,447.80	600,000.00	4.760	A+	4.826	1,036	02/01/2027
63873QP65	90974	NATIXIS NY BRANCH - YCD		09/20/2023	550,000.00	560,782.20	550,000.00	5.610	A	5.688	900	09/18/2026
Subtotal and Average			1,150,000.00		1,150,000.00	1,156,230.00	1,150,000.00			5.238	971	
Corporate Notes												
05254JAA8	90490	AUST & NZ BANKING GRP - CORP		12/08/2022	310,000.00	310,030.07	310,000.00	5.088	AA-	5.088	616	12/08/2025
05253JAZ4	91196	AUST & NZ BANKING GRP - CORP		01/18/2024	600,000.00	599,077.20	600,000.00	4.750	AA-	4.750	1,022	01/18/2027
20271RAQ3	90535	COMMONWLTH BK AUSTR NY - CORP		01/10/2023	535,000.00	533,628.80	535,000.00	5.079	AA-	5.079	284	01/10/2025
20271RAR1	90642	COMMONWLTH BK AUSTR NY - CORP		03/13/2023	350,000.00	352,331.35	350,000.00	5.316	AA-	5.316	711	03/13/2026
21688AAS1	86583	COOPERATIVE RABOBANK - CORP		01/12/2022	325,000.00	315,130.40	324,742.61	1.375	A+	1.480	284	01/10/2025
24422EVY2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	106,636.53	109,986.64	1.250	A	1.266	284	01/10/2025
24422EWF2	90200	JOHN DEERE CAPITAL - CORP		06/06/2022	170,000.00	166,630.60	169,984.61	3.400	A	3.408	431	06/06/2025
24422EWX3	90835	JOHN DEERE CAPITAL - CORP		06/08/2023	190,000.00	189,397.51	189,919.70	4.750	N/A	4.771	798	06/08/2026
24422EXM6	91264	JOHN DEERE CAPITAL - CORP		03/07/2024	250,000.00	250,108.25	249,772.68	4.850	A	4.884	1,068	03/05/2027
63254ABD9	90205	NATIONAL AUSTRALIA BK - CORP		06/09/2022	400,000.00	392,489.20	400,000.00	3.500	AA-	3.500	434	06/09/2025
63253QAA2	90538	NATIONAL AUSTRALIA BK - CORP		01/12/2023	480,000.00	479,374.56	480,000.00	4.966	AA-	4.966	651	01/12/2026
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	103,127.12	104,993.28	0.500	A+	0.518	130	08/09/2024
69371RR73	90115	PACCAR FINANCIAL - CORP		04/07/2022	300,000.00	293,136.00	299,973.57	2.850	A+	2.859	371	04/07/2025
69371RS49	90670	PACCAR FINANCIAL - CORP		03/30/2023	150,000.00	148,844.10	149,933.09	4.450	A+	4.474	728	03/30/2026
21684LGS5	90889	RABOBANK - CORP		07/20/2023	500,000.00	506,607.50	500,000.00	5.080	N/A	5.080	837	07/17/2026
21688ABA9	91183	RABOBANK - CORP		01/09/2024	500,000.00	498,794.00	499,831.64	4.850	A+	4.870	648	01/09/2026
89236TKT1	90792	TOYOTA MCC - CORP		05/18/2023	190,000.00	188,175.43	189,921.74	4.450	A+	4.471	777	05/18/2026
89236TLJ2	91177	TOYOTA MCC - CORP		01/05/2024	400,000.00	398,563.60	399,728.79	4.800	A+	4.841	644	01/05/2026
949746RW3	90669	WELLS FARGO & COMPANY - CORP		03/30/2023	325,000.00	310,810.83	312,062.76	3.000	BBB+	5.113	751	04/22/2026
Subtotal and Average			6,332,058.21		6,190,000.00	6,142,893.05	6,175,851.11			4.380	635	
CD Medium Term												
65558UYF3	90421	NORDEA BANK ABP NY - MT CD		11/03/2022	725,000.00	731,293.73	725,000.00	5.530	AA-	5.530	581	11/03/2025
89115B6K1	90413	TORONTO DOM NY - MT CD		10/31/2022	725,000.00	731,772.95	725,000.00	5.600	AA-	5.678	574	10/27/2025
Subtotal and Average			1,450,000.00		1,450,000.00	1,463,066.68	1,450,000.00			5.604	578	
Treasury Coupon Securities												
9128284M9	90153	US TREASURY NOTES		05/05/2022	200,000.00	195,546.80	199,743.25	2.875	AA+	3.000	394	04/30/2025
91282CEQ0	90201	US TREASURY NOTES		06/06/2022	2,200,000.00	2,146,804.00	2,197,447.32	2.750	AA+	2.858	409	05/15/2025
91282CEU1	90241	US TREASURY NOTES		07/11/2022	750,000.00	731,835.75	749,602.44	2.875	AA+	2.921	440	06/15/2025
91282CEY3	90269	US TREASURY NOTES		08/08/2022	800,000.00	781,250.40	799,410.86	3.000	AA+	3.060	470	07/15/2025

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Treasury Coupon Securities												
91282CFE6	90316	US TREASURY NOTES		09/07/2022	1,400,000.00	1,368,117.80	1,392,392.13	3.125	AA+	3.544	504	08/18/2025
91282CFW6	90492	US TREASURY NOTES		12/08/2022	725,000.00	721,743.30	728,959.80	4.500	AA+	4.138	593	11/15/2025
91282CFW6	90507	US TREASURY NOTES		12/13/2022	350,000.00	348,427.80	352,376.05	4.500	AA+	4.051	593	11/15/2025
91282CGA3	90527	US TREASURY NOTES		12/29/2022	130,000.00	128,600.35	130,130.95	4.000	AA+	4.089	623	12/15/2025
91282CGE5	90571	US TREASURY NOTES		02/02/2023	1,425,000.00	1,404,626.78	1,423,986.89	3.875	AA+	3.917	654	01/15/2026
91282CGE5	90584	US TREASURY NOTES		02/09/2023	800,000.00	788,562.40	797,213.94	3.875	AA+	4.083	654	01/15/2026
91282CGL9	90621	US TREASURY NOTES		03/07/2023	1,000,000.00	987,578.00	988,884.07	4.000	AA+	4.640	685	02/15/2026
91282CGV7	90751	US TREASURY NOTES		04/24/2023	280,000.00	275,165.52	279,386.13	3.750	AA+	3.865	744	04/15/2026
9128286F2	90770	US TREASURY NOTES		05/03/2023	1,475,000.00	1,416,806.83	1,438,758.12	2.500	AA+	3.868	698	02/28/2026
91282CGV7	90791	US TREASURY NOTES		05/18/2023	750,000.00	737,050.50	749,548.89	3.750	AA+	3.781	744	04/15/2026
91282CGL9	90795	US TREASURY NOTES		05/23/2023	1,425,000.00	1,407,298.65	1,423,740.46	4.000	AA+	4.048	685	02/15/2026
91282CHB0	90827	US TREASURY NOTES		06/05/2023	1,825,000.00	1,788,784.70	1,811,962.66	3.625	AA+	3.985	774	05/15/2026
91282CGV7	90841	US TREASURY NOTES		06/13/2023	1,600,000.00	1,572,374.40	1,583,902.12	3.750	AA+	4.278	744	04/15/2026
91282CHH7	90866	US TREASURY NOTES		06/30/2023	1,250,000.00	1,237,695.00	1,243,600.40	4.125	AA+	4.375	805	06/15/2026
91282CHD6	90867	US TREASURY NOTES		06/30/2023	750,000.00	743,847.75	745,648.31	4.250	AA+	4.776	425	05/31/2025
91282CHB0	90871	US TREASURY NOTES		07/05/2023	75,000.00	73,511.70	73,626.44	3.625	AA+	4.555	774	05/15/2026
91282CHM6	90907	US TREASURY NOTES		08/03/2023	1,475,000.00	1,472,811.10	1,472,855.81	4.500	AA+	4.568	835	07/15/2026
91282CHM6	90908	US TREASURY NOTES		08/04/2023	1,000,000.00	998,516.00	998,272.14	4.500	AA+	4.581	835	07/15/2026
91282CHM6	90912	US TREASURY NOTES		08/11/2023	150,000.00	149,777.40	150,118.99	4.500	AA+	4.461	835	07/15/2026
91282CHU8	90961	US TREASURY NOTES		09/11/2023	575,000.00	572,798.90	570,487.48	4.375	AA+	4.732	866	08/15/2026
91282CHU8	90964	US TREASURY NOTES		09/12/2023	1,250,000.00	1,245,215.00	1,240,933.24	4.375	AA+	4.705	866	08/15/2026
91282CHU8	90968	US TREASURY NOTES		09/15/2023	1,250,000.00	1,245,215.00	1,240,431.24	4.375	AA+	4.723	866	08/15/2026
91282CHU8	90972	US TREASURY NOTES		09/19/2023	625,000.00	622,607.50	620,357.00	4.375	AA+	4.712	866	08/15/2026
91282CHY0	91030	US TREASURY NOTES		10/05/2023	1,250,000.00	1,252,735.00	1,242,388.12	4.625	AA+	4.893	897	09/15/2026
91282CJC6	91074	US TREASURY NOTES		11/10/2023	1,000,000.00	1,006,137.52	1,000,848.90	4.625	AA+	4.728	927	10/15/2026
91282CJK8	91080	US TREASURY NOTES		11/15/2023	1,500,000.00	1,504,863.00	1,492,010.30	4.625	AA+	4.846	958	11/15/2026
91282CJK8	91127	US TREASURY NOTES		12/11/2023	1,850,000.00	1,862,109.31	1,870,216.51	4.625	AA+	4.311	958	11/15/2026
91282CJK8	91139	US TREASURY NOTES		12/12/2023	1,700,000.00	1,711,343.47	1,710,652.46	4.625	AA+	4.507	958	11/15/2026
91282CJK8	91151	US TREASURY NOTES		12/15/2023	750,000.00	755,290.36	756,465.89	4.625	AA+	4.426	958	11/15/2026
91282CJP7	91176	US TREASURY NOTES		01/05/2024	1,000,000.00	1,000,049.25	1,008,469.85	4.375	AA+	4.138	988	12/15/2026
91282CJP7	91181	US TREASURY NOTES		01/09/2024	1,400,000.00	1,400,738.34	1,410,792.60	4.375	AA+	4.187	988	12/15/2026
91282CJP7	91182	US TREASURY NOTES		01/09/2024	850,000.00	850,448.28	858,237.30	4.375	AA+	4.108	988	12/15/2026
91282CGL9	91217	US TREASURY NOTES		02/07/2024	1,500,000.00	1,481,367.00	1,491,092.80	4.000	AA+	4.334	685	02/15/2026
91282CKA8	91230	US TREASURY NOTES		02/16/2024	500,000.00	495,838.16	495,599.25	4.125	AA+	4.460	1,050	02/15/2027
91282CKA8	91267	US TREASURY NOTES		03/12/2024	1,250,000.00	1,243,136.79	1,248,172.77	4.125	AA+	4.289	1,050	02/15/2027
Subtotal and Average			40,047,459.69		40,085,000.00	39,726,625.81	39,988,723.88			4.189	776	

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Corporate Note Callables												
04636NAK9	91243	ASTRAZENECA - CORP		02/26/2024	285,000.00	284,876.88	284,536.72	4.800	N/A	4.861	1,061	02/26/2027
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	485,947.00	500,000.00	1.530	A-	1.530	614	12/06/2025
06428CAA2	90924	BANK OF AMERICA - CORP		08/18/2023	350,000.00	353,550.40	350,000.00	5.526	A+	5.526	869	08/18/2026
110122EE4	91235	BRISTOL MYERS SQUI - CORP		02/22/2024	120,000.00	120,268.68	119,875.08	4.900	A	4.939	1,057	02/22/2027
14913R3B1	90533	CATERPILLAR FINL - CORP		01/06/2023	175,000.00	174,678.00	174,974.28	4.800	A	4.809	645	01/06/2026
14913UAF7	91244	CATERPILLAR FINL - CORP		02/27/2024	400,000.00	400,579.60	399,912.34	5.050	A	5.062	697	02/27/2026
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	156,820.00	159,987.27	3.450	A-	3.458	395	05/01/2025
172967MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	159,299.20	160,000.00	0.981	BBB+	0.981	395	05/01/2025
17325FBA5	90998	CITIBANK NA - CORP		09/29/2023	255,000.00	257,443.92	255,000.00	5.864	A+	5.864	546	09/29/2025
17325FBC1	91106	CITIBANK NA - CORP		12/04/2023	250,000.00	252,673.00	250,000.00	5.488	A+	5.488	977	12/04/2026
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	82,415.07	85,000.00	2.014	BBB+	2.014	664	01/25/2026
20030NDZ1	90423	COMCAST - CORP		11/07/2022	100,000.00	100,404.70	99,985.60	5.250	A-	5.260	585	11/07/2025
194162AQ6	90601	COLGATE-PALMOLIVE - CORP		03/01/2023	185,000.00	185,563.33	184,862.82	4.800	AA-	4.842	700	03/02/2026
17275RBQ4	91242	CISCO SYSTEMS INC - CORP		02/26/2024	520,000.00	520,836.68	519,345.91	4.800	AA-	4.847	1,061	02/26/2027
30231GAT9	90570	EXXON MOBIL - CORP		02/01/2023	550,000.00	532,687.65	537,035.46	3.043	AA-	4.370	699	03/01/2026
437076CR1	90322	HOME DEPOT - CORP		09/19/2022	75,000.00	73,967.55	74,986.85	4.000	A	3.997	532	09/15/2025
437076CV2	91107	HOME DEPOT - CORP		12/04/2023	155,000.00	155,251.10	154,699.64	4.950	A	5.037	912	09/30/2026
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	100,000.00	98,376.80	99,991.95	0.750	A-	0.773	130	08/09/2024
02665WEK3	90876	AMERICAN HONDA FINANCE - CORP		07/07/2023	155,000.00	155,888.62	154,855.95	5.250	A-	5.295	827	07/07/2026
02665WFD8	91270	AMERICAN HONDA FINANCE - CORP		03/13/2024	325,000.00	324,356.18	324,824.23	4.900	A-	4.920	1,075	03/12/2027
440452AK6	91265	HORMEL FOODS - CORP		03/08/2024	170,000.00	169,827.62	169,838.54	4.800	A-	4.833	1,093	03/30/2027
459200KS9	90265	IBM - CORP		07/27/2022	540,000.00	531,524.70	540,000.00	4.000	A-	4.000	482	07/27/2025
458140AS9	90554	INTEL CORP-CORP		01/26/2023	375,000.00	367,505.25	370,811.54	3.700	A+	4.600	484	07/29/2025
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	188,355.74	190,000.00	0.824	A-	0.824	426	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	389,664.00	400,000.00	2.595	A-	2.595	329	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	221,552.78	225,000.00	4.080	A-	4.080	755	04/26/2026
53522KAB9	90481	LINDE INC CT - CORP		12/05/2022	530,000.00	527,546.63	529,679.88	4.700	A	4.739	613	12/05/2025
532457CJ5	91219	ELI LILLY & CO - CORP		02/09/2024	385,000.00	383,911.22	384,805.77	4.500	A+	4.519	1,044	02/09/2027
539830BU2	90399	LOCKHEED MARTIN CORP		10/24/2022	120,000.00	119,860.08	119,823.09	4.950	A-	5.055	562	10/15/2025
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	437,988.60	450,000.00	2.630	BBB+	2.630	688	02/18/2026
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	101,948.60	104,999.11	1.875	A-	1.876	312	02/07/2025
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	68,510.33	69,992.68	3.450	A-	3.458	440	06/15/2025
63743HFF4	90415	NATIONAL RURAL - CORP		10/31/2022	70,000.00	70,235.20	69,950.58	5.450	A-	5.499	577	10/30/2025
63743HFH0	90585	NATIONAL RURAL - CORP		02/09/2023	60,000.00	59,354.52	59,973.16	4.450	A-	4.473	711	03/13/2026
63743HFK3	91067	NATIONAL RURAL - CORP		11/02/2023	115,000.00	116,513.63	114,965.25	5.600	A-	5.612	956	11/13/2026
713448CY2	90534	PEPSICO INC - CORP		01/09/2023	300,000.00	293,920.20	295,441.10	3.500	A+	4.759	472	07/17/2025

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Corporate Note Callables												
713448FQ6	90590	PEPSICO INC - CORP		02/15/2023	225,000.00	223,891.20	224,918.65	4.550	A+	4.571	683	02/13/2026
693475BH7	90411	PNC FINANCIAL SERVICES - CORP		10/28/2022	240,000.00	239,955.60	240,000.00	5.671	A-	5.671	575	10/28/2025
693475BL8	90548	PNC FINANCIAL SERVICES - CORP		01/24/2023	45,000.00	44,579.07	45,000.00	4.758	A-	4.758	1,030	01/26/2027
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	144,986.70	150,000.00	1.746	A	1.746	676	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	73,024.50	76,101.25	2.901	A	2.129	728	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	389,464.00	403,917.04	2.901	A	2.383	728	03/30/2026
857477BX0	90422	STATE STREET CORP - CORP		11/04/2022	105,000.00	105,703.29	105,000.00	5.751	A	5.751	947	11/04/2026
857477BZ5	90557	STATE STREET CORP - CORP		01/26/2023	45,000.00	44,733.92	45,000.00	4.857	A	4.857	665	01/26/2026
857477CL5	91280	STATE STREET CORP - CORP		03/18/2024	225,000.00	225,435.83	225,000.00	4.993	A	4.993	1,081	03/18/2027
882508CE2	91218	TEXAS INSTRUMENTS INC - CORP		02/08/2024	350,000.00	349,493.55	349,786.99	4.600	A+	4.623	1,043	02/08/2027
89788MAH5	90266	TRUIST FINANCIAL - CORP		07/28/2022	235,000.00	231,178.90	235,000.00	4.260	A-	4.260	848	07/28/2026
89788MAJ1	90412	TRUIST FINANCIAL - CORP		10/28/2022	250,000.00	251,240.00	250,000.00	5.900	A-	5.900	940	10/28/2026
91324PEY4	91293	UNITED HEALTH - CORP		03/21/2024	600,000.00	596,533.80	595,855.88	4.600	A+	4.846	1,109	04/15/2027
94988J6D4	90910	WELLS FARGO & COMPANY - CORP		08/09/2023	250,000.00	251,680.00	249,829.31	5.450	A+	5.482	858	08/07/2026
94988J6H5	91200	WELLS FARGO & COMPANY - CORP		01/23/2024	350,000.00	348,201.35	350,000.00	4.811	A+	4.812	654	01/15/2026
Subtotal and Average			12,314,232.94		12,555,000.00	12,444,205.17	12,530,563.92			4.238	747	
Supranationals												
4581X0EM6	91140	IADB - SUPRA		12/12/2023	750,000.00	746,736.75	749,424.05	4.375	AAA	4.406	1,036	02/01/2027
Subtotal and Average			749,416.12		750,000.00	746,736.75	749,424.05			4.406	1,036	
Pass Through Securities (GNMA/CMO)												
02007WAC2	90886	ALLYA - ABS		07/19/2023	165,000.00	165,877.97	164,971.87	5.460	N/A	5.530	1,505	05/15/2028
05522RDH8	91148	BofA CC - ABS		12/14/2023	145,000.00	145,347.42	144,980.53	4.980	AAA	5.037	1,689	11/15/2028
14316HAC6	85858	CARMAX - ABS		10/21/2020	10,442.69	10,397.05	10,408.57	0.500	AAA	0.509	501	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	23,236.73	22,946.27	23,210.05	0.340	AAA	0.348	623	12/15/2025
14314QAC8	86173	CARMAX - ABS		04/21/2021	71,957.36	70,777.48	71,902.41	0.520	AAA	0.529	687	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	220,200.28	214,142.57	220,164.06	0.550	AAA	0.557	805	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	83,100.02	81,815.54	83,087.38	3.490	AAA	3.522	1,051	02/16/2027
14318UAD3	90414	CARMAX - ABS		10/31/2022	380,000.00	380,208.24	379,910.89	5.340	AAA	5.410	1,232	08/16/2027
161571HV9	91210	CHASE INSURANCE TRUST - ABS		01/31/2024	650,000.00	646,343.10	649,901.01	4.600	AAA	4.650	1,751	01/16/2029
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	437,589.90	449,937.99	1.040	AAA	0.347	958	11/15/2026
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	219,618.90	224,983.04	2.800	AAA	2.820	1,078	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	191,088.50	194,968.84	3.490	AAA	3.521	1,139	05/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	129,103.71	125,462.08	129,101.27	0.770	AAA	0.760	897	09/15/2026
254683CY9	90706	DCENT 2023 A1 A MTGE - ABS		04/11/2023	225,000.00	221,800.28	224,986.95	4.310	N/A	4.351	1,444	03/15/2028

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Portfolio Details - Investments
March 31, 2024

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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)												
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	273,692.16	279,940.05	0.580	AAA	0.580	897	09/15/2026
254683CW3	90274	DISCOVER CARD ABS - ABS		08/09/2022	205,000.00	200,548.02	204,974.56	3.560	AAA	3.510	1,200	07/15/2027
3137BKRJ1	90187	FHMS - MBS		05/24/2022	725,000.00	710,033.10	729,644.53	3.329	N/A	3.036	419	05/25/2025
3137FBTA4	90193	FHMS - MBS		05/31/2022	632,964.96	626,565.05	633,805.61	3.064	AA+	2.907	146	08/25/2024
3137BHXJ1	90248	FHMS - MBS		07/18/2022	697,889.80	684,223.72	689,493.31	3.023	AA+	3.478	299	01/25/2025
3137BMTX4	90260	FHMS - MBS		07/26/2022	550,000.00	534,788.65	543,640.63	3.151	N/A	3.493	603	11/25/2025
3137BJP64	90270	FHMS - MBS		08/08/2022	425,000.00	416,426.05	421,829.10	3.205	N/A	3.447	358	03/25/2025
3137BN6G4	90272	FHMS - MBS		08/09/2022	575,000.00	556,799.53	568,374.02	2.995	N/A	3.330	633	12/25/2025
3137BM7C4	90275	FHMS - MBS		08/10/2022	325,000.00	316,899.37	322,638.67	3.308	AA+	3.512	542	09/25/2025
3137BLMZ8	90300	FHMS - MBS		08/16/2022	750,000.00	730,328.25	739,423.83	3.010	AA+	3.485	480	07/25/2025
3137BFE98	90315	FHMS - MBS		09/02/2022	491,240.12	484,734.14	484,773.41	3.171	N/A	3.758	207	10/25/2024
3137BEVH4	90329	FHMS - MBS		09/20/2022	550,000.00	544,302.00	539,687.50	3.241	AA+	4.188	177	09/25/2024
3137BNGT5	90605	FHMS - MBS		03/06/2023	300,000.00	288,931.20	282,515.63	2.745	N/A	4.989	664	01/25/2026
3137BRQJ7	90622	FHMS - MBS		03/07/2023	300,000.00	286,170.60	278,976.56	2.570	N/A	6.932	845	07/25/2026
3137FJXQ7	90633	FHMS - MBS		03/09/2023	328,120.95	321,834.15	317,815.90	3.750	AA+	5.113	511	08/25/2025
3137BSP72	90726	FHMS - MBS		04/17/2023	525,000.00	499,848.83	501,108.40	2.653	N/A	4.101	876	08/25/2026
3137BRQJ7	90796	FHMS - MBS		05/23/2023	350,000.00	333,865.70	332,800.78	2.570	N/A	4.308	845	07/25/2026
3137BTUM1	90798	FHMS - MBS		05/24/2023	253,120.22	243,542.15	245,328.86	3.347	N/A	4.306	968	11/25/2026
3137FNWX4	91036	FHMS - MBS		10/11/2023	400,000.00	379,385.20	371,140.63	2.282	AA+	5.303	845	07/25/2026
3137FLN34	91049	FHMS - MBS		10/23/2023	350,000.00	339,919.65	333,457.03	3.208	AA+	5.600	695	02/25/2026
3137BSRE5	91088	FHMS - MBS		11/20/2023	600,000.00	577,033.80	568,289.06	3.120	AAA	5.156	907	09/25/2026
31680EAD3	90929	FITAT - ABS		08/23/2023	510,000.00	513,284.91	509,968.38	5.530	AAA	5.657	1,597	08/15/2028
3136ARTE8	90384	FNMA - MBS		10/12/2022	355,198.48	340,809.39	335,107.57	2.702	AA+	4.578	695	02/25/2026
345286AC2	86601	FORDO - ABS		01/24/2022	59,714.77	58,282.39	59,707.68	1.290	AAA	1.299	805	06/15/2026
344928AD8	90673	FORDO - ABS		03/31/2023	185,000.00	183,351.65	184,980.70	4.650	AAA	4.700	1,415	02/15/2028
362554AC1	86430	GMCAR - ABS		10/21/2021	108,079.46	104,948.94	108,076.70	0.680	N/A	0.682	898	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	116,725.81	113,856.34	116,715.67	1.260	AAA	1.267	959	11/16/2026
36265WAD5	90242	GMCAR - ABS		07/13/2022	120,000.00	118,078.20	119,999.17	3.640	N/A	3.668	1,110	04/16/2027
362583AD8	90719	GMCAR - ABS		04/12/2023	120,000.00	118,694.52	119,996.70	4.470	AAA	4.513	1,416	02/16/2028
379930AD2	91035	GMCAR - ABS		10/11/2023	160,000.00	162,349.92	159,967.14	5.780	AAA	5.858	1,598	08/16/2028
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	119,536.64	116,623.53	119,511.44	0.880	N/A	0.892	660	01/21/2026
438123AC5	91070	HONDA AUTO RECEIVABLES - ABS		11/08/2023	85,000.00	86,028.59	84,985.03	5.670	AAA	5.745	1,542	06/21/2028
43815BAC4	90025	HAROT - ABS		02/23/2022	154,746.05	151,149.75	154,722.77	1.880	AAA	1.895	774	05/15/2026
437927AC0	90806	HAROT - ABS		05/30/2023	185,000.00	184,463.13	184,970.03	4.930	AAA	4.713	1,323	11/15/2027
44933LAC7	86185	HART - ABS		04/28/2021	26,806.55	26,586.87	26,788.67	0.380	AAA	0.385	532	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	336,387.41	329,156.43	336,374.46	2.220	AAA	2.232	927	10/15/2026

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Portfolio Management
Portfolio Details - Investments
March 31, 2024

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)												
41285JAD0	90593	HDMOT - ABS		02/23/2023	120,000.00	119,562.60	119,987.92	5.050	N/A	5.108	1,353	12/15/2027
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	90,473.73	88,455.44	90,453.54	0.740	AAA	0.738	774	05/15/2026
58770AAC7	90553	MERCEDES BENZ AUTO - ABS		01/25/2023	95,000.00	94,095.13	94,988.60	4.510	AAA	4.558	1,323	11/15/2027
65480JAC4	90343	NAROT - ABS		09/28/2022	200,000.00	198,066.60	199,958.62	4.460	AAA	4.511	1,141	05/17/2027
891941AD8	90797	TAOT 2023 B A3 - MBS		05/23/2023	260,000.00	258,080.94	259,985.47	4.710	N/A	5.147	1,415	02/15/2028
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	125,745.28	122,526.20	125,742.60	0.710	AAA	0.699	744	04/15/2026
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	135,000.00	132,717.56	134,977.44	3.760	AAA	4.173	1,109	04/15/2027
891940AC2	90565	TOYOTA AUTO REC - ABS		01/30/2023	170,000.00	168,517.94	169,999.92	4.630	AAA	4.675	1,262	09/15/2027
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	151,997.99	148,452.33	151,992.03	1.020	AAA	1.024	812	06/22/2026
98163KAC6	86452	WOART - ABS		11/03/2021	150,365.58	146,390.82	150,345.10	0.810	AAA	0.817	927	10/15/2026
Subtotal and Average			16,583,396.66		16,727,154.59	16,367,816.74	16,482,476.28			3.731	834	
Municipal Bonds												
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	195,440.65	205,000.00	1.258	AA	1.258	456	07/01/2025
576004GY5	90312	MASS. CMNWLTH - MUNI		08/30/2022	380,000.00	375,339.30	380,000.00	3.660	N/A	3.661	289	01/15/2025
646140DN0	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	159,806.46	165,000.00	0.897	A+	0.897	275	01/01/2025
Subtotal and Average			750,000.00		750,000.00	730,586.41	750,000.00			2.396	332	
Total and Average			79,376,563.62		79,657,154.59	78,778,160.61	79,277,039.24			4.143	770	

PFM
Portfolio Management
Portfolio Details - Cash
March 31, 2024

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			79,376,563.62		79,657,154.59	78,778,160.61	79,277,039.24			4.143	770

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	ESTIMATED¹ FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	13,629,849.07	13,550,676.92
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	932,426.73	927,010.51
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,766,115.06	8,715,195.04
BYRON UNION SCHOOL DISTRICT	75-07-017	186,796.13	185,711.08
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	164,502.72	163,547.17
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	707,883.90	703,771.99
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,518,685.96	2,504,055.59
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	37,100,000.00	36,884,496.01
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,446,817.37	1,438,413.19
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	74,564,345.03
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,631,239.41	4,604,337.78
DELTA DIABLO SANITATION DISTRICT	70-07-003	81,922.47	81,446.60
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,133,836.37	1,127,250.22
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,053,087.76	4,029,544.46
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,857,656.88	1,846,866.25
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	21,956,433.69	21,828,894.63
MORAGA ORINDA FIRE DISTRICT	17-07-003	2,672,412.77	2,656,889.44
MORAGA SCHOOL DISTRICT	75-07-016	3,017.34	2,999.81
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,866,164.19	3,843,706.67
MT VIEW SANITARY DISTRICT	70-07-008	9,231,171.24	9,177,549.83
OAKLEY UNION SCHOOL DISTRICT	75-07-009	279,003.71	277,383.05
ORINDA UNION SCHOOL DISTRICT	75-07-015	2,671,808.80	2,656,288.98
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	39,679.97	39,449.48
RECLAMATION DISTRICT 799	60-07-001	379,467.79	377,263.56
RECLAMATION DISTRICT 800	60-07-003	3,975,045.45	3,951,955.47
RECLAMATION DISTRICT 2026	60-07-005	8,238.20	8,190.35
RECLAMATION DISTRICT 2137	60-07-006	520,918.73	517,892.85
RODEO - HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,238,284.63	2,225,283.03
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	270,342.36	268,772.01
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	23,718,000.60	23,580,229.07
	TOTAL	224,040,809.34	222,739,416.10

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



PMIA/LAIF Performance Report
as of 4/17/24



Quarterly Performance
Quarter Ended 03/31/24

LAIF Apportionment Rate ⁽²⁾ :	4.30
LAIF Earnings Ratio ⁽²⁾ :	0.00011755619077389
LAIF Administrative Cost ^{(1)*} :	0.27
LAIF Fair Value Factor ⁽¹⁾ :	0.994191267
PMIA Daily ⁽¹⁾ :	4.22
PMIA Quarter to Date ⁽¹⁾ :	4.12
PMIA Average Life ⁽¹⁾ :	226

PMIA Average Monthly
Effective Yields⁽¹⁾

March	4.232
February	4.122
January	4.012
December	3.929
November	3.843
October	3.670

Pooled Money Investment Account
Monthly Portfolio Composition ⁽¹⁾
3/31/24
\$156.5 billion

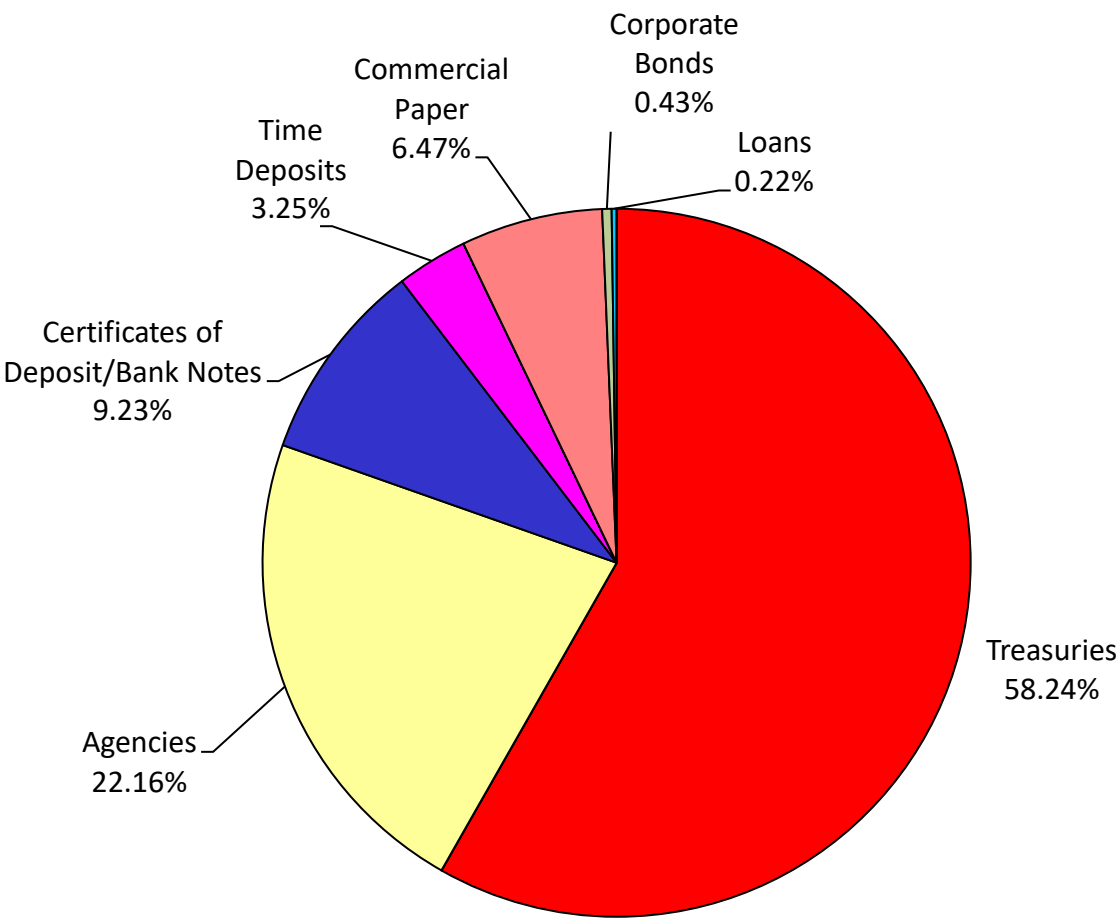


Chart does not include \$2,005,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

Daily rates are now available here. [View PMIA Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

*The percentage of administrative cost equals the total administrative cost divided by the quarterly interest earnings. The law provides that administrative costs are not to exceed 5% of quarterly EARNINGS of the fund. However, if the 13-week Daily Treasury Bill Rate on the last day of the fiscal year is below 1%, then administrative costs shall not exceed 8% of quarterly EARNINGS of the fund for the subsequent fiscal year.

Source:
⁽¹⁾ State of California, Office of the Treasurer
⁽²⁾ State of California, Office of the Controller

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

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



Allspring GAAP

31 March 2024

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 - 15
<u>Balance Sheet Classification (Contra Costa County)</u>	16 - 21

*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 January 2024 to 31 March 2024

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	44,509,414.91
Net Unrealized Gain/Loss	-27,419.52
Market Value + Accrued	44,481,995.39

Portfolio Characteristics

Risk Metric	Value
Cash	340,486.64
MMFund	894,785.28
Fixed Income	43,246,723.47
Duration	0.695
Convexity	0.012
WAL	0.744
Years to Final Maturity	0.987
Years to Effective Maturity	0.733
Yield	5.207
Book Yield	5.134
Avg Credit Rating	AA+/Aa1/AA+

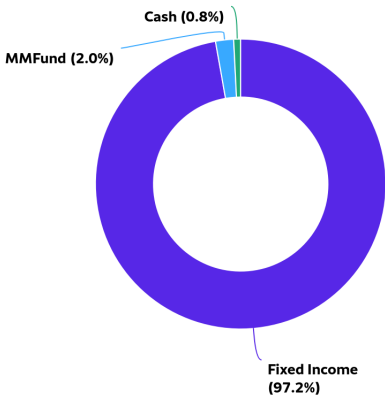
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	57.34%
United States	20.24%
Farm Credit System	8.98%
International Bank for Reconstruction and Development	4.50%
Groupe BPCE	2.25%
The Depository Trust and Clearing Corporation	2.24%
Federal Home Loan Banks	2.24%
SAS Rue La Boetie	2.23%

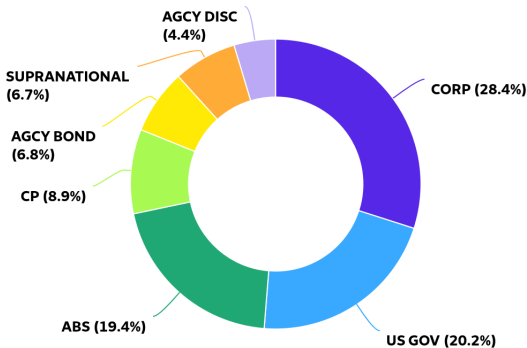
--- 100.00%

Footnotes: 1,2

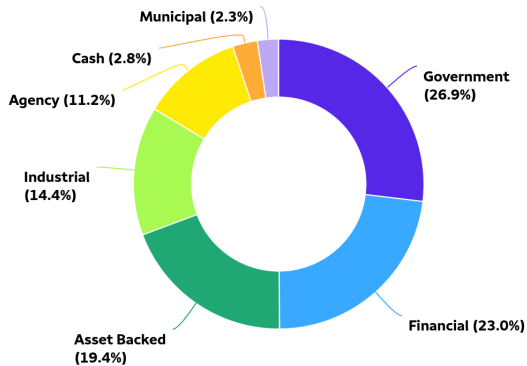
Asset Class (%)



Security Type (%)



Market Sector (%)



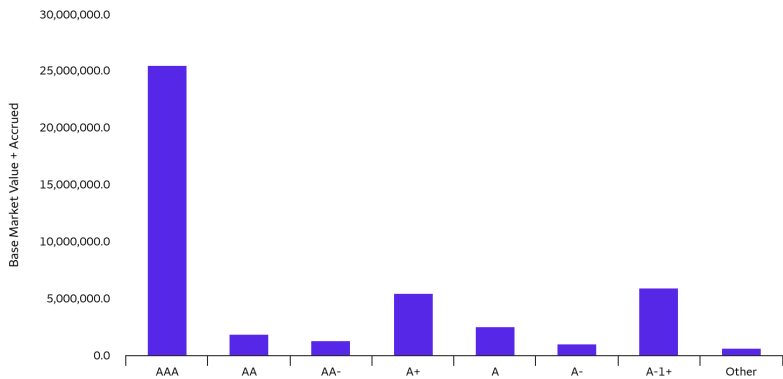
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

Risk Summary

US Dollar
01 January 2024 to 31 March 2024

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

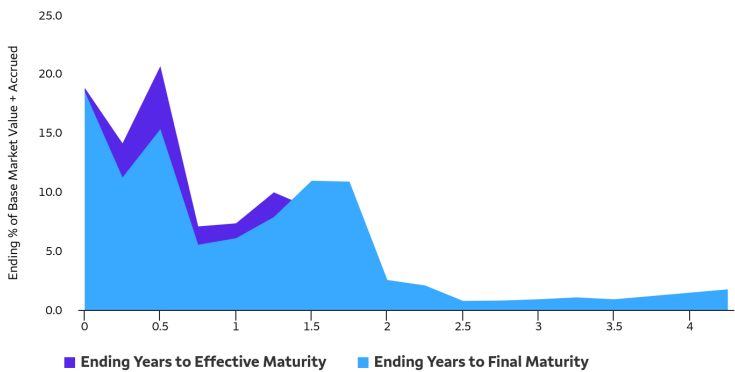
Credit Rating



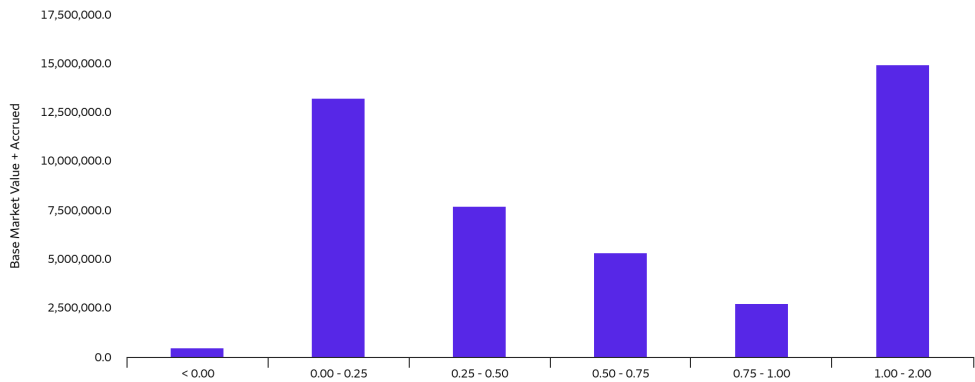
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	48.27%	22.56%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	1.69%	7.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	15.31%	3.91%	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



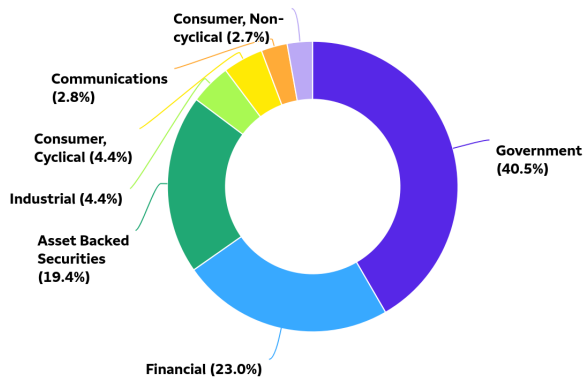
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Risk Summary

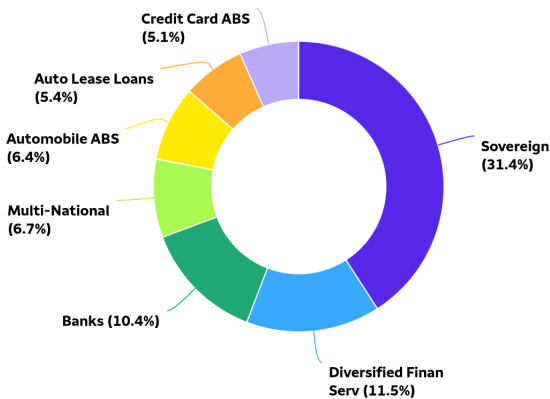
US Dollar
01 January 2024 to 31 March 2024

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

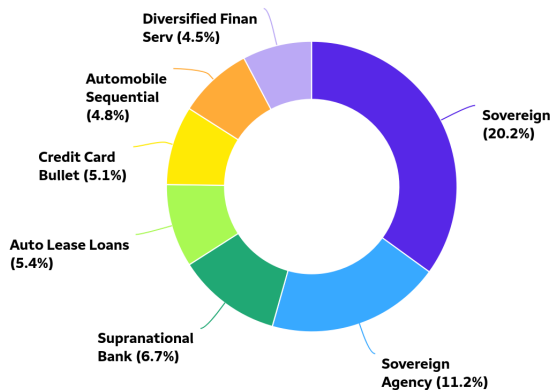
Industry Sector



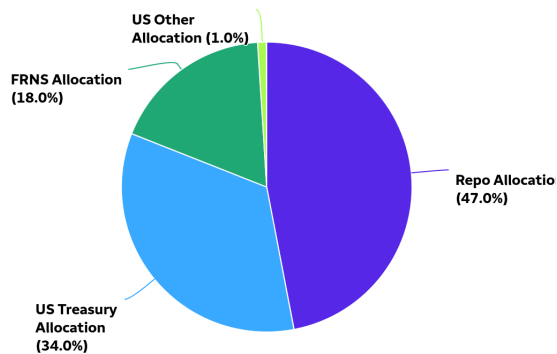
Industry Group



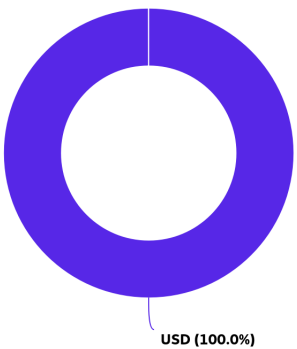
Industry Subgroup



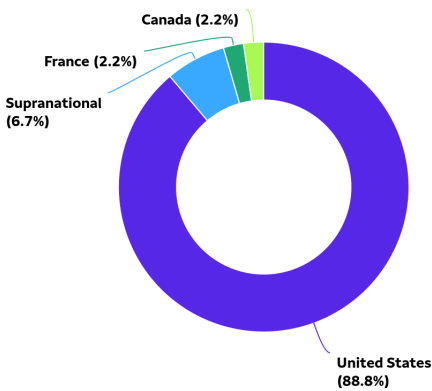
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar
01 January 2024 to 31 March 2024

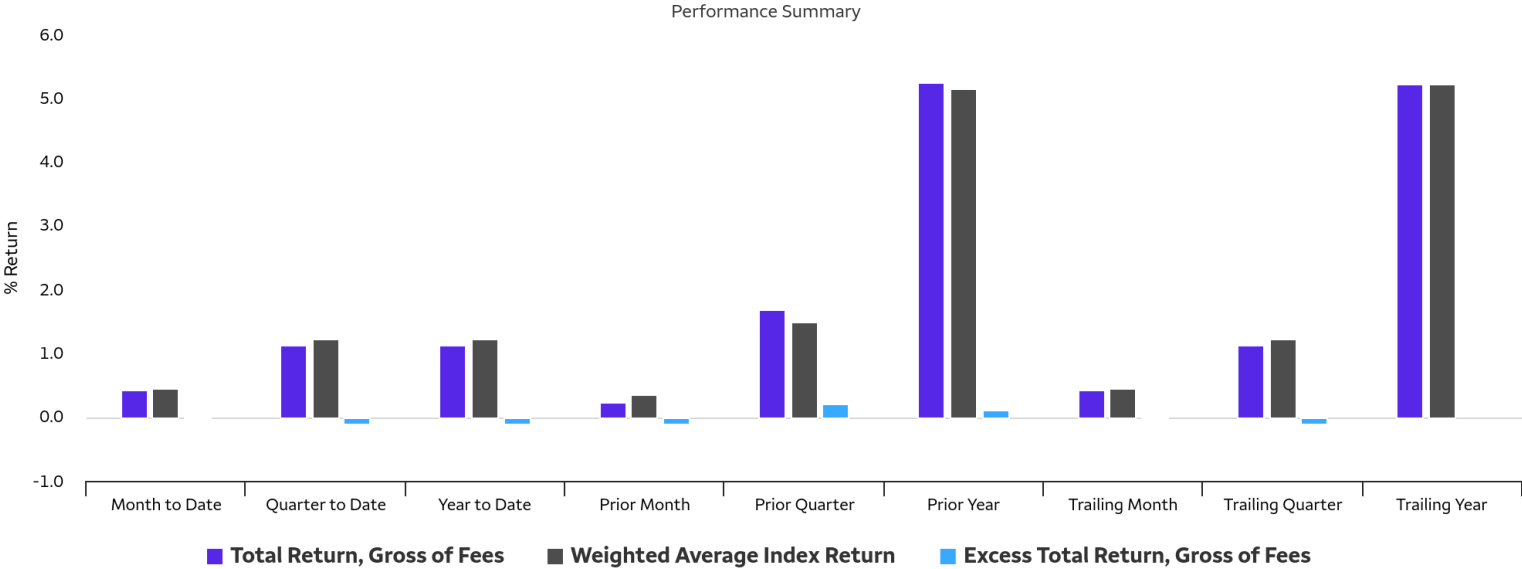
Contra Costa County
Account: XXX235
Investment Strategy: Global Liquidity Solutions
Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

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

Performance Summary
Gross of Fees

US Dollar
01 January 2024 to 31 March 2024

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	03/01/2024	03/31/2024	0.42%	0.45%	-0.02%
Quarter to Date	01/01/2024	03/31/2024	1.12%	1.24%	-0.11%
Year to Date	01/01/2024	03/31/2024	1.12%	1.24%	-0.11%
Prior Month	02/01/2024	02/29/2024	0.25%	0.35%	-0.11%
Prior Quarter	10/01/2023	12/31/2023	1.70%	1.49%	0.20%
Prior Year	01/01/2023	12/31/2023	5.25%	5.14%	0.11%
Trailing Month	03/01/2024	03/31/2024	0.42%	0.45%	-0.02%
Trailing Quarter	01/01/2024	03/31/2024	1.12%	1.24%	-0.11%
Trailing Year	04/01/2023	03/31/2024	5.22%	5.22%	0.00%

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 January 2024 to 31 March 2024

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:

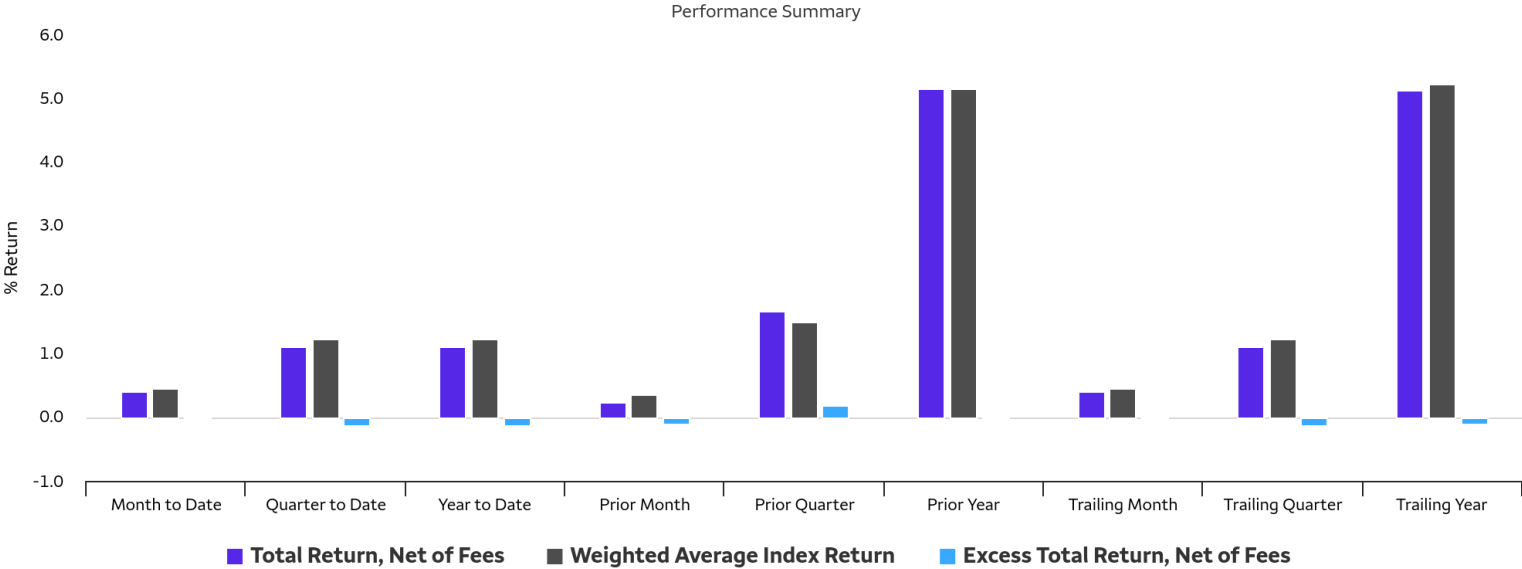
Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
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 January 2024 to 31 March 2024

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	03/01/2024	03/31/2024	0.42%	0.45%	-0.03%
Quarter to Date	01/01/2024	03/31/2024	1.10%	1.24%	-0.14%
Year to Date	01/01/2024	03/31/2024	1.10%	1.24%	-0.14%
Prior Month	02/01/2024	02/29/2024	0.24%	0.35%	-0.12%
Prior Quarter	10/01/2023	12/31/2023	1.67%	1.49%	0.18%
Prior Year	01/01/2023	12/31/2023	5.15%	5.14%	0.01%
Trailing Month	03/01/2024	03/31/2024	0.42%	0.45%	-0.03%
Trailing Quarter	01/01/2024	03/31/2024	1.10%	1.24%	-0.14%
Trailing Year	04/01/2023	03/31/2024	5.12%	5.22%	-0.10%

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 January 2024 to 31 March 2024

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 January 2024 to 31 March 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Balance Sheet		Contra Costa County	
	As of:	12/31/2023	03/31/2024
Book Value		44,264,673.38	44,235,319.38
Accrued Balance		238,258.23	274,095.53
Book Value + Accrued		44,502,931.61	44,509,414.91
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		36,796.20	-27,419.52
Carrying Value and Accrued		44,539,727.81	44,481,995.39

Income Statement		Contra Costa County	
	Begin Date	End Date	01/01/2024 03/31/2024
Net Amortization/Accretion Income			209,353.07
Interest Income		350,725.42	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net FX Allowance Expense		0.00	
Net Market Allowance Expense		0.00	
Income Subtotal			350,725.42
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		-10,603.10	
Net Income			549,475.39
Transfers In/Out			-542,992.09
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-64,215.72

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GAAP FX Financials

US Dollar

01 January 2024 to 31 March 2024

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	01/01/2024
	End Date	03/31/2024
Net Income		549,475.39
Amortization/Accretion on MS	-186,070.71	
Change in Accrued on MS	15,465.62	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	-93.89	
Subtotal		-170,698.98
Purchase of MS	-12,338,583.08	
Purchased Accrued of MS	-54,390.42	
Sales of MS	1,490,194.98	
Sold Accrued of MS	0.00	
Maturities of MS	9,879,000.00	
Net Purchases/Sales		-1,023,778.52
Transfers of Cash & CE		-542,992.09
Total Change in Cash & CE		-1,187,994.20
Beginning Cash & CE		4,411,114.12
Ending Cash & CE		3,223,119.92

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Income Detail

US Dollar

01 January 2024 to 31 March 2024

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	894,785.28 5.19	03/31/2024 03/31/2024	0.00 ---	25,790.67 0.00	0.00	0.00 25,790.67
03065WAB1 AMCAR 2022-2 A2A	39,833.61 4.20	04/25/2024 12/18/2025	0.00 06/22/2022	781.50 1.38	0.00	0.00 782.88
02665WEQ0 AMERICAN HONDA FINANCE CORP	500,000.00 5.80	10/03/2025 10/03/2025	0.00 10/04/2023	7,250.00 57.97	0.00	0.00 7,307.97
02582JJR2 AMXCA 2021-1 A	0.00 0.90	11/14/2024 11/15/2024	0.00 01/31/2023	-900.00 -3,541.00	0.00	0.00 -4,441.00
02582JJR2 AMXCA 2021-1 A	800,000.00 0.90	11/14/2024 11/15/2024	0.00 01/31/2023	2,700.00 10,546.01	0.00	0.00 13,246.01
037833CU2 APPLE INC	700,000.00 2.85	05/11/2024 05/11/2024	0.00 06/02/2023	4,987.50 4,194.20	0.00	0.00 9,181.70
04821TAJ4 Atlantic Asset Securitization Corp.	0.00 0.00	01/18/2024 01/18/2024	0.00 10/23/2023	0.00 2,620.83	0.00	0.00 2,620.83
04821TEE1 Atlantic Asset Securitization Corp.	1,000,000.00 0.00	05/14/2024 05/14/2024	0.00 03/15/2024	0.00 2,521.67	0.00	0.00 2,521.67
06051GFB0 BANK OF AMERICA CORP	0.00 4.13	01/22/2024 01/22/2024	0.00 06/12/2023	1,684.38 601.78	0.00	0.00 2,286.16
06428CAC8 BANK OF AMERICA NA	700,000.00 5.65	07/18/2025 08/18/2025	0.00 01/24/2024	7,360.70 -938.80	0.00	0.00 6,421.90
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 3,540.92	0.00	0.00 9,490.92
09247XAL5 BLACKROCK INC	0.00 3.50	03/18/2024 03/18/2024	0.00 05/27/2022	3,743.06 -930.76	0.00	0.00 2,812.30
05593AAC3 BMWLT 2023-1 A3	700,000.00 5.16	11/09/2024 11/25/2025	0.00 02/27/2023	9,030.00 73.40	0.00	0.00 9,103.40
13077DKD3 CALIFORNIA ST UNIV REV	300,000.00 1.77	11/01/2025 11/01/2025	0.00 11/14/2023	1,324.50 2,596.16	0.00	0.00 3,920.66
14318XAB1 CARMX 2023-4 A2A	350,000.00 6.08	12/08/2024 12/15/2026	0.00 10/18/2023	5,319.99 3.20	0.00	0.00 5,323.19
CCYUSD Cash	21,985.92 0.00	03/31/2024 03/31/2024	-542,992.09 ---	0.00 0.00	0.00	-10,603.10 -10,603.10
14913UAB6 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 5.15	08/11/2025 08/11/2025	0.00 12/01/2023	6,437.50 -128.63	0.00	0.00 6,308.87
17275RBP6 CISCO SYSTEMS INC	550,000.00 4.90	02/26/2026 02/26/2026	0.00 02/26/2024	2,620.14 10.01	0.00	0.00 2,630.15
17325FAS7 CITIBANK NA	0.00 3.65	01/23/2024 01/23/2024	0.00 08/25/2022	1,338.33 0.00	0.00	0.00 1,338.33
17325FBA5 CITIBANK NA	250,000.00 5.86	08/29/2025 09/29/2025	0.00 01/12/2024	3,217.05 -537.48	0.00	0.00 2,679.58
17325FBA5 CITIBANK NA	500,000.00 5.86	08/29/2025 09/29/2025	0.00 02/12/2024	3,990.78 -644.21	0.00	0.00 3,346.57
14041NGA3 COMET 2022-2 A	750,000.00 3.49	05/15/2025 05/15/2025	0.00 03/20/2024	799.79 432.56	0.00	0.00 1,232.36

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Income Detail

US Dollar

01 January 2024 to 31 March 2024

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
254683BZ7	750,000.00	04/14/2024	0.00	4,743.75	0.00	0.00
DCENT 2017-4 A	2.53	04/15/2024	10/26/2023	6,401.54		11,145.29
30231GAC6	0.00	03/15/2024	0.00	3,779.97	0.00	0.00
EXXON MOBIL CORP	3.18	03/15/2024	04/17/2023	1,883.68		5,663.65
3133ENJ84	500,000.00	08/26/2024	0.00	4,218.75	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	3.38	08/26/2024	11/04/2022	1,782.14		6,000.89
3133ENL40	500,000.00	09/13/2024	0.00	4,375.00	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	3.50	09/13/2024	07/26/2023	2,279.41		6,654.41
3133EPPC3	1,000,000.00	07/03/2024	0.00	13,437.50	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	5.38	07/03/2024	07/03/2023	0.00		13,437.50
3133EPYK5	1,000,000.00	10/10/2025	0.00	12,812.50	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	5.13	10/10/2025	10/10/2023	-16.37		12,796.13
313313CC0	1,000,000.00	02/20/2025	0.00	0.00	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	02/20/2025	03/27/2024	669.44		669.44
3130A0XE5	0.00	03/08/2024	0.00	6,048.61	0.00	0.00
FEDERAL HOME LOAN BANKS	3.25	03/08/2024	09/29/2022	1,927.21		7,975.82
313384TY5	0.00	03/06/2024	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	03/06/2024	03/06/2023	9,154.17		9,154.17
313384TW9	0.00	03/04/2024	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	03/04/2024	08/14/2023	9,143.75		9,143.75
313384WH8	1,000,000.00	05/02/2024	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	05/02/2024	03/19/2024	1,903.06		1,903.06
34528LAD7	94,538.26	04/29/2024	0.00	1,513.59	0.00	0.00
FORDL 2022-A A3	3.23	05/15/2025	11/30/2022	1,507.53		3,021.12
345290AD2	400,000.00	12/04/2025	0.00	3,766.90	0.00	0.00
FORDL 2024-A A3	5.06	05/15/2027	01/24/2024	-36.69		3,730.21
362541AB0	139,659.23	06/12/2024	0.00	2,550.82	0.00	0.00
GMALT 2023-1 A2A	5.27	06/20/2025	02/16/2023	3.08		2,553.90
362548AD1	600,000.00	05/28/2025	0.00	2,020.00	0.00	0.00
GMALT 2023-2 A3	5.05	07/20/2026	03/07/2024	59.59		2,079.59
38346LA55	0.00	01/05/2024	0.00	0.00	0.00	0.00
Gotham Funding Corporation	0.00	01/05/2024	11/08/2023	605.56		605.56
38346LC12	0.00	03/01/2024	0.00	0.00	0.00	0.00
Gotham Funding Corporation	0.00	03/01/2024	01/30/2024	4,924.58		4,924.58
43815JAB9	284,906.68	07/22/2024	0.00	4,513.03	0.00	0.00
HAROT 2023-1 A2	5.22	10/21/2025	02/24/2023	5.84		4,518.86
43815QAB3	400,000.00	09/22/2024	0.00	5,709.99	0.00	0.00
HAROT 2023-3 A2	5.71	03/18/2026	11/30/2023	-63.79		5,646.20
44933DAB7	169,531.01	06/12/2024	0.00	2,883.84	0.00	0.00
HART 2022-C A2A	5.35	11/17/2025	11/09/2022	3.64		2,887.49
448979AB0	146,139.02	07/11/2024	0.00	2,248.55	0.00	0.00
HART 2023-A A2A	5.19	12/15/2025	04/12/2023	3.10		2,251.65
438516CH7	750,000.00	11/01/2024	0.00	9,093.75	0.00	0.00
HONEYWELL INTERNATIONAL INC	4.85	11/01/2024	11/02/2022	15.89		9,109.64

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Income Detail

US Dollar

01 January 2024 to 31 March 2024

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
4581X0DZ8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 0.50	09/23/2024 09/23/2024	0.00 10/12/2023	1,250.00 11,861.47	0.00	0.00 13,111.47
459058DX8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 2.50	11/25/2024 11/25/2024	0.00 01/31/2024	4,166.67 3,998.66	0.00	0.00 8,165.33
459058HC0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 5.63	08/06/2024 08/06/2024	0.00 08/11/2023	14,290.35 -533.18	0.00	0.00 13,757.17
47787JAC2 JDOT 2022 A3	347,174.85 0.36	11/23/2024 09/15/2026	0.00 04/21/2023	2,210.15 3,361.08	0.00	0.00 5,571.23
24422EVN6 JOHN DEERE CAPITAL CORP	0.00 0.45	01/17/2024 01/17/2024	0.00 01/05/2023	100.00 920.53	0.00	0.00 1,020.53
24422EWS4 JOHN DEERE CAPITAL CORP	700,000.00 5.15	03/03/2025 03/03/2025	0.00 04/01/2024	0.00 0.00	0.00	0.00 0.00
46625HKC3 JPMORGAN CHASE & CO	0.00 3.13	01/23/2025 01/23/2025	0.00 02/02/2023	1,397.57 577.46	0.00	0.00 1,975.03
46625HKC3 JPMORGAN CHASE & CO	700,000.00 3.13	01/23/2025 01/23/2025	0.00 02/02/2023	4,071.18 1,707.26	0.00	0.00 5,778.44
4820P2AH8 Jupiter Securitization Company LLC	0.00 0.00	01/17/2024 01/17/2024	0.00 12/29/2023	0.00 2,368.89	0.00	0.00 2,368.89
4820P2CD5 Jupiter Securitization Company LLC	0.00 0.00	03/13/2024 03/13/2024	0.00 01/17/2024	0.00 8,337.78	0.00	0.00 8,337.78
58769KAE4 MBALT 2021-B A4	0.00 0.51	04/13/2024 03/15/2027	0.00 06/01/2023	243.17 3,741.36	0.00	0.00 3,984.53
58768PAC8 MBART 2022-1 A3	400,000.00 5.21	04/14/2025 08/16/2027	0.00 06/26/2023	5,210.01 76.11	0.00	0.00 5,286.12
58770AAB9 MBART 2023-1 A2	38,333.40 5.09	06/19/2024 01/15/2026	0.00 01/25/2023	622.00 0.53	0.00	0.00 622.53
61761JVL0 MORGAN STANLEY	700,000.00 3.70	10/23/2024 10/23/2024	0.00 04/17/2023	6,475.00 1,883.45	0.00	0.00 8,358.45
65480JAB6 NAROT 2022-B A2	56,790.41 4.50	05/28/2024 08/16/2025	0.00 06/01/2023	845.04 240.55	0.00	0.00 1,085.59
65480JAC4 NAROT 2022-B A3	400,000.00 4.46	04/21/2025 05/17/2027	0.00 07/27/2023	4,460.01 543.44	0.00	0.00 5,003.45
65480JAC4 NAROT 2022-B A3	75,000.00 4.46	04/21/2025 05/17/2027	0.00 09/21/2023	836.25 111.29	0.00	0.00 947.54
63743HFF4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 5.45	10/30/2025 10/30/2025	0.00 12/01/2023	9,537.50 -462.94	0.00	0.00 9,074.56
63763PE13 National Securities Clearing Corporation	1,000,000.00 0.00	05/01/2024 05/01/2024	0.00 01/10/2024	0.00 12,072.22	0.00	0.00 12,072.22
672325S81 OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY	0.00 5.70	02/01/2024 02/01/2024	0.00 11/22/2023	2,375.00 0.00	0.00	0.00 2,375.00
67983TAB2 Old Line Funding, LLC	0.00 0.00	01/11/2024 01/11/2024	0.00 09/11/2023	0.00 1,522.22	0.00	0.00 1,522.22

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Income Detail

US Dollar

01 January 2024 to 31 March 2024

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
67983TFQ4 Old Line Funding, LLC	1,000,000.00 0.00	06/24/2024 06/24/2024	0.00 03/08/2024	0.00 3,540.00	0.00	0.00 3,540.00
69371RR40 PACCAR FINANCIAL CORP	750,000.00 0.50	08/09/2024 08/09/2024	0.00 08/30/2023	937.50 9,181.11	0.00	0.00 10,118.61
CCYUSD Payable	-702,740.89 0.00	03/31/2024 03/31/2024	0.00 ---	0.00 0.00	0.00	0.00 0.00
713448FU7 PEPSICO INC	500,000.00 5.73	11/12/2024 11/12/2024	0.00 11/10/2023	7,190.00 0.00	0.00	0.00 7,190.00
CCYUSD Receivable	1,021,241.61 0.00	03/31/2024 03/31/2024	0.00 ---	0.00 0.00	0.00	0.00 0.00
769036BD5 RIVERSIDE CALIF PENSION OBLIG	750,000.00 2.75	06/01/2024 06/01/2024	0.00 11/29/2023	5,156.25 5,530.09	0.00	0.00 10,686.34
828807DG9 SIMON PROPERTY GROUP LP	500,000.00 2.00	09/13/2024 09/13/2024	0.00 11/01/2023	2,500.00 4,782.52	0.00	0.00 7,282.52
89239KAC5 TAOT 2022-A A3	330,981.94 1.23	09/15/2024 06/15/2026	0.00 06/21/2022	1,138.91 2,979.15	0.00	0.00 4,118.07
891941AB2 TAOT 2023-B A2A	176,493.04 5.28	08/24/2024 05/15/2026	0.00 05/23/2023	2,624.06 1.34	0.00	0.00 2,625.40
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 0.63	09/13/2024 09/13/2024	0.00 10/31/2022	1,093.75 6,954.77	0.00	0.00 8,048.52
86787EBC0 TRUIST BANK	600,000.00 3.20	04/01/2024 04/01/2024	0.00 05/19/2022	4,800.00 -32.80	0.00	0.00 4,767.20
912828U3 UNITED STATES TREASURY	1,000,000.00 1.88	08/31/2024 08/31/2024	0.00 10/24/2023	4,669.58 8,658.85	0.00	0.00 13,328.44
91282CCC3 UNITED STATES TREASURY	1,500,000.00 0.25	05/15/2024 05/15/2024	0.00 05/17/2023	937.50 16,655.27	0.00	0.00 17,592.77
91282CDV0 UNITED STATES TREASURY	0.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	713.32 126.82	0.00	0.00 840.13
91282CDV0 UNITED STATES TREASURY	0.00 0.88	01/31/2024 01/31/2024	0.00 05/22/2023	713.32 3,423.35	0.00	0.00 4,136.67
91282CEG2 UNITED STATES TREASURY	0.00 2.25	03/31/2024 03/31/2024	0.00 08/30/2022	5,532.79 2,805.21	0.00	0.00 8,338.00
91282CFA4 UNITED STATES TREASURY	500,000.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	3,736.56 325.39	0.00	0.00 4,061.96
91282CHD6 UNITED STATES TREASURY	750,000.00 4.25	05/31/2025 05/31/2025	0.00 09/18/2023	7,925.20 1,592.74	0.00	0.00 9,517.95
91282CHL8 UNITED STATES TREASURY	1,000,000.00 4.63	06/30/2025 06/30/2025	0.00 08/28/2023	11,562.50 1,105.55	0.00	0.00 12,668.05
91282CJE2 UNITED STATES TREASURY	500,000.00 5.00	10/31/2025 10/31/2025	0.00 12/01/2023	6,250.00 -289.45	0.00	0.00 5,960.55
91282CJV4 UNITED STATES TREASURY	1,000,000.00 4.25	01/31/2026 01/31/2026	0.00 01/31/2024	7,122.25 176.02	0.00	0.00 7,298.27
91282CJV4 UNITED STATES TREASURY	1,000,000.00 4.25	01/31/2026 01/31/2026	0.00 02/06/2024	6,421.70 323.01	0.00	0.00 6,744.71

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Income Detail

US Dollar

01 January 2024 to 31 March 2024

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
91282CJV4 UNITED STATES TREASURY	750,000.00 4.25	01/31/2026 01/31/2026	0.00 02/27/2024	2,977.34 311.28	0.00	0.00 3,288.62
91282CJV4 UNITED STATES TREASURY	1,000,000.00 4.25	01/31/2026 01/31/2026	0.00 03/05/2024	3,152.47 279.94	0.00	0.00 3,432.41
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 5.00	10/15/2024 10/15/2024	0.00 10/28/2022	8,750.00 39.04	0.00	0.00 8,789.04
92512LD32 Versailles Commercial Paper LLC	1,000,000.00 0.00	04/03/2024 04/03/2024	0.00 12/07/2023	0.00 13,852.22	0.00	0.00 13,852.22
92868AAB1 VWALT 2022-A A2	0.00 3.02	01/20/2024 10/21/2024	0.00 06/14/2022	8.14 0.01	0.00	0.00 8.15
92868AAC9 VWALT 2022-A A3	236,905.83 3.44	06/04/2024 07/21/2025	0.00 02/27/2023	2,592.23 1,786.95	0.00	0.00 4,379.17
92348KAH6 VZMT 2022-2 A	800,000.00 1.53	01/20/2025 07/20/2028	0.00 09/11/2023	3,060.00 7,878.96	0.00	0.00 10,938.96
94988J6B8 WELLS FARGO BANK NA	300,000.00 5.55	07/01/2025 08/01/2025	0.00 08/09/2023	4,162.50 27.19	0.00	0.00 4,189.69
94988J6B8 WELLS FARGO BANK NA	300,000.00 5.55	07/01/2025 08/01/2025	0.00 10/18/2023	4,162.50 135.45	0.00	0.00 4,297.96
94988J6B8 WELLS FARGO BANK NA	250,000.00 5.55	07/01/2025 08/01/2025	0.00 01/12/2024	3,044.79 -335.82	0.00	0.00 2,708.97
98163WAC0 WOART 2020-B A3	0.00 0.63	01/15/2024 05/15/2025	0.00 10/14/2022	4.74 12.29	0.00	0.00 17.02
98163NAC0 WOLS 2022-A A3	0.00 3.21	05/17/2024 02/18/2025	0.00 02/28/2023	1,579.61 1,715.76	0.00	0.00 3,295.37
98163NAC0 WOLS 2022-A A3	215,993.85 3.21	05/17/2024 02/18/2025	0.00 02/28/2023	973.57 847.10	0.00	0.00 1,820.67
---	44,537,553.04	12/24/2024	-542,992.09	350,725.42	0.00	-10,603.10
---	3.23	03/26/2025	---	209,353.07		549,475.39

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

Balance Sheet Classification

US Dollar

01 January 2024 to 31 March 2024

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	894,785.28 1.0000	03/31/2024 5.19	03/31/2024	AAA Cash	5.19 5.19	894,785.28 894,785.28 0.00	894,785.28 0.00 894,785.28
CCYUSD Receivable	1,021,241.61 1.0000	03/31/2024 0.00	03/31/2024	AAA Cash	0.00 0.00	1,021,241.61 1,021,241.61 0.00	1,021,241.61 0.00 1,021,241.61
CCYUSD Cash	21,985.92 1.0000	03/31/2024 0.00	03/31/2024	AAA Cash	0.00 0.00	21,985.92 21,985.92 0.00	21,985.92 0.00 21,985.92
CCYUSD Payable	-702,740.89 1.0000	03/31/2024 0.00	03/31/2024	AAA Cash	0.00 0.00	-702,740.89 -702,740.89 0.00	-702,740.89 0.00 -702,740.89
313384WH8 FEDERAL HOME LOAN BANKS	1,000,000.00 99.4925	05/02/2024 0.00	05/02/2024	A-1+ Agency	5.36 5.57	993,558.89 995,461.95 -536.95	994,925.00 0.00 994,925.00
04821TEE1 Atlantic Asset Securitization Corp.	1,000,000.00 99.2923	05/14/2024 0.00	05/14/2024	A-1+ Financial	5.44 5.58	991,100.00 993,621.67 -698.67	992,923.00 0.00 992,923.00
---	3,235,271.92	04/23/2024	04/23/2024	AAA	4.77	3,219,930.81	3,223,119.92
---	61.6832	1.44		---	4.88	3,224,355.53 -1,235.61	0.00 3,223,119.92

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
06406HCV9 BANK OF NEW YORK MELLON CORP	700,000.00 99.7274	05/15/2024 3.40	05/15/2024	A+ Financial	5.51 5.48	686,420.00 698,287.91 -196.37	698,091.53 8,991.11 707,082.65
61761JVL0 MORGAN STANLEY	700,000.00 98.9961	10/23/2024 3.70	10/23/2024	A+ Financial	4.83 5.52	688,513.00 695,757.05 -2,784.63	692,972.42 11,367.22 704,339.64
459058DX8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 98.2459	11/25/2024 2.50	11/25/2024	AAA Government	4.97 5.25	980,400.00 984,398.66 -1,939.63	982,459.03 8,750.00 991,209.03
46625HKC3 JPMORGAN CHASE & CO	700,000.00 98.1912	01/23/2025 3.13	01/23/2025	A+ Financial	4.51 5.41	681,898.00 692,543.28 -5,204.62	687,338.66 4,131.94 691,470.60
254683BZ7 DCENT 2017-4 A	750,000.00 99.8747	04/15/2024 2.53	04/14/2024	AAA Asset Backed	5.99 5.42	737,900.39 749,015.15 44.73	749,059.88 843.33 749,903.21

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Balance Sheet Classification

US Dollar

01 January 2024 to 31 March 2024

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
037833CU2 APPLE INC	700,000.00 99.6792	05/11/2024 2.85	05/11/2024	AAA Industrial	5.35 5.30	684,145.00 698,156.40 -401.69	697,754.71 7,758.33 705,513.04
9128282U3 UNITED STATES TREASURY	1,000,000.00 98.5840	08/31/2024 1.88	08/31/2024	AAA Government	5.49 5.30	970,312.50 985,536.86 302.98	985,839.84 1,630.43 987,470.27
86787EBC0 TRUIST BANK	600,000.00 100.0000	04/01/2024 3.20	04/01/2024	A Financial	3.20 3.15	600,356.40 600,000.00 0.00	600,000.00 9,600.00 609,600.00
828807DG9 SIMON PROPERTY GROUP LP	500,000.00 98.4157	09/13/2024 2.00	09/13/2024	A- Financial	6.00 5.56	483,340.00 491,328.39 749.88	492,078.28 500.00 492,578.28
459058HC0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 100.0920	08/06/2024 5.63	08/06/2024	AAA Government	5.50 5.36	1,002,115.13 1,000,744.10 176.32	1,000,920.42 8,602.84 1,009,523.26
91282CCC3 UNITED STATES TREASURY	1,500,000.00 99.3883	05/15/2024 0.25	05/15/2024	AAA Government	4.88 5.01	1,433,378.91 1,491,946.90 -1,122.67	1,490,824.23 1,421.70 1,492,245.93
69371RR40 PACCAR FINANCIAL CORP	750,000.00 98.2169	08/09/2024 0.50	08/09/2024	A+ Industrial	5.63 5.53	715,192.50 736,884.13 -257.37	736,626.77 541.67 737,168.43
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 97.8773	09/13/2024 0.63	09/13/2024	A+ Industrial	4.85 5.40	647,801.00 687,389.70 -2,248.64	685,141.06 218.75 685,359.81
4581X0DZ8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 97.7085	09/23/2024 0.50	09/23/2024	AAA Government	5.46 5.36	954,770.00 977,189.48 -104.70	977,084.78 111.11 977,195.89
02582JJR2 AMXCA 2021-1 A	800,000.00 97.0785	11/15/2024 0.90	11/14/2024	AAA Asset Backed	4.52 5.55	749,656.25 782,448.97 -5,820.97	776,628.00 320.00 776,948.00
98163NAC0 WOLS 2022-A A3	215,993.85 99.7154	02/18/2025 3.21	05/17/2024	AAA Asset Backed	6.99 5.42	211,277.42 215,009.31 369.80	215,379.11 308.15 215,687.26
91282CFA4 UNITED STATES TREASURY	500,000.00 99.2207	07/31/2024 3.00	07/31/2024	AAA Government	3.27 5.30	497,421.88 499,567.33 -3,463.82	496,103.52 2,513.74 498,617.25
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.2617	08/26/2024 3.38	08/26/2024	AAA Agency	4.88 5.21	487,055.00 497,121.16 -812.90	496,308.26 1,640.63 497,948.89
3133ENL40 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.2149	09/13/2024 3.50	09/13/2024	AAA Agency	5.42 5.26	489,604.91 495,867.01 207.28	496,074.29 875.00 496,949.29
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 99.8038	10/15/2024 5.00	10/15/2024	A+ Industrial	5.02 5.37	699,692.00 699,915.49 -1,288.86	698,626.64 16,138.89 714,765.52

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Balance Sheet Classification

US Dollar

01 January 2024 to 31 March 2024

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
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 99.7425	11/01/2024 4.85	11/01/2024	A Industrial	4.86 5.29	749,872.50 749,962.62 -1,893.83	748,068.80 15,156.25 763,225.05
769036BD5 RIVERSIDE CALIF PENSION OBLIG	750,000.00 99.5430	06/01/2024 2.75	06/01/2024	AA Municipal	5.80 5.38	738,757.50 746,293.01 279.49	746,572.50 6,875.00 753,447.50
24422EWS4 JOHN DEERE CAPITAL CORP	700,000.00 99.9682	03/03/2025 5.15	03/03/2025	A+ Industrial	5.16 5.18	699,937.00 699,937.00 -159.77	699,777.23 2,803.89 702,581.12
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0240	07/03/2024 5.38	07/03/2024	AAA Agency	5.37 5.21	1,000,000.00 1,000,000.00 240.37	1,000,240.37 13,138.89 1,013,379.26
92512LD32 Versailles Commercial Paper LLC	1,000,000.00 99.9110	04/03/2024 0.00	04/03/2024	A-1+ Financial	5.61 6.41	982,037.78 999,695.56 -585.56	999,110.00 0.00 999,110.00
713448FU7 PEPSICO INC	500,000.00 100.1250	11/12/2024 5.73	11/12/2024	A+ Industrial	5.83 5.34	500,000.00 500,000.00 625.01	500,625.02 3,819.75 504,444.76
63763PE13 National Securities Clearing Corporation	1,000,000.00 99.4956	05/01/2024 0.00	05/01/2024	A-1+ Financial	5.42 5.53	983,511.11 995,583.33 -627.33	994,956.00 0.00 994,956.00
67983TFQ4 Old Line Funding, LLC	1,000,000.00 98.6865	06/24/2024 0.00	06/24/2024	A-1+ Financial	5.42 5.51	984,070.00 987,610.00 -745.00	986,865.00 0.00 986,865.00
313313CC0 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 95.6225	02/20/2025 0.00	02/20/2025	A-1+ Agency	4.99 5.02	955,816.67 956,486.11 -261.39	956,224.72 0.00 956,224.72
---	22,515,993.85	08/19/2024	08/16/2024	AA+	5.18	21,995,252.85	22,287,751.04
---	99.0015	2.38		---	5.32	22,314,674.93 -26,923.89	128,058.63 22,415,809.67

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
13077DKD3 CALIFORNIA ST UNIV REV	300,000.00 95.2760	11/01/2025 1.77	11/01/2025	AA Municipal	5.48 4.94	279,516.00 283,481.57 2,346.43	285,828.00 2,207.50 288,035.50
92348KAH6 VZMT 2022-2 A	800,000.00 96.8645	07/20/2028 1.53	01/20/2025	AAA Asset Backed	5.66 4.35	756,968.75 774,544.89 371.03	774,915.92 374.00 775,289.92
89239KAC5 TAOT 2022-A A3	330,981.94 97.5108	06/15/2026 1.23	09/15/2024	AAA Asset Backed	4.61 6.87	316,333.40 324,834.79 -2,091.71	322,743.07 180.94 322,924.01

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 January 2024 to 31 March 2024

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
47787JAC2 JDOT 2022 A3	347,174.85 97.9003	09/15/2026 0.36	11/23/2024	AAA Asset Backed	5.91 5.70	334,060.86 339,058.05 827.04	339,885.08 357.98 340,243.06
34528LAD7 FORDL 2022-A A3	94,538.26 99.8385	05/15/2025 3.23	04/29/2024	AAA Asset Backed	6.43 5.44	92,278.20 94,351.34 34.20	94,385.54 135.71 94,521.25
14041NGA3 COMET 2022-2 A	750,000.00 97.9961	05/15/2025 3.49	05/15/2025	AAA Asset Backed	5.36 5.38	734,824.22 735,256.78 -286.33	734,970.45 1,163.33 736,133.78
92868AAC9 VWALT 2022-A A3	236,905.83 99.4125	07/21/2025 3.44	06/04/2024	AAA Asset Backed	6.64 6.88	231,547.69 235,291.82 222.21	235,514.04 249.01 235,763.05
03065WAB1 AMCAR 2022-2 A2A	39,833.61 99.8647	12/18/2025 4.20	04/25/2024	AAA Asset Backed	4.24 6.13	39,830.60 39,833.41 -53.68	39,779.74 60.41 39,840.15
65480JAB6 NAROT 2022-B A2	56,790.41 99.8274	08/16/2025 4.50	05/28/2024	AAA Asset Backed	5.85 5.63	56,351.17 56,654.95 37.45	56,692.40 113.58 56,805.98
65480JAC4 NAROT 2022-B A3	400,000.00 99.0348	05/17/2027 4.46	04/21/2025	AAA Asset Backed	5.59 5.47	393,156.25 394,643.24 1,495.88	396,139.12 792.89 396,932.01
65480JAC4 NAROT 2022-B A3	75,000.00 99.0348	05/17/2027 4.46	04/21/2025	AAA Asset Backed	5.69 5.47	73,666.99 73,903.02 373.07	74,276.09 148.67 74,424.75
63743HFF4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 100.3550	10/30/2025 5.45	10/30/2025	A Financial	5.17 5.21	703,556.00 702,935.35 -450.67	702,484.69 16,001.81 718,486.49
44933DAB7 HART 2022-C A2A	169,531.01 99.9610	11/17/2025 5.35	06/12/2024	AAA Asset Backed	5.42 5.61	169,520.52 169,528.42 -63.51	169,464.91 403.11 169,868.02
58768PAC8 MBART 2022-1 A3	400,000.00 99.8948	08/16/2027 5.21	04/14/2025	AAA Asset Backed	5.43 5.37	399,015.63 399,249.80 329.32	399,579.12 926.22 400,505.34
58770AAB9 MBART 2023-1 A2	38,333.40 99.8914	01/15/2026 5.09	06/19/2024	AAA Asset Backed	5.15 5.65	38,332.08 38,332.99 -41.22	38,291.77 86.72 38,378.49
05593AAC3 BMWLT 2023-1 A3	700,000.00 99.7649	11/25/2025 5.16	11/09/2024	AAA Asset Backed	5.29 5.62	699,507.81 699,789.16 -1,434.93	698,354.23 602.00 698,956.23
362541AB0 GMALT 2023-1 A2A	139,659.23 99.9329	06/20/2025 5.27	06/12/2024	AAA Asset Backed	5.34 5.68	139,647.82 139,657.36 -91.82	139,565.54 224.89 139,790.43
43815JAB9 HAROT 2023-1 A2	284,906.68 99.8668	10/21/2025 5.22	07/22/2024	AAA Asset Backed	5.28 5.72	284,889.55 284,899.89 -372.71	284,527.18 413.11 284,940.30

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Balance Sheet Classification

US Dollar

01 January 2024 to 31 March 2024

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	146,139.02 99.8384	12/15/2025 5.19	07/11/2024	AAA Asset Backed	5.25 5.84	146,130.57 146,135.46 -232.55	145,902.91 337.09 146,240.01
14913UAB6 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 100.0891	08/11/2025 5.15	08/11/2025	A Industrial	5.04 5.08	500,875.00 500,702.54 -257.24	500,445.30 3,576.39 504,021.69
362548AD1 GMALT 2023-2 A3	600,000.00 99.6260	07/20/2026 5.05	05/28/2025	AAA Asset Backed	5.32 5.44	598,734.38 598,793.97 -1,038.27	597,755.70 925.83 598,681.53
891941AB2 TAOT 2023-B A2A	176,493.04 99.8757	05/15/2026 5.28	08/24/2024	AAA Asset Backed	5.34 5.66	176,488.96 176,490.89 -217.29	176,273.60 414.17 176,687.77
91282CHD6 UNITED STATES TREASURY	750,000.00 99.1914	05/31/2025 4.25	05/31/2025	AAA Government	5.15 4.94	739,130.86 742,561.38 1,374.17	743,935.55 10,712.09 754,647.64
91282CHL8 UNITED STATES TREASURY	1,000,000.00 99.6484	06/30/2025 4.63	06/30/2025	AAA Government	5.09 4.91	991,835.94 994,472.25 2,012.13	996,484.38 11,689.56 1,008,173.94
94988J6B8 WELLS FARGO BANK NA	300,000.00 100.4880	08/01/2025 5.55	07/01/2025	AA Financial	5.59 5.14	299,784.00 299,854.51 1,609.64	301,464.15 2,775.00 304,239.15
94988J6B8 WELLS FARGO BANK NA	300,000.00 100.4880	08/01/2025 5.55	07/01/2025	AA Financial	5.74 5.14	299,028.00 299,275.09 2,189.05	301,464.15 2,775.00 304,239.15
94988J6B8 WELLS FARGO BANK NA	250,000.00 100.4880	08/01/2025 5.55	07/01/2025	AA Financial	4.91 5.14	252,250.00 251,914.18 -694.06	251,220.12 2,312.50 253,532.62
06428CAC8 BANK OF AMERICA NA	700,000.00 100.6198	08/18/2025 5.65	07/18/2025	AA+ Financial	4.90 5.15	707,469.00 706,530.20 -2,191.51	704,338.68 4,724.03 709,062.71
43815QAB3 HAROT 2023-3 A2	400,000.00 100.0800	03/18/2026 5.71	09/22/2024	AAA Asset Backed	5.64 5.60	400,375.00 400,288.78 31.38	400,320.16 824.78 401,144.94
17325FBA5 CITIBANK NA	250,000.00 100.9583	09/29/2025 5.86	08/29/2025	AA- Financial	4.83 5.16	253,997.50 253,460.02 -1,064.19	252,395.83 81.44 252,477.27
17325FBA5 CITIBANK NA	500,000.00 100.9583	09/29/2025 5.86	08/29/2025	AA- Financial	4.86 5.16	507,415.00 506,770.79 -1,979.13	504,791.66 162.89 504,954.55
02665WEQ0 AMERICAN HONDA FINANCE CORP	500,000.00 100.8508	10/03/2025 5.80	10/03/2025	A- Industrial	5.85 5.21	499,535.00 499,649.66 4,604.59	504,254.24 14,258.33 518,512.58
3133EPYK5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.4550	10/10/2025 5.13	10/10/2025	AAA Agency	5.12 4.81	1,000,131.48 1,000,100.18 4,450.09	1,004,550.27 24,343.75 1,028,894.02

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Balance Sheet Classification

US Dollar

01 January 2024 to 31 March 2024

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
14318XAB1 CARMX 2023-4 A2A	350,000.00 100.4171	12/15/2026 6.08	12/08/2024	AAA Asset Backed	6.16 5.52	349,976.27 349,981.91 1,477.97	351,459.89 945.78 352,405.66
91282CJE2 UNITED STATES TREASURY	500,000.00 100.2969	10/31/2025 5.00	10/31/2025	AAA Government	4.75 4.80	502,226.56 501,838.50 -354.13	501,484.38 10,508.24 511,992.62
345290AD2 FORDL 2024-A A3	400,000.00 99.8662	05/15/2027 5.06	12/04/2025	AAA Asset Backed	5.05 5.20	400,406.25 400,369.56 -904.60	399,464.96 899.56 400,364.52
91282CJV4 UNITED STATES TREASURY	1,000,000.00 99.2305	01/31/2026 4.25	01/31/2026	AAA Government	4.36 4.67	997,890.63 998,066.65 -5,761.96	992,304.69 7,122.25 999,426.94
91282CJV4 UNITED STATES TREASURY	1,000,000.00 99.2305	01/31/2026 4.25	01/31/2026	AAA Government	4.48 4.67	995,742.19 996,065.20 -3,760.51	992,304.69 7,122.25 999,426.94
91282CJV4 UNITED STATES TREASURY	750,000.00 99.2305	01/31/2026 4.25	01/31/2026	AAA Government	4.72 4.67	743,554.69 743,865.97 362.55	744,228.52 5,341.69 749,570.21
91282CJV4 UNITED STATES TREASURY	1,000,000.00 99.2305	01/31/2026 4.25	01/31/2026	AAA Government	4.65 4.67	992,773.44 993,053.38 -748.69	992,304.69 7,122.25 999,426.94
17275RBP6 CISCO SYSTEMS INC	550,000.00 100.0879	02/26/2026 4.90	02/26/2026	AA- Industrial	4.92 4.85	549,791.00 549,801.01 682.49	550,483.49 2,620.14 553,103.63
---	18,786,287.27	02/07/2026	07/07/2025	AA+	5.14	18,648,545.26	18,697,028.90
---	99.5399	4.55		---	5.12	18,696,288.92 739.98	146,036.91 18,843,065.80

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
---	44,537,553.04	03/26/2025	12/24/2024	AA+	5.13	43,863,728.92	44,207,899.86
---	96.5255	3.23		---	5.21	44,235,319.38 -27,419.52	274,095.53 44,481,995.39

* 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.



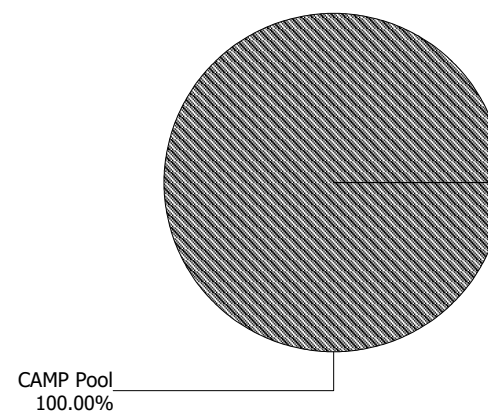
Account Statement - Transaction Summary

For the Month Ending **January 31, 2024**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	452,025,670.66
Purchases	36,473,652.55
Redemptions	(192,025,670.66)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$296,473,652.55
Cash Dividends and Income	1,473,652.55

Asset Summary		
	January 31, 2024	December 31, 2023
CAMP Pool	296,473,652.55	452,025,670.66
Total	\$296,473,652.55	\$452,025,670.66
Asset Allocation		





Account Statement

For the Month Ending **January 31, 2024**

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					452,025,670.66
01/03/24	01/03/24	Redemption - Outgoing Wires	1.00	(80,000,000.00)	372,025,670.66
01/04/24	01/04/24	Redemption - Outgoing Wires	1.00	(70,000,000.00)	302,025,670.66
01/05/24	01/05/24	Redemption - Outgoing Wires	1.00	(2,025,670.66)	300,000,000.00
01/29/24	01/29/24	Purchase - Incoming Wires	1.00	35,000,000.00	335,000,000.00
01/31/24	01/31/24	Redemption - Outgoing Wires	1.00	(40,000,000.00)	295,000,000.00
01/31/24	02/01/24	Accrual Income Div Reinvestment - Distributions	1.00	1,473,652.55	296,473,652.55
Closing Balance					296,473,652.55

	Month of January	Fiscal YTD January-January
Opening Balance	452,025,670.66	452,025,670.66
Purchases	36,473,652.55	36,473,652.55
Redemptions (Excl. Checks)	(192,025,670.66)	(192,025,670.66)
Check Disbursements	0.00	0.00
Closing Balance	296,473,652.55	296,473,652.55
Cash Dividends and Income	1,473,652.55	1,473,652.55

Closing Balance	296,473,652.55
Average Monthly Balance	314,341,172.10
Monthly Distribution Yield	5.54%



Account Statement - Transaction Summary

For the Month Ending **January 31, 2024**

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

CAMP Pool	
Opening Market Value	25,548,758.69
Purchases	119,774.74
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00

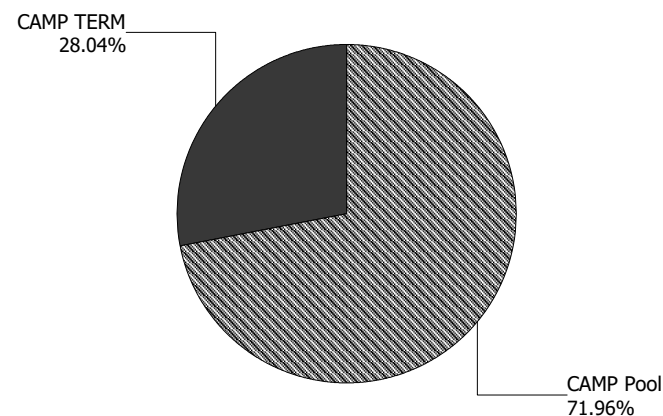
Closing Market Value	\$25,668,533.43
Cash Dividends and Income	119,774.74

CAMP TERM	
Opening Market Value	10,000,000.00
Purchases	0.00
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		
	January 31, 2024	December 31, 2023
CAMP Pool	25,668,533.43	25,548,758.69
CAMP TERM	10,000,000.00	10,000,000.00
Total	\$35,668,533.43	\$35,548,758.69

Asset Allocation





Investment Holdings

For the Month Ending **January 31, 2024**

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	219,969.95	10,264,579.24
Total					\$10,000,000.00	\$219,969.95	\$10,264,579.24



Account Statement

For the Month Ending **January 31, 2024**

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					25,548,758.69
01/31/24	02/01/24	Accrual Income Div Reinvestment - Distributions	1.00	119,774.74	25,668,533.43
Closing Balance					25,668,533.43

	Month of January	Fiscal YTD July-January		
Opening Balance	25,548,758.69	1,002,594.25	Closing Balance	25,668,533.43
Purchases	119,774.74	34,665,939.18	Average Monthly Balance	25,552,622.39
Redemptions (Excl. Checks)	0.00	(10,000,000.00)	Monthly Distribution Yield	5.54%
Check Disbursements	0.00	0.00		
Closing Balance	25,668,533.43	25,668,533.43		
Cash Dividends and Income	119,774.74	665,939.18		



Account Statement - Transaction Summary

For the Month Ending **February 29, 2024**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool

Opening Market Value	296,473,652.55
Purchases	61,345,689.79
Redemptions	(26,473,652.55)
Unsettled Trades	0.00
Change in Value	0.00

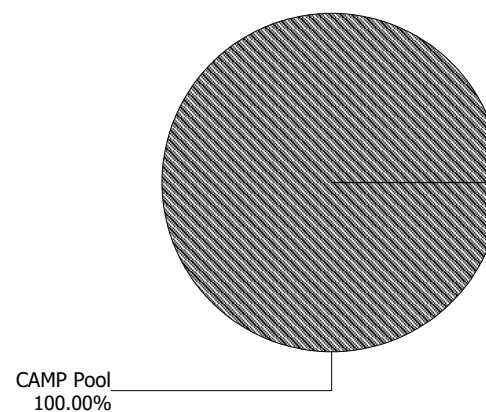
Closing Market Value **\$331,345,689.79**

Cash Dividends and Income 1,345,689.79

Asset Summary

	February 29, 2024	January 31, 2024
CAMP Pool	331,345,689.79	296,473,652.55
Total	\$331,345,689.79	\$296,473,652.55

Asset Allocation





Account Statement

For the Month Ending **February 29, 2024**

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					296,473,652.55
02/05/24	02/05/24	Redemption - Outgoing Wires	1.00	(1,473,652.55)	295,000,000.00
02/08/24	02/08/24	Purchase - Incoming Wires	1.00	10,000,000.00	305,000,000.00
02/12/24	02/12/24	Redemption - Outgoing Wires	1.00	(25,000,000.00)	280,000,000.00
02/13/24	02/13/24	Purchase - Incoming Wires	1.00	10,000,000.00	290,000,000.00
02/14/24	02/14/24	Purchase - Incoming Wires	1.00	10,000,000.00	300,000,000.00
02/20/24	02/20/24	Purchase - Incoming Wires	1.00	20,000,000.00	320,000,000.00
02/21/24	02/21/24	Purchase - Incoming Wires	1.00	10,000,000.00	330,000,000.00
02/29/24	03/01/24	Accrual Income Div Reinvestment - Distributions	1.00	1,345,689.79	331,345,689.79
Closing Balance					331,345,689.79

	Month of February	Fiscal YTD January-February	
Opening Balance	296,473,652.55	452,025,670.66	Closing Balance
Purchases	61,345,689.79	97,819,342.34	Average Monthly Balance
Redemptions (Excl. Checks)	(26,473,652.55)	(218,499,323.21)	Monthly Distribution Yield
Check Disbursements	0.00	0.00	5.50%
Closing Balance	331,345,689.79	331,345,689.79	
Cash Dividends and Income	1,345,689.79	2,819,342.34	



Account Statement - Transaction Summary

For the Month Ending **February 29, 2024**

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

CAMP Pool	
Opening Market Value	25,668,533.43
Purchases	111,919.16
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00

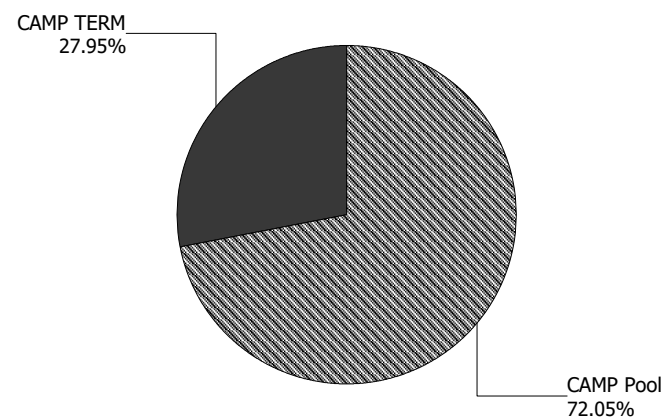
Closing Market Value	\$25,780,452.59
Cash Dividends and Income	111,919.16

CAMP TERM	
Opening Market Value	10,000,000.00
Purchases	0.00
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		
	February 29, 2024	January 31, 2024
CAMP Pool	25,780,452.59	25,668,533.43
CAMP TERM	10,000,000.00	10,000,000.00
Total	\$35,780,452.59	\$35,668,533.43

Asset Allocation





Investment Holdings

For the Month Ending **February 29, 2024**

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	264,579.24	10,264,579.24
Total					\$10,000,000.00	\$264,579.24	\$10,264,579.24



Account Statement

For the Month Ending **February 29, 2024**

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					25,668,533.43
02/29/24	03/01/24	Accrual Income Div Reinvestment - Distributions	1.00	111,919.16	25,780,452.59
Closing Balance					25,780,452.59

	Month of February	Fiscal YTD July-February		
Opening Balance	25,668,533.43	1,002,594.25	Closing Balance	25,780,452.59
Purchases	111,919.16	34,777,858.34	Average Monthly Balance	25,672,392.71
Redemptions (Excl. Checks)	0.00	(10,000,000.00)	Monthly Distribution Yield	5.50%
Check Disbursements	0.00	0.00		
Closing Balance	25,780,452.59	25,780,452.59		
Cash Dividends and Income	111,919.16	777,858.34		



Account Statement - Transaction Summary

For the Month Ending **March 31, 2024**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool

Opening Market Value	331,345,689.79
Purchases	96,274,950.59
Redemptions	(156,345,689.79)
Unsettled Trades	0.00
Change in Value	0.00

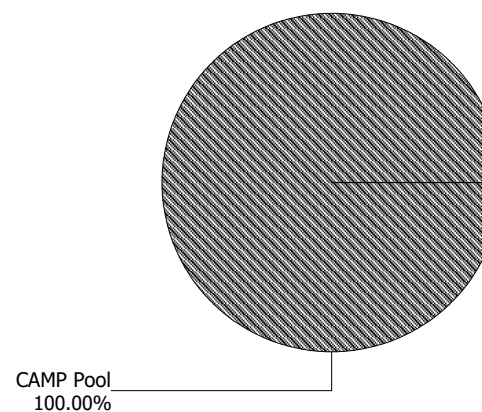
Closing Market Value **\$271,274,950.59**

Cash Dividends and Income 1,274,950.59

Asset Summary

	March 31, 2024	February 29, 2024
CAMP Pool	271,274,950.59	331,345,689.79
Total	\$271,274,950.59	\$331,345,689.79

Asset Allocation





Account Statement

For the Month Ending **March 31, 2024**

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					331,345,689.79
03/01/24	03/01/24	Redemption - Outgoing Wires	1.00	(70,000,000.00)	261,345,689.79
03/04/24	03/04/24	Redemption - Outgoing Wires	1.00	(10,000,000.00)	251,345,689.79
03/05/24	03/05/24	Redemption - Outgoing Wires	1.00	(1,345,689.79)	250,000,000.00
03/08/24	03/08/24	Redemption - Outgoing Wires	1.00	(30,000,000.00)	220,000,000.00
03/11/24	03/11/24	Purchase - Incoming Wires	1.00	25,000,000.00	245,000,000.00
03/14/24	03/14/24	Purchase - Incoming Wires	1.00	50,000,000.00	295,000,000.00
03/18/24	03/18/24	Purchase - Incoming Wires	1.00	20,000,000.00	315,000,000.00
03/25/24	03/25/24	Redemption - Outgoing Wires	1.00	(25,000,000.00)	290,000,000.00
03/28/24	03/28/24	Redemption - Outgoing Wires	1.00	(20,000,000.00)	270,000,000.00
03/28/24	04/01/24	Accrual Income Div Reinvestment - Distributions	1.00	1,274,950.59	271,274,950.59



Account Statement

For the Month Ending **March 31, 2024**

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					271,274,950.59
	Month of March	Fiscal YTD January-March			
Opening Balance	331,345,689.79	452,025,670.66	Closing Balance	271,274,950.59	
Purchases	96,274,950.59	194,094,292.93	Average Monthly Balance	274,854,276.18	
Redemptions (Excl. Checks)	(156,345,689.79)	(374,845,013.00)	Monthly Distribution Yield	5.48%	
Check Disbursements	0.00	0.00			
Closing Balance	271,274,950.59	271,274,950.59			
Cash Dividends and Income	1,274,950.59	4,094,292.93			



Account Statement - Transaction Summary

For the Month Ending **March 31, 2024**

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

CAMP Pool

Opening Market Value	25,780,452.59
Purchases	10,431,875.73
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00

Closing Market Value **\$36,212,328.32**

Cash Dividends and Income 167,296.49

CAMP TERM

Opening Market Value	10,000,000.00
Purchases	0.00
Redemptions	(10,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00

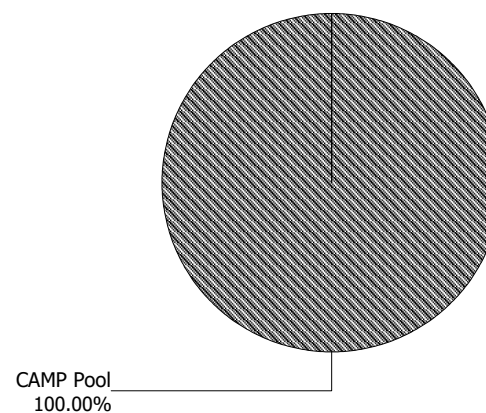
Closing Market Value **\$0.00**

Cash Dividends and Income 264,579.24

Asset Summary

	March 31, 2024	February 29, 2024
CAMP Pool	36,212,328.32	25,780,452.59
CAMP TERM	0.00	10,000,000.00
Total	\$36,212,328.32	\$35,780,452.59

Asset Allocation





Account Statement

For the Month Ending **March 31, 2024**

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					25,780,452.59
03/01/24	03/01/24	Purchase - TERM Maturity	1.00	10,264,579.24	36,045,031.83
03/28/24	04/01/24	Accrual Income Div Reinvestment - Distributions	1.00	167,296.49	36,212,328.32
Closing Balance					36,212,328.32

	Month of March	Fiscal YTD July-March		
Opening Balance	25,780,452.59	1,002,594.25	Closing Balance	36,212,328.32
Purchases	10,431,875.73	45,209,734.07	Average Monthly Balance	36,066,618.47
Redemptions (Excl. Checks)	0.00	(10,000,000.00)	Monthly Distribution Yield	5.48%
Check Disbursements	0.00	0.00		
Closing Balance	36,212,328.32	36,212,328.32		
Cash Dividends and Income	167,296.49	945,154.83		

Trade Date	Settlement Date	Transaction Description	Maturity Date	Stated Yield	Dollar Amount of Transaction
CAMP TERM					
03/01/24	03/01/24	Redemption - TERM Maturity			(10,264,579.24)



CalTRUST
PO Box 2709
Granite Bay, CA 95746
www.caltrust.org
Email: admin@caltrust.org
Fax: 402-963-9094
Phone: 833-CALTRUST (225-8787)

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Investment Account Summary

03/01/2024 through 03/31/2024

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Mar 31 (\$)	Value on Mar 31 (\$)	Average Cost Amount (\$)	Cumulative Change in Value (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Liquidity Fund	20100000410	30,000,000.000	1.00	30,000,000.00	30,000,000.00	0.00
Portfolios Total value as of 03/31/2024				30,000,000.00		

DETAIL OF TRANSACTION ACTIVITY

Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)
CalTRUST Liquidity Fund		CONTRA COSTA COUNTY				Account Number: 20100000410		
Beginning Balance	03/01/2024			0.000	1.00	0.00		
Purchase	03/21/2024	20,000,000.00	20,000,000.000	20,000,000.000	1.00	20,000,000.00	0.00	0.00
Purchase	03/22/2024	10,000,000.00	10,000,000.000	30,000,000.000	1.00	30,000,000.00	0.00	0.00
Accrual Income Div Cash	03/28/2024	47,374.96	0.000	30,000,000.000	1.00	30,000,000.00	0.00	0.00
Change in Value						0.00		
Closing Balance as of	Mar 31			30,000,000.000	1.00	30,000,000.00		

Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.



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 31-Dec-23	\$	-
Receipts For This Period		
Cash Dividends	102,784.54	
Interest On Bonds	-	
From Other Sources	-102,784.54	-
Disbursements For This Period		
Purchases	-	
For Other Purposes	-	-
Ending Balance This Accounting Period 31-Mar-24	\$	-

Summary of Principal Cash

Ending Balance Last Accounting Period 31-Dec-23	\$	-
Receipts For This Period		
Sales and Maturities	-	
From Other Sources	2,002,784.54	2,002,784.54
Disbursements For This Period		
Purchases	-2,002,784.54	
For Other Purposes	-	-2,002,784.54
Ending Balance This Accounting Period 31-Mar-24	\$	-

Summary of Investments

Ending Balance Last Accounting Period 31-Dec-23	\$	11,904,591.21
Assets Purchased or Otherwise Acquired		2,002,784.54
Assets Sold or Otherwise Disposed of		-
Ending Balance This Accounting Period 31-Mar-24	\$	13,907,375.75
Market Value of Account	\$	13,907,375.75



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 31-Dec-23	\$	-	-	11,904,591.21	-
02-Jan-24					
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Dec-2023 to 31-Dec-2023 Due on 02-Jan-2024		35,323.25	-	-	-
03-Jan-24					
Cash Transfer - Portfolio Transfer From Primary (Income)		-35,323.25	-	-	-
Cash Transfer - Portfolio Transfer To Primary (Capital)		-	35,323.25	-	-
Purchase 35323.25 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD		-	-35,323.25	35,323.25	-
08-Jan-24					
Cash Receipt - Addition to Account via Wire		-	1,900,000.00	-	-
Purchase 1900000 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD		-	-1,900,000.00	1,900,000.00	-
01-Feb-24					
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Jan-2024 to 31-Jan-2024 Due on 01-Feb-2024		32,323.74	-	-	-
02-Feb-24					
Cash Transfer - Portfolio Transfer From Primary (Income)		-32,323.74	-	-	-
Cash Transfer - Portfolio Transfer To Primary (Capital)		-	32,323.74	-	-
Purchase 32323.74 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD		-	-32,323.74	32,323.74	-



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
01-Mar-24				
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Feb-2024 to 29-Feb-2024 Due on 01-Mar-2024	35,137.55	-	-	-
04-Mar-24				
Cash Transfer - Portfolio Transfer From Primary (Income)	-35,137.55	-	-	-
Cash Transfer - Portfolio Transfer To Primary (Capital)	-	35,137.55	-	-
Purchase 35137.55 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-35,137.55	35,137.55	-
Ending Balance This Statement Period 31-Mar-24	\$ -	-	13,907,375.75	-



Account Information

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

Schedule of Assets as of March 31, 2024

Cusip	Asset Name	Shares	Book Value	Market Value	Est Income	Yield
CASH						
	Principal Cash		-	-	-	-
	Income Cash		-	-	-	-
	CASH Total		-	-	-	-
Open-end Money Market fund						
60934N666	FEDERATED INSTITUTIONAL TAX FREE 73	13,907,375.75	13,907,375.75	13,907,375.75	486,009.93	3.49
	Open-end Money Market fund Total		13,907,375.75	13,907,375.75	486,009.93	3.49
	229842000 Total		13,907,375.75	13,907,375.75	486,009.93	3.49

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

March 31, 2024**FY 2023-2024**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	12/31/23							03/31/24
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 INVESTMENT POOL
PERFORMANCE SUMMARY
3/31/2024**

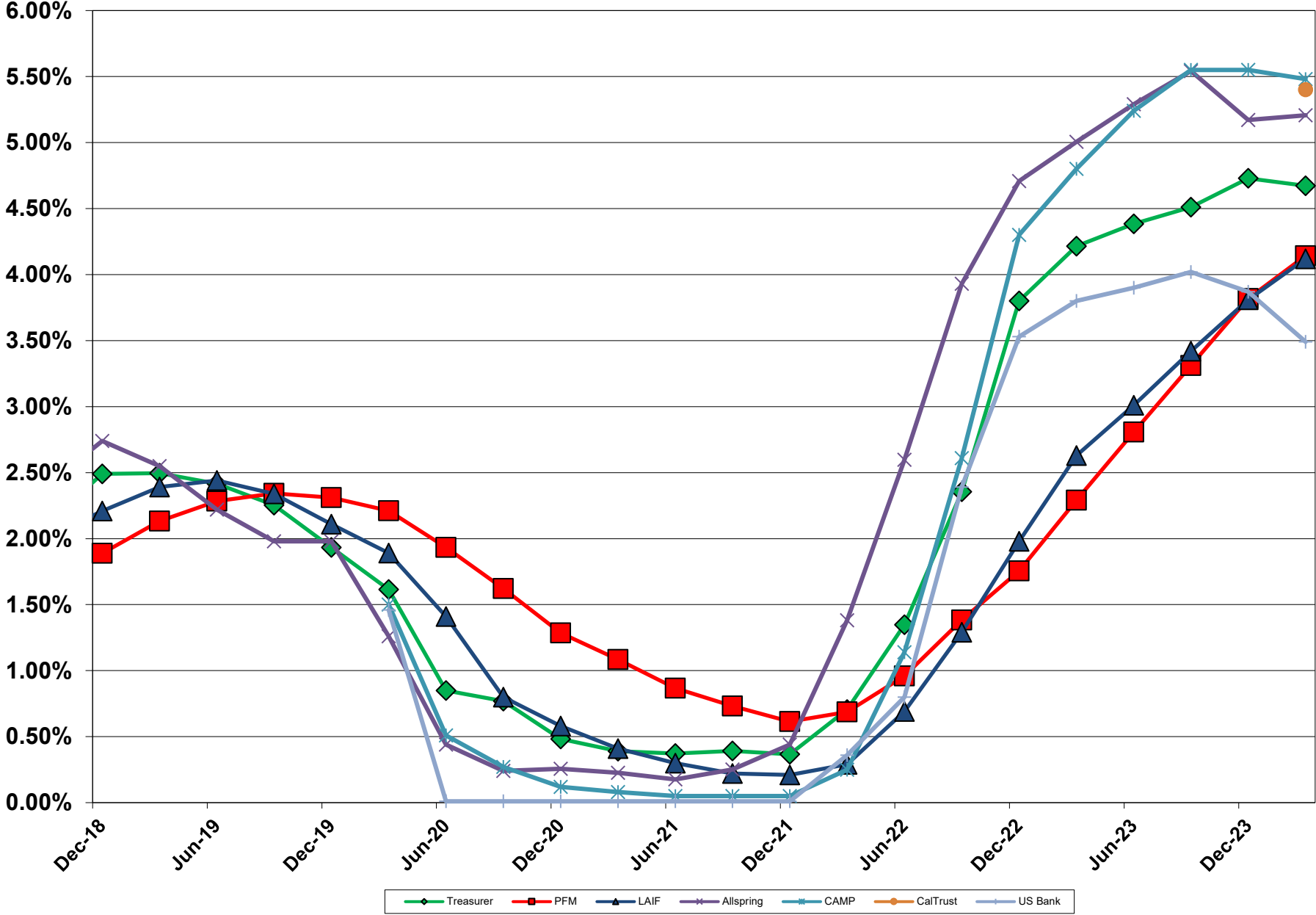
	<u>PAR</u> (<u>\$</u>)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (<u>%</u>)	<u>YTM</u> (<u>%</u>)	WEIGHTED AVERAGE DAYS TO MATURITY AT <u>END-OF-QUARTER</u> (<u>day</u>)	<u>DURATION</u> (<u>year</u>)	
A. Investments Managed by Treasurer's Office¹	\$6,055,776,404.12	88.30%	4.6720%	289	0.73	²
B. Investments Managed by Outside Contractors³						
1. PFM	\$79,657,154.59	1.16%	4.1430%	770	1.75	²
2. Local Agency Investment Fund	\$224,040,809.34	3.27%	4.1200%	1	0.00	
3. Allspring Global Investments	\$44,537,553.04	0.65%	5.2070%	360	0.70	⁴
4. CAMP	\$307,487,278.91	4.48%	5.4800%	0	0.00	⁵
5. CalTRUST Liquidity Fund	\$30,000,000.00	0.44%	5.4000%	0	0.00	
6. US Bank (Federated Tax Free Cash Fund)	\$13,907,375.75	0.20%	3.4900%	0	0.00	
C. Cash	\$102,532,268.14	1.50%	1.65%	0	0.00	⁶

³Yield to Maturity on Portfolio at End-of-Quarter = 4.64%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 265
³Weighted Duration (yr) at End-of-Quarter = 0.67

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.

Yield to Maturity as of March 31, 2024



CONTRA COSTA COUNTY INVESTMENT POOL

	<u>3/31/24</u>	<u>12/31/23</u>	<u>CHANGE IN VALUE</u>	
<u>TYPE</u>	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$1,132,750,000.00	\$755,256,000.00	\$377,494,000.00	49.98%
2. U.S. Agencies				
Federal Home Loan Banks	\$1,320,273,000.00	\$1,120,117,000.00	200,156,000.00	17.87%
Federal National Mortgage Association	\$328,985,000.00	\$364,400,000.00	(35,415,000.00)	-9.72%
Federal Farm Credit Banks	\$598,970,000.00	\$563,970,000.00	35,000,000.00	6.21%
Federal Home Loan Mortgage Corporation	583,000,000.00	388,000,000.00	195,000,000.00	50.26%
Subtotal	\$2,831,228,000.00	\$2,701,487,000.00	129,741,000.00	4.80%
3. Supranationals	\$548,000,000.00	\$588,000,000.00	(40,000,000.00)	-7.30%
4. Money Market Instruments				
Commercial Paper	\$1,127,350,000.00	\$1,552,450,000.00	(425,100,000.00)	-27.38%
Negotiable Certificates of Deposit	\$230,000,000.00	\$175,000,000.00	55,000,000.00	31.43%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	\$1,357,353,404.12	\$1,714,459,170.86	(357,105,766.74)	-20.83%
5. Corporate Notes	\$186,445,000.00	\$171,445,000.00	15,000,000.00	8.75%
TOTAL (Section A)	6,055,776,404.12	5,943,641,404.12	125,129,233.26	2.11%
B. Investments Managed by Outside Contractors				
1. PFM	\$79,657,154.59	\$76,826,050.18	2,831,104.41	3.69%
2. Local Agency Investment Fund	\$224,040,809.34	\$243,018,219.68	(18,977,410.34)	-7.81%
3. Allspring Global Investments	\$44,537,553.04	\$43,841,798.94	695,754.10	1.59%
4. CAMP	\$307,487,278.91	\$487,574,429.35	(180,087,150.44)	-36.94%
5. CalTRUST (Liquidity Fund)	\$30,000,000.00	\$0.00	30,000,000.00	100.00%
6. US Bank (Federated Tax Free Cash)	\$13,907,375.75	\$11,904,591.21	2,002,784.54	16.82%
7. Other				
a. EBRCS Bond	\$863,700.20	\$863,700.20	0.00	0.00%
TOTAL (Section B)	700,493,871.83	865,243,710.06	(164,749,838.23)	-19.04%
C. Cash¹	\$102,532,268.14	\$65,039,212.59	37,493,055.55	57.65%
* GRAND TOTAL (FOR A , B, & C)	\$6,858,802,544.09	\$6,873,924,326.77	(\$15,121,782.68)	-0.22%

* 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 overdraft.

INDICES AND BENCHMARKS*¹
AS OF MARCH 31, 2024

	Quarterly Apportionment <u>Rate</u>	PMIA Quarter to Date <u>Yield</u>	PMIA Ave. Effective <u>Yield</u>
Local Agency Investment Fund (LAIF)	4.30%	4.12%	4.232
	<u>3/31/24</u>	1/1/24 - 3/31/24 <u>High</u> <u>Ave.</u>	<u>Low</u>
Federal Funds Target Rate* ²	5.5000%	5.5000%	5.5000%
Federal Fund Rates Index* ³	5.3100%	5.3100%	5.3100%
6-Month Treasury Bill	5.2162%	5.2175%	5.1089%
SOFR180A Index* ⁴	5.3888%	5.3888%	5.3832%
Fidelity Money Market Fund* ⁵	5.0400%		5.3544%

*1. For reference only.

*2. Short-term interest rate targeted by the Federal Reserve's FOMC as part of its monetary policy.

*3. 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.

*4. 180 day average SOFR Secured Overnight Financing Rate.

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

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2024**

Exhibit V

<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>
TOYOTA MCC - CORP	89236TGT6	2/13/2025	1.800	13,150,000.00	12,759,931.55	13,144,575.19	Make-whole call +10bps until 2/13/25 bullet	8177
FFCB - AGENCY	3133ELQ49	6/30/2025	0.700	20,000,000.00	18,965,860.00	20,000,000.00	Callable on and after 6/30/21	8177
FNMA - AGENCY	3136G4XK4	6/30/2025	0.650	20,000,000.00	18,983,780.00	20,000,000.00	Quarterly: Last call on 12/30/24	8177
FNMA - AGENCY	3136G4S87	8/27/2025	0.650	10,000,000.00	9,411,700.00	10,000,000.00	Quarterly: starts 8/27/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,395,530.00	10,000,000.00	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GVWT9	9/30/2025	0.550	10,000,000.00	9,376,780.00	10,000,000.00	Quarterly: starts 9/30/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,395,530.00	9,999,413.74	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWUE4	9/30/2025	0.500	10,000,000.00	9,369,630.00	10,000,000.00	Quarterly: starts 9/30/22	8177
CARMAX - ABS	14316HAC6	8/15/2025	0.500	10,442.69	10,397.05	10,408.57	10% collateral call	6911
FHLMC - AGENCY	3134GW3Z7	10/28/2025	0.600	10,000,000.00	9,348,890.00	10,000,000.00	Quarterly: starts 10/28/21	8177
FHLMC - AGENCY	3134GWVC7	9/29/2025	0.500	10,000,000.00	9,370,820.00	10,000,000.00	Quarterly: starts 9/29/22	8177
FNMA - AGENCY	3136G46N8	10/29/2025	0.600	10,000,000.00	9,330,430.00	10,000,000.00	Quarterly: starts 10/29/21	8177
FFCB - AGENCY	3133EMFR8	11/3/2025	0.540	10,000,000.00	9,342,510.00	9,994,756.67	Callable on and after 11/3/22	8177
FHLMC - AGENCY	3134GXEJ9	11/24/2025	0.640	10,000,000.00	9,330,430.00	10,000,000.00	Quarterly: starts 11/24/21	8177
FHLMC - AGENCY	3134GXFA7	11/26/2025	0.650	10,000,000.00	9,329,690.00	10,000,000.00	Quarterly: starts 11/26/21	8177
FNMA - AGENCY	3135G06K4	12/17/2025	0.650	10,000,000.00	9,277,670.00	10,000,000.00	Quarterly: starts 12/17/21	8177
FNMA - AGENCY	3135G06Q1	12/30/2025	0.640	10,000,000.00	9,261,510.00	10,000,000.00	Quarterly: starts 12/30/21	8177
CARMAX - ABS	14316NAC3	12/15/2025	0.340	23,236.73	22,946.27	23,210.05	10% deal call	6911
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,277,370.00	9,997,821.13	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	9,277,370.00	9,995,256.89	Make-whole call +5bps; Callable on and after 1/8/26	8177
FHLB - AGENCY	3130AKXB7	2/11/2026	0.580	10,000,000.00	9,261,130.00	10,000,000.00	Quarterly: starts 5/11/21	8177
FFCB - AGENCY	3133EMUK6	3/25/2026	1.050	10,000,000.00	9,287,990.00	10,000,000.00	Callable on and after 3/25/22	8177
CARMAX - ABS	14314QAC8	2/17/2026	0.520	71,957.36	70,777.48	71,902.41	10% collateral call	6911
FHLB - AGENCY	3130ALXV1	4/22/2026	1.100	10,000,000.00	9,286,000.00	10,000,000.00	Quarterly: starts 4/22/22	8177
CITIBANK NA - CORP	172967MX6	5/1/2025	0.981	160,000.00	159,299.20	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	9,234,330.00	9,986,386.56	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,617,165.00	4,991,687.80	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,617,165.00	4,991,683.18	Make-whole call +5bps; Callable on and after 4/12/26	8177
JP MORGAN SECURITIES - CORP	46647PCH7	6/1/2025	0.824	190,000.00	188,355.74	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	9,241,620.00	10,000,000.00	Quarterly: starts 12/10/21	8177
FFCB - AGENCY	3133EMH21	6/15/2026	0.900	10,000,000.00	9,186,860.00	10,000,000.00	Callable on and after 6/15/22	8177
FHLB - AGENCY	3130AMYJ5	6/30/2026	1.000	10,000,000.00	9,212,810.00	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY	3133EMP22	6/30/2026	0.910	10,000,000.00	9,176,070.00	10,000,000.00	Callable on and after 6/30/23	8177
FHLB - AGENCY	3130ANZ22	6/30/2026	1.000	10,000,000.00	9,212,810.00	10,000,000.00	Quarterly: starts 12/30/21	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,277,370.00	9,989,454.69	Make-whole call +5bps; Callable on and after 1/8/26	8177
CARMAX - ABS	14317DAC4	6/15/2026	0.550	220,200.28	214,142.57	220,164.06	10% collateral call	6911
JOHNSON & JOHNS - CORP	478160CN2	9/1/2025	0.550	15,295,000.00	14,385,926.38	15,249,213.12	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	98,376.80	99,991.95	Make-whole call +7.5bps until 8/9/24	6911
FHLB - AGENCY	3130APDQ5	10/28/2026	1.250	10,000,000.00	9,196,200.00	10,000,000.00	Quarterly: starts 1/28/22	8177
FHLB - AGENCY	3130APW43	12/2/2026	1.500	10,000,000.00	9,231,170.00	10,000,000.00	Quarterly: starts 3/2/2022	8711
BANK OF AMERICA - CORP	06051GKE8	12/6/2025	1.530	500,000.00	485,947.00	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	9,249,770.00	10,000,000.00	Callable on and after 3/14/22	8177
FFCB - AGENCY	3133ENHC7	12/14/2026	1.600	10,000,000.00	9,249,770.00	10,000,000.00	Callable on and after 3/14/22	8177
FHLB - AGENCY	3130AQB7	12/23/2024	1.200	10,000,000.00	9,716,630.00	10,000,000.00	Quarterly: starts 3/23/22	8177
FHLB - AGENCY	3130AQ57	12/30/2024	1.150	10,000,000.00	9,705,750.00	10,000,000.00	Quarterly: starts 3/30/22	8177
CITIGROUP INC - CORP	17327CAN3	1/25/2026	2.014	85,000.00	82,415.07	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	9,239,220.00	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY	3133ENNG1	2/8/2027	1.860	10,000,000.00	9,255,980.00	10,000,000.00	Callable on and after 2/8/23	8177
FHLB - AGENCY	3130AQRH8	2/25/2027	2.000	10,000,000.00	9,285,700.00	10,000,000.00	Quarterly: starts 5/25/22	8177
STATE STREET CORP - CORP	857477BR3	2/6/2026	1.746	150,000.00	144,986.70	150,000.00	Callable on and after 2/6/25	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.901	75,000.00	73,024.50	76,101.25	Callable on and after 3/30/25	6911
NATIONAL RURAL - CORP	63743HFC1	2/7/2025	1.875	105,000.00	101,948.60	104,999.11	Make-whole call +10bps	6911
MORGAN STANLEY - CORP	61747YEM3	2/18/2026	2.630	450,000.00	437,988.60	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	389,464.00	403,917.04	Callable on and after 3/30/25	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2024**

Exhibit V

<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>
JP MORGAN SECURITIES - CORP	46647PCV6	2/24/2025	2.595	400,000.00	389,664.00	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	9,475,370.00	10,000,000.00	Monthly: starts 4/4/22	8177
FFCB - AGENCY	3133ENSK7	3/21/2025	2.190	10,000,000.00	9,744,560.00	10,000,000.00	Callable on and after 3/21/23	8177
FHLMC - AGENCY	3134GXP21	9/27/2024	2.200	10,000,000.00	9,863,280.00	10,000,000.00	Monthly: starts 4/27/22	8177
JP MORGAN SECURITIES - CORP	46647PCZ7	4/26/2026	4.080	225,000.00	221,552.78	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	9,557,875.80	9,900,000.00	Quarterly: starts 4/28/23	8177
FHLMC - AGENCY	3134GXR55	4/29/2025	3.100	10,000,000.00	9,805,700.00	10,000,000.00	Quarterly: starts 7/29/22	8177
CINTAS CORP - CORP	17252MAP5	5/1/2025	3.450	160,000.00	156,820.00	159,987.27	Make-whole call +15bps until 4/1/25; call anytime afterward	6911
NATIONAL RURAL - CORP	63743HFE7	6/15/2025	3.450	70,000.00	68,510.33	69,992.68	Make-whole call +15bps until 6/15/25 bullet	6911
FHLMC - AGENCY	3134GXXS8	6/27/2025	3.250	10,000,000.00	9,795,210.00	10,000,000.00	Semi Annually: starts 6/27/22	8177
FHLB - AGENCY	3130ASN47	7/26/2024	3.320	10,000,000.00	9,938,730.00	10,000,000.00	One time call: 7/26/23	8177
IBM - CORP	459200K59	7/27/2025	4.000	540,000.00	531,524.70	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	231,178.90	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	9,946,510.00	10,000,000.00	One time call: 7/26/23	8177
HOME DEPOT - CORP	437076CR1	9/15/2025	4.000	75,000.00	73,967.55	74,986.85	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	9,932,310.00	10,000,000.00	Quarterly call: starts 3/20/23	8177
FHLB - AGENCY	3130AT3P0	9/14/2027	5.000	10,000,000.00	9,942,100.00	10,000,000.00	Monthly call: starts 10/14/22	8177
WALMART INC - CORP	931142EW9	9/9/2025	3.900	11,000,000.00	10,842,018.00	10,895,070.79	Make-whole call +10bps until 9/9/25 bullet	8177
LOCKHEED MARTIN CORP	539830BU2	10/15/2025	4.950	120,000.00	119,860.08	119,823.09	Make-whole call +10bps until 9/15/25 call anytime afterward	6911
FHLMC - AGENCY	3134GX4M3	10/25/2024	5.080	10,000,000.00	9,990,500.00	10,000,000.00	Quarterly call: starts 1/25/23	8177
PNC FINANCIAL SERVICES - CORP	693475BH7	10/28/2025	5.671	240,000.00	239,955.60	240,000.00	Annual call: starts 10/28/24	6911
TRUIST FINANCIAL - CORP	89788MAJ1	10/28/2026	5.900	250,000.00	251,240.00	250,000.00	Make-whole call +25bps until 10/28/25	6911
CARMAX - ABS	14318UAD3	8/16/2027	5.340	380,000.00	380,208.24	379,910.89	10% collateral call	6911
NATIONAL RURAL - CORP	63743HFF4	10/30/2025	5.450	70,000.00	70,235.20	69,950.58	Make-whole call +15bps	6911
STATE STREET CORP - CORP	857477BX0	11/4/2026	5.751	105,000.00	105,703.29	105,000.00	One time call: 11/4/25	6911
COMCAST - CORP	20030NDZ1	11/7/2025	5.250	100,000.00	100,404.70	99,985.60	Make-whole call +15bps until 11/7/25 bullet	6911
FHLMC - AGENCY	3134GY2W1	8/25/2025	5.500	10,000,000.00	9,976,160.00	10,000,000.00	Quarterly call: starts 8/25/23	8177
LINDE INC CT - CORP	53522KAB9	12/5/2025	4.700	530,000.00	527,546.63	529,679.88	Make-whole call +10bps until 11/5/25 call anytime afterward	6911
FHLMC - AGENCY	3134GY6L1	6/18/2026	4.750	15,000,000.00	14,869,845.00	15,000,000.00	One time call: 6/20/24	8177
FHLMC - AGENCY	3134GY6M9	6/21/2027	4.800	15,000,000.00	14,925,180.00	15,000,000.00	One time call: 6/21/24	8177
FHLMC - AGENCY	3134GYA69	9/27/2024	5.000	10,000,000.00	9,989,990.00	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	174,678.00	174,974.28	Make-whole call: +10bps until 1/26/26 bullet	6911
PEPSICO INC - CORP	713448CY2	7/17/2025	3.500	300,000.00	293,920.20	295,441.10	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	44,579.07	45,000.00	Semi-annual call: starts 1/26/26	6911
MERCEDES BENZ AUTO - ABS	58770AAC7	11/15/2027	4.510	95,000.00	94,095.13	94,988.60	5% collateral call	6911
INTEL CORP-CORP	458140AS9	7/29/2025	3.700	375,000.00	367,505.25	370,811.54	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	44,733.92	45,000.00	Callable on and after 1/26/25	6911
TOYOTA AUTO REC - ABS	891940AC2	9/15/2027	4.630	170,000.00	168,517.94	169,999.92	5% collateral call	6911
FNMA - AGENCY	3135GAEH0	7/30/2024	4.800	10,000,000.00	9,984,120.00	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYFD9	1/30/2025	4.770	10,000,000.00	9,971,070.00	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYDB5	10/30/2024	5.000	10,000,000.00	9,988,530.00	10,000,000.00	One time call: 10/30/24	8177
EXXON MOBIL - CORP	30231GAT9	3/1/2026	3.043	550,000.00	532,687.65	537,035.46	Make-whole call +20bps until 12/1/25 call anytime afterward	6911
FHLMC - AGENCY	3134GYGH9	2/6/2025	4.800	10,000,000.00	9,972,830.00	10,000,000.00	One time call: 2/6/24	8177
FNMA - AGENCY	3135G06V0	8/28/2025	4.125	4,400,000.00	4,348,872.00	4,368,742.13	Quarterly call: starts 11/28/22	8177
NATIONAL RURAL - CORP	63743HFF0	3/13/2026	4.450	60,000.00	59,354.52	59,973.16	Make-whole call +15bps until 2/13/26 call anytime afterward	6911
PEPSICO INC - CORP	713448FQ6	2/13/2026	4.550	225,000.00	223,891.20	224,918.65	Make-whole call +10bps until 1/13/26 call anytime afterward	6911
HDMOT - ABS	41285JAD0	12/15/2027	5.050	120,000.00	119,562.60	119,987.92	10% collateral call	6911
COLGATE-PALMOLIVE - CORP	194162AQ6	3/2/2026	4.800	185,000.00	185,563.33	184,862.82	Make-whole call +5bps until 3/2/26 bullet	6911
FHMS - MBS	3137BNGT5	1/25/2026	2.745	300,000.00	288,931.20	282,515.63	1% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	300,000.00	286,170.60	278,976.56	1% collateral call	6911
FHMS - MBS	3137JXQ7	8/25/2025	3.750	328,120.95	321,834.15	317,815.90	1% collateral call	6911
FORDO - ABS	344928AD8	2/15/2028	4.650	185,000.00	183,351.65	184,980.70	10% collateral call	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2024**

Exhibit V

<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>
FNMA - AGENCY	3135GAGF2	4/10/2024	5.000	10,000,000.00	9,999,350.00	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	221,800.28	224,986.95	Callable	6911
GMCAR - ABS	362583AD8	2/16/2028	4.470	120,000.00	118,694.52	119,996.70	10% collateral call	6911
FNMA - AGENCY	3135GAGN5	4/12/2024	5.000	10,000,000.00	9,999,210.00	10,000,000.00	One time call: 10/12/23	8177
FHMS - MBS	3137BSP72	8/25/2026	2.653	525,000.00	499,848.83	501,108.40	1% collateral call	6911
FNMA - AGENCY	3135GAGV7	4/26/2024	5.125	10,000,000.00	9,998,850.00	10,000,000.00	One time call: 10/26/23	8177
FHLMC - AGENCY	3134GYS60	6/17/2024	5.200	10,000,000.00	9,993,700.00	10,000,000.00	Quarterly call: starts 8/17/23	8177
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	350,000.00	333,865.70	332,800.78	1% collateral call	6911
TAOT 2023 B A3 - MBS	891941AD8	2/15/2028	4.710	260,000.00	258,080.94	259,985.47	5% collateral call	6911
FHMS - MBS	3137BTUM1	11/25/2026	3.347	253,120.22	243,542.15	245,328.86	1% collateral call	6911
FHLMC - AGENCY	3134GYTE2	5/30/2028	5.200	10,000,000.00	9,992,650.00	10,000,000.00	One time call: 5/30/24	8177
HAROT - ABS	437927AC0	11/15/2027	4.930	185,000.00	184,463.13	184,970.03	10% collateral call	6911
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	9,859,770.00	9,985,280.56	One time call: 6/15/26	8177
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	9,859,770.00	9,949,533.33	One time call: 6/15/26	8177
IBRD - SUPRA	45906M4E8	6/26/2028	4.500	10,000,000.00	9,934,700.00	10,000,000.00	One time call: 6/26/26	8177
FNMA - AGENCY	3135GAHX2	6/28/2024	5.330	10,000,000.00	9,997,370.00	10,000,000.00	One time call: 12/28/23	8177
FHLMC - AGENCY	3134GYVD1	6/26/2026	5.500	10,000,000.00	9,973,440.00	10,000,000.00	Quarterly call: starts 6/26/24	8177
FFCB - AGENCY	3133EPPV1	7/14/2028	5.430	10,000,000.00	9,982,400.00	10,000,000.00	Callable on and anytime after 7/14/25	8177
ALLYA - ABS	02007WAC2	5/15/2028	5.460	165,000.00	165,877.97	164,971.87	10% collateral call	6911
FHLMC - AGENCY	3134GYXM9	7/26/2028	5.500	10,000,000.00	9,955,870.00	10,000,000.00	Annual call: starts 7/26/24	8177
FHLMC - AGENCY	3134GYY97	7/26/2028	5.630	15,000,000.00	14,954,250.00	15,000,000.00	Annual call: starts 7/26/24	8177
FHLMC - AGENCY	3134GYX31	7/25/2025	5.500	10,000,000.00	9,983,320.00	10,000,000.00	One time call: 4/25/24	8177
WELLS FARGO & COMPANY - CORP	94988J6D4	8/7/2026	5.450	250,000.00	251,680.00	249,829.31	Make-whole call +15bps until 7/7/26 call anytime afterward	6911
BANK OF AMERICA - CORP	06428CAA2	8/18/2026	5.526	350,000.00	353,550.40	350,000.00	Callable on and anytime after 7/17/26	6911
FITAT - ABS	31680EAD3	8/15/2028	5.530	510,000.00	513,284.91	509,968.38	10% collateral call	6911
FHLMC - AGENCY	3134H1CF8	9/18/2028	5.000	10,000,000.00	10,007,860.00	9,902,955.06	Annual call: starts 9/18/24	8177
IBRD - SUPRA	45906M4H1	9/29/2028	5.750	10,000,000.00	10,014,130.00	9,988,763.89	Annual call: starts 9/29/24	8177
FHLMC - AGENCY	3134H1ER0	9/27/2028	5.875	8,000,000.00	7,985,944.00	8,000,000.00	Annual call: starts 9/27/24	8177
CITIBANK NA - CORP	17325FBA5	9/29/2025	5.864	255,000.00	257,443.92	255,000.00	Make-whole call +15bps until 8/29/25 call anytime afterward	6911
FHLMC - AGENCY	3134H1FG3	10/11/2028	5.750	10,000,000.00	10,018,010.00	10,000,000.00	One time: 10/11/24	8177
FHLMC - AGENCY	3134H1EK5	7/11/2028	5.450	10,000,000.00	10,000,520.00	10,000,000.00	Annual call: starts 7/11/25	8177
GMCAR - ABS	379930AD2	8/16/2028	5.780	160,000.00	162,349.92	159,967.14	10% collateral call	6911
FHMS - MBS	3137FNWX4	7/25/2026	2.282	400,000.00	379,385.20	371,140.63	1% collateral call	6911
FHLMC - AGENCY	3134H1HN6	10/20/2028	5.500	10,000,000.00	10,045,630.00	10,000,000.00	One time: 10/20/25	8177
FHMS - MBS	3137FLN34	2/25/2026	3.208	350,000.00	339,919.65	333,457.03	1% collateral call	6911
NATIONAL RURAL - CORP	63743HFK3	11/13/2026	5.600	115,000.00	116,513.63	114,965.25	Make-whole call +15bps until 10/13/26 call anytime afterward	6911
HONDA AUTO RECEIVABLES - ABS	438123AC5	6/21/2028	5.670	85,000.00	86,028.59	84,985.03	10% collateral call	6911
FHMS - MBS	3137BSRE5	9/25/2026	3.120	600,000.00	577,033.80	568,289.06	1% collateral call	6911
CITIBANK NA - CORP	17325FBC1	12/4/2026	5.488	250,000.00	252,673.00	250,000.00	Make-whole call +15bps until 11/4/26 call anytime afterward	6911
HOME DEPOT - CORP	437076CV2	9/30/2026	4.950	155,000.00	155,251.10	154,699.64	Make-whole call +10bps until 8/30/26 call anytime afterward	6911
FHLMC - AGENCY	3134H1LJ0	12/11/2028	4.750	10,000,000.00	9,940,540.00	9,917,753.33	Annual call: starts 12/11/24	8177
BofA CC - ABS	05522RDH8	11/15/2028	4.980	145,000.00	145,347.42	144,980.53	collateral call	6911
FNMA - AGENCY	3135GAL90	1/8/2027	5.000	10,000,000.00	9,958,450.00	10,000,000.00	Annual: starts 1/8/25	8177
FNMA - AGENCY	3135GALR0	1/6/2028	5.020	9,585,000.00	9,520,291.66	9,585,000.00	Annual: starts 1/6/25	8177
IFC - SUPRA	45950VSR8	1/12/2028	4.500	10,000,000.00	9,890,080.00	10,000,000.00	One time: 1/12/26	8177
FHLMC - AGENCY	3134H1PP2	1/18/2029	5.000	10,000,000.00	9,981,110.00	10,000,000.00	One time: 10/18/24	8177
WELLS FARGO & COMPANY - CORP	94988J6H5	1/15/2026	4.811	350,000.00	348,201.35	350,000.00	Make-whole call +10bps until 12/14/25 call anytime afterward	6911
FHLB - AGENCY	3130AYMV5	7/24/2028	4.450	8,800,000.00	8,703,777.38	8,799,399.53	One time: 7/24/26	8177
CHASE INSURANCE TRUST - ABS	161571HV9	1/16/2029	4.600	650,000.00	646,343.10	649,901.01	Callable	6911
TEXAS INSTRUMENTS INC - CORP	882508CE2	2/8/2027	4.600	350,000.00	349,493.55	349,786.99	Make-whole call +10bps until 1/8/27 call anytime afterward	6911
ELI LILLY & CO - CORP	532457CJ5	2/9/2027	4.500	385,000.00	383911.220	384,805.77	Make-whole call +5bps until 1/9/27 call anytime afterward	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2024**

Exhibit V

<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>
BRISTOL MYERS SQUI - CORP	110122EE4	2/22/2027	4.900	120,000.00	120,268.68	119,875.08	Make-whole call +10bps until 1/22/27 call anytime afterward	6911
CISCO SYSTEMS INC - CORP	17275RBQ4	2/26/2027	4.800	520,000.00	520836.680	519,345.91	Make-whole call +10bps until 1/26/27 call anytime afterward	6911
ASTRAZENECA - CORP	04636NAK9	2/26/2027	4.800	285,000.00	284,876.88	284,536.72	Make-whole call +10bps until 1/26/27 call anytime afterward	6911
CATERPILLAR FINL - CORP	14913UAF7	2/27/2026	5.050	400,000.00	400579.600	399,912.34	Make-whole call +10bps until 2/27/26 bullet	6911
FNMA - AGENCY	3135GAPR6	2/20/2026	5.250	10,000,000.00	9,989,030.00	10,000,000.00	One time: 11/20/24	8177
HORMEL FOODS - CORP	440452AK6	3/30/2027	4.800	170,000.00	169827.620	169,838.54	Make-whole call +10bps until 2/28/27 call anytime afterward	6911
AMERICAN HONDA FINANCE - CORP	02665WFD8	3/12/2027	4.900	325,000.00	324356.180	324,824.23	Make-whole call +10bps until 3/12/24 bullet	6911
STATE STREET CORP - CORP	857477CL5	3/18/2027	4.993	225,000.00	225,435.83	225,000.00	Callable on and anytime after 2/18/27	6911
FNMA - AGENCY	3135GAQE4	3/19/2027	5.200	10,000,000.00	10,002,440.00	10,000,000.00	One time: 3/19/25	8177
FHLMC - AGENCY	3134H1XR9	3/20/2029	5.500	10,000,000.00	9,990,110.00	10,000,000.00	Quarterly: starts 3/20/25	8177
UNITED HEALTH - CORP	91324PEY4	4/15/2027	4.600	600,000.00	596,533.80	595,855.88	Make-whole call +10bps until 3/15/27 call anytime afterward	6911
APPLE INC - CORP	037833CJ7	2/9/2027	3.350	15,000,000.00	14,559,865.00	14,573,918.60	Make-whole call +12.5bps until 11/9/26 call anytime afterward	8177
				969,717,078.23	938,211,184.31	968,594,073.24		

**CONTRA COSTA COUNTY
ALLSPRING GLOBAL INVESTMENTS
STRUCTURED SECURITIES
March 31, 2024**

<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	39,833.62	39,840.15	39,830.60	10% collateral call
AMERICAN HONDA FINANCE CORP	02665WEQ0	10/3/2025	500,000.00	518,512.58	499,535.00	Make-whole call +15bps until 10/3/25 bullet
AMXCA 2021-1 A	02582JIR2	11/15/2024	800,000.00	776,948.00	749,656.25	cleanup call
APPLE INC	037833CU2	5/11/2024	700,000.00	705,513.04	684,145.00	Make-whole call +12.5bps until 3/11/24; Call anytime after
BANK OF AMERICA NA	06428CAC8	8/18/2025	700,000.00	709,062.71	707,469.00	Make-whole call +12.5bps until 7/18/25; Call anytime after
BANK OF NEW YORK MELLON CORP	06406HCV9	5/15/2024	700,000.00	707,082.65	686,420.00	Callable on and after 4/15/24
BMWLT 2023-1 A3	05593AAC3	11/25/2025	700,000.00	698,956.23	699,507.81	5% deal call
CARMX 2023-4 A2A	14318XAB1	12/15/2026	350,000.00	352,405.66	349,976.27	10% collateral call
CATERPILLAR FINANCIAL SERVICES CORP	14913UAB6	8/11/2025	500,000.00	504,021.69	500,875.00	Make-whole call +10bps
CISCO SYSTEMS INC	17275RBP6	2/26/2026	550,000.00	553,103.63	549,791.00	Make-whole call +5bps until 2/26/26; bullet
CITIBANK NA	17325FBA5	9/29/2025	250,000.00	252,477.27	253,997.50	Make-whole call +15bps until 8/29/25; Call anytime after
COMET 2022-2 A	14041NGA3	5/15/2025	750,000.00	736,133.78	734,824.22	Callable
DCENT 2017-4 A	254683BZ7	4/15/2024	750,000.00	749,903.21	737,900.39	Collateral call
FORDL 2022-A A3	34528LAD7	5/15/2025	94,538.26	94,521.25	92,278.20	5% deal call
FORDL 2024-A A3	345290AD2	5/15/2027	400,000.00	400,364.52	400,406.25	10% deal call
GMALT 2023-1 A2A	362541AB0	6/20/2025	139,659.23	139,790.43	139,647.82	10% deal call
GMALT 2023-2 A3	362548AD1	7/20/2026	600,000.00	598,681.53	598,734.38	Callable
HAROT 2023-1 A2	43815JAB9	10/21/2025	284,906.68	284,940.30	284,889.55	10% collateral call
HAROT 2023-3 A2	43815QAB3	3/18/2026	400,000.00	401,144.94	400,375.00	10% collateral call
HART 2022-C A2A	44933DAB7	11/17/2025	169,531.01	169,868.02	169,520.52	5% collateral call on 12/15/26
HART 2023-A A2A	448979AB0	12/15/2025	146,139.02	146,240.01	146,130.57	5% collateral call
HONEYWELL INTERNATIONAL INC	438516CH7	11/1/2024	750,000.00	763,225.05	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	1,009,523.26	1,002,115.13	Floating: O/N SOFR +30bps
JDOT 2022 A3	47787JAC2	9/15/2026	347,174.85	340,243.06	334,060.86	10% collateral call
JPMORGAN CHASE & CO	46625HKC3	1/23/2025	700,000.00	691,470.60	681,898.00	Callable on and after 10/23/24
MBART 2022-1 A3	58768PAC8	8/16/2027	400,000.00	400,505.34	399,015.63	5% collateral call
MBART 2023-1 A2	58770AAB9	1/15/2026	38,333.40	38,378.49	38,332.08	5% collateral call
MORGAN STANLEY	61761JVL0	10/23/2024	700,000.00	704,339.64	688,513.00	Make-whole call +25bps until 10/23/24; bullet
NAROT 2022-B A2	65480JAB6	8/16/2025	56,790.41	56,805.98	56,351.17	5% collateral call
NAROT 2022-B A3	65480JAC4	5/17/2027	400,000.00	396,932.01	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	63743HFF4	10/30/2025	700,000.00	718,486.49	703,556.00	Make-whole call +15bps
SIMON PROPERTY GROUP LP	828807DG9	9/13/2024	500,000.00	492,578.28	483,340.00	Make-whole call +12.5bps until 6/13/24; Call anytime after
TAOT 2022-A A3	89239KAC5	6/15/2026	330,981.94	322,924.01	316,333.40	5% collateral call
TAOT 2023-B A2A	891941AB2	5/15/2026	176,493.04	176,687.77	176,488.96	5% collateral call
TRUIST BANK	86787EBC0	4/1/2024	600,000.00	609,600.00	600,356.40	Make-whole call +15bps until 3/1/24; Call anytime after
UNITEDHEALTH GROUP INC	91324PEM0	10/15/2024	700,000.00	714,765.52	699,692.00	Make-whole call +10bps until 10/15/24 bullet
VWALT 2022-A A3	92868AAC9	7/21/2025	236,905.83	235,763.05	231,547.69	10% deal call
VZMT 2022-2 A	92348KAH6	7/20/2028	800,000.00	775,289.92	756,968.75	One time call: 2/20/23
WOLS 2022-A A3	98163NAC0	2/18/2025	215,993.85	215,687.26	211,277.42	5% deal call
			18,252,281.12	18,276,441.36	18,022,452.56	

*Based Market Value + Accrued Interest