

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF DECEMBER 31, 2023

TABLE OF CONTENTS

	<u>Page</u>
I. Executive Summary	1
II. Contra Costa County Investment Pool Summary	2
III. Appendix	
A. Investment Portfolio Detail—Managed by Treasurer’s Office	
1. Portfolio Statement	6
B. Investment Portfolio Detail – Managed by Outside Contracted Parties	
1. PFM	19
2. State of California Local Agency Investment Fund	26
3. Allspring Global Investments	28
4. CAMP	51
5. CalTRUST Liquidity*	
6. US Bank	67
7. Other	
a. East Bay Regional Communications System Authority (EBRCS)	71

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

EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 12/31/23, the fair value of the Treasurer's investment portfolio was 99.31% of the cost. More than 77 percent of the portfolio or over \$5.3 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	\$6,873,924,326.77
Cost	\$6,832,825,416.54
Market Value ⁱ	\$6,785,695,673.07
Weighted Yield to Maturity	4.72%
Weighted Average Days to Maturity	259 days
Weighted Duration	0.65 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
December 31, 2023

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u> ⁴	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$755,256,000.00	\$747,257,292.37	\$747,544,508.96	10.94%
2. U.S. Agencies				
Federal Home Loan Banks	1,120,117,000.00	1,111,057,308.58	1,100,128,594.56	16.26%
Federal National Mortgage Association	364,400,000.00	362,898,851.24	356,401,584.60	5.31%
Federal Farm Credit Banks	563,970,000.00	562,805,364.65	555,884,700.29	8.24%
Federal Home Loan Mortgage Corporation	653,000,000.00	649,669,184.38	644,522,458.30	9.51%
Subtotal	2,701,487,000.00	2,686,430,708.85	2,656,937,337.75	39.32%
3. Supranationals - International Government	588,000,000.00	584,948,898.03	575,669,654.67	8.56%
4. Money Market Instruments				
Commercial Paper	1,552,450,000.00	1,539,455,766.74	1,538,790,567.48	22.53%
Negotiable Certificates of Deposit	175,000,000.00	175,000,000.00	175,083,715.00	2.56%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	1,727,453,404.12	1,714,459,170.86	1,713,877,686.60	25.09%
5. Corporate Notes	171,445,000.00	170,661,344.28	162,257,690.31	2.50%
TOTAL (Section A.)¹	5,943,641,404.12	5,903,757,414.39	5,856,286,878.29	86.40%
B. Investments Managed by Outside Contractors				
1. PFM	77,246,529.93	76,826,050.18	76,468,913.94	1.12%
2. Local Agency Investment Fund (LAIF)	243,018,219.68	243,018,219.68	243,018,219.68	3.56%
3. Allspring Global Investments	44,636,239.69	43,841,798.94	44,539,727.81 ²	0.64%
4. CAMP	487,574,429.35	487,574,429.35	487,574,429.35	7.14%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	11,904,591.21	11,904,591.21	11,904,591.21	0.17%
7. Other				
a. EBRCB Bond ⁵	863,700.20	863,700.20	863,700.20	0.01%
TOTAL (Section B.)	865,243,710.06	864,028,789.56	864,369,582.19	12.65%
C. Cash	65,039,212.59	65,039,212.59	65,039,212.59	0.95%
³GRAND TOTAL (FOR A , B, & C)	\$6,873,924,326.77	\$6,832,825,416.54	\$6,785,695,673.07	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

December 31, 2023

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	5,880,999,559.93	6,075,973,593.05
Net Earnings (\$)	131,556,788.45	69,852,656.62
Earned Income Yield	4.38%	4.50%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	755,256,000.00	747,544,508.96	5.44	74	11.02%
Agencies	2,701,487,000.00	2,656,937,337.75	4.35	425	39.15%
Commercial Paper	1,552,450,000.00	1,538,790,567.48	5.54	56	22.68%
NCD/YCD	175,000,000.00	175,083,715.00	5.68	87	2.58%
Corporate Notes	171,445,000.00	162,257,690.31	1.85	683	2.39%
Time Deposit	3,404.12	3,404.12	0.08	144	0.00%
Supranationals	588,000,000.00	575,669,654.67	4.01	478	8.48%
PFM	77,246,529.93	76,468,913.94	3.82	755	1.13%
LAIF	243,018,219.68	243,018,219.68	3.81	4	3.58%
CAMP	487,574,429.35	487,574,429.35	5.55	5	7.19%
CalTRUST (Liquidity)	-	-	0.00	0	0.00%
Allspring Global Investments	44,636,239.69	44,539,727.81	5.17	331	0.66%
US Bank (Federated Tax Free)	11,904,591.21	11,904,591.21	3.87	0	0.18%
Misc. ¹	863,700.20	863,700.20	N/A	N/A	0.01%
Cash	65,039,212.59	65,039,212.59	1.65	2	0.96%
Total Fund³	6,873,924,326.77	6,785,695,673.07	4.72	259	100.00%

1. East Bay Regional Communications System Authority.

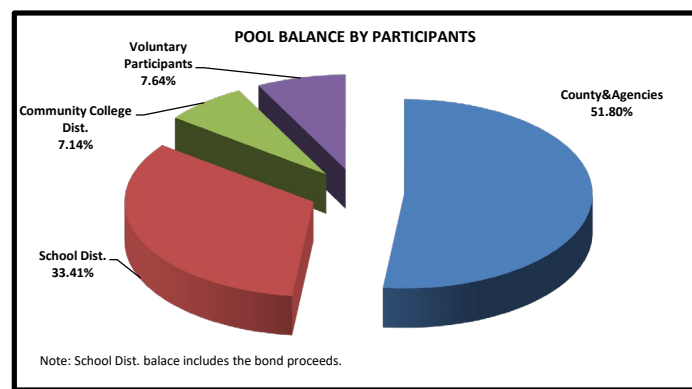
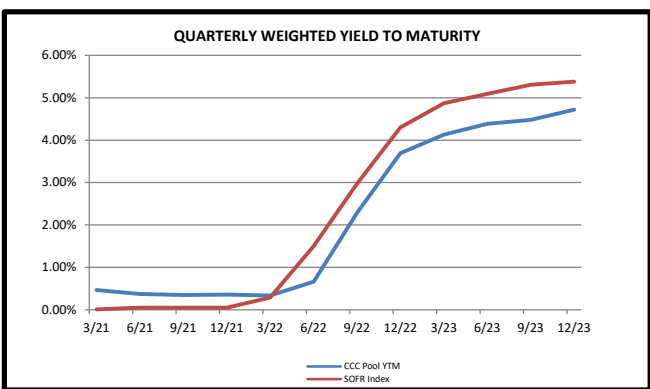
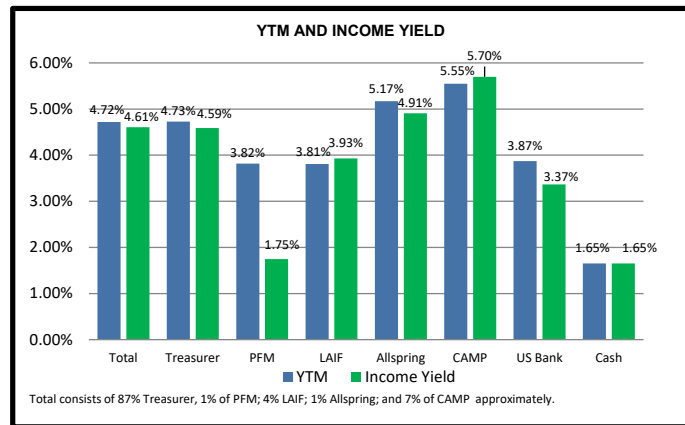
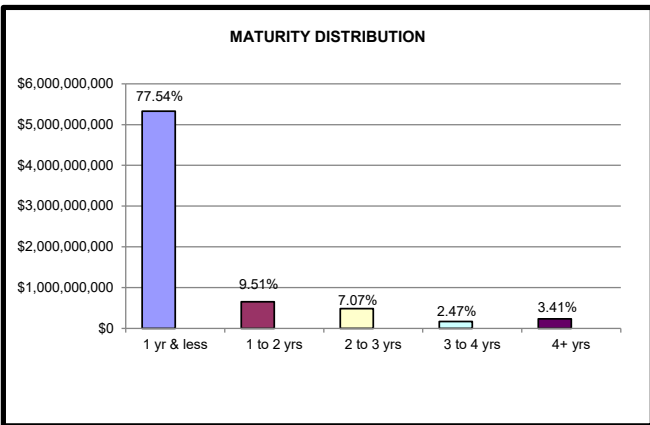
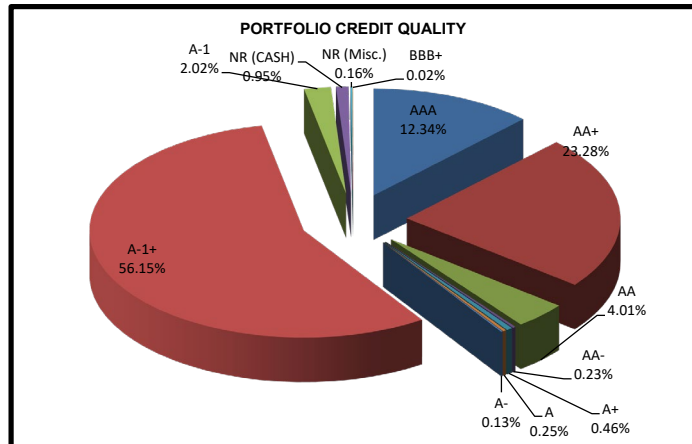
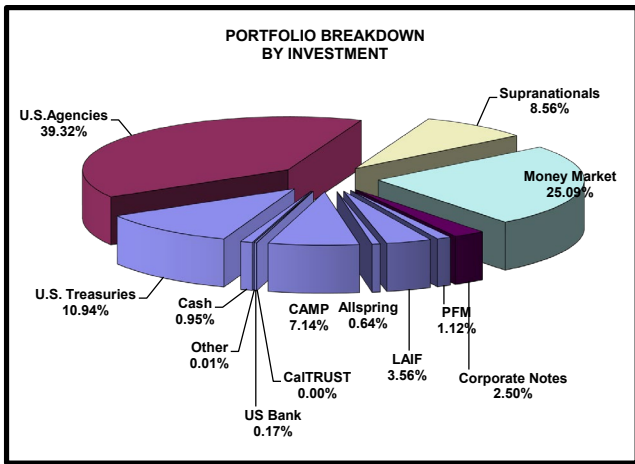
2. Average Earning Allowance of WFB for this quarter.

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

4. PMIA Quarter to Date yield.

5. Distribution Yield as of 12/31/23.

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE**
December 31, 2023

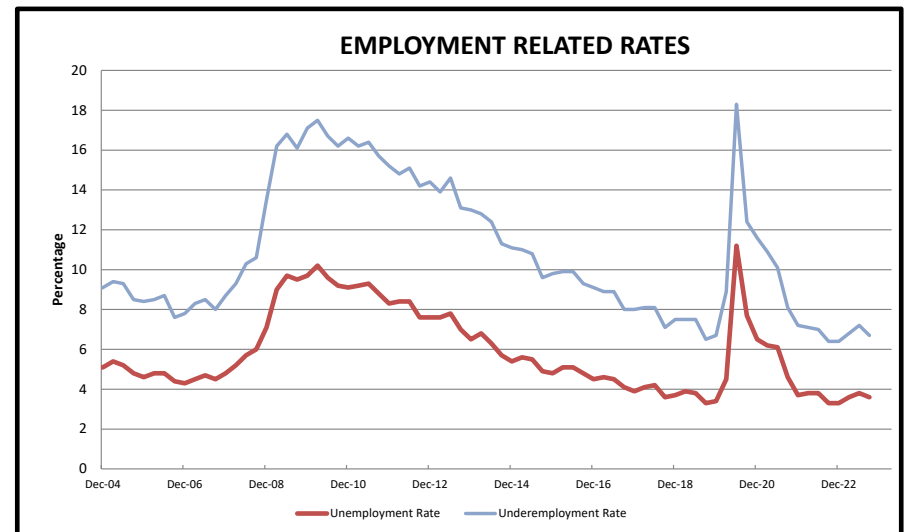
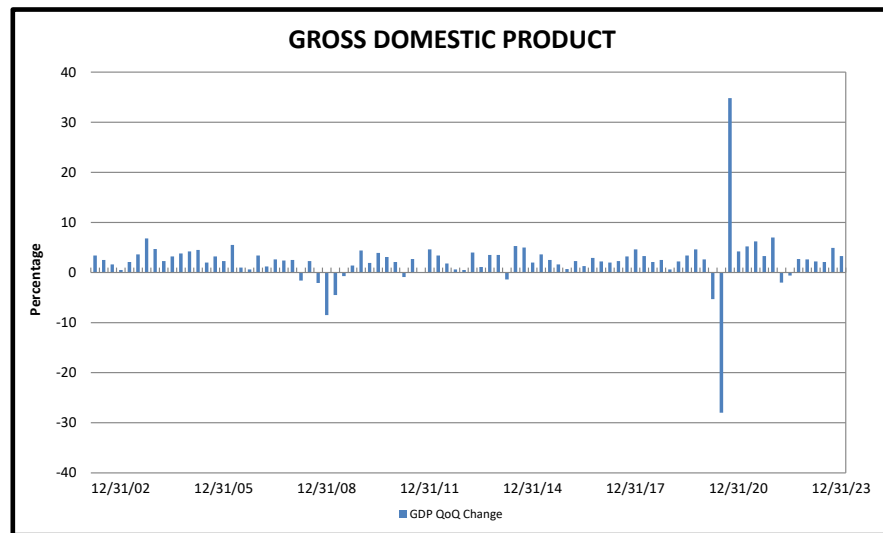
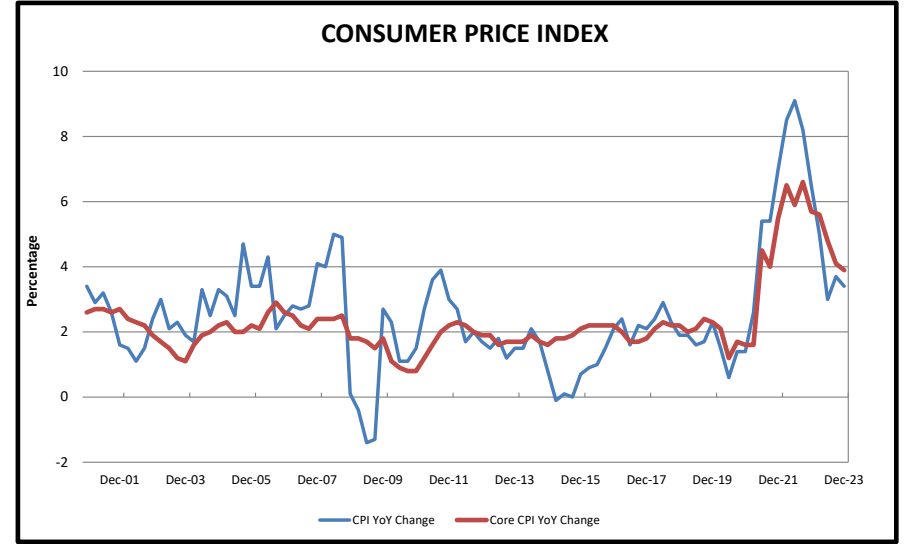
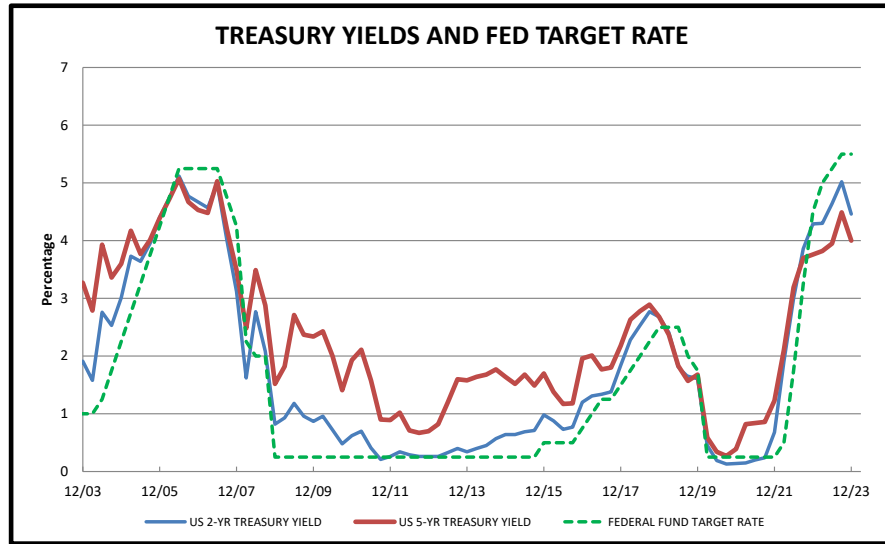


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE:

1. All report information is unaudited but due diligence was utilized in its preparation. The information in the entire report is obtained at time of preparation hence may be updated after publishing and is subject to change without notice. Changes will be reflected in the next report.
2. There may be slight differences between the portfolio summary/at a glance pages and the attached statements/exhibits from time to time. The variances are largely due to rounding, the timing difference in recording and/or posting transactions, interest, security values, etc.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AA+ and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, more than 77% of the portfolio will mature in less than a year with a weighted average maturity of 259 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF DECEMBER 31, 2023



Note:
All data provided by Bloomberg.

SECTION III

APPENDIX

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

Notes:

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

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Time Deposits												
121101042B	86232	WESTAMERICA BANK - TIME DEP		05/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	144	05/24/2024
Subtotal and Average			3,404.12		3,404.12	3,404.12	3,404.12			0.081	144	
Negotiable CDs												
89115BMZ0	91108	TORONTO DOM NY - YCD		12/05/2023	35,000,000.00	35,003,045.00	35,000,000.00	5.500	A-1+	5.576	63	03/04/2024
89115BN97	91114	TORONTO DOM NY - YCD		12/06/2023	35,000,000.00	35,004,830.00	35,000,000.00	5.530	A-1+	5.607	64	03/05/2024
89115BNR7	91123	TORONTO DOM NY - YCD		12/08/2023	40,000,000.00	40,003,240.00	40,000,000.00	5.500	A-1+	5.576	65	03/06/2024
95001KPR9	90962	WELLS FARGO BANK - NCD		09/11/2023	30,000,000.00	30,007,710.00	30,000,000.00	5.630	A-1	5.708	70	03/11/2024
78015JBB2	90993	RBC NY - YCD		09/28/2023	35,000,000.00	35,064,890.00	35,000,000.00	5.850	A-1+	5.931	172	06/21/2024
Subtotal and Average			210,000,000.00		175,000,000.00	175,083,715.00	175,000,000.00			5.676	87	
Corporate Notes												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,768,260.00	9,996,953.80	0.500	A+	0.566	169	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,353,518.50	5,499,749.32	2.100	A	2.106	297	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,380,151.50	4,499,794.90	2.100	A	2.106	297	10/24/2024
57629WCG3	90545	MASS MUTUAL GLOBAL - CORP		01/13/2023	12,000,000.00	11,730,600.00	11,807,620.61	2.950	AA+	4.600	376	01/11/2025
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,436,370.00	9,979,816.39	1.100	AA+	1.240	539	06/23/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	9,239,270.00	9,954,540.51	0.850	AA+	1.079	745	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	9,160,770.00	9,997,609.89	1.150	AA+	1.160	890	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	9,131,350.00	9,988,717.86	1.875	AA-	1.941	1,106	01/11/2027
66815L2K4	90393	NORTHWESTERN MUTUAL - CORP		10/17/2022	10,000,000.00	9,858,910.00	9,729,201.02	4.350	AA+	5.186	1,353	09/15/2027
Subtotal and Average			81,441,997.13		82,000,000.00	78,059,200.00	81,454,004.30			2.279	675	
Commercial Paper Disc. -Amortizing												
59157TAA1	90911	METLIFE ST FDG - CP		08/11/2023	35,000,000.00	34,937,630.00	34,952,750.00	5.400	A-1+	5.603	9	01/10/2024
59157TAA1	90988	METLIFE ST FDG - CP		09/27/2023	35,000,000.00	34,937,630.00	34,952,925.00	5.380	A-1+	5.542	9	01/10/2024
89233GAC0	90989	TOYOTA MCC - CP		09/27/2023	35,000,000.00	34,927,550.00	34,941,822.17	5.440	A-1+	5.606	11	01/12/2024
62479LAH8	91042	MUFG BK LTD - CP		10/16/2023	40,000,000.00	39,887,160.00	39,901,333.33	5.550	A-1	5.709	16	01/17/2024
50000DAK2	91134	KOCH INDUSTRIES - CP		12/12/2023	40,000,000.00	39,875,840.00	39,893,200.00	5.340	A-1+	5.445	18	01/19/2024
50000DAK2	91143	KOCH INDUSTRIES - CP		12/14/2023	40,000,000.00	39,875,840.00	39,893,200.00	5.340	A-1+	5.443	18	01/19/2024
89233GAN6	91032	TOYOTA MCC - CP		10/11/2023	35,000,000.00	34,875,400.00	34,889,137.50	5.430	A-1+	5.592	21	01/22/2024
59515MAP0	91081	MICROSOFT - CP		11/16/2023	40,000,000.00	39,853,160.00	39,869,711.11	5.330	A-1+	5.459	22	01/23/2024
62479LAQ8	91073	MUFG BK LTD - CP		11/13/2023	30,000,000.00	29,884,320.00	29,894,966.67	5.480	A-1	5.618	23	01/24/2024
89233GAR7	90965	TOYOTA MCC - CP		09/12/2023	35,000,000.00	34,859,720.00	34,871,666.67	5.500	A-1+	5.694	24	01/25/2024
59515MAW5	91044	MICROSOFT - CP		10/17/2023	40,000,000.00	39,811,880.00	39,827,611.11	5.350	A-1+	5.510	29	01/30/2024
59157TB10	91056	METLIFE ST FDG - CP		10/26/2023	28,500,000.00	28,356,702.00	28,366,984.17	5.420	A-1+	5.578	31	02/01/2024

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
59515MB12	91048	MICROSOFT - CP		10/23/2023	40,000,000.00	39,800,120.00	39,815,722.22	5.350	A-1+	5.507	31	02/01/2024
89233GB13	91050	TOYOTA MCC - CP		10/24/2023	40,000,000.00	39,797,840.00	39,813,311.11	5.420	A-1+	5.579	31	02/01/2024
50000DB54	91119	KOCH INDUSTRIES - CP		12/08/2023	40,000,000.00	39,773,560.00	39,793,111.11	5.320	A-1+	5.441	35	02/05/2024
50000DB62	91120	KOCH INDUSTRIES - CP		12/08/2023	30,000,000.00	29,825,700.00	29,840,400.00	5.320	A-1+	5.442	36	02/06/2024
59157TB93	91052	METLIFE ST FDG - CP		10/25/2023	40,000,000.00	39,751,160.00	39,764,700.00	5.430	A-1+	5.596	39	02/09/2024
59515MB95	91062	MICROSOFT - CP		10/30/2023	30,000,000.00	29,814,720.00	29,826,450.00	5.340	A-1+	5.497	39	02/09/2024
59515MBD6	91077	MICROSOFT - CP		11/14/2023	30,000,000.00	29,796,990.00	29,809,008.33	5.330	A-1+	5.478	43	02/13/2024
50000DBG0	91144	KOCH INDUSTRIES - CP		12/14/2023	40,000,000.00	39,707,840.00	39,726,044.44	5.360	A-1+	5.487	46	02/16/2024
59515MBP9	91058	MICROSOFT - CP		10/27/2023	40,000,000.00	39,669,840.00	39,684,944.44	5.350	A-1+	5.522	53	02/23/2024
59515MBS3	91069	MICROSOFT - CP		11/07/2023	25,000,000.00	24,782,475.00	24,792,722.22	5.330	A-1+	5.494	56	02/26/2024
89116EBT9	91063	TORONTO DOM - CP		10/31/2023	25,000,000.00	24,777,075.00	24,782,291.67	5.500	A-1+	5.678	57	02/27/2024
59515MBU8	91059	MICROSOFT - CP		10/27/2023	35,000,000.00	34,685,035.00	34,698,319.45	5.350	A-1+	5.526	58	02/28/2024
89233GC12	91066	TOYOTA MCC - CP		11/02/2023	30,000,000.00	29,718,660.00	29,727,500.00	5.450	A-1+	5.628	60	03/01/2024
59157TC68	91090	METLIFE ST FDG - CP		11/21/2023	30,000,000.00	29,698,260.00	29,706,958.34	5.410	A-1+	5.574	65	03/06/2024
59157TC76	91071	METLIFE ST FDG - CP		11/08/2023	25,000,000.00	24,633,925.00	24,750,666.67	5.440	A-1+	5.617	66	03/07/2024
59515MC86	91072	MICROSOFT - CP		11/08/2023	40,000,000.00	39,586,240.00	39,602,466.67	5.340	A-1+	5.513	67	03/08/2024
47816FCB5	91068	JOHNSON & JOHNSON - CP		11/07/2023	35,000,000.00	34,623,750.00	34,635,902.78	5.350	A-1+	5.527	70	03/11/2024
59157TCF8	91149	METLIFE ST FDG - CP		12/15/2023	19,500,000.00	19,278,168.00	19,287,558.34	5.300	A-1+	5.447	74	03/15/2024
89116ECJ0	91155	TORONTO DOM - CP		12/19/2023	40,000,000.00	39,519,400.00	39,536,288.89	5.420	A-1+	5.566	77	03/18/2024
78015CCK6	91156	RBC - CP		12/20/2023	30,000,000.00	29,651,600.00	29,651,600.00	5.360	A-1+	5.508	78	03/19/2024
59515MCL7	91105	MICROSOFT - CP		12/04/2023	35,000,000.00	34,574,925.00	34,590,626.39	5.330	A-1+	5.491	79	03/20/2024
78015CCL4	91161	RBC - CP		12/21/2023	30,000,000.00	29,647,133.33	29,647,133.33	5.360	A-1+	5.508	79	03/20/2024
46640PCR2	90864	JP MORGAN - CP		06/30/2023	35,000,000.00	34,541,395.00	34,544,300.00	5.580	A-1	5.904	84	03/25/2024
59515MCT0	91078	MICROSOFT - CP		11/15/2023	40,000,000.00	39,472,040.00	39,489,733.34	5.340	A-1+	5.523	86	03/27/2024
59515MD10	91099	MICROSOFT - CP		11/29/2023	35,000,000.00	34,512,800.00	34,528,443.06	5.330	A-1+	5.505	91	04/01/2024
59157TD26	91162	METLIFE ST FDG - CP		12/21/2023	25,000,000.00	24,650,400.00	24,661,388.89	5.300	A-1+	5.456	92	04/02/2024
59157TD34	91124	METLIFE ST FDG - CP		12/08/2023	40,000,000.00	39,434,960.00	39,450,266.67	5.320	A-1+	5.489	93	04/03/2024
47816FDA6	91084	JOHNSON & JOHNSON - CP		11/16/2023	26,450,000.00	26,051,848.15	26,059,495.10	5.315	A-1+	5.508	100	04/10/2024
59157TDF7	91145	METLIFE ST FDG - CP		12/14/2023	28,000,000.00	27,557,516.00	27,566,350.00	5.310	A-1+	5.483	105	04/15/2024
59157TDF7	91150	METLIFE ST FDG - CP		12/15/2023	40,000,000.00	39,367,880.00	39,380,500.00	5.310	A-1+	5.482	105	04/15/2024
59515MDF9	91137	MICROSOFT - CP		12/12/2023	40,000,000.00	39,364,440.00	39,377,000.00	5.340	A-1+	5.516	105	04/15/2024
59515MDJ1	91157	MICROSOFT - CP		12/20/2023	40,000,000.00	39,348,120.00	39,364,000.00	5.300	A-1+	5.470	108	04/18/2024
59157TDV2	91141	METLIFE ST FDG - CP		12/13/2023	40,000,000.00	39,291,920.00	39,295,255.55	5.330	A-1+	5.517	119	04/29/2024
Subtotal and Average			1,393,025,131.28		1,552,450,000.00	1,538,790,567.48	1,539,455,766.74			5.539	56	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3130AUM92	90547	FHLB - AGENCY		01/19/2023	10,000,000.00	9,997,040.00	9,999,554.53	4.750	AA+	4.842	18	01/19/2024
3130AUSH8	90574	FHLB - AGENCY		02/06/2023	10,000,000.00	9,991,840.00	9,999,737.50	4.750	AA+	4.778	36	02/06/2024
3130AUVK7	90588	FHLB - AGENCY		02/13/2023	10,000,000.00	9,994,010.00	9,999,825.00	5.000	AA+	5.016	43	02/13/2024
3130AWSB7	90901	FHLB - AGENCY		08/01/2023	35,000,000.00	35,017,605.00	35,000,000.00	5.470	AA+	5.470	161	06/10/2024
3133ENYX2	90215	FFCB - AGENCY		06/17/2022	10,000,000.00	9,930,360.00	9,989,832.50	3.250	AA+	3.480	168	06/17/2024
3133ENYX2	90216	FFCB - AGENCY		06/17/2022	10,000,000.00	9,930,360.00	9,998,980.94	3.250	AA+	3.273	168	06/17/2024
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,490,400.00	19,994,594.99	1.625	AA+	1.661	288	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,745,200.00	9,997,297.50	1.625	AA+	1.661	288	10/15/2024
3133ENS43	90391	FFCB - AGENCY		10/17/2022	10,000,000.00	9,951,290.00	9,996,623.61	4.375	AA+	4.420	290	10/17/2024
3130AXWB0	91092	FHLB - AGENCY		11/22/2023	25,000,000.00	25,104,225.00	25,000,000.00	5.250	AA+	5.250	326	11/22/2024
3133EN4N7	90512	FFCB - AGENCY		12/20/2022	10,000,000.00	9,942,330.00	9,987,591.11	4.250	AA+	4.385	354	12/20/2024
3133EN4N7	90513	FFCB - AGENCY		12/20/2022	10,000,000.00	9,942,330.00	9,987,600.81	4.250	AA+	4.385	354	12/20/2024
3133EN4N7	90514	FFCB - AGENCY		12/20/2022	10,000,000.00	9,942,330.00	9,993,989.44	4.250	AA+	4.315	354	12/20/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,639,940.00	9,997,429.44	1.000	AA+	1.027	354	12/20/2024
3133ENZ37	90431	FFCB - AGENCY		11/10/2022	10,000,000.00	10,031,080.00	9,999,195.77	4.875	AA+	4.887	375	01/10/2025
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,670,350.00	9,994,862.96	1.320	AA+	1.370	386	01/21/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,695,400.00	9,992,406.87	1.750	AA+	1.820	410	02/14/2025
3133EPBH7	90592	FFCB - AGENCY		02/23/2023	10,000,000.00	10,019,430.00	9,994,609.47	4.750	AA+	4.800	417	02/21/2025
3133EPFL4	90692	FFCB - AGENCY		04/10/2023	10,000,000.00	9,938,800.00	9,999,689.13	4.000	AA+	4.004	434	03/10/2025
3133EPER2	90665	FFCB - AGENCY		03/28/2023	10,000,000.00	9,941,050.00	9,964,302.08	4.000	AA+	4.303	452	03/28/2025
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,787,790.00	10,000,000.00	2.750	AA+	2.750	480	04/25/2025
3130AWER7	90840	FHLB - AGENCY		06/12/2023	10,000,000.00	10,055,800.00	9,994,518.21	4.625	AA+	4.666	522	06/06/2025
3133EN4B3	90506	FFCB - AGENCY		12/13/2022	10,000,000.00	9,958,210.00	9,995,360.00	4.250	AA+	4.284	529	06/13/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,872,700.00	19,987,888.54	0.500	AA+	0.542	533	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,461,540.00	9,999,263.29	0.700	AA+	0.705	546	06/30/2025
3133EPQN8	90891	FFCB - AGENCY		07/21/2023	10,000,000.00	10,025,530.00	9,991,444.44	4.750	AA+	4.808	567	07/21/2025
3133EPRS6	90898	FFCB - AGENCY		07/28/2023	10,000,000.00	10,061,200.00	9,983,706.63	4.875	AA+	4.985	574	07/28/2025
3133EPKA2	90789	FFCB - AGENCY		05/18/2023	10,000,000.00	9,928,110.00	9,998,811.51	4.000	AA+	4.010	595	08/18/2025
3133ENP95	90344	FFCB - AGENCY		09/30/2022	10,000,000.00	9,972,230.00	9,963,599.54	4.250	AA+	4.475	638	09/30/2025
3133EPYK5	91031	FFCB - AGENCY		10/10/2023	10,000,000.00	10,120,030.00	9,995,562.50	5.125	AA+	5.152	648	10/10/2025
3133EPYK5	91046	FFCB - AGENCY		10/18/2023	10,000,000.00	10,131,418.89	9,991,276.54	5.125	AA+	5.245	648	10/10/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,314,510.00	9,986,717.10	0.500	AA+	0.573	676	11/07/2025
3133EPL37	91126	FFCB - AGENCY		12/08/2023	10,000,000.00	10,054,390.00	10,000,000.00	4.625	AA+	4.625	707	12/08/2025
3133EPL37	91132	FFCB - AGENCY		12/11/2023	10,000,000.00	10,058,244.17	9,981,495.73	4.625	AA+	4.747	707	12/08/2025
3133EPAQ8	90587	FFCB - AGENCY		02/13/2023	10,000,000.00	9,983,650.00	9,975,305.56	4.125	AA+	4.250	774	02/13/2026
3133EPCR4	90627	FFCB - AGENCY		03/09/2023	10,000,000.00	10,117,970.00	9,997,176.33	4.750	AA+	4.764	798	03/09/2026

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Federal Agency Coupon Securities												
3133EPPR0	90879	FFCB - AGENCY		07/12/2023	10,000,000.00	10,092,250.00	9,981,514.47	4.625	AA+	4.715	830	04/10/2026
3133EPFT7	90724	FFCB - AGENCY		04/13/2023	10,000,000.00	9,906,590.00	9,977,166.67	3.750	AA+	3.857	833	04/13/2026
3133EPKX2	90803	FFCB - AGENCY		05/26/2023	10,000,000.00	9,955,210.00	9,980,297.22	4.000	AA+	4.088	876	05/26/2026
3133EPPE9	90875	FFCB - AGENCY		07/06/2023	10,000,000.00	10,048,500.00	9,954,163.43	4.375	AA+	4.572	917	07/06/2026
3133EPVP7	90963	FFCB - AGENCY		09/11/2023	10,000,000.00	10,137,018.33	9,994,415.66	4.750	AA+	4.793	919	07/08/2026
3133EPSW6	90914	FFCB - AGENCY		08/14/2023	10,000,000.00	10,084,110.00	9,987,601.30	4.500	AA+	4.551	956	08/14/2026
3133EPSW6	90915	FFCB - AGENCY		08/14/2023	10,000,000.00	10,084,110.00	9,955,644.07	4.500	AA+	4.683	956	08/14/2026
3133EPSW6	90918	FFCB - AGENCY		08/15/2023	10,000,000.00	10,085,360.00	9,943,568.81	4.500	AA+	4.739	956	08/14/2026
3133EPQ73	91163	FFCB - AGENCY		12/22/2023	10,000,000.00	10,009,520.00	9,977,856.08	4.125	AA+	4.205	1,086	12/22/2026
3133EPEE1	90666	FFCB - AGENCY		03/29/2023	10,000,000.00	9,979,770.00	9,993,762.56	4.000	AA+	4.021	1,183	03/29/2027
3133EPGT6	90761	FFCB - AGENCY		04/26/2023	10,000,000.00	9,942,230.00	9,964,979.86	3.875	AA+	3.990	1,211	04/26/2027
3133ENS50	90386	FFCB - AGENCY		10/14/2022	10,000,000.00	10,029,830.00	10,000,000.00	4.125	AA+	4.125	1,382	10/14/2027
3133EPC60	91079	FFCB - AGENCY		11/15/2023	10,000,000.00	10,224,200.00	9,966,795.69	4.625	AA+	4.720	1,414	11/15/2027
3133EPFU4	90718	FFCB - AGENCY		04/12/2023	10,000,000.00	9,794,270.00	9,987,072.72	3.500	AA+	3.533	1,563	04/12/2028
3133EPJE6	90904	FFCB - AGENCY		08/02/2023	8,970,000.00	8,771,493.90	8,653,789.58	3.500	AA+	4.361	1,682	08/09/2028
3133EPWK7	90982	FFCB - AGENCY		09/22/2023	10,000,000.00	10,260,150.00	9,931,204.00	4.500	AA+	4.665	1,726	09/22/2028
3133EPA47	91065	FFCB - AGENCY		11/01/2023	10,000,000.00	10,437,570.00	9,974,093.33	4.875	AA+	4.936	1,766	11/01/2028
Subtotal and Average			592,091,786.13		588,970,000.00	585,660,875.29	587,954,175.02			3.965	634	
Federal Agency Disc. -Amortizing												
313384RG6	90979	FHLB - AGENCY DISC		09/21/2023	35,000,000.00	34,979,735.00	34,994,856.94	5.290	A-1+	5.522	1	01/02/2024
313384RK7	90745	FHLB - AGENCY DISC		04/19/2023	4,500,000.00	4,495,441.50	4,497,665.00	4.670	A-1+	4.933	4	01/05/2024
313384SE0	90899	FHLB - AGENCY DISC		07/28/2023	4,690,000.00	4,672,351.53	4,674,268.96	5.250	A-1+	5.542	23	01/24/2024
313384SE0	90900	FHLB - AGENCY DISC		07/28/2023	2,500,000.00	2,490,592.50	2,491,614.58	5.250	A-1+	5.542	23	01/24/2024
313384SF7	90551	FHLB - AGENCY DISC		01/25/2023	6,000,000.00	5,976,558.00	5,981,580.00	4.605	A-1+	4.906	24	01/25/2024
313384SF7	90552	FHLB - AGENCY DISC		01/25/2023	5,000,000.00	4,980,465.00	4,984,650.00	4.605	A-1+	4.906	24	01/25/2024
313384SK6	91040	FHLB - AGENCY DISC		10/13/2023	35,000,000.00	34,842,990.00	34,856,266.67	5.280	A-1+	5.439	28	01/29/2024
313384SM2	91038	FHLB - AGENCY DISC		10/12/2023	35,000,000.00	34,832,840.00	34,844,541.67	5.330	A-1+	5.570	30	01/31/2024
313384SU4	91102	FHLB - AGENCY DISC		11/30/2023	35,000,000.00	34,795,040.00	34,811,145.83	5.250	A-1+	5.452	37	02/07/2024
313384SZ3	91057	FHLB - AGENCY DISC		10/27/2023	40,000,000.00	39,736,520.00	39,753,133.33	5.290	A-1+	5.450	42	02/12/2024
313396TB9	91087	FHLMC - AGENCY DISC		11/17/2023	30,000,000.00	29,793,600.00	29,808,050.00	5.235	A-1+	5.377	44	02/14/2024
313396TD5	91091	FHLMC - AGENCY DISC		11/22/2023	25,000,000.00	24,820,675.00	24,832,611.11	5.240	A-1+	5.380	46	02/16/2024
313588TH8	91116	FNMA - AGENCY DISC		12/07/2023	40,000,000.00	39,689,640.00	39,709,722.22	5.225	A-1+	5.430	50	02/20/2024
313312TJ9	91164	FFCB - AGENCY DISC		12/22/2023	25,000,000.00	24,802,375.00	24,814,770.83	5.230	A-1+	5.350	51	02/21/2024
313396TJ2	91129	FHLMC - AGENCY DISC		12/11/2023	25,000,000.00	24,802,375.00	24,814,947.92	5.225	A-1+	5.354	51	02/21/2024
313396TK9	91121	FHLMC - AGENCY DISC		12/08/2023	40,000,000.00	39,677,960.00	39,698,400.00	5.220	A-1+	5.351	52	02/22/2024

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Disc. -Amortizing												
313588TK1	91122	FNMA - AGENCY DISC		12/08/2023	40,000,000.00	39,677,960.00	39,698,688.89	5.215	A-1+	5.421	52	02/22/2024
313384TR0	91055	FHLB - AGENCY DISC		10/26/2023	40,000,000.00	39,642,800.00	39,658,444.44	5.300	A-1+	5.566	58	02/28/2024
313384TX7	90958	FHLB - AGENCY DISC		09/07/2023	9,954,000.00	9,858,312.20	9,859,857.28	5.320	A-1+	5.634	64	03/05/2024
313384UE7	91095	FHLB - AGENCY DISC		11/28/2023	40,000,000.00	39,575,320.00	39,586,227.78	5.245	A-1+	5.490	71	03/12/2024
313588UF0	91109	FNMA - AGENCY DISC		12/05/2023	35,000,000.00	34,623,400.00	34,634,600.00	5.220	A-1+	5.459	72	03/13/2024
313384UM9	91165	FHLB - AGENCY DISC		12/22/2023	5,000,000.00	4,941,895.00	4,943,775.00	5.190	A-1+	5.418	78	03/19/2024
313384UM9	91166	FHLB - AGENCY DISC		12/22/2023	36,000,000.00	35,581,644.00	35,595,180.00	5.190	A-1+	5.418	78	03/19/2024
313396UM3	91110	FHLMC - AGENCY DISC		12/05/2023	35,000,000.00	34,593,265.00	34,604,529.17	5.215	A-1+	5.459	78	03/19/2024
313384UP2	91130	FHLB - AGENCY DISC		12/11/2023	25,000,000.00	24,702,300.00	24,710,000.00	5.220	A-1+	5.298	80	03/21/2024
313384UW7	91082	FHLB - AGENCY DISC		11/16/2023	40,000,000.00	39,483,520.00	39,493,950.00	5.235	A-1+	5.503	87	03/28/2024
313396UX9	91083	FHLMC - AGENCY DISC		11/16/2023	40,000,000.00	39,477,760.00	39,490,577.78	5.210	A-1+	5.387	88	03/29/2024
313588VD4	91117	FNMA - AGENCY DISC		12/07/2023	35,000,000.00	34,516,685.00	34,526,148.61	5.185	A-1+	5.349	94	04/04/2024
313384VH9	91097	FHLB - AGENCY DISC		11/28/2023	40,000,000.00	39,424,880.00	39,429,422.22	5.240	A-1+	5.507	98	04/08/2024
313384VJ5	91098	FHLB - AGENCY DISC		11/28/2023	40,000,000.00	39,419,160.00	39,423,600.00	5.240	A-1+	5.418	99	04/09/2024
313384VL0	91169	FHLB - AGENCY DISC		12/26/2023	35,000,000.00	34,481,790.00	34,490,370.83	5.190	A-1+	5.345	101	04/11/2024
313384VQ9	90800	FHLB - AGENCY DISC		05/25/2023	4,073,000.00	4,010,377.63	4,014,136.67	4.955	A-1+	5.287	105	04/15/2024
313384VQ9	91125	FHLB - AGENCY DISC		12/08/2023	40,000,000.00	39,385,000.00	39,392,750.00	5.205	A-1+	5.467	105	04/15/2024
313384VR7	91131	FHLB - AGENCY DISC		12/11/2023	40,000,000.00	39,379,320.00	39,386,966.67	5.205	A-1+	5.466	106	04/16/2024
313384VR7	91147	FHLB - AGENCY DISC		12/14/2023	40,000,000.00	39,379,320.00	39,392,266.67	5.160	A-1+	5.415	106	04/16/2024
313396VS9	91093	FHLMC - AGENCY DISC		11/27/2023	45,000,000.00	44,295,300.00	44,304,500.00	5.200	A-1+	5.383	107	04/17/2024
313384VU0	91168	FHLB - AGENCY DISC		12/26/2023	25,000,000.00	24,601,400.00	24,606,010.42	5.205	A-1+	5.367	109	04/19/2024
313384WA3	91138	FHLB - AGENCY DISC		12/12/2023	40,000,000.00	39,328,040.00	39,336,833.33	5.190	A-1+	5.456	115	04/25/2024
313384WB1	91170	FHLB - AGENCY DISC		12/27/2023	40,000,000.00	39,322,360.00	39,334,933.34	5.160	A-1+	5.413	116	04/26/2024
313396WF6	91142	FHLMC - AGENCY DISC		12/13/2023	40,000,000.00	39,299,600.00	39,309,333.34	5.180	A-1+	5.359	120	04/30/2024
313384WG0	91171	FHLB - AGENCY DISC		12/27/2023	40,000,000.00	39,304,240.00	39,307,611.11	5.150	A-1+	5.317	121	05/01/2024
313384XY0	90850	FHLB - AGENCY DISC		06/16/2023	2,500,000.00	2,442,372.50	2,444,488.54	4.965	A-1+	5.297	161	06/10/2024
313384YX1	90888	FHLB - AGENCY DISC		07/20/2023	5,000,000.00	4,871,255.00	4,870,433.33	5.070	A-1+	5.427	184	07/03/2024
Subtotal and Average			1,209,903,022.70		1,245,217,000.00	1,231,008,434.86	1,231,413,860.48			5.421	77	
Treasury Coupon Securities												
91282CEK3	90183	US TREASURY NOTES		05/19/2022	1,500,000.00	1,486,288.50	1,499,229.72	2.500	AA+	2.661	120	04/30/2024
91282CEK3	90184	US TREASURY NOTES		05/19/2022	2,500,000.00	2,477,147.50	2,498,716.20	2.500	AA+	2.661	120	04/30/2024
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,408,260.00	2,496,527.38	1.125	AA+	1.261	380	01/15/2025
Subtotal and Average			6,494,079.47		6,500,000.00	6,371,696.00	6,494,473.30			2.123	220	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Treasury Bills												
912797HX8	90980	US TREASURY BILLS		09/21/2023	35,000,000.00	35,000,000.00	34,994,866.67	5.280	A-1+	5.526	1	01/02/2024
912797HX8	91045	US TREASURY BILLS		10/18/2023	35,000,000.00	35,000,000.00	34,994,852.08	5.295	A-1+	5.520	1	01/02/2024
912797HY6	91118	US TREASURY BILLS		12/08/2023	40,000,000.00	39,959,200.00	39,953,413.33	5.241	A-1+	5.428	8	01/09/2024
912797GC5	91037	US TREASURY BILLS		10/12/2023	35,000,000.00	34,954,255.00	34,948,180.55	5.330	A-1+	5.569	10	01/11/2024
912797GC5	91039	US TREASURY BILLS		10/13/2023	35,000,000.00	34,954,255.00	34,948,229.17	5.325	A-1+	5.563	10	01/11/2024
912797GD3	91128	US TREASURY BILLS		12/11/2023	40,000,000.00	39,906,120.00	39,900,644.44	5.260	A-1+	5.452	17	01/18/2024
912797JA6	91053	US TREASURY BILLS		10/25/2023	5,000,000.00	4,984,635.00	4,983,912.50	5.265	A-1+	5.499	22	01/23/2024
912796ZY8	90589	US TREASURY BILLS		02/15/2023	2,900,000.00	2,890,229.90	2,890,855.33	4.730	A-1+	5.034	24	01/25/2024
912796ZY8	90729	US TREASURY BILLS		04/18/2023	85,000.00	84,713.64	84,747.83	4.450	A-1+	4.701	24	01/25/2024
912796ZY8	90736	US TREASURY BILLS		04/18/2023	5,000,000.00	4,983,155.00	4,985,166.67	4.450	A-1+	4.701	24	01/25/2024
912796ZY8	90737	US TREASURY BILLS		04/18/2023	3,000,000.00	2,989,893.00	2,991,100.00	4.450	A-1+	4.701	24	01/25/2024
912796ZY8	91060	US TREASURY BILLS		10/27/2023	25,000,000.00	24,915,775.00	24,911,583.33	5.305	A-1+	5.527	24	01/25/2024
912797JB4	91041	US TREASURY BILLS		10/13/2023	35,000,000.00	34,855,905.00	34,850,428.47	5.305	A-1+	5.557	29	01/30/2024
912797GM3	91103	US TREASURY BILLS		11/30/2023	35,000,000.00	34,810,440.00	34,806,411.11	5.240	A-1+	5.457	38	02/08/2024
912797JD0	91111	US TREASURY BILLS		12/06/2023	7,700,000.00	7,652,583.40	7,651,898.53	5.230	A-1+	5.446	43	02/13/2024
912797JD0	91112	US TREASURY BILLS		12/06/2023	2,700,000.00	2,683,373.40	2,683,133.25	5.230	A-1+	5.446	43	02/13/2024
912797JD0	91113	US TREASURY BILLS		12/06/2023	2,500,000.00	2,484,605.00	2,484,382.64	5.230	A-1+	5.446	43	02/13/2024
912797GN1	91085	US TREASURY BILLS		11/17/2023	40,000,000.00	39,743,760.00	39,737,750.00	5.245	A-1+	5.478	45	02/15/2024
912797GN1	91159	US TREASURY BILLS		12/20/2023	2,388,000.00	2,372,702.47	2,372,492.92	5.195	A-1+	5.399	45	02/15/2024
912797GN1	91160	US TREASURY BILLS		12/20/2023	612,000.00	608,079.53	608,025.83	5.195	A-1+	5.399	45	02/15/2024
912796Z28	90728	US TREASURY BILLS		04/18/2023	375,000.00	372,212.25	372,573.33	4.480	A-1+	4.744	52	02/22/2024
912796Z28	90743	US TREASURY BILLS		04/19/2023	5,000,000.00	4,962,830.00	4,967,500.00	4.500	A-1+	4.766	52	02/22/2024
912797GP6	91061	US TREASURY BILLS		10/30/2023	30,000,000.00	29,745,570.00	29,740,154.17	5.285	A-1+	5.547	59	02/29/2024
912797GP6	91104	US TREASURY BILLS		12/01/2023	8,500,000.00	8,427,911.50	8,427,073.54	5.235	A-1+	5.468	59	02/29/2024
912797JG3	91086	US TREASURY BILLS		11/17/2023	30,000,000.00	29,727,150.00	29,721,333.33	5.225	A-1+	5.472	64	03/05/2024
912797GX9	91152	US TREASURY BILLS		12/15/2023	30,000,000.00	29,688,690.00	29,682,754.17	5.215	A-1+	5.447	73	03/14/2024
912797GX9	91153	US TREASURY BILLS		12/15/2023	24,000,000.00	23,750,952.00	23,746,203.33	5.215	A-1+	5.447	73	03/14/2024
912797LL9	90727	US TREASURY BILLS		04/18/2023	296,000.00	292,627.67	293,033.42	4.510	A-1+	4.802	80	03/21/2024
912797LL9	90734	US TREASURY BILLS		04/18/2023	4,000,000.00	3,954,428.00	3,959,911.11	4.510	A-1+	4.802	80	03/21/2024
912797LL9	90735	US TREASURY BILLS		04/18/2023	3,500,000.00	3,460,124.50	3,464,922.22	4.510	A-1+	4.802	80	03/21/2024
912797LL9	91167	US TREASURY BILLS		12/22/2023	3,000,000.00	2,965,821.00	2,965,366.67	5.195	A-1+	5.425	80	03/21/2024
912797JK4	91115	US TREASURY BILLS		12/06/2023	35,000,000.00	34,575,030.00	34,569,451.39	5.210	A-1+	5.458	85	03/26/2024
912797JM0	91136	US TREASURY BILLS		12/12/2023	40,000,000.00	39,434,200.00	39,423,270.00	5.243	A-1+	5.499	99	04/09/2024
912797JP3	91172	US TREASURY BILLS		12/29/2023	20,000,000.00	19,676,540.00	19,674,183.33	5.190	A-1+	5.441	113	04/23/2024
912797HQ3	91075	US TREASURY BILLS		11/14/2023	3,500,000.00	3,436,058.50	3,434,846.04	5.195	A-1+	5.495	129	05/09/2024
912797HQ3	91076	US TREASURY BILLS		11/14/2023	6,000,000.00	5,890,386.00	5,888,307.50	5.195	A-1+	5.495	129	05/09/2024

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Treasury Bills												
912797HR1	91100	US TREASURY BILLS		11/29/2023	950,000.00	930,889.80	930,565.90	5.150	A-1+	5.446	143	05/23/2024
912797HR1	91101	US TREASURY BILLS		11/29/2023	350,000.00	342,959.40	342,840.07	5.150	A-1+	5.446	143	05/23/2024
912797FS1	91158	US TREASURY BILLS		12/20/2023	12,400,000.00	12,116,412.00	12,112,471.56	5.090	A-1+	5.381	164	06/13/2024
912797GL5	90999	US TREASURY BILLS		10/02/2023	250,000.00	241,877.00	241,104.72	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91000	US TREASURY BILLS		10/02/2023	2,500,000.00	2,418,770.00	2,411,047.22	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91001	US TREASURY BILLS		10/02/2023	7,000,000.00	6,772,556.00	6,750,932.22	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91002	US TREASURY BILLS		10/02/2023	30,000,000.00	29,025,240.00	28,932,566.67	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91003	US TREASURY BILLS		10/02/2023	12,500,000.00	12,093,850.00	12,055,236.11	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91004	US TREASURY BILLS		10/02/2023	200,000.00	193,501.60	192,883.78	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91005	US TREASURY BILLS		10/02/2023	300,000.00	290,252.40	289,325.67	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91006	US TREASURY BILLS		10/02/2023	200,000.00	193,501.60	192,883.78	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91007	US TREASURY BILLS		10/02/2023	2,000,000.00	1,935,016.00	1,928,837.78	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91008	US TREASURY BILLS		10/02/2023	350,000.00	338,627.80	337,546.61	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91009	US TREASURY BILLS		10/02/2023	7,000,000.00	6,772,556.00	6,750,932.22	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91010	US TREASURY BILLS		10/02/2023	500,000.00	483,754.00	482,209.45	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91011	US TREASURY BILLS		10/02/2023	7,000,000.00	6,772,556.00	6,750,932.22	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91012	US TREASURY BILLS		10/02/2023	250,000.00	241,877.00	241,104.72	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91013	US TREASURY BILLS		10/02/2023	2,700,000.00	2,612,271.60	2,603,931.00	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91014	US TREASURY BILLS		10/02/2023	9,000,000.00	8,707,572.00	8,679,769.99	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91015	US TREASURY BILLS		10/02/2023	10,000,000.00	9,675,080.00	9,644,188.88	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91016	US TREASURY BILLS		10/02/2023	1,500,000.00	1,451,262.00	1,446,628.34	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91017	US TREASURY BILLS		10/02/2023	4,200,000.00	4,063,533.60	4,050,559.33	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91018	US TREASURY BILLS		10/02/2023	600,000.00	580,504.80	578,651.33	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91019	US TREASURY BILLS		10/02/2023	300,000.00	290,252.40	289,325.67	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91020	US TREASURY BILLS		10/02/2023	300,000.00	290,252.40	289,325.67	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91021	US TREASURY BILLS		10/02/2023	1,500,000.00	1,451,262.00	1,446,628.34	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91022	US TREASURY BILLS		10/02/2023	1,000,000.00	967,508.00	964,418.89	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91023	US TREASURY BILLS		10/02/2023	900,000.00	870,757.20	867,977.00	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91024	US TREASURY BILLS		10/02/2023	250,000.00	241,877.00	241,104.72	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91025	US TREASURY BILLS		10/02/2023	2,100,000.00	2,031,766.80	2,025,279.67	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91026	US TREASURY BILLS		10/02/2023	200,000.00	193,501.60	192,883.78	5.165	A-1+	5.527	248	09/05/2024
912797GL5	91027	US TREASURY BILLS		10/02/2023	400,000.00	387,003.20	385,767.56	5.165	A-1+	5.527	248	09/05/2024
Subtotal and Average			764,596,190.48		748,756,000.00	741,172,812.96	740,762,819.07			5.472	73	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Federal Agency Callables												
3130AVR87	90759	FHLB - AGENCY		04/26/2023	10,000,000.00	9,998,300.00	10,000,000.00	5.125	AA+	5.125	25	01/26/2024
3135GADZ1	90559	FNMA - AGENCY		01/26/2023	10,000,000.00	9,996,470.00	10,000,000.00	5.000	AA+	5.000	25	01/26/2024
3135GAGF2	90693	FNMA - AGENCY		04/10/2023	10,000,000.00	9,989,330.00	10,000,000.00	5.000	AA+	5.000	100	04/10/2024
3135GAGN5	90723	FNMA - AGENCY		04/13/2023	10,000,000.00	9,989,410.00	10,000,000.00	5.000	AA+	5.000	102	04/12/2024
3135GAGV7	90760	FNMA - AGENCY		04/26/2023	10,000,000.00	9,994,150.00	10,000,000.00	5.125	AA+	5.125	116	04/26/2024
3134GYS60	90788	FHLMC - AGENCY		05/17/2023	10,000,000.00	9,980,920.00	10,000,000.00	5.200	AA+	5.200	168	06/17/2024
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	19,560,200.00	20,000,000.00	0.500	AA+	0.500	175	06/24/2024
3135GAHX2	90858	FNMA - AGENCY		06/28/2023	10,000,000.00	10,002,010.00	10,000,000.00	5.330	AA+	5.330	179	06/28/2024
3135GAJA0	90887	FNMA - AGENCY		07/19/2023	10,000,000.00	9,991,570.00	10,000,000.00	5.400	AA+	5.400	200	07/19/2024
3130ASN47	90261	FHLB - AGENCY		07/26/2022	10,000,000.00	9,901,310.00	10,000,000.00	3.320	AA+	3.320	207	07/26/2024
3130ASQR3	90267	FHLB - AGENCY		07/28/2022	10,000,000.00	9,915,080.00	10,000,000.00	3.570	AA+	3.570	207	07/26/2024
3135GAJH5	90894	FNMA - AGENCY		07/26/2023	10,000,000.00	9,982,150.00	10,000,000.00	5.600	AA+	5.600	207	07/26/2024
3135GAEH0	90566	FNMA - AGENCY		01/30/2023	10,000,000.00	9,977,660.00	10,000,000.00	4.800	AA+	4.800	211	07/30/2024
3134GX2E3	90327	FHLMC - AGENCY		09/20/2022	10,000,000.00	9,924,140.00	10,000,000.00	4.050	AA+	4.050	263	09/20/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,794,110.00	10,000,000.00	2.200	AA+	2.175	270	09/27/2024
3134GYA69	90519	FHLMC - AGENCY		12/27/2022	10,000,000.00	10,000,910.00	10,000,000.00	5.000	AA+	5.005	270	09/27/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,706,380.00	10,000,000.00	1.000	AA+	1.000	291	10/18/2024
3134GX4M3	90409	FHLMC - AGENCY		10/28/2022	10,000,000.00	9,983,690.00	10,000,000.00	5.080	AA+	5.080	298	10/25/2024
3134GYDB5	90568	FHLMC - AGENCY		01/30/2023	10,000,000.00	10,002,580.00	10,000,000.00	5.000	AA+	5.005	303	10/30/2024
3130AQBPF7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,646,510.00	10,000,000.00	1.200	AA+	1.200	357	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,636,780.00	10,000,000.00	1.150	AA+	0.956	364	12/30/2024
3134GYFD9	90567	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,970,240.00	10,000,000.00	4.770	AA+	4.770	395	01/30/2025
3134GYGH9	90573	FHLMC - AGENCY		02/06/2023	10,000,000.00	9,971,390.00	10,000,000.00	4.800	AA+	4.800	402	02/06/2025
3130AUUQ5	90586	FHLB - AGENCY		02/13/2023	10,000,000.00	9,994,730.00	10,000,000.00	5.020	AA+	5.020	409	02/13/2025
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,686,300.00	10,000,000.00	2.190	AA+	2.190	445	03/21/2025
3134GXRS5	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,784,360.00	10,000,000.00	3.100	AA+	3.100	484	04/29/2025
3134GXXS8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,834,570.00	10,000,000.00	3.250	AA+	3.250	543	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	18,853,300.00	20,000,000.00	0.700	AA+	0.700	546	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,923,920.00	20,000,000.00	0.650	AA+	0.650	546	06/30/2025
3134GYX31	90897	FHLMC - AGENCY		07/28/2023	10,000,000.00	9,991,440.00	10,000,000.00	5.500	AA+	5.500	571	07/25/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,437,450.00	10,000,000.00	0.750	AA+	0.750	575	07/29/2025
3134GY2W1	90454	FHLMC - AGENCY		11/25/2022	10,000,000.00	9,974,960.00	10,000,000.00	5.500	AA+	5.504	602	08/25/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,402,510.00	10,000,000.00	0.650	AA+	0.650	604	08/27/2025
3135G06V0	90581	FNMA - AGENCY		02/08/2023	4,400,000.00	4,377,159.60	4,363,193.39	4.125	AA+	4.665	605	08/28/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,361,540.00	10,000,000.00	0.550	AA+	0.550	624	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,361,540.00	9,999,313.23	0.550	AA+	0.554	624	09/16/2025

Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Callables												
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	9,339,820.00	10,000,000.00	0.500	AA+	0.500	637	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,347,100.00	10,000,000.00	0.550	AA+	0.550	638	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,338,800.00	10,000,000.00	0.500	AA+	0.500	638	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	9,317,410.00	10,000,000.00	0.600	AA+	0.600	666	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	9,316,400.00	10,000,000.00	0.600	AA+	0.600	667	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	9,300,110.00	9,993,931.67	0.540	AA+	0.574	672	11/03/2025
3134GXEJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	9,296,230.00	10,000,000.00	0.640	AA+	0.640	693	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,296,040.00	10,000,000.00	0.650	AA+	0.650	695	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	9,272,910.00	10,000,000.00	0.650	AA+	0.650	716	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	9,258,140.00	10,000,000.00	0.640	AA+	0.640	729	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	9,243,750.00	10,000,000.00	0.580	AA+	0.580	772	02/11/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	9,297,970.00	10,000,000.00	1.050	AA+	1.050	814	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,295,840.00	10,000,000.00	1.000	AA+	1.000	842	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	9,294,880.00	10,000,000.00	1.100	AA+	1.100	842	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	9,243,530.00	10,000,000.00	1.050	AA+	1.050	891	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	9,204,890.00	10,000,000.00	0.900	AA+	0.900	896	06/15/2026
3134GY6L1	90511	FHLMC - AGENCY		12/20/2022	15,000,000.00	14,938,665.00	15,000,000.00	4.750	AA+	4.750	899	06/18/2026
3134GYVD1	90865	FHLMC - AGENCY		06/30/2023	10,000,000.00	9,988,170.00	10,000,000.00	5.500	AA+	5.500	907	06/26/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	9,194,410.00	10,000,000.00	0.910	AA+	0.910	911	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	9,215,470.00	10,000,000.00	1.000	AA+	1.000	911	06/30/2026
3130AN2Z2	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	9,215,470.00	10,000,000.00	1.000	AA+	1.000	911	06/30/2026
3135GAJ69	90877	FNMA - AGENCY		07/10/2023	10,000,000.00	9,997,300.00	10,000,000.00	5.375	AA+	5.375	921	07/10/2026
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	9,185,010.00	10,000,000.00	1.250	AA+	1.250	1,031	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	9,225,230.00	10,000,000.00	1.500	AA+	1.500	1,066	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	9,244,320.00	10,000,000.00	1.600	AA+	1.600	1,078	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	9,244,320.00	10,000,000.00	1.600	AA+	1.600	1,078	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	9,292,360.00	10,000,000.00	1.750	AA+	1.750	1,123	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,315,990.00	10,000,000.00	1.860	AA+	1.853	1,134	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,346,980.00	10,000,000.00	2.000	AA+	2.000	1,151	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,572,080.00	10,000,000.00	2.770	AA+	2.770	1,158	03/04/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,653,024.70	9,900,000.00	3.375	AA+	3.375	1,213	04/28/2027
3134GYTW2	90845	FHLMC - AGENCY		06/14/2023	10,000,000.00	9,962,140.00	10,000,000.00	5.300	AA+	5.300	1,260	06/14/2027
3134GY6M9	90517	FHLMC - AGENCY		12/21/2022	15,000,000.00	14,925,225.00	15,000,000.00	4.800	AA+	4.800	1,267	06/21/2027
3130AT3P0	90340	FHLB - AGENCY		09/28/2022	10,000,000.00	9,908,590.00	10,000,000.00	5.000	AA+	5.000	1,352	09/14/2027
3134GYHZ8	90600	FHLMC - AGENCY		02/28/2023	10,000,000.00	9,972,980.00	10,000,000.00	5.100	AA+	5.106	1,519	02/28/2028
3134GYTE2	90805	FHLMC - AGENCY		05/30/2023	10,000,000.00	9,971,330.00	10,000,000.00	5.200	AA+	5.200	1,611	05/30/2028

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Callables												
3134H1EK5	91034	FHLMC - AGENCY		10/11/2023	10,000,000.00	10,076,710.00	10,000,000.00	5.450	AA+	5.452	1,653	07/11/2028
3133EPPV1	90883	FFCB - AGENCY		07/14/2023	10,000,000.00	10,041,570.00	10,000,000.00	5.430	AA+	5.430	1,656	07/14/2028
3134GYXM9	90895	FHLMC - AGENCY		07/26/2023	10,000,000.00	9,971,380.00	10,000,000.00	5.500	AA+	5.500	1,668	07/26/2028
3134GY97	90896	FHLMC - AGENCY		07/26/2023	15,000,000.00	14,977,680.00	15,000,000.00	5.630	AA+	5.630	1,668	07/26/2028
3134GYYY2	90913	FHLMC - AGENCY		08/14/2023	10,000,000.00	9,981,750.00	10,000,000.00	6.000	AA+	6.000	1,687	08/14/2028
3134GYZ96	90932	FHLMC - AGENCY		08/28/2023	10,000,000.00	10,007,980.00	9,995,341.67	6.150	AA+	6.162	1,701	08/28/2028
3134H1CF8	90970	FHLMC - AGENCY		09/18/2023	10,000,000.00	10,021,080.00	9,897,520.06	5.000	AA+	5.250	1,722	09/18/2028
3134H1ER0	90996	FHLMC - AGENCY		09/29/2023	8,000,000.00	8,008,600.00	8,000,000.00	5.875	AA+	5.875	1,731	09/27/2028
3134H1FG3	91033	FHLMC - AGENCY		10/11/2023	10,000,000.00	10,032,583.30	10,000,000.00	5.750	AA+	5.750	1,745	10/11/2028
3134H1HN6	91047	FHLMC - AGENCY		10/20/2023	10,000,000.00	10,239,240.00	10,000,000.00	5.500	AA+	5.500	1,754	10/20/2028
3134H1LJ0	91133	FHLMC - AGENCY		12/11/2023	10,000,000.00	9,977,500.00	9,913,373.33	4.750	AA+	4.950	1,806	12/11/2028
Subtotal and Average			865,798,100.78		867,300,000.00	840,268,027.60	867,062,673.35			3.071	783	
Corporate Note Callables												
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,718,601.10	13,143,010.34	1.800	A+	1.850	409	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	14,328,937.21	15,241,133.09	0.550	AAA	0.765	609	09/01/2025
931142EW9	90341	WALMART INC - CORP		09/29/2022	11,000,000.00	10,890,682.00	10,876,839.85	3.900	AA	4.616	617	09/09/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	9,261,690.00	9,997,527.13	0.700	AA+	0.712	769	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	9,261,690.00	9,994,616.89	0.700	AA+	0.726	769	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	9,261,690.00	9,988,031.79	0.700	AA+	0.758	769	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	9,237,600.00	9,984,776.56	1.000	AA	1.066	862	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,618,800.00	4,990,704.75	1.000	AA	1.081	862	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,618,800.00	4,990,699.58	1.000	AA	1.081	862	05/12/2026
Subtotal and Average			89,202,068.62		89,445,000.00	84,198,490.31	89,207,339.98			1.452	691	
Supranationals												
45906M3C3	90099	IBRD - SUPRA		03/30/2022	10,000,000.00	9,925,380.00	9,997,576.60	2.250	AAA	2.353	87	03/28/2024
4581X0EE4	90903	IADB - SUPRA		08/02/2023	10,000,000.00	9,930,276.11	9,924,198.88	3.250	AAA	5.402	182	07/01/2024
45950VRL2	90455	IFC - SUPRA		11/28/2022	10,000,000.00	9,950,520.00	10,000,000.00	4.700	AAA	4.704	240	08/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,657,190.00	9,998,824.17	0.430	AAA	0.447	253	09/10/2024
45950VRJ7	90398	IFC - SUPRA		10/24/2022	10,000,000.00	9,956,820.00	9,995,234.68	4.625	AAA	4.687	297	10/24/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,654,910.00	9,999,088.89	0.920	AAA	0.930	333	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,654,690.00	9,992,976.86	1.400	AAA	1.465	406	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,523,350.00	9,993,711.10	0.600	AAA	0.655	424	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,782,630.00	9,997,787.04	3.000	AAA	3.018	484	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,723,150.00	9,993,600.00	2.650	AAA	2.697	519	06/03/2025

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**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Supranationals												
45950VRG3	90307	IFC - SUPRA		08/25/2022	10,000,000.00	9,789,150.00	9,996,887.00	3.330	AAA	3.350	602	08/25/2025
45950VRP3	90509	IFC - SUPRA		12/13/2022	10,000,000.00	9,882,610.00	9,995,047.75	4.250	AAA	5.170	655	10/17/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	9,319,380.00	9,954,790.19	0.500	AAA	0.752	666	10/28/2025
45950VRQ1	90518	IFC - SUPRA		12/22/2022	10,000,000.00	9,857,410.00	9,983,442.92	4.050	AAA	4.140	721	12/22/2025
45950VSG2	90921	IFC - SUPRA		08/17/2023	10,000,000.00	10,053,785.56	9,990,618.35	4.550	AAA	4.866	737	01/07/2026
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	9,234,530.00	10,000,000.00	0.580	AAA	0.580	745	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,795,200.00	14,983,097.83	0.450	AAA	0.505	766	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,302,050.00	10,000,000.00	0.650	AAA	0.650	781	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,313,620.00	9,975,815.65	0.800	AAA	0.914	793	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	9,271,130.00	9,978,906.56	0.875	AAA	0.969	840	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	9,271,130.00	9,995,975.28	0.875	AAA	0.893	840	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	11,940,058.00	12,987,980.76	0.860	AAA	0.900	864	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	9,205,990.00	9,995,668.44	0.800	AAA	0.818	898	06/17/2026
45818WEN2	90640	IADB - SUPRA		03/10/2023	10,000,000.00	10,095,990.00	9,989,196.21	4.500	AAA	4.540	1,164	03/10/2027
4581X0EH7	90543	IADB - SUPRA		01/12/2023	10,000,000.00	9,982,220.00	9,987,505.28	4.000	AAA	4.035	1,472	01/12/2028
45818WEP7	90847	IADB - SUPRA		06/15/2023	10,000,000.00	10,004,950.00	9,984,405.56	4.300	AAA	4.340	1,627	06/15/2028
45818WEP7	90848	IADB - SUPRA		06/15/2023	10,000,000.00	10,004,950.00	9,946,533.33	4.300	AAA	4.436	1,627	06/15/2028
45950VSM9	91094	IFC - SUPRA		11/27/2023	10,000,000.00	10,223,020.00	9,995,653.68	4.500	AAA	4.510	1,792	11/27/2028
Subtotal and Average			287,620,045.85		288,000,000.00	278,306,089.67	287,634,523.01			2.543	745	
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	1,456	12/27/2027
45906M4E8	90853	IBRD - SUPRA		06/26/2023	10,000,000.00	10,069,470.00	10,000,000.00	4.500	AAA	4.500	1,638	06/26/2028
45906M4H1	90995	IBRD - SUPRA		09/29/2023	10,000,000.00	10,044,390.00	9,988,138.89	5.750	AAA	5.779	1,733	09/29/2028
Subtotal and Average			29,988,041.44		30,000,000.00	30,113,860.00	29,988,138.89			5.093	1,609	
Supranational Discounts												
459052RJ7	91064	IBRD - SUPRA DISC		11/01/2023	25,000,000.00	24,978,300.00	24,989,000.00	5.280	A-1+	5.404	3	01/04/2024
459052RN8	91043	IBRD - SUPRA DISC		10/17/2023	20,000,000.00	19,971,060.00	19,979,388.89	5.300	A-1+	5.516	7	01/08/2024
459052RW8	91029	IBRD - SUPRA DISC		10/04/2023	35,000,000.00	34,908,825.00	34,922,416.67	5.320	A-1+	5.554	15	01/16/2024
459052UG9	91089	IBRD - SUPRA DISC		11/20/2023	30,000,000.00	29,672,880.00	29,681,841.67	5.230	A-1+	5.483	73	03/14/2024
459052UL8	91096	IBRD - SUPRA DISC		11/28/2023	40,000,000.00	39,540,880.00	39,552,544.45	5.230	A-1+	5.479	77	03/18/2024
45818KVC3	91135	IADB - SUPRA DISC		12/12/2023	40,000,000.00	39,453,320.00	39,460,600.00	5.220	A-1+	5.381	93	04/03/2024
459052VR4	91146	IBRD - SUPRA DISC		12/14/2023	40,000,000.00	39,379,320.00	39,387,555.56	5.200	A-1+	5.458	106	04/16/2024
459052VX1	91154	IBRD - SUPRA DISC		12/18/2023	40,000,000.00	39,345,120.00	39,352,888.89	5.200	A-1+	5.459	112	04/22/2024

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Subtotal and Average			263,806,139.70		270,000,000.00	267,249,705.00	267,326,236.13			5.465	68
Total and Average			5,793,970,007.70		5,943,641,404.12	5,856,286,878.29	5,903,757,414.39			4.729	288

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Cash
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	5,793,970,007.70		5,943,641,404.12	5,856,286,878.29	5,903,757,414.39			4.729	288

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. PFM

Notes:

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

PFM
Portfolio Management
Portfolio Details - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Negotiable CDs												
63873QP65	90974	NATIXIS NY BRANCH - YCD		09/20/2023	550,000.00	560,115.05	550,000.00	5.610	A	5.688	991	09/18/2026
Subtotal and Average			550,000.00		550,000.00	560,115.05	550,000.00			5.688	991	
Corporate Notes												
05254JAA8	90490	AUST & NZ BANKING GRP - CORP		12/08/2022	310,000.00	311,864.96	310,000.00	5.088	AA-	5.088	707	12/08/2025
20271RAQ3	90535	COMMONWLTH BK AUSTR NY - CORP		01/10/2023	535,000.00	535,516.81	535,000.00	5.079	AA-	5.079	375	01/10/2025
20271RAR1	90642	COMMONWLTH BK AUSTR NY - CORP		03/13/2023	350,000.00	355,247.90	350,000.00	5.316	AA-	5.316	802	03/13/2026
21688AAS1	86583	COOPERATIVE RABOBANK - CORP		01/12/2022	325,000.00	312,610.68	324,659.58	1.375	A+	1.480	375	01/10/2025
21688AAU6	90303	COOPERATIVE RABOBANK - CORP		08/22/2022	255,000.00	252,465.56	254,962.37	3.875	A+	3.899	234	08/22/2024
38141GZP2	90066	GOLDMAN SACHS GRP - CORP		03/15/2022	175,000.00	174,012.83	174,983.99	3.000	BBB+	3.046	74	03/15/2024
40428HTA0	90186	HSBC USA INC - CORP		05/24/2022	550,000.00	545,862.35	549,995.63	3.750	A-	3.752	144	05/24/2024
24422EVOQ9	86245	JOHN DEERE CAPITAL - CORP		06/10/2021	185,000.00	181,045.26	184,966.50	0.450	A	0.492	158	06/07/2024
24422EYV2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	106,098.19	109,982.34	1.250	A	1.266	375	01/10/2025
24422EWF2	90200	JOHN DEERE CAPITAL - CORP		06/06/2022	170,000.00	167,115.61	169,981.36	3.400	A	3.408	522	06/06/2025
24422EWX3	90835	JOHN DEERE CAPITAL - CORP		06/08/2023	190,000.00	191,275.09	189,910.51	4.750	N/A	4.771	889	06/08/2026
63254ABD9	90205	NATIONAL AUSTRALIA BK - CORP		06/09/2022	400,000.00	393,142.40	400,000.00	3.500	AA-	3.500	525	06/09/2025
63253QAA2	90538	NATIONAL AUSTRALIA BK - CORP		01/12/2023	480,000.00	483,323.52	480,000.00	4.966	AA-	4.966	742	01/12/2026
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	101,914.58	104,988.55	0.500	A+	0.518	221	08/09/2024
69371RR73	90115	PACCAR FINANCIAL - CORP		04/07/2022	300,000.00	293,160.60	299,967.07	2.850	A+	2.859	462	04/07/2025
69371RS49	90670	PACCAR FINANCIAL - CORP		03/30/2023	150,000.00	149,725.95	149,924.72	4.450	A+	4.474	819	03/30/2026
21684LGS5	90889	RABOBANK - CORP		07/20/2023	500,000.00	506,367.00	500,000.00	5.080	N/A	5.080	928	07/17/2026
89236TJX4	90080	TOYOTA MCC - CORP		03/22/2022	100,000.00	99,346.20	99,993.03	2.500	A+	2.532	81	03/22/2024
89236TKN4	90539	TOYOTA MCC - CORP		01/12/2023	300,000.00	300,069.00	299,933.70	4.800	A+	4.823	375	01/10/2025
89236TKT1	90792	TOYOTA MCC - CORP		05/18/2023	190,000.00	189,688.40	189,912.55	4.450	A+	4.471	868	05/18/2026
949746RW3	90669	WELLS FARGO & COMPANY - CORP		03/30/2023	325,000.00	311,314.90	310,491.43	3.000	BBB+	5.113	842	04/22/2026
Subtotal and Average			5,989,375.80		6,005,000.00	5,961,167.79	5,989,653.33			4.004	528	
CD Medium Term												
22536AZR8	90302	CREDIT AG NY - MT CD		08/19/2022	550,000.00	544,018.20	550,000.00	4.100	A+	4.135	228	08/16/2024
65558UYF3	90421	NORDEA BANK ABP NY - MT CD		11/03/2022	725,000.00	733,641.28	725,000.00	5.530	AA-	5.530	672	11/03/2025
89115B6K1	90413	TORONTO DOM NY - MT CD		10/31/2022	725,000.00	734,284.35	725,000.00	5.600	AA-	5.678	665	10/27/2025
Subtotal and Average			2,000,000.00		2,000,000.00	2,011,943.83	2,000,000.00			5.200	547	
Treasury Coupon Securities												
912828YV6	86242	US TREASURY NOTES		06/07/2021	300,000.00	290,976.60	302,917.09	1.500	AA+	0.427	334	11/30/2024
91282CDZ1	90012	US TREASURY NOTES		02/15/2022	1,150,000.00	1,109,794.85	1,145,957.03	1.500	AA+	1.823	411	02/15/2025

Data Updated: SET_02: 01/18/2024 13:01

Run Date: 01/18/2024 - 13:01

Portfolio CCIP
AC
PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Treasury Coupon Securities												
91282CED9	90076	US TREASURY NOTES		03/18/2022	800,000.00	773,031.20	796,460.49	1.750	AA+	2.132	439	03/15/2025
912828ZL7	90107	US TREASURY NOTES		04/06/2022	275,000.00	260,240.20	267,045.51	0.375	AA+	2.658	485	04/30/2025
912828ZL7	90151	US TREASURY NOTES		05/06/2022	800,000.00	757,062.40	774,095.33	0.375	AA+	2.940	485	04/30/2025
9128284M9	90153	US TREASURY NOTES		05/05/2022	1,250,000.00	1,222,705.00	1,248,024.72	2.875	AA+	3.000	485	04/30/2025
91282CEQ0	90201	US TREASURY NOTES		06/06/2022	2,200,000.00	2,147,921.60	2,196,879.37	2.750	AA+	2.858	500	05/15/2025
91282CEU1	90241	US TREASURY NOTES		07/11/2022	750,000.00	733,008.00	749,520.21	2.875	AA+	2.921	531	06/15/2025
91282CEY3	90269	US TREASURY NOTES		08/08/2022	800,000.00	782,531.20	799,296.79	3.000	AA+	3.060	561	07/15/2025
91282CFE6	90316	US TREASURY NOTES		09/07/2022	1,400,000.00	1,372,109.20	1,391,018.49	3.125	AA+	3.544	595	08/18/2025
91282CFW6	90492	US TREASURY NOTES		12/08/2022	725,000.00	727,435.28	729,567.46	4.500	AA+	4.138	684	11/15/2025
91282CFW6	90507	US TREASURY NOTES		12/13/2022	350,000.00	351,175.65	352,740.68	4.500	AA+	4.051	684	11/15/2025
91282CGA3	90527	US TREASURY NOTES		12/29/2022	130,000.00	129,504.24	130,120.87	4.000	AA+	4.089	714	12/15/2025
91282CGE5	90571	US TREASURY NOTES		02/02/2023	1,425,000.00	1,414,145.78	1,423,845.93	3.875	AA+	3.917	745	01/15/2026
91282CGE5	90584	US TREASURY NOTES		02/09/2023	800,000.00	793,906.40	796,826.27	3.875	AA+	4.083	745	01/15/2026
91282CGL9	90621	US TREASURY NOTES		03/07/2023	1,000,000.00	995,430.00	987,407.35	4.000	AA+	4.640	776	02/15/2026
91282CGV7	90751	US TREASURY NOTES		04/24/2023	280,000.00	277,396.84	279,311.05	3.750	AA+	3.865	835	04/15/2026
9128286F2	90770	US TREASURY NOTES		05/03/2023	1,475,000.00	1,423,490.05	1,434,033.18	2.500	AA+	3.868	789	02/28/2026
91282CGV7	90791	US TREASURY NOTES		05/18/2023	750,000.00	743,027.25	749,493.71	3.750	AA+	3.781	835	04/15/2026
91282CGL9	90795	US TREASURY NOTES		05/23/2023	1,425,000.00	1,418,487.75	1,423,573.13	4.000	AA+	4.048	776	02/15/2026
91282CHB0	90827	US TREASURY NOTES		06/05/2023	1,825,000.00	1,803,826.35	1,810,429.84	3.625	AA+	3.985	865	05/15/2026
91282CGV7	90841	US TREASURY NOTES		06/13/2023	1,600,000.00	1,585,124.80	1,581,933.16	3.750	AA+	4.278	835	04/15/2026
91282CHH7	90866	US TREASURY NOTES		06/30/2023	1,250,000.00	1,237,451.18	1,242,876.97	4.125	AA+	4.375	896	06/15/2026
91282CHD6	90867	US TREASURY NOTES		06/30/2023	750,000.00	747,246.00	744,716.54	4.250	AA+	4.776	516	05/31/2025
91282CHB0	90871	US TREASURY NOTES		07/05/2023	75,000.00	74,129.85	73,464.94	3.625	AA+	4.555	865	05/15/2026
91282CHM6	90907	US TREASURY NOTES		08/03/2023	1,475,000.00	1,492,140.05	1,476,049.10	4.500	AA+	4.568	926	07/15/2026
91282CHM6	90908	US TREASURY NOTES		08/04/2023	1,000,000.00	1,011,742.65	1,000,529.48	4.500	AA+	4.581	926	07/15/2026
91282CHM6	90912	US TREASURY NOTES		08/11/2023	150,000.00	151,889.79	150,627.20	4.500	AA+	4.461	926	07/15/2026
91282CHU8	90961	US TREASURY NOTES		09/11/2023	575,000.00	580,709.13	571,859.00	4.375	AA+	4.732	957	08/15/2026
91282CHU8	90964	US TREASURY NOTES		09/12/2023	1,250,000.00	1,262,559.76	1,244,141.51	4.375	AA+	4.705	957	08/15/2026
91282CHU8	90968	US TREASURY NOTES		09/15/2023	1,250,000.00	1,263,005.58	1,244,032.58	4.375	AA+	4.723	957	08/15/2026
91282CHU8	90972	US TREASURY NOTES		09/19/2023	625,000.00	631,800.00	622,469.74	4.375	AA+	4.712	957	08/15/2026
91282CHY0	91030	US TREASURY NOTES		10/05/2023	1,250,000.00	1,270,607.76	1,244,792.41	4.625	AA+	4.893	988	09/15/2026
91282CJC6	91074	US TREASURY NOTES		11/10/2023	1,000,000.00	1,018,129.52	1,000,609.70	4.625	AA+	4.728	1,018	10/15/2026
91282CJK8	91080	US TREASURY NOTES		11/15/2023	1,500,000.00	1,523,671.50	1,491,251.36	4.625	AA+	4.846	1,049	11/15/2026
91282CJK8	91127	US TREASURY NOTES		12/11/2023	1,850,000.00	1,885,306.46	1,871,556.33	4.625	AA+	4.311	1,049	11/15/2026
91282CJK8	91139	US TREASURY NOTES		12/12/2023	1,700,000.00	1,732,659.77	1,711,110.35	4.625	AA+	4.507	1,049	11/15/2026
91282CJK8	91151	US TREASURY NOTES		12/15/2023	750,000.00	764,694.61	756,808.52	4.625	AA+	4.426	1,049	11/15/2026

PFM
Portfolio Management
Portfolio Details - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Subtotal and Average			37,274,957.98		37,960,000.00	37,760,074.25	37,817,393.39			3.965	791	
Corporate Note Callables												
023135CE4	90132	AMAZON - CORP		04/13/2022	145,000.00	141,871.05	144,901.38	3.000	AA	3.056	468	04/13/2025
025816CG2	86485	AMERICAN EXPRESS - CORP		11/23/2021	325,000.00	319,268.95	327,514.70	2.500	BBB+	1.143	211	07/30/2024
025816CG2	86486	AMERICAN EXPRESS - CORP		11/23/2021	100,000.00	98,236.60	100,773.75	2.500	BBB+	1.143	211	07/30/2024
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	480,674.50	500,000.00	1.530	A-	1.530	705	12/06/2025
06428CAA2	90924	BANK OF AMERICA - CORP		08/18/2023	350,000.00	356,460.65	350,000.00	5.526	A+	5.526	960	08/18/2026
06406RAX5	86433	BANK OF NY MELLON - CORP		10/25/2021	355,000.00	342,741.14	354,937.18	0.850	A	0.872	298	10/25/2024
14913R2P1	86353	CATERPILLAR FINL - CORP		09/14/2021	370,000.00	358,192.93	369,882.48	0.600	A	0.646	256	09/13/2024
14913R3B1	90533	CATERPILLAR FINL - CORP		01/06/2023	175,000.00	175,999.78	174,970.63	4.800	A	4.809	736	01/06/2026
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	157,128.00	159,984.33	3.450	A-	3.458	486	05/01/2025
17296MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	157,284.64	160,000.00	0.981	BBB+	0.981	486	05/01/2025
17325FBA5	90998	CITIBANK NA - CORP		09/29/2023	255,000.00	259,213.88	255,000.00	5.864	A+	5.864	637	09/29/2025
17325FBC1	91106	CITIBANK NA - CORP		12/04/2023	250,000.00	254,499.50	250,000.00	5.488	A+	5.488	1,068	12/04/2026
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	81,677.61	85,000.00	2.014	BBB+	2.014	755	01/25/2026
20030NDZ1	90423	COMCAST - CORP		11/07/2022	100,000.00	101,057.80	99,983.35	5.250	A-	5.260	676	11/07/2025
194162AM5	90273	COLGATE-PALMOLIVE - CORP		08/09/2022	120,000.00	117,366.24	119,940.63	3.100	AA+	3.132	592	08/15/2025
194162AQ6	90601	COLGATE-PALMOLIVE - CORP		03/01/2023	185,000.00	187,333.59	184,844.96	4.800	AA-	4.842	791	03/02/2026
30231GAT9	90570	EXXON MOBIL - CORP		02/01/2023	550,000.00	534,089.60	535,344.43	3.043	AA-	4.370	790	03/01/2026
437076CM2	90103	HOME DEPOT - CORP		03/28/2022	60,000.00	58,519.20	59,955.59	2.700	A	2.760	470	04/15/2025
437076CR1	90322	HOME DEPOT - CORP		09/19/2022	75,000.00	74,305.35	74,984.59	4.000	A	3.997	623	09/15/2025
437076CV2	91107	HOME DEPOT - CORP		12/04/2023	155,000.00	157,220.22	154,669.57	4.950	A	5.037	1,003	09/30/2026
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	100,000.00	97,207.40	99,986.30	0.750	A-	0.773	221	08/09/2024
02665WEA5	86590	AMERICAN HONDA FINANCE - CORP		01/13/2022	300,000.00	289,433.40	299,918.37	1.500	A-	1.527	378	01/13/2025
02665WEK3	90876	AMERICAN HONDA FINANCE - CORP		07/07/2023	155,000.00	157,948.10	154,840.07	5.250	A-	5.295	918	07/07/2026
438516CH7	90417	HONEYWELL INTERNATIONAL - CORP		11/02/2022	325,000.00	323,864.12	324,976.95	4.850	A	4.859	305	11/01/2024
459200KS9	90265	IBM - CORP		07/27/2022	540,000.00	534,032.46	540,000.00	4.000	A-	4.000	573	07/27/2025
45814OAS9	90554	INTEL CORP-CORP		01/26/2023	375,000.00	369,043.50	370,022.92	3.700	A+	4.600	575	07/29/2025
46647PBY1	86067	JP MORGAN SECURITIES - CORP		02/16/2021	245,000.00	243,357.52	245,000.00	0.563	A-	0.563	412	02/16/2025
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	185,931.72	190,000.00	0.824	A-	0.824	517	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	387,369.60	400,000.00	2.595	A-	2.595	420	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	221,339.25	225,000.00	4.080	A-	4.080	846	04/26/2026
53522KAB9	90481	LINDE INC CT - CORP		12/05/2022	530,000.00	530,429.30	529,632.18	4.700	A	4.739	704	12/05/2025
539830BU2	90399	LOCKHEED MARTIN CORP		10/24/2022	120,000.00	120,935.52	119,794.35	4.950	A-	5.055	653	10/15/2025
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	435,519.00	450,000.00	2.630	BBB+	2.630	779	02/18/2026
63743HEU2	86059	NATIONAL RURAL - CORP		02/08/2021	140,000.00	139,242.18	139,996.69	0.350	A-	0.373	38	02/08/2024
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	101,359.13	104,998.84	1.875	A-	1.876	403	02/07/2025

Data Updated: SET_02: 01/18/2024 13:01

Run Date: 01/18/2024 - 13:01

Portfolio CCIP

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PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Corporate Note Callables												
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	68,540.71	69,991.17	3.450	A-	3.458	531	06/15/2025
63743HFF4	90415	NATIONAL RURAL - CORP		10/31/2022	70,000.00	70,700.77	69,942.76	5.450	A-	5.499	668	10/30/2025
63743HFF0	90585	NATIONAL RURAL - CORP		02/09/2023	60,000.00	59,909.10	59,969.71	4.450	A-	4.473	802	03/13/2026
63743HFK3	91067	NATIONAL RURAL - CORP		11/02/2023	115,000.00	118,008.17	114,961.93	5.600	A-	5.612	1,047	11/13/2026
713448CY2	90534	PEPSICO INC - CORP		01/09/2023	300,000.00	295,123.20	294,560.63	3.500	A+	4.759	563	07/17/2025
713448FQ6	90590	PEPSICO INC - CORP		02/15/2023	225,000.00	225,899.33	224,907.75	4.550	A+	4.571	774	02/13/2026
693475BH7	90411	PNC FINANCIAL SERVICES - CORP		10/28/2022	240,000.00	239,877.36	240,000.00	5.671	A-	5.671	666	10/28/2025
693475BL8	90548	PNC FINANCIAL SERVICES - CORP		01/24/2023	45,000.00	44,645.63	45,000.00	4.758	A-	4.758	1,121	01/26/2027
808513BN4	86114	CHARLES SCHWAB - CORP		03/18/2021	245,000.00	242,483.61	244,991.27	0.750	A	0.767	77	03/18/2024
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	144,136.80	150,000.00	1.746	A	1.746	767	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	72,868.95	76,239.10	2.901	A	2.129	819	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	388,634.40	404,407.35	2.901	A	2.383	819	03/30/2026
857477BX0	90422	STATE STREET CORP - CORP		11/04/2022	105,000.00	106,621.62	105,000.00	5.751	A	5.751	1,038	11/04/2026
857477BZ5	90557	STATE STREET CORP - CORP		01/26/2023	45,000.00	44,786.84	45,000.00	4.857	A	4.857	756	01/26/2026
87612EBD7	86498	TARGET CORP - CORP		11/29/2021	250,000.00	247,814.25	253,024.46	3.500	A	1.041	182	07/01/2024
89788MAH5	90266	TRUIST FINANCIAL - CORP		07/28/2022	235,000.00	230,120.93	235,000.00	4.260	A-	4.260	939	07/28/2026
89788MAJ1	90412	TRUIST FINANCIAL - CORP		10/28/2022	250,000.00	252,054.25	250,000.00	5.900	A-	5.900	1,031	10/28/2026
91324PEB4	86229	UNITED HEALTH - CORP		05/19/2021	260,000.00	255,302.58	259,966.33	0.550	A+	0.585	135	05/15/2024
91324PEN8	90410	UNITED HEALTH - CORP		10/28/2022	80,000.00	80,872.40	79,995.65	5.150	A+	5.150	653	10/15/2025
904764BN6	86325	UNILEVER CAPITAL - CORP		08/12/2021	125,000.00	121,372.75	125,000.00	0.626	A+	0.626	224	08/12/2024
931142EW9	90321	WALMART INC - CORP		09/09/2022	285,000.00	282,167.67	284,887.69	3.900	AA	3.925	617	09/09/2025
94988J6D4	90910	WELLS FARGO & COMPANY - CORP		08/09/2023	250,000.00	254,073.25	249,811.15	5.450	A+	5.482	949	08/07/2026
Subtotal and Average			12,535,643.86		12,555,000.00	12,396,168.00	12,539,511.19			3.314	606	
Supranationals												
4581X0EM6	91140	IADB - SUPRA		12/12/2023	750,000.00	756,390.75	749,373.23	4.375	AAA	4.406	1,127	02/01/2027
Subtotal and Average			483,463.48		750,000.00	756,390.75	749,373.23			4.406	1,127	
Pass Through Securities (GNMA/CMO)												
02007WAC2	90886	ALLYA - ABS		07/19/2023	165,000.00	166,894.70	164,971.87	5.460	N/A	5.530	1,596	05/15/2028
05522RDH8	91148	BofA CC - ABS		12/14/2023	145,000.00	146,687.22	144,980.53	4.980	AAA	5.037	1,780	11/15/2028
14316HAC6	85858	CARMAX - ABS		10/21/2020	26,675.57	26,395.85	26,641.45	0.500	AAA	0.509	592	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	36,543.46	35,872.19	36,516.78	0.340	AAA	0.348	714	12/15/2025
14314QAC8	86173	CARMAX - ABS		04/21/2021	102,063.55	99,799.37	102,008.60	0.520	AAA	0.529	778	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	276,544.63	267,930.54	276,499.14	0.550	AAA	0.557	896	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	98,181.31	96,726.26	98,166.38	3.490	AAA	3.522	1,142	02/16/2027

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Run Date: 01/18/2024 - 13:01

Portfolio CCIP
AC
PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Pass Through Securities (GNMA/CMO)												
14318UAD3	90414	CARMAX - ABS		10/31/2022	380,000.00	381,105.42	379,910.89	5.340	AAA	5.410	1,323	08/16/2027
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	434,061.45	449,937.99	1.040	AAA	0.347	1,049	11/15/2026
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	219,295.13	224,983.04	2.800	AAA	2.820	1,169	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	191,343.56	194,968.84	3.490	AAA	3.521	1,230	05/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	160,103.55	154,951.58	160,100.52	0.770	AAA	0.760	988	09/15/2026
254683CY9	90706	DCENT 2023 A1 A MTGE - ABS		04/11/2023	225,000.00	223,428.83	224,986.95	4.310	N/A	4.351	1,535	03/15/2028
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	270,878.16	279,940.05	0.580	AAA	0.580	988	09/15/2026
254683CW3	90274	DISCOVER CARD ABS - ABS		08/09/2022	205,000.00	200,959.04	204,974.56	3.560	AAA	3.510	1,291	07/15/2027
3137BKRJ1	90187	FHMS - MBS		05/24/2022	725,000.00	704,939.47	729,644.53	3.329	N/A	3.036	510	05/25/2025
3137FBTA4	90193	FHMS - MBS		05/31/2022	636,278.19	626,455.33	637,123.24	3.064	AA+	2.907	237	08/25/2024
3137BHXJ1	90248	FHMS - MBS		07/18/2022	701,775.35	686,431.73	693,332.11	3.023	AA+	3.478	390	01/25/2025
3137BMTX4	90260	FHMS - MBS		07/26/2022	550,000.00	535,068.60	543,640.63	3.151	N/A	3.493	694	11/25/2025
3137BJP64	90270	FHMS - MBS		08/08/2022	425,000.00	415,643.20	421,829.10	3.205	N/A	3.447	449	03/25/2025
3137BN6G4	90272	FHMS - MBS		08/09/2022	575,000.00	556,891.53	568,374.02	2.995	N/A	3.330	724	12/25/2025
3137BM7C4	90275	FHMS - MBS		08/10/2022	325,000.00	317,009.88	322,638.67	3.308	AA+	3.512	633	09/25/2025
3137BLMZ8	90300	FHMS - MBS		08/16/2022	750,000.00	729,312.75	739,423.83	3.010	AA+	3.485	571	07/25/2025
3137BFE98	90315	FHMS - MBS		09/02/2022	494,659.53	486,284.45	488,147.80	3.171	N/A	3.758	298	10/25/2024
3137BEVH4	90329	FHMS - MBS		09/20/2022	550,000.00	541,704.90	539,687.50	3.241	AA+	4.188	268	09/25/2024
3137BNGT5	90605	FHMS - MBS		03/06/2023	300,000.00	289,101.30	282,515.63	2.745	N/A	4.989	755	01/25/2026
3137BRQJ7	90622	FHMS - MBS		03/07/2023	300,000.00	286,480.80	278,976.56	2.570	N/A	6.932	936	07/25/2026
3137FJXQ7	90633	FHMS - MBS		03/09/2023	347,710.68	341,613.92	336,790.39	3.750	AA+	5.113	602	08/25/2025
3137BSP72	90726	FHMS - MBS		04/17/2023	525,000.00	500,938.20	501,108.40	2.653	N/A	4.101	967	08/25/2026
3137BRQJ7	90796	FHMS - MBS		05/23/2023	350,000.00	334,227.60	332,800.78	2.570	N/A	4.308	936	07/25/2026
3137BTUM1	90798	FHMS - MBS		05/24/2023	254,618.86	246,771.25	246,781.37	3.347	N/A	4.306	1,059	11/25/2026
3137FNWX4	91036	FHMS - MBS		10/11/2023	400,000.00	380,211.20	371,140.63	2.282	AA+	5.303	936	07/25/2026
3137FLN34	91049	FHMS - MBS		10/23/2023	350,000.00	340,350.15	333,457.03	3.208	AA+	5.600	786	02/25/2026
3137BSRE5	91088	FHMS - MBS		11/20/2023	600,000.00	571,552.20	568,289.06	3.120	AAA	5.156	998	09/25/2026
31680EAD3	90929	FITAT - ABS		08/23/2023	510,000.00	517,074.21	509,968.38	5.530	AAA	5.657	1,688	08/15/2028
3136ARTE8	90384	FNMA - MBS		10/12/2022	371,890.17	358,059.57	350,855.13	2.702	AA+	4.578	786	02/25/2026
345286AC2	86601	FORDO - ABS		01/24/2022	74,589.52	72,585.75	74,580.66	1.290	AAA	1.299	896	06/15/2026
344928AD8	90673	FORDO - ABS		03/31/2023	185,000.00	184,316.43	184,980.70	4.650	AAA	4.700	1,506	02/15/2028
362590AC5	85744	GMCAR - ABS		08/19/2020	10,979.96	10,943.21	10,922.76	0.450	N/A	0.460	471	04/16/2025
362554AC1	86430	GMCAR - ABS		10/21/2021	133,280.49	128,812.66	133,277.09	0.680	N/A	0.682	989	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	141,771.98	137,619.34	141,759.66	1.260	AAA	1.267	1,050	11/16/2026
36265WAD5	90242	GMCAR - ABS		07/13/2022	120,000.00	118,061.52	119,999.17	3.640	N/A	3.668	1,201	04/16/2027
362583AD8	90719	GMCAR - ABS		04/12/2023	120,000.00	119,227.92	119,996.70	4.470	AAA	4.513	1,507	02/16/2028

PFM
Portfolio Management
Portfolio Details - Investments
December 31, 2023

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Pass Through Securities (GNMA/CMO)												
379930AD2	91035	GMCAR - ABS		10/11/2023	160,000.00	164,057.12	159,967.14	5.780	AAA	5.858	1,689	08/16/2028
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	153,241.48	148,698.48	153,209.17	0.880	N/A	0.892	751	01/21/2026
438123AC5	91070	HONDA AUTO RECEIVABLES - ABS		11/08/2023	85,000.00	86,776.08	84,985.03	5.670	AAA	5.745	1,633	06/21/2028
43813KAC6	85801	HAROT - ABS		09/29/2020	2,529.48	2,522.58	2,511.12	0.370	AAA	0.377	291	10/18/2024
43815BAC4	90025	HAROT - ABS		02/23/2022	190,301.21	185,224.16	190,272.59	1.880	AAA	1.895	865	05/15/2026
437927AC0	90806	HAROT - ABS		05/30/2023	185,000.00	185,866.54	184,970.03	4.930	AAA	4.713	1,414	11/15/2027
44933LAC7	86185	HART - ABS		04/28/2021	49,164.35	48,468.72	49,146.47	0.380	AAA	0.385	623	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	407,858.94	398,578.11	407,843.24	2.220	AAA	2.232	1,018	10/15/2026
41285JAD0	90593	HDMOT - ABS		02/23/2023	120,000.00	119,094.95	119,987.92	5.050	N/A	5.108	1,444	12/15/2027
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	117,387.39	114,200.09	117,361.19	0.740	AAA	0.738	865	05/15/2026
58770AAC7	90553	MERCEDES BENZ AUTO - ABS		01/25/2023	95,000.00	94,392.86	94,988.60	4.510	AAA	4.558	1,414	11/15/2027
65480JAC4	90343	NAROT - ABS		09/28/2022	200,000.00	198,518.60	199,958.62	4.460	AAA	4.511	1,232	05/17/2027
891941AD8	90797	TAOT 2023 B A3 - MBS		05/23/2023	260,000.00	259,601.16	259,985.47	4.710	N/A	5.147	1,506	02/15/2028
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	159,167.78	154,442.09	159,164.39	0.710	AAA	0.699	835	04/15/2026
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	135,000.00	132,739.83	134,977.44	3.760	AAA	4.173	1,200	04/15/2027
891940AC2	90565	TOYOTA AUTO REC - ABS		01/30/2023	170,000.00	168,975.07	169,999.92	4.630	AAA	4.675	1,353	09/15/2027
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	195,924.03	190,715.98	195,916.35	1.020	AAA	1.024	903	06/22/2026
98163WAC0	85684	WOART - ABS		06/24/2020	5,306.08	5,294.62	5,288.44	0.630	AAA	0.633	500	05/15/2025
98163KAC6	86452	WOART - ABS		11/03/2021	187,982.39	182,435.97	187,956.79	0.810	AAA	0.817	1,018	10/15/2026
Subtotal and Average			16,468,602.26		16,676,529.93	16,294,621.38	16,430,119.04			3.608	886	
Municipal Bonds												
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	194,510.15	205,000.00	1.258	AA	1.258	547	07/01/2025
576004GY5	90312	MASS. CMNWLTH - MUNI		08/30/2022	380,000.00	375,668.76	380,000.00	3.660	N/A	3.661	380	01/15/2025
646140DNO	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	158,253.98	165,000.00	0.897	A+	0.897	366	01/01/2025
Subtotal and Average			750,000.00		750,000.00	728,432.89	750,000.00			2.396	423	
Total and Average			76,052,043.39		77,246,529.93	76,468,913.94	76,826,050.18			3.819	755	

**PFM
Portfolio Management
Portfolio Details - Cash
December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	76,052,043.39		77,246,529.93	76,468,913.94	76,826,050.18			3.819	755

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED ¹ FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	13,494,283.42	13,407,152.60
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	923,152.60	917,191.92
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,678,925.24	8,622,886.56
BYRON UNION SCHOOL DISTRICT	75-07-017	184,938.21	183,744.09
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	162,866.54	161,814.93
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	700,843.12	696,317.87
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,493,634.52	2,477,533.45
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	58,100,000.00	57,724,855.91
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,432,426.99	1,423,178.00
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	74,515,734.83
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,684,182.78	4,653,937.63
DELTA DIABLO SANITATION DISTRICT	70-07-003	81,107.65	80,583.95
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,122,558.97	1,115,310.75
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	2,527,668.29	2,511,347.47
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	666,952.59	662,646.16
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,839,180.19	1,827,304.84
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	21,738,049.89	21,597,690.15
MORAGA ORINDA FIRE DISTRICT	17-07-003	913,832.11	907,931.62
MORAGA SCHOOL DISTRICT	75-07-016	2,987.33	2,968.04
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,827,710.42	3,802,995.40
MT VIEW SANITARY DISTRICT	70-07-008	11,070,924.40	10,999,440.89
OAKLEY UNION SCHOOL DISTRICT	75-07-009	276,228.67	274,445.10
ORINDA UNION SCHOOL DISTRICT	75-07-015	2,641,732.12	2,624,674.80
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	39,285.30	39,031.64
RECLAMATION DISTRICT 799	60-07-001	187,585.07	186,373.86
RECLAMATION DISTRICT 800	60-07-003	3,935,508.72	3,910,097.66
RECLAMATION DISTRICT 2026	60-07-005	8,156.26	8,103.60
RECLAMATION DISTRICT 2137	60-07-006	317,726.80	315,675.28
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,216,022.13	2,201,713.57
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	267,653.47	265,925.27
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	23,482,095.84	23,330,475.02
	TOTAL	<u>243,018,219.68</u>	<u>241,449,082.87</u>

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



PMIA/LAIF Performance Report as of 1/17/24



Quarterly Performance Quarter Ended 12/31/23

LAIF Apportionment Rate ⁽²⁾ :	4.00
LAIF Earnings Ratio ⁽²⁾ :	0.00010932476863589
LAIF Administrative Cost ^{(1)*} :	0.29
LAIF Fair Value Factor ⁽¹⁾ :	0.993543131
PMIA Daily ⁽¹⁾ :	3.96
PMIA Quarter to Date ⁽¹⁾ :	3.81
PMIA Average Life ⁽¹⁾ :	230

PMIA Average Monthly Effective Yields⁽¹⁾

December	3.929
November	3.843
October	3.670
September	3.534
August	3.434
July	3.305**

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 12/31/23 \$158.0 billion

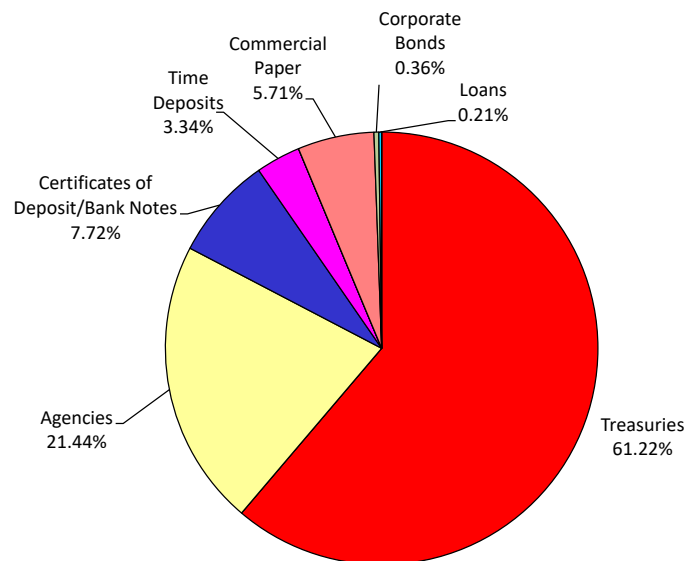


Chart does not include \$2,164,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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.

** Revised

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. CaISTRUST (LIQUIDITY)***
- B.6. US BANK**

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



Allspring GAAP

31 December 2023

Contra Costa County

Investment Strategy: Global Liquidity Solutions

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

<u>Risk Summary (Contra Costa County)</u>	1 - 4
<u>Performance Summary Gross of Fees (Contra Costa County)</u>	5 - 6
<u>Performance Summary Net of Fees (Contra Costa County)</u>	7 - 8
<u>GAAP FX Financials (Contra Costa County)</u>	9 - 10
<u>Income Detail (Contra Costa County)</u>	11 - 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 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Balance Sheet

Book Value + Accrued	44,502,931.61
Net Unrealized Gain/Loss	36,796.20
Market Value + Accrued	44,539,727.81

Portfolio Characteristics

Risk Metric	Value
Cash	28,936.99
MMFund	885,826.63
Fixed Income	43,624,964.19
Duration	0.550
Convexity	0.008
WAL	0.600
Years to Final Maturity	0.907
Years to Effective Maturity	0.587
Yield	5.172
Book Yield	5.111
Avg Credit Rating	AA+/Aa1/AA+

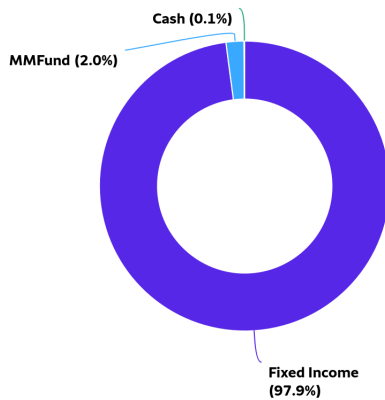
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	58.99%
United States	18.46%
Farm Credit System	6.85%
Federal Home Loan Banks	6.71%
International Bank for Reconstruction and Development	2.27%
Gotham Funding Corporation	2.24%
Old Line Funding, LLC	2.24%
Jupiter Securitization Company LLC	2.24%

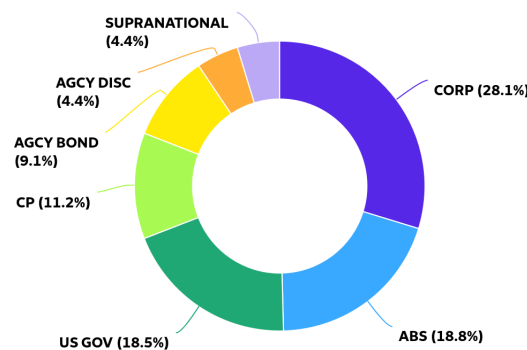
---	100.00%
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Footnotes: 1,2

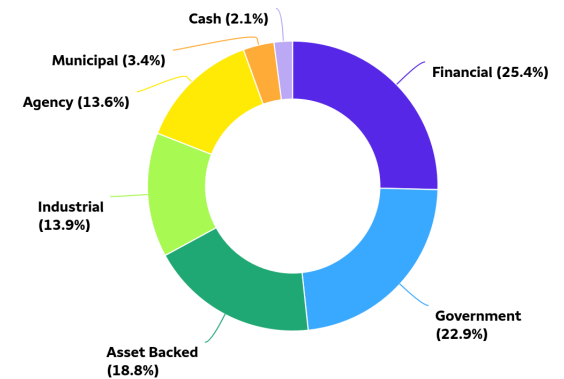
Asset Class (%)



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 October 2023 to 31 December 2023

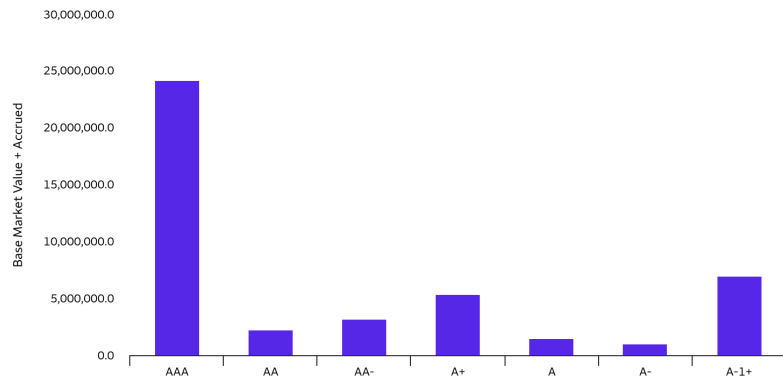
Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

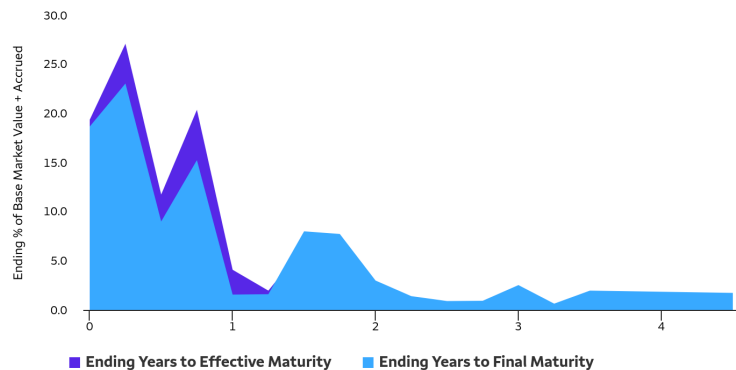
Credit Rating



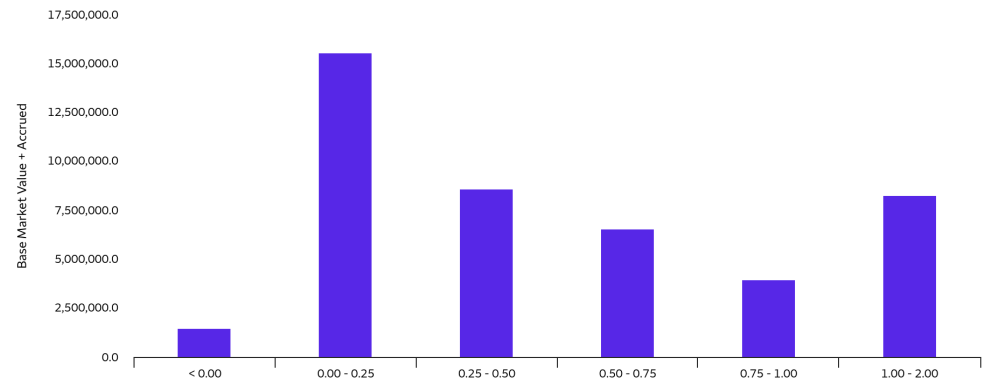
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	56.68%	11.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	8.64%	3.59%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	12.71%	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 October 2023 to 31 December 2023

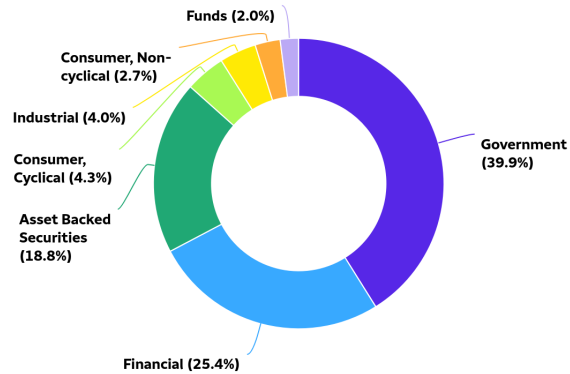
Contra Costa County

Account: XXX235

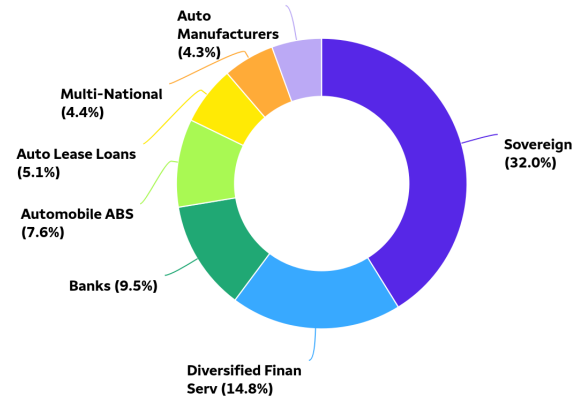
Investment Strategy: Global Liquidity Solutions

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

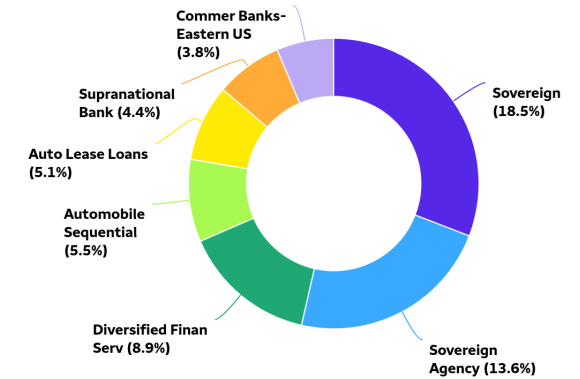
Industry Sector



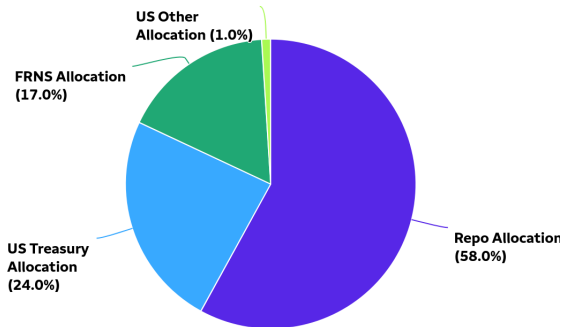
Industry Group



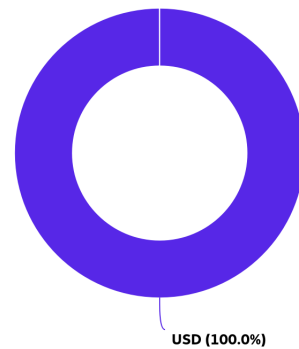
Industry Subgroup



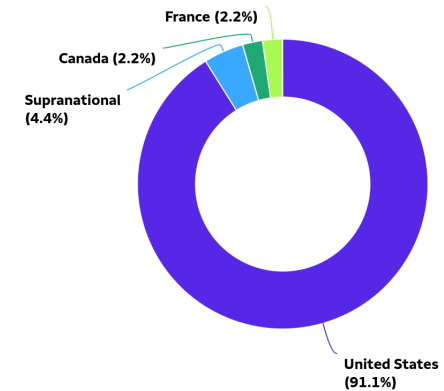
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

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

Performance Summary Gross of Fees

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	12/01/2023	12/31/2023	0.62%	0.52%	0.10%
Quarter to Date	10/01/2023	12/31/2023	1.70%	1.49%	0.20%
Year to Date	01/01/2023	12/31/2023	5.25%	5.14%	0.11%
Prior Month	11/01/2023	11/30/2023	0.63%	0.52%	0.11%
Prior Quarter	07/01/2023	09/30/2023	1.28%	1.32%	-0.04%
Prior Year	01/01/2022	12/31/2022	0.69%	1.34%	-0.65%
Trailing Month	12/01/2023	12/31/2023	0.62%	0.52%	0.10%
Trailing Quarter	10/01/2023	12/31/2023	1.70%	1.49%	0.20%
Trailing Year	01/01/2023	12/31/2023	5.25%	5.14%	0.11%

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).

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Performance Summary Gross of Fees

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

Performance Summary Net of Fees

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	12/01/2023	12/31/2023	0.61%	0.52%	0.09%
Quarter to Date	10/01/2023	12/31/2023	1.67%	1.49%	0.18%
Year to Date	01/01/2023	12/31/2023	5.15%	5.14%	0.01%
Prior Month	11/01/2023	11/30/2023	0.62%	0.52%	0.10%
Prior Quarter	07/01/2023	09/30/2023	1.26%	1.32%	-0.06%
Prior Year	01/01/2022	12/31/2022	0.60%	1.34%	-0.73%
Trailing Month	12/01/2023	12/31/2023	0.61%	0.52%	0.09%
Trailing Quarter	10/01/2023	12/31/2023	1.67%	1.49%	0.18%
Trailing Year	01/01/2023	12/31/2023	5.15%	5.14%	0.01%

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).

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Performance Summary Net of Fees

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

GAAP FX Financials

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Balance Sheet	As of:	Contra Costa County	
		09/30/2023	12/31/2023
Book Value		44,290,088.60	44,264,673.38
Accrued Balance		182,897.41	238,258.23
Book Value + Accrued		44,472,986.01	44,502,931.61
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		-156,573.74	36,796.20
Carrying Value and Accrued		44,316,412.26	44,539,727.81

Income Statement	Begin Date	End Date	Contra Costa County	
			10/01/2023	12/31/2023
Net Amortization/Accretion Income				249,423.99
Interest Income			304,223.82	
Dividend Income			0.00	
Foreign Tax Withheld Expense			0.00	
Misc Income			0.00	
Net Market Allowance Expense			0.00	
Net FX Allowance Expense			0.00	
Income Subtotal				304,223.82
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			-10,655.72	
Net Income				542,992.09
Transfers In/Out				-513,046.49
Change in FX Unrealized Gain/Loss				0.00
Change in Market Unrealized Gain/Loss				193,369.95

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GAAP FX Financials

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Statement of Cash Flows	Contra Costa County	
	Begin Date	10/01/2023
	End Date	12/31/2023
Net Income		542,992.09
Amortization/Accretion on MS	-218,215.65	
Change in Accrued on MS	-19,690.58	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	-305.12	
Subtotal		-238,211.35
Purchase of MS	-9,902,337.48	
Purchased Accrued of MS	-32,582.74	
Sales of MS	1,404,528.34	
Sold Accrued of MS	0.00	
Maturities of MS	9,246,379.28	
Net Purchases/Sales		715,987.40
Transfers of Cash & CE		-513,046.49
Total Change in Cash & CE		507,721.65
Beginning Cash & CE		3,899,771.75
Ending Cash & CE		4,411,114.12

Income Detail

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
94975P405 ALLSPRING:GOVT MM I	885,826.63 5.23	12/31/2023 12/31/2023	0.00 ---	19,885.69 0.00	0.00	0.00 19,885.69
03065WAB1 AMCAR 2022-2 A2A	105,256.96 4.20	02/27/2024 12/18/2025	0.00 06/22/2022	1,473.96 2.38	0.00	0.00 1,476.34
02665WEQ0 AMERICAN HONDA FINANCE CORP	500,000.00 5.80	10/03/2025 10/03/2025	0.00 10/04/2023	7,008.33 56.69	0.00	0.00 7,065.03
02582JJR2 AMXCA 2021-1 A	800,000.00 0.90	11/14/2024 11/16/2026	0.00 01/31/2023	1,800.00 7,082.00	0.00	0.00 8,882.00
037833CU2 APPLE INC	700,000.00 2.85	05/11/2024 05/11/2024	0.00 06/02/2023	4,987.50 4,240.29	0.00	0.00 9,227.79
04821UX64 Atlantic Asset Securitization Corp.	0.00 0.00	10/06/2023 10/06/2023	0.00 08/04/2023	0.00 752.78	0.00	0.00 752.78
04821TAJ4 Atlantic Asset Securitization Corp.	1,000,000.00 0.00	01/18/2024 01/18/2024	0.00 10/23/2023	0.00 10,791.67	0.00	0.00 10,791.67
06051GFB0 BANK OF AMERICA CORP	700,000.00 4.13	01/22/2024 01/22/2024	0.00 06/12/2023	7,218.75 2,636.38	0.00	0.00 9,855.13
06406HCV9 BANK OF NEW YORK MELLON CORP	700,000.00 3.40	05/15/2024 05/15/2024	0.00 06/01/2023	5,950.00 3,579.83	0.00	0.00 9,529.83
09247XAL5 BLACKROCK INC	500,000.00 3.50	03/18/2024 03/18/2024	0.00 05/27/2022	4,375.00 -1,112.07	0.00	0.00 3,262.93
05593AAC3 BMWLT 2023-1 A3	700,000.00 5.16	11/12/2024 11/25/2025	0.00 02/27/2023	9,030.00 62.11	0.00	0.00 9,092.11
13077DKD3 CALIFORNIA ST UNIV REV	300,000.00 1.77	11/01/2025 11/01/2025	0.00 11/14/2023	691.68 1,369.40	0.00	0.00 2,061.08
14318XAB1 CARMX 2023-4 A2A	350,000.00 6.08	12/04/2024 12/15/2026	0.00 10/18/2023	4,315.11 2.44	0.00	0.00 4,317.55
CCYUSD Cash	-2.24 0.00	12/31/2023 12/31/2023	-513,046.49 ---	0.00 0.00	0.00	-10,655.72 -10,655.72
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	0.00 3.75	11/24/2023 11/24/2023	0.00 12/02/2022	3,864.58 1,141.41	0.00	0.00 5,006.00
14913UAB6 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 5.15	08/11/2025 08/11/2025	0.00 12/01/2023	2,145.83 -43.82	0.00	0.00 2,102.01
17325FAS7 CITIBANK NA	600,000.00 3.65	01/23/2024 01/23/2024	0.00 08/25/2022	5,475.00 -158.13	0.00	0.00 5,316.87
254683BZ7 DCENT 2017-4 A	750,000.00 2.53	04/14/2024 04/15/2024	0.00 10/26/2023	3,426.04 4,713.22	0.00	0.00 8,139.26
30231GAC6 EXXON MOBIL CORP	579,000.00 3.18	03/15/2024 03/15/2024	0.00 04/17/2023	4,597.26 2,341.87	0.00	0.00 6,939.13
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 3.38	08/26/2024 08/26/2024	0.00 11/04/2022	4,218.75 1,801.72	0.00	0.00 6,020.47
3133ENL40 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 3.50	09/13/2024 09/13/2024	0.00 07/26/2023	4,375.00 2,304.45	0.00	0.00 6,679.45
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 5.38	07/03/2024 07/03/2024	0.00 07/03/2023	13,437.50 0.00	0.00	0.00 13,437.50

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Income Detail

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
3133EPYK5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 5.13	10/10/2025 10/10/2025	0.00 10/10/2023	11,531.25 -14.93	0.00	0.00 11,516.32
3130A0XE5 FEDERAL HOME LOAN BANKS	1,000,000.00 3.25	03/08/2024 03/08/2024	0.00 09/29/2022	8,125.00 2,646.31	0.00	0.00 10,771.31
3130AQF57 FEDERAL HOME LOAN BANKS	0.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	703.13 124.12	0.00	0.00 827.25
313384MU0 FEDERAL HOME LOAN BANKS	0.00 0.00	10/10/2023 10/10/2023	0.00 05/23/2023	0.00 1,285.00	0.00	0.00 1,285.00
313384NC9 FEDERAL HOME LOAN BANKS	0.00 0.00	10/18/2023 10/18/2023	0.00 04/17/2023	0.00 2,295.00	0.00	0.00 2,295.00
313384TY5 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/06/2024 03/06/2024	0.00 03/06/2023	0.00 12,956.67	0.00	0.00 12,956.67
313384TW9 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/04/2024 03/04/2024	0.00 08/14/2023	0.00 13,352.78	0.00	0.00 13,352.78
34528LAD7 FORDL 2022-A A3	279,315.31 3.23	03/16/2024 05/15/2025	0.00 11/30/2022	3,034.11 2,754.62	0.00	0.00 5,788.73
380130AB0 GMALT 2022-3 A2A	0.00 4.01	12/20/2023 10/21/2024	0.00 08/17/2022	272.57 0.72	0.00	0.00 273.30
380130AB0 GMALT 2022-3 A2A	0.00 4.01	12/20/2023 10/21/2024	0.00 08/17/2022	378.98 0.74	0.00	0.00 379.72
362541AB0 GMALT 2023-1 A2A	235,680.17 5.27	04/20/2024 06/20/2025	0.00 02/16/2023	3,761.06 9.33	0.00	0.00 3,770.38
38346MXP4 Gotham Funding Corporation	0.00 0.00	10/23/2023 10/23/2023	0.00 07/21/2023	0.00 3,348.89	0.00	0.00 3,348.89
38346LA55 Gotham Funding Corporation	1,000,000.00 0.00	01/05/2024 01/05/2024	0.00 11/08/2023	0.00 8,175.00	0.00	0.00 8,175.00
43815JAB9 HAROT 2023-1 A2	394,100.99 5.22	06/01/2024 10/21/2025	0.00 02/24/2023	5,943.90 7.54	0.00	0.00 5,951.44
43815QAB3 HAROT 2023-3 A2	400,000.00 5.71	09/18/2024 03/18/2026	0.00 11/30/2023	1,966.78 -22.43	0.00	0.00 1,944.35
44933DAB7 HART 2022-C A2A	264,042.28 5.35	04/18/2024 11/17/2025	0.00 11/09/2022	4,158.23 5.34	0.00	0.00 4,163.58
448979AB0 HART 2023-A A2A	202,057.59 5.19	05/17/2024 12/15/2025	0.00 04/12/2023	2,965.10 3.75	0.00	0.00 2,968.85
438516CH7 HONEYWELL INTERNATIONAL INC	0.00 4.85	11/01/2024 11/01/2024	0.00 11/02/2022	3,132.29 5.59	0.00	0.00 3,137.88
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 4.85	11/01/2024 11/01/2024	0.00 11/02/2022	5,961.46 10.48	0.00	0.00 5,971.94
4581XODZ8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 0.50	09/23/2024 09/23/2024	0.00 10/12/2023	1,097.22 10,558.01	0.00	0.00 11,655.23
459058HC0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 5.64	08/06/2024 08/06/2024	0.00 08/11/2023	14,446.94 -539.04	0.00	0.00 13,907.90

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Income Detail

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 0.25	11/24/2023 11/24/2023	0.00 07/11/2023	489.51 9,901.65	0.00	0.00 10,391.17
459058JM6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 0.25	11/24/2023 11/24/2023	0.00 08/11/2023	117.78 2,427.43	0.00	0.00 2,545.21
47787NAC3 JDOT 2020-B A3	0.00 0.51	11/15/2023 11/15/2024	0.00 09/09/2021	5.66 -3.02	0.00	0.00 2.64
47787JAC2 JDOT 2022 A3	422,520.82 0.36	09/29/2024 09/15/2026	0.00 04/21/2023	2,701.98 4,018.38	0.00	0.00 6,720.36
24422EVN6 JOHN DEERE CAPITAL CORP	500,000.00 0.45	01/17/2024 01/17/2024	0.00 01/05/2023	562.50 5,293.05	0.00	0.00 5,855.55
46625HKC3 JPMORGAN CHASE & CO	700,000.00 3.13	01/23/2025 01/23/2025	0.00 02/02/2023	5,468.75 2,309.83	0.00	0.00 7,778.58
4820P3Y64 Jupiter Securitization Company LLC	0.00 0.00	11/06/2023 11/06/2023	0.00 08/10/2023	0.00 6,850.00	0.00	0.00 6,850.00
4820P3Z14 Jupiter Securitization Company LLC	0.00 0.00	12/01/2023 12/01/2023	0.00 11/06/2023	0.00 3,743.06	0.00	0.00 3,743.06
4820P2AH8 Jupiter Securitization Company LLC	1,000,000.00 0.00	01/17/2024 01/17/2024	0.00 12/29/2023	0.00 444.17	0.00	0.00 444.17
58769KAE4 MBALT 2021-B A4	285,000.00 0.51	02/12/2024 03/15/2027	0.00 06/01/2023	363.39 2,810.22	0.00	0.00 3,173.61
58768PAC8 MBART 2022-1 A3	400,000.00 5.21	04/08/2025 08/16/2027	0.00 06/26/2023	5,210.01 76.94	0.00	0.00 5,286.95
58770AAB9 MBART 2023-1 A2	60,021.24 5.09	04/29/2024 01/15/2026	0.00 01/25/2023	4,028.73 2.32	0.00	0.00 4,031.05
58770AAB9 MBART 2023-1 A2	0.00 5.09	04/10/2024 01/15/2026	0.00 01/25/2023	-3,121.18 -2.24	0.00	0.00 -3,123.42
61761JVLO MORGAN STANLEY	0.00 3.70	10/23/2024 10/23/2024	0.00 04/17/2023	1,654.72 476.04	0.00	0.00 2,130.76
61761JVLO MORGAN STANLEY	700,000.00 3.70	10/23/2024 10/23/2024	0.00 04/17/2023	4,820.28 1,428.11	0.00	0.00 6,248.39
65480DAC7 NALT 2021-A A3	0.00 0.52	11/15/2023 08/15/2024	0.00 03/04/2022	12.08 17.09	0.00	0.00 29.17
65480DAC7 NALT 2021-A A3	0.00 0.52	11/15/2023 08/15/2024	0.00 05/19/2022	10.20 27.86	0.00	0.00 38.06
65480JAB6 NAROT 2022-B A2	94,444.86 4.50	04/03/2024 08/16/2025	0.00 06/01/2023	1,270.59 367.69	0.00	0.00 1,638.27
65480JAC4 NAROT 2022-B A3	400,000.00 4.46	04/08/2025 05/17/2027	0.00 07/27/2023	4,460.01 538.45	0.00	0.00 4,998.46
65480JAC4 NAROT 2022-B A3	75,000.00 4.46	04/08/2025 05/17/2027	0.00 09/21/2023	836.25 112.15	0.00	0.00 948.40
637432MV4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	0.00 3.40	11/15/2023 11/15/2023	0.00 03/10/2023	2,908.89 1,694.70	0.00	0.00 4,603.59

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Income Detail

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
63743HFF4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 5.45	10/30/2025 10/30/2025	0.00 12/01/2023	3,179.17 -157.71	0.00	0.00 3,021.46
672325S81 OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY	500,000.00 5.70	02/01/2024 02/01/2024	0.00 11/22/2023	3,087.50 0.00	0.00	0.00 3,087.50
67983TAB2 Old Line Funding, LLC	1,000,000.00 0.00	01/11/2024 01/11/2024	0.00 09/11/2023	0.00 14,004.44	0.00	0.00 14,004.44
69371RR40 PACCAR FINANCIAL CORP	750,000.00 0.50	08/09/2024 08/09/2024	0.00 08/30/2023	937.50 9,282.00	0.00	0.00 10,219.50
713448FU7 PEPSICO INC	0.00 5.75	11/12/2024 11/12/2024	0.00 11/10/2023	79.44 0.00	0.00	0.00 79.44
713448FU7 PEPSICO INC	500,000.00 5.75	11/12/2024 11/12/2024	0.00 11/10/2023	3,911.74 0.00	0.00	0.00 3,911.74
CCYUSD Receivable	28,939.23 0.00	12/31/2023 12/31/2023	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	1,833.33 2,005.42	0.00	0.00 3,838.75
828807DG9 SIMON PROPERTY GROUP LP	500,000.00 2.00	09/13/2024 09/13/2024	0.00 11/01/2023	1,666.67 3,205.87	0.00	0.00 4,872.54
857477BC6 STATE STREET CORP	0.00 3.78	12/03/2023 12/03/2024	0.00 05/24/2023	4,552.18 4,243.95	0.00	0.00 8,796.13
89239KAC5 TAOT 2022-A A3	411,680.21 1.23	07/18/2024 06/15/2026	0.00 06/21/2022	1,392.60 3,437.59	0.00	0.00 4,830.19
891941AB2 TAOT 2023-B A2A	221,994.13 5.28	06/30/2024 04/15/2026	0.00 05/23/2023	3,071.48 0.88	0.00	0.00 3,072.36
88602UY79 Thunder Bay Funding, LLC	0.00 0.00	11/07/2023 11/07/2023	0.00 06/26/2023	0.00 5,580.83	0.00	0.00 5,580.83
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 0.63	09/13/2024 09/13/2024	0.00 10/31/2022	1,093.75 7,031.20	0.00	0.00 8,124.95
86787EBC0 TRUIST BANK	600,000.00 3.20	04/01/2024 04/01/2024	0.00 05/19/2022	4,800.00 -50.29	0.00	0.00 4,749.71
9128282U3 UNITED STATES TREASURY	1,000,000.00 1.88	08/31/2024 08/31/2024	0.00 10/24/2023	3,554.26 6,565.50	0.00	0.00 10,119.77
91282CCC3 UNITED STATES TREASURY	1,500,000.00 0.25	05/15/2024 05/15/2024	0.00 05/17/2023	942.76 16,838.30	0.00	0.00 17,781.06
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	2,187.50 388.91	0.00	0.00 2,576.41
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 05/22/2023	2,187.50 10,498.28	0.00	0.00 12,685.78
91282CEG2 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2024 03/31/2024	0.00 08/30/2022	5,655.74 2,867.55	0.00	0.00 8,523.29
91282CFA4 UNITED STATES TREASURY	500,000.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	3,750.00 328.97	0.00	0.00 4,078.97

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Income Detail

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
912797FB8 UNITED STATES TREASURY	0.00 0.00	10/19/2023 10/19/2023	0.00 06/26/2023	0.00 2,591.25	0.00	0.00 2,591.25
91282CHD6 UNITED STATES TREASURY	750,000.00 4.25	05/31/2025 05/31/2025	0.00 09/18/2023	8,012.30 1,610.24	0.00	0.00 9,622.54
91282CHL8 UNITED STATES TREASURY	1,000,000.00 4.63	06/30/2025 06/30/2025	0.00 08/28/2023	11,563.88 1,117.70	0.00	0.00 12,681.58
91282CJE2 UNITED STATES TREASURY	500,000.00 5.00	10/31/2025 10/31/2025	0.00 12/01/2023	2,129.12 -98.60	0.00	0.00 2,030.52
91324PEMO UNITEDHEALTH GROUP INC	0.00 5.00	10/15/2024 10/15/2024	0.00 10/28/2022	1,458.33 6.43	0.00	0.00 1,464.77
91324PEMO UNITEDHEALTH GROUP INC	700,000.00 5.00	10/15/2024 10/15/2024	0.00 10/28/2022	7,291.67 33.03	0.00	0.00 7,324.70
92512MX46 Versailles Commercial Paper LLC	0.00 0.00	10/04/2023 10/04/2023	0.00 09/01/2023	0.00 451.67	0.00	0.00 451.67
92512LD32 Versailles Commercial Paper LLC	1,000,000.00 0.00	04/03/2024 04/03/2024	0.00 12/07/2023	0.00 3,805.56	0.00	0.00 3,805.56
92868AAB1 VWALT 2022-A A2	0.00 3.02	01/20/2024 10/21/2024	0.00 06/14/2022	315.75 0.98	0.00	0.00 316.73
92868AAB1 VWALT 2022-A A2	5,106.13 3.02	01/20/2024 10/21/2024	0.00 06/14/2022	485.78 1.08	0.00	0.00 486.86
92868AAC9 VWALT 2022-A A3	350,000.00 3.44	04/18/2024 07/21/2025	0.00 02/27/2023	3,009.99 1,520.56	0.00	0.00 4,530.55
92348KAH6 VZMT 2022-2 A	800,000.00 1.53	01/20/2025 07/20/2028	0.00 09/11/2023	3,060.00 7,965.54	0.00	0.00 11,025.54
94988J6B8 WELLS FARGO BANK NA	300,000.00 5.55	07/01/2025 08/01/2025	0.00 08/09/2023	4,162.50 27.49	0.00	0.00 4,189.99
94988J6B8 WELLS FARGO BANK NA	300,000.00 5.55	07/01/2025 08/01/2025	0.00 10/18/2023	3,376.25 111.64	0.00	0.00 3,487.89
98163WACO WOART 2020-B A3	19,337.71 0.63	01/14/2024 05/15/2025	0.00 10/14/2022	87.32 441.87	0.00	0.00 529.20
98163NACO WOLS 2022-A A3	416,917.66 3.21	04/07/2024 02/18/2025	0.00 02/28/2023	3,833.66 2,703.85	0.00	0.00 6,537.51
---	44,636,239.69	08/02/2024	-513,046.49	304,223.82	0.00	-10,655.72
---	2.81	11/27/2024	---	249,423.99		542,992.09

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

Balance Sheet Classification

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 ALLSPRING:GOVT MM I	885,826.63 1.0000	12/31/2023 5.23	12/31/2023	AAA Cash	5.22 5.22	885,826.63 885,826.63 0.00	885,826.63 0.00 885,826.63
CCYUSD Receivable	28,939.23 1.0000	12/31/2023 0.00	12/31/2023	AAA Cash	0.00 0.00	28,939.23 28,939.23 0.00	28,939.23 0.00 28,939.23
CCYUSD Cash	-2.24 1.0000	12/31/2023 0.00	12/31/2023	AAA Cash	0.00 0.00	-2.24 -2.24 0.00	-2.24 0.00 -2.24
38346LA55 Gotham Funding Corporation	1,000,000.00 99.8961	01/05/2024 0.00	01/05/2024	A-1+ Financial	5.53 5.34	991,219.44 999,394.44 -433.44	998,961.00 0.00 998,961.00
04821TAJ4 Atlantic Asset Securitization Corp.	1,000,000.00 99.7024	01/18/2024 0.00	01/18/2024	A-1+ Financial	5.67 5.37	986,587.50 997,379.17 -355.17	997,024.00 0.00 997,024.00
672325S81 OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY	500,000.00 100.0210	02/01/2024 5.70	02/01/2024	A+ Municipal	5.70 5.43	500,000.00 500,000.00 105.00	500,105.00 3,087.50 503,192.50
4820P2AH8 Jupiter Securitization Company LLC	1,000,000.00 99.7173	01/17/2024 0.00	01/17/2024	A-1+ Financial	5.41 5.37	997,186.94 997,631.11 -458.11	997,173.00 0.00 997,173.00
---	4,414,763.62	01/13/2024	01/13/2024	AAA	5.45	4,389,757.50	4,408,026.62
---	79.3174	1.70		---	5.31	4,409,168.34 -1,141.72	3,087.50 4,411,114.12

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
06051GFB0 BANK OF AMERICA CORP	700,000.00 99.9180	01/22/2024 4.13	01/22/2024	AA- Financial	5.66 5.31	693,581.00 699,398.22 28.08	699,426.29 12,753.13 712,179.42
09247XAL5 BLACKROCK INC	500,000.00 99.5653	03/18/2024 3.50	03/18/2024	AA- Financial	2.59 5.45	507,990.00 500,930.76 -3,104.13	497,826.63 5,006.94 502,833.57
30231GAC6 EXXON MOBIL CORP	579,000.00 99.5097	03/15/2024 3.18	03/15/2024	AA Industrial	4.83 5.47	570,523.44 577,116.32 -954.94	576,161.38 5,414.55 581,575.93
06406HCV9 BANK OF NEW YORK MELLON CORP	700,000.00 99.1600	05/15/2024 3.40	05/15/2024	AA- Financial	5.51 5.65	686,420.00 694,746.99 -626.99	694,120.00 3,041.11 697,161.11

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Balance Sheet Classification

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
3130A0XE5 FEDERAL HOME LOAN BANKS	1,000,000.00 99.6006	03/08/2024 3.25	03/08/2024	AAA Agency	4.34 5.31	984,870.00 998,072.79 -2,066.32	996,006.47 10,201.39 1,006,207.86
61761JVLO MORGAN STANLEY	700,000.00 98.7015	10/23/2024 3.70	10/23/2024	A+ Financial	4.83 5.33	688,513.00 693,873.60 -2,962.80	690,910.80 4,892.22 695,803.02
254683BZ7 DCENT 2017-4 A	750,000.00 99.1374	04/15/2024 2.53	04/14/2024	AAA Asset Backed	6.05 5.55	737,900.39 742,613.61 916.74	743,530.35 843.33 744,373.68
037833CU2 APPLE INC	700,000.00 99.0656	05/11/2024 2.85	05/11/2024	AAA Industrial	5.35 5.35	684,145.00 693,962.19 -503.15	693,459.05 2,770.83 696,229.88
9128282U3 UNITED STATES TREASURY	1,000,000.00 97.9531	08/31/2024 1.88	08/31/2024	AAA Government	5.49 5.01	970,312.50 976,878.00 2,653.25	979,531.25 6,335.85 985,867.10
17325FAS7 CITIBANK NA	600,000.00 99.8881	01/23/2024 3.65	01/23/2024	AA- Financial	3.65 5.25	600,924.00 600,000.00 -671.20	599,328.80 9,611.67 608,940.46
86787EBC0 TRUIST BANK	600,000.00 99.3400	04/01/2024 3.20	04/01/2024	A+ Financial	3.17 5.77	600,356.40 600,032.80 -3,992.53	596,040.26 4,800.00 600,840.26
828807DG9 SIMON PROPERTY GROUP LP	500,000.00 97.7191	09/13/2024 2.00	09/13/2024	A- Financial	6.00 5.32	483,340.00 486,545.87 2,049.42	488,595.28 3,000.00 491,595.28
459058HC0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 100.1597	08/06/2024 5.64	08/06/2024	AAA Government	5.49 5.14	1,002,115.13 1,001,277.28 319.37	1,001,596.65 8,780.64 1,010,377.29
24422EVN6 JOHN DEERE CAPITAL CORP	500,000.00 99.7931	01/17/2024 0.45	01/17/2024	A+ Industrial	4.80 4.59	478,310.00 499,079.47 -114.12	498,965.34 1,025.00 499,990.34
91282CCC3 UNITED STATES TREASURY	1,500,000.00 98.2031	05/15/2024 0.25	05/15/2024	AAA Government	4.88 5.08	1,433,378.91 1,475,291.63 -2,244.75	1,473,046.88 484.20 1,473,531.08
69371RR40 PACCAR FINANCIAL CORP	750,000.00 97.0610	08/09/2024 0.50	08/09/2024	A+ Industrial	5.63 5.45	715,192.50 727,703.02 254.64	727,957.66 1,479.17 729,436.82
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 96.8426	09/13/2024 0.63	09/13/2024	A+ Industrial	4.85 5.24	647,801.00 680,434.93 -2,536.69	677,898.23 1,312.50 679,210.73
4581X0DZ8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 96.7809	09/23/2024 0.50	09/23/2024	AAA Government	5.46 5.02	954,770.00 965,328.01 2,480.64	967,808.65 1,361.11 969,169.76
91282CDV0 UNITED STATES TREASURY	1,000,000.00 99.6457	01/31/2024 0.88	01/31/2024	AAA Government	1.03 4.83	996,914.06 999,873.18 -3,416.11	996,457.07 3,661.68 1,000,118.75

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Balance Sheet Classification

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
91282CDV0 UNITED STATES TREASURY	1,000,000.00 99.6457	01/31/2024 0.88	01/31/2024	AAA Government	5.18 4.83	971,015.63 996,576.65 -119.58	996,457.07 3,661.68 1,000,118.75
91282CEG2 UNITED STATES TREASURY	1,000,000.00 99.2539	03/31/2024 2.25	03/31/2024	AAA Government	3.43 5.14	981,953.13 997,194.79 -4,655.73	992,539.06 5,717.21 998,256.27
92868AAB1 VWALT 2022-A A2	5,106.13 99.9448	10/21/2024 3.02	01/20/2024	AAA Asset Backed	3.04 4.00	5,105.73 5,106.12 -2.80	5,103.31 4.71 5,108.02
91282CFA4 UNITED STATES TREASURY	500,000.00 98.8203	07/31/2024 3.00	07/31/2024	AAA Government	3.27 5.05	497,421.88 499,241.94 -5,140.38	494,101.56 6,277.17 500,378.73
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.0277	08/26/2024 3.38	08/26/2024	AAA Agency	4.88 4.89	487,055.00 495,339.02 -200.59	495,138.42 5,859.38 500,997.80
3133ENL40 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.0351	09/13/2024 3.50	09/13/2024	AAA Agency	5.42 4.90	489,604.91 493,587.61 1,588.07	495,175.68 5,250.00 500,425.68
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 99.8715	10/15/2024 5.00	10/15/2024	A+ Industrial	5.02 5.15	699,692.00 699,876.46 -776.21	699,100.25 7,388.89 706,489.14
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 99.6460	11/01/2024 4.85	11/01/2024	A Industrial	4.86 5.27	749,872.50 749,946.73 -2,602.04	747,344.69 6,062.50 753,407.19
769036BD5 RIVERSIDE CALIF PENSION OBLIG	750,000.00 98.9490	06/01/2024 2.75	06/01/2024	AA Municipal	5.80 5.28	738,757.50 740,762.92 1,354.58	742,117.50 1,718.75 743,836.25
313384TY5 FEDERAL HOME LOAN BANKS	1,000,000.00 99.0244	03/06/2024 0.00	03/06/2024	A-1+ Agency	5.27 5.22	948,455.00 990,845.83 -601.94	990,243.89 0.00 990,243.89
313384TW9 FEDERAL HOME LOAN BANKS	1,000,000.00 99.0531	03/04/2024 0.00	03/04/2024	A-1+ Agency	5.37 5.30	970,536.81 990,856.25 -325.42	990,530.83 0.00 990,530.83
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.1275	07/03/2024 5.38	07/03/2024	AAA Agency	5.37 5.12	1,000,000.00 1,000,000.00 1,275.19	1,001,275.19 26,576.39 1,027,851.58
67983TAB2 Old Line Funding, LLC	1,000,000.00 99.8072	01/11/2024 0.00	01/11/2024	A-1+ Financial	5.56 5.35	981,428.89 998,477.78 -405.78	998,072.00 0.00 998,072.00
92512LD32 Versailles Commercial Paper LLC	1,000,000.00 98.5388	04/03/2024 0.00	04/03/2024	A-1+ Financial	5.61 5.56	982,037.78 985,843.34 -455.34	985,388.00 0.00 985,388.00
713448FU7 PEPSICO INC	500,000.00 100.1548	11/12/2024 5.75	11/12/2024	A+ Industrial	5.84 5.04	500,000.00 500,000.00 773.83	500,773.83 3,991.19 504,765.02

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Balance Sheet Classification

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	25,984,106.13	05/23/2024	05/23/2024	AA+	4.88	25,440,294.09	25,732,028.33
---	99.0411	2.31		---	5.21	25,756,814.10 -24,785.77	159,283.21 25,891,311.54

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
46625HKC3 JPMORGAN CHASE & CO	700,000.00 97.9102	01/23/2025 3.13	01/23/2025	AA- Financial	4.51 5.17	681,898.00 690,258.56 -4,887.07	685,371.50 9,600.69 694,972.19
98163WACO WOART 2020-B A3	19,337.71 99.7840	05/15/2025 0.63	01/14/2024	AAA Asset Backed	2.28 5.57	18,935.84 19,325.42 -29.48	19,295.95 5.41 19,301.36
58769KAE4 MBALT 2021-B A4	285,000.00 99.3802	03/15/2027 0.51	02/12/2024	AAA Asset Backed	9.22 5.80	273,633.40 281,258.64 1,974.81	283,233.46 64.60 283,298.06
13077DKD3 CALIFORNIA ST UNIV REV	300,000.00 94.9440	11/01/2025 1.77	11/01/2025	AA Municipal	5.48 4.66	279,516.00 280,885.40 3,946.60	284,832.00 883.00 285,715.00
02582JJR2 AMXCA 2021-1 A	800,000.00 96.3967	11/16/2026 0.90	11/14/2024	AAA Asset Backed	4.54 5.27	749,656.25 775,443.95 -4,270.19	771,173.76 320.00 771,493.76
92348KAH6 VZMT 2022-2 A	800,000.00 96.3253	07/20/2028 1.53	01/20/2025	AAA Asset Backed	5.68 4.25	756,968.75 766,665.93 3,936.79	770,602.72 374.00 770,976.72
89239KAC5 TAOT 2022-A A3	411,680.21 97.3013	06/15/2026 1.23	07/18/2024	AAA Asset Backed	4.62 6.35	393,460.14 402,553.91 -1,983.71	400,570.19 225.05 400,795.25
47787JAC2 JDOT 2022 A3	422,520.82 97.7664	09/15/2026 0.36	09/29/2024	AAA Asset Backed	5.97 5.46	406,560.76 411,042.93 2,040.55	413,083.48 435.67 413,519.15
98163NACO WOLS 2022-A A3	416,917.66 99.3772	02/18/2025 3.21	04/07/2024	AAA Asset Backed	6.77 5.64	407,813.87 413,370.26 950.88	414,321.14 594.80 414,915.94
34528LAD7 FORDL 2022-A A3	279,315.31 99.5488	05/15/2025 3.23	03/16/2024	AAA Asset Backed	7.07 5.49	272,637.93 277,620.86 434.20	278,055.07 400.97 278,456.04
92868AAC9 VWALT 2022-A A3	350,000.00 99.2271	07/21/2025 3.44	04/18/2024	AAA Asset Backed	6.64 6.11	342,083.98 346,599.04 695.91	347,294.96 367.89 347,662.84
03065WAB1 AMCAR 2022-2 A2A	105,256.96 99.6637	12/18/2025 4.20	02/27/2024	AAA Asset Backed	4.24 6.38	105,248.99 105,255.38 -352.38	104,903.00 159.64 105,062.64

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Balance Sheet Classification

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
65480JAB6 NAROT 2022-B A2	94,444.86 99.6800	08/16/2025 4.50	04/03/2024	AAA Asset Backed	5.86 5.81	93,714.39 94,068.86 73.77	94,142.63 188.89 94,331.52
65480JAC4 NAROT 2022-B A3	400,000.00 99.2634	05/17/2027 4.46	04/08/2025	AAA Asset Backed	5.51 5.12	393,156.25 394,099.80 2,953.84	397,053.64 792.89 397,846.53
65480JAC4 NAROT 2022-B A3	75,000.00 99.2634	05/17/2027 4.46	04/08/2025	AAA Asset Backed	5.61 5.12	73,666.99 73,791.73 655.83	74,447.56 148.67 74,596.22
63743HFF4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 101.0053	10/30/2025 5.45	10/30/2025	A Financial	5.17 4.87	703,556.00 703,398.29 3,638.68	707,036.97 6,464.31 713,501.28
44933DAB7 HART 2022-C A2A	264,042.28 99.9260	11/17/2025 5.35	04/18/2024	AAA Asset Backed	5.42 5.67	264,025.94 264,036.05 -189.15	263,846.89 627.83 264,474.73
58768PAC8 MBART 2022-1 A3	400,000.00 100.1421	08/16/2027 5.21	04/08/2025	AAA Asset Backed	5.41 5.15	399,015.63 399,173.70 1,394.70	400,568.40 926.22 401,494.62
58770AAB9 MBART 2023-1 A2	60,021.24 99.8335	01/15/2026 5.09	04/29/2024	AAA Asset Backed	5.15 5.67	60,019.17 60,020.29 -98.99	59,921.30 135.78 60,057.08
05593AAC3 BMWLT 2023-1 A3	700,000.00 99.8737	11/25/2025 5.16	11/12/2024	AAA Asset Backed	5.27 5.37	699,507.81 699,715.76 -600.00	699,115.76 602.00 699,717.76
362541AB0 GMALT 2023-1 A2A	235,680.17 99.9220	06/20/2025 5.27	04/20/2024	AAA Asset Backed	5.34 5.56	235,660.92 235,675.24 -178.89	235,496.34 379.51 235,875.85
43815JAB9 HAROT 2023-1 A2	394,100.99 99.8340	10/21/2025 5.22	06/01/2024	AAA Asset Backed	5.28 5.69	394,077.30 394,088.36 -641.46	393,446.90 571.45 394,018.35
448979AB0 HART 2023-A A2A	202,057.59 99.8591	12/15/2025 5.19	05/17/2024	AAA Asset Backed	5.25 5.63	202,045.91 202,050.94 -278.01	201,772.93 466.08 202,239.01
14913UAB6 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 100.7261	08/11/2025 5.15	08/11/2025	A+ Industrial	5.04 4.69	500,875.00 500,831.18 2,799.43	503,630.60 10,013.89 513,644.49
891941AB2 TAOT 2023-B A2A	221,994.13 99.8509	04/15/2026 5.28	06/30/2024	AAA Asset Backed	5.34 5.65	221,989.00 221,990.65 -327.60	221,663.05 520.95 222,184.00
91282CHD6 UNITED STATES TREASURY	750,000.00 99.6445	05/31/2025 4.25	05/31/2025	AAA Government	5.15 4.50	739,130.86 740,968.64 6,365.35	747,333.98 2,786.89 750,120.87
91282CHL8 UNITED STATES TREASURY	1,000,000.00 100.2539	06/30/2025 4.63	06/30/2025	AAA Government	5.09 4.46	991,835.94 993,366.70 9,172.36	1,002,539.06 127.06 1,002,666.12

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Balance Sheet Classification

US Dollar

01 October 2023 to 31 December 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94988J6B8 WELLS FARGO BANK NA	300,000.00 101.0186	08/01/2025 5.55	07/01/2025	AA Financial	5.59 4.84	299,784.00 299,827.32 3,228.34	303,055.66 6,567.50 309,623.16
94988J6B8 WELLS FARGO BANK NA	300,000.00 101.0186	08/01/2025 5.55	07/01/2025	AA Financial	5.74 4.84	299,028.00 299,139.64 3,916.02	303,055.66 6,567.50 309,623.16
43815QAB3 HAROT 2023-3 A2	400,000.00 100.2952	03/18/2026 5.71	09/18/2024	AAA Asset Backed	5.66 5.35	400,375.00 400,352.57 828.15	401,180.72 824.78 402,005.50
02665WEQ0 AMERICAN HONDA FINANCE CORP	500,000.00 101.7391	10/03/2025 5.80	10/03/2025	A- Industrial	5.85 4.77	499,535.00 499,591.69 9,103.81	508,695.51 7,008.33 515,703.84
3133EPYK5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 101.2129	10/10/2025 5.13	10/10/2025	AAA Agency	5.12 4.41	1,000,131.48 1,000,116.55 12,012.09	1,012,128.64 11,531.25 1,023,659.89
14318XAB1 CARMX 2023-4 A2A	350,000.00 100.7841	12/15/2026 6.08	12/04/2024	AAA Asset Backed	6.16 5.27	349,976.27 349,978.71 2,765.71	352,744.42 945.78 353,690.20
91282CJE2 UNITED STATES TREASURY	500,000.00 101.1602	10/31/2025 5.00	10/31/2025	AAA Government	4.75 4.34	502,226.56 502,127.96 3,672.82	505,800.78 4,258.24 510,059.02
---	14,237,369.94	02/08/2026	02/08/2025	AA+	5.43	14,011,747.35	14,161,414.63
---	99.4990	4.05	---	---	5.06	14,098,690.94 62,723.69	75,887.52 14,237,302.15

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
---	44,636,239.69	11/27/2024	08/02/2024	AA+	5.11	43,841,798.94	44,301,469.58
---	97.2341	2.81	---	---	5.17	44,264,673.38 36,796.20	238,258.23 44,539,727.81

* 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

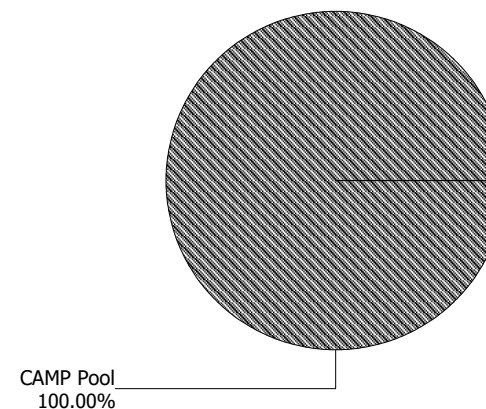
For the Month Ending **October 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	351,373,478.26
Purchases	96,522,968.68
Redemptions	(111,373,478.26)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$336,522,968.68
Cash Dividends and Income	1,522,968.68

Asset Summary		
	October 31, 2023	September 30, 2023
CAMP Pool	336,522,968.68	351,373,478.26
Total	\$336,522,968.68	\$351,373,478.26

Asset Allocation	
CAMP Pool	100.00%





Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					351,373,478.26
10/02/23	10/02/23	Redemption - Outgoing Wires	1.00	(60,000,000.00)	291,373,478.26
10/04/23	10/04/23	Redemption - Outgoing Wires	1.00	(1,373,478.26)	290,000,000.00
10/06/23	10/06/23	Redemption - Outgoing Wires	1.00	(10,000,000.00)	280,000,000.00
10/13/23	10/13/23	Purchase - Incoming Wires	1.00	30,000,000.00	310,000,000.00
10/16/23	10/16/23	Purchase - Incoming Wires	1.00	20,000,000.00	330,000,000.00
10/19/23	10/19/23	Purchase - Incoming Wires	1.00	20,000,000.00	350,000,000.00
10/20/23	10/20/23	Purchase - Incoming Wires	1.00	25,000,000.00	375,000,000.00
10/26/23	10/26/23	Redemption - Outgoing Wires	1.00	(40,000,000.00)	335,000,000.00
10/31/23	11/01/23	Accrual Income Div Reinvestment - Distributions	1.00	1,522,968.68	336,522,968.68
Closing Balance					336,522,968.68

	Month of October	Fiscal YTD January-October
Opening Balance	351,373,478.26	319,821,464.14
Purchases	96,522,968.68	1,101,940,576.67
Redemptions (Excl. Checks)	(111,373,478.26)	(1,085,239,072.13)
Check Disbursements	0.00	0.00
Closing Balance	336,522,968.68	336,522,968.68
Cash Dividends and Income	1,522,968.68	12,849,546.27

Closing Balance	336,522,968.68
Average Monthly Balance	322,762,690.43
Monthly Distribution Yield	5.56%



Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	25,193,841.99
Purchases	118,903.78
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00

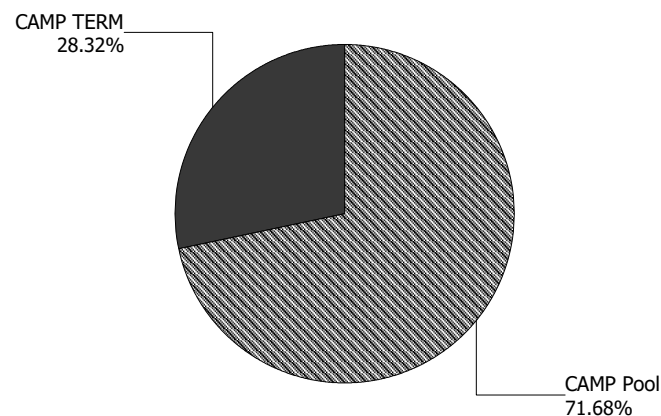
Closing Market Value	\$25,312,745.77
Cash Dividends and Income	118,903.78

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		
	October 31, 2023	September 30, 2023
CAMP Pool	25,312,745.77	25,193,841.99
CAMP TERM	10,000,000.00	10,000,000.00
Total	\$35,312,745.77	\$35,193,841.99

Asset Allocation





Investment Holdings

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

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

Trade Date	Settlement Date	Security Description	Maturity Date	Rate	Investment Amount	Estimated Earnings	Est. Value at Maturity
CAMP TERM							
09/08/23	09/11/23	TERM - California Asset Management Program Term Dec 24	03/01/24	5.6300	10,000,000.00	78,450.82	10,264,579.24
Total					\$10,000,000.00	\$78,450.82	\$10,264,579.24



Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					25,193,841.99
10/31/23	11/01/23	Accrual Income Div Reinvestment - Distributions	1.00	118,903.78	25,312,745.77
Closing Balance					25,312,745.77

	Month of October	Fiscal YTD July-October		
Opening Balance	25,193,841.99	1,002,594.25	Closing Balance	25,312,745.77
Purchases	118,903.78	34,310,151.52	Average Monthly Balance	25,197,677.60
Redemptions (Excl. Checks)	0.00	(10,000,000.00)	Monthly Distribution Yield	5.56%
Check Disbursements	0.00	0.00		
Closing Balance	25,312,745.77	25,312,745.77		
Cash Dividends and Income	118,903.78	310,151.52		



Account Statement - Transaction Summary

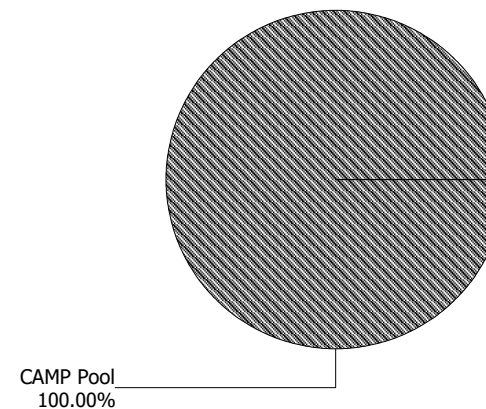
For the Month Ending **November 30, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	336,522,968.68
Purchases	41,484,246.94
Redemptions	(26,522,968.68)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$351,484,246.94
Cash Dividends and Income	1,484,246.94

Asset Summary		
	November 30, 2023	October 31, 2023
CAMP Pool	351,484,246.94	336,522,968.68
Total	\$351,484,246.94	\$336,522,968.68

Asset Allocation	
CAMP Pool	100.00%





Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					336,522,968.68
11/06/23	11/06/23	Redemption - Outgoing Wires	1.00	(1,522,968.68)	335,000,000.00
11/07/23	11/07/23	Redemption - Outgoing Wires	1.00	(25,000,000.00)	310,000,000.00
11/09/23	11/09/23	Purchase - Incoming Wires	1.00	10,000,000.00	320,000,000.00
11/30/23	11/30/23	Purchase - Incoming Wires	1.00	30,000,000.00	350,000,000.00
11/30/23	12/01/23	Accrual Income Div Reinvestment - Distributions	1.00	1,484,246.94	351,484,246.94
Closing Balance					351,484,246.94

	Month of November	Fiscal YTD January-November
Opening Balance	336,522,968.68	319,821,464.14
Purchases	41,484,246.94	1,143,424,823.61
Redemptions (Excl. Checks)	(26,522,968.68)	(1,111,762,040.81)
Check Disbursements	0.00	0.00
Closing Balance	351,484,246.94	351,484,246.94
Cash Dividends and Income	1,484,246.94	14,333,793.21

Closing Balance	351,484,246.94
Average Monthly Balance	323,636,636.34
Monthly Distribution Yield	5.58%



Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	25,312,745.77
Purchases	116,103.08
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00

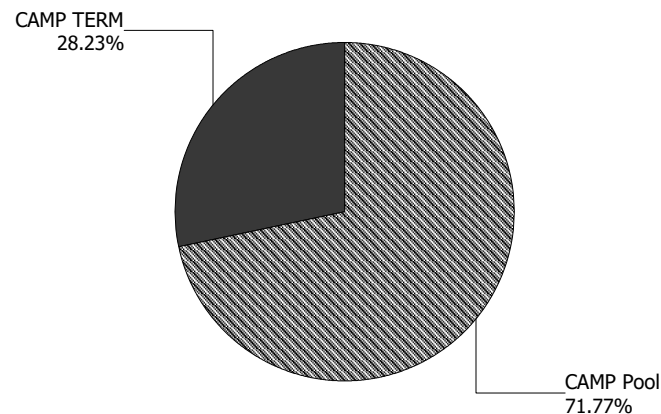
Closing Market Value	\$25,428,848.85
Cash Dividends and Income	116,103.08

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		
	November 30, 2023	October 31, 2023
CAMP Pool	25,428,848.85	25,312,745.77
CAMP TERM	10,000,000.00	10,000,000.00
Total	\$35,428,848.85	\$35,312,745.77

Asset Allocation





Investment Holdings

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

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

Trade Date	Settlement Date	Security Description	Maturity Date	Rate	Investment Amount	Estimated Earnings	Est. Value at Maturity
CAMP TERM							
09/08/23	09/11/23	TERM - California Asset Management Program Term Dec 24	03/01/24	5.6300	10,000,000.00	124,598.36	10,264,579.24
Total					\$10,000,000.00	\$124,598.36	\$10,264,579.24



Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					25,312,745.77
11/30/23	12/01/23	Accrual Income Div Reinvestment - Distributions	1.00	116,103.08	25,428,848.85
Closing Balance					25,428,848.85

	Month of November	Fiscal YTD July-November		
Opening Balance	25,312,745.77	1,002,594.25	Closing Balance	25,428,848.85
Purchases	116,103.08	34,426,254.60	Average Monthly Balance	25,316,615.87
Redemptions (Excl. Checks)	0.00	(10,000,000.00)	Monthly Distribution Yield	5.58%
Check Disbursements	0.00	0.00		
Closing Balance	25,428,848.85	25,428,848.85		
Cash Dividends and Income	116,103.08	426,254.60		



Account Statement - Transaction Summary

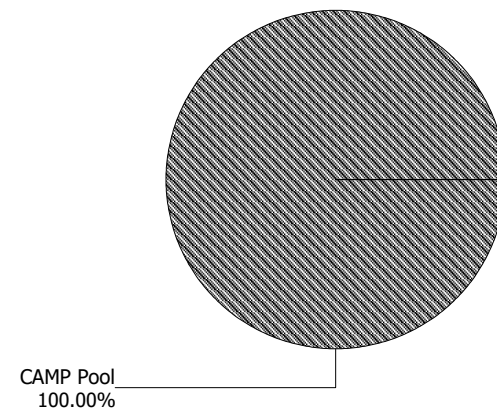
For the Month Ending **December 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	351,484,246.94
Purchases	372,025,670.66
Redemptions	(271,484,246.94)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$452,025,670.66
Cash Dividends and Income	2,025,670.66

Asset Summary		
	December 31, 2023	November 30, 2023
CAMP Pool	452,025,670.66	351,484,246.94
Total	\$452,025,670.66	\$351,484,246.94

Asset Allocation	
CAMP Pool	100.00%





Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					351,484,246.94
12/07/23	12/07/23	Redemption - Outgoing Wires	1.00	(1,484,246.94)	350,000,000.00
12/08/23	12/08/23	Purchase - Incoming Wires	1.00	80,000,000.00	430,000,000.00
12/08/23	12/08/23	Purchase - Incoming Wires	1.00	70,000,000.00	500,000,000.00
12/15/23	12/15/23	Purchase - Incoming Wires	1.00	95,000,000.00	595,000,000.00
12/18/23	12/18/23	Redemption - Outgoing Wires	1.00	(90,000,000.00)	505,000,000.00
12/18/23	12/18/23	Redemption - Outgoing Wires	1.00	(60,000,000.00)	445,000,000.00
12/19/23	12/19/23	Redemption - Outgoing Wires	1.00	(20,000,000.00)	425,000,000.00
12/20/23	12/20/23	Redemption - Outgoing Wires	1.00	(20,000,000.00)	405,000,000.00
12/22/23	12/22/23	Redemption - Outgoing Wires	1.00	(80,000,000.00)	325,000,000.00
12/26/23	12/26/23	Purchase - Incoming Wires	1.00	20,000,000.00	345,000,000.00
12/27/23	12/27/23	Purchase - Incoming Wires	1.00	70,000,000.00	415,000,000.00
12/27/23	12/27/23	Purchase - Incoming Wires	1.00	35,000,000.00	450,000,000.00
12/29/23	01/02/24	Accrual Income Div Reinvestment - Distributions	1.00	2,025,670.66	452,025,670.66



Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	25,428,848.85
Purchases	119,909.84
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00

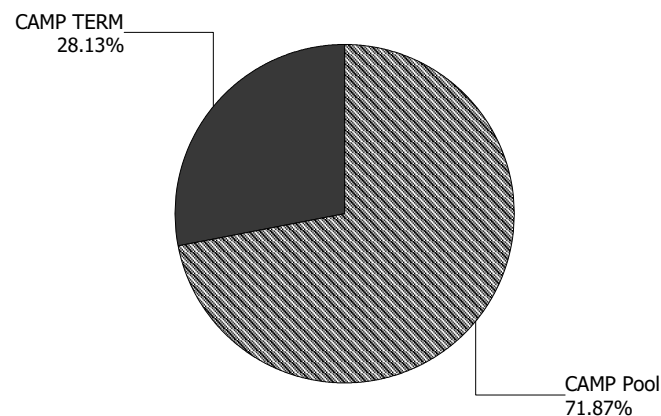
Closing Market Value	\$25,548,758.69
Cash Dividends and Income	119,909.84

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		
	December 31, 2023	November 30, 2023
CAMP Pool	25,548,758.69	25,428,848.85
CAMP TERM	10,000,000.00	10,000,000.00
Total	\$35,548,758.69	\$35,428,848.85

Asset Allocation





Investment Holdings

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

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

Trade Date	Settlement Date	Security Description	Maturity Date	Rate	Investment Amount	Estimated Earnings	Est. Value at Maturity
CAMP TERM							
09/08/23	09/11/23	TERM - California Asset Management Program Term Dec 24	03/01/24	5.6300	10,000,000.00	172,284.16	10,264,579.24
Total					\$10,000,000.00	\$172,284.16	\$10,264,579.24



Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					25,428,848.85
12/29/23	01/02/24	Accrual Income Div Reinvestment - Distributions	1.00	119,909.84	25,548,758.69
Closing Balance					25,548,758.69

	Month of December	Fiscal YTD July-December		
Opening Balance	25,428,848.85	1,002,594.25	Closing Balance	25,548,758.69
Purchases	119,909.84	34,546,164.44	Average Monthly Balance	25,440,453.03
Redemptions (Excl. Checks)	0.00	(10,000,000.00)	Monthly Distribution Yield	5.55%
Check Disbursements	0.00	0.00		
Closing Balance	25,548,758.69	25,548,758.69		
Cash Dividends and Income	119,909.84	546,164.44		



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Summary of Income Cash

Ending Balance Last Accounting Period 30-Sep-23	\$	-
Receipts For This Period		
Cash Dividends	114,279.56	
Interest On Bonds	-	
From Other Sources	-114,279.56	-
Disbursements For This Period		
Purchases	-	
For Other Purposes	-	-
Ending Balance This Accounting Period 31-Dec-23	\$	-

Summary of Principal Cash

Ending Balance Last Accounting Period 30-Sep-23	\$	-
Receipts For This Period		
Sales and Maturities	1,300,000.00	
From Other Sources	214,279.56	1,514,279.56
Disbursements For This Period		
Purchases	-214,279.56	
For Other Purposes	-1,300,000.00	-1,514,279.56
Ending Balance This Accounting Period 31-Dec-23	\$	-

Summary of Investments

Ending Balance Last Accounting Period 30-Sep-23	\$	12,990,311.65
Assets Purchased or Otherwise Acquired		214,279.56
Assets Sold or Otherwise Disposed of		-1,300,000.00
Ending Balance This Accounting Period 31-Dec-23	\$	11,904,591.21
Market Value of Account	\$	11,904,591.21



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
Ending Balance Last Statement Period 30-Sep-23	\$ -	-	12,990,311.65	-
02-Oct-23				
Cash Dividend on FEDERATED INSTITUTIONAL TAX FREE 73 Due on 02-Oct-2023	38,086.30	-	-	-
03-Oct-23				
Cash Transfer - Portfolio Transfer To Primary (Capital)	-	38,086.30	-	-
Cash Transfer - Portfolio Transfer From Primary (Income)	-38,086.30	-	-	-
Purchase 38086.3 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-38,086.30	38,086.30	-
27-Oct-23				
Cash Receipt - Miscellaneous Receipt via Wire	-	100,000.00	-	-
30-Oct-23				
Purchase 100000 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-100,000.00	100,000.00	-
01-Nov-23				
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Oct-2023 to 31-Oct-2023 Due on 01-Nov-2023	39,840.61	-	-	-
02-Nov-23				
Cash Transfer - Portfolio Transfer From Primary (Income)	-39,840.61	-	-	-
Cash Transfer - Portfolio Transfer To Primary (Capital)	-	39,840.61	-	-
Purchase 39840.61 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-39,840.61	39,840.61	-



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
01-Dec-23				
Cash Disbursement Via Wire, Paid To WEST CONTRA COSTA HEALTH CARE DIST	-	-1,300,000.00	-	-
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Nov-2023 to 30-Nov-2023 Due on 01-Dec-2023	36,352.65	-	-	-
Sale 1300000 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	1,300,000.00	-1,300,000.00	-
04-Dec-23				
Cash Transfer - Portfolio Transfer From Primary (Income)	-36,352.65	-	-	-
Cash Transfer - Portfolio Transfer To Primary (Capital)	-	36,352.65	-	-
Purchase 36352.65 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-36,352.65	36,352.65	-
Ending Balance This Statement Period 31-Dec-23	\$ -	-	11,904,591.21	-



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Schedule of Assets as of December 31, 2023

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	11,904,591.21	11,904,591.21	11,904,591.21	461,101.36	3.87
	Open-end Money Market fund Total		11,904,591.21	11,904,591.21	461,101.36	3.87
	229842000 Total		11,904,591.21	11,904,591.21	461,101.36	3.87

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
December 31, 2023
FY 2023-2024

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	09/30/23							12/31/23
100300	863,700.20							863,700.20
TOTALS	863,700.20	0.00	0.00	0.00	0.00	0.00	0.00	863,700.20

* East Bay Regional Communications System Authority

EXHIBITS

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
12/31/2023**

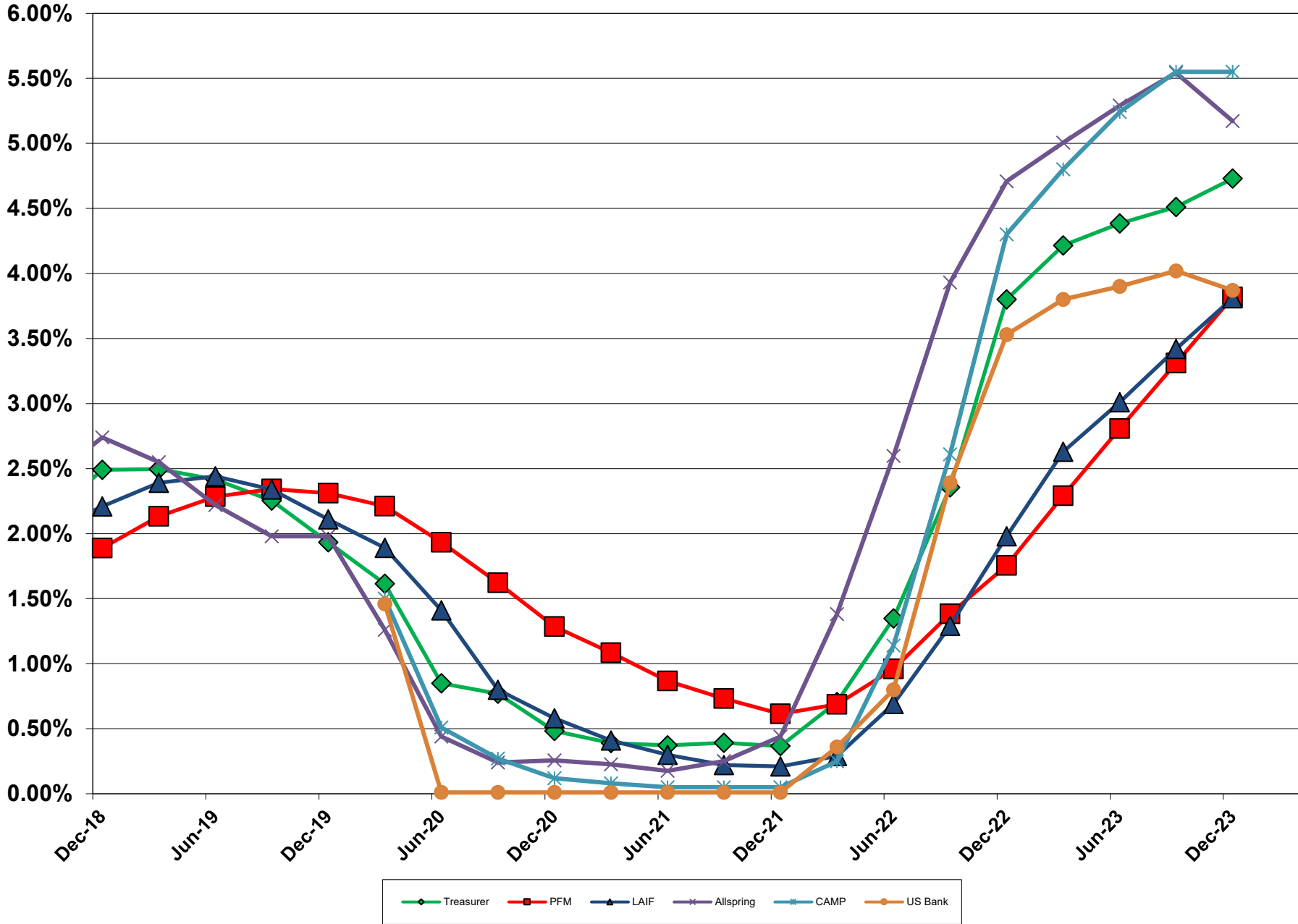
	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	WEIGHTED AVERAGE DAYS TO MATURITY AT <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office¹	\$5,943,641,404.12	86.48%	4.7290%	288	0.73 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$77,246,529.93	1.12%	3.8190%	755	1.71 ²
2. Local Agency Investment Fund	\$243,018,219.68	3.54%	3.8100%	1	0.00
3. Allspring Global Investments	\$44,636,239.69	0.65%	5.1720%	331	0.55 ⁴
4. CAMP	\$487,574,429.35	7.09%	5.5500% ⁵	0	0.00
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$11,904,591.21	0.17%	3.8700%	0	0.00
C. Cash	\$65,039,212.59	0.95%	1.65% ⁶	0	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 4.72%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 259
³Weighted Duration (yr) at End-of-Quarter = 0.65

- 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 December 31, 2023



CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	12/31/23	9/30/23	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$755,256,000.00	\$775,904,000.00	(\$20,648,000.00)	-2.66%
2. U.S. Agencies				
Federal Home Loan Banks	\$1,120,117,000.00	\$1,273,526,327.55	(153,409,327.55)	-12.05%
Federal National Mortgage Association	\$364,400,000.00	\$224,400,000.00	140,000,000.00	62.39%
Federal Farm Credit Banks	\$563,970,000.00	\$488,970,000.00	75,000,000.00	15.34%
Federal Home Loan Mortgage Corporation	653,000,000.00	388,000,000.00	265,000,000.00	68.30%
Subtotal	\$2,701,487,000.00	\$2,374,896,327.55	326,590,672.45	13.75%
3. Supranationals	\$588,000,000.00	\$463,000,000.00	125,000,000.00	21.26%
4. Money Market Instruments				
Commercial Paper	\$1,552,450,000.00	\$978,139,000.00	574,311,000.00	58.71%
Negotiable Certificates of Deposit	\$175,000,000.00	\$135,000,000.00	40,000,000.00	29.63%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	\$1,727,453,404.12	\$1,104,825,564.59	622,627,839.53	56.36%
5. Corporate Notes	\$171,445,000.00	\$171,445,000.00	0.00	0.00%
TOTAL (Section A)	5,943,641,404.12	4,898,387,731.67	1,053,570,511.98	21.51%
B. Investments Managed by Outside Contractors				
1. PFM	\$77,246,529.93	\$75,266,134.13	1,980,395.80	2.63%
2. Local Agency Investment Fund	\$243,018,219.68	\$228,629,277.66	14,388,942.02	6.29%
3. Allspring Global Investments	\$44,636,239.69	\$43,915,777.22	720,462.48	1.64%
4. CAMP	\$487,574,429.35	\$386,567,320.25	101,007,109.10	26.13%
5. CalTRUST (Liquidity Fund)	\$0.00	\$0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	\$11,904,591.21	\$12,990,311.65	(1,085,720.44)	-8.36%
7. Other				
a. EBRCS Bond	\$863,700.20	\$863,700.20	0.00	0.00%
TOTAL (Section B)	865,243,710.06	749,411,491.70	115,832,218.36	15.46%
C. Cash¹	\$65,039,212.59	\$75,651,087.86	(10,611,875.27)	-14.03%
* GRAND TOTAL (FOR A , B, & C)	\$6,873,924,326.77	\$5,723,450,311.23	\$1,150,474,015.54	20.10%

* 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 DECEMBER 31, 2023

	Quarterly Apportionment <u>Rate</u>	PMIA Quarter to Date <u>Yield</u>		PMIA Ave. Effective <u>Yield</u>
Local Agency Investment Fund (LAIF)	4.00%	3.81%		3.929
	<u>12/31/23</u>	10/1/23 - 12/31/23 <u>High</u> <u>Ave.</u>		<u>Low</u>
Federal Funds Target Rate* ²	5.5000%	5.5000%	5.5000%	5.5000%
Federal Fund Rates Index* ³	5.3100%	5.3100%	5.3100%	5.3100%
6-Month Treasury Bill	5.1912%	5.3425%	5.2473%	5.1388%
SOFR180A Index* ⁴	5.3473%	5.3473%	5.2724%	5.1730%
Fidelity Money Market Fund* ⁵	5.1000%			

*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
December 31, 2023**

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	12,718,601.10	13,143,010.34	Make-whole call +10bps until 2/13/25 bullet	8177
FFCB - AGENCY	3133ELQ49	6/30/2025	0.700	20,000,000.00	18,853,300.00	20,000,000.00	Callable on and after 6/30/21	8177
FNMA - AGENCY	3136G4XK4	6/30/2025	0.650	20,000,000.00	18,923,920.00	20,000,000.00	Quarterly: Last call on 12/30/24	8177
FNMA - AGENCY	3136G4S87	8/27/2025	0.650	10,000,000.00	9,402,510.00	10,000,000.00	Quarterly: starts 8/27/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,361,540.00	10,000,000.00	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GVWV79	9/30/2025	0.550	10,000,000.00	9,347,100.00	10,000,000.00	Quarterly: starts 9/30/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,361,540.00	9,999,313.23	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWUE4	9/30/2025	0.500	10,000,000.00	9,338,800.00	10,000,000.00	Quarterly: starts 9/30/22	8177
CARMAX - ABS	14316HAC6	8/15/2025	0.500	26,675.57	26,395.85	26,641.45	10% collateral call	6911
FHLMC - AGENCY	3134GW3Z7	10/28/2025	0.600	10,000,000.00	9,317,410.00	10,000,000.00	Quarterly: starts 10/28/21	8177
FHLMC - AGENCY	3134GWVC7	9/29/2025	0.500	10,000,000.00	9,339,820.00	10,000,000.00	Quarterly: starts 9/29/22	8177
FNMA - AGENCY	3136G4N8	10/29/2025	0.600	10,000,000.00	9,316,400.00	10,000,000.00	Quarterly: starts 10/29/21	8177
FFCB - AGENCY	3133EMFR8	11/3/2025	0.540	10,000,000.00	9,300,110.00	9,993,931.67	Callable on and after 11/3/22	8177
FHLMC - AGENCY	3134GXEJ9	11/24/2025	0.640	10,000,000.00	9,296,230.00	10,000,000.00	Quarterly: starts 11/24/21	8177
FHLMC - AGENCY	3134GXFA7	11/26/2025	0.650	10,000,000.00	9,296,040.00	10,000,000.00	Quarterly: starts 11/26/21	8177
FNMA - AGENCY	3135G06K4	12/17/2025	0.650	10,000,000.00	9,272,910.00	10,000,000.00	Quarterly: starts 12/17/21	8177
FNMA - AGENCY	3135G06Q1	12/30/2025	0.640	10,000,000.00	9,258,140.00	10,000,000.00	Quarterly: starts 12/30/21	8177
CARMAX - ABS	14316NAC3	12/15/2025	0.340	36,543.46	35,872.19	36,516.78	10% deal call	6911
NATIONAL RURAL - CORP	63743HEU2	2/8/2024	0.350	140,000.00	139,242.18	139,996.69	Make-whole call +5bps until 2/8/24	6911
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,261,690.00	9,997,527.13	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	9,261,690.00	9,994,616.89	Make-whole call +5bps; Callable on and after 1/8/26	8177
FHLB - AGENCY	3130AKXB7	2/11/2026	0.580	10,000,000.00	9,243,750.00	10,000,000.00	Quarterly: starts 5/11/21	8177
JP MORGAN SECURITIES - CORP	46647PBY1	2/16/2025	0.563	245,000.00	243,357.52	245,000.00	Callable on and after 2/16/24	6911
CHARLES SCHWAB - CORP	808513BN4	3/18/2024	0.750	245,000.00	242,483.61	244,991.27	Make-whole call +7bps; Callable on and after 2/18/2024	6911
FFCB - AGENCY	3133EMUK6	3/25/2026	1.050	10,000,000.00	9,297,970.00	10,000,000.00	Callable on and after 3/25/22	8177
CARMAX - ABS	14314QAC8	2/17/2026	0.520	102,063.55	99,799.37	102,008.60	10% collateral call	6911
FHLB - AGENCY	3130ALXV1	4/22/2026	1.100	10,000,000.00	9,294,880.00	10,000,000.00	Quarterly: starts 4/22/22	8177
CITIBANK NA - CORP	172967MX6	5/1/2025	0.981	160,000.00	157,284.64	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	9,237,600.00	9,984,776.56	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,618,800.00	4,990,704.75	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,618,800.00	4,990,699.58	Make-whole call +5bps; Callable on and after 4/12/26	8177
UNITED HEALTH - CORP	91324PEB4	5/15/2024	0.550	260,000.00	255,302.58	259,966.33	Make-whole call +5bps; Callable on and after 5/15/22	6911
UNITED HEALTH - CORP	91324PEB4	5/15/2024	0.550	260,000.00	255,302.58	259,966.33	Call on and anytime after 5/15/22	6911
JP MORGAN SECURITIES - CORP	46647PCH7	6/1/2025	0.824	190,000.00	185,931.72	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	9,243,530.00	10,000,000.00	Quarterly: starts 12/10/21	8177
FFCB - AGENCY	3133EMH21	6/15/2026	0.900	10,000,000.00	9,204,890.00	10,000,000.00	Callable on and after 6/15/22	8177
FHLB - AGENCY	3130AMYJ5	6/30/2026	1.000	10,000,000.00	9,215,470.00	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY	3133EMP22	6/30/2026	0.910	10,000,000.00	9,194,410.00	10,000,000.00	Callable on and after 6/30/23	8177
FHLB - AGENCY	3130ANZ22	6/30/2026	1.000	10,000,000.00	9,215,470.00	10,000,000.00	Quarterly: starts 12/30/21	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,261,690.00	9,988,031.79	Make-whole call +5bps; Callable on and after 1/8/26	8177
CARMAX - ABS	14317DAC4	6/15/2026	0.550	276,544.63	267,930.54	276,499.14	10% collateral call	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2024	0.626	125,000.00	121,372.75	125,000.00	Make-whole call +5bps until 5/12/22	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2024	0.626	125,000.00	121,372.75	125,000.00	Make-whole call +5bps until 8/12/22 Callable afterward	6911
JOHNSON & JOHNS - CORP	478160CN2	9/1/2025	0.550	15,295,000.00	14,328,937.21	15,241,133.09	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	97,207.40	99,986.30	Make-whole call +7.5bps until 8/9/24	6911
CATERPILLAR FINL - CORP	14913R2P1	9/13/2024	0.600	370,000.00	358,192.93	369,882.48	Make-whole call +22bps until 9/13/24	6911
BANK OF NY MELLON - CORP	06406RAX5	10/25/2024	0.850	355,000.00	342,741.14	354,937.18	Callable on and after 9/25/24	6911
FHLB - AGENCY	3130APDQ5	10/28/2026	1.250	10,000,000.00	9,185,010.00	10,000,000.00	Quarterly: starts 1/28/22	8177
AMERICAN EXPRESS - CORP	025816CG2	7/30/2024	2.500	325,000.00	319,268.95	327,514.70	Callable on and after 6/30/24	6911
AMERICAN EXPRESS - CORP	025816CG2	7/30/2024	2.500	100,000.00	98,236.60	100,773.75	Callable on and after 6/30/24	6911
TARGET CORP - CORP	87612EBD7	7/1/2024	3.500	250,000.00	247,814.25	253,024.46	Make-whole call +15bps until 7/1/24	6911
FHLB - AGENCY	3130APW43	12/2/2026	1.500	10,000,000.00	9,225,230.00	10,000,000.00	Quarterly: starts 3/2/2022	8711
BANK OF AMERICA - CORP	06051GKE8	12/6/2025	1.530	500,000.00	480,674.50	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	9,244,320.00	10,000,000.00	Callable on and after 3/14/22	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
December 31, 2023**

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>
FFCB - AGENCY	3133ENHC7	12/14/2026	1.600	10,000,000.00	9,244,320.00	10,000,000.00	Callable on and after 3/14/22	8177
FHLB - AGENCY	3130AQBP7	12/23/2024	1.200	10,000,000.00	9,646,510.00	10,000,000.00	Quarterly: starts 3/23/22	8177
FHLB - AGENCY	3130AQ5X7	12/30/2024	1.150	10,000,000.00	9,636,780.00	10,000,000.00	Quarterly: starts 3/30/22	8177
AMERICAN HONDA FINANCE - CORP	02665WEA5	1/13/2025	1.500	300,000.00	289,433.40	299,918.37	Make-whole call +7.5bps	6911
CITIGROUP INC - CORP	17327CAN3	1/25/2026	2.014	85,000.00	81,677.61	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	9,292,360.00	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY	3133ENNG1	2/8/2027	1.860	10,000,000.00	9,315,990.00	10,000,000.00	Callable on and after 2/8/23	8177
FHLB - AGENCY	3130AQRH8	2/25/2027	2.000	10,000,000.00	9,346,980.00	10,000,000.00	Quarterly: starts 5/25/22	8177
STATE STREET CORP - CORP	857477BR3	2/6/2026	1.746	150,000.00	144,136.80	150,000.00	Callable on and after 2/6/25	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.901	75,000.00	72,868.95	76,239.10	Callable on and after 3/30/25	6911
NATIONAL RURAL - CORP	63743HFC1	2/7/2025	1.875	105,000.00	101,359.13	104,998.84	Make-whole call +10bps	6911
MORGAN STANLEY - CORP	61747YEM3	2/18/2026	2.630	450,000.00	435,519.00	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	388,634.40	404,407.35	Callable on and after 3/30/25	6911
JP MORGAN SECURITIES - CORP	46647PCV6	2/24/2025	2.595	400,000.00	387,369.60	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	9,572,080.00	10,000,000.00	Monthly: starts 4/4/22	8177
FFCB - AGENCY	3133ENSK7	3/21/2025	2.190	10,000,000.00	9,686,300.00	10,000,000.00	Callable on and after 3/21/23	8177
FHLMC - AGENCY	3134GXPZ1	9/27/2024	2.200	10,000,000.00	9,794,110.00	10,000,000.00	Monthly: starts 4/27/22	8177
HOME DEPOT - CORP	437076CM2	4/15/2025	2.700	60,000.00	58,519.20	59,955.59	Make-whole call +10bps until 3/15/25; call anytime after 3/15/25	6911
AMAZON - CORP	023135CE4	4/13/2025	3.000	145,000.00	141,871.05	144,901.38	Make-whole call +5bps until 4/13/25 bullet	6911
JP MORGAN SECURITIES - CORP	46647PCZ7	4/26/2026	4.080	225,000.00	221,339.25	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	9,653,024.70	9,900,000.00	Quarterly: starts 4/28/23	8177
FHLMC - AGENCY	3134GXR55	4/29/2025	3.100	10,000,000.00	9,784,360.00	10,000,000.00	Quarterly: starts 7/29/22	8177
CINTAS CORP - CORP	17252MAP5	5/1/2025	3.450	160,000.00	157,128.00	159,984.33	Make-whole call +15bps until 4/1/25; call anytime afterward	6911
NATIONAL RURAL - CORP	63743HFE7	6/15/2025	3.450	70,000.00	68,540.71	69,991.17	Make-whole call +15bps until 6/15/25 bullet	6911
FHLMC - AGENCY	3134GXXS8	6/27/2025	3.250	10,000,000.00	9,834,570.00	10,000,000.00	Semi Annually: starts 6/27/22	8177
FHLB - AGENCY	3130ASN47	7/26/2024	3.320	10,000,000.00	9,901,310.00	10,000,000.00	One time call: 7/26/23	8177
IBM - CORP	459200KS9	7/27/2025	4.000	540,000.00	534,032.46	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	230,120.93	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	9,915,080.00	10,000,000.00	One time call: 7/26/23	8177
COLGATE-PALMOLIVE - CORP	194162AM5	8/15/2025	3.100	120,000.00	117,366.24	119,940.63	Make-whole call +5bps until 8/15/25 bullet	6911
WALMART INC - CORP	931142EW9	9/9/2025	3.900	285,000.00	282,167.67	284,887.69	Make-whole call +10bps until 9/9/25 bullet	6911
HOME DEPOT - CORP	437076CR1	9/15/2025	4.000	75,000.00	74,305.35	74,984.59	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	9,924,140.00	10,000,000.00	Quarterly call: starts 3/20/23	8177
FHLB - AGENCY	3130AT3P0	9/14/2027	5.000	10,000,000.00	9,908,590.00	10,000,000.00	Monthly call: starts 10/14/22	8177
WALMART INC - CORP	931142EW9	9/9/2025	3.900	11,000,000.00	10,890,682.00	10,876,839.85	Make-whole call +10bps until 9/9/25 bullet	8177
LOCKHEED MARTIN CORP	539830BU2	10/15/2025	4.950	120,000.00	120,935.52	119,794.35	Make-whole call +10bps until 9/15/25 call anytime afterward	6911
FHLMC - AGENCY	3134GX4M3	10/25/2024	5.080	10,000,000.00	9,983,690.00	10,000,000.00	Quarterly call: starts 1/25/23	8177
UNITED HEALTH - CORP	91324PEN8	10/15/2025	5.150	80,000.00	80,872.40	79,995.65	Make-whole call +12.5bps until 10/15/25 bullet	6911
PNC FINANCIAL SERVICES - CORP	693475BH7	10/28/2025	5.671	240,000.00	239,877.36	240,000.00	Annual call: starts 10/28/24	6911
TRUIST FINANCIAL - CORP	89788MAJ1	10/28/2026	5.900	250,000.00	252,054.25	250,000.00	Make-whole call +25bps until 10/28/25	6911
CARMAX - ABS	14318UAD3	8/16/2027	5.340	380,000.00	381,105.42	379,910.89	10% collateral call	6911
NATIONAL RURAL - CORP	63743HFF4	10/30/2025	5.450	70,000.00	70,700.77	69,942.76	Make-whole call +15bps	6911
HONEYWELL INTERNATIONAL - CORP	438516CH7	11/1/2024	4.850	325,000.00	323,864.12	324,976.95	Make-whole call +10bps until 11/1/24 bullet	6911
STATE STREET CORP - CORP	857477BK0	11/4/2026	5.751	105,000.00	106,621.62	105,000.00	One time call: 11/4/25	6911
COMCAST - CORP	20030NDZ1	11/7/2025	5.250	100,000.00	101,057.80	99,983.35	Make-whole call +15bps until 11/7/25 bullet	6911
FHLMC - AGENCY	3134GY2W1	8/25/2025	5.500	10,000,000.00	9,974,960.00	10,000,000.00	Quarterly call: starts 8/25/23	8177
LINDE INC CT - CORP	53522KAB9	12/5/2025	4.700	530,000.00	530,429.30	529,632.18	Make-whole call +10bps until 11/5/25 call anytime afterward	6911
FHLMC - AGENCY	3134GY6L1	6/18/2026	4.750	15,000,000.00	14,938,665.00	15,000,000.00	One time call: 6/20/24	8177
FHLMC - AGENCY	3134GY6M9	6/21/2027	4.800	15,000,000.00	14,925,225.00	15,000,000.00	One time call: 6/21/24	8177
FHLMC - AGENCY	3134GYA69	9/27/2024	5.000	10,000,000.00	10,000,910.00	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	175,999.78	174,970.63	Make-whole call: +10bps until 1/26/26 bullet	6911
PEPSICO INC - CORP	713448CY2	7/17/2025	3.500	300,000.00	295,123.20	294,560.63	Make-whole call +20bps until 4/17/25 call anytime afterward	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
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December 31, 2023**

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>
PNC FINANCIAL SERVICES - CORP	693475BL8	1/26/2027	4.758	45,000.00	44,645.63	45,000.00	Semi-annual call: starts 1/26/26	6911
MERCEDES BENZ AUTO - ABS	58770AAC7	11/15/2027	4.510	95,000.00	94,392.86	94,988.60	5% collateral call	6911
INTEL CORP-CORP	458140A59	7/29/2025	3.700	375,000.00	369,043.50	370,022.92	Make-whole call +25bps until 4/29/25 call anytime afterward	6911
STATE STREET CORP - CORP	857477B25	1/26/2026	4.857	45,000.00	44,786.84	45,000.00	Callable on and after 1/26/25	6911
FNMA - AGENCY	3135GADZ1	1/26/2024	5.000	10,000,000.00	9,996,470.00	10,000,000.00	One time call: 7/26/23	8177
TOYOTA AUTO REC - ABS	891940AC2	9/15/2027	4.630	170,000.00	168,975.07	169,999.92	5% collateral call	6911
FNMA - AGENCY	3135GAEH0	7/30/2024	4.800	10,000,000.00	9,977,660.00	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYFD9	1/30/2025	4.770	10,000,000.00	9,970,240.00	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYDB5	10/30/2024	5.000	10,000,000.00	10,002,580.00	10,000,000.00	One time call: 10/30/24	8177
EXXON MOBIL - CORP	30231GAT9	3/1/2026	3.043	550,000.00	534,089.60	535,344.43	Make-whole call +20bps until 12/1/25 call anytime afterward	6911
FHLMC - AGENCY	3134GYGH9	2/6/2025	4.800	10,000,000.00	9,971,390.00	10,000,000.00	One time call: 2/6/24	8177
FNMA - AGENCY	3135G06V0	8/28/2025	4.125	4,400,000.00	4,377,159.60	4,363,193.39	Quarterly call: starts 11/28/22	8177
NATIONAL RURAL - CORP	63743HFH0	3/13/2026	4.450	60,000.00	59,909.10	59,969.71	Make-whole call +15bps until 2/13/26 call anytime afterward	6911
FHLB - AGENCY	3130AUUQ5	2/13/2025	5.020	10,000,000.00	9,994,730.00	10,000,000.00	One time call: 2/13/24	8177
PEPSICO INC - CORP	713448FQ6	2/13/2026	4.550	225,000.00	225,899.33	224,907.75	Make-whole call +10bps until 1/13/26 call anytime afterward	6911
HDMOT - ABS	41285JAD0	12/15/2027	5.050	120,000.00	119,094.95	119,987.92	10% collateral call	6911
FHLMC - AGENCY	3134GYH28	2/28/2028	5.100	10,000,000.00	9,972,980.00	10,000,000.00	One time call: 2/28/24	8177
COLGATE-PALMOLIVE - CORP	194162AQ6	3/2/2026	4.800	185,000.00	187,333.59	184,844.96	Make-whole call +5bps until 3/2/26 bullet	6911
FHMS - MBS	3137BNGT5	1/25/2026	2.745	300,000.00	289,101.30	282,515.63	1% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	300,000.00	286,480.80	278,976.56	1% collateral call	6911
FHMS - MBS	3137FJXQ7	8/25/2025	3.750	347,710.68	341,613.92	336,790.39	1% collateral call	6911
FORDO - ABS	344928AD8	2/15/2028	4.650	185,000.00	184,316.43	184,980.70	10% collateral call	6911
FNMA - AGENCY	3135GAGF2	4/10/2024	5.000	10,000,000.00	9,989,330.00	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	223,428.83	224,986.95	Callable	6911
GMCAR - ABS	362583AD8	2/16/2028	4.470	120,000.00	119,227.92	119,996.70	10% collateral call	6911
FNMA - AGENCY	3135GAGN5	4/12/2024	5.000	10,000,000.00	9,989,410.00	10,000,000.00	One time call: 10/12/23	8177
FHMS - MBS	3137BSP72	8/25/2026	2.653	525,000.00	500,938.20	501,108.40	1% collateral call	6911
FHLB - AGENCY	3130AVR87	1/26/2024	5.125	10,000,000.00	9,998,300.00	10,000,000.00	One time call: 7/26/23	8177
FNMA - AGENCY	3135GAGV7	4/26/2024	5.125	10,000,000.00	9,994,150.00	10,000,000.00	One time call: 10/26/23	8177
FHLMC - AGENCY	3134GYS60	6/17/2024	5.200	10,000,000.00	9,980,920.00	10,000,000.00	Quarterly call: starts 8/17/23	8177
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	350,000.00	334,227.60	332,800.78	1% collateral call	6911
TAOT 2023 B A3 - MBS	891941AD8	2/15/2028	4.710	260,000.00	259,601.16	259,985.47	5% collateral call	6911
FHMS - MBS	3137BTUM1	11/25/2026	3.347	254,618.86	246,771.25	246,781.37	1% collateral call	6911
FHLMC - AGENCY	3134GYTE2	5/30/2028	5.200	10,000,000.00	9,971,330.00	10,000,000.00	One time call: 5/30/24	8177
HAROT - ABS	437927AC0	11/15/2027	4.930	185,000.00	185,866.54	184,970.03	10% collateral call	6911
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	10,004,950.00	9,984,405.56	One time call: 6/15/26	8177
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	10,004,950.00	9,946,533.33	One time call: 6/15/26	8177
IBRD - SUPRA	45906M4E8	6/26/2028	4.500	10,000,000.00	10,069,470.00	10,000,000.00	One time call: 6/26/26	8177
FNMA - AGENCY	3135GAHX2	6/28/2024	5.330	10,000,000.00	10,002,010.00	10,000,000.00	One time call: 12/28/23	8177
FHLMC - AGENCY	3134GYVD1	6/26/2026	5.500	10,000,000.00	9,988,170.00	10,000,000.00	Quarterly call: starts 6/26/24	8177
FNMA - AGENCY	3135GAJ69	7/10/2026	5.375	10,000,000.00	9,997,300.00	10,000,000.00	One time call: 1/10/24	8177
FFCB - AGENCY	3133EPPV1	7/14/2028	5.430	10,000,000.00	10,041,570.00	10,000,000.00	Callable on and anytime after 7/14/25	8177
ALLYA - ABS	02007WAC2	5/15/2028	5.460	165,000.00	166,894.70	164,971.87	10% collateral call	6911
FNMA - AGENCY	3135GAJA0	7/19/2024	5.400	10,000,000.00	9,991,570.00	10,000,000.00	One time call: 1/16/24	8177
FNMA - AGENCY	3135GAJH5	7/26/2024	5.600	10,000,000.00	9,982,150.00	10,000,000.00	One time call: 1/26/24	8177
FHLMC - AGENCY	3134GYXM9	7/26/2028	5.500	10,000,000.00	9,971,380.00	10,000,000.00	Annual call: starts 7/26/24	8177
FHLMC - AGENCY	3134GYY97	7/26/2028	5.630	15,000,000.00	14,977,680.00	15,000,000.00	Annual call: starts 7/26/24	8177
FHLMC - AGENCY	3134GYX31	7/25/2025	5.500	10,000,000.00	9,991,440.00	10,000,000.00	One time call: 4/25/24	8177
WELLS FARGO & COMPANY - CORP	94988J6D4	8/7/2026	5.450	250,000.00	254,073.25	249,811.15	Make-whole call +15bps until 7/7/26 call anytime afterward	6911
FHLMC - AGENCY	3134GYYY2	8/14/2028	6.000	10,000,000.00	9,981,750.00	10,000,000.00	Quarterly call: starts 2/14/24	8177
BANK OF AMERICA - CORP	06428CAA2	8/18/2026	5.526	350,000.00	356,460.65	350,000.00	Callable on and anytime after 7/17/26	6911

Fund 8177: Treasury

Fund 6911: CCC School Insurance Group managed by PFM

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TREASURER'S INVESTMENT PORTFOLIO
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Exhibit V

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FITAT - ABS	31680EAD3	8/15/2028	5.530	510,000.00	517,074.21	509,968.38	10% collateral call	6911
FHLMC - AGENCY	3134GYZ96	8/28/2028	6.150	10,000,000.00	10007980.000	9,995,341.67	Monthly call: starts 11/28/23	8177
FHLMC - AGENCY	3134H1CF8	9/18/2028	5.000	10,000,000.00	10021080.000	9,897,520.06	Annual call: starts 9/18/24	8177
IBRD - SUPRA	45906M4H1	9/29/2028	5.750	10,000,000.00	10044390.000	9,988,138.89	Annual call: starts 9/29/24	8177
FHLMC - AGENCY	3134H1ER0	9/27/2028	5.875	8,000,000.00	8008600.000	8,000,000.00	Annual call: starts 9/27/24	8177
CITIBANK NA - CORP	17325FBA5	9/29/2025	5.864	255,000.00	259213.880	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	10,032,583.30	10,000,000.00	One time: 10/11/24	8177
FHLMC - AGENCY	3134H1EK5	7/11/2028	5.450	10,000,000.00	10,076,710.00	10,000,000.00	Annual call: starts 7/11/25	8177
GMCAR - ABS	379930AD2	8/16/2028	5.780	160,000.00	164,057.12	159,967.14	10% collateral call	6911
FHMS - MBS	3137FNWX4	7/25/2026	2.282	400,000.00	380,211.20	371,140.63	1% collateral call	6911
FHLMC - AGENCY	3134H1HN6	10/20/2028	5.500	10,000,000.00	10,239,240.00	10,000,000.00	One time: 10/20/25	8177
FHMS - MBS	3137FLN34	2/25/2026	3.208	350,000.00	340,350.15	333,457.03	1% collateral call	6911
NATIONAL RURAL - CORP	63743HFK3	11/13/2026	5.600	115,000.00	118,008.17	114,961.93	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	86,776.08	84,985.03	10% collateral call	6911
FHMS - MBS	3137BSRE5	9/25/2026	3.120	600,000.00	571,552.20	568,289.06	1% collateral call	6911
CITIBANK NA - CORP	17325FBC1	12/4/2026	5.488	250,000.00	254,499.50	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	157,220.22	154,669.57	Make-whole call +10bps until 8/30/26 call anytime afterward	6911
FHLMC - AGENCY	3134H1LJ0	12/11/2028	4.750	10,000,000.00	9,977,500.00	9,913,373.33	Annual call: starts 12/11/24	8177
BofA CC - ABS	05522RDH8	11/15/2028	4.980	145,000.00	146,687.22	144,980.53	collateral call	6911
				966,204,156.75	935,781,906.22	965,456,934.51		

**CONTRA COSTA COUNTY
ALLSPRING GLOBAL INVESTMENTS
STRUCTURED SECURITIES
December 31, 2023**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET*</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMCAR 2022-2 A2A	03065WAB1	12/18/2025	105,256.96	105,062.64	105,248.99	10% collateral call
AMERICAN HONDA FINANCE CORP	02665WEQ0	10/3/2025	500,000.00	515,703.84	499,535.00	Make-whole call +15bps until 10/3/25 bullet
AMXCA 2021-1 A	02582JRR2	11/16/2026	800,000.00	771,493.76	749,656.25	cleanup call
APPLE INC	037833CU2	5/11/2024	700,000.00	696,229.88	684,145.00	Make-whole call +12.5bps until 3/11/24; Call anytime after
BANK OF NEW YORK MELLON CORP	06406HCV9	5/15/2024	700,000.00	697,161.11	686,420.00	Callable on and after 4/15/24
BLACKROCK INC	09247XAL5	3/18/2024	500,000.00	502,833.57	507,990.00	Make-whole call +15bps until 3/18/24 bullet
BMWLT 2023-1 A3	05593AAC3	11/25/2025	700,000.00	699,717.76	699,507.81	5% deal call
CARMX 2023-4 A2A	14318XAB1	12/15/2026	350,000.00	353,690.20	349,976.27	10% collateral call
CATERPILLAR FINANCIAL SERVICES CORP	14913UAB6	8/11/2025	500,000.00	513,644.49	500,875.00	Make-whole call +10bps
CITIBANK NA	17325FAS7	1/23/2024	600,000.00	608,940.46	600,924.00	Make-whole call +20bps until 12/23/23; Call anytime after
DCENT 2017-4 A	254683BZ7	4/15/2024	750,000.00	744,373.68	737,900.39	Collateral call
EXXON MOBIL CORP	30231GAC6	3/15/2024	579,000.00	581,575.93	570,523.44	Make-whole call +7bps until 12/15/23; Call anytime after
FORDL 2022-A A3	34528LAD7	5/15/2025	279,315.31	278,456.04	272,637.93	5% deal call
GMALT 2023-1 A2A	362541AB0	6/20/2025	235,680.17	235,875.85	235,660.92	10% deal call
HAROT 2023-1 A2	43815JAB9	10/21/2025	394,100.99	394,018.35	394,077.30	10% collateral call
HAROT 2023-3 A2	43815QAB3	3/18/2026	400,000.00	402,005.50	400,375.00	10% collateral call
HART 2022-C A2A	44933DAB7	11/17/2025	264,042.29	264,474.73	264,025.94	5% collateral call on 12/15/26
HART 2023-A A2A	448979AB0	12/15/2025	202,057.59	202,239.01	202,045.91	5% collateral call
HONEYWELL INTERNATIONAL INC	438516CH7	11/1/2024	750,000.00	753,407.19	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	1,010,377.29	1,002,115.13	Floating: O/N SOFR +30bps
JDOT 2022 A3	47787JAC2	9/15/2026	422,520.82	413,519.15	406,560.76	10% collateral call
JPMORGAN CHASE & CO	46625HKC3	1/23/2025	700,000.00	694,972.19	681,898.00	Callable on and after 10/23/24
MBALT 2021-B A4	58769KAE4	3/15/2027	285,000.00	283,298.06	273,633.40	5% deal call
MBART 2022-1 A3	58768PAC8	8/16/2027	400,000.00	401,494.62	399,015.63	5% collateral call
MBART 2023-1 A2	58770AAB9	1/15/2026	60,021.24	60,057.08	60,019.17	5% collateral call
MORGAN STANLEY	61761JVL0	10/23/2024	700,000.00	695,803.02	688,513.00	Make-whole call +25bps until 10/23/24; bullet
NAROT 2022-B A2	65480JAB6	8/16/2025	94,444.86	94,331.52	93,714.39	5% collateral call
NAROT 2022-B A3	65480JAC4	5/17/2027	400,000.00	397,846.53	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	713,501.28	703,556.00	Make-whole call +15bps
SIMON PROPERTY GROUP LP	828807DG9	9/13/2024	500,000.00	491,595.29	483,340.00	Make-whole call +12.5bps until 6/13/24; Call anytime after
TAOT 2022-A A3	89239KAC5	6/15/2026	411,680.21	400,795.25	393,460.14	5% collateral call
TAOT 2023-B A2A	891941AB2	4/15/2026	221,994.13	222,184.00	221,989.00	5% collateral call
TRUIST BANK	86787EBC0	4/1/2024	600,000.00	600,840.26	600,356.40	Make-whole call +15bps until 3/1/24; Call anytime after
UNITEDHEALTH GROUP INC	91324PEM0	10/15/2024	700,000.00	706,489.14	699,692.00	Make-whole call +10bps until 10/15/24 bullet
VWALT 2022-A A2	92868AAB1	10/21/2024	5,106.13	5,108.02	5,105.73	10% deal call
VWALT 2022-A A3	92868AAC9	7/21/2025	350,000.00	347,662.84	342,083.98	10% deal call
VZMT 2022-2 A	92348KAH6	7/20/2028	800,000.00	770,976.72	756,968.75	One time call: 2/20/23
WELLS FARGO BANK NA	94988J6B8	8/1/2025	300,000.00	309,623.16	299,784.00	Make-whole call +12.5bps until 7/1/25; Call anytime after
WOART 2020-B A3	98163WACO	5/15/2025	19,337.71	19,301.36	18,935.84	10% collateral call
WOLS 2022-A A3	98163NAC0	2/18/2025	416,917.66	414,915.94	407,813.87	5% deal call
			18,471,476.07	18,449,320.74	18,216,776.10	

*Based Market Value + Accrued Interest