

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF MARCH 31, 2026

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EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 3/31/26, the fair value of the Treasurer's investment portfolio was 99.93% of the cost. More than 80 percent of the portfolio or over \$5.7 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	\$7,173,427,515.50
Cost	\$7,139,255,692.03
Market Value ⁱ	\$7,134,465,533.60
Weighted Yield to Maturity	3.81%
Weighted Average Days to Maturity	307 days
Weighted Duration	0.77 year

Notes:

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

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

CONTRA COSTA COUNTY INVESTMENT POOL
March 31, 2026

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u> ⁵	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$255,955,000.00	\$253,783,781.33	\$253,831,219.25	3.55%
2. U.S. Agencies				
Federal Home Loan Banks	583,800,000.00	581,374,379.24	580,384,073.90	8.14%
Federal National Mortgage Association	435,000,000.00	434,016,240.69	432,360,365.00	6.08%
Federal Farm Credit Banks	528,970,000.00	528,326,441.73	528,842,326.12	7.40%
Federal Home Loan Mortgage Corporation	315,000,000.00	314,337,685.61	313,425,385.00	4.40%
Subtotal	1,862,770,000.00	1,858,054,747.27	1,855,012,150.02	26.03%
3. Supranationals - International Government	809,107,000.00	804,571,662.52	803,595,598.12	11.27%
4. Money Market Instruments				
Commercial Paper	2,492,699,000.00	2,472,095,652.67	2,471,412,199.44	34.63%
Negotiable Certificates of Deposit	755,000,000.00	755,000,000.00	754,968,935.00	10.58%
Time Deposit	3,415.19	3,415.19	3,415.19	0.00%
Subtotal	3,247,702,415.19	3,227,099,067.86	3,226,384,549.63	45.20%
5. Corporate Notes	186,687,000.00	185,030,396.31	184,372,682.61	2.59%
TOTAL (Section A.)¹	6,362,221,415.19	6,328,539,655.29	6,323,196,199.63	88.64%
B. Investments Managed by Outside Contractors				
1. PFM	88,765,977.99	88,451,410.84	88,606,288.92	1.24%
2. Local Agency Investment Fund (LAIF) ³	192,754,271.50	192,754,271.50	192,754,271.50	2.70%
3. Allspring Global Investments	44,160,587.52	43,985,091.10	44,383,510.25 ²	0.62%
4. CAMP ³	299,714,676.10	299,714,676.10	299,714,676.10	4.20%
5. CalTRUST (Liquidity Fund) ³	100,000,000.00	100,000,000.00	100,000,000.00	1.40%
6. US Bank (Federated Tax Free Cash Fund) ³	22,665,454.09	22,665,454.09	22,665,454.09	0.32%
7. Other				
a. EBRCB Bond ^{3, 6}	449,307.87	449,307.87	449,307.87	0.01%
TOTAL (Section B.)	748,510,275.07	748,020,211.50	748,573,508.73	10.48%
C. Cash³	62,695,825.24	62,695,825.24	62,695,825.24	0.88%
GRAND TOTAL (FOR A , B, & C)	\$7,173,427,515.50	\$7,139,255,692.03	\$7,134,465,533.60	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. Par Value, Cost, and Fair Value reflect the account ending balance as of the quarter end.
4. Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority.
5. 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.
6. East Bay Regional Communications System Authority Revenue Bond 2011 Series B maturing on June 1st 2027.

CONTRA COSTA COUNTY INVESTMENT POOL

March 31, 2026

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	6,542,596,490.32	6,894,051,460.67
Interest Earnings (\$) ¹	193,741,795.37	64,739,354.17
Earned Income Yield	3.89%	3.76%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio	
U.S. Treasury	255,955,000.00	253,831,219.25	3.82	83	3.56%	
Agencies	1,862,770,000.00	1,855,012,150.02	3.77	692	26.00%	
Commercial Paper	2,492,699,000.00	2,471,412,199.44	3.83	80	34.64%	
NCD/YCD	755,000,000.00	754,968,935.00	3.91	64	10.58%	
Corporate Notes	186,687,000.00	184,372,682.61	3.58	785	2.58%	
Time Deposit	3,415.19	3,415.19	0.08	84	0.00%	
Supranationals	809,107,000.00	803,595,598.12	3.73	503	11.26%	
PFM	88,765,977.99	88,606,288.92	4.13	807	1.24%	
LAIF	192,754,271.50	192,754,271.50	3.92	4	1	2.70%
CAMP	299,714,676.10	299,714,676.10	3.80	5	0	4.20%
CalTRUST (Liquidity)	100,000,000.00	100,000,000.00	3.75	6	0	1.40%
Allspring Global Investments	44,160,587.52	44,383,510.25	4.05	392	0.62%	
US Bank (Federated Tax Free)	22,665,454.09	22,665,454.09	2.40	0	0.32%	
Misc. ⁷	449,307.87	449,307.87	N/A	N/A	0.01%	
Cash	62,695,825.24	62,695,825.24	4.00	2	0	0.88%
Total Fund³	<u>7,173,427,515.50</u>	<u>7,134,465,533.60</u>	<u>3.81</u>	<u>307</u>	<u>100.00%</u>	

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

2. Average Earning Allowance of WFB for this quarter.

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

4. PMA Quarter to Date yield.

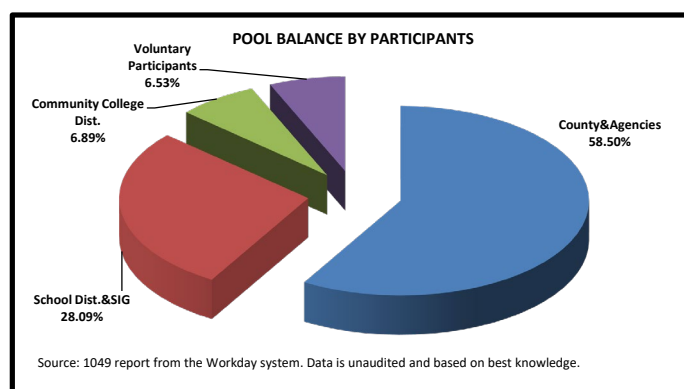
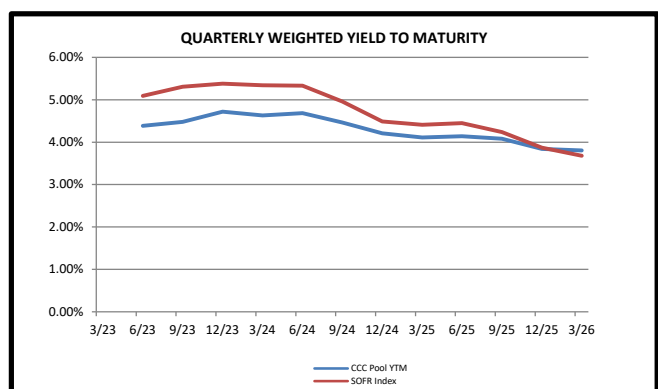
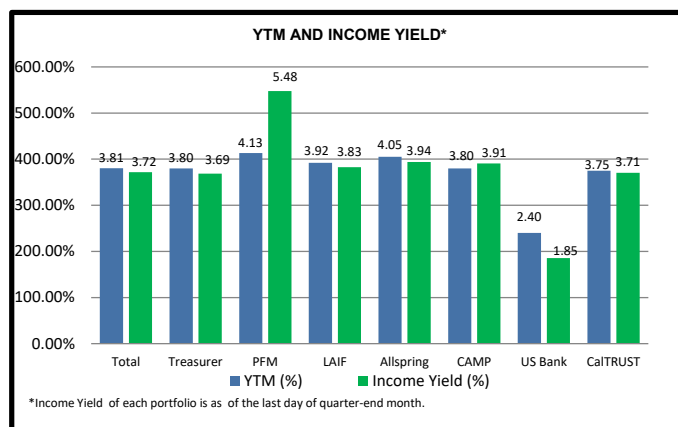
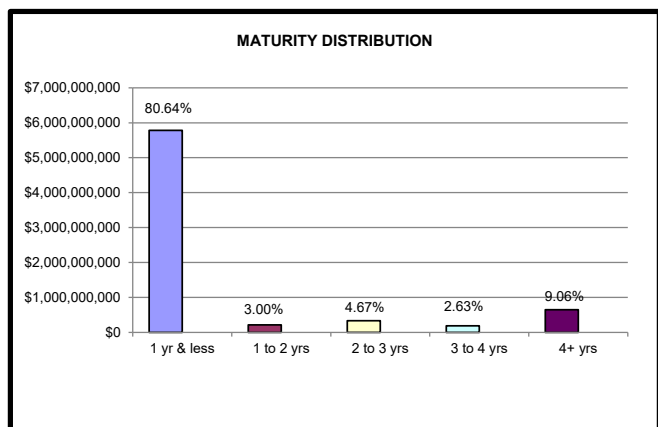
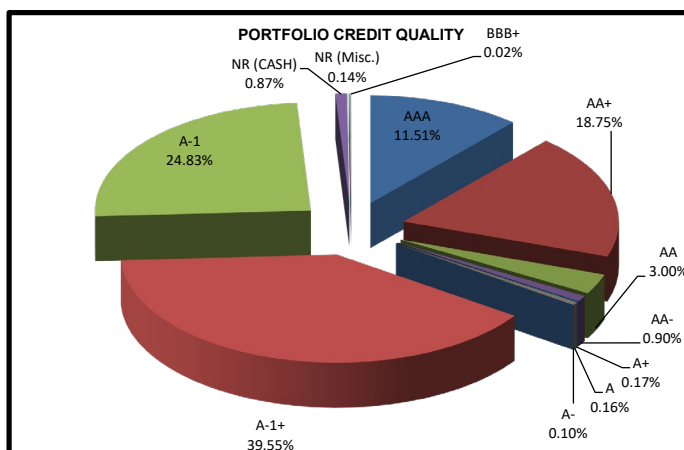
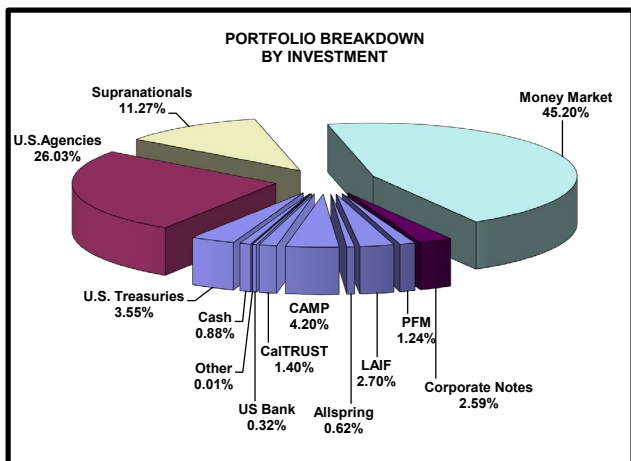
5. Distribution Yield as of the quarter end.

6. 30 Day SEC Yield as of the quarter end.

7. East Bay Regional Communications System Authority.

CONTRA COSTA COUNTY INVESTMENT POOL AT A GLANCE

March 31, 2026

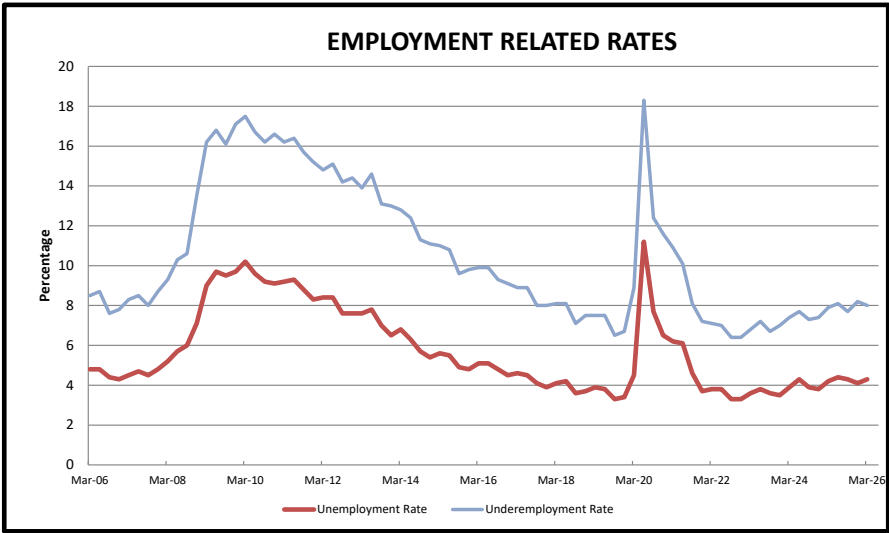
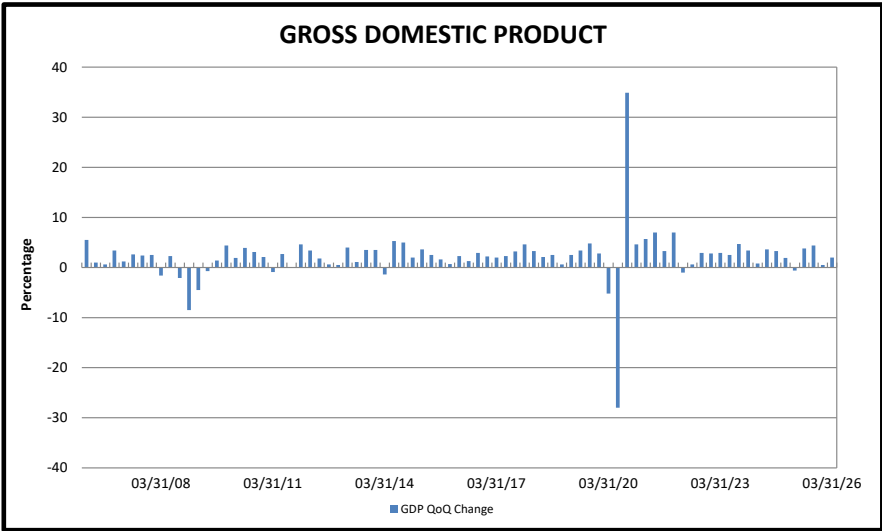
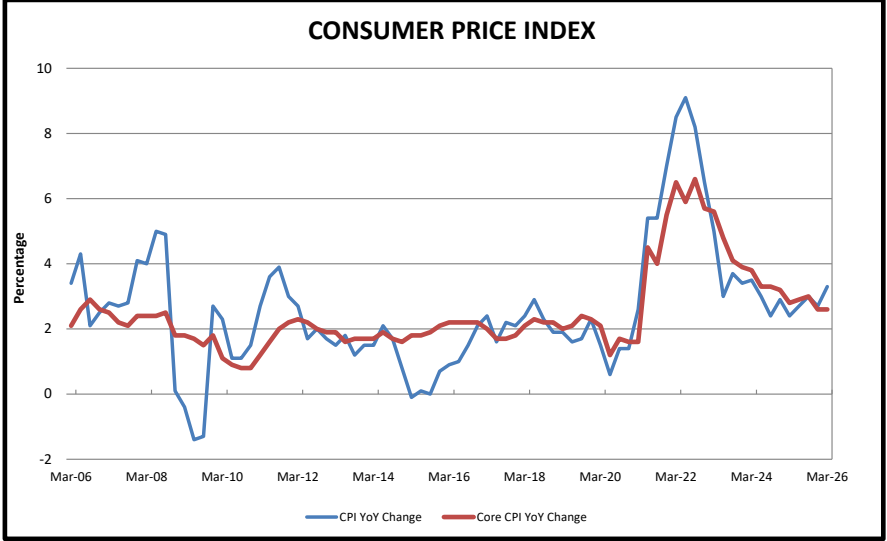
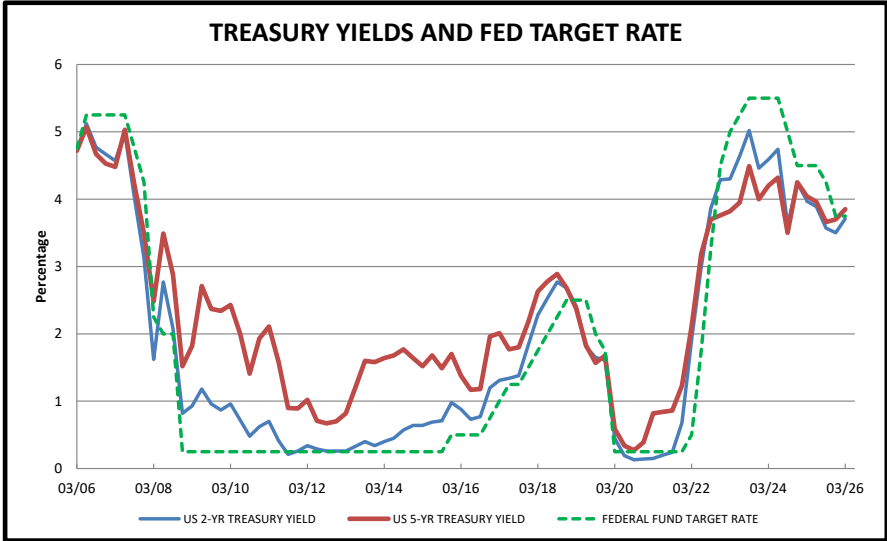


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE:

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 80% of the portfolio will mature in less than a year with a weighted average maturity of 307 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2026



Note:
*All data provided by Bloomberg.

SECTION III

APPENDIX

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

Notes:

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

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2026**

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												
1211010440	92010	WESTAMERICA BANK - TIME DEP		06/09/2025	3,415.19	3,415.19	3,415.19	0.080	N/A	0.081	84	06/24/2026
Subtotal and Average			3,415.19		3,415.19	3,415.19	3,415.19			0.081	84	
Negotiable CDs												
89115DN93	92366	TORONTO DOM NY - YCD		12/29/2025	50,000,000.00	50,000,350.00	50,000,000.00	3.840	A-1	3.893	5	04/06/2026
89115DHM1	92315	TORONTO DOM NY - YCD		12/09/2025	50,000,000.00	50,002,300.00	50,000,000.00	3.940	A-1	3.995	12	04/13/2026
89115DPV2	92393	TORONTO DOM NY - YCD		01/15/2026	40,000,000.00	39,999,160.00	40,000,000.00	3.750	A-1	3.802	16	04/17/2026
89115DJ98	92324	TORONTO DOM NY - YCD		12/10/2025	50,000,000.00	50,003,500.00	50,000,000.00	3.930	A-1	3.985	20	04/21/2026
89115DJV9	92330	TORONTO DOM NY - YCD		12/11/2025	50,000,000.00	50,003,500.00	50,000,000.00	3.930	A-1	3.985	20	04/21/2026
89115DLH7	92340	TORONTO DOM NY - YCD		12/15/2025	50,000,000.00	50,002,400.00	50,000,000.00	3.890	A-1	3.944	20	04/21/2026
89115DMV5	92364	TORONTO DOM NY - YCD		12/26/2025	50,000,000.00	50,001,700.00	50,000,000.00	3.840	A-1	3.893	30	05/01/2026
89115DTV8	92432	TORONTO DOM NY - YCD		02/18/2026	30,000,000.00	29,996,280.00	30,000,000.00	3.740	A-1	3.792	49	05/20/2026
89115DR57	92408	TORONTO DOM NY - YCD		02/03/2026	50,000,000.00	49,990,600.00	50,000,000.00	3.730	A-1	3.782	55	05/26/2026
89115M6A9	92482	TORONTO DOM NY - YCD		03/20/2026	30,000,000.00	30,001,080.00	30,000,000.00	3.870	A-1	3.924	69	06/09/2026
89115DVR4	92438	TORONTO DOM NY - YCD		02/24/2026	30,000,000.00	29,994,990.00	30,000,000.00	3.790	A-1	3.843	78	06/18/2026
05593DNK5	92505	BNP PARIBAS NY - YCD		03/30/2026	50,000,000.00	50,000,000.00	50,000,000.00	3.900	A-1	3.954	117	07/27/2026
87019W2Q7	92401	SWEDBANK NY - YCD		01/26/2026	45,000,000.00	44,972,865.00	45,000,000.00	3.730	A-1+	3.782	117	07/27/2026
05593DNG4	92497	BNP PARIBAS NY - YCD		03/26/2026	50,000,000.00	50,000,000.00	50,000,000.00	3.900	A-1	3.954	118	07/28/2026
05593DNH2	92498	BNP PARIBAS NY - YCD		03/26/2026	50,000,000.00	50,000,000.00	50,000,000.00	3.900	A-1	3.954	119	07/29/2026
89115M6J0	92490	TORONTO DOM NY - YCD		03/24/2026	50,000,000.00	49,999,400.00	50,000,000.00	3.890	A-1	3.944	120	07/30/2026
78015J2V8	92478	RBC NY - YCD		03/17/2026	30,000,000.00	30,000,810.00	30,000,000.00	3.920	A-1+	3.974	163	09/11/2026
Subtotal and Average			625,967,741.94		755,000,000.00	754,968,935.00	755,000,000.00			3.910	64	
Corporate Notes												
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	9,942,590.00	9,999,814.89	1.150	AA+	1.160	69	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	9,832,850.00	9,997,101.84	1.875	AA-	1.941	285	01/11/2027
66815L2K4	90393	NORTHWESTERN MUTUAL - CORP		10/17/2022	10,000,000.00	10,008,910.00	9,893,629.19	4.350	AA+	5.186	532	09/15/2027
58989V2J2	91591	MET LIFE GLOB FUND - CORP		10/01/2024	10,000,000.00	9,955,290.00	9,999,200.00	4.000	AA-	4.006	548	10/01/2027
64952WFJ7	91592	NEW YORK LIFE - CORP		10/01/2024	10,000,000.00	9,950,040.00	9,995,500.00	3.900	AA+	3.932	548	10/01/2027
57629TCB1	92400	MASS MUTUAL GLOBAL - CORP		01/23/2026	10,000,000.00	9,897,091.11	9,977,499.25	4.000	AA+	4.090	1,027	01/22/2029
Subtotal and Average			59,859,247.75		60,000,000.00	59,586,771.11	59,862,745.17			3.382	501	
Commercial Paper Disc. -Amortizing												
47816GD89	92351	JOHNSON & JOHNSON - CP		12/17/2025	50,000,000.00	49,959,450.00	49,965,194.44	3.580	A-1+	3.671	7	04/08/2026
09659CD96	92371	BNP PARIBAS NY - CP		01/05/2026	50,000,000.00	49,954,050.00	49,958,888.89	3.700	A-1	3.788	8	04/09/2026
47816GDA4	92300	JOHNSON & JOHNSON - CP		12/04/2025	50,000,000.00	49,949,300.00	49,953,875.00	3.690	A-1+	3.791	9	04/10/2026

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2026**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
62479MDE0	92391	MUFG BK LTD - CP		01/15/2026	40,000,000.00	39,942,840.00	39,946,988.89	3.670	A-1	3.755	13	04/14/2026
62479MDF7	92388	MUFG BK LTD - CP		01/13/2026	30,000,000.00	29,954,070.00	29,956,716.67	3.710	A-1	3.798	14	04/15/2026
59157UDG2	92390	METLIFE ST FDG - CP		01/15/2026	40,000,000.00	39,933,800.00	39,938,666.67	3.680	A-1+	3.766	15	04/16/2026
59157UDL1	92353	METLIFE ST FDG - CP		12/19/2025	50,000,000.00	49,896,000.00	49,901,569.44	3.730	A-1+	3.830	19	04/20/2026
62479MDM2	92325	MUFG BK LTD - CP		12/10/2025	50,000,000.00	49,893,150.00	49,893,055.56	3.850	A-1	3.959	20	04/21/2026
62479MDP5	92392	MUFG BK LTD - CP		01/15/2026	40,000,000.00	39,906,440.00	39,910,044.44	3.680	A-1	3.769	22	04/23/2026
89233HDT8	92326	TOYOTA MCC - CP		12/10/2025	50,000,000.00	49,858,950.00	49,862,055.55	3.820	A-1+	3.931	26	04/27/2026
22533UDU4	92327	CREDIT AG - CP		12/10/2025	50,000,000.00	49,856,350.00	49,858,250.00	3.780	A-1	3.889	27	04/28/2026
59157UDU1	92335	METLIFE ST FDG - CP		12/12/2025	25,000,000.00	24,926,175.00	24,929,874.99	3.740	A-1+	3.847	27	04/28/2026
62479MDV2	92331	MUFG BK LTD - CP		12/11/2025	30,000,000.00	29,911,770.00	29,911,100.00	3.810	A-1	3.921	28	04/29/2026
47816GE47	92317	JOHNSON & JOHNSON - CP		12/09/2025	50,000,000.00	49,824,600.00	49,833,625.00	3.630	A-1+	3.735	33	05/04/2026
62479ME66	92413	MUFG BK LTD - CP		02/06/2026	25,000,000.00	24,908,100.00	24,910,798.61	3.670	A-1	3.755	35	05/06/2026
09659CE79	92373	BNP PARIBAS NY - CP		01/07/2026	30,000,000.00	29,885,940.00	29,889,300.00	3.690	A-1	3.788	36	05/07/2026
09659CED6	92417	BNP PARIBAS NY - CP		02/10/2026	40,000,000.00	39,822,440.00	39,831,766.67	3.605	A-1	3.689	42	05/13/2026
62479MEJ8	92418	MUFG BK LTD - CP		02/11/2026	30,000,000.00	29,850,750.00	29,856,258.33	3.670	A-1	3.758	47	05/18/2026
62479MEK5	92430	MUFG BK LTD - CP		02/17/2026	30,000,000.00	29,847,450.00	29,852,800.00	3.680	A-1	3.766	48	05/19/2026
62479MEM1	92433	MUFG BK LTD - CP		02/18/2026	20,000,000.00	19,893,900.00	19,897,222.22	3.700	A-1	3.787	50	05/21/2026
62479MEV1	92355	MUFG BK LTD - CP		12/19/2025	30,000,000.00	29,814,090.00	29,817,783.33	3.770	A-1	3.888	58	05/29/2026
62479MF16	92421	MUFG BK LTD - CP		02/12/2026	40,000,000.00	39,739,040.00	39,751,255.55	3.670	A-1	3.763	61	06/01/2026
62479MF32	92448	MUFG BK LTD - CP		03/04/2026	40,000,000.00	39,730,440.00	39,740,300.00	3.710	A-1	3.797	63	06/03/2026
09659CF45	92374	BNP PARIBAS NY - CP		01/07/2026	50,000,000.00	49,659,000.00	49,672,000.00	3.690	A-1	3.799	64	06/04/2026
47816GF87	92435	JOHNSON & JOHNSON - CP		02/20/2026	45,000,000.00	44,679,150.00	44,692,300.00	3.620	A-1+	3.711	68	06/08/2026
22533UFA6	92344	CREDIT AG - CP		12/15/2025	50,000,000.00	49,632,900.00	49,628,611.11	3.820	A-1	3.947	70	06/10/2026
62479MFB4	92354	MUFG BK LTD - CP		12/19/2025	40,000,000.00	39,695,960.00	39,702,588.89	3.770	A-1	3.893	71	06/11/2026
62479MFC2	92488	MUFG BK LTD - CP		03/23/2026	25,000,000.00	24,807,250.00	24,811,000.00	3.780	A-1	3.865	72	06/12/2026
59157UFG0	92425	METLIFE ST FDG - CP		02/13/2026	22,699,000.00	22,511,392.77	22,524,091.59	3.650	A-1+	3.747	76	06/16/2026
22533UFH1	92481	CREDIT AG - CP		03/19/2026	40,000,000.00	39,675,440.00	39,676,600.00	3.780	A-1	3.869	77	06/17/2026
62479MFN8	92489	MUFG BK LTD - CP		03/23/2026	25,000,000.00	24,780,150.00	24,783,041.67	3.810	A-1	3.900	82	06/22/2026
09659CFP8	92437	BNP PARIBAS NY - CP		02/23/2026	50,000,000.00	49,554,400.00	49,573,472.22	3.700	A-1	3.798	83	06/23/2026
87020XFQ8	92494	SWEDBANK - CP		03/24/2026	35,000,000.00	34,687,216.67	34,687,216.67	3.830	A-1+	3.922	84	06/24/2026
22533UFR9	92370	CREDIT AG - CP		01/02/2026	40,000,000.00	39,639,680.00	39,650,555.56	3.700	A-1	3.820	85	06/25/2026
22533UFS7	92372	CREDIT AG - CP		01/06/2026	35,000,000.00	34,680,765.00	34,690,638.89	3.700	A-1	3.818	86	06/26/2026
87020XFS4	92414	SWEDBANK - CP		02/09/2026	50,000,000.00	49,534,000.00	49,564,027.78	3.650	A-1+	3.753	86	06/26/2026
89233HFV1	92375	TOYOTA MCC - CP		01/08/2026	50,000,000.00	49,518,750.00	49,540,166.66	3.720	A-1+	3.840	89	06/29/2026
89233HFV1	92422	TOYOTA MCC - CP		02/12/2026	35,000,000.00	34,663,125.00	34,677,251.39	3.730	A-1+	3.836	89	06/29/2026
64105HG14	92436	NESTLE CAPITAL - CP		02/20/2026	50,000,000.00	49,525,850.00	49,547,527.78	3.580	A-1+	3.678	91	07/01/2026

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
62479MG64	92499	MUFG BK LTD - CP		03/26/2026	40,000,000.00	39,587,280.00	39,594,666.66	3.800	A-1	3.895	96	07/06/2026
47816GG78	92508	JOHNSON & JOHNSON - CP		03/31/2026	25,000,000.00	24,745,925.00	24,756,152.78	3.620	A-1+	3.707	97	07/07/2026
59157UGA2	92441	METLIFE ST FDG - CP		02/26/2026	35,000,000.00	34,618,010.00	34,644,166.66	3.660	A-1+	3.762	100	07/10/2026
47816GGD5	92423	JOHNSON & JOHNSON - CP		02/12/2026	50,000,000.00	49,459,300.00	49,485,000.00	3.600	A-1+	3.706	103	07/13/2026
47816GGQ6	92443	JOHNSON & JOHNSON - CP		02/26/2026	50,000,000.00	49,401,300.00	49,428,416.66	3.610	A-1+	3.715	114	07/24/2026
47816GGU7	92452	JOHNSON & JOHNSON - CP		03/12/2026	50,000,000.00	49,380,250.00	49,396,888.89	3.680	A-1+	3.784	118	07/28/2026
47816GGV5	92446	JOHNSON & JOHNSON - CP		03/03/2026	50,000,000.00	49,375,000.00	49,398,388.89	3.640	A-1+	3.747	119	07/29/2026
47816GGV5	92454	JOHNSON & JOHNSON - CP		03/12/2026	50,000,000.00	49,375,000.00	49,391,777.78	3.680	A-1+	3.785	119	07/29/2026
59157UGV6	92444	METLIFE ST FDG - CP		02/27/2026	50,000,000.00	49,351,650.00	49,395,083.33	3.660	A-1+	3.769	119	07/29/2026
62479MGV9	92483	MUFG BK LTD - CP		03/20/2026	30,000,000.00	29,615,040.00	29,619,200.00	3.840	A-1	3.949	119	07/29/2026
47816GGW3	92484	JOHNSON & JOHNSON - CP		03/20/2026	50,000,000.00	49,369,800.00	49,373,333.34	3.760	A-1+	3.866	120	07/30/2026
59157UGW4	92461	METLIFE ST FDG - CP		03/13/2026	50,000,000.00	49,346,200.00	49,380,000.00	3.720	A-1+	3.827	120	07/30/2026
59157UGW4	92477	METLIFE ST FDG - CP		03/17/2026	30,000,000.00	29,607,720.00	29,617,000.00	3.830	A-1+	3.940	120	07/30/2026
89119BGW0	92507	TORONTO DOM - CP		03/30/2026	50,000,000.00	49,354,650.00	49,365,000.00	3.810	A-1	3.913	120	07/30/2026
83369CGX6	92495	SOCIETE GENERALE - CP		03/25/2026	50,000,000.00	49,343,900.00	49,339,541.66	3.930	A-1	4.041	121	07/31/2026
89233HH31	92411	TOYOTA MCC - CP		02/05/2026	50,000,000.00	49,331,300.00	49,355,888.89	3.740	A-1+	3.864	124	08/03/2026
89233HHB3	92424	TOYOTA MCC - CP		02/12/2026	50,000,000.00	49,288,000.00	49,318,000.00	3.720	A-1+	3.843	132	08/11/2026
89233HHR8	92431	TOYOTA MCC - CP		02/17/2026	50,000,000.00	49,212,100.00	49,249,722.22	3.700	A-1+	3.826	146	08/25/2026
89233HJH8	92457	TOYOTA MCC - CP		03/12/2026	50,000,000.00	49,085,450.00	49,103,361.11	3.820	A-1+	3.952	169	09/17/2026
89233HJR6	92458	TOYOTA MCC - CP		03/12/2026	50,000,000.00	49,041,100.00	49,060,916.67	3.820	A-1+	3.956	177	09/25/2026
89233HJV7	92480	TOYOTA MCC - CP		03/18/2026	50,000,000.00	49,019,100.00	49,034,666.67	3.840	A-1+	3.976	181	09/29/2026
Subtotal and Average			2,175,268,648.12		2,492,699,000.00	2,471,412,199.44	2,472,095,652.67			3.825	80	
Federal Agency Coupon Securities												
3133EP7C3	91309	FFCB - AGENCY B		04/01/2024	10,000,000.00	10,005,970.00	10,000,000.00	4.625	AA+	4.628	0	04/01/2026
3133EPPR0	90879	FFCB - AGENCY B		07/12/2023	10,000,000.00	10,001,980.00	9,999,796.86	4.625	AA+	4.715	9	04/10/2026
3133EPFT7	90724	FFCB - AGENCY B		04/13/2023	10,000,000.00	9,999,850.00	9,999,666.67	3.750	AA+	3.857	12	04/13/2026
3133EPKX2	90803	FFCB - AGENCY B		05/26/2023	10,000,000.00	10,003,460.00	9,998,747.22	4.000	AA+	4.088	55	05/26/2026
3133EPPE9	90875	FFCB - AGENCY B		07/06/2023	10,000,000.00	10,017,470.00	9,995,188.43	4.375	AA+	4.572	96	07/06/2026
3133EPVP7	90963	FFCB - AGENCY B		09/11/2023	10,000,000.00	10,026,590.00	9,998,979.45	4.750	AA+	4.793	98	07/08/2026
3133EPSW6	90914	FFCB - AGENCY B		08/14/2023	10,000,000.00	10,021,550.00	9,998,251.30	4.500	AA+	4.551	135	08/14/2026
3133EPSW6	90915	FFCB - AGENCY B		08/14/2023	10,000,000.00	10,021,550.00	9,993,744.07	4.500	AA+	4.683	135	08/14/2026
3133EPSW6	90918	FFCB - AGENCY B		08/15/2023	10,000,000.00	10,021,550.00	9,991,864.69	4.500	AA+	4.739	135	08/14/2026
3133ETXL6	92173	FFCB - AGENCY B		09/15/2025	10,000,000.00	9,993,240.00	9,997,266.67	3.625	AA+	3.687	167	09/15/2026
3133ETXL6	92174	FFCB - AGENCY B		09/15/2025	10,000,000.00	9,993,240.00	9,995,900.00	3.625	AA+	3.718	167	09/15/2026
3133ETXL6	92179	FFCB - AGENCY B		09/17/2025	10,000,000.00	9,993,240.00	9,997,251.40	3.625	AA+	3.687	167	09/15/2026

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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												
3133EPQ73	91163	FFCB - AGENCY B		12/22/2023	10,000,000.00	10,022,920.00	9,994,603.58	4.125	AA+	4.205	265	12/22/2026
3133EP2T1	91220	FFCB - AGENCY B		02/12/2024	10,000,000.00	10,030,870.00	9,995,248.61	4.125	AA+	4.184	317	02/12/2027
3133EP6K6	91298	FFCB - AGENCY B		03/26/2024	10,000,000.00	10,066,850.00	9,997,600.46	4.500	AA+	4.526	359	03/26/2027
3133EPEE1	90666	FFCB - AGENCY B		03/29/2023	10,000,000.00	10,016,040.00	9,998,088.18	4.000	AA+	4.021	362	03/29/2027
3133EPGT6	90761	FFCB - AGENCY B		04/26/2023	10,000,000.00	10,012,290.00	9,988,717.36	3.875	AA+	3.990	390	04/26/2027
3133ERFJ5	91390	FFCB - AGENCY B		05/20/2024	10,000,000.00	10,079,750.00	9,987,919.35	4.500	AA+	4.615	414	05/20/2027
3133ERP7	91509	FFCB - AGENCY B		08/16/2024	10,000,000.00	10,002,110.00	9,974,333.33	3.750	AA+	3.950	502	08/16/2027
3130B7QM9	92170	FHLB - AGENCY B		09/11/2025	7,000,000.00	6,975,668.00	6,994,242.84	3.500	AA+	3.560	526	09/09/2027
3130B82L5	92208	FHLB - AGENCY B		10/10/2025	10,000,000.00	9,964,632.22	9,984,089.03	3.500	AA+	3.617	551	10/04/2027
3133ENS50	90386	FFCB - AGENCY B		10/14/2022	10,000,000.00	10,044,560.00	10,000,000.00	4.125	AA+	4.125	561	10/14/2027
3133EPC60	91079	FFCB - AGENCY B		11/15/2023	10,000,000.00	10,127,380.00	9,986,089.44	4.625	AA+	4.720	593	11/15/2027
3133ET3G0	92320	FFCB - AGENCY B		12/09/2025	10,000,000.00	9,946,040.00	9,995,102.22	3.500	AA+	3.530	617	12/09/2027
3133EP5S0	91290	FFCB - AGENCY B		03/20/2024	10,000,000.00	10,073,920.00	9,987,346.32	4.250	AA+	4.321	719	03/20/2028
3133ERUV1	91580	FFCB - AGENCY B		09/24/2024	10,000,000.00	9,925,110.00	9,996,038.89	3.500	AA+	3.521	723	03/24/2028
3133EWJZ4	92504	FFCB - AGENCY B		03/27/2026	10,000,000.00	10,011,130.00	9,990,652.22	3.875	AA+	3.924	726	03/27/2028
3133EPFU4	90718	FFCB - AGENCY B		04/12/2023	10,000,000.00	9,935,670.00	9,993,867.72	3.500	AA+	3.533	742	04/12/2028
3133EPJE6	90904	FFCB - AGENCY B		08/02/2023	8,970,000.00	8,887,090.29	8,808,271.15	3.500	AA+	4.361	861	08/09/2028
3133ETTJ6	92117	FFCB - AGENCY B		08/14/2025	10,000,000.00	9,984,540.00	10,000,000.00	3.750	AA+	3.750	866	08/14/2028
3133ETVW4	92152	FFCB - AGENCY B		09/05/2025	10,000,000.00	9,955,980.00	9,996,520.19	3.625	AA+	3.640	888	09/05/2028
3133EPWK7	90982	FFCB - AGENCY B		09/22/2023	10,000,000.00	10,154,670.00	9,963,964.00	4.500	AA+	4.665	905	09/22/2028
3133EP7A7	91311	FFCB - AGENCY B		04/02/2024	10,000,000.00	10,078,570.00	9,986,318.15	4.250	AA+	4.311	915	10/02/2028
3133EPA47	91065	FFCB - AGENCY B		11/01/2023	10,000,000.00	10,279,640.00	9,986,153.33	4.875	AA+	4.936	945	11/01/2028
3130B2HK4	91519	FHLB - AGENCY B		08/26/2024	10,000,000.00	9,977,950.00	9,993,193.73	3.750	AA+	3.779	971	11/27/2028
3130B3W25	91689	FHLB - AGENCY B		11/25/2024	10,000,000.00	10,115,780.00	9,995,153.70	4.300	AA+	4.320	971	11/27/2028
3133ET2S5	92308	FFCB - AGENCY B		12/08/2025	10,000,000.00	9,897,245.00	9,965,013.13	3.550	AA+	3.552	972	11/28/2028
3133EPW84	91193	FFCB - AGENCY B		01/18/2024	10,000,000.00	10,005,500.00	9,952,055.61	3.875	AA+	4.066	1,023	01/18/2029
3133EWCF5	92412	FFCB - AGENCY B		02/05/2026	10,000,000.00	9,921,350.00	9,957,238.52	3.500	AA+	3.660	1,041	02/05/2029
3130AVBD3	91343	FHLB - AGENCY B		04/11/2024	11,750,000.00	11,964,637.25	11,716,087.60	4.500	AA+	5.075	1,073	03/09/2029
3133EP5J0	91299	FFCB - AGENCY B		03/26/2024	10,000,000.00	10,077,710.00	9,958,771.89	4.125	AA+	4.281	1,076	03/12/2029
3133ERGU9	91413	FFCB - AGENCY B		06/12/2024	10,000,000.00	10,149,430.00	9,998,250.28	4.375	AA+	4.383	1,076	03/12/2029
3133ERAK7	91339	FFCB - AGENCY B		04/10/2024	10,000,000.00	10,149,320.00	9,993,224.00	4.375	AA+	4.400	1,105	04/10/2029
3133ERAK7	91340	FFCB - AGENCY B		04/10/2024	10,000,000.00	10,149,320.00	9,974,953.00	4.375	AA+	4.468	1,105	04/10/2029
3133ETE45	92206	FFCB - AGENCY B		10/09/2025	10,000,000.00	9,919,580.00	9,999,119.44	3.625	AA+	3.628	1,287	10/09/2029
3133ETLM7	92023	FFCB - AGENCY B		06/17/2025	15,000,000.00	15,030,150.00	14,978,523.33	4.000	AA+	4.038	1,538	06/17/2030
3133ETH67	92217	FFCB - AGENCY B		10/17/2025	10,000,000.00	9,873,370.00	9,998,182.22	3.625	AA+	3.629	1,660	10/17/2030
3133ET2G1	92277	FFCB - AGENCY B		11/26/2025	10,000,000.00	9,862,710.00	9,996,650.00	3.625	AA+	3.633	1,700	11/26/2030

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Federal Agency Coupon Securities												
3133ET3N5	92309	FFCB - AGENCY B		12/08/2025	10,000,000.00	9,858,900.83	9,982,685.38	3.625	AA+	3.673	1,709	12/05/2030
3130AFDV6	92350	FHLB - AGENCY B		12/16/2025	10,000,000.00	9,874,820.83	9,954,059.23	3.625	AA+	3.740	1,717	12/13/2030
3133ET7A9	92387	FFCB - AGENCY B		01/13/2026	5,000,000.00	4,932,050.00	4,978,283.67	3.625	AA+	3.725	1,748	01/13/2031
Subtotal and Average			507,923,280.95		507,720,000.00	508,434,944.42	506,963,267.86			4.122	719	
Federal Agency Disc. -Amortizing												
313589UZ4	92323	FNMA - AGENCY DISC		12/10/2025	50,000,000.00	49,836,400.00	50,000,000.00	3.570	A-1+	3.660	0	04/01/2026
313397VA6	92329	FHLMC - AGENCY DISC		12/11/2025	40,000,000.00	39,992,040.00	39,996,072.22	3.535	A-1+	3.674	1	04/02/2026
313385VY9	92316	FHLB - AGENCY DISC		12/09/2025	50,000,000.00	49,880,350.00	49,885,159.72	3.595	A-1+	3.695	23	04/24/2026
313397WC1	92343	FHLMC - AGENCY DISC		12/15/2025	50,000,000.00	49,860,400.00	49,869,312.50	3.485	A-1+	3.630	27	04/28/2026
313397WC1	92345	FHLMC - AGENCY DISC		12/15/2025	50,000,000.00	49,860,400.00	49,869,312.50	3.485	A-1+	3.630	27	04/28/2026
313385WK8	92426	FHLB - AGENCY DISC		02/13/2026	30,000,000.00	29,894,700.00	29,898,141.67	3.595	A-1+	3.726	34	05/05/2026
313589WN9	92318	FNMA - AGENCY DISC		12/09/2025	50,000,000.00	49,809,450.00	49,817,312.50	3.555	A-1+	3.659	37	05/08/2026
313589WR0	92322	FNMA - AGENCY DISC		12/09/2025	50,000,000.00	49,794,450.00	49,802,777.78	3.550	A-1+	3.654	40	05/11/2026
313385WU6	92405	FHLB - AGENCY DISC		01/28/2026	35,000,000.00	34,845,580.00	34,850,336.11	3.580	A-1+	3.668	43	05/14/2026
313385WU6	92406	FHLB - AGENCY DISC		01/28/2026	30,000,000.00	29,867,640.00	29,871,716.67	3.580	A-1+	3.668	43	05/14/2026
313397XC0	92336	FHLMC - AGENCY DISC		12/12/2025	50,000,000.00	49,739,300.00	49,753,500.00	3.480	A-1+	3.634	51	05/22/2026
313385XH4	92346	FHLB - AGENCY DISC		12/16/2025	50,000,000.00	49,714,200.00	49,727,777.78	3.500	A-1+	3.605	56	05/27/2026
313385XP6	92434	FHLB - AGENCY DISC		02/19/2026	20,000,000.00	19,873,820.00	19,876,172.22	3.595	A-1+	3.734	62	06/02/2026
313385XS0	92377	FHLB - AGENCY DISC		01/08/2026	3,500,000.00	3,476,868.50	3,477,850.35	3.505	A-1+	3.606	65	06/05/2026
313385XS0	92378	FHLB - AGENCY DISC		01/08/2026	3,700,000.00	3,675,546.70	3,676,584.65	3.505	A-1+	3.606	65	06/05/2026
313385XS0	92379	FHLB - AGENCY DISC		01/08/2026	500,000.00	496,695.50	496,835.76	3.505	A-1+	3.606	65	06/05/2026
313385XS0	92380	FHLB - AGENCY DISC		01/08/2026	3,800,000.00	3,774,885.80	3,775,951.81	3.505	A-1+	3.606	65	06/05/2026
313385XS0	92381	FHLB - AGENCY DISC		01/08/2026	14,500,000.00	14,404,169.50	14,408,237.15	3.505	A-1+	3.606	65	06/05/2026
313385XS0	92382	FHLB - AGENCY DISC		01/08/2026	10,700,000.00	10,629,283.70	10,632,285.35	3.505	A-1+	3.606	65	06/05/2026
313385F27	92462	FHLB - AGENCY DISC		03/13/2026	5,900,000.00	5,804,821.20	5,806,593.17	3.540	A-1+	3.705	161	09/09/2026
313385F27	92463	FHLB - AGENCY DISC		03/13/2026	20,000,000.00	19,677,360.00	19,683,366.67	3.540	A-1+	3.705	161	09/09/2026
313385F27	92464	FHLB - AGENCY DISC		03/13/2026	3,000,000.00	2,951,604.00	2,952,505.00	3.540	A-1+	3.705	161	09/09/2026
313385F27	92465	FHLB - AGENCY DISC		03/13/2026	5,300,000.00	5,214,500.40	5,216,092.17	3.540	A-1+	3.705	161	09/09/2026
313385F27	92466	FHLB - AGENCY DISC		03/13/2026	5,500,000.00	5,411,274.00	5,412,925.83	3.540	A-1+	3.705	161	09/09/2026
313385F27	92467	FHLB - AGENCY DISC		03/13/2026	2,000,000.00	1,967,736.00	1,968,336.67	3.540	A-1+	3.705	161	09/09/2026
313385F27	92468	FHLB - AGENCY DISC		03/13/2026	5,200,000.00	5,116,113.60	5,117,675.33	3.540	A-1+	3.705	161	09/09/2026
313385F27	92469	FHLB - AGENCY DISC		03/13/2026	450,000.00	442,740.60	442,875.75	3.540	A-1+	3.705	161	09/09/2026
313385F27	92470	FHLB - AGENCY DISC		03/13/2026	2,500,000.00	2,459,670.00	2,460,420.83	3.540	A-1+	3.705	161	09/09/2026
313385F27	92471	FHLB - AGENCY DISC		03/13/2026	4,500,000.00	4,427,406.00	4,428,757.50	3.540	A-1+	3.705	161	09/09/2026
313385F27	92472	FHLB - AGENCY DISC		03/13/2026	3,600,000.00	3,541,924.80	3,543,006.00	3.540	A-1+	3.705	161	09/09/2026

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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												
313385F27	92473	FHLB - AGENCY DISC		03/13/2026	2,500,000.00	2,459,670.00	2,460,420.83	3.540	A-1+	3.705	161	09/09/2026
313385F27	92474	FHLB - AGENCY DISC		03/13/2026	5,500,000.00	5,411,274.00	5,412,925.83	3.540	A-1+	3.705	161	09/09/2026
313385F27	92475	FHLB - AGENCY DISC		03/13/2026	4,700,000.00	4,624,179.60	4,625,591.17	3.540	A-1+	3.705	161	09/09/2026
313385G75	92500	FHLB - AGENCY DISC		03/26/2026	4,000,000.00	3,930,292.00	3,929,916.67	3.625	A-1+	3.795	174	09/22/2026
Subtotal and Average			831,929,214.35		666,350,000.00	662,866,745.90	663,146,746.16			3.661	49	
Treasury Bills												
912797TG2	92368	US TREASURY BILLS		12/30/2025	40,000,000.00	39,975,920.00	39,976,600.00	3.510	A-1+	3.643	6	04/07/2026
912797TH0	92427	US TREASURY BILLS		02/13/2026	8,500,000.00	8,488,865.00	8,488,903.96	3.615	A-1+	3.739	13	04/14/2026
912797TH0	92428	US TREASURY BILLS		02/13/2026	4,000,000.00	3,994,760.00	3,994,778.33	3.615	A-1+	3.739	13	04/14/2026
912797TH0	92429	US TREASURY BILLS		02/13/2026	7,000,000.00	6,990,830.00	6,990,862.08	3.615	A-1+	3.739	13	04/14/2026
912797QD2	91955	US TREASURY BILLS		05/02/2025	520,000.00	519,213.24	519,185.33	3.760	A-1+	3.974	15	04/16/2026
912797QD2	91956	US TREASURY BILLS		05/02/2025	3,000,000.00	2,995,461.00	2,995,300.00	3.760	A-1+	3.974	15	04/16/2026
912797QN0	91999	US TREASURY BILLS		05/30/2025	1,425,000.00	1,418,808.38	1,418,276.77	3.950	A-1+	4.181	43	05/14/2026
912797QN0	92049	US TREASURY BILLS		07/18/2025	2,300,000.00	2,290,006.50	2,289,175.94	3.940	A-1+	4.154	43	05/14/2026
912797QN0	92195	US TREASURY BILLS		09/30/2025	1,050,000.00	1,045,437.75	1,045,497.54	3.590	A-1+	3.762	43	05/14/2026
912797SW8	92319	US TREASURY BILLS		12/09/2025	50,000,000.00	49,712,850.00	49,716,187.50	3.585	A-1+	3.749	57	05/28/2026
912797QX8	92032	US TREASURY BILLS		06/27/2025	2,550,000.00	2,531,884.80	2,530,914.31	3.795	A-1+	4.012	71	06/11/2026
912797RF6	92062	US TREASURY BILLS		08/01/2025	1,300,000.00	1,287,109.20	1,286,629.50	3.740	A-1+	3.950	99	07/09/2026
912797RF6	92359	US TREASURY BILLS		12/23/2025	7,000,000.00	6,930,588.00	6,935,897.50	3.330	A-1+	3.483	99	07/09/2026
912797RF6	92360	US TREASURY BILLS		12/23/2025	650,000.00	643,554.60	644,047.63	3.330	A-1+	3.483	99	07/09/2026
912797RG4	92069	US TREASURY BILLS		08/08/2025	250,000.00	246,832.50	246,710.35	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92070	US TREASURY BILLS		08/08/2025	2,500,000.00	2,468,325.00	2,467,103.47	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92071	US TREASURY BILLS		08/08/2025	8,500,000.00	8,392,305.00	8,388,151.81	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92072	US TREASURY BILLS		08/08/2025	35,000,000.00	34,556,550.00	34,539,448.61	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92073	US TREASURY BILLS		08/08/2025	12,500,000.00	12,341,625.00	12,335,517.36	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92074	US TREASURY BILLS		08/08/2025	200,000.00	197,466.00	197,368.28	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92075	US TREASURY BILLS		08/08/2025	100,000.00	98,733.00	98,684.14	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92076	US TREASURY BILLS		08/08/2025	100,000.00	98,733.00	98,684.14	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92077	US TREASURY BILLS		08/08/2025	300,000.00	296,199.00	296,052.42	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92078	US TREASURY BILLS		08/08/2025	300,000.00	296,199.00	296,052.42	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92079	US TREASURY BILLS		08/08/2025	200,000.00	197,466.00	197,368.28	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92080	US TREASURY BILLS		08/08/2025	2,500,000.00	2,468,325.00	2,467,103.47	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92081	US TREASURY BILLS		08/08/2025	400,000.00	394,932.00	394,736.56	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92082	US TREASURY BILLS		08/08/2025	7,500,000.00	7,404,975.00	7,401,310.42	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92083	US TREASURY BILLS		08/08/2025	500,000.00	493,665.00	493,420.69	3.730	A-1+	3.944	127	08/06/2026

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Treasury Bills												
912797RG4	92084	US TREASURY BILLS		08/08/2025	8,000,000.00	7,898,640.00	7,894,731.11	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92085	US TREASURY BILLS		08/08/2025	300,000.00	296,199.00	296,052.42	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92086	US TREASURY BILLS		08/08/2025	200,000.00	197,466.00	197,368.28	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92087	US TREASURY BILLS		08/08/2025	3,500,000.00	3,455,655.00	3,453,944.86	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92088	US TREASURY BILLS		08/08/2025	100,000.00	98,733.00	98,684.14	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92089	US TREASURY BILLS		08/08/2025	12,000,000.00	11,847,960.00	11,842,096.67	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92090	US TREASURY BILLS		08/08/2025	200,000.00	197,466.00	197,368.28	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92091	US TREASURY BILLS		08/08/2025	10,500,000.00	10,366,965.00	10,361,834.58	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92092	US TREASURY BILLS		08/08/2025	100,000.00	98,733.00	98,684.14	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92093	US TREASURY BILLS		08/08/2025	200,000.00	197,466.00	197,368.28	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92094	US TREASURY BILLS		08/08/2025	1,500,000.00	1,480,995.00	1,480,262.08	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92095	US TREASURY BILLS		08/08/2025	4,200,000.00	4,146,786.00	4,144,733.83	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92096	US TREASURY BILLS		08/08/2025	600,000.00	592,398.00	592,104.83	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92097	US TREASURY BILLS		08/08/2025	300,000.00	296,199.00	296,052.42	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92098	US TREASURY BILLS		08/08/2025	300,000.00	296,199.00	296,052.42	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92099	US TREASURY BILLS		08/08/2025	100,000.00	98,733.00	98,684.14	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92100	US TREASURY BILLS		08/08/2025	1,500,000.00	1,480,995.00	1,480,262.08	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92101	US TREASURY BILLS		08/08/2025	1,000,000.00	987,330.00	986,841.39	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92102	US TREASURY BILLS		08/08/2025	900,000.00	888,597.00	888,157.25	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92103	US TREASURY BILLS		08/08/2025	250,000.00	246,832.50	246,710.35	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92104	US TREASURY BILLS		08/08/2025	2,300,000.00	2,270,859.00	2,269,735.19	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92105	US TREASURY BILLS		08/08/2025	100,000.00	98,733.00	98,684.14	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92106	US TREASURY BILLS		08/08/2025	200,000.00	197,466.00	197,368.28	3.730	A-1+	3.944	127	08/06/2026
912797RG4	92107	US TREASURY BILLS		08/08/2025	400,000.00	394,932.00	394,736.56	3.730	A-1+	3.944	127	08/06/2026
912797RS8	92151	US TREASURY BILLS		09/04/2025	1,350,000.00	1,329,122.25	1,329,089.53	3.597	A-1+	3.802	155	09/03/2026
912797RS8	92207	US TREASURY BILLS		10/10/2025	1,025,000.00	1,009,148.38	1,009,642.08	3.480	A-1+	3.665	155	09/03/2026
912797RS8	92251	US TREASURY BILLS		11/07/2025	1,030,000.00	1,014,071.05	1,014,531.69	3.488	A-1+	3.667	155	09/03/2026
912797SU2	92361	US TREASURY BILLS		12/23/2025	3,000,000.00	2,929,347.00	2,931,900.00	3.405	A-1+	3.587	240	11/27/2026
912797SU2	92362	US TREASURY BILLS		12/23/2025	655,000.00	639,574.10	640,131.50	3.405	A-1+	3.587	240	11/27/2026
Subtotal and Average			330,591,715.46		255,955,000.00	253,831,219.25	253,783,781.33			3.824	83	
Federal Agency Callables												
3130ALX25	86175	FHLB - AGENCY C		04/22/2021	10,000,000.00	9,983,870.00	10,000,000.00	1.000	AA+	1.000	21	04/22/2026
3130ALXV1	86176	FHLB - AGENCY C		04/22/2021	10,000,000.00	9,984,440.00	10,000,000.00	1.100	AA+	1.100	21	04/22/2026
3130AMMY5	86246	FHLB - AGENCY C		06/10/2021	10,000,000.00	9,947,980.00	10,000,000.00	1.050	AA+	1.050	70	06/10/2026
3133EMH21	86252	FFCB - AGENCY C		06/15/2021	10,000,000.00	9,941,460.00	10,000,000.00	0.900	AA+	0.900	75	06/15/2026

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Federal Agency Callables												
3133EMP22	86278	FFCB - AGENCY C		06/30/2021	10,000,000.00	9,896,180.00	10,000,000.00	0.910	AA+	0.910	90	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY C		06/30/2021	10,000,000.00	9,931,430.00	10,000,000.00	1.000	AA+	1.000	90	06/30/2026
3130ANZ22	86279	FHLB - AGENCY C		06/30/2021	10,000,000.00	9,934,730.00	10,000,000.00	1.000	AA+	1.000	90	06/30/2026
3130APDQ5	86442	FHLB - AGENCY C		10/28/2021	10,000,000.00	9,856,230.00	10,000,000.00	1.250	AA+	1.250	210	10/28/2026
3130APW43	86511	FHLB - AGENCY C		12/02/2021	10,000,000.00	9,849,170.00	10,000,000.00	1.500	AA+	1.500	245	12/02/2026
3133ENHC7	86538	FFCB - AGENCY C		12/14/2021	10,000,000.00	9,847,630.00	10,000,000.00	1.600	AA+	1.600	257	12/14/2026
3133ENHC7	86550	FFCB - AGENCY C		12/16/2021	10,000,000.00	9,847,630.00	10,000,000.00	1.600	AA+	1.600	257	12/14/2026
3130AQJH7	86603	FHLB - AGENCY C		01/28/2022	10,000,000.00	9,834,800.00	10,000,000.00	1.750	AA+	1.750	302	01/28/2027
3133ENNG1	86604	FFCB - AGENCY C		02/08/2022	10,000,000.00	9,835,790.00	10,000,000.00	1.860	AA+	1.853	313	02/08/2027
3130AQRH8	86605	FHLB - AGENCY C		02/25/2022	10,000,000.00	9,844,080.00	10,000,000.00	2.000	AA+	2.000	330	02/25/2027
3130AR2H3	90041	FHLB - AGENCY C		03/04/2022	10,000,000.00	9,906,430.00	10,000,000.00	2.770	AA+	2.770	337	03/04/2027
3130ARPD7	90146	FHLB - AGENCY C		04/28/2022	9,900,000.00	9,847,995.30	9,900,000.00	3.375	AA+	3.375	392	04/28/2027
3130AYMV5	91205	FHLB - AGENCY C		01/25/2024	8,800,000.00	8,810,674.40	8,799,094.45	4.450	AA+	4.455	845	07/24/2028
3133EWJQ4	92503	FFCB - AGENCY C		03/27/2026	10,000,000.00	9,999,840.00	10,000,000.00	4.390	AA+	4.390	1,091	03/27/2029
3130B16G7	91370	FHLB - AGENCY C		04/30/2024	10,000,000.00	10,040,960.00	10,000,000.00	5.100	AA+	5.100	1,121	04/26/2029
3130B1W37	91450	FHLB - AGENCY C		07/09/2024	10,000,000.00	10,026,840.00	10,000,000.00	5.000	AA+	5.000	1,195	07/09/2029
3135GAU25	91483	FNMA - AGENCY C		08/06/2024	10,000,000.00	10,001,060.00	9,933,055.56	4.375	AA+	4.601	1,223	08/06/2029
3130B2P58	91562	FHLB - AGENCY C		09/12/2024	10,000,000.00	9,953,530.00	10,000,000.00	3.875	AA+	3.875	1,258	09/10/2029
3135GAUW9	91560	FNMA - AGENCY C		09/10/2024	10,000,000.00	9,892,990.00	9,921,530.00	3.750	AA+	4.004	1,258	09/10/2029
3136GA2Y4	91735	FNMA - AGENCY C		12/12/2024	10,000,000.00	9,990,870.00	10,000,000.00	4.400	AA+	4.400	1,350	12/11/2029
3136GAEN5	91909	FNMA - AGENCY C		04/10/2025	10,000,000.00	9,968,680.00	9,892,371.50	4.000	AA+	4.300	1,470	04/10/2030
3134HBSD4	91988	FHLMC - AGENCY C		05/20/2025	10,000,000.00	9,973,050.00	10,000,000.00	4.750	AA+	4.750	1,510	05/20/2030
3133ETKR7	92014	FFCB - AGENCY C		06/10/2025	10,000,000.00	9,966,210.00	10,000,000.00	4.640	AA+	4.640	1,531	06/10/2030
3136GAKK4	92045	FNMA - AGENCY C		07/17/2025	10,000,000.00	10,004,020.00	10,000,000.00	4.500	AA+	4.500	1,568	07/17/2030
3136GAMN6	92067	FNMA - AGENCY C		08/07/2025	10,000,000.00	9,938,460.00	9,959,896.33	4.100	AA+	4.203	1,588	08/06/2030
3136GAMG1	92110	FNMA - AGENCY C		08/12/2025	10,000,000.00	9,935,640.00	9,949,378.89	4.000	AA+	4.130	1,594	08/12/2030
3136GAM89	92111	FNMA - AGENCY C		08/12/2025	10,000,000.00	9,970,460.00	10,000,000.00	4.125	AA+	4.125	1,594	08/12/2030
3136GAT66	92181	FNMA - AGENCY C		09/19/2025	10,000,000.00	9,966,090.00	10,000,000.00	4.210	AA+	4.210	1,632	09/19/2030
3136GAXH7	92209	FNMA - AGENCY C		10/10/2025	10,000,000.00	9,901,420.00	9,949,141.97	3.750	AA+	3.875	1,652	10/09/2030
3136GAY29	92221	FNMA - AGENCY C		10/20/2025	10,000,000.00	9,883,630.00	10,000,000.00	3.750	AA+	3.750	1,661	10/18/2030
3134HB3B5	92237	FHLMC - AGENCY C		10/30/2025	25,000,000.00	24,823,975.00	25,000,000.00	4.280	AA+	4.280	1,671	10/28/2030
3136GC4D4	92253	FNMA - AGENCY C		11/10/2025	10,000,000.00	9,937,190.00	9,946,548.39	3.800	AA+	3.929	1,682	11/08/2030
3136GC4L6	92257	FNMA - AGENCY C		11/13/2025	10,000,000.00	9,928,590.00	10,000,000.00	4.240	AA+	4.240	1,687	11/13/2030
3134HCAV1	92274	FHLMC - AGENCY C		11/25/2025	10,000,000.00	9,943,250.00	9,942,712.00	3.800	AA+	3.937	1,699	11/25/2030
3136GC6T7	92276	FNMA - AGENCY C		11/26/2025	20,000,000.00	19,840,560.00	19,948,819.44	4.000	AA+	4.061	1,700	11/26/2030
3134HCDC0	92302	FHLMC - AGENCY C		12/04/2025	10,000,000.00	9,897,450.00	9,936,887.50	3.750	AA+	3.900	1,708	12/04/2030

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2026**

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												
3136GCA70	92321	FNMA - AGENCY C		12/09/2025	10,000,000.00	9,923,800.00	10,000,000.00	4.150	AA+	4.150	1,713	12/09/2030
3134HCGT0	92332	FHLMC - AGENCY C		12/11/2025	10,000,000.00	9,897,910.00	10,000,000.00	4.200	AA+	4.200	1,715	12/11/2030
3136GCAF2	92333	FNMA - AGENCY C		12/11/2025	10,000,000.00	9,876,830.00	10,000,000.00	4.030	AA+	4.030	1,715	12/11/2030
3133ET3X3	92338	FFCB - AGENCY C		12/12/2025	10,000,000.00	9,946,130.00	10,000,000.00	4.260	AA+	4.260	1,716	12/12/2030
3134HCGF0	92337	FHLMC - AGENCY C		12/12/2025	20,000,000.00	19,837,480.00	19,990,605.56	4.300	AA+	4.311	1,716	12/12/2030
3134HCHA0	92348	FHLMC - AGENCY C		12/16/2025	10,000,000.00	9,891,010.00	9,990,583.33	4.050	AA+	4.072	1,720	12/16/2030
3134HCGZ6	92349	FHLMC - AGENCY C		12/16/2025	10,000,000.00	9,898,690.00	9,988,700.00	4.150	AA+	4.177	1,720	12/16/2030
3134HCJE0	92352	FHLMC - AGENCY C		12/17/2025	10,000,000.00	9,899,200.00	10,000,000.00	4.170	AA+	4.170	1,721	12/17/2030
3134HCKF5	92363	FHLMC - AGENCY C		12/23/2025	10,000,000.00	9,911,230.00	10,000,000.00	4.000	AA+	4.000	1,727	12/23/2030
3136GCC86	92369	FNMA - AGENCY C		12/30/2025	10,000,000.00	9,871,320.00	10,000,000.00	4.125	AA+	4.125	1,734	12/30/2030
3136GCDF9	92376	FNMA - AGENCY C		01/08/2026	10,000,000.00	9,905,530.00	10,000,000.00	4.180	AA+	4.180	1,743	01/08/2031
3130B93W8	92383	FHLB - AGENCY C		01/09/2026	10,000,000.00	9,870,580.00	10,000,000.00	3.780	AA+	3.780	1,744	01/09/2031
3136GCEQ4	92399	FNMA - AGENCY C		01/22/2026	10,000,000.00	9,935,780.00	10,000,000.00	4.250	AA+	4.250	1,757	01/22/2031
3136GCHP3	92404	FNMA - AGENCY C		01/28/2026	10,000,000.00	9,883,550.00	10,000,000.00	4.000	AA+	4.000	1,763	01/28/2031
3136GCKV6	92442	FNMA - AGENCY C		02/26/2026	25,000,000.00	24,571,925.00	25,000,000.00	4.310	AA+	4.310	1,778	02/12/2031
3136GCTH8	92451	FNMA - AGENCY C		03/10/2026	30,000,000.00	29,877,030.00	30,000,000.00	4.350	AA+	4.350	1,804	03/10/2031
3130B9ZA1	92502	FHLB - AGENCY C		03/27/2026	20,000,000.00	19,970,740.00	20,000,000.00	4.750	AA+	4.750	1,811	03/17/2031
3130B9YE4	92486	FHLB - AGENCY C		03/20/2026	10,000,000.00	9,935,230.00	10,000,000.00	4.000	AA+	4.000	1,814	03/20/2031
3136GCW35	92491	FNMA - AGENCY C		03/24/2026	20,000,000.00	19,914,640.00	19,895,408.33	4.000	AA+	4.117	1,818	03/24/2031
3130B9YQ7	92506	FHLB - AGENCY C		03/30/2026	10,000,000.00	10,006,570.00	10,000,000.00	4.450	AA+	4.450	1,819	03/25/2031
Subtotal and Average			631,564,567.88		688,700,000.00	683,710,459.70	687,944,733.25			3.619	1,294	
Corporate Note Callables												
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	9,964,530.00	9,999,266.56	1.000	AA	1.066	41	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,982,265.00	4,999,552.17	1.000	AA	1.081	41	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,982,265.00	4,999,551.92	1.000	AA	1.081	41	05/12/2026
594918BY9	92133	MICROSOFT - CORP		08/28/2025	13,956,000.00	13,878,013.87	13,898,478.65	3.300	AAA	3.803	311	02/06/2027
037833CJ7	91304	APPLE INC - CORP		03/27/2024	15,000,000.00	14,926,455.00	14,852,267.44	3.350	AA+	4.590	314	02/09/2027
478160CE2	92149	JOHNSON & JOHNS - CORP		09/03/2025	6,003,000.00	5,951,062.04	5,958,342.13	2.950	AAA	3.787	336	03/03/2027
64952WCX9	92403	NEW YORK LIFE - CORP		01/28/2026	10,000,000.00	9,805,990.00	9,868,994.87	3.000	AA+	3.861	649	01/10/2028
02079KBJ5	92449	ALPHABET INC - CORP		03/04/2026	10,000,000.00	9,935,403.33	10,000,045.72	3.700	AA+	3.779	1,051	02/15/2029
037833DU1	92024	APPLE INC - CORP		06/18/2025	11,728,000.00	10,640,087.26	10,591,151.68	1.650	AA+	4.289	1,501	05/11/2030
59217GFU8	92384	MET LIFE GLOB FUND - CORP		01/12/2026	10,000,000.00	9,887,260.00	10,000,000.00	4.350	AA-	4.350	1,747	01/12/2031
46632FXM2	92396	JPMCHASE BANK - CORP		01/21/2026	10,000,000.00	9,952,130.00	10,000,000.00	4.375	AA-	4.375	1,756	01/21/2031
46632FXN0	92398	JPMCHASE BANK - CORP		01/22/2026	10,000,000.00	9,954,010.00	10,000,000.00	4.185	AA-	4.185	1,757	01/22/2031
46632FW68	92419	JPMCHASE BANK - CORP		02/12/2026	10,000,000.00	9,926,440.00	10,000,000.00	4.400	AA-	4.400	1,778	02/12/2031

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2026**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Subtotal and Average			124,173,861.80		126,687,000.00	124,785,911.50	125,167,651.14			3.671	919	
Supranationals												
459058LE1	91336	IBRD - SUPRA B		04/10/2024	15,000,000.00	15,002,790.00	14,999,951.25	4.750	AAA	4.764	9	04/10/2026
4581X0DV7	86172	IADB - SUPRA B		04/20/2021	10,000,000.00	9,984,300.00	9,999,516.56	0.875	AAA	0.969	19	04/20/2026
4581X0DV7	86188	IADB - SUPRA B		04/28/2021	10,000,000.00	9,984,300.00	9,999,907.76	0.875	AAA	0.893	19	04/20/2026
45950VPX8	86225	IFC - SUPRA B		05/14/2021	13,000,000.00	12,948,208.00	12,999,394.11	0.860	AAA	0.900	43	05/14/2026
45818WDH6	86254	IADB - SUPRA B		06/17/2021	10,000,000.00	9,935,480.00	9,999,628.44	0.800	AAA	0.818	77	06/17/2026
45950VTA4	91337	IFC - SUPRA B		04/10/2024	10,000,000.00	10,008,000.00	9,998,997.78	4.620	AAA	4.662	100	07/10/2026
45818WEN2	90640	IADB - SUPRA B		03/10/2023	10,000,000.00	10,011,920.00	9,996,812.46	4.500	AAA	4.540	343	03/10/2027
4581X0EH7	90543	IADB - SUPRA B		01/12/2023	10,000,000.00	10,032,230.00	9,994,480.28	4.000	AAA	4.035	651	01/12/2028
45818WFG6	91316	IADB - SUPRA B		04/04/2024	10,000,000.00	10,017,890.00	10,000,000.00	4.300	AAA	4.301	824	07/03/2028
45950VSM9	91094	IFC - SUPRA B		11/27/2023	10,000,000.00	10,040,620.00	9,997,647.18	4.500	AAA	4.510	971	11/27/2028
45818WEW2	91187	IADB - SUPRA B		01/11/2024	10,000,000.00	9,935,440.00	9,995,166.67	4.010	AAA	4.029	1,016	01/11/2029
45818WEZ5	91209	IADB - SUPRA B		01/29/2024	10,000,000.00	9,974,150.00	10,000,000.00	4.125	AAA	4.125	1,034	01/29/2029
4581X0EN4	91241	IADB - SUPRA B		02/26/2024	10,000,000.00	10,075,480.00	9,923,707.10	4.125	AAA	4.423	1,051	02/15/2029
45818WFE1	91256	IADB - SUPRA B		03/01/2024	10,000,000.00	10,048,340.00	9,990,159.17	4.400	AAA	4.438	1,065	03/01/2029
45818WFA9	91300	IADB - SUPRA B		03/26/2024	10,000,000.00	9,986,890.00	9,964,773.27	4.170	AAA	4.303	1,083	03/19/2029
45950KDH0	91445	IFC - SUPRA B		07/02/2024	10,000,000.00	10,113,300.00	9,952,308.94	4.250	AAA	4.415	1,188	07/02/2029
4581X0EF1	91576	IADB - SUPRA B		09/23/2024	10,000,000.00	9,877,570.00	9,965,298.72	3.500	AAA	3.611	1,262	09/14/2029
4581X0EF1	91610	IADB - SUPRA B		10/08/2024	10,000,000.00	9,877,570.00	9,868,561.15	3.500	AAA	3.922	1,262	09/14/2029
45950VTX4	91581	IFC - SUPRA B		09/25/2024	10,000,000.00	9,765,040.00	9,996,837.13	3.550	AAA	3.560	1,273	09/25/2029
45818WFZ4	91611	IADB - SUPRA B		10/09/2024	10,000,000.00	9,774,130.00	9,998,400.91	3.600	AAA	3.605	1,287	10/09/2029
459058LN1	91623	IBRD - SUPRA B		10/18/2024	10,000,000.00	10,002,130.00	9,970,053.81	3.875	AAA	3.969	1,294	10/16/2029
45950VUE4	91771	IFC - SUPRA B		01/16/2025	10,000,000.00	10,184,350.00	10,000,000.00	4.500	AAA	4.500	1,372	01/02/2030
459058KQ5	91908	IBRD - SUPRA B		04/10/2025	11,107,000.00	11,101,402.07	10,981,795.27	3.875	AAA	4.200	1,415	02/14/2030
459058LR2	91879	IBRD - SUPRA B		03/28/2025	10,000,000.00	10,081,610.00	9,966,236.69	4.125	AAA	4.220	1,449	03/20/2030
45818WGJ9	92192	IADB - SUPRA B		09/26/2025	10,000,000.00	9,735,660.00	9,996,949.44	3.700	AAA	3.708	1,639	09/26/2030
45818WGJ9	92193	IADB - SUPRA B		09/26/2025	10,000,000.00	9,735,660.00	9,993,898.89	3.700	AAA	3.715	1,639	09/26/2030
45818WGJ9	92202	IADB - SUPRA B		10/07/2025	10,000,000.00	9,735,660.00	9,971,112.35	3.700	AAA	3.771	1,639	09/26/2030
459058LY7	92231	IBRD - SUPRA B		10/28/2025	10,000,000.00	9,818,850.00	9,958,459.00	3.500	AAA	3.600	1,671	10/28/2030
459058LY7	92232	IBRD - SUPRA B		10/28/2025	10,000,000.00	9,818,850.00	9,944,825.50	3.500	AAA	3.633	1,671	10/28/2030
459058LY7	92385	IBRD - SUPRA B		01/12/2026	10,000,000.00	9,890,794.44	9,967,360.89	3.500	AAA	3.751	1,671	10/28/2030
459058LY7	92394	IBRD - SUPRA B		01/16/2026	10,000,000.00	9,894,683.33	9,960,485.94	3.500	AAA	3.777	1,671	10/28/2030
45818WGN0	92407	IADB - SUPRA B		01/30/2026	10,000,000.00	9,961,700.00	10,000,000.00	3.890	AAA	3.890	1,765	01/30/2031
45818WGN0	92496	IADB - SUPRA B		03/25/2026	5,000,000.00	5,010,565.28	4,992,344.22	3.890	AAA	4.061	1,765	01/30/2031
Subtotal and Average			330,446,530.22		334,107,000.00	332,365,563.12	333,345,070.88			3.672	1,033	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2026**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Supranationals Callables												
45818WEP7	90847	IADB - SUPRA C		06/15/2023	10,000,000.00	10,009,350.00	9,992,280.56	4.300	AAA	4.340	806	06/15/2028
45818WEP7	90848	IADB - SUPRA C		06/15/2023	10,000,000.00	10,009,350.00	9,973,533.33	4.300	AAA	4.436	806	06/15/2028
45906M4E8	90853	IBRD - SUPRA C		06/26/2023	10,000,000.00	9,999,960.00	10,000,000.00	4.500	AAA	4.500	817	06/26/2028
Subtotal and Average			29,965,209.72		30,000,000.00	30,018,660.00	29,965,813.89			4.425	810	
Supranational Discounts												
459053VU5	92341	IBRD - SUPRA DISC		12/15/2025	50,000,000.00	49,900,300.00	49,907,111.11	3.520	A-1+	3.664	19	04/20/2026
459053VV3	92342	IBRD - SUPRA DISC		12/15/2025	50,000,000.00	49,895,300.00	49,902,222.22	3.520	A-1+	3.664	20	04/21/2026
459053XN9	92420	IBRD - SUPRA DISC		02/12/2026	50,000,000.00	49,689,550.00	49,695,000.00	3.600	A-1+	3.741	61	06/01/2026
459053YD0	92439	IBRD - SUPRA DISC		02/24/2026	25,000,000.00	24,807,225.00	24,809,472.22	3.610	A-1+	3.753	76	06/16/2026
459053YV0	92440	IBRD - SUPRA DISC		02/25/2026	45,000,000.00	44,581,500.00	44,586,000.00	3.600	A-1+	3.748	92	07/02/2026
459053ZB3	92509	IBRD - SUPRA DISC		03/31/2026	25,000,000.00	24,752,500.00	24,754,319.44	3.610	A-1+	3.748	98	07/08/2026
459053ZY3	92453	IBRD - SUPRA DISC		03/12/2026	50,000,000.00	49,400,000.00	49,406,652.78	3.590	A-1+	3.742	119	07/29/2026
459053ZZ0	92455	IBRD - SUPRA DISC		03/12/2026	50,000,000.00	49,395,000.00	49,401,666.66	3.590	A-1+	3.743	120	07/30/2026
459053ZZ0	92456	IBRD - SUPRA DISC		03/12/2026	50,000,000.00	49,395,000.00	49,401,666.66	3.590	A-1+	3.691	120	07/30/2026
459053ZZ0	92485	IBRD - SUPRA DISC		03/20/2026	50,000,000.00	49,395,000.00	49,396,666.66	3.620	A-1+	3.772	120	07/30/2026
Subtotal and Average			428,759,129.16		445,000,000.00	441,211,375.00	441,260,777.75			3.724	84	
Total and Average			6,076,452,562.55		6,362,221,415.19	6,323,196,199.63	6,328,539,655.29			3.800	332	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Cash
March 31, 2026**

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	6,076,452,562.55		6,362,221,415.19	6,323,196,199.63	6,328,539,655.29			3.800	332

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
March 31, 2026

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Corporate Notes												
05253JAZ4	91196	AUST & NZ BANKING GRP - CORP		01/18/2024	600,000.00	602,375.40	600,000.00	4.750	AA-	4.750	292	01/18/2027
20271RAV2	91860	COMMONWLTH BK AUSTR NY - CORP		03/14/2025	250,000.00	251,484.50	250,000.00	4.423	AA-	4.423	713	03/14/2028
21688ABK7	91781	COOPERATIVE RABOBANK - CORP		01/21/2025	550,000.00	557,740.70	550,000.00	4.883	A+	4.883	660	01/21/2028
24422EXR5	91410	JOHN DEERE CAPITAL - CORP		06/11/2024	175,000.00	176,750.70	174,913.60	4.900	A	4.945	436	06/11/2027
24422EYD5	92005	JOHN DEERE CAPITAL - CORP		06/05/2025	190,000.00	190,669.18	189,877.25	4.250	A	4.282	796	06/05/2028
57636QBA1	91529	MASTERCARD INC - CORP		09/05/2024	185,000.00	185,233.29	184,945.85	4.100	A+	4.119	654	01/15/2028
61690U8G8	91624	MORGAN STANLEY - CORP		10/18/2024	340,000.00	340,206.04	340,000.00	4.447	A+	4.447	562	10/15/2027
632525CA7	91691	NATIONAL AUSTRALIA BK - CORP		11/26/2024	280,000.00	281,514.24	279,561.56	4.500	AA-	4.609	573	10/26/2027
632525CJ8	92019	NATIONAL AUSTRALIA BK - CORP		06/13/2025	455,000.00	456,219.40	455,000.00	4.308	AA-	4.308	804	06/13/2028
63743HFR8	91375	NATIONAL RURAL - CORP		05/10/2024	130,000.00	130,967.59	129,970.41	5.100	A-	5.123	400	05/06/2027
69371RT22	91377	PACCAR FINANCIAL - CORP		05/13/2024	125,000.00	126,304.25	124,964.17	5.000	A+	5.028	407	05/13/2027
69371RT63	91841	PACCAR FINANCIAL - CORP		03/03/2025	350,000.00	352,621.15	349,863.20	4.550	A+	4.572	702	03/03/2028
21688ABP6	92218	RABOBANK - CORP		10/17/2025	385,000.00	383,566.26	385,000.00	3.957	A+	3.957	930	10/17/2028
89236TNG6	91982	TOYOTA MCC - CORP		05/15/2025	240,000.00	240,937.68	239,939.47	4.500	A+	4.524	408	05/14/2027
89236TNR2	92157	TOYOTA MCC - CORP		09/05/2025	425,000.00	423,654.45	424,576.96	4.050	A+	4.094	888	09/05/2028
Subtotal and Average			4,751,139.57		4,680,000.00	4,700,244.83	4,678,612.47			4.506	633	
CD Medium Term												
22536DWD6	91213	CREDIT AG NY - MT CD		02/05/2024	600,000.00	602,557.80	600,000.00	4.760	A+	4.826	306	02/01/2027
63873QP65	90974	NATIXIS NY BRANCH - MT CD		09/20/2023	550,000.00	553,568.95	550,000.00	5.610	A	5.688	170	09/18/2026
Subtotal and Average			1,150,000.00		1,150,000.00	1,156,126.75	1,150,000.00			5.238	241	
Treasury Coupon Securities												
91282CLG4	91513	US TREASURY NOTES		08/16/2024	225,000.00	224,709.98	224,617.63	3.750	AA+	3.882	501	08/15/2027
91282CLG4	91559	US TREASURY NOTES		09/10/2024	1,500,000.00	1,498,066.50	1,502,828.45	3.750	AA+	3.603	501	08/15/2027
91282CLL3	91586	US TREASURY NOTES		09/27/2024	2,250,000.00	2,234,970.00	2,247,236.84	3.375	AA+	3.464	532	09/15/2027
91282CLL3	91606	US TREASURY NOTES		10/04/2024	1,500,000.00	1,489,980.00	1,496,552.55	3.375	AA+	3.542	532	09/15/2027
91282CLL3	91607	US TREASURY NOTES		10/04/2024	1,000,000.00	993,320.00	997,991.40	3.375	AA+	3.521	532	09/15/2027
91282CLQ2	91651	US TREASURY NOTES		11/04/2024	850,000.00	850,464.95	846,615.13	3.875	AA+	4.152	562	10/15/2027
91282CLQ2	91655	US TREASURY NOTES		11/07/2024	1,250,000.00	1,250,683.75	1,244,726.75	3.875	AA+	4.168	562	10/15/2027
91282CLX7	91709	US TREASURY NOTES		12/06/2024	850,000.00	853,619.30	849,431.68	4.125	AA+	4.168	593	11/15/2027
91282CLX7	91722	US TREASURY NOTES		12/10/2024	750,000.00	753,193.50	750,292.25	4.125	AA+	4.098	593	11/15/2027
91282CLX7	91742	US TREASURY NOTES		12/16/2024	825,000.00	828,512.85	825,017.96	4.125	AA+	4.122	593	11/15/2027
91282CFZ9	91745	US TREASURY NOTES		12/18/2024	900,000.00	900,457.20	895,336.00	3.875	AA+	4.208	608	11/30/2027
91282CMB4	91752	US TREASURY NOTES		12/26/2024	1,100,000.00	1,102,878.70	1,093,776.83	4.000	AA+	4.357	623	12/15/2027
91282CMF5	91764	US TREASURY NOTES		01/15/2025	875,000.00	881,118.00	873,713.91	4.250	AA+	4.338	654	01/15/2028

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Treasury Coupon Securities												
91282CMF5	91802	US TREASURY NOTES		02/06/2025	850,000.00	855,943.20	849,777.39	4.250	AA+	4.265	654	01/15/2028
91282CMF5	91821	US TREASURY NOTES		02/12/2025	200,000.00	201,398.40	199,784.52	4.250	AA+	4.314	654	01/15/2028
91282CMS7	91873	US TREASURY NOTES		03/25/2025	400,000.00	400,422.00	398,993.27	3.875	AA+	4.013	714	03/15/2028
91282CMS7	91906	US TREASURY NOTES		04/10/2025	875,000.00	875,923.13	877,828.16	3.875	AA+	3.698	714	03/15/2028
91282CMW8	91959	US TREASURY NOTES		05/06/2025	1,250,000.00	1,248,193.75	1,248,849.47	3.750	AA+	3.797	745	04/15/2028
91282CND9	91983	US TREASURY NOTES		05/15/2025	700,000.00	699,015.80	699,651.96	3.750	AA+	3.775	775	05/15/2028
91282CND9	92011	US TREASURY NOTES		06/10/2025	1,750,000.00	1,747,539.50	1,744,850.69	3.750	AA+	3.897	775	05/15/2028
91282CNH0	92035	US TREASURY NOTES		07/07/2025	1,000,000.00	1,001,289.00	1,002,784.93	3.875	AA+	3.740	806	06/15/2028
91282CNH0	92037	US TREASURY NOTES		07/09/2025	900,000.00	901,160.10	902,431.82	3.875	AA+	3.744	806	06/15/2028
91282CNM9	92046	US TREASURY NOTES		07/17/2025	750,000.00	750,849.75	750,134.33	3.875	AA+	3.867	836	07/15/2028
91282CNM9	92066	US TREASURY NOTES		08/06/2025	500,000.00	500,566.50	499,726.35	3.875	AA+	3.900	836	07/15/2028
91282CNU1	92120	US TREASURY NOTES		08/15/2025	500,000.00	497,832.00	498,872.12	3.625	AA+	3.726	867	08/15/2028
91282CNU1	92156	US TREASURY NOTES		09/05/2025	900,000.00	896,097.60	900,028.36	3.625	AA+	3.623	867	08/15/2028
91282CNY3	92175	US TREASURY NOTES		09/15/2025	750,000.00	742,177.50	748,199.68	3.375	AA+	3.479	898	09/15/2028
91282CNY3	92182	US TREASURY NOTES		09/19/2025	1,950,000.00	1,929,661.50	1,942,295.34	3.375	AA+	3.546	898	09/15/2028
91282CNY3	92188	US TREASURY NOTES		09/25/2025	275,000.00	272,131.75	273,720.91	3.375	AA+	3.576	898	09/15/2028
9128285M8	92205	US TREASURY NOTES		10/08/2025	1,000,000.00	982,500.00	988,173.71	3.125	AA+	3.605	959	11/15/2028
91282CPC9	92215	US TREASURY NOTES		10/15/2025	500,000.00	496,074.00	498,892.00	3.500	AA+	3.593	928	10/15/2028
91282CPC9	92239	US TREASURY NOTES		10/31/2025	950,000.00	944,002.14	949,038.16	3.500	AA+	3.606	928	10/15/2028
91282CPC9	92252	US TREASURY NOTES		11/07/2025	500,000.00	497,179.77	500,109.15	3.500	AA+	3.583	928	10/15/2028
91282CPC9	92255	US TREASURY NOTES		11/12/2025	875,000.00	870,485.27	875,306.52	3.500	AA+	3.597	928	10/15/2028
91282CPE5	92265	US TREASURY NOTES		11/18/2025	350,000.00	348,722.27	350,120.77	3.500	AA+	3.591	578	10/31/2027
91282CPK1	92298	US TREASURY NOTES		12/04/2025	750,000.00	745,225.51	750,647.33	3.500	AA+	3.539	959	11/15/2028
91282CPK1	92334	US TREASURY NOTES		12/11/2025	675,000.00	671,159.80	674,522.69	3.500	AA+	3.630	959	11/15/2028
91282CPP0	92339	US TREASURY NOTES		12/15/2025	300,000.00	297,492.30	298,857.94	3.500	AA+	3.650	989	12/15/2028
91282CPP0	92365	US TREASURY NOTES		12/29/2025	250,000.00	248,246.79	249,836.67	3.500	AA+	3.578	989	12/15/2028
91282CPP0	92386	US TREASURY NOTES		01/13/2026	1,250,000.00	1,243,036.83	1,252,082.56	3.500	AA+	3.543	989	12/15/2028
91282CPP0	92389	US TREASURY NOTES		01/15/2026	250,000.00	248,655.44	250,128.52	3.500	AA+	3.596	989	12/15/2028
91282CPT2	92410	US TREASURY NOTES		02/05/2026	1,000,000.00	993,436.39	998,249.87	3.500	AA+	3.643	1,020	01/15/2029
91282CPT2	92415	US TREASURY NOTES		02/10/2026	750,000.00	745,439.86	750,433.11	3.500	AA+	3.573	1,020	01/15/2029
91282CQA2	92445	US TREASURY NOTES		02/27/2026	850,000.00	843,482.39	852,209.50	3.500	AA+	3.447	1,051	02/15/2029
91282CQA2	92447	US TREASURY NOTES		03/04/2026	5,150,000.00	5,113,000.58	5,160,424.30	3.500	AA+	3.486	1,051	02/15/2029
91282CQE4	92476	US TREASURY NOTES		03/16/2026	650,000.00	644,272.92	645,508.25	3.500	AA+	3.753	1,079	03/15/2029
91282CQE4	92487	US TREASURY NOTES		03/23/2026	550,000.00	545,520.18	547,179.87	3.500	AA+	3.712	1,079	03/15/2029
Subtotal and Average			44,393,346.80		44,025,000.00	43,860,108.65	43,977,787.60			3.732	801	

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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												
00440KAA1	91608	ACCENTURE CAPITAL - CORP		10/04/2024	125,000.00	124,774.38	124,918.93	3.900	AA-	3.946	551	10/04/2027
032654BD6	92021	ANALOG DEVICES INC - CORP		06/16/2025	490,000.00	490,630.63	489,610.58	4.250	A-	4.289	806	06/15/2028
00724PAE9	91317	ADOBE INC - CORP		04/04/2024	235,000.00	236,612.57	234,960.51	4.850	A+	4.868	368	04/04/2027
00724PAH2	91774	ADOBE INC - CORP		01/17/2025	375,000.00	379,558.13	374,881.12	4.750	A+	4.769	656	01/17/2028
023135CS3	92271	AMAZON - CORP		11/20/2025	330,000.00	328,650.63	329,936.21	3.900	AA	3.908	964	11/20/2028
007903BJ5	91868	ADVANCED MICRO DEVICES - CORP		03/24/2025	330,000.00	332,037.09	330,000.00	4.319	A	4.319	723	03/24/2028
025816ED7	91947	AMERICAN EXPRESS - CORP		04/25/2025	370,000.00	372,385.76	370,000.00	4.731	A-	4.731	1,120	04/25/2029
025816EJ4	92055	AMERICAN EXPRESS - CORP		07/25/2025	275,000.00	274,800.08	275,000.00	4.351	A-	4.351	1,206	07/20/2029
025816EN5	92416	AMERICAN EXPRESS - CORP		02/10/2026	265,000.00	263,285.72	265,000.00	4.009	A-	4.009	1,045	02/09/2029
05253JB83	92305	AUST & NZ BANKING GRP - CORP		12/08/2025	250,000.00	248,311.50	250,000.00	3.919	AA-	3.919	982	12/08/2028
009158BN5	92016	AIR PRODUCTS CHEMICALS - CORP		06/11/2025	500,000.00	501,667.00	499,754.95	4.300	A	4.324	802	06/11/2028
037833EY2	91979	APPLE INC - CORP		05/12/2025	750,000.00	750,774.75	748,964.19	4.000	AA+	4.070	772	05/12/2028
04636NAK9	91243	ASTRAZENECA - CORP		02/26/2024	285,000.00	286,598.00	284,855.92	4.800	N/A	4.861	331	02/26/2027
09290DAH4	91467	BLACKROCK FUNDING INC - CORP		07/26/2024	405,000.00	407,739.42	404,994.66	4.600	AA-	4.601	481	07/26/2027
06051GMK2	91790	BANK OF AMERICA - CORP		01/24/2025	530,000.00	534,441.40	530,000.00	4.979	A-	4.979	1,029	01/24/2029
06405LAH4	91933	BANK OF NY MELLON - CORP		04/22/2025	250,000.00	251,757.50	250,000.00	4.729	AA-	4.729	1,115	04/20/2029
06406RCG0	92397	BANK OF NY MELLON - CORP		01/22/2026	175,000.00	173,168.80	175,000.00	4.026	A	4.026	1,392	01/22/2030
10373QBY5	91387	BP CAP MARKETS AMERICA-CORP		05/17/2024	435,000.00	440,466.65	435,000.00	5.017	A-	5.017	595	11/17/2027
14913UBB5	92121	CATERPILLAR FINL - CORP		08/15/2025	525,000.00	524,521.20	524,941.88	4.100	A	4.105	867	08/15/2028
14913UBD1	92262	CATERPILLAR FINL - CORP		11/14/2025	450,000.00	447,849.00	449,791.75	3.950	A	3.969	958	11/14/2028
166756BB1	91831	CHEVRON - CORP		02/26/2025	515,000.00	518,869.20	515,000.00	4.475	AA-	4.475	696	02/26/2028
17252MAR1	91957	CINTAS CORP - CORP		05/02/2025	260,000.00	259,537.46	259,768.67	4.200	A-	4.246	761	05/01/2028
172967PZ8	91961	CITIGROUP INC - CORP		05/07/2025	375,000.00	375,612.00	375,000.00	4.643	BBB+	4.643	767	05/07/2028
231021AY2	91964	CUMMINS INC - CORP		05/09/2025	45,000.00	45,062.37	44,977.89	4.250	A	4.275	769	05/09/2028
20271RAX8	92501	COMMONWLTH BK AUSTR NY - CORP		03/27/2026	290,000.00	290,843.32	290,000.00	4.355	AA-	4.355	1,091	03/27/2029
02079KAV9	92247	ALPHABET INC - CORP		11/06/2025	70,000.00	69,762.77	69,947.82	3.875	AA+	3.905	959	11/15/2028
38141GD27	92224	GOLDMAN SACHS GRP - CORP		10/21/2025	375,000.00	371,481.38	375,000.00	4.153	BBB+	4.153	1,299	10/21/2029
38145GAP5	92395	GOLDMAN SACHS GRP - CORP		01/21/2026	185,000.00	183,853.56	185,000.00	4.148	BBB+	4.148	1,026	01/21/2029
437076DB5	91432	HOME DEPOT - CORP		06/25/2024	120,000.00	121,139.76	119,836.71	4.875	A	4.995	450	06/25/2027
437076DH2	92176	HOME DEPOT - CORP		09/15/2025	115,000.00	114,239.74	114,938.82	3.750	A	3.773	898	09/15/2028
427866BK3	91829	HERSHEY COMPANY - CORP		02/24/2025	170,000.00	171,254.60	169,925.82	4.550	A	4.575	694	02/24/2028
02665WEK3	90876	AMERICAN HONDA FINANCE - CORP		07/07/2023	155,000.00	155,295.74	154,983.05	5.250	A-	5.295	97	07/07/2026
02665WFD8	91270	AMERICAN HONDA FINANCE - CORP		03/13/2024	325,000.00	326,100.45	324,943.51	4.900	A-	4.920	345	03/12/2027
440452AK6	91265	HORMEL FOODS - CORP		03/08/2024	170,000.00	170,762.96	169,946.28	4.800	A-	4.833	363	03/30/2027
40428HR95	92001	HSBC USA INC - CORP		06/03/2025	200,000.00	201,240.20	199,931.94	4.650	A-	4.667	794	06/03/2028
24422EYK9	92450	JOHN DEERE CAPITAL - CORP		03/10/2026	190,000.00	188,811.55	189,750.36	3.900	A	3.948	1,073	03/09/2029

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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												
478160DH4	91827	JOHNSON & JOHNS - CORP		02/20/2025	180,000.00	182,090.88	179,933.97	4.550	AAA	4.570	700	03/01/2028
478160DH4	91905	JOHNSON & JOHNS - CORP		04/10/2025	425,000.00	429,936.80	427,278.96	4.550	AAA	4.240	700	03/01/2028
46647PEE2	91355	JP MORGAN SECURITIES - CORP		04/22/2024	370,000.00	374,601.32	370,000.00	5.571	A-	5.571	752	04/22/2028
532457CU0	91822	ELI LILLY & CO - CORP		02/12/2025	145,000.00	146,159.71	144,942.34	4.550	A+	4.573	682	02/12/2028
57636QBF0	91837	MASTERCARD INC - CORP		02/27/2025	205,000.00	206,851.56	204,900.11	4.550	A+	4.576	714	03/15/2028
58933YBP9	92164	MERCK AND CO INC - CORP		09/09/2025	500,000.00	499,259.00	499,657.16	3.850	A+	3.899	532	09/15/2027
58933YBW4	92299	MERCK AND CO INC - CORP		12/04/2025	160,000.00	158,801.76	159,786.66	3.850	A+	3.900	1,079	03/15/2029
61690DK72	91782	MORGAN STANLEY - CORP		01/21/2025	275,000.00	277,905.10	275,000.00	5.016	A+	5.017	1,017	01/12/2029
61747YFY6	91929	MORGAN STANLEY - CORP		04/17/2025	160,000.00	161,459.52	160,000.00	4.994	A-	4.994	1,107	04/12/2029
61748UAK8	92226	MORGAN STANLEY - CORP		10/22/2025	325,000.00	321,153.95	325,000.00	4.133	A-	4.133	1,296	10/18/2029
63743HFW7	91804	NATIONAL RURAL - CORP		02/07/2025	95,000.00	95,711.08	94,974.22	4.750	N/A	4.766	677	02/07/2028
63743HFZ0	92127	NATIONAL RURAL - CORP		08/25/2025	165,000.00	164,366.89	164,852.16	4.150	A-	4.190	877	08/25/2028
63743HGB2	92328	NATIONAL RURAL - CORP		12/10/2025	415,000.00	412,970.65	414,740.24	3.950	A-	3.989	618	12/10/2027
66989HAX6	92242	NOVARTIS CAPITAL - CORP		11/05/2025	235,000.00	233,822.89	234,955.29	3.900	AA-	3.908	949	11/05/2028
66989HAX6	92243	NOVARTIS CAPITAL - CORP		11/05/2025	200,000.00	198,998.20	200,005.19	3.900	AA-	3.899	949	11/05/2028
66989HBF4	92479	NOVARTIS CAPITAL - CORP		03/18/2026	285,000.00	284,632.07	284,670.57	4.100	AA-	4.142	1,080	03/16/2029
69371RU38	92409	PACCAR FINANCIAL - CORP		02/05/2026	235,000.00	233,115.54	234,906.42	3.900	A+	3.915	1,041	02/05/2029
713448GA0	91803	PEPSICO INC - CORP		02/07/2025	635,000.00	639,857.12	634,835.53	4.450	A+	4.465	677	02/07/2028
717081FJ7	92272	PFIZER - CORP		11/21/2025	250,000.00	249,454.00	249,977.51	3.875	A	3.881	593	11/15/2027
693475BY0	91463	PNC FINANCIAL SERVICES - CORP		07/23/2024	325,000.00	325,617.50	325,000.00	5.102	A-	5.102	478	07/23/2027
693475CG8	92402	PNC FINANCIAL SERVICES - CORP		01/26/2026	270,000.00	268,586.55	270,000.00	4.075	A-	4.075	1,031	01/26/2029
79466LAQ7	92460	SALESFORCE INC - CORP		03/13/2026	755,000.00	755,022.65	754,411.06	4.500	A+	4.542	714	03/15/2028
857477DA8	91945	STATE STREET CORP - CORP		04/24/2025	155,000.00	155,313.26	155,000.00	4.543	A	4.543	754	04/24/2028
87612EBU9	92012	TARGET CORP - CORP		06/10/2025	115,000.00	115,511.64	114,999.16	4.350	N/A	4.350	806	06/15/2028
882508CE2	91218	TEXAS INSTRUMENTS INC - CORP		02/08/2024	350,000.00	351,422.40	349,936.33	4.600	A+	4.623	313	02/08/2027
89788JAF6	92054	TRUIST FINANCIAL - CORP		07/24/2025	250,000.00	249,971.50	250,000.00	4.420	A	4.420	845	07/24/2028
89788JAH2	92228	TRUIST FINANCIAL - CORP		10/23/2025	435,000.00	430,849.23	435,000.00	4.136	A	4.136	1,301	10/23/2029
90261AAD4	91763	UBS AG STAMFORD CT - CORP		01/10/2025	250,000.00	250,980.00	250,000.00	4.864	A+	4.864	649	01/10/2028
91324PEY4	91293	UNITED HEALTH - CORP		03/21/2024	600,000.00	602,331.60	598,583.27	4.600	A+	4.846	379	04/15/2027
904764BU0	91489	UNILEVER CAPITAL - CORP		08/12/2024	160,000.00	160,460.64	159,805.78	4.250	N/A	4.346	498	08/12/2027
931142FL2	91950	WALMART INC - CORP		04/28/2025	195,000.00	195,316.29	194,986.37	4.100	AA	4.107	392	04/28/2027
95000U3T8	91939	WELLS FARGO & COMPANY - CORP		04/23/2025	235,000.00	237,041.92	235,000.00	4.970	BBB+	4.970	1,118	04/23/2029
95000U4A8	92177	WELLS FARGO & COMPANY - CORP		09/15/2025	425,000.00	420,250.20	425,000.00	4.078	BBB+	4.078	1,263	09/15/2029
Subtotal and Average			20,211,507.15		20,690,000.00	20,723,720.69	20,684,699.87			4.423	800	

PFM
Portfolio Management
Portfolio Details - Investments
March 31, 2026

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Supranationals												
4581X0EM6	91140	IADB - SUPRA B		12/12/2023	750,000.00	753,082.50	749,830.60	4.375	AAA	4.406	306	02/01/2027
Subtotal and Average			749,822.68		750,000.00	753,082.50	749,830.60			4.406	306	
Pass Through Securities (GNMA/CMO)												
02007WAC2	90886	ALLYA - ABS		07/19/2023	67,689.91	68,024.43	67,678.37	5.460	N/A	5.530	775	05/15/2028
02582JKH2	91356	AMERICAN EXPRESS CREDIT - ABS		04/23/2024	670,000.00	678,826.58	669,862.65	5.230	AAA	5.287	1,111	04/16/2029
02589BAE0	91464	AMERICAN EXPRESS CREDIT - ABS		07/23/2024	280,000.00	282,095.52	279,987.29	4.650	AAA	4.695	1,202	07/16/2029
02582JKV1	92051	AMERICAN EXPRESS CREDIT - ABS		07/22/2025	285,000.00	286,241.75	284,958.93	4.300	AAA	4.344	1,566	07/15/2030
05522RDH8	91148	BofA CC - ABS		12/14/2023	145,000.00	145,920.89	144,980.53	4.980	AAA	5.037	959	11/15/2028
05522RDJ4	91420	BofA CC - ABS		06/13/2024	310,000.00	313,210.36	309,982.61	4.930	AAA	5.310	1,140	05/15/2029
096919AD7	91409	BMWOT - ABS		06/11/2024	266,276.57	268,028.14	266,236.12	5.180	AAA	5.243	1,062	02/26/2029
14318UAD3	90414	CARMAX - ABS		10/31/2022	31,634.29	31,668.23	31,626.87	5.340	AAA	5.410	502	08/16/2027
161571HV9	91210	CHASE INSURANCE TRUST - ABS		01/31/2024	650,000.00	652,943.85	649,901.01	4.600	AAA	4.650	1,021	01/16/2029
14041NGE5	91577	CAPITAL ONE - ABS		09/24/2024	395,000.00	394,542.20	394,922.90	3.920	AAA	3.959	1,265	09/17/2029
14041NGF2	92178	CAPITAL ONE - ABS		09/16/2025	300,000.00	298,474.80	299,943.12	3.820	N/A	3.857	1,629	09/16/2030
14043YAD7	92244	COPAR - ABS		11/05/2025	155,000.00	154,201.13	154,967.17	3.850	AAA	3.890	1,566	07/15/2030
3137BRQJ7	90622	FHMS - MBS		03/07/2023	242,955.38	241,813.00	225,929.52	2.570	N/A	6.932	115	07/25/2026
3137BRQJ7	90796	FHMS - MBS		05/23/2023	283,447.92	282,115.15	269,519.11	2.570	N/A	4.308	115	07/25/2026
3137BTUM1	90798	FHMS - MBS		05/24/2023	240,585.97	239,295.47	233,180.43	3.347	N/A	4.306	238	11/25/2026
3137FNWX4	91036	FHMS - MBS		10/11/2023	336,769.21	335,163.49	312,471.84	2.282	AA+	5.303	115	07/25/2026
3137F1G44	91383	FHMS - MBS		05/14/2024	450,000.00	446,363.55	428,994.14	3.243	AA+	4.966	389	04/25/2027
3137FBBX3	91430	FHMS - MBS		06/21/2024	450,000.00	444,903.75	429,292.97	3.244	AA+	4.813	511	08/25/2027
3137FBU79	91431	FHMS - MBS		06/21/2024	434,603.79	429,122.13	413,586.62	3.187	AAA	4.825	542	09/25/2027
3137FEZU7	91843	FHMS - MBS		03/07/2025	500,000.00	497,437.50	494,492.19	3.900	N/A	4.233	755	04/25/2028
3137F4X72	91844	FHMS - MBS		03/10/2025	600,000.00	594,512.40	589,523.44	3.650	AA+	4.234	695	02/25/2028
3137F2LJ3	91911	FHMS - MBS		04/11/2025	445,256.10	440,770.14	435,203.05	3.117	AA+	4.203	450	06/25/2027
3137FEBQ2	91918	FHMS - MBS		04/14/2025	550,000.00	543,971.45	538,914.06	3.444	AA+	4.201	633	12/25/2027
3137FGZT5	91932	FHMS - MBS		04/22/2025	550,000.00	547,179.60	544,521.48	3.926	AA+	4.212	816	06/25/2028
3137H14B9	91998	FHMS - MBS		05/28/2025	500,000.00	476,431.00	464,980.47	1.770	AA+	4.307	785	05/25/2028
3137FAWS3	92009	FHMS - MBS		06/09/2025	750,000.00	742,080.75	734,121.09	3.194	AA+	4.191	480	07/25/2027
3137FG6X8	92015	FHMS - MBS		06/11/2025	550,000.00	546,507.50	542,287.11	3.850	AA+	4.314	785	05/25/2028
31680EAD3	90929	FITAT - ABS		08/23/2023	232,144.95	233,715.87	232,130.56	5.530	AAA	5.657	867	08/15/2028
3136BTGM9	91743	FNA - MBS		12/17/2024	623,353.42	616,100.70	601,536.05	2.905	AA+	5.289	480	07/25/2027
3136B0YM2	91891	FNA - MBS		04/08/2025	382,068.51	374,336.21	371,233.29	3.003	AA+	4.073	664	01/25/2028
344928AD8	90673	FORDO - ABS		03/31/2023	48,125.11	48,203.31	48,120.09	4.650	AAA	4.700	685	02/15/2028
34532WAD7	92493	FORDO - ABS		03/24/2026	365,000.00	363,812.29	364,930.25	4.200	AAA	4.246	1,658	10/15/2030

PFM
Portfolio Management
Portfolio Details - Investments
March 31, 2026

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)												
362583AD8	90719	GMCAR - ABS		04/12/2023	32,591.65	32,618.73	32,590.75	4.470	AAA	4.513	686	02/16/2028
379930AD2	91035	GMCAR - ABS		10/11/2023	87,691.44	88,439.36	87,673.43	5.780	AAA	5.858	868	08/16/2028
438123AC5	91070	HONDA AUTO RECEIVABLES - ABS		11/08/2023	47,069.79	47,478.07	47,061.50	5.670	AAA	5.745	812	06/21/2028
437927AC0	90806	HAROT - ABS		05/30/2023	66,793.57	66,958.02	66,782.75	4.930	AAA	4.713	593	11/15/2027
448976AD2	91620	HART - ABS		10/16/2024	270,000.00	270,972.00	269,980.24	4.410	AAA	4.464	1,140	05/15/2029
44935CAD3	91845	HART - ABS		03/12/2025	540,000.00	541,266.84	539,920.35	4.320	AAA	4.366	1,293	10/15/2029
41285JAD0	90593	HDMOT - ABS		02/23/2023	21,155.52	21,191.93	21,153.39	5.050	N/A	5.108	623	12/15/2027
58770AAC7	90553	MERCEDES BENZ AUTO - ABS		01/25/2023	14,438.17	14,449.56	14,436.44	4.510	AAA	4.558	593	11/15/2027
58773DAD6	91786	MERCEDES BENZ AUTO - ABS		01/23/2025	380,000.00	382,962.10	379,919.17	4.780	N/A	4.939	1,356	12/17/2029
65480JAC4	90343	NAROT - ABS		09/28/2022	20,158.42	20,165.92	20,154.25	4.460	AAA	4.511	411	05/17/2027
65479UAD0	91392	NAROT - ABS		05/22/2024	489,774.34	493,000.97	489,728.59	5.280	N/A	5.855	989	12/15/2028
65481GAD7	91994	NAROT - ABS		05/27/2025	495,000.00	498,130.88	494,904.96	4.490	N/A	4.745	1,356	12/17/2029
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	5,425.22	5,424.17	5,424.31	3.760	AAA	4.173	379	04/15/2027
891940AC2	90565	TOYOTA AUTO REC - ABS		01/30/2023	37,113.83	37,163.82	37,113.81	4.630	AAA	4.675	532	09/15/2027
891941AD8	90797	TOYOTA AUTO REC - ABS		05/23/2023	103,854.91	104,152.04	103,849.11	4.710	N/A	5.147	685	02/15/2028
89240JAD3	91792	TOYOTA AUTO REC - ABS		01/29/2025	310,000.00	312,007.56	309,987.57	4.640	N/A	4.687	1,232	08/15/2029
92868MAD1	91872	VOLKSWAGEN AUTO LOAN - ABS		03/25/2025	375,000.00	377,062.50	374,987.25	4.500	N/A	4.500	1,237	08/20/2029
92869QAD1	92275	VOLKSWAGEN AUTO LOAN - ABS		11/25/2025	150,000.00	149,223.90	149,974.83	3.920	AAA	3.960	1,449	03/20/2030
92868CAD3	92492	VOLKSWAGEN AUTO LOAN - ABS		03/24/2026	650,000.00	648,679.20	649,968.41	4.170	AAA	4.209	1,084	03/20/2029
92348KFC2	92459	VZMT - ABS		03/13/2026	765,000.00	761,216.31	764,893.51	3.940	AAA	4.381	1,786	02/20/2031
92970QAE5	91631	WFCIT - ABS		10/24/2024	235,000.00	235,960.45	234,965.08	4.290	AAA	4.335	1,293	10/15/2029
92970QAJ4	92013	WFCIT - ABS		06/10/2025	285,000.00	286,468.03	284,995.27	4.340	AAA	4.380	1,505	05/15/2030
Subtotal and Average			16,641,997.09		17,470,977.99	17,413,005.50	17,210,480.30			4.619	938	
Total and Average			87,897,813.30		88,765,977.99	88,606,288.92	88,451,410.84			4.132	807	

**PFM
Portfolio Management
Portfolio Details - Cash
March 31, 2026**

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	87,897,813.30		88,765,977.99	88,606,288.92	88,451,410.84			4.132	807

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED¹ FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	14,231,178.19	14,230,905.39
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	1,018,645.98	1,018,626.45
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	9,576,696.61	9,576,513.03
BYRON UNION SCHOOL DISTRICT	75-07-017	204,068.71	204,064.80
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	179,713.89	179,710.45
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	773,340.21	773,325.39
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,751,582.79	2,751,530.04
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,580,601.07	1,580,570.77
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	74,998,562.33
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	2,242,119.12	2,242,076.14
DELTA DIABLO SANITATION DISTRICT	70-07-003	89,497.62	89,495.90
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,238,679.50	1,238,655.76
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	0.00	-
LAFAYETTE SCHOOL DISTRICT	75-07-012	2,029,429.95	2,029,391.05
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	29,155,112.05	29,154,553.18
MORAGA ORINDA FIRE DISTRICT	17-07-003	1,716,325.82	1,716,292.92
MORAGA SCHOOL DISTRICT	75-07-016	3,296.35	3,296.29
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	4,223,659.07	4,223,578.11
MT VIEW SANITARY DISTRICT	70-07-008	14,273,097.16	14,272,823.56
OAKLEY UNION SCHOOL DISTRICT	75-07-009	304,802.52	304,796.68
ORINDA UNION SCHOOL DISTRICT	75-07-015	2,709,331.64	2,709,279.70
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	1,245.35	1,245.33
RECLAMATION DISTRICT 799	60-07-001	33,295.67	33,295.03
RECLAMATION DISTRICT 800	60-07-003	985,464.15	985,445.26
RECLAMATION DISTRICT 2026	60-07-005	8,999.95	8,999.78
RECLAMATION DISTRICT 2137	60-07-006	209,415.89	209,411.88
RODEO SANITARY DISTRICT	70-07-010	2,008,184.92	2,008,146.43
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	295,340.27	295,334.61
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	25,911,147.01	25,910,650.32
	TOTAL	192,754,271.50	192,750,576.59

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



PMIA/LAIF Performance Report as of 04/15/26



Quarterly Performance Quarter Ended 03/31/26

LAIF Apportionment Rate ⁽²⁾ :	3.98
LAIF Earnings Ratio ⁽²⁾ :	0.00010906180047888
LAIF Administrative Cost ^{(1)*} :	TBD
LAIF Fair Value Factor ⁽¹⁾ :	0.999980831
PMIA Daily ⁽¹⁾ :	3.82
PMIA Quarter to Date ⁽¹⁾ :	3.92
PMIA Average Life ⁽¹⁾ :	261

PMIA Average Monthly Effective Yields⁽¹⁾

March	3.826
February	3.871
January	3.931
December	4.025
November	4.096
October	4.150

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 3/31/26 \$165.3 billion

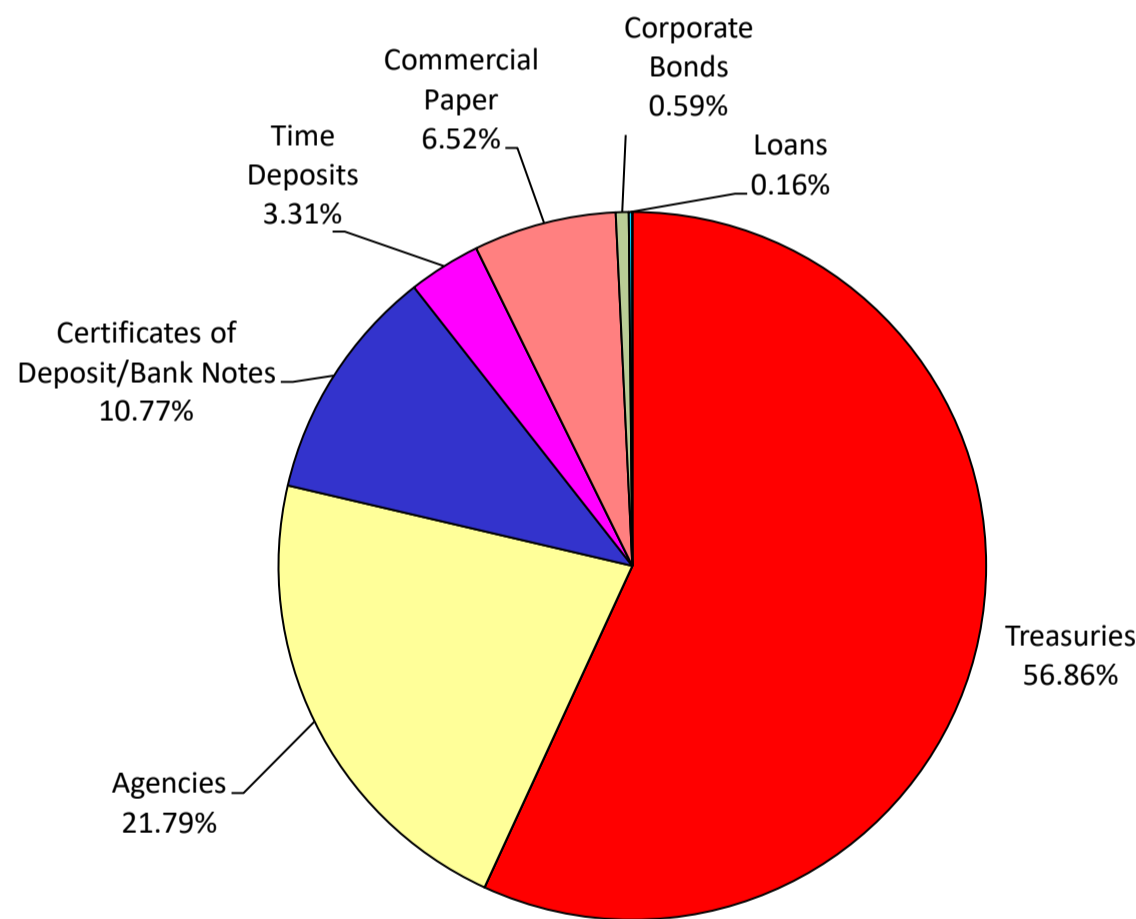


Chart does not include \$829,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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).

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

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

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



Allspring GAAP

31 March 2026

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 - 11
<u>Income Detail (Contra Costa County)</u>	12 - 16
<u>Balance Sheet Classification (Contra Costa County) <u>I</u></u>	17 - 22

*Additional information will be provided upon request.

Risk Summary

US Dollar

01 January 2026 to 31 March 2026

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	44,399,600.70
Net Unrealized Gain/Loss	-16,090.46
Market Value + Accrued	44,383,510.25

Portfolio Characteristics

Risk Metric	Value
Cash	-975,858.46
MMFund	1,815,544.31
Fixed Income	43,543,824.40
Duration	0.717
Convexity	0.009
WAL	0.745
Years to Final Maturity	1.073
Years to Effective Maturity	0.737
Yield	4.053
Book Yield	4.154
Avg Credit Rating	AA/Aa2/AA

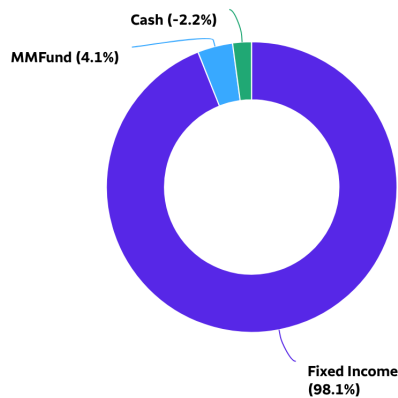
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	62.26%
United States	19.31%
Federal Home Loan Banks	5.00%
Allspring Group Holdings LLC	4.09%
Inter-American Development Bank	2.55%
San Diego Unified School District	2.28%
Oakland Unified School District, California	2.25%
Farm Credit System	2.25%

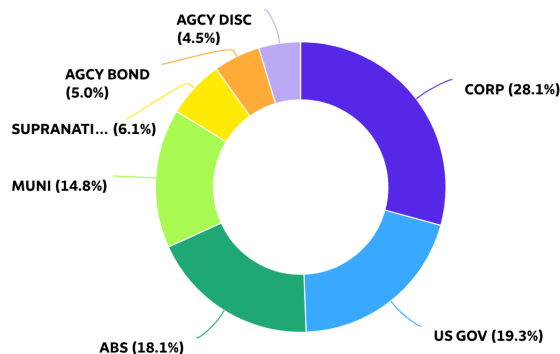
--- 100.00%

Footnotes: 1,2

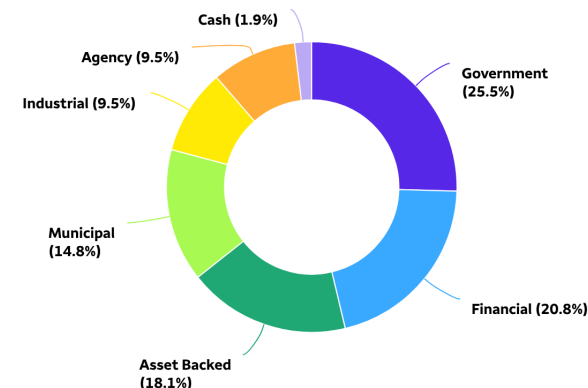
Asset Class (%)



Security Type (%)



Market Sector (%)



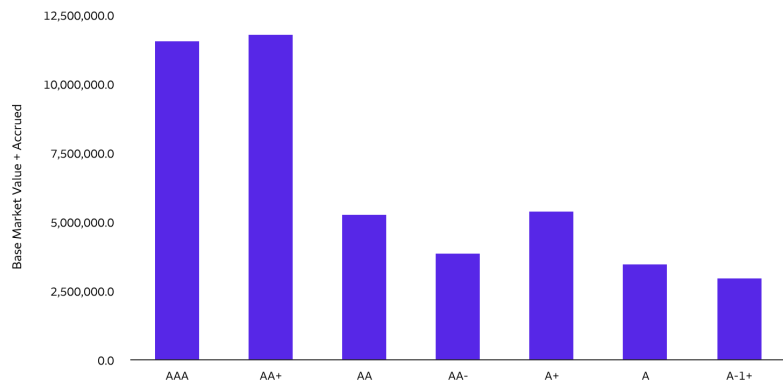
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement. Fitch ratings are only populated and included in average credit rating if licensed directly with Fitch Solutions, Inc.

Risk Summary

US Dollar
01 January 2026 to 31 March 2026

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

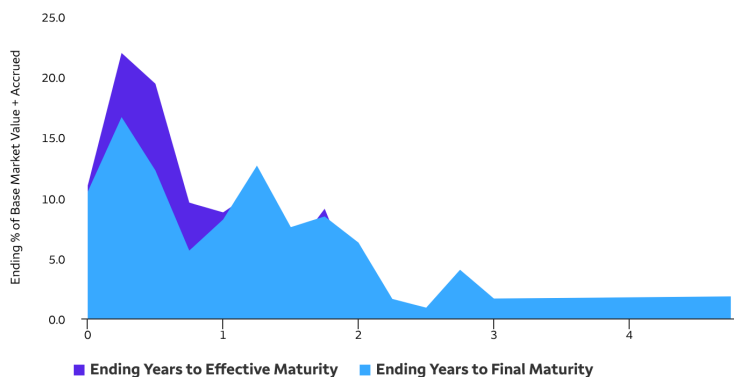
Credit Rating



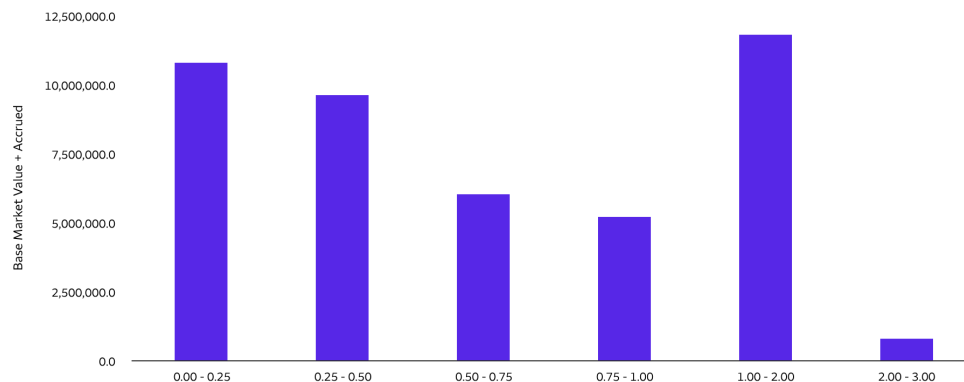
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	30.99%	0.00%	1.82%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	25.21%	21.98%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	15.31%	4.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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Risk Summary

US Dollar

01 January 2026 to 31 March 2026

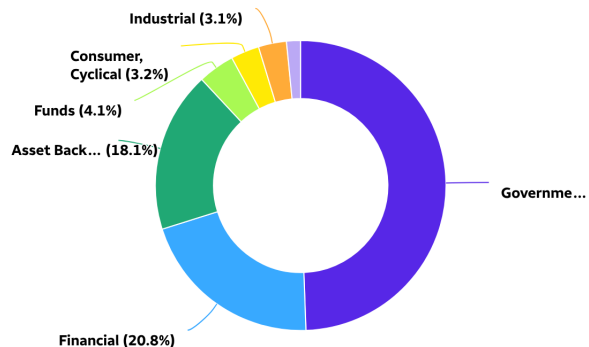
Contra Costa County

Account: XXX235

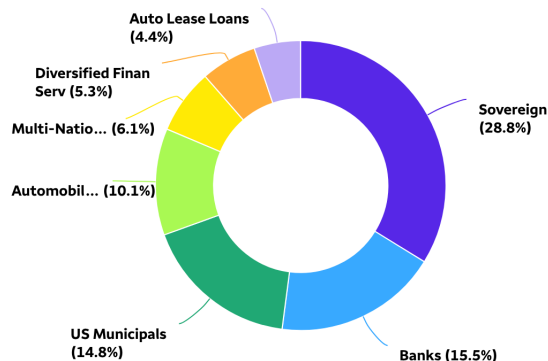
Investment Strategy: Global Liquidity Solutions

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

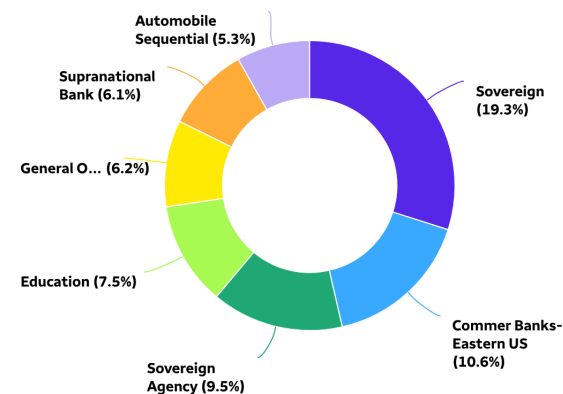
Industry Sector



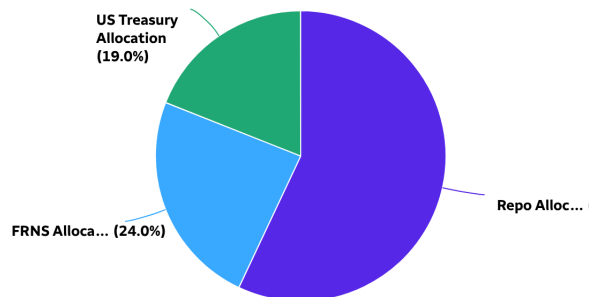
Industry Group



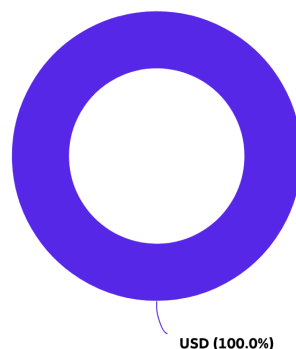
Industry Subgroup



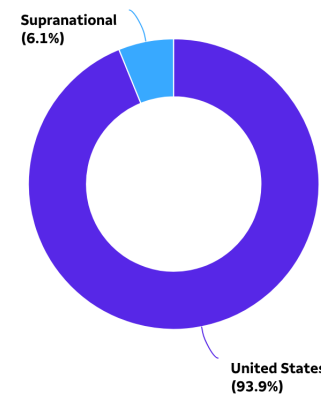
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 January 2026 to 31 March 2026

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

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

Performance Summary Gross of Fees

US Dollar

01 January 2026 to 31 March 2026

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	03/01/2026	03/31/2026	0.09%	0.26%	-0.17%
Quarter to Date	01/01/2026	03/31/2026	0.74%	0.81%	-0.07%
Year to Date	01/01/2026	03/31/2026	0.74%	0.81%	-0.07%
Prior Month	02/01/2026	02/28/2026	0.33%	0.27%	0.06%
Prior Quarter	10/01/2025	12/31/2025	1.07%	1.04%	0.03%
Prior Year	01/01/2025	12/31/2025	4.67%	4.28%	0.39%
Trailing Month	03/01/2026	03/31/2026	0.09%	0.26%	-0.17%
Trailing Quarter	01/01/2026	03/31/2026	0.74%	0.81%	-0.07%
Trailing Year	04/01/2025	03/31/2026	4.19%	4.06%	0.13%

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

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Performance Summary Gross of Fees

US Dollar

01 January 2026 to 31 March 2026

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Gross of Fees (includes trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

Performance Summary Net of Fees

US Dollar
01 January 2026 to 31 March 2026

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



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	03/01/2026	03/31/2026	0.09%	0.26%	-0.17%
Quarter to Date	01/01/2026	03/31/2026	0.72%	0.81%	-0.09%
Year to Date	01/01/2026	03/31/2026	0.72%	0.81%	-0.09%
Prior Month	02/01/2026	02/28/2026	0.32%	0.27%	0.05%
Prior Quarter	10/01/2025	12/31/2025	1.04%	1.04%	0.01%
Prior Year	01/01/2025	12/31/2025	4.57%	4.28%	0.29%
Trailing Month	03/01/2026	03/31/2026	0.09%	0.26%	-0.17%
Trailing Quarter	01/01/2026	03/31/2026	0.72%	0.81%	-0.09%
Trailing Year	04/01/2025	03/31/2026	4.10%	4.06%	0.04%

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	---

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Performance Summary Net of Fees

US Dollar

01 January 2026 to 31 March 2026

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

GAAP FX Financials

US Dollar

01 January 2026 to 31 March 2026

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	
		12/31/2025	03/31/2026
Book Value		44,063,301.69	44,121,244.71
Accrued Balance		359,300.58	278,355.99
Book Value + Accrued		44,422,602.28	44,399,600.70
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		109,236.95	-16,090.46
Carrying Value and Accrued		44,531,839.23	44,383,510.25

GAAP FX Financials

US Dollar

01 January 2026 to 31 March 2026

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Income Statement	Contra Costa County	
	Begin Date	End Date
	01/01/2026	03/31/2026
Net Amortization/Accretion Income		47,124.16
Interest Income	403,063.34	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Net FX Allowance Expense	0.00	
Net Market Allowance Expense	0.00	
Income Subtotal		403,063.34
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	-10,591.95	
Net Income		439,595.55
Transfers In/Out		-462,597.12
Change in FX Unrealized Gain/Loss		0.00
Change in Market Unrealized Gain/Loss		-125,327.41

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GAAP FX Financials

US Dollar

01 January 2026 to 31 March 2026

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Statement of Cash Flows	Contra Costa County	
	Begin Date	01/01/2026
	End Date	03/31/2026
Net Income		439,595.55
Amortization/Accretion on MS	-38,911.98	
Change in Accrued on MS	130,491.63	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	-95.48	
Subtotal		91,484.16
Purchase of MS	-10,196,244.08	
Purchased Accrued of MS	-49,547.04	
Sales of MS	2,251,645.29	
Sold Accrued of MS	0.00	
Maturities of MS	7,750,000.00	
Net Purchases/Sales		-244,145.83
Transfers of Cash & CE		-462,597.12
Total Change in Cash & CE		-175,663.24
Beginning Cash & CE		2,014,635.49
Ending Cash & CE		1,838,972.25

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Income Detail

US Dollar

01 January 2026 to 31 March 2026

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
007903BH9 ADVANCED MICRO DEVICES INC	700,000.00 4.21	09/24/2026 09/24/2026	0.00 03/24/2025	7,371.00 0.00	0.00	0.00 7,371.00
94975P405 ALLSPRING:GOVT MM I	1,815,544.31 3.55	03/31/2026 03/31/2026	0.00 ---	14,945.89 0.00	0.00	0.00 14,945.89
02008PAB8 ALLYA 2026-1 A2	600,000.00 3.91	02/06/2027 11/15/2028	0.00 03/10/2026	1,368.50 0.66	0.00	0.00 1,369.16
04821UAF9 Atlantic Asset Securitization Corp.	0.00 0.00	01/15/2026 01/15/2026	0.00 12/03/2025	0.00 883.28	0.00	0.00 883.28
04821UD74 Atlantic Asset Securitization Corp.	1,000,000.00 0.00	04/07/2026 04/07/2026	0.00 02/03/2026	0.00 5,890.00	0.00	0.00 5,890.00
05522RDGO BACCT 2023-1 A	750,000.00 4.79	05/14/2026 05/15/2026	0.00 05/27/2025	8,981.25 -649.84	0.00	0.00 8,331.41
06428CAA2 BANK OF AMERICA NA	800,000.00 5.53	07/18/2026 08/18/2026	0.00 07/21/2025	11,052.00 -2,346.96	0.00	0.00 8,705.04
06406FAE3 BANK OF NEW YORK MELLON CORP	850,000.00 2.45	08/17/2026 08/17/2026	0.00 01/24/2025	5,206.25 4,118.92	0.00	0.00 9,325.17
05611UAD5 BMWLT 2024-1 A3	0.00 4.98	05/09/2026 03/25/2027	0.00 04/17/2025	2,594.41 -350.62	0.00	0.00 2,243.79
05611UAD5 BMWLT 2024-1 A3	113,014.98 4.98	05/09/2026 03/25/2027	0.00 04/17/2025	93.80 -86.72	0.00	0.00 7.08
13068XLH0 CALIFORNIA ST PUB WKS BRD LEASE REV	750,000.00 5.00	04/01/2026 04/01/2026	0.00 04/11/2024	9,365.63 0.00	0.00	0.00 9,365.63
14318MAD1 CARMX 2022-3 A3	0.00 3.97	03/15/2026 04/15/2027	0.00 05/28/2024	130.24 48.14	0.00	0.00 178.38
14290DAB7 CARMX 2024-4 A2A	68,964.36 4.67	05/17/2026 12/15/2027	0.00 01/30/2025	1,201.21 -66.35	0.00	0.00 1,134.87
14320XAB7 CARMX 2026-1 A2A	400,000.00 3.87	03/01/2027 04/16/2029	0.00 01/28/2026	2,709.00 3.02	0.00	0.00 2,712.02
CCYUSD Cash	19,375.28 0.00	03/31/2026 03/31/2026	-462,597.12 ---	0.00 0.00	0.00	-10,591.95 -10,591.95
14913R2G1 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 1.10	09/14/2027 09/14/2027	0.00 10/06/2025	1,925.00 4,398.43	0.00	0.00 6,323.43
17275RBP6 CISCO SYSTEMS INC	0.00 4.90	02/26/2026 02/26/2026	0.00 02/26/2024	4,117.36 16.01	0.00	0.00 4,133.37
17325FBC1 CITIBANK NA	750,000.00 5.49	11/04/2026 12/04/2026	0.00 09/02/2025	10,290.00 -2,506.02	0.00	0.00 7,783.98
14043YAB1 COPAR 2025-1 A2A	750,000.00 3.88	11/09/2026 01/16/2029	0.00 11/05/2025	7,275.00 2.14	0.00	0.00 7,277.14
254683CY9 DCENT 2023-1 A	0.00 4.31	03/15/2026 03/15/2026	0.00 06/25/2024	-25,680.42 -4,991.37	0.00	0.00 -30,671.78
254683CY9 DCENT 2023-1 A	0.00 4.31	03/15/2026 03/15/2026	0.00 06/25/2024	32,325.00 6,256.30	0.00	0.00 38,581.30

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Income Detail

US Dollar

01 January 2026 to 31 March 2026

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
313313VA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	04/02/2026 04/02/2026	0.00 06/02/2025	0.00 10,050.00	0.00	0.00 10,050.00
3130B5K64 FEDERAL HOME LOAN BANKS	0.00 4.00	03/10/2027 03/10/2027	0.00 03/14/2025	7,666.67 95.54	0.00	0.00 7,762.20
3130B5K64 FEDERAL HOME LOAN BANKS	1,000,000.00 4.00	03/10/2027 03/10/2027	0.00 03/14/2025	2,333.33 30.91	0.00	0.00 2,364.24
3130B6R24 FEDERAL HOME LOAN BANKS	700,000.00 3.88	06/04/2027 06/04/2027	0.00 06/13/2025	6,781.25 116.21	0.00	0.00 6,897.46
3130B82L5 FEDERAL HOME LOAN BANKS	500,000.00 3.50	10/04/2027 10/04/2027	0.00 10/09/2025	4,375.00 126.00	0.00	0.00 4,501.00
313397F71 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 0.00	09/14/2026 09/14/2026	0.00 02/03/2026	0.00 5,549.58	0.00	0.00 5,549.58
345290AD2 FORDL 2024-A A3	25,543.85 5.06	04/14/2026 05/15/2027	0.00 01/24/2024	1,026.43 -17.74	0.00	0.00 1,008.68
345282AD9 FORDL 2025-A A3	500,000.00 4.72	01/20/2027 06/15/2028	0.00 12/18/2025	5,900.01 -862.53	0.00	0.00 5,037.48
34532UAB5 FORDO 2024-C A2A	82,633.42 4.32	05/15/2026 08/15/2027	0.00 09/20/2024	1,296.76 1.41	0.00	0.00 1,298.16
36269WAD1 GMALT 2024-2 A3	211,824.29 5.39	06/14/2026 07/20/2027	0.00 02/24/2025	3,982.92 -1,022.10	0.00	0.00 2,960.82
36267KAD9 GMCAR 2023-3 A3	209,614.61 5.45	09/08/2026 06/16/2028	0.00 08/27/2025	3,336.17 -641.22	0.00	0.00 2,694.95
38151LAG5 GOLDMAN SACHS BANK USA	600,000.00 5.41	05/21/2026 05/21/2027	0.00 06/03/2025	8,121.00 -1,050.85	0.00	0.00 7,070.15
38346MC51 Gotham Funding Corporation	0.00 0.00	03/05/2026 03/05/2026	0.00 12/05/2025	0.00 6,860.00	0.00	0.00 6,860.00
437930AC4 HAROT 2024-2 A3	434,628.55 5.27	12/23/2026 11/20/2028	0.00 05/22/2025	6,395.72 -1,173.07	0.00	0.00 5,222.65
448973AD9 HART 2024-A A3	327,485.76 4.99	12/24/2026 02/15/2029	0.00 08/21/2025	4,513.67 -791.52	0.00	0.00 3,722.15
44935CAB7 HART 2025-A A2A	182,482.06 4.33	07/19/2026 12/15/2027	0.00 03/12/2025	2,418.29 1.23	0.00	0.00 2,419.52
437076CZ3 HOME DEPOT INC	700,000.00 5.15	06/25/2026 06/25/2026	0.00 06/25/2024	9,012.50 95.79	0.00	0.00 9,108.29
4581XODV7 INTER-AMERICAN DEVELOPMENT BANK	1,131,000.00 0.88	04/20/2026 04/20/2026	0.00 07/15/2024	2,474.06 9,858.14	0.00	0.00 12,332.20
459058LK7 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	800,000.00 4.00	08/27/2026 08/27/2026	0.00 08/27/2024	8,000.00 114.41	0.00	0.00 8,114.41
45950KCX6 INTERNATIONAL FINANCE CORP	800,000.00 0.75	10/08/2026 10/08/2026	0.00 12/15/2025	1,500.00 5,551.52	0.00	0.00 7,051.52
24422EXR5 JOHN DEERE CAPITAL CORP	700,000.00 4.90	06/11/2027 06/11/2027	0.00 08/13/2025	8,575.00 -1,664.26	0.00	0.00 6,910.74

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Income Detail

US Dollar

01 January 2026 to 31 March 2026

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
46647PDW3 JPMORGAN CHASE & CO	825,000.00 6.07	10/22/2026 10/22/2027	0.00 11/20/2025	12,519.38 -3,781.00	0.00	0.00 8,738.37
544647KX7 LOS ANGELES CALIF UNI SCH DIST	800,000.00 4.38	07/01/2027 07/01/2027	0.00 05/13/2025	8,764.00 0.00	0.00	0.00 8,764.00
58770JAB0 MBALT 2024-A A2A	0.00 5.44	03/16/2026 02/16/2027	0.00 05/23/2024	273.93 0.14	0.00	0.00 274.07
58770JAB0 MBALT 2024-A A2A	0.00 5.44	03/16/2026 02/16/2027	0.00 05/23/2024	22.47 0.00	0.00	0.00 22.47
58769GAD5 MBALT 2024-B A3	439,562.44 4.23	10/14/2026 02/15/2028	0.00 08/19/2025	5,085.83 -37.72	0.00	0.00 5,048.11
58768PAC8 MBART 2022-1 A3	34,396.42 5.21	05/18/2026 08/16/2027	0.00 06/26/2023	667.54 26.73	0.00	0.00 694.28
30303M8G0 META PLATFORMS INC	700,000.00 3.50	08/15/2027 08/15/2027	0.00 10/31/2025	6,125.00 457.30	0.00	0.00 6,582.30
61761J3R8 MORGAN STANLEY	800,000.00 3.13	07/27/2026 07/27/2026	0.00 10/24/2024	6,250.00 2,576.72	0.00	0.00 8,826.72
65481RAB7 NALT 2025-B A2A	468,484.21 4.44	12/23/2026 03/15/2028	0.00 07/29/2025	5,443.98 2.80	0.00	0.00 5,446.78
65481RAB7 NALT 2025-B A2A	187,393.69 4.44	12/23/2026 03/15/2028	0.00 10/06/2025	2,177.59 -229.87	0.00	0.00 1,947.72
65480JAC4 NAROT 2022-B A3	40,316.85 4.46	05/17/2026 05/17/2027	0.00 07/27/2023	673.19 204.23	0.00	0.00 877.42
65480JAC4 NAROT 2022-B A3	7,559.41 4.46	05/17/2026 05/17/2027	0.00 09/21/2023	126.22 41.88	0.00	0.00 168.11
63743HFM9 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	0.00 4.80	01/05/2027 02/05/2027	0.00 01/23/2026	1,120.00 -261.99	0.00	0.00 858.01
63743HFM9 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 4.80	01/05/2027 02/05/2027	0.00 01/23/2026	5,226.67 -1,108.40	0.00	0.00 4,118.27
64990KKT9 NEW YORK STATE DORMITORY AUTHORITY	0.00 3.65	03/15/2027 03/15/2027	0.00 03/18/2026	0.00 0.00	0.00	0.00 0.00
64990KKT9 NEW YORK STATE DORMITORY AUTHORITY	1,000,000.00 3.65	03/15/2027 03/15/2027	0.00 03/18/2026	1,318.06 18.95	0.00	0.00 1,337.01
672325W86 OAKLAND UNIFIED SCHOOL DISTRICT, CALIFORNIA	1,000,000.00 4.28	07/01/2026 07/01/2026	0.00 04/09/2026	0.00 0.00	0.00	0.00 0.00
69371RS49 PACCAR FINANCIAL CORP	0.00 4.45	03/30/2026 03/30/2026	0.00 08/12/2024	7,700.97 -130.45	0.00	0.00 7,570.53
CCYUSD Payable	-1,000,000.00 0.00	03/31/2026 03/31/2026	0.00 ---	0.00 0.00	0.00	0.00 0.00
69353RFJ2 PNC BANK NA (DELAWARE)	700,000.00 3.25	01/22/2028 01/22/2028	0.00 03/03/2026	1,769.45 281.85	0.00	0.00 2,051.29
69353RFX1 PNC BANK NA (DELAWARE)	0.00 4.78	01/15/2026 01/15/2027	0.00 06/03/2025	1,392.71 -34.85	0.00	0.00 1,357.86

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Income Detail

US Dollar

01 January 2026 to 31 March 2026

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
69353RFX1	0.00	01/15/2026	0.00	0.00	0.00	0.00
PNC BANK NA (DELAWARE)	4.78	01/15/2027	06/03/2025	0.00		0.00
CCYUSD	4,766.26	03/31/2026	0.00	0.00	0.00	0.00
Receivable	0.00	03/31/2026	---	0.00		0.00
797356NW8	1,000,000.00	07/01/2026	0.00	10,190.00	0.00	0.00
SAN DIEGO UNIFIED SCHOOL DISTRICT	4.08	07/01/2026	09/19/2024	0.00		10,190.00
82124MBB5	0.00	02/11/2026	0.00	0.00	0.00	0.00
Sheffield Receivables Company LLC	0.00	02/11/2026	11/10/2025	4,498.61		4,498.61
82124MCD0	0.00	03/13/2026	0.00	0.00	0.00	0.00
Sheffield Receivables Company LLC	0.00	03/13/2026	02/27/2026	1,438.89		1,438.89
857477CD3	455,000.00	07/04/2026	0.00	5,996.90	0.00	0.00
STATE STREET CORP	5.27	08/03/2026	02/07/2025	-831.00		5,165.90
857477CD3	325,000.00	07/04/2026	0.00	4,283.50	0.00	0.00
STATE STREET CORP	5.27	08/03/2026	04/21/2025	-828.19		3,455.31
798170AK2	1,000,000.00	08/01/2027	0.00	8,065.00	0.00	0.00
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	3.23	08/01/2027	08/29/2025	1,596.15		9,661.15
89231CAE7	570,000.00	09/25/2026	0.00	5,372.25	0.00	0.00
TAOT 2022-C A4	3.77	02/15/2028	11/21/2024	879.43		6,251.68
891371AF3	500,000.00	10/01/2026	0.00	438.54	0.00	0.00
TORRANCE CALIF JT PWRS FING AUTH LEASE REV	2.10	10/01/2026	03/16/2026	390.35		828.89
89236TMJ1	700,000.00	08/07/2026	0.00	7,962.50	0.00	0.00
TOYOTA MOTOR CREDIT CORP	4.55	08/07/2026	10/03/2024	-1,076.52		6,885.98
91282CFB2	500,000.00	07/31/2027	0.00	3,399.93	0.00	0.00
UNITED STATES TREASURY	2.75	07/31/2027	07/16/2025	1,415.69		4,815.62
91282CGP0	1,000,000.00	02/29/2028	0.00	5,246.22	0.00	0.00
UNITED STATES TREASURY	4.00	02/29/2028	02/12/2026	-612.45		4,633.77
91282CJV4	0.00	01/31/2026	0.00	3,464.67	0.00	0.00
UNITED STATES TREASURY	4.25	01/31/2026	03/05/2024	311.04		3,775.72
91282CJV4	0.00	01/31/2026	0.00	2,598.51	0.00	0.00
UNITED STATES TREASURY	4.25	01/31/2026	02/27/2024	274.66		2,873.16
91282CJV4	0.00	01/31/2026	0.00	3,464.67	0.00	0.00
UNITED STATES TREASURY	4.25	01/31/2026	01/31/2024	86.57		3,551.24
91282CJV4	0.00	01/31/2026	0.00	3,464.67	0.00	0.00
UNITED STATES TREASURY	4.25	01/31/2026	02/06/2024	176.19		3,640.86
91282CKY6	1,000,000.00	06/30/2026	0.00	11,498.62	0.00	0.00
UNITED STATES TREASURY	4.63	06/30/2026	08/15/2024	-1,511.10		9,987.52
91282CME8	1,000,000.00	12/31/2026	0.00	10,566.30	0.00	0.00
UNITED STATES TREASURY	4.25	12/31/2026	01/13/2025	225.55		10,791.85
91282CMF5	500,000.00	01/15/2028	0.00	4,402.63	0.00	0.00
UNITED STATES TREASURY	4.25	01/15/2028	01/16/2026	-675.15		3,727.47
91282CMF5	1,000,000.00	01/15/2028	0.00	6,809.39	0.00	0.00
UNITED STATES TREASURY	4.25	01/15/2028	02/02/2026	-1,094.63		5,714.76

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Income Detail

US Dollar

01 January 2026 to 31 March 2026

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
91282CMV0 UNITED STATES TREASURY	0.00 3.88	03/31/2027 03/31/2027	0.00 04/24/2025	9,474.59 19.70	0.00	0.00 9,494.29
91282CMV0 UNITED STATES TREASURY	1,000,000.00 3.88	03/31/2027 03/31/2027	0.00 04/24/2025	105.87 0.22	0.00	0.00 106.10
91282CNL1 UNITED STATES TREASURY	1,000,000.00 3.75	06/30/2027 06/30/2027	0.00 07/11/2025	9,323.20 283.60	0.00	0.00 9,606.80
91282CPE5 UNITED STATES TREASURY	500,000.00 3.50	10/31/2027 10/31/2027	0.00 12/08/2025	4,350.83 96.53	0.00	0.00 4,447.36
91282CPL9 UNITED STATES TREASURY	500,000.00 3.38	11/30/2027 11/30/2027	0.00 12/05/2025	4,172.39 181.84	0.00	0.00 4,354.23
91282CPS4 UNITED STATES TREASURY	500,000.00 3.38	12/31/2027 12/31/2027	0.00 01/21/2026	3,263.12 198.62	0.00	0.00 3,461.74
91412HGF4 UNIVERSITY CALIF REVS	500,000.00 1.32	05/15/2027 05/15/2027	0.00 03/12/2026	347.28 662.24	0.00	0.00 1,009.52
91159HHN3 US BANCORP	700,000.00 2.38	07/22/2026 07/22/2026	0.00 11/06/2024	4,156.25 3,443.26	0.00	0.00 7,599.51
92868RAB4 VALET 2024-1 A2A	276,141.37 4.65	06/29/2026 11/22/2027	0.00 11/26/2024	4,188.96 1.60	0.00	0.00 4,190.56
92348KDR1 VZMT 2025-1 A	800,000.00 4.71	01/20/2028 01/21/2031	0.00 03/18/2026	1,360.66 -202.82	0.00	0.00 1,157.84
94988J6D4 WELLS FARGO BANK NA	655,000.00 5.45	07/07/2026 08/07/2026	0.00 07/03/2025	8,924.38 -2,067.24	0.00	0.00 6,857.13
98163VAD0 WOART 2022-D A3	105,231.80 5.61	06/07/2026 02/15/2028	0.00 05/03/2024	1,984.90 -38.74	0.00	0.00 1,946.17
981936AB3 WOART 2025-C A2A	394,623.59 4.19	09/24/2026 10/16/2028	0.00 08/13/2025	4,549.71 8.48	0.00	0.00 4,558.19
---	44,160,587.52	12/25/2026	-462,597.12	403,063.34	0.00	-10,591.95
---	3.77	04/27/2027	---	47,124.16		439,595.55

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

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Balance Sheet Classification

US Dollar

01 January 2026 to 31 March 2026

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	1,815,544.31 1.0000	03/31/2026 3.55	03/31/2026	AAA Cash	3.54 3.54	1,815,544.31 1,815,544.31 0.00	1,815,544.31 0.00 1,815,544.31
CCYUSD Receivable	4,766.26 1.0000	03/31/2026 0.00	03/31/2026	AAA Cash	0.00 0.00	4,766.26 4,766.26 0.00	4,766.26 0.00 4,766.26
CCYUSD Cash	19,375.28 1.0000	03/31/2026 0.00	03/31/2026	AAA Cash	0.00 0.00	19,375.28 19,375.28 0.00	19,375.28 0.00 19,375.28
CCYUSD Payable	-1,000,000.00 1.0000	03/31/2026 0.00	03/31/2026	AAA Cash	0.00 0.00	-1,000,000.00 -1,000,000.00 0.00	-1,000,000.00 0.00 -1,000,000.00
04821UD74 Atlantic Asset Securitization Corp.	1,000,000.00 99.9286	04/07/2026 0.00	04/07/2026	A-1+ Financial	3.74 3.64	993,490.00 999,380.00 -93.60	999,286.40 0.00 999,286.40
---	1,839,685.85	04/04/2026	04/04/2026	AAA	5.53	1,833,175.85	1,838,972.25
---	54.7572	3.50		---	5.47	1,839,065.85 -93.60	0.00 1,838,972.25

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
13068XLH0 CALIFORNIA ST PUB WKS BRD LEASE REV	750,000.00 100.0000	04/01/2026 5.00	04/01/2026	AA- Municipal	5.00 0.00	750,000.00 750,000.00 0.00	750,000.00 18,731.25 768,731.25
4581X0DV7 INTER-AMERICAN DEVELOPMENT BANK	1,131,000.00 99.8430	04/20/2026 0.88	04/20/2026	AAA Government	4.60 3.87	1,060,459.53 1,128,918.84 305.41	1,129,224.25 4,425.82 1,133,650.07
05522RDGO BACCT 2023-1 A	750,000.00 100.0905	05/15/2026 4.79	05/14/2026	AAA Asset Backed	4.48 4.08	752,548.83 750,317.70 361.35	750,679.05 1,596.67 752,275.72
313313VA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9801	04/02/2026 0.00	04/02/2026	A-1+ Agency	4.18 7.28	966,053.33 999,888.33 -87.77	999,800.56 0.00 999,800.56
437076CZ3 HOME DEPOT INC	700,000.00 100.2807	06/25/2026 5.15	06/25/2026	A Industrial	5.21 3.90	699,223.00 699,909.53 2,055.65	701,965.17 9,613.33 711,578.51
91282CKY6 UNITED STATES TREASURY	1,000,000.00 100.2156	06/30/2026 4.63	06/30/2026	AA+ Government	3.98 3.71	1,011,484.38 1,001,511.10 645.15	1,002,156.25 11,626.38 1,013,782.63

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Balance Sheet Classification

US Dollar

01 January 2026 to 31 March 2026

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
797356NW8 SAN DIEGO UNIFIED SCHOOL DISTRICT	1,000,000.00 100.0410	07/01/2026 4.08	07/01/2026	AA Municipal	4.08 3.87	1,000,000.00 1,000,000.00 410.00	1,000,410.00 10,190.00 1,010,600.00
91159HHN3 US BANCORP	700,000.00 99.4950	07/22/2026 2.38	07/22/2026	A Financial	4.46 4.03	676,165.00 695,715.06 749.89	696,464.94 3,186.46 699,651.40
61761J3R8 MORGAN STANLEY	800,000.00 99.6546	07/27/2026 3.13	07/27/2026	A+ Financial	4.49 4.20	781,648.00 796,650.26 586.62	797,236.88 4,444.44 801,681.32
857477CD3 STATE STREET CORP	455,000.00 100.3305	08/03/2026 5.27	07/04/2026	AA- Financial	4.50 3.94	459,727.45 455,867.93 635.65	456,503.58 3,864.67 460,368.25
857477CD3 STATE STREET CORP	325,000.00 100.3305	08/03/2026 5.27	07/04/2026	AA- Financial	4.20 3.94	329,039.75 325,865.00 208.99	326,073.99 2,760.48 328,834.47
89236TMJ1 TOYOTA MOTOR CREDIT CORP	700,000.00 100.1230	08/07/2026 4.55	08/07/2026	A+ Industrial	3.90 4.18	708,050.00 701,531.06 -670.30	700,860.76 4,777.50 705,638.26
94988J6D4 WELLS FARGO BANK NA	655,000.00 100.3352	08/07/2026 5.45	07/07/2026	AA Financial	4.13 4.16	663,475.70 657,228.03 -32.15	657,195.88 5,354.63 662,550.51
06406FAE3 BANK OF NEW YORK MELLON CORP	850,000.00 99.4304	08/17/2026 2.45	08/17/2026	AA- Financial	4.50 3.98	823,913.50 843,684.32 1,474.22	845,158.54 2,545.28 847,703.82
06428CAA2 BANK OF AMERICA NA	800,000.00 100.4319	08/18/2026 5.53	07/18/2026	AA Financial	4.30 4.03	809,440.00 802,816.35 638.64	803,454.99 5,280.40 808,735.39
459058LK7 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	800,000.00 100.0706	08/27/2026 4.00	08/27/2026	AAA Government	4.06 3.82	799,072.00 799,811.86 752.90	800,564.76 3,022.22 803,586.98
007903BH9 ADVANCED MICRO DEVICES INC	700,000.00 100.1378	09/24/2026 4.21	09/24/2026	A+ Industrial	4.21 3.92	700,000.00 700,000.00 964.81	700,964.81 573.30 701,538.11
17325FBC1 CITIBANK NA	750,000.00 100.7854	12/04/2026 5.49	11/04/2026	AA- Financial	4.08 4.13	761,917.50 756,042.28 -152.10	755,890.19 13,377.00 769,267.19
45950KCX6 INTERNATIONAL FINANCE CORP	800,000.00 98.4257	10/08/2026 0.75	10/08/2026	AAA Government	3.63 3.84	781,680.00 788,280.13 -874.87	787,405.26 2,883.33 790,288.60
91282CME8 UNITED STATES TREASURY	1,000,000.00 100.3508	12/31/2026 4.25	12/31/2026	AA+ Government	4.35 3.76	998,203.13 999,313.33 4,194.48	1,003,507.81 10,683.70 1,014,191.51
313397F71 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 98.3370	09/14/2026 0.00	09/14/2026	A-1+ Agency	3.62 3.72	978,288.47 983,838.05 -468.47	983,369.58 0.00 983,369.58

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Balance Sheet Classification

US Dollar
01 January 2026 to 31 March 2026

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
63743HFM9 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 100.4324	02/05/2027 4.80	01/05/2027	A Financial	3.72 4.21	706,993.00 705,622.61 -2,596.14	703,026.48 5,226.67 708,253.14
3130B5K64 FEDERAL HOME LOAN BANKS	1,000,000.00 100.1802	03/10/2027 4.00	03/10/2027	AA+ Agency	4.05 3.80	998,980.00 999,518.10 2,284.15	1,001,802.25 2,333.33 1,004,135.58
891371AF3 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	500,000.00 99.1340	10/01/2026 2.10	10/01/2026	AA Municipal	3.93 3.87	495,145.00 495,535.35 134.65	495,670.00 5,262.50 500,932.50
64990KKT9 NEW YORK STATE DORMITORY AUTHORITY	1,000,000.00 99.6650	03/15/2027 3.65	03/15/2027	AA+ Municipal	3.70 4.01	999,510.00 999,528.95 -2,878.95	996,650.00 1,318.06 997,968.06
05611UAD5 BMWLT 2024-1 A3	113,014.98 100.1033	03/25/2027 4.98	05/09/2026	AAA Asset Backed	4.47 4.05	113,496.18 113,079.46 52.22	113,131.68 93.80 113,225.49
672325W86 OAKLAND UNIFIED SCHOOL DISTRICT, CALIFORNIA	1,000,000.00 100.0510	07/01/2026 4.28	07/01/2026	A+ Municipal	4.28 4.01	1,000,000.00 1,000,000.00 510.00	1,000,510.00 0.00 1,000,510.00
91282CMV0 UNITED STATES TREASURY	1,000,000.00 100.1320	03/31/2027 3.88	03/31/2027	AA+ Government	3.88 3.74	999,843.75 999,919.44 1,400.87	1,001,320.31 105.87 1,001,426.18
---	21,979,014.98	09/06/2026	08/30/2026	AA	4.19	21,824,357.50	21,960,997.98
---	99.9223	3.56	---	---	3.95	21,950,393.09 10,604.90	133,277.10 22,094,275.08

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
58768PAC8 MBART 2022-1 A3	34,396.42 100.1350	08/16/2027 5.21	05/18/2026	AAA Asset Backed	5.43 4.23	34,311.77 34,388.45 54.42	34,442.87 79.65 34,522.51
65480JAC4 NAROT 2022-B A3	40,316.85 100.0380	05/17/2027 4.46	05/17/2026	AAA Asset Backed	5.65 4.20	39,627.05 40,232.71 99.47	40,332.18 79.92 40,412.10
65480JAC4 NAROT 2022-B A3	7,559.41 100.0380	05/17/2027 4.46	05/17/2026	AAA Asset Backed	5.76 4.20	7,425.05 7,542.15 20.13	7,562.28 14.98 7,577.27
345290AD2 FORDL 2024-A A3	25,543.85 100.0221	05/15/2027 5.06	04/14/2026	AAA Asset Backed	5.06 4.53	25,569.79 25,544.30 5.21	25,549.51 57.45 25,606.95

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Balance Sheet Classification

US Dollar

01 January 2026 to 31 March 2026

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
98163VADO WOART 2022-D A3	105,231.80 100.2143	02/15/2028 5.61	06/07/2026	AAA Asset Backed	5.57 4.51	105,359.23 105,252.58 204.75	105,457.34 262.38 105,719.71
34532UAB5 FORDO 2024-C A2A	82,633.42 100.0375	08/15/2027 4.32	05/15/2026	AAA Asset Backed	4.36 4.05	82,630.11 82,632.89 31.55	82,664.45 158.66 82,823.10
92868RAB4 VALET 2024-1 A2A	276,141.37 100.1732	11/22/2027 4.65	06/29/2026	AAA Asset Backed	4.70 3.98	276,136.95 276,140.22 479.56	276,619.78 392.35 277,012.13
89231CAE7 TAOT 2022-C A4	570,000.00 99.8551	02/15/2028 3.77	09/25/2026	AAA Asset Backed	5.12 4.11	561,450.00 566,296.63 2,877.38	569,174.01 955.07 570,129.08
14290DAB7 CARMX 2024-4 A2A	68,964.36 100.0748	12/15/2027 4.67	05/17/2026	AAA Asset Backed	4.51 4.12	69,072.12 68,985.67 30.25	69,015.92 143.14 69,159.06
36269WAD1 GMALT 2024-2 A3	211,824.29 100.2251	07/20/2027 5.39	06/14/2026	AAA Asset Backed	3.87 4.32	213,975.64 212,383.96 -82.89	212,301.07 348.86 212,649.93
44935CAB7 HART 2025-A A2A	182,482.06 100.0619	12/15/2027 4.33	07/19/2026	AAA Asset Backed	4.37 4.16	182,478.87 182,480.87 114.12	182,594.99 351.18 182,946.17
544647KX7 LOS ANGELES CALIF UNI SCH DIST	800,000.00 100.5730	07/01/2027 4.38	07/01/2027	AA Municipal	4.38 3.90	800,000.00 800,000.00 4,584.00	804,584.00 8,764.00 813,348.00
437930AC4 HAROT 2024-2 A3	434,628.55 100.7625	11/20/2028 5.27	12/23/2026	AAA Asset Backed	4.40 4.24	439,025.77 437,647.80 294.80	437,942.59 827.12 438,769.72
38151LAG5 GOLDMAN SACHS BANK USA	600,000.00 100.1238	05/21/2027 5.41	05/21/2026	A+ Financial	4.62 4.41	604,110.00 600,583.81 159.01	600,742.81 11,730.33 612,473.15
3130B6R24 FEDERAL HOME LOAN BANKS	700,000.00 100.0924	06/04/2027 3.88	06/04/2027	AA+ Agency	3.95 3.79	699,069.00 699,446.05 1,201.09	700,647.14 8,815.63 709,462.76
91282CNL1 UNITED STATES TREASURY	1,000,000.00 99.9219	06/30/2027 3.75	06/30/2027	AA+ Government	3.87 3.81	997,734.38 998,566.26 652.49	999,218.75 9,426.80 1,008,645.55
91282CFB2 UNITED STATES TREASURY	500,000.00 98.5977	07/31/2027 2.75	07/31/2027	AA+ Government	3.96 3.84	488,281.25 492,355.29 632.99	492,988.28 2,279.01 495,267.29
65481RAB7 NALT 2025-B A2A	468,484.21 100.2449	03/15/2028 4.44	12/23/2026	AAA Asset Backed	4.48 4.13	468,470.30 468,476.06 1,155.47	469,631.53 924.48 470,556.01
981936AB3 WOART 2025-C A2A	394,623.59 100.0289	10/16/2028 4.19	09/24/2026	AAA Asset Backed	4.24 4.17	394,588.98 394,600.90 136.86	394,737.75 734.88 395,472.63

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Balance Sheet Classification

US Dollar

01 January 2026 to 31 March 2026

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
24422EXR5 JOHN DEERE CAPITAL CORP	700,000.00 100.9878	06/11/2027 4.90	06/11/2027	A+ Industrial	3.89 4.04	712,334.00 708,062.40 -1,147.96	706,914.45 10,480.56 717,395.00
58769GAD5 MBALT 2024-B A3	439,562.44 100.0380	02/15/2028 4.23	10/14/2026	AAA Asset Backed	4.22 4.19	439,665.46 439,614.29 115.18	439,729.47 826.38 440,555.85
448973AD9 HART 2024-A A3	327,485.76 100.5784	02/15/2029 4.99	12/24/2026	AAA Asset Backed	4.21 4.22	330,236.14 329,536.78 -156.87	329,379.91 726.29 330,106.20
36267KAD9 GMCAR 2023-3 A3	209,614.61 100.4973	06/16/2028 5.45	09/08/2026	AAA Asset Backed	4.56 4.35	211,170.35 210,657.29 -0.22	210,657.07 476.00 211,133.07
798170AK2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	1,000,000.00 99.1110	08/01/2027 3.23	08/01/2027	AA Municipal	3.90 3.91	987,550.00 991,363.03 -253.03	991,110.00 5,376.67 996,486.67
65481RAB7 NALT 2025-B A2A	187,393.69 100.2449	03/15/2028 4.44	12/23/2026	AAA Asset Backed	3.74 4.13	188,403.86 188,063.29 -210.67	187,852.61 369.79 188,222.40
14913R2G1 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 95.9620	09/14/2027 1.10	09/14/2027	A Industrial	3.77 3.99	665,399.00 674,049.25 -2,315.33	671,733.92 363.61 672,097.53
3130B82L5 FEDERAL HOME LOAN BANKS	500,000.00 99.6370	10/04/2027 3.50	10/04/2027	AA+ Agency	3.61 3.75	498,985.00 499,228.60 -1,043.36	498,185.24 8,361.11 506,546.35
14043YAB1 COPAR 2025-1 A2A	750,000.00 99.8682	01/16/2029 3.88	11/09/2026	AAA Asset Backed	3.92 4.13	749,970.45 749,976.85 -965.42	749,011.43 1,293.33 750,304.76
30303M8G0 META PLATFORMS INC	700,000.00 99.2657	08/15/2027 3.50	08/15/2027	AA- Industrial	3.77 4.05	696,682.00 697,454.34 -2,594.57	694,859.77 3,130.56 697,990.32
46647PDW3 JPMORGAN CHASE & CO	825,000.00 100.9534	10/22/2027 6.07	10/22/2026	A+ Financial	4.16 4.32	839,115.75 833,570.28 -705.13	832,865.15 22,117.56 854,982.71
91282CPL9 UNITED STATES TREASURY	500,000.00 99.2617	11/30/2027 3.38	11/30/2027	AA+ Government	3.53 3.83	498,535.16 498,771.55 -2,462.96	496,308.59 5,655.91 501,964.50
91282CPE5 UNITED STATES TREASURY	500,000.00 99.4648	10/31/2027 3.50	10/31/2027	AA+ Government	3.58 3.85	499,257.81 499,380.08 -2,055.86	497,324.22 7,348.07 504,672.29
345282AD9 FORDL 2025-A A3	500,000.00 100.4621	06/15/2028 4.72	01/20/2027	AAA Asset Backed	3.55 4.17	504,628.91 503,632.21 -1,321.91	502,310.30 1,048.89 503,359.19
91282CMF5 UNITED STATES TREASURY	500,000.00 100.7070	01/15/2028 4.25	01/15/2028	AA+ Government	3.56 3.83	506,562.50 505,887.35 -2,352.19	503,535.16 4,461.33 507,996.48

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Balance Sheet Classification

US Dollar

01 January 2026 to 31 March 2026

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
91282CPS4 UNITED STATES TREASURY	500,000.00 99.2305	12/31/2027 3.38	12/31/2027	AA+ Government	3.59 3.83	497,988.28 498,186.90 -2,034.55	496,152.34 4,242.06 500,394.40
14320XAB7 CARMX 2026-1 A2A	400,000.00 99.8277	04/16/2029 3.87	03/01/2027	AAA Asset Backed	4.22 4.10	399,965.64 399,968.66 -657.78	399,310.88 688.00 399,998.88
91282CMF5 UNITED STATES TREASURY	1,000,000.00 100.7070	01/15/2028 4.25	01/15/2028	AA+ Government	3.53 3.83	1,013,437.50 1,012,342.87 -5,272.56	1,007,070.31 8,922.65 1,015,992.96
91282CGP0 UNITED STATES TREASURY	1,000,000.00 100.3281	02/29/2028 4.00	02/29/2028	AA+ Government	3.51 3.82	1,009,531.25 1,008,918.80 -5,637.55	1,003,281.25 3,478.26 1,006,759.51
69353RFJ2 PNC BANK NA (DELAWARE)	700,000.00 98.4004	01/22/2028 3.25	01/22/2028	A Financial	3.78 4.17	693,294.00 693,575.85 -4,772.85	688,803.00 4,360.42 693,163.41
02008PAB8 ALLYA 2026-1 A2	600,000.00 99.8005	11/15/2028 3.91	02/06/2027	AAA Asset Backed	4.14 4.18	599,983.44 599,984.10 -1,180.92	598,803.18 1,368.50 600,171.68
91412HGF4 UNIVERSITY CALIF REVS	500,000.00 97.1810	05/15/2027 1.32	05/15/2027	AA Municipal	3.81 3.91	485,795.00 486,457.24 -552.24	485,905.00 2,485.78 488,390.78
92348KDR1 VZMT 2025-1 A	800,000.00 100.9842	01/21/2031 4.71	01/20/2028	AAA Asset Backed	4.06 4.48	809,750.00 809,547.18 -1,673.66	807,873.52 1,151.33 809,024.85
---	20,341,886.68	02/07/2028	05/24/2027	AA+	3.99	20,327,557.75	20,305,184.02
---	99.8329	4.01	---	---	4.04	20,331,785.77 -26,601.75	145,078.90 20,450,262.92

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
---	44,160,587.52	04/27/2027	12/25/2026	AA	4.15	43,985,091.10	44,105,154.25
---	98.0097	3.77	---	---	4.05	44,121,244.71 -16,090.46	278,355.99 44,383,510.25

* 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.

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Account Statement - Transaction Summary

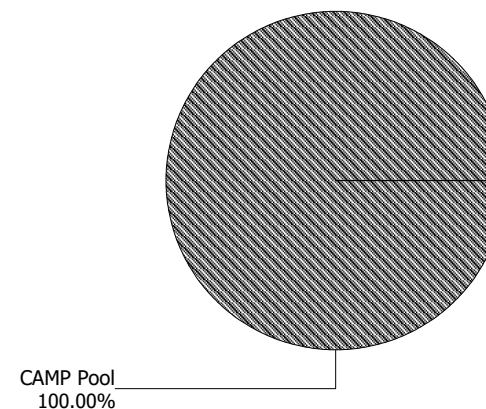
For the Month Ending **January 31, 2026**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	351,293,047.40
Purchases	256,037,199.69
Redemptions	(281,293,047.40)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$326,037,199.69
Cash Dividends and Income	1,037,199.69

Asset Summary		
	January 31, 2026	December 31, 2025
CAMP Pool	326,037,199.69	351,293,047.40
Total	\$326,037,199.69	\$351,293,047.40

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **January 31, 2026**

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					351,293,047.40
01/05/26	01/05/26	Purchase - Incoming Wires	1.00	15,000,000.00	366,293,047.40
01/06/26	01/06/26	Redemption - Outgoing Wires	1.00	(1,293,047.40)	365,000,000.00
01/08/26	01/08/26	Redemption - Outgoing Wires	1.00	(90,000,000.00)	275,000,000.00
01/08/26	01/08/26	Redemption - Outgoing Wires	1.00	(10,000,000.00)	265,000,000.00
01/09/26	01/09/26	Redemption - Outgoing Wires	1.00	(25,000,000.00)	240,000,000.00
01/12/26	01/12/26	Redemption - Outgoing Wires	1.00	(20,000,000.00)	220,000,000.00
01/14/26	01/14/26	Purchase - Incoming Wires	1.00	25,000,000.00	245,000,000.00
01/15/26	01/15/26	Purchase - Incoming Wires	1.00	55,000,000.00	300,000,000.00
01/16/26	01/16/26	Purchase - Incoming Wires	1.00	25,000,000.00	325,000,000.00
01/20/26	01/20/26	Purchase - Incoming Wires	1.00	35,000,000.00	360,000,000.00
01/21/26	01/21/26	Purchase - Incoming Wires	1.00	15,000,000.00	375,000,000.00
01/22/26	01/22/26	Redemption - Outgoing Wires	1.00	(30,000,000.00)	345,000,000.00
01/23/26	01/23/26	Purchase - Incoming Wires	1.00	60,000,000.00	405,000,000.00
01/23/26	01/23/26	Redemption - Outgoing Wires	1.00	(80,000,000.00)	325,000,000.00
01/27/26	01/27/26	Purchase - Incoming Wires	1.00	25,000,000.00	350,000,000.00
01/29/26	01/29/26	Redemption - Outgoing Wires	1.00	(25,000,000.00)	325,000,000.00
01/30/26	02/02/26	Accrual Income Div Reinvestment - Distributions	1.00	1,037,199.69	326,037,199.69



Account Statement

For the Month Ending **January 31, 2026**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					326,037,199.69
		Month of January	Fiscal YTD January-January		
Opening Balance		351,293,047.40	351,293,047.40	Closing Balance	326,037,199.69
Purchases		256,037,199.69	256,037,199.69	Average Monthly Balance	317,049,665.69
Redemptions (Excl. Checks)		(281,293,047.40)	(281,293,047.40)	Monthly Distribution Yield	3.85%
Check Disbursements		0.00	0.00		
Closing Balance		326,037,199.69	326,037,199.69		
Cash Dividends and Income		1,037,199.69	1,037,199.69		



Account Statement - Transaction Summary

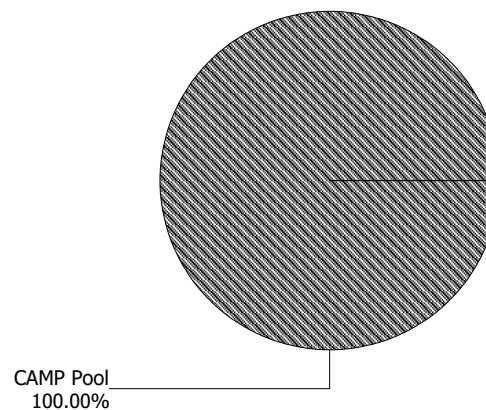
For the Month Ending **January 31, 2026**

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

CAMP Pool	
Opening Market Value	39,334,202.05
Purchases	128,661.42
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$39,462,863.47
Cash Dividends and Income	128,661.42

Asset Summary		
	January 31, 2026	December 31, 2025
CAMP Pool	39,462,863.47	39,334,202.05
Total	\$39,462,863.47	\$39,334,202.05

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **January 31, 2026**

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					39,334,202.05
01/30/26	02/02/26	Accrual Income Div Reinvestment - Distributions	1.00	128,661.42	39,462,863.47
Closing Balance					39,462,863.47

	Month of January	Fiscal YTD July-January		
Opening Balance	39,334,202.05	38,502,539.85	Closing Balance	39,462,863.47
Purchases	128,661.42	960,323.62	Average Monthly Balance	39,342,502.79
Redemptions (Excl. Checks)	0.00	0.00	Monthly Distribution Yield	3.85%
Check Disbursements	0.00	0.00		
Closing Balance	39,462,863.47	39,462,863.47		
Cash Dividends and Income	128,661.42	960,323.62		



Account Statement - Transaction Summary

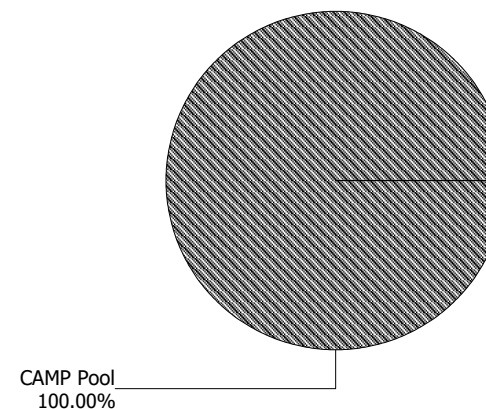
For the Month Ending **February 28, 2026**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	326,037,199.69
Purchases	103,988,651.30
Redemptions	(94,037,199.69)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$335,988,651.30
Cash Dividends and Income	988,651.30

Asset Summary		
	February 28, 2026	January 31, 2026
CAMP Pool	335,988,651.30	326,037,199.69
Total	\$335,988,651.30	\$326,037,199.69

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **February 28, 2026**

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					326,037,199.69
02/02/26	02/02/26	Purchase - Incoming Wires	1.00	15,000,000.00	341,037,199.69
02/03/26	02/03/26	Purchase - Incoming Wires	1.00	10,000,000.00	351,037,199.69
02/04/26	02/04/26	Purchase - Incoming Wires	1.00	10,000,000.00	361,037,199.69
02/04/26	02/04/26	Redemption - Outgoing Wires	1.00	(1,037,199.69)	360,000,000.00
02/05/26	02/05/26	Redemption - Outgoing Wires	1.00	(15,000,000.00)	345,000,000.00
02/05/26	02/05/26	Redemption - Outgoing Wires	1.00	(10,000,000.00)	335,000,000.00
02/11/26	02/11/26	Redemption - Outgoing Wires	1.00	(18,000,000.00)	317,000,000.00
02/12/26	02/12/26	Purchase - Incoming Wires	1.00	13,000,000.00	330,000,000.00
02/17/26	02/17/26	Redemption - Outgoing Wires	1.00	(25,000,000.00)	305,000,000.00
02/19/26	02/19/26	Purchase - Incoming Wires	1.00	37,000,000.00	342,000,000.00
02/20/26	02/20/26	Purchase - Incoming Wires	1.00	3,000,000.00	345,000,000.00
02/24/26	02/24/26	Purchase - Incoming Wires	1.00	5,000,000.00	350,000,000.00
02/25/26	02/25/26	Purchase - Incoming Wires	1.00	10,000,000.00	360,000,000.00
02/27/26	02/27/26	Redemption - Outgoing Wires	1.00	(25,000,000.00)	335,000,000.00
02/27/26	03/02/26	Accrual Income Div Reinvestment - Distributions	1.00	988,651.30	335,988,651.30



Account Statement - Transaction Summary

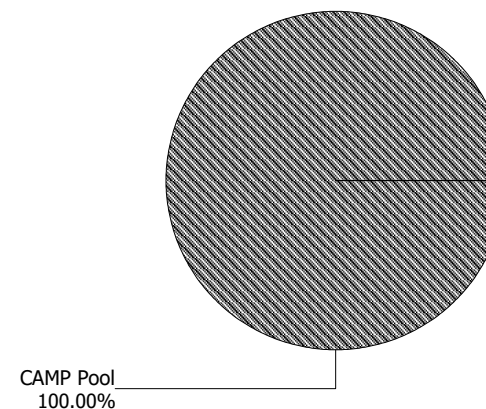
For the Month Ending **February 28, 2026**

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

CAMP Pool	
Opening Market Value	39,462,863.47
Purchases	115,878.85
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$39,578,742.32
Cash Dividends and Income	115,878.85

Asset Summary		
	February 28, 2026	January 31, 2026
CAMP Pool	39,578,742.32	39,462,863.47
Total	\$39,578,742.32	\$39,462,863.47

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **February 28, 2026**

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					39,462,863.47
02/27/26	03/02/26	Accrual Income Div Reinvestment - Distributions	1.00	115,878.85	39,578,742.32
Closing Balance					39,578,742.32

	Month of February	Fiscal YTD July-February		
Opening Balance	39,462,863.47	38,502,539.85	Closing Balance	39,578,742.32
Purchases	115,878.85	1,076,202.47	Average Monthly Balance	39,471,140.53
Redemptions (Excl. Checks)	0.00	0.00	Monthly Distribution Yield	3.83%
Check Disbursements	0.00	0.00		
Closing Balance	39,578,742.32	39,578,742.32		
Cash Dividends and Income	115,878.85	1,076,202.47		



Account Statement - Transaction Summary

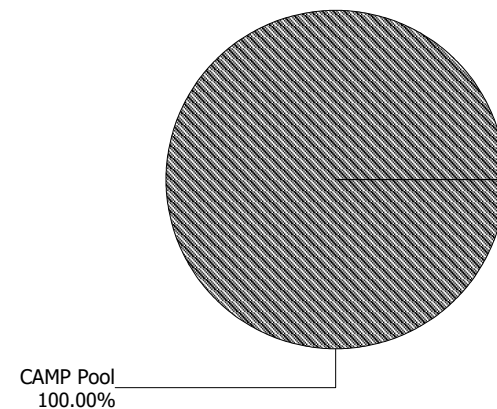
For the Month Ending **March 31, 2026**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	335,988,651.30
Purchases	160,008,360.66
Redemptions	(235,988,651.30)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$260,008,360.66
Cash Dividends and Income	1,008,360.66

Asset Summary		
	March 31, 2026	February 28, 2026
CAMP Pool	260,008,360.66	335,988,651.30
Total	\$260,008,360.66	\$335,988,651.30

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **March 31, 2026**

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					335,988,651.30
03/02/26	03/02/26	Purchase - Incoming Wires	1.00	18,000,000.00	353,988,651.30
03/04/26	03/04/26	Redemption - Outgoing Wires	1.00	(5,000,000.00)	348,988,651.30
03/04/26	03/04/26	Redemption - Outgoing Wires	1.00	(988,651.30)	348,000,000.00
03/06/26	03/06/26	Purchase - Incoming Wires	1.00	12,000,000.00	360,000,000.00
03/09/26	03/09/26	Purchase - Incoming Wires	1.00	5,000,000.00	365,000,000.00
03/10/26	03/10/26	Redemption - Outgoing Wires	1.00	(30,000,000.00)	335,000,000.00
03/11/26	03/11/26	Purchase - Incoming Wires	1.00	12,000,000.00	347,000,000.00
03/12/26	03/12/26	Purchase - Incoming Wires	1.00	50,000,000.00	397,000,000.00
03/13/26	03/13/26	Redemption - Outgoing Wires	1.00	(90,000,000.00)	307,000,000.00
03/13/26	03/13/26	Redemption - Outgoing Wires	1.00	(40,000,000.00)	267,000,000.00
03/16/26	03/16/26	Purchase - Incoming Wires	1.00	15,000,000.00	282,000,000.00
03/17/26	03/17/26	Purchase - Incoming Wires	1.00	8,000,000.00	290,000,000.00
03/18/26	03/18/26	Purchase - Incoming Wires	1.00	10,000,000.00	300,000,000.00
03/19/26	03/19/26	Purchase - Incoming Wires	1.00	8,000,000.00	308,000,000.00
03/23/26	03/23/26	Purchase - Incoming Wires	1.00	7,000,000.00	315,000,000.00
03/25/26	03/25/26	Purchase - Incoming Wires	1.00	5,000,000.00	320,000,000.00
03/27/26	03/27/26	Redemption - Outgoing Wires	1.00	(70,000,000.00)	250,000,000.00
03/31/26	03/31/26	Purchase - Incoming Wires	1.00	9,000,000.00	259,000,000.00
03/31/26	04/01/26	Accrual Income Div Reinvestment - Distributions	1.00	1,008,360.66	260,008,360.66



Account Statement

For the Month Ending **March 31, 2026**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					260,008,360.66
		Month of March	Fiscal YTD January-March		
Opening Balance		335,988,651.30	351,293,047.40	Closing Balance	260,008,360.66
Purchases		160,008,360.66	520,034,211.65	Average Monthly Balance	312,870,139.18
Redemptions (Excl. Checks)		(235,988,651.30)	(611,318,898.39)	Monthly Distribution Yield	3.80%
Check Disbursements		0.00	0.00		
Closing Balance		260,008,360.66	260,008,360.66		
Cash Dividends and Income		1,008,360.66	3,034,211.65		



Account Statement - Transaction Summary

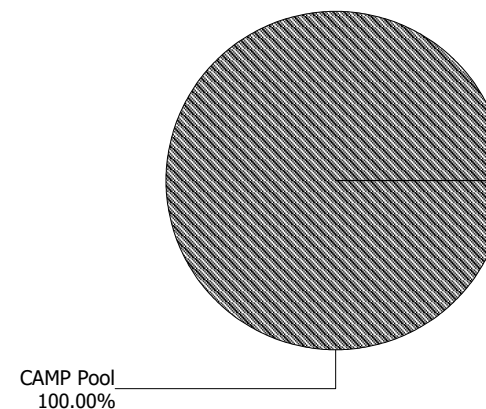
For the Month Ending **March 31, 2026**

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

CAMP Pool	
Opening Market Value	39,578,742.32
Purchases	127,573.12
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$39,706,315.44
Cash Dividends and Income	127,573.12

Asset Summary		
	March 31, 2026	February 28, 2026
CAMP Pool	39,706,315.44	39,578,742.32
Total	\$39,706,315.44	\$39,578,742.32

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **March 31, 2026**

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					39,578,742.32
03/31/26	04/01/26	Accrual Income Div Reinvestment - Distributions	1.00	127,573.12	39,706,315.44
Closing Balance					39,706,315.44

	Month of March	Fiscal YTD July-March		
Opening Balance	39,578,742.32	38,502,539.85	Closing Balance	39,706,315.44
Purchases	127,573.12	1,203,775.59	Average Monthly Balance	39,582,857.58
Redemptions (Excl. Checks)	0.00	0.00	Monthly Distribution Yield	3.80%
Check Disbursements	0.00	0.00		
Closing Balance	39,706,315.44	39,706,315.44		
Cash Dividends and Income	127,573.12	1,203,775.59		



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Investment Account Summary

01/01/2026 through 01/31/2026

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Jan 31 (\$)	Value on Jan 31 (\$)	Average Cost Amount (\$)	Cumulative Change in Value (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Liquidity Fund	20100000410	100,000,000.000	1.00	100,000,000.00	100,000,000.00	0.00
Portfolios Total value as of 01/31/2026				100,000,000.00		

DETAIL OF TRANSACTION ACTIVITY

Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)	
		CONTRA COSTA COUNTY						Account Number: 201 00000410	
CalTRUST Liquidity Fund									
Beginning Balance	01/01/2026			100,000,000.000	1.00	100,000,000.00			
Accrual Income Div Cash	01/30/2026	324,346.60	0.000	100,000,000.000	1.00	100,000,000.00	0.00	0.00	
Change in Value						0.00			
Closing Balance as of	Jan 31			100,000,000.000	1.00	100,000,000.00			

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



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Investment Account Summary

02/01/2026 through 02/28/2026

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Feb 28 (\$)	Value on Feb 28 (\$)	Average Cost Amount (\$)	Cumulative Change in Value (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Liquidity Fund	20100000410	100,000,000.000	1.00	100,000,000.00	100,000,000.00	0.00
Portfolios Total value as of 02/28/2026				100,000,000.00		

DETAIL OF TRANSACTION ACTIVITY

Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)
		CONTRA COSTA COUNTY			Account Number: 201 00000410			
CalTRUST Liquidity Fund								
Beginning Balance	02/01/2026			100,000,000.000	1.00	100,000,000.00		
Accrual Income Div Cash	02/27/2026	294,392.50	0.000	100,000,000.000	1.00	100,000,000.00	0.00	0.00
Change in Value						0.00		
Closing Balance as of	Feb 28			100,000,000.000	1.00	100,000,000.00		

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



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Investment Account Summary

03/01/2026 through 03/31/2026

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Mar 31 (\$)	Value on Mar 31 (\$)	Average Cost Amount (\$)	Cumulative Change in Value (\$)
CONTRA COSTA COUNTY						
CalTRUST Liquidity Fund	20100000410	100,000,000.000	1.00	100,000,000.00	100,000,000.00	0.00
Portfolios Total value as of 03/31/2026				100,000,000.00		

DETAIL OF TRANSACTION ACTIVITY

Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)
CalTRUST Liquidity Fund								
CONTRA COSTA COUNTY								
Account Number: 201 00000410								
Beginning Balance	03/01/2026			100,000,000.000	1.00	100,000,000.00		
Accrual Income Div Cash	03/31/2026	319,135.20	0.000	100,000,000.000	1.00	100,000,000.00	0.00	0.00
Change in Value						0.00		
Closing Balance as of	Mar 31			100,000,000.000	1.00	100,000,000.00		

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



Account Information

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

Summary of Income Cash

Ending Balance Last Accounting Period 31-Dec-25	\$	-
Receipts For This Period		
Cash Dividends	108,120.98	
Interest On Bonds	-	
From Other Sources	-108,120.98	-
Disbursements For This Period		
Purchases	-108,120.98	
For Other Purposes	-	-108,120.98
Ending Balance This Accounting Period 31-Mar-26	\$	-108,120.98

Summary of Principal Cash

Ending Balance Last Accounting Period 31-Dec-25	\$	-
Receipts For This Period		
Sales and Maturities	-	
From Other Sources	1,958,120.98	1,958,120.98
Disbursements For This Period		
Purchases	-1,958,120.98	
For Other Purposes	-	-1,958,120.98
Ending Balance This Accounting Period 31-Mar-26	\$	-

Summary of Investments

Ending Balance Last Accounting Period 31-Dec-25	\$	20,707,333.11
Assets Purchased or Otherwise Acquired		1,958,120.98
Assets Sold or Otherwise Disposed of		-
Ending Balance This Accounting Period 31-Mar-26	\$	22,665,454.09
Market Value of Account	\$	22,665,454.09



Account Information

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

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
Ending Balance Last Statement Period 31-Dec-25	\$ -	-	20,707,333.11	-
02-Jan-26				
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Dec-2025 to 31-Dec-2025 Due on 02-Jan-2026	47,606.43	-	-	-
Purchase 47606.43 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-47,606.43	47,606.43	-
05-Jan-26				
Cash Disbursement - Portfolio Transfer via Transfer	-47,606.43	-	-	-
Cash Receipt - Portfolio Transfer via Transfer	-	47,606.43	-	-
20-Jan-26				
Cash Receipt - Addition to Account via Wire	-	1,100,000.00	-	-
Purchase 1100000 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-1,100,000.00	1,100,000.00	-
02-Feb-26				
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Jan-2026 to 31-Jan-2026 Due on 02-Feb-2026	24,371.36	-	-	-
03-Feb-26				
Cash Disbursement - Portfolio Transfer via Transfer	-24,371.36	-	-	-
Cash Receipt - Portfolio Transfer via Transfer	-	24,371.36	-	-
Purchase 24371.36 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-24,371.36	24,371.36	-



Account Information

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

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
17-Feb-26				
Cash Receipt - Addition to Account via Wire	-	750,000.00	-	-
18-Feb-26				
Purchase 750000 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-750,000.00	750,000.00	-
02-Mar-26				
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Feb-2026 to 28-Feb-2026 Due on 02-Mar-2026	36,143.19	-	-	-
03-Mar-26				
Cash Disbursement - Portfolio Transfer via Transfer	-36,143.19	-	-	-
Cash Receipt - Portfolio Transfer via Transfer	-	36,143.19	-	-
Purchase 36143.19 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-36,143.19	36,143.19	-
Ending Balance This Statement Period 31-Mar-26	\$ -	-	22,665,454.09	-



Account Information

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

Schedule of Assets as of March 31, 2026

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	22,665,454.09	22,665,454.09	22,665,454.09	545,001.50	2.40
	Open-end Money Market fund Total		22,665,454.09	22,665,454.09	545,001.50	2.40
	229842000 Total		22,665,454.09	22,665,454.09	545,001.50	2.40

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

EBRCS TRANSACTIONS*

as of
March 31, 2026
FY 2025-2026

FUND	BALANCE @	JV/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	12/31/25							03/31/26
100300	449,307.87							449,307.87
TOTALS	449,307.87	0.00	0.00	0.00	0.00	0.00	0.00	449,307.87

* East Bay Regional Communications System Authority

EXHIBITS

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
3/31/2026**

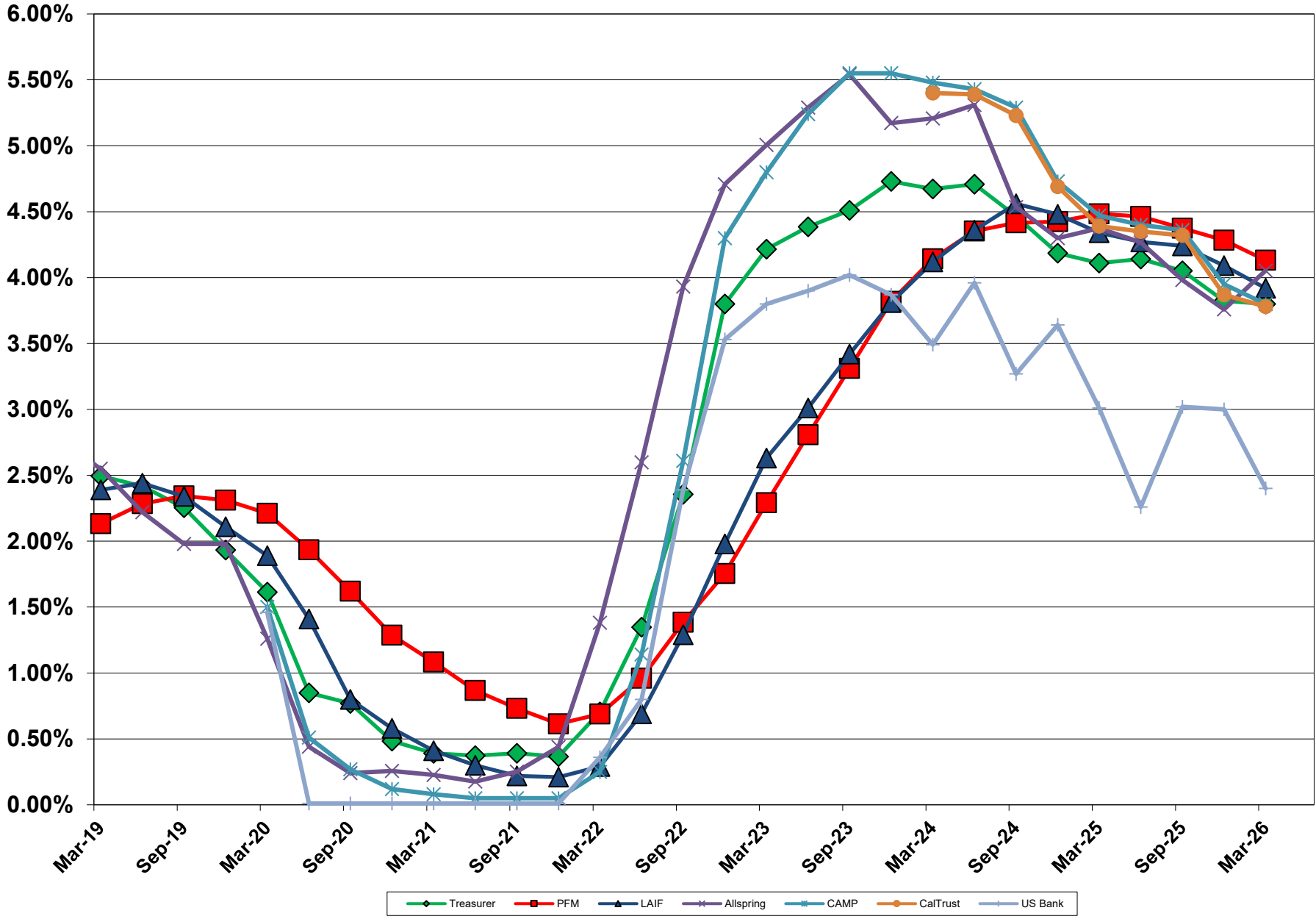
	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office¹	\$6,362,221,415.19	88.70%	3.8000%	332	0.83 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$88,765,977.99	1.24%	4.1320%	807	1.83 ²
2. Local Agency Investment Fund	\$192,754,271.50	2.69%	3.9200%	1	0.00
3. Allspring Global Investments	\$44,160,587.52	0.62%	4.0530%	392	0.72 ⁴
4. CAMP	\$299,714,676.10	4.18%	3.8000% ⁵	0	0.00
5. CalTRUST Liquidity Fund	\$100,000,000.00	1.39%	3.7500%	0	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$22,665,454.09	0.32%	2.4000%	0	0.00
C. Cash	\$62,695,825.24	0.87%	4.00% ⁶	0	0.00

³ Yield to Maturity on Portfolio at End-of-Quarter = 3.81% ³ Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 307 ³ Weighted Duration (yr) at End-of-Quarter = 0.77
--

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

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

Yield to Maturity as of March 31, 2026



CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	3/31/2026	12/31/25	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)	\$255,955,000.00	\$484,505,000.00	(\$228,550,000.00)	-47.17%
2. U.S. Agencies				
Federal Home Loan Banks	\$583,800,000.00	\$951,450,000.00	(367,650,000.00)	-38.64%
Federal National Mortgage Association	\$435,000,000.00	\$380,000,000.00	55,000,000.00	14.47%
Federal Farm Credit Banks	\$528,970,000.00	\$543,970,000.00	(15,000,000.00)	-2.76%
Federal Home Loan Mortgage Corporation	315,000,000.00	480,875,000.00	(165,875,000.00)	-34.49%
Subtotal	\$1,862,770,000.00	\$2,356,295,000.00	(493,525,000.00)	-20.94%
3. Supranationals	\$809,107,000.00	\$984,107,000.00	(175,000,000.00)	-21.63%
4. Money Market Instruments				
Commercial Paper	\$2,492,699,000.00	\$1,875,000,000.00	617,699,000.00	32.94%
Negotiable Certificates of Deposit	\$755,000,000.00	\$530,000,000.00	225,000,000.00	42.45%
Time Deposit	3,415.19	3,415.19	0.00	0.00%
Subtotal	\$3,247,702,415.19	\$2,405,003,415.19	842,699,000.00	35.04%
5. Corporate Notes	\$186,687,000.00	\$156,687,000.00	30,000,000.00	19.15%
TOTAL (Section A)	6,362,221,415.19	6,386,597,415.19	-24,376,000.00	-0.38%
B. Investments Managed by Outside Contractors				
1. PFM	\$88,765,977.99	\$88,126,457.68	639,520.31	0.73%
2. Local Agency Investment Fund	\$192,754,271.50	\$189,523,620.68	3,230,650.82	1.70%
3. Allspring Global Investments	\$44,160,587.52	\$44,138,063.84	22,523.68	0.05%
4. CAMP	\$299,714,676.10	\$390,627,249.45	(90,912,573.35)	-23.27%
5. CalTRUST (Liquidity Fund)	\$100,000,000.00	\$100,000,000.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	\$22,665,454.09	\$20,707,333.11	1,958,120.98	9.46%
7. Other				
a. EBRCS Bond	\$449,307.87	\$449,307.87	0.00	0.00%
TOTAL (Section B)	748,510,275.07	833,572,032.63	(85,061,757.56)	-10.20%
C. Cash	\$62,695,825.24	\$80,526,121.42	(17,830,296.18)	22.14%
* GRAND TOTAL (FOR A , B, & C)	\$7,173,427,515.50	\$7,300,695,569.24	(\$127,268,053.74)	-1.74%

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

INDICES AND BENCHMARKS*¹
AS OF MARCH 31, 2026

	Quarterly Apportionment <u>Rate</u>	PMIA Quarter to Date <u>Yield</u>		
Local Agency Investment Fund (LAIF)	3.98%	3.92%		
		1/1/26 - 3/31/26		
	<u>3/31/26</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Funds Target Rate (FDTR Index)* ²	3.7500%	3.7500%	3.7500%	3.7500%
Federal Fund Rates Index (FDFD Index)* ³	3.6400%	3.6400%	3.6400%	3.6400%
1-Year T-Bill	3.5034%	3.6107%	3.4253%	3.3300%
SOFR180A Index* ⁴	3.8632%	4.1945%	4.0239%	3.8632%
Fidelity Money Market Fund* ⁵	3.3400%			

*1. For reference only.

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

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

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

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

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2026**

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>
FHLB - AGENCY C	3130ALXV1	4/22/2026	1.100	10,000,000.00	9,984,440.00	10,000,000.00	Quarterly: starts 4/22/22	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	10,000,000.00	9,964,530.00	9,999,266.56	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,982,265.00	4,999,552.17	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,982,265.00	4,999,551.92	Make-whole call +5bps; Callable on and after 4/12/26	8177
FHLB - AGENCY C	3130AMMY5	6/10/2026	1.050	10,000,000.00	9,947,980.00	10,000,000.00	Quarterly: starts 12/10/21	8177
FFCB - AGENCY C	3133EMH21	6/15/2026	0.900	10,000,000.00	9,941,460.00	10,000,000.00	Callable on and after 6/15/22	8177
FHLB - AGENCY C	3130AMYJ5	6/30/2026	1.000	10,000,000.00	9,931,430.00	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY C	3133EMP22	6/30/2026	0.910	10,000,000.00	9,896,180.00	10,000,000.00	Callable on and after 6/30/23	8177
FHLB - AGENCY C	3130AN2Z2	6/30/2026	1.000	10,000,000.00	9,934,730.00	10,000,000.00	Quarterly: starts 12/30/21	8177
FHLB - AGENCY C	3130APDQ5	10/28/2026	1.250	10,000,000.00	9,856,230.00	10,000,000.00	Quarterly: starts 1/28/22	8177
FHLB - AGENCY C	3130APW43	12/2/2026	1.500	10,000,000.00	9,849,170.00	10,000,000.00	Quarterly: starts 3/2/2022	8711
FFCB - AGENCY C	3133ENHC7	12/14/2026	1.600	10,000,000.00	9,847,630.00	10,000,000.00	Callable on and after 3/14/22	8177
FFCB - AGENCY C	3133ENHC7	12/14/2026	1.600	10,000,000.00	9,847,630.00	10,000,000.00	Callable on and after 3/14/22	8177
FHLB - AGENCY C	3130AQJH7	1/28/2027	1.750	10,000,000.00	9,834,800.00	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY C	3133ENNG1	2/8/2027	1.860	10,000,000.00	9,835,790.00	10,000,000.00	Callable on and after 2/8/23	8177
FHLB - AGENCY C	3130AQRH8	2/25/2027	2.000	10,000,000.00	9,844,080.00	10,000,000.00	Quarterly: starts 5/25/22	8177
FHLB - AGENCY C	3130AR2H3	3/4/2027	2.770	10,000,000.00	9,906,430.00	10,000,000.00	Monthly: starts 4/4/22	8177
FHLB - AGENCY C	3130ARPD7	4/28/2027	3.375	9,900,000.00	9,847,995.30	9,900,000.00	Quarterly: starts 4/28/23	8177
CARMAX - ABS	14318UAD3	8/16/2027	5.340	31,634.29	31,668.23	31,626.87	10% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	242,955.38	241,813.00	225,929.52	1% collateral call	6911
FORDO - ABS	344928AD8	2/15/2028	4.650	48,125.11	48,203.31	48,120.09	10% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	283,447.92	282,115.15	269,519.11	1% collateral call	6911
FHMS - MBS	3137BTUM1	11/25/2026	3.347	240,585.97	239,295.47	233,180.43	1% collateral call	6911
IADB - SUPRA C	45818WEP7	6/15/2028	4.300	10,000,000.00	10,009,350.00	9,992,280.56	One time call: 6/15/26	8177
IADB - SUPRA C	45818WEP7	6/15/2028	4.300	10,000,000.00	10,009,350.00	9,973,533.33	One time call: 6/15/26	8177
IBRD - SUPRA C	45906M4E8	6/26/2028	4.500	10,000,000.00	9,999,960.00	10,000,000.00	One time call: 6/26/26	8177
ALLYA - ABS	02007WAC2	5/15/2028	5.460	67,689.91	68,024.43	67,678.37	10% collateral call	6911
FITAT - ABS	31680EAD3	8/15/2028	5.530	232,144.95	233,715.87	232,130.56	10% collateral call	6911
FHMS - MBS	3137FNWX4	7/25/2026	2.282	336,769.21	335,163.49	312,471.84	1% collateral call	6911
BofA CC - ABS	05522RDH8	11/15/2028	4.980	145,000.00	145,920.89	144,980.53	collateral call	6911
FHLB - AGENCY C	3130AYMV5	7/24/2028	4.450	8,800,000.00	8,810,674.40	8,799,094.45	One time: 7/24/26	8177
CHASE INSURANCE TRUST - ABS	161571HV9	1/16/2029	4.600	650,000.00	652,943.85	649,901.01	Callable	6911
TEXAS INSTRUMENTS INC - CORP	882508CE2	2/8/2027	4.600	350,000.00	351,422.40	349,936.33	Make-whole call +10bps until 1/8/27 call anytime after	6911
ASTRAZENECA - CORP	04636NAK9	2/26/2027	4.800	285,000.00	286,598.00	284,855.92	Make-whole call +10bps until 1/26/27 call anytime after	6911
HORMEL FOODS - CORP	440452AK6	3/30/2027	4.800	170,000.00	170,762.96	169,946.28	Make-whole call +10bps until 2/28/27 call anytime after	6911
AMERICAN HONDA FINANCE - CORP	02665WFD8	3/12/2027	4.900	325,000.00	326,100.45	324,943.51	Make-whole call +10bps until 3/12/24 bullet	6911
UNITED HEALTH - CORP	91324PEY4	4/15/2027	4.600	600,000.00	602,331.60	598,583.27	Make-whole call +10bps until 3/15/27 call anytime after	6911
APPLE INC - CORP	037833CJ7	2/9/2027	3.350	15,000,000.00	14,926,455.00	14,852,267.44	Make-whole call +12.5bps until 11/9/26 call anytime after	8177
ADOBE INC - CORP	00724PAE9	4/4/2027	4.850	235,000.00	236,612.57	234,960.51	Make-whole call +10bps until 3/4/24 call anytime after	6199
JP MORGAN SECURITIES - CORP	46647PEE2	4/22/2028	5.571	370,000.00	374,601.32	370,000.00	Make-whole call +12.5bps until 4/22/27	6199
AMERICAN EXPRESS CREDIT - ABS	02582JKH2	4/16/2029	5.230	670,000.00	678,826.58	669,862.65	Callable	6199
FHLB - AGENCY C	3130B16G7	4/26/2029	5.100	10,000,000.00	10,040,960.00	10,000,000.00	One time: 4/26/27	8177
NATIONAL RURAL - CORP	63743HFR8	5/6/2027	5.100	130,000.00	130,967.59	129,970.41	Make-whole call +10bps until 4/6/24 call anytime after	6911
FHMS - MBS	3137F1G44	4/25/2027	3.243	450,000.00	446,363.55	428,994.14	1% collateral call	6199
BP CAP MARKETS AMERICA-CORP	10373QBYS	11/17/2027	5.017	435,000.00	440,466.65	435,000.00	Make-whole call +10bps until 10/17/27 call anytime after	6199
BMWOT - ABS	096919AD7	2/26/2029	5.180	266,276.57	268,028.14	266,236.12	5% collateral call	6199
BofA CC - ABS	05522RDJ4	5/15/2029	4.930	310,000.00	313,210.36	309,982.61	Callable	6199
FHMS - MBS	3137FBBX3	8/25/2027	3.244	450,000.00	444,903.75	429,292.97	1% collateral call	6199
FHMS - MBS	3137FBU79	9/25/2027	3.187	434,603.79	429,122.13	413,586.62	1% collateral call	6199
HOME DEPOT - CORP	437076DB5	6/25/2027	4.875	120,000.00	121,139.76	119,836.71	Make-whole call +10bps until 5/25/27 call anytime after	6199
FHLB - AGENCY C	3130B1W37	7/9/2029	5.000	10,000,000.00	10,026,840.00	10,000,000.00	One time: 7/9/26	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2026**

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	693475BY0	7/23/2027	5.102	325,000.00	325,617.50	325,000.00	Monthly: starts 7/23/26	6911
AMERICAN EXPRESS CREDIT - ABS	02589BAE0	7/16/2029	4.650	280,000.00	282,095.52	279,987.29	Callable	6911
BLACKROCK FUNDING INC - CORP	09290DAH4	7/26/2027	4.600	405,000.00	407,739.42	404,994.66	Make-whole call +10bps until 6/26/27 call anytime after	6911
FNMA - AGENCY C	3135GAU25	8/6/2029	4.375	10,000,000.00	10,001,060.00	9,933,055.56	Annual: starts 8/6/25	8177
UNILEVER CAPITAL - CORP	904764BU0	8/12/2027	4.250	160,000.00	160,460.64	159,805.78	Make-whole call +10bps until 7/12/27 call anytime after	6911
MASTERCARD INC - CORP	57636QBA1	1/15/2028	4.100	185,000.00	185,233.29	184,945.85	Make-whole call +10bps until 12/15/27 call anytime after	6911
FNMA - AGENCY C	3135GAUW9	9/10/2029	3.750	10,000,000.00	9,892,990.00	9,921,530.00	Annual: starts 9/10/25	8177
FHLB - AGENCY C	3130B2P58	9/10/2029	3.875	10,000,000.00	9,953,530.00	10,000,000.00	One time: 9/10/26	8177
CAPITAL ONE - ABS	14041NGE5	9/17/2029	3.920	395,000.00	394,542.20	394,922.90	5% deal call	6911
ACCENTURE CAPITAL - CORP	00440KAA1	10/4/2027	3.900	125,000.00	124,774.38	124,918.93	Make-whole call +7.5bps until 9/4/27 call anytime after	6911
HART - ABS	448976AD2	5/15/2029	4.410	270,000.00	270,972.00	269,980.24	5% collateral call	6911
MORGAN STANLEY - CORP	61690U8G8	10/15/2027	4.447	340,000.00	340,206.04	340,000.00	Make-whole call +10bps until 9/15/27 call anytime after	6911
WFCIT - ABS	92970QAE5	10/15/2029	4.290	235,000.00	235,960.45	234,965.08	Callable	6911
UBS AG STAMFORD CT - CORP	90261AAD4	1/10/2028	4.864	250,000.00	250,980.00	250,000.00	One time: 1/10/27	6911
ADOBE INC - CORP	00724PAH2	1/17/2028	4.750	375,000.00	379,558.13	374,881.12	Make-whole call +5bps until 12/17/27 call anytime after	6911
MORGAN STANLEY - CORP	61690DK72	1/12/2029	5.016	275,000.00	277,905.10	275,000.00	Make-whole call +15bps until 12/12/28; Callable	6911
MERCEDES BENZ AUTO - ABS	58773DAD6	12/17/2029	4.780	380,000.00	382,962.10	379,919.17	5% collateral call	6911
BANK OF AMERICA - CORP	06051GMK2	1/24/2029	4.979	530,000.00	534,441.40	530,000.00	Make-whole call +10bps until 1/24/28; Callable	6911
TOYOTA AUTO REC - ABS	89240JAD3	8/15/2029	4.640	310,000.00	312,007.56	309,987.57	5% collateral call	6911
PEPSICO INC - CORP	713448GA0	2/7/2028	4.450	635,000.00	639,857.12	634,835.53	Make-whole call +5bps until 1/7/28 call anytime after	6911
NATIONAL RURAL - CORP	63743HFW7	2/7/2028	4.750	95,000.00	95,711.08	94,974.22	Make-whole call +10bps until 1/7/28 call anytime after	6911
ELI LILLY & CO - CORP	532457CU0	2/12/2028	4.550	145,000.00	146,159.71	144,942.34	Make-whole call +5bps until 1/12/28 call anytime after	6911
JOHNSON & JOHNS - CORP	478160DH4	3/1/2028	4.550	180,000.00	182,090.88	179,933.97	Make-whole call +5bps until 2/1/28 call anytime after	6911
HERSHEY COMPANY - CORP	427866BK3	2/24/2028	4.550	170,000.00	171,254.60	169,925.82	Make-whole call +5bps until 1/24/28 call anytime after	6911
CHEVRON - CORP	166756BB1	2/26/2028	4.475	515,000.00	518,869.20	515,000.00	Make-whole call +5bps until 1/26/28 call anytime after	6911
MASTERCARD INC - CORP	57636QBF0	3/15/2028	4.550	205,000.00	206,851.56	204,900.11	Make-whole call +5bps until 2/15/28 call anytime after	6911
FHMS - MBS	3137FEZU7	4/25/2028	3.900	500,000.00	497,437.50	494,492.19	1% collateral call	6911
FHMS - MBS	3137F4X72	2/25/2028	3.650	600,000.00	594,512.40	589,523.44	1% collateral call	6911
HART - ABS	44935CAD3	10/15/2029	4.320	540,000.00	541,266.84	539,920.35	5% collateral call	6911
ADVANCED MICRO DEVICES - CORP	007903BJ5	3/24/2028	4.319	330,000.00	332,037.09	330,000.00	Make-whole call +10bps until 2/24/28 call anytime after	6911
VOLKSWAGEN AUTO LOAN - ABS	92868MAD1	8/20/2029	4.500	375,000.00	377,062.50	374,987.25	10% collateral call	6911
JOHNSON & JOHNS - CORP	478160DH4	3/1/2028	4.550	425,000.00	429,936.80	427,278.96	Make-whole call +5bps until 2/1/28 call anytime after	6911
FNMA - AGENCY C	3136GAEN5	4/10/2030	4.000	10,000,000.00	9,968,680.00	9,892,371.50	Annual: starts 4/10/26	8177
FHMS - MBS	3137F2LJ3	6/25/2027	3.117	445,256.10	440,770.14	435,203.05	1% collateral call	6911
FHMS - MBS	3137FEBQ2	12/25/2027	3.444	550,000.00	543,971.45	538,914.06	1% collateral call	6911
MORGAN STANLEY - CORP	61747YFY6	4/12/2029	4.994	160,000.00	161,459.52	160,000.00	Make-whole call +20bps until 4/12/28; Callable starts 3/12/29	6911
FHMS - MBS	3137FGZT5	6/25/2028	3.926	550,000.00	547,179.60	544,521.48	1% collateral call	6911
BANK OF NY MELLON - CORP	06405LAH4	4/20/2029	4.729	250,000.00	251,757.50	250,000.00	Make-whole call +15bps until 3/20/29; Callable starts 4/20/28	6911
WELLS FARGO & COMPANY - CORP	95000U3T8	4/23/2029	4.970	235,000.00	237,041.92	235,000.00	Make-whole call +20bps until 4/22/28; Callable	6911
STATE STREET CORP - CORP	857477DA8	4/24/2028	4.543	155,000.00	155,313.26	155,000.00	Callable on and anytime after 4/24/27	6911
AMERICAN EXPRESS - CORP	025816ED7	4/25/2029	4.731	370,000.00	372,385.76	370,000.00	Make-whole call +15bps until 4/25/28; Callable	6911
WALMART INC - CORP	931142FL2	4/28/2027	4.100	195,000.00	195,316.29	194,986.37	Make-whole call +5bps until 4/28/27 then bullet	6911
CINTAS CORP - CORP	17252MAR1	5/1/2028	4.200	260,000.00	259,537.46	259,768.67	Make-whole call +10bps until 4/1/28 call anytime after	6911
CITIGROUP INC - CORP	172967PZ8	5/7/2028	4.643	375,000.00	375,612.00	375,000.00	Make-whole call +15bps until 5/7/27; Callable starts 4/7/28	6911
CUMMINS INC - CORP	231021AY2	5/9/2028	4.250	45,000.00	45,062.37	44,977.89	Make-whole call +10bps until 4/9/28 call anytime after	6911
APPLE INC - CORP	037833EY2	5/12/2028	4.000	750,000.00	750,774.75	748,964.19	Make-whole call +5bps until 4/12/28 call anytime after	6911
FHLMC - AGENCY C	3134HBSD4	5/20/2030	4.750	10,000,000.00	9,973,050.00	10,000,000.00	Semi-annual call: starts 5/20/26	8177
NAROT - ABS	65481GAD7	12/17/2029	4.490	495,000.00	498,130.88	494,904.96	5% collateral call	6911
FHMS - MBS	3137H14B9	5/25/2028	1.770	500,000.00	476,431.00	464,980.47	1% collateral call	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2026**

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>
FHMS - MBS	3137FAWS3	7/25/2027	3.194	750,000.00	742,080.75	734,121.09	1% collateral call	6911
TARGET CORP - CORP	87612EBU9	6/15/2028	4.350	115,000.00	115,511.64	114,999.16	Callable on and anytime after 5/15/28	6911
WFCIT - ABS	92970QAJ4	5/15/2030	4.340	285,000.00	286,468.03	284,995.27	Callable	6911
FFCB - AGENCY C	3133ETKR7	6/10/2030	4.640	10,000,000.00	9,966,210.00	10,000,000.00	Callable on and anytime after 6/10/26	8177
FHMS - MBS	3137FG6X8	5/25/2028	3.850	550,000.00	546,507.50	542,287.11	1% collateral call	6911
AIR PRODUCTS CHEMICALS - CORP	009158BN5	6/11/2028	4.300	500,000.00	501,667.00	499,754.95	Make-whole call +10bps until 5/11/28 call anytime after	6911
ANALOG DEVICES INC - CORP	032654BD6	6/15/2028	4.250	490,000.00	490,630.63	489,610.58	Make-whole call +10bps until 5/15/28 call anytime after	6911
APPLE INC - CORP	037833DU1	5/11/2030	1.650	11,728,000.00	10,640,087.26	10,591,151.68	Make-whole call +20bps until 2/11/30 call anytime after	8177
FNMA - AGENCY C	3136GAKK4	7/17/2030	4.500	10,000,000.00	10,004,020.00	10,000,000.00	Annual: Starts 7/17/26	8177
AMERICAN EXPRESS CREDIT - ABS	02582JKV1	7/15/2030	4.300	285,000.00	286,241.75	284,958.93	Callable	6911
TRUIST FINANCIAL - CORP	89788JAF6	7/24/2028	4.420	250,000.00	249,971.50	250,000.00	Make-whole call +10bps until 6/24/28 call anytime after	6911
AMERICAN EXPRESS - CORP	025816EJ4	7/20/2029	4.351	275,000.00	274,800.08	275,000.00	Make-whole call +10bps until 7/20/28; Callable starts 6/20/29	6911
FNMA - AGENCY C	3136GAMN6	8/6/2030	4.100	10,000,000.00	9,938,460.00	9,959,896.33	Semi-annual call: starts 2/6/26	8177
FNMA - AGENCY C	3136GAMG1	8/12/2030	4.000	10,000,000.00	9,935,640.00	9,949,378.89	Semi-annual call: starts 2/12/26	8177
FNMA - AGENCY C	3136GAM89	8/12/2030	4.125	10,000,000.00	9,970,460.00	10,000,000.00	One time: 8/12/26	8177
CATERPILLAR FINL - CORP	14913UBB5	8/15/2028	4.100	525,000.00	524,521.20	524,941.88	Make-whole call +10bps until 8/15/28 then bullet	6911
NATIONAL RURAL - CORP	63743HFZ0	8/25/2028	4.150	165,000.00	164,366.89	164,852.16	Make-whole call +10bps until 7/25/28 call anytime after	6911
MICROSOFT - CORP	594918BY9	2/6/2027	3.300	13,956,000.00	13,878,013.87	13,898,478.65	Make-whole call +15bps until 11/6/26 call anytime after	8177
JOHNSON & JOHNS - CORP	478160CE2	3/3/2027	2.950	6,003,000.00	5,951,062.04	5,958,342.13	Make-whole call +10bps until 12/3/26 call anytime after	8177
MERCK AND CO INC - CORP	58933YBP9	9/15/2027	3.850	500,000.00	499,259.00	499,657.16	Make-whole call +5bps until 9/15/27 then bullet	6911
HOME DEPOT - CORP	437076DH2	9/15/2028	3.750	115,000.00	114,239.74	114,938.82	Make-whole call +5bps until 8/15/28 call anytime after	6911
WELLS FARGO & COMPANY - CORP	95000U4A8	9/15/2029	4.078	425,000.00	420,250.20	425,000.00	Make-whole call +10bps until 9/15/28; Callable starts 6/15/29	6911
CAPITAL ONE - ABS	14041NGF2	9/16/2030	3.820	300,000.00	298,474.80	299,943.12	5% deal call	6911
FNMA - AGENCY C	3136GAT66	9/19/2030	4.210	10,000,000.00	9,966,090.00	10,000,000.00	Monthly: starts 3/19/26	8177
FNMA - AGENCY C	3136GAXH7	10/9/2030	3.750	10,000,000.00	9,901,420.00	9,949,141.97	Monthly: starts 10/23/26	8177
FNMA - AGENCY C	3136GAYZ9	10/18/2030	3.750	10,000,000.00	9,883,630.00	10,000,000.00	One time: 10/18/27	8177
GOLDMAN SACHS GRP - CORP	38141GD27	10/21/2029	4.153	375,000.00	371,481.38	375,000.00	Make-whole call +15bps until 10/21/28 call anytime after 9/21/29	6911
MORGAN STANLEY - CORP	61748UAK8	10/18/2029	4.133	325,000.00	321,153.95	325,000.00	Make-whole call +12.5bps until 10/18/28 call anytime after 9/18/29	6911
TRUIST FINANCIAL - CORP	89788JAH2	10/23/2029	4.136	435,000.00	430,849.23	435,000.00	Make-whole call +15bps until 9/23/29 call anytime after	6911
FHLMC - AGENCY C	3134HB3B5	10/28/2030	4.280	25,000,000.00	24,823,975.00	25,000,000.00	Quarterly: starts 1/28/26	8177
NOVARTIS CAPITAL - CORP	66989HAX6	11/5/2028	3.900	235,000.00	233,822.89	234,955.29	Make-whole call +5bps until 10/5/28 call anytime after	6911
NOVARTIS CAPITAL - CORP	66989HAX6	11/5/2028	3.900	200,000.00	198,998.20	200,005.19	Make-whole call +5bps until 10/5/28 call anytime after	6911
COPAR - ABS	14043YAD7	7/15/2030	3.850	155,000.00	154,201.13	154,967.17	10% collateral call	6911
ALPHABET INC - CORP	02079KAV9	11/15/2028	3.875	70,000.00	69,762.77	69,947.82	Make-whole call +5bps until 10/15/28 call anytime after	6911
FNMA - AGENCY C	3136GC4D4	11/8/2030	3.800	10,000,000.00	9,937,190.00	9,946,548.39	Quarterly: starts 5/8/26	8177
FNMA - AGENCY C	3136GC4L6	11/13/2030	4.240	10,000,000.00	9,928,590.00	10,000,000.00	Quarterly: starts 5/13/26	8177
CATERPILLAR FINL - CORP	14913UBD1	11/14/2028	3.950	450,000.00	447,849.00	449,791.75	Make-whole call +10bps until 11/14/28 then bullet	6911
AMAZON - CORP	023135CS3	11/20/2028	3.900	330,000.00	328,650.63	329,936.21	Make-whole call +5bps until 10/20/28 call anytime after	6911
PFIZER - CORP	717081FJ7	11/15/2027	3.875	250,000.00	249,454.00	249,977.51	Make-whole call +5bps until 11/15/27 then bullet	6911
FHLMC - AGENCY C	3134HCAV1	11/25/2030	3.800	10,000,000.00	9,943,250.00	9,942,712.00	Quarterly: starts 2/25/26	8177
VOLKSWAGEN AUTO LOAN - ABS	92869QAD1	3/20/2030	3.920	150,000.00	149,223.90	149,974.83	10% collateral call	6911
FNMA - AGENCY C	3136GC6T7	11/26/2030	4.000	20,000,000.00	19,840,560.00	19,948,819.44	Quarterly: starts 5/26/26	8177
MERCK AND CO INC - CORP	58933YBW4	3/15/2029	3.850	160,000.00	158,801.76	159,786.66	Make-whole call +10bps until 2/15/29 call anytime after	6911
FHLMC - AGENCY C	3134HCDC0	12/4/2030	3.750	10,000,000.00	9,897,450.00	9,936,887.50	Semi-annual call: starts 6/4/26	8177
FNMA - AGENCY C	3136GCA70	12/9/2030	4.150	10,000,000.00	9,923,800.00	10,000,000.00	Quarterly: starts 12/9/26	8177
NATIONAL RURAL - CORP	63743HGB2	12/10/2027	3.950	415,000.00	412,970.65	414,740.24	Make-whole call +10bps until 12/10/27 then bullet	6911
FHLMC - AGENCY C	3134HCGT0	12/11/2030	4.200	10,000,000.00	9,897,910.00	10,000,000.00	Quarterly: starts 12/11/26	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2026**

Exhibit V

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
FNMA - AGENCY C	3136GCAF2	12/11/2030	4.030	10,000,000.00	9,876,830.00	10,000,000.00	Semi-annual call: starts 6/11/27	8177
FHLMC - AGENCY C	3134HCGF0	12/12/2030	4.300	20,000,000.00	19,837,480.00	19,990,605.56	Monthly: starts 3/12/26	8177
FFCB - AGENCY C	3133ET3X3	12/12/2030	4.260	10,000,000.00	9,946,130.00	10,000,000.00	Callable on and anytime after 6/12/26	8177
FHLMC - AGENCY C	3134HCHA0	12/16/2030	4.050	10,000,000.00	9,891,010.00	9,990,583.33	Quarterly: starts 3/16/27	8177
FHLMC - AGENCY C	3134HCGZ6	12/16/2030	4.150	10,000,000.00	9,898,690.00	9,988,700.00	Quarterly: starts 9/16/26	8177
FHLMC - AGENCY C	3134HCJE0	12/17/2030	4.170	10,000,000.00	9,899,200.00	10,000,000.00	Quarterly: starts 9/17/26	8177
FHLMC - AGENCY C	3134HCKF5	12/23/2030	4.000	10,000,000.00	9,911,230.00	10,000,000.00	Quarterly: starts 6/23/27	8177
FNMA - AGENCY C	3136GCC86	12/30/2030	4.125	10,000,000.00	9,871,320.00	10,000,000.00	Monthly: starts 12/30/26	8177
FNMA - AGENCY C	3136GCD9	1/8/2031	4.180	10,000,000.00	9,905,530.00	10,000,000.00	Quarterly: starts 7/8/26	8177
FHLB - AGENCY C	3130B93W8	1/9/2031	3.780	10,000,000.00	9,870,580.00	10,000,000.00	Annual: starts 1/9/29	8177
GOLDMAN SACHS GRP - CORP	38145GAP5	1/21/2029	4.148	185,000.00	183,853.56	185,000.00	Make-whole call +10bps until 1/21/28 call anytime after 12/21/28	6911
JPMCHASE BANK - CORP	46632FXM2	1/21/2031	4.375	10,000,000.00	9,952,130.00	10,000,000.00	Semi-annual call: starts 1/21/27	8177
BANK OF NY MELLON - CORP	06406RCG0	1/22/2030	4.026	175,000.00	173,168.80	175,000.00	Make-whole call +10bps until 1/22/29 call anytime after 12/22/29	6911
JPMCHASE BANK - CORP	46632FXN0	1/22/2031	4.185	10,000,000.00	9,954,010.00	10,000,000.00	Semi-annual call: starts 1/22/29	8177
FNMA - AGENCY C	3136GCEQ4	1/22/2031	4.250	10,000,000.00	9,935,780.00	10,000,000.00	Monthly: starts 4/22/26	8177
PNC FINANCIAL SERVICES - CORP	693475CG8	1/26/2029	4.075	270,000.00	268,586.55	270,000.00	No call until 1/26/28 call anytime after 12/26/28	6911
FNMA - AGENCY C	3136GCHP3	1/28/2031	4.000	10,000,000.00	9,883,550.00	10,000,000.00	Quarterly: starts 1/28/28	8177
AMERICAN EXPRESS - CORP	025816EN5	2/9/2029	4.009	265,000.00	263,285.72	265,000.00	Make-whole call +10bps until 2/9/28 call anytime after 1/9/29	6911
JPMCHASE BANK - CORP	46632FW68	2/12/2031	4.400	10,000,000.00	9,926,440.00	10,000,000.00	Semi-annual call: starts 2/12/27	8177
FNMA - AGENCY C	3136GCKV6	2/12/2031	4.310	25,000,000.00	24,571,925.00	25,000,000.00	Monthly: starts 5/12/26	8177
ALPHABET INC - CORP	02079KBJ5	2/15/2029	3.700	10,000,000.00	9,935,403.33	10,000,045.72	Make-whole call +5bps until 1/15/29 call anytime after	8177
FNMA - AGENCY C	3136GCTH8	3/10/2031	4.350	30,000,000.00	29,877,030.00	30,000,000.00	Monthly: starts 6/10/26	8177
VZMT - ABS	92348KFC2	2/20/2031	3.940	765,000.00	761,216.31	764,893.51	Callable on 4/20/27	6911
SALESFORCE INC - CORP	79466LAQ7	3/15/2028	4.500	755,000.00	755,022.65	754,411.06	Make-whole call +15bps until 2/25/28 call anytime after 2/15/28	6911
NOVARTIS CAPITAL - CORP	66989HBF4	3/16/2029	4.100	285,000.00	284,632.07	284,670.57	Make-whole call +7.5bps until 2/16/29 call anytime after 2/16/29	6911
FHLB - AGENCY C	3130B9YE4	3/20/2031	4.000	10,000,000.00	9,935,230.00	10,000,000.00	Annual: starts 6/20/28	8177
FNMA - AGENCY C	3136GCW35	3/24/2031	4.000	20,000,000.00	19,914,640.00	19,895,408.33	Quarterly: starts 9/24/26	8177
VOLKSWAGEN AUTO LOAN - ABS	92868CAD3	3/20/2029	4.170	650,000.00	648,679.20	649,968.41	10% collateral call	6911
FORDO - ABS	34532WAD7	10/15/2030	4.200	365,000.00	363,812.29	364,930.25	10% collateral call	6911
FHLB - AGENCY C	3130B9ZA1	3/17/2031	4.750	20,000,000.00	19,970,740.00	20,000,000.00	Monthly: starts 6/17/26	8177
FFCB - AGENCY C	3133EWJQ4	3/27/2029	4.390	10,000,000.00	9,999,840.00	10,000,000.00	Callable on and anytime after 3/27/28	8177
FHLB - AGENCY C	3130B9YQ7	3/25/2031	4.450	10,000,000.00	10,006,570.00	10,000,000.00	Quarterly: starts 3/25/27	8177
TOTAL				840,951,489.20	834,401,076.96	838,540,990.40		

CONTRA COSTA COUNTY
ALLSPRING GLOBAL INVESTMENTS
STRUCTURED SECURITIES
March 31, 2026

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET*</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
ADVANCED MICRO DEVICES INC	007903BH9	9/24/2026	700,000.00	701,538.11	700,000.00	Make-whole call +5bps until 9/24/26 bullet
ALLYA 2026-1 A2	02008PAB8	11/15/2028	600,000.00	600,171.68	599,983.44	10% collateral call
BACCT 2023-1 A	05522RDG0	5/15/2026	750,000.00	752,275.72	752,548.83	Callable
BANK OF AMERICA NA	06428CAA2	8/18/2026	800,000.00	808,735.39	809,440.00	Make-whole call +15bps until 7/17/26; Call anytime after
BANK OF NEW YORK MELLON CORP	06406FAE3	8/17/2026	850,000.00	847,703.82	823,913.50	Call on and after 5/17/26
BMWLT 2024-1 A3	05611UAD5	3/25/2027	113,014.98	113,225.49	113,496.18	5% deal call
CARMX 2024-4 A2A	14290DAB7	12/15/2027	68,964.36	69,159.06	69,072.12	10% collateral call
CARMX 2026-1 A2A	14320XAB7	4/16/2029	400,000.00	399,998.88	399,965.64	10% collateral call
CATERPILLAR FINANCIAL SERVICES CORP	14913R2G1	9/14/2027	700,000.00	672,097.53	665,399.00	Make-whole call +10bps until 9/14/27 then bullet
CITIBANK NA	17325FBC1	12/4/2026	750,000.00	769,267.19	761,917.50	Make-whole call +15bps until 11/4/26; Call anytime after
COPAR 2025-1 A2A	14043YAB1	1/16/2029	750,000.00	750,304.76	749,970.45	10% collateral call
FORDL 2024-A A3	345290AD2	5/15/2027	25,543.85	25,606.95	25,569.79	10% deal call
FORDL 2025-A A3	345282AD9	6/15/2028	500,000.00	503,359.19	504,628.91	10% deal call
FORDO 2024-C A2A	34532UAB5	8/15/2027	82,633.42	82,823.10	82,630.11	10% collateral call
GMALT 2024-2 A3	36269WAD1	7/20/2027	211,824.29	212,649.93	213,975.64	10% deal call
GMCAR 2023-3 A3	36267KAD9	6/16/2028	209,614.61	211,133.07	211,170.35	10% collateral call
GOLDMAN SACHS BANK USA	38151LAG5	5/21/2027	600,000.00	612,473.15	604,110.00	Make-whole call +12.5bps until 5/21/26; Call anytime after
HAROT 2024-2 A3	437930AC4	11/20/2028	434,628.55	438,769.72	439,025.77	10% collateral call
HART 2024-A A3	448973AD9	2/15/2029	327,485.76	330,106.20	330,236.14	5% collateral call
HART 2025-A A2A	44935CAB7	12/15/2027	182,482.06	182,946.17	182,478.87	5% collateral call
HOME DEPOT INC	437076CZ3	6/25/2026	700,000.00	711,578.51	699,223.00	Make-whole call +10bps until 6/25/26 bullet
JPMORGAN CHASE & CO	46647PDW3	10/22/2027	825,000.00	854,982.71	839,115.75	Make-whole call +20bps until 10/22/26; Call after 9/22/27
MBALT 2024-B A3	58769GAD5	2/15/2028	439,562.44	440,555.85	439,665.46	5% deal call
MBART 2022-1 A3	58768PAC8	8/16/2027	34,396.42	34,522.51	34,311.77	5% collateral call
META PLATFORMS INC	30303M8G0	8/15/2027	700,000.00	697,990.32	696,682.00	Make-whole call +15bps until 7/15/27; Call anytime after
MORGAN STANLEY	61761J3R8	7/27/2026	800,000.00	801,681.32	781,648.00	Make-whole call +25bps until 7/27/26 bullet
NALT 2025-B A2A	65481RAB7	3/15/2028	468,484.21	470,556.01	468,470.30	10% collateral call
NAROT 2022-B A3	65480JAC4	5/17/2027	40,316.85	40,412.10	39,627.05	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	63743HFM9	2/5/2027	700,000.00	708,253.14	706,993.00	Make-whole call +10bps until 1/5/27; Call anytime after
NEW YORK STATE DORMITORY AUTHORITY	64990KKT9	3/15/2027	1,000,000.00	997,968.06	999,510.00	Make-whole call +5bps until 3/18/26; Call anytime after
PNC BANK NA (DELAWARE)	69353RFJ2	1/22/2028	700,000.00	693,163.41	693,294.00	Callable on and anytime after 12/23/27
STATE STREET CORP	857477CD3	8/3/2026	455,000.00	460,368.25	459,727.45	Call on and after 7/3/26
TAOT 2022-C A4	89231CAE7	2/15/2028	570,000.00	570,129.08	561,450.00	5% collateral call
TORRANCE CALIF JT PWRS FING AUTH LEASE REV	891371AF3	10/1/2026	500,000.00	500,932.50	495,145.00	Make-whole call +25bps until 10/20/20; Call anytime after
UNIVERSITY CALIF REVS	91412HG4	5/15/2027	500,000.00	488,390.78	485,795.00	Make-whole call +15bps until 7/16/20; Call anytime after
US BANCORP	91159HHN3	7/22/2026	700,000.00	699,651.40	676,165.00	Callable on and anytime after 6/22/26
VALET 2024-1 A2A	92868RAB4	11/22/2027	276,141.37	277,012.13	276,136.95	10% collateral call
VZMT 2025-1 A	92348KDR1	1/21/2031	800,000.00	809,024.85	809,750.00	Cleanup call 2/20/26
WELLS FARGO BANK NA	94988J6D4	8/7/2026	655,000.00	662,550.51	663,475.70	Make-whole call +15bps until 7/7/26; Call anytime after
WOART 2022-D A3	98163VAD0	2/15/2028	105,231.80	105,719.72	105,359.23	10% collateral call
WOART 2025-C A2A	981936AB3	10/16/2028	394,623.59	395,472.63	394,588.98	10% collateral call
TOTAL			20,494,948.57	20,578,984.91	20,439,332.86	