

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF SEPTEMBER 30, 2024

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EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 9/30/24, the fair value of the Treasurer's investment portfolio was 99.86% of the cost. More than 74 percent of the portfolio or over \$4.3 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County should be able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$5,912,536,770.31
Cost	\$5,886,282,551.30
Market Value ⁱ	\$5,877,791,622.26
Weighted Yield to Maturity	4.47%
Weighted Average Days to Maturity	299 days
Weighted Duration	0.76 year

Notes:

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

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

CONTRA COSTA COUNTY INVESTMENT POOL
September 30, 2024

<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)	\$701,688,000.00	\$693,964,316.81	\$694,225,608.87	11.79%
2. U.S. Agencies				
Federal Home Loan Banks	915,450,000.00	910,956,622.51	906,651,186.30	15.48%
Federal National Mortgage Association	203,985,000.00	203,643,908.01	201,255,148.08	3.46%
Federal Farm Credit Banks	678,970,000.00	677,870,685.60	679,968,768.12	11.52%
Federal Home Loan Mortgage Corporation	265,000,000.00	264,733,186.94	263,501,480.00	4.50%
Subtotal	2,063,405,000.00	2,057,204,403.06	2,051,376,582.50	34.95%
3. Supranationals - International Government	523,000,000.00	521,653,990.23	519,947,631.00	8.86%
4. Money Market Instruments				
Commercial Paper	1,445,000,000.00	1,435,736,558.24	1,436,148,650.00	24.39%
Negotiable Certificates of Deposit	200,000,000.00	200,000,000.00	200,123,115.00	3.40%
Time Deposit	3,412.42	3,412.42	3,412.42	0.00%
Subtotal	1,645,003,412.42	1,635,739,970.66	1,636,275,177.42	27.79%
5. Corporate Notes	176,445,000.00	175,585,184.14	171,983,999.25	2.98%
TOTAL (Section A.)¹	5,109,541,412.42	5,084,147,864.90	5,073,808,999.04	86.37%
B. Investments Managed by Outside Contractors				
1. PFM	82,689,577.04	82,309,348.81	83,387,453.48	1.40%
2. Local Agency Investment Fund (LAIF) ³	225,446,290.06	225,446,290.06	225,446,290.06	3.83%
3. Allspring Global Investments	44,434,671.58	43,954,228.32	44,724,060.47 ²	0.75%
4. CAMP ³	338,370,670.81	338,370,670.81	338,370,670.81	5.75%
5. CalTRUST (Liquidity Fund) ³	100,000,000.00	100,000,000.00	100,000,000.00	1.70%
6. US Bank (Federated Tax Free Cash Fund) ³	17,250,155.72	17,250,155.72	17,250,155.72	0.29%
7. Other				
a. EBRC Bond ^{3, 6}	660,638.77	660,638.77	660,638.77	0.01%
TOTAL (Section B.)	808,852,003.98	807,991,332.49	809,839,269.31	13.73%
C. Cash^{3,7}	(5,856,646.09)	(5,856,646.09)	(5,856,646.09)	-0.10%
GRAND TOTAL (FOR A , B, & C)	\$5,912,536,770.31	\$5,886,282,551.30	\$5,877,791,622.26	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.
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.
7. Negative cash balance was due to timing difference in recording cash inflows and outflows. There was no bank account overdraft.

CONTRA COSTA COUNTY INVESTMENT POOL

September 30, 2024

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	6,118,189,199.60	6,118,189,199.60
Interest Earnings (\$) ¹	70,114,319.89	70,114,319.89
Earned Income Yield	4.48%	4.48%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	701,688,000.00	694,225,608.87	4.94	91	11.81%
Agencies	2,063,405,000.00	2,051,376,582.50	3.90	543	34.90%
Commercial Paper	1,445,000,000.00	1,436,148,650.00	5.26	46	24.43%
NCD/YCD	200,000,000.00	200,123,115.00	5.32	53	3.40%
Corporate Notes	176,445,000.00	171,983,999.25	2.15	476	2.93%
Time Deposit	3,412.42	3,412.42	0.08	235	0.00%
Supranationals	523,000,000.00	519,947,631.00	3.65	658	8.85%
PFM	82,689,577.04	83,387,453.48	4.42	763	1.42%
LAIF	225,446,290.06	225,446,290.06	4.56	⁴ 1	3.84%
CAMP	338,370,670.81	338,370,670.81	5.29	⁵ 0	5.76%
CalTRUST (Liquidity)	100,000,000.00	100,000,000.00	5.39	⁶ 0	1.70%
Allspring Global Investments	44,434,671.58	44,724,060.47	4.54	405	0.76%
US Bank (Federated Tax Free)	17,250,155.72	17,250,155.72	3.27	0	0.29%
Misc. ⁷	660,638.77	660,638.77	N/A	N/A	0.01%
Cash	(5,856,646.09) ⁸	(5,856,646.09)	1.65	² 0	-0.10%
Total Fund³	<u>5,912,536,770.31</u>	<u>5,877,791,622.26</u>	<u>4.47</u>	<u>299</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.

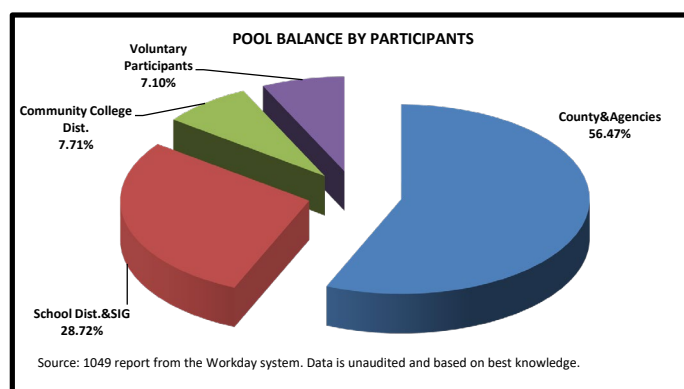
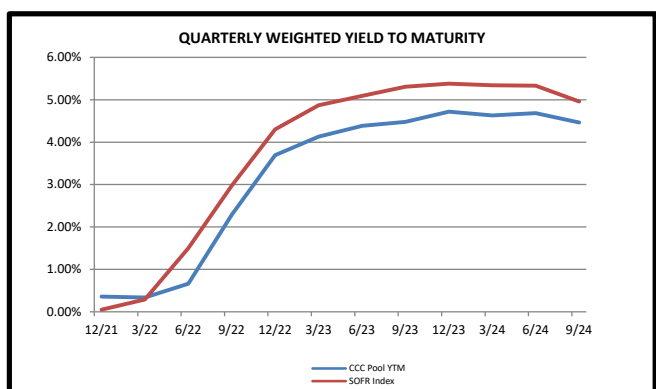
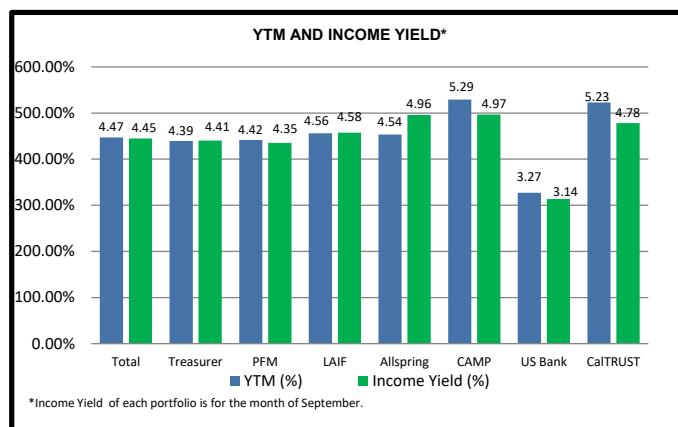
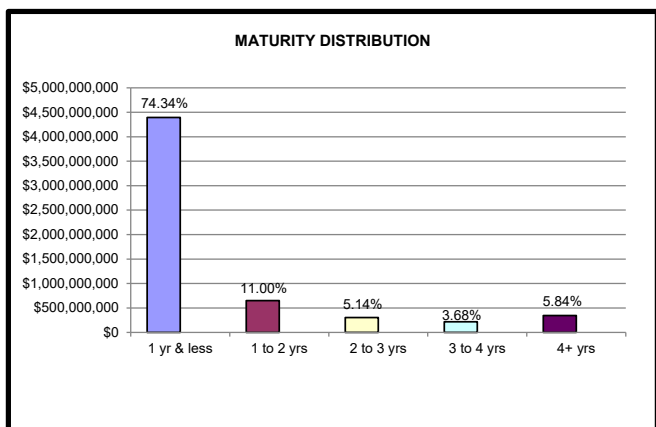
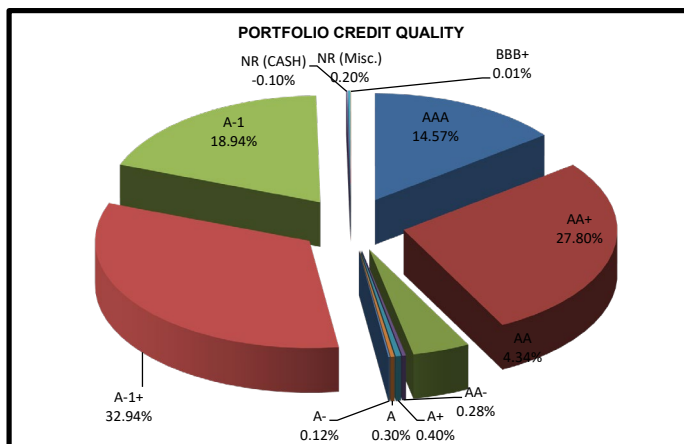
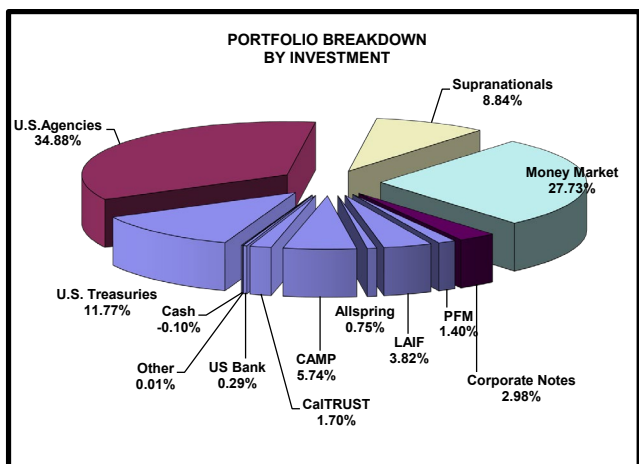
6. 30 Day SEC Yield as of the quarter end.

7. East Bay Regional Communications System Authority.

8. Negative cash balance was due to timing difference in recording cash inflows and outflows. There was no bank account overdraft.

CONTRA COSTA COUNTY INVESTMENT POOL AT A GLANCE

September 30, 2024

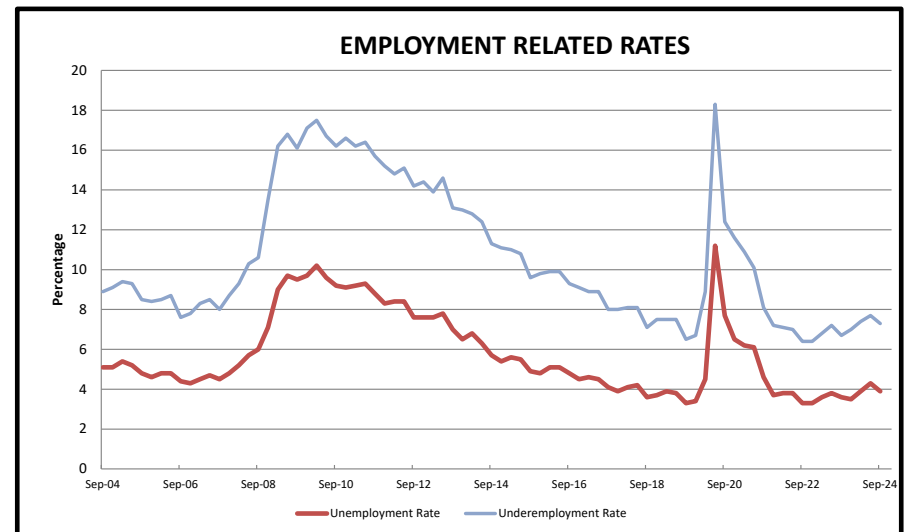
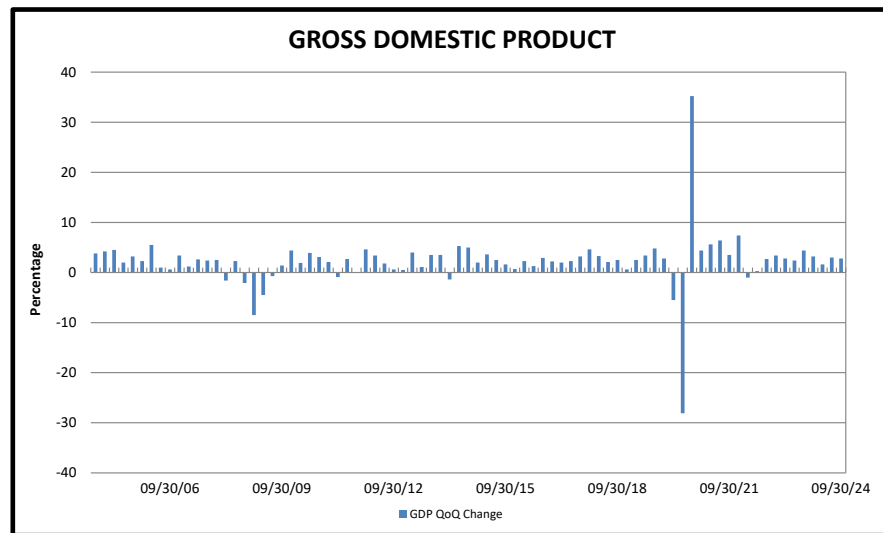
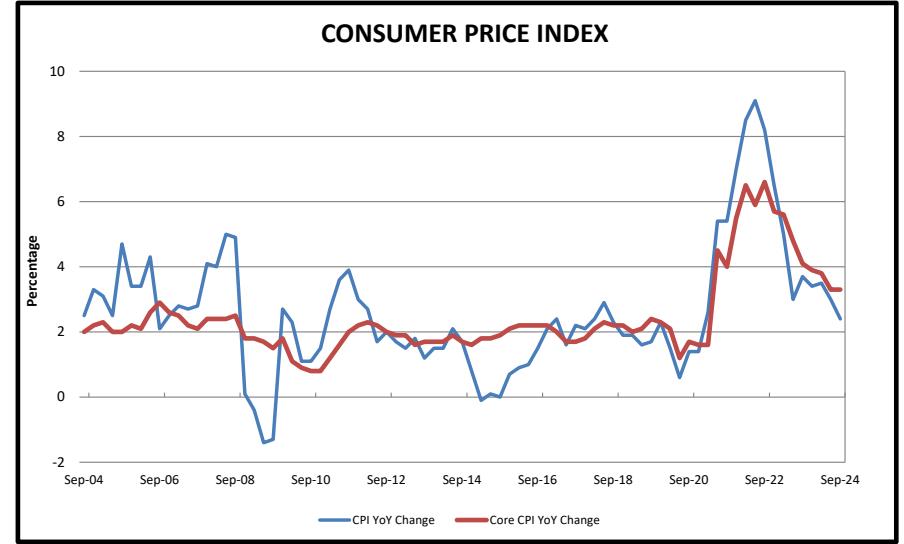
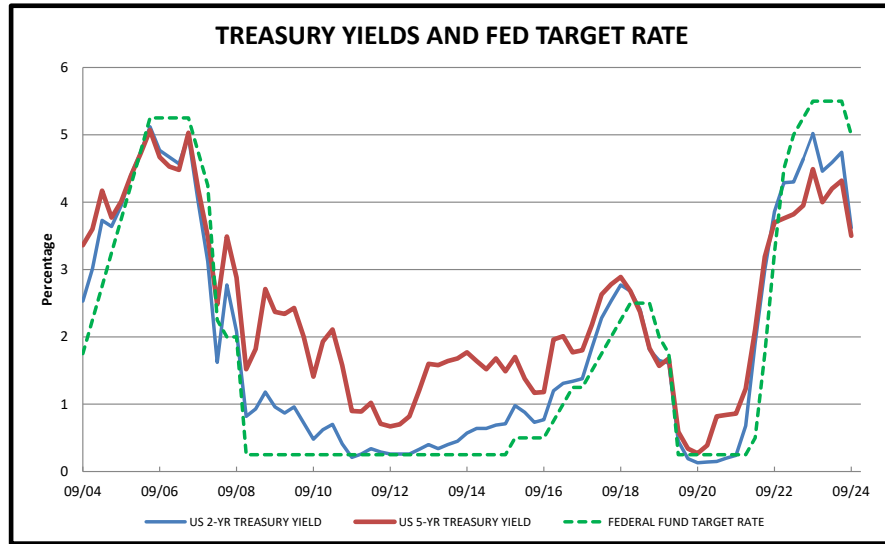


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE:

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 74% of the portfolio will mature in less than a year with a weighted average maturity of 299 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF SEPTEMBER 30, 2024



Note:
All data provided by Bloomberg.

SECTION III

APPENDIX

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

Notes:

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

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Time Deposits												
121101042B	91405	WESTAMERICA BANK - TIME DEP		06/03/2024	3,412.42	3,412.42	3,412.42	0.080	N/A	0.081	235	05/24/2025
Subtotal and Average			3,412.42		3,412.42	3,412.42	3,412.42			0.081	235	
Negotiable CDs												
78015JLK1	91303	RBC NY - YCD		03/27/2024	40,000,000.00	40,011,040.00	40,000,000.00	5.360	A-1+	5.434	24	10/25/2024
89115D2K1	91455	TORONTO DOM NY - YCD		07/16/2024	45,000,000.00	45,025,020.00	45,000,000.00	5.400	A-1+	5.475	38	11/08/2024
87019WYH2	91516	SWEDBANK NY - YCD		08/21/2024	30,000,000.00	30,016,710.00	30,000,000.00	5.170	A-1	5.242	51	11/21/2024
65558WCT3	91473	NORDEA BK NY - YCD		08/01/2024	40,000,000.00	40,031,600.00	40,000,000.00	5.210	A-1+	5.282	62	12/02/2024
87019WYL3	91521	SWEDBANK NY - YCD		08/28/2024	45,000,000.00	45,038,745.00	45,000,000.00	5.070	A-1	5.140	87	12/27/2024
Subtotal and Average			257,333,333.33		200,000,000.00	200,123,115.00	200,000,000.00			5.318	53	
Corporate Notes												
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,489,803.00	5,499,980.32	2.100	A	2.106	23	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,491,657.00	4,499,983.90	2.100	A	2.106	23	10/24/2024
57629WCG3	90545	MASS MUTUAL GLOBAL - CORP		01/13/2023	12,000,000.00	11,930,724.00	11,948,005.57	2.950	AA+	4.600	102	01/11/2025
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,760,430.00	9,990,059.95	1.100	AA+	1.240	265	06/23/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	9,594,430.00	9,971,262.67	0.850	AA+	1.079	471	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	9,530,570.00	9,998,344.89	1.150	AA+	1.160	616	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	9,534,150.00	9,991,512.52	1.875	AA-	1.941	832	01/11/2027
66815L2K4	90393	NORTHWESTERN MUTUAL - CORP		10/17/2022	10,000,000.00	10,105,770.00	9,784,010.41	4.350	AA+	5.186	1,079	09/15/2027
Subtotal and Average			71,671,017.30		72,000,000.00	70,437,534.00	71,683,160.23			2.524	472	
Commercial Paper Disc. -Amortizing												
59157TK10	91419	METLIFE ST FDG - CP		06/13/2024	45,000,000.00	44,993,970.00	45,000,000.00	5.300	A-1+	5.462	0	10/01/2024
62479LK79	91449	MUFG BK LTD - CP		07/08/2024	40,000,000.00	39,962,400.00	39,964,266.67	5.360	A-1	5.509	6	10/07/2024
62479LK87	91457	MUFG BK LTD - CP		07/16/2024	25,000,000.00	24,973,150.00	24,974,090.28	5.330	A-1	5.472	7	10/08/2024
64106GK93	91477	NESTLE FINANCE INTL LTD - CP		08/05/2024	25,000,000.00	24,970,425.00	24,970,944.43	5.230	A-1+	5.353	8	10/09/2024
50000MKF2	91514	KOCH INDUSTRIES - CP		08/19/2024	30,000,000.00	29,939,970.00	29,939,216.64	5.210	A-1+	5.326	14	10/15/2024
59157TKG7	91459	METLIFE ST FDG - CP		07/18/2024	45,000,000.00	44,903,115.00	44,901,375.00	5.260	A-1+	5.404	15	10/16/2024
62479LKM6	91465	MUFG BK LTD - CP		07/24/2024	40,000,000.00	39,887,960.00	39,881,333.33	5.340	A-1	5.487	20	10/21/2024
62479LKP9	91518	MUFG BK LTD - CP		08/26/2024	50,000,000.00	49,846,750.00	49,841,722.22	5.180	A-1	5.296	22	10/23/2024
09659BKU3	91466	BNP PARIBAS NY - CP		07/26/2024	50,000,000.00	49,812,550.00	49,802,750.00	5.260	A-1	5.407	27	10/28/2024
89116EKW2	91453	TORONTO DOM - CP		07/12/2024	20,000,000.00	19,919,660.00	19,914,611.11	5.300	A-1+	5.465	29	10/30/2024
09659BL16	91469	BNP PARIBAS NY - CP		07/31/2024	50,000,000.00	49,786,050.00	49,773,958.33	5.250	A-1	5.396	31	11/01/2024
62479LL11	91472	MUFG BK LTD - CP		08/01/2024	45,000,000.00	44,808,930.00	44,794,625.07	5.300	A-1	5.447	31	11/01/2024
09659BL40	91476	BNP PARIBAS NY - CP		08/02/2024	45,000,000.00	44,789,895.00	44,777,300.00	5.240	A-1	5.386	34	11/04/2024

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Portfolio CCIP

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**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2024**

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												
62479LL60	91484	MUFG BK LTD - CP		08/07/2024	45,000,000.00	44,779,500.00	44,766,900.00	5.180	A-1	5.322	36	11/06/2024
62479LL78	91487	MUFG BK LTD - CP		08/09/2024	40,000,000.00	39,798,800.00	39,787,044.44	5.180	A-1	5.321	37	11/07/2024
09659BLD0	91491	BNP PARIBAS NY - CP		08/14/2024	40,000,000.00	39,766,800.00	39,754,422.22	5.140	A-1	5.280	43	11/13/2024
22533TLE4	91492	CREDIT AG - CP		08/15/2024	45,000,000.00	44,734,680.00	44,719,500.00	5.100	A-1	5.238	44	11/14/2024
22533TLJ3	91494	CREDIT AG - CP		08/15/2024	50,000,000.00	49,679,800.00	49,658,666.66	5.120	A-1	5.262	48	11/18/2024
09659BLK4	91517	BNP PARIBAS NY - CP		08/22/2024	40,000,000.00	39,736,240.00	39,721,244.45	5.120	A-1	5.258	49	11/19/2024
62479LLL7	91515	MUFG BK LTD - CP		08/20/2024	45,000,000.00	44,697,825.00	44,675,937.50	5.185	A-1	5.328	50	11/20/2024
89233GLR5	91458	TOYOTA MCC - CP		07/17/2024	45,000,000.00	44,668,665.00	44,640,437.50	5.230	A-1+	5.406	55	11/25/2024
09659BLS7	91462	BNP PARIBAS NY - CP		07/23/2024	45,000,000.00	44,663,490.00	44,630,750.00	5.275	A-1	5.449	56	11/26/2024
89233GLS3	91460	TOYOTA MCC - CP		07/18/2024	45,000,000.00	44,662,995.00	44,633,200.00	5.240	A-1+	5.416	56	11/26/2024
62479LLT0	91470	MUFG BK LTD - CP		07/31/2024	50,000,000.00	49,619,300.00	49,583,583.39	5.260	A-1	5.427	57	11/27/2024
62479LM36	91568	MUFG BK LTD - CP		09/16/2024	30,000,000.00	29,748,210.00	29,742,749.92	4.900	A-1	5.021	63	12/03/2024
59157TM42	91488	METLIFE ST FDG - CP		08/09/2024	50,000,000.00	49,580,350.00	49,549,333.33	5.070	A-1+	5.227	64	12/04/2024
89233GM52	91485	TOYOTA MCC - CP		08/07/2024	45,000,000.00	44,611,920.00	44,591,312.50	5.030	A-1+	5.187	65	12/05/2024
89233GMA1	91486	TOYOTA MCC - CP		08/08/2024	50,000,000.00	49,537,450.00	49,509,027.78	5.050	A-1+	5.211	70	12/10/2024
83369BMC7	91563	SOCIETE GENERALE - CP		09/12/2024	50,000,000.00	49,526,200.00	49,503,999.91	4.960	A-1	5.093	72	12/12/2024
22533TMG8	91565	CREDIT AG - CP		09/12/2024	50,000,000.00	49,504,900.00	49,482,777.78	4.900	A-1	5.033	76	12/16/2024
22533TMG8	91572	CREDIT AG - CP		09/18/2024	50,000,000.00	49,504,900.00	49,496,500.00	4.770	A-1	4.894	76	12/16/2024
22533TMG8	91573	CREDIT AG - CP		09/19/2024	40,000,000.00	39,603,920.00	39,605,644.45	4.670	A-1	4.790	76	12/16/2024
22533TMG8	91575	CREDIT AG - CP		09/20/2024	40,000,000.00	39,603,920.00	39,607,333.33	4.650	A-1	4.768	76	12/16/2024
62479LMW2	91578	MUFG BK LTD - CP		09/24/2024	40,000,000.00	39,523,960.00	39,540,000.00	4.600	A-1	4.722	90	12/30/2024
Subtotal and Average			1,378,363,960.06		1,445,000,000.00	1,436,148,650.00	1,435,736,558.24			5.263	46	
Federal Agency Coupon Securities												
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,974,040.00	19,999,733.56	1.625	AA+	1.661	14	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,987,020.00	9,999,866.78	1.625	AA+	1.661	14	10/15/2024
3133ENS43	90391	FFCB - AGENCY		10/17/2022	10,000,000.00	9,997,340.00	9,999,811.11	4.375	AA+	4.420	16	10/17/2024
3130AXWB0	91092	FHLB - AGENCY		11/22/2023	25,000,000.00	25,012,150.00	25,000,000.00	5.250	AA+	5.250	52	11/22/2024
3133EN4N7	90512	FFCB - AGENCY		12/20/2022	10,000,000.00	9,985,730.00	9,997,191.11	4.250	AA+	4.385	80	12/20/2024
3133EN4N7	90513	FFCB - AGENCY		12/20/2022	10,000,000.00	9,985,730.00	9,997,193.31	4.250	AA+	4.385	80	12/20/2024
3133EN4N7	90514	FFCB - AGENCY		12/20/2022	10,000,000.00	9,985,730.00	9,998,639.44	4.250	AA+	4.315	80	12/20/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,919,910.00	9,999,418.13	1.000	AA+	1.027	80	12/20/2024
3133ENZ37	90431	FFCB - AGENCY		11/10/2022	10,000,000.00	10,001,980.00	9,999,784.23	4.875	AA+	4.887	101	01/10/2025
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,899,640.00	9,998,512.96	1.320	AA+	1.370	112	01/21/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,895,270.00	9,997,494.08	1.750	AA+	1.820	136	02/14/2025
3133EPBH7	90592	FFCB - AGENCY		02/23/2023	10,000,000.00	10,002,950.00	9,998,159.33	4.750	AA+	4.800	143	02/21/2025

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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												
3133EPFL4	90692	FFCB - AGENCY		04/10/2023	10,000,000.00	9,975,200.00	9,999,884.78	4.000	AA+	4.004	160	03/10/2025
3133EPER2	90665	FFCB - AGENCY		03/28/2023	10,000,000.00	9,972,970.00	9,985,864.58	4.000	AA+	4.303	178	03/28/2025
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,919,260.00	10,000,000.00	2.750	AA+	2.750	206	04/25/2025
3130AWER7	90840	FHLB - AGENCY		06/12/2023	10,000,000.00	10,036,990.00	9,997,392.16	4.625	AA+	4.666	248	06/06/2025
3133EN4B3	90506	FFCB - AGENCY		12/13/2022	10,000,000.00	10,001,330.00	9,997,760.00	4.250	AA+	4.284	255	06/13/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	19,486,620.00	19,994,105.45	0.500	AA+	0.542	259	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,738,600.00	9,999,632.33	0.700	AA+	0.705	272	06/30/2025
3133EPQN8	90891	FFCB - AGENCY		07/21/2023	10,000,000.00	10,039,660.00	9,995,569.44	4.750	AA+	4.808	293	07/21/2025
3133EPRS6	90898	FFCB - AGENCY		07/28/2023	10,000,000.00	10,075,910.00	9,991,465.38	4.875	AA+	4.985	300	07/28/2025
3133EPKA2	90789	FFCB - AGENCY		05/18/2023	10,000,000.00	9,989,690.00	9,999,358.17	4.000	AA+	4.010	321	08/18/2025
3133ENP95	90344	FFCB - AGENCY		09/30/2022	10,000,000.00	10,022,230.00	9,979,224.54	4.250	AA+	4.475	364	09/30/2025
3133EPYK5	91031	FFCB - AGENCY		10/10/2023	10,000,000.00	10,121,890.00	9,997,437.50	5.125	AA+	5.152	374	10/10/2025
3133EPYK5	91046	FFCB - AGENCY		10/18/2023	10,000,000.00	10,121,890.00	9,988,385.83	5.125	AA+	5.245	374	10/10/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,622,670.00	9,992,102.06	0.500	AA+	0.573	402	11/07/2025
3133EPL37	91126	FFCB - AGENCY		12/08/2023	10,000,000.00	10,083,320.00	10,000,000.00	4.625	AA+	4.625	433	12/08/2025
3133EPL37	91132	FFCB - AGENCY		12/11/2023	10,000,000.00	10,083,320.00	9,986,302.65	4.625	AA+	4.747	433	12/08/2025
3133ERGX3	91411	FFCB - AGENCY		06/12/2024	10,000,000.00	10,112,578.33	9,983,403.33	4.875	AA+	5.045	435	12/10/2025
3133EPAQ8	90587	FFCB - AGENCY		02/13/2023	10,000,000.00	10,031,900.00	9,984,055.56	4.125	AA+	4.250	500	02/13/2026
3133EPCR4	90627	FFCB - AGENCY		03/09/2023	10,000,000.00	10,134,450.00	9,998,143.83	4.750	AA+	4.764	524	03/09/2026
3133ERGY1	91406	FFCB - AGENCY		06/10/2024	10,000,000.00	10,131,360.00	9,975,335.14	4.750	AA+	4.935	525	03/10/2026
3133EP5K7	91269	FFCB - AGENCY		03/13/2024	10,000,000.00	10,101,920.00	9,986,297.50	4.500	AA+	4.600	528	03/13/2026
3133EP7C3	91309	FFCB - AGENCY		04/01/2024	10,000,000.00	10,118,370.00	9,999,572.50	4.625	AA+	4.628	547	04/01/2026
3133EPPR0	90879	FFCB - AGENCY		07/12/2023	10,000,000.00	10,119,940.00	9,987,608.60	4.625	AA+	4.715	556	04/10/2026
3133EPFT7	90724	FFCB - AGENCY		04/13/2023	10,000,000.00	9,985,130.00	9,984,666.67	3.750	AA+	3.857	559	04/13/2026
3133EPKX2	90803	FFCB - AGENCY		05/26/2023	10,000,000.00	10,031,850.00	9,986,447.22	4.000	AA+	4.088	602	05/26/2026
3133EPPE9	90875	FFCB - AGENCY		07/06/2023	10,000,000.00	10,118,580.00	9,967,838.43	4.375	AA+	4.572	643	07/06/2026
3133EPVP7	90963	FFCB - AGENCY		09/11/2023	10,000,000.00	10,166,630.00	9,993,298.03	4.750	AA+	4.793	645	07/08/2026
3133EPSW6	90914	FFCB - AGENCY		08/14/2023	10,000,000.00	10,153,520.00	9,991,151.30	4.500	AA+	4.551	682	08/14/2026
3133EPSW6	90915	FFCB - AGENCY		08/14/2023	10,000,000.00	10,153,520.00	9,968,344.07	4.500	AA+	4.683	682	08/14/2026
3133EPSW6	90918	FFCB - AGENCY		08/15/2023	10,000,000.00	10,153,520.00	9,958,834.11	4.500	AA+	4.739	682	08/14/2026
3133EPQ73	91163	FFCB - AGENCY		12/22/2023	10,000,000.00	10,071,900.00	9,983,438.58	4.125	AA+	4.205	812	12/22/2026
3135GAL90	91178	FNMA - AGENCY		01/08/2024	10,000,000.00	10,013,990.00	10,000,000.00	5.000	AA+	5.000	829	01/08/2027
3133EP2T1	91220	FFCB - AGENCY		02/12/2024	10,000,000.00	10,127,410.00	9,986,998.61	4.125	AA+	4.184	864	02/12/2027
3133EP6K6	91298	FFCB - AGENCY		03/26/2024	10,000,000.00	10,192,820.00	9,993,950.46	4.500	AA+	4.526	906	03/26/2027
3133EPEE1	90666	FFCB - AGENCY		03/29/2023	10,000,000.00	10,088,150.00	9,995,204.43	4.000	AA+	4.021	909	03/29/2027
3133EPGT6	90761	FFCB - AGENCY		04/26/2023	10,000,000.00	10,060,250.00	9,972,892.36	3.875	AA+	3.990	937	04/26/2027

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3133ERFJ5	91390	FFCB - AGENCY		05/20/2024	10,000,000.00	10,227,490.00	9,971,969.35	4.500	AA+	4.615	961	05/20/2027
3133ERPv7	91509	FFCB - AGENCY		08/16/2024	10,000,000.00	10,033,850.00	9,946,333.33	3.750	AA+	3.950	1,049	08/16/2027
3133ENS50	90386	FFCB - AGENCY		10/14/2022	10,000,000.00	10,135,650.00	10,000,000.00	4.125	AA+	4.125	1,108	10/14/2027
3133EPC60	91079	FFCB - AGENCY		11/15/2023	10,000,000.00	10,286,830.00	9,973,226.94	4.625	AA+	4.720	1,140	11/15/2027
3133EP5S0	91290	FFCB - AGENCY		03/20/2024	10,000,000.00	10,213,980.00	9,977,708.82	4.250	AA+	4.321	1,266	03/20/2028
3133ERUV1	91580	FFCB - AGENCY		09/24/2024	10,000,000.00	9,958,060.00	9,993,038.89	3.500	AA+	3.521	1,270	03/24/2028
3133EPFU4	90718	FFCB - AGENCY		04/12/2023	10,000,000.00	9,957,520.00	9,989,337.72	3.500	AA+	3.533	1,289	04/12/2028
3133EPJE6	90904	FFCB - AGENCY		08/02/2023	8,970,000.00	8,926,109.79	8,705,283.44	3.500	AA+	4.361	1,408	08/09/2028
3133EPWK7	90982	FFCB - AGENCY		09/22/2023	10,000,000.00	10,331,340.00	9,942,124.00	4.500	AA+	4.665	1,452	09/22/2028
3133EP7A7	91311	FFCB - AGENCY		04/02/2024	10,000,000.00	10,241,370.00	9,978,118.15	4.250	AA+	4.311	1,462	10/02/2028
3133EPA47	91065	FFCB - AGENCY		11/01/2023	10,000,000.00	10,480,820.00	9,978,113.33	4.875	AA+	4.936	1,492	11/01/2028
3130B2HK4	91519	FHLB - AGENCY		08/26/2024	10,000,000.00	10,058,490.00	9,989,349.18	3.750	AA+	3.779	1,518	11/27/2028
3133EPW84	91193	FFCB - AGENCY		01/18/2024	10,000,000.00	10,096,700.00	9,926,345.61	3.875	AA+	4.066	1,570	01/18/2029
3130AVBD3	91343	FHLB - AGENCY		04/11/2024	11,750,000.00	12,170,344.50	11,698,778.81	4.500	AA+	5.075	1,620	03/09/2029
3133EP5J0	91299	FFCB - AGENCY		03/26/2024	10,000,000.00	10,212,680.00	9,937,788.69	4.125	AA+	4.281	1,623	03/12/2029
3133ERGU9	91413	FFCB - AGENCY		06/12/2024	10,000,000.00	10,314,650.00	9,997,359.75	4.375	AA+	4.383	1,623	03/12/2029
3133ERAK7	91339	FFCB - AGENCY		04/10/2024	10,000,000.00	10,319,570.00	9,989,864.00	4.375	AA+	4.400	1,652	04/10/2029
3133ERAK7	91340	FFCB - AGENCY		04/10/2024	10,000,000.00	10,319,570.00	9,962,533.00	4.375	AA+	4.468	1,652	04/10/2029
Subtotal and Average			686,879,789.46		695,720,000.00	700,291,852.62	694,545,042.65			3.996	643	
Federal Agency Disc. -Amortizing												
313384J34	91438	FHLB - AGENCY DISC		06/27/2024	40,000,000.00	39,984,520.00	39,988,455.59	5.195	A-1+	5.432	2	10/03/2024
313384K24	91436	FHLB - AGENCY DISC		06/27/2024	45,000,000.00	44,941,860.00	44,941,612.50	5.190	A-1+	5.343	9	10/10/2024
313384K32	91437	FHLB - AGENCY DISC		06/27/2024	45,000,000.00	44,936,055.00	44,935,125.00	5.190	A-1+	5.433	10	10/11/2024
313384M55	91444	FHLB - AGENCY DISC		07/01/2024	40,000,000.00	39,850,160.00	39,839,466.67	5.160	A-1+	5.323	28	10/29/2024
313384M71	91461	FHLB - AGENCY DISC		07/22/2024	40,000,000.00	39,839,840.00	39,828,833.33	5.135	A-1+	5.282	30	10/31/2024
313384N47	91493	FHLB - AGENCY DISC		08/15/2024	50,000,000.00	49,774,000.00	49,754,027.78	5.060	A-1+	5.276	35	11/05/2024
313384S83	91522	FHLB - AGENCY DISC		08/28/2024	45,000,000.00	44,599,500.00	44,565,125.00	4.900	A-1+	5.124	71	12/11/2024
313384S83	91566	FHLB - AGENCY DISC		09/12/2024	25,000,000.00	24,777,500.00	24,760,128.47	4.865	A-1+	4.993	71	12/11/2024
313384S91	91523	FHLB - AGENCY DISC		08/28/2024	25,000,000.00	24,774,400.00	24,755,750.00	4.885	A-1+	5.025	72	12/12/2024
313384T66	91564	FHLB - AGENCY DISC		09/12/2024	50,000,000.00	49,517,900.00	49,483,458.33	4.830	A-1+	4.961	77	12/17/2024
313385AB2	91582	FHLB - AGENCY DISC		09/26/2024	50,000,000.00	49,430,150.00	49,426,500.00	4.440	A-1+	4.557	93	01/02/2025
313385AF3	91583	FHLB - AGENCY DISC		09/26/2024	50,000,000.00	49,405,900.00	49,403,180.56	4.430	A-1+	4.624	97	01/06/2025
313385AH9	91585	FHLB - AGENCY DISC		09/27/2024	45,000,000.00	44,454,375.00	44,451,168.75	4.435	A-1+	4.630	99	01/08/2025
313385AK2	91584	FHLB - AGENCY DISC		09/26/2024	45,000,000.00	44,443,485.00	44,440,712.50	4.430	A-1+	4.627	101	01/10/2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Subtotal and Average			463,868,458.17		595,000,000.00	590,729,645.00	590,573,544.48			5.035	57	
Treasury Coupon Securities												
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,475,292.50	2,499,031.32	1.125	AA+	1.261	106	01/15/2025
Subtotal and Average			2,498,898.81		2,500,000.00	2,475,292.50	2,499,031.32			1.261	106	
Treasury Bills												
912797LK1	91418	US TREASURY BILLS		06/13/2024	45,000,000.00	45,000,000.00	45,000,000.00	5.200	A-1+	5.432	0	10/01/2024
912797LK1	91478	US TREASURY BILLS		08/05/2024	8,700,000.00	8,700,000.00	8,700,000.00	5.175	A-1+	5.363	0	10/01/2024
912797LK1	91479	US TREASURY BILLS		08/05/2024	2,800,000.00	2,800,000.00	2,800,000.00	5.175	A-1+	5.363	0	10/01/2024
912797LK1	91480	US TREASURY BILLS		08/05/2024	3,300,000.00	3,300,000.00	3,300,000.00	5.175	A-1+	5.363	0	10/01/2024
912797GW1	91349	US TREASURY BILLS		04/15/2024	2,195,000.00	2,194,427.11	2,194,374.43	5.130	A-1+	5.420	2	10/03/2024
912797GW1	91350	US TREASURY BILLS		04/15/2024	620,000.00	619,838.18	619,823.30	5.130	A-1+	5.420	2	10/03/2024
912797KT3	91451	US TREASURY BILLS		07/10/2024	30,000,000.00	29,965,170.00	29,960,857.50	5.219	A-1+	5.437	9	10/10/2024
912797KU0	91569	US TREASURY BILLS		09/17/2024	47,027,000.00	46,928,713.57	46,926,362.22	4.815	A-1+	4.970	16	10/17/2024
912797KU0	91570	US TREASURY BILLS		09/17/2024	7,000,000.00	6,985,370.00	6,985,020.00	4.815	A-1+	4.970	16	10/17/2024
912797KU0	91571	US TREASURY BILLS		09/17/2024	296,000.00	295,381.36	295,366.56	4.815	A-1+	4.970	16	10/17/2024
912797KV8	91468	US TREASURY BILLS		07/26/2024	10,000,000.00	9,969,830.00	9,967,097.22	5.150	A-1+	5.363	23	10/24/2024
912797KV8	91587	US TREASURY BILLS		09/27/2024	20,690,000.00	20,627,578.27	20,629,326.58	4.590	A-1+	4.735	23	10/24/2024
912797KV8	91588	US TREASURY BILLS		09/27/2024	13,400,000.00	13,359,572.20	13,360,704.50	4.590	A-1+	4.735	23	10/24/2024
912797KV8	91589	US TREASURY BILLS		09/27/2024	460,000.00	458,612.18	458,651.05	4.590	A-1+	4.735	23	10/24/2024
912797LV7	91471	US TREASURY BILLS		07/31/2024	15,000,000.00	14,944,695.00	14,940,173.33	5.128	A-1+	5.340	28	10/29/2024
912797HE0	91422	US TREASURY BILLS		06/17/2024	2,500,000.00	2,490,260.00	2,489,250.00	5.160	A-1+	5.424	30	10/31/2024
912797MB0	91456	US TREASURY BILLS		07/16/2024	30,000,000.00	29,836,920.00	29,820,275.00	5.135	A-1+	5.370	42	11/12/2024
912797LD7	91495	US TREASURY BILLS		08/15/2024	4,000,000.00	3,977,216.00	3,975,237.78	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91496	US TREASURY BILLS		08/15/2024	2,000,000.00	1,988,608.00	1,987,618.89	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91497	US TREASURY BILLS		08/15/2024	5,000,000.00	4,971,520.00	4,969,047.22	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91498	US TREASURY BILLS		08/15/2024	4,000,000.00	3,977,216.00	3,975,237.78	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91499	US TREASURY BILLS		08/15/2024	5,000,000.00	4,971,520.00	4,969,047.22	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91500	US TREASURY BILLS		08/15/2024	5,000,000.00	4,971,520.00	4,969,047.22	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91501	US TREASURY BILLS		08/15/2024	5,500,000.00	5,468,672.00	5,465,951.94	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91502	US TREASURY BILLS		08/15/2024	1,500,000.00	1,491,456.00	1,490,714.17	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91503	US TREASURY BILLS		08/15/2024	4,500,000.00	4,474,368.00	4,472,142.50	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91504	US TREASURY BILLS		08/15/2024	400,000.00	397,721.60	397,523.78	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91505	US TREASURY BILLS		08/15/2024	2,000,000.00	1,988,608.00	1,987,618.89	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91506	US TREASURY BILLS		08/15/2024	4,500,000.00	4,474,368.00	4,472,142.50	5.065	A-1+	5.274	44	11/14/2024
912797LD7	91507	US TREASURY BILLS		08/15/2024	20,000,000.00	19,886,080.00	19,876,188.88	5.065	A-1+	5.274	44	11/14/2024

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Treasury Bills												
912797LD7	91508	US TREASURY BILLS		08/15/2024	2,500,000.00	2,485,760.00	2,484,523.61	5.065	A-1+	5.274	44	11/14/2024
912797HP5	91423	US TREASURY BILLS		06/17/2024	2,500,000.00	2,480,780.00	2,479,104.17	5.100	A-1+	5.383	59	11/29/2024
912797LF2	91567	US TREASURY BILLS		09/13/2024	50,000,000.00	49,591,800.00	49,567,569.44	4.790	A-1+	4.979	65	12/05/2024
912797LP0	91561	US TREASURY BILLS		09/12/2024	45,000,000.00	44,597,700.00	44,562,600.00	4.860	A-1+	5.058	72	12/12/2024
912797MP9	91528	US TREASURY BILLS		09/05/2024	50,000,000.00	49,520,350.00	49,479,929.16	4.863	A-1+	5.069	77	12/17/2024
912797LQ8	91574	US TREASURY BILLS		09/20/2024	30,000,000.00	29,703,420.00	29,698,812.50	4.575	A-1+	4.757	79	12/19/2024
912797MQ7	91520	US TREASURY BILLS		08/27/2024	45,000,000.00	44,526,735.00	44,484,450.00	4.910	A-1+	5.131	84	12/24/2024
912796ZV4	91425	US TREASURY BILLS		06/17/2024	5,100,000.00	5,045,113.80	5,039,327.00	4.980	A-1+	5.267	86	12/26/2024
912797MR5	91579	US TREASURY BILLS		09/24/2024	50,000,000.00	49,429,900.00	49,432,513.89	4.490	A-1+	4.673	91	12/31/2024
912797JR9	91442	US TREASURY BILLS		06/28/2024	2,150,000.00	2,119,927.95	2,117,149.79	4.825	A-1+	5.101	114	01/23/2025
912797JR9	91443	US TREASURY BILLS		06/28/2024	50,000.00	49,300.65	49,236.04	4.825	A-1+	5.101	114	01/23/2025
912797MG9	91530	US TREASURY BILLS		09/09/2024	250,000.00	241,668.75	241,518.07	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91531	US TREASURY BILLS		09/09/2024	2,500,000.00	2,416,687.50	2,415,180.55	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91532	US TREASURY BILLS		09/09/2024	8,000,000.00	7,733,400.00	7,728,577.77	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91533	US TREASURY BILLS		09/09/2024	35,000,000.00	33,833,625.00	33,812,527.76	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91534	US TREASURY BILLS		09/09/2024	12,500,000.00	12,083,437.50	12,075,902.77	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91535	US TREASURY BILLS		09/09/2024	200,000.00	193,335.00	193,214.45	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91536	US TREASURY BILLS		09/09/2024	300,000.00	290,002.50	289,821.67	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91537	US TREASURY BILLS		09/09/2024	200,000.00	193,335.00	193,214.45	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91538	US TREASURY BILLS		09/09/2024	2,000,000.00	1,933,350.00	1,932,144.45	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91539	US TREASURY BILLS		09/09/2024	350,000.00	338,336.25	338,125.28	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91540	US TREASURY BILLS		09/09/2024	7,000,000.00	6,766,725.00	6,762,505.55	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91541	US TREASURY BILLS		09/09/2024	500,000.00	483,337.50	483,036.11	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91542	US TREASURY BILLS		09/09/2024	7,500,000.00	7,250,062.50	7,245,541.66	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91543	US TREASURY BILLS		09/09/2024	250,000.00	241,668.75	241,518.05	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91544	US TREASURY BILLS		09/09/2024	3,200,000.00	3,093,360.00	3,091,431.11	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91545	US TREASURY BILLS		09/09/2024	11,000,000.00	10,633,425.00	10,626,794.44	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91546	US TREASURY BILLS		09/09/2024	10,500,000.00	10,150,087.50	10,143,758.34	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91547	US TREASURY BILLS		09/09/2024	1,500,000.00	1,450,012.50	1,449,108.34	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91548	US TREASURY BILLS		09/09/2024	4,200,000.00	4,060,035.00	4,057,503.34	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91549	US TREASURY BILLS		09/09/2024	600,000.00	580,005.00	579,643.34	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91550	US TREASURY BILLS		09/09/2024	300,000.00	290,002.50	289,821.66	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91551	US TREASURY BILLS		09/09/2024	300,000.00	290,002.50	289,821.66	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91552	US TREASURY BILLS		09/09/2024	1,500,000.00	1,450,012.50	1,449,108.34	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91553	US TREASURY BILLS		09/09/2024	1,000,000.00	966,675.00	966,072.23	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91554	US TREASURY BILLS		09/09/2024	900,000.00	870,007.50	869,465.00	3.940	A-1+	4.164	310	08/07/2025

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Treasury Bills												
912797MG9	91555	US TREASURY BILLS		09/09/2024	250,000.00	241,668.75	241,518.05	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91556	US TREASURY BILLS		09/09/2024	2,100,000.00	2,030,017.50	2,028,751.66	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91557	US TREASURY BILLS		09/09/2024	200,000.00	193,335.00	193,214.44	3.940	A-1+	4.164	310	08/07/2025
912797MG9	91558	US TREASURY BILLS		09/09/2024	400,000.00	386,670.00	386,428.89	3.940	A-1+	4.164	310	08/07/2025
Subtotal and Average			714,540,397.90		699,188,000.00	691,750,316.37	691,465,285.49			4.949	91	
Federal Agency Callables												
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,982,740.00	10,000,000.00	1.000	AA+	1.000	17	10/18/2024
3134GX4M3	90409	FHLMC - AGENCY		10/28/2022	10,000,000.00	10,001,610.00	10,000,000.00	5.080	AA+	5.080	24	10/25/2024
3134GYDB5	90568	FHLMC - AGENCY		01/30/2023	10,000,000.00	10,000,100.00	10,000,000.00	5.000	AA+	5.005	29	10/30/2024
3130AQB7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,920,570.00	10,000,000.00	1.200	AA+	1.200	83	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,912,320.00	10,000,000.00	1.150	AA+	0.956	90	12/30/2024
3134GYFD9	90567	FHLMC - AGENCY		01/30/2023	10,000,000.00	10,007,060.00	10,000,000.00	4.770	AA+	4.770	121	01/30/2025
3134GYGH9	90573	FHLMC - AGENCY		02/06/2023	10,000,000.00	10,011,250.00	10,000,000.00	4.800	AA+	4.800	128	02/06/2025
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,902,350.00	10,000,000.00	2.190	AA+	2.190	171	03/21/2025
3134GXRS5	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,927,810.00	10,000,000.00	3.100	AA+	3.100	210	04/29/2025
3134GXXS8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,918,490.00	10,000,000.00	3.250	AA+	3.250	269	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	19,461,920.00	20,000,000.00	0.700	AA+	0.700	272	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	19,468,460.00	20,000,000.00	0.650	AA+	0.650	272	06/30/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,731,750.00	10,000,000.00	0.750	AA+	0.750	301	07/29/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,701,220.00	10,000,000.00	0.650	AA+	0.650	330	08/27/2025
3135G06V0	90581	FNMA - AGENCY		02/08/2023	4,400,000.00	4,395,454.80	4,379,839.60	4.125	AA+	4.665	331	08/28/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,671,040.00	10,000,000.00	0.550	AA+	0.550	350	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,671,040.00	9,999,614.74	0.550	AA+	0.554	350	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	9,684,830.00	10,000,000.00	0.500	AA+	0.500	363	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,667,230.00	10,000,000.00	0.550	AA+	0.550	364	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,684,030.00	10,000,000.00	0.500	AA+	0.500	364	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	9,644,930.00	10,000,000.00	0.600	AA+	0.600	392	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	9,668,990.00	10,000,000.00	0.600	AA+	0.600	393	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	9,644,820.00	9,996,406.67	0.540	AA+	0.574	398	11/03/2025
3134GXEJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	9,651,250.00	10,000,000.00	0.640	AA+	0.640	419	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,650,650.00	10,000,000.00	0.650	AA+	0.650	421	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	9,632,430.00	10,000,000.00	0.650	AA+	0.650	442	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	9,620,230.00	10,000,000.00	0.640	AA+	0.640	455	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	9,561,850.00	10,000,000.00	0.580	AA+	0.580	498	02/11/2026
3135GAPR6	91251	FNMA - AGENCY		02/28/2024	10,000,000.00	10,010,320.00	10,000,000.00	5.250	AA+	5.251	507	02/20/2026

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Federal Agency Callables												
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	9,608,980.00	10,000,000.00	1.050	AA+	1.050	540	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,594,910.00	10,000,000.00	1.000	AA+	1.000	568	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	9,578,990.00	10,000,000.00	1.100	AA+	1.100	568	04/22/2026
3134H1W82	91403	FHLMC - AGENCY		06/04/2024	15,000,000.00	15,066,960.00	15,000,000.00	5.260	AA+	5.260	611	06/04/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	9,548,660.00	10,000,000.00	1.050	AA+	1.050	617	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	9,524,220.00	10,000,000.00	0.900	AA+	0.900	622	06/15/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	9,514,410.00	10,000,000.00	0.910	AA+	0.910	637	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	9,525,330.00	10,000,000.00	1.000	AA+	1.000	637	06/30/2026
3130AN2Z2	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	9,525,330.00	10,000,000.00	1.000	AA+	1.000	637	06/30/2026
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	9,498,020.00	10,000,000.00	1.250	AA+	1.250	757	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	9,525,590.00	10,000,000.00	1.500	AA+	1.500	792	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	9,534,740.00	10,000,000.00	1.600	AA+	1.600	804	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	9,534,740.00	10,000,000.00	1.600	AA+	1.600	804	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	9,554,330.00	10,000,000.00	1.750	AA+	1.750	849	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,572,980.00	10,000,000.00	1.860	AA+	1.853	860	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,596,480.00	10,000,000.00	2.000	AA+	2.000	877	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,769,160.00	10,000,000.00	2.770	AA+	2.770	884	03/04/2027
3135GAQE4	91287	FNMA - AGENCY		03/19/2024	10,000,000.00	10,020,430.00	10,000,000.00	5.200	AA+	5.200	899	03/19/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,762,489.00	9,900,000.00	3.375	AA+	3.375	939	04/28/2027
3134GYTW2	90845	FHLMC - AGENCY		06/14/2023	10,000,000.00	10,048,140.00	10,000,000.00	5.300	AA+	5.300	986	06/14/2027
3134H13N1	91434	FHLMC - AGENCY		06/25/2024	10,000,000.00	10,060,390.00	9,919,366.67	4.500	AA+	4.820	997	06/25/2027
3130AT3P0	90340	FHLB - AGENCY		09/28/2022	10,000,000.00	9,996,730.00	10,000,000.00	5.000	AA+	5.000	1,078	09/14/2027
3130B2Q24	91590	FHLB - AGENCY		09/30/2024	10,000,000.00	9,984,540.00	10,000,000.00	4.280	AA+	4.280	1,094	09/30/2027
3135GALR0	91186	FNMA - AGENCY		01/11/2024	9,585,000.00	9,591,853.28	9,585,000.00	5.020	AA+	5.020	1,192	01/06/2028
3135GAR29	91338	FNMA - AGENCY		04/10/2024	10,000,000.00	10,068,970.00	10,000,000.00	5.100	AA+	5.102	1,378	07/10/2028
3134H1EK5	91034	FHLMC - AGENCY		10/11/2023	10,000,000.00	10,075,510.00	10,000,000.00	5.450	AA+	5.452	1,379	07/11/2028
3133EPPV1	90883	FFCB - AGENCY		07/14/2023	10,000,000.00	10,056,500.00	10,000,000.00	5.430	AA+	5.430	1,382	07/14/2028
3130AYMV5	91205	FHLB - AGENCY		01/25/2024	8,800,000.00	8,908,292.80	8,798,507.42	4.450	AA+	4.455	1,392	07/24/2028
3130B0QL6	91334	FHLB - AGENCY		04/09/2024	15,000,000.00	15,162,735.00	15,000,000.00	5.200	AA+	5.202	1,393	07/25/2028
3130B1KH9	91398	FHLB - AGENCY		05/28/2024	10,000,000.00	10,116,560.00	10,000,000.00	5.380	AA+	5.382	1,427	08/28/2028
3134H1FG3	91033	FHLMC - AGENCY		10/11/2023	10,000,000.00	9,981,640.00	10,000,000.00	5.750	AA+	5.750	1,471	10/11/2028
3134H1HN6	91047	FHLMC - AGENCY		10/20/2023	10,000,000.00	10,167,410.00	10,000,000.00	5.500	AA+	5.500	1,480	10/20/2028
3134H1LJ0	91133	FHLMC - AGENCY		12/11/2023	10,000,000.00	10,011,760.00	9,926,513.33	4.750	AA+	4.950	1,532	12/11/2028
3134H1PP2	91194	FHLMC - AGENCY		01/18/2024	10,000,000.00	10,010,230.00	10,000,000.00	5.000	AA+	5.000	1,570	01/18/2029
3134H1Z22	91412	FHLMC - AGENCY		06/12/2024	10,000,000.00	10,038,130.00	10,000,000.00	5.500	AA+	5.502	1,623	03/12/2029
3134H1XR9	91291	FHLMC - AGENCY		03/20/2024	10,000,000.00	10,040,020.00	10,000,000.00	5.500	AA+	5.500	1,631	03/20/2029

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Callables												
3130B16G7	91370	FHLB - AGENCY		04/30/2024	10,000,000.00	10,157,390.00	10,000,000.00	5.100	AA+	5.100	1,668	04/26/2029
3135GASQ5	91386	FNMA - AGENCY		05/16/2024	10,000,000.00	10,041,270.00	9,902,875.00	4.625	AA+	4.864	1,688	05/16/2029
3134H12M4	91429	FHLMC - AGENCY		06/21/2024	10,000,000.00	10,064,360.00	10,000,000.00	5.300	AA+	5.300	1,723	06/20/2029
3134H12Y8	91435	FHLMC - AGENCY		06/26/2024	10,000,000.00	10,014,130.00	9,942,219.44	4.750	AA+	4.889	1,729	06/26/2029
3130B1W37	91450	FHLB - AGENCY		07/09/2024	10,000,000.00	10,087,460.00	10,000,000.00	5.000	AA+	5.000	1,742	07/09/2029
3134H15U3	91452	FHLMC - AGENCY		07/10/2024	10,000,000.00	10,001,680.00	9,945,087.50	5.000	AA+	5.132	1,743	07/10/2029
3134HACE1	91474	FHLMC - AGENCY		08/01/2024	10,000,000.00	10,071,880.00	10,000,000.00	5.050	AA+	5.050	1,765	08/01/2029
3135GAU25	91483	FNMA - AGENCY		08/06/2024	10,000,000.00	9,983,540.00	9,903,055.56	4.375	AA+	4.601	1,770	08/06/2029
3130B2P58	91562	FHLB - AGENCY		09/12/2024	10,000,000.00	9,982,830.00	10,000,000.00	3.875	AA+	3.875	1,805	09/10/2029
3135GAUW9	91560	FNMA - AGENCY		09/10/2024	10,000,000.00	9,967,640.00	9,887,330.00	3.750	AA+	4.004	1,805	09/10/2029
Subtotal and Average			800,330,730.50		772,685,000.00	760,355,084.88	772,085,815.93			2.929	826	
Corporate Note Callables												
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	13,008,913.65	13,147,704.89	1.800	A+	1.850	135	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	14,812,901.60	15,265,373.20	0.550	AAA	0.765	335	09/01/2025
931142EW9	90341	WALMART INC - CORP		09/29/2022	11,000,000.00	10,978,495.00	10,931,532.68	3.900	AA	4.616	343	09/09/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	9,586,600.00	9,998,409.13	0.700	AA+	0.712	495	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	9,586,600.00	9,996,536.89	0.700	AA+	0.726	495	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	9,586,600.00	9,992,300.50	0.700	AA+	0.758	495	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	9,561,150.00	9,989,606.56	1.000	AA	1.066	588	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,780,575.00	4,993,653.89	1.000	AA	1.081	588	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,780,575.00	4,993,650.36	1.000	AA	1.081	588	05/12/2026
037833CJ7	91304	APPLE INC - CORP		03/27/2024	15,000,000.00	14,864,055.00	14,593,255.81	3.350	AA+	4.590	861	02/09/2027
Subtotal and Average			103,889,621.90		104,445,000.00	101,546,465.25	103,902,023.91			1.895	479	
Supranationals												
45950VRJ7	90398	IFC - SUPRA		10/24/2022	10,000,000.00	9,997,700.00	9,999,625.93	4.625	AAA	4.687	23	10/24/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,939,200.00	9,999,838.89	0.920	AAA	0.930	59	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,883,450.00	9,997,729.36	1.400	AAA	1.465	132	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,826,580.00	9,997,783.05	0.600	AAA	0.655	150	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,912,150.00	9,999,037.04	3.000	AAA	3.018	210	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,875,130.00	9,996,975.00	2.650	AAA	2.697	245	06/03/2025
45950VRG3	90307	IFC - SUPRA		08/25/2022	10,000,000.00	9,902,440.00	9,998,302.00	3.330	AAA	3.350	328	08/25/2025
45950VRP3	90509	IFC - SUPRA		12/13/2022	10,000,000.00	10,018,870.00	9,997,117.58	4.250	AAA	4.270	381	10/17/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	9,629,570.00	9,973,369.56	0.500	AAA	0.752	392	10/28/2025
45950VRQ1	90518	IFC - SUPRA		12/22/2022	10,000,000.00	9,996,740.00	9,989,730.42	4.050	AAA	4.140	447	12/22/2025

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**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Supranationals												
45950VSG2	90921	IFC - SUPRA		08/17/2023	10,000,000.00	10,041,710.00	9,962,353.49	4.550	AAA	4.866	463	01/07/2026
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	9,597,610.00	10,000,000.00	0.580	AAA	0.580	471	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	14,345,730.00	14,989,150.33	0.450	AAA	0.505	492	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,575,470.00	10,000,000.00	0.650	AAA	0.650	507	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,584,260.00	9,984,155.08	0.800	AAA	0.914	519	03/04/2026
459058LE1	91336	IBRD - SUPRA		04/10/2024	15,000,000.00	15,203,625.00	14,997,026.25	4.750	AAA	4.764	556	04/10/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	9,552,470.00	9,985,776.56	0.875	AAA	0.969	566	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	9,552,470.00	9,997,286.10	0.875	AAA	0.893	566	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	12,402,741.00	12,991,785.21	0.860	AAA	0.900	590	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	9,499,080.00	9,996,988.44	0.800	AAA	0.818	624	06/17/2026
45950VTA4	91337	IFC - SUPRA		04/10/2024	10,000,000.00	10,104,550.00	9,993,531.11	4.620	AAA	4.662	647	07/10/2026
45818WEN2	90640	IADB - SUPRA		03/10/2023	10,000,000.00	10,191,680.00	9,991,734.96	4.500	AAA	4.540	890	03/10/2027
4581X0EH7	90543	IADB - SUPRA		01/12/2023	10,000,000.00	10,114,880.00	9,989,830.28	4.000	AAA	4.035	1,198	01/12/2028
45818WEP7	90847	IADB - SUPRA		06/15/2023	10,000,000.00	10,054,280.00	9,987,030.56	4.300	AAA	4.340	1,353	06/15/2028
45818WEP7	90848	IADB - SUPRA		06/15/2023	10,000,000.00	10,054,280.00	9,955,533.33	4.300	AAA	4.436	1,353	06/15/2028
45818WFG6	91316	IADB - SUPRA		04/04/2024	10,000,000.00	10,217,050.00	10,000,000.00	4.300	AAA	4.301	1,371	07/03/2028
45950VSM9	91094	IFC - SUPRA		11/27/2023	10,000,000.00	10,352,780.00	9,996,318.18	4.500	AAA	4.510	1,518	11/27/2028
45818WEW2	91187	IADB - SUPRA		01/11/2024	10,000,000.00	10,139,380.00	9,992,556.67	4.010	AAA	4.029	1,563	01/11/2029
45818WEZ5	91209	IADB - SUPRA		01/29/2024	10,000,000.00	10,186,560.00	10,000,000.00	4.125	AA+	4.125	1,581	01/29/2029
4581X0EN4	91241	IADB - SUPRA		02/26/2024	10,000,000.00	10,197,620.00	9,883,863.61	4.125	AA+	4.423	1,598	02/15/2029
45818WFE1	91256	IADB - SUPRA		03/01/2024	10,000,000.00	10,305,240.00	9,985,098.17	4.400	AAA	4.438	1,612	03/01/2029
45818WFA9	91300	IADB - SUPRA		03/26/2024	10,000,000.00	10,188,200.00	9,946,962.01	4.170	AAA	4.303	1,630	03/19/2029
45950KDH0	91445	IFC - SUPRA		07/02/2024	10,000,000.00	10,257,580.00	9,930,316.48	4.250	AAA	4.415	1,735	07/02/2029
4581X0EF1	91576	IADB - SUPRA		09/23/2024	10,000,000.00	9,943,330.00	9,958,973.34	3.500	AAA	3.611	1,809	09/14/2029
45950VTX4	91581	IFC - SUPRA		09/25/2024	10,000,000.00	9,979,850.00	9,995,475.13	3.550	AAA	3.560	1,820	09/25/2029
Subtotal and Average			350,157,762.21		363,000,000.00	360,624,256.00	362,461,254.12			2.987	829	
Supranationals Callables												
45906M3M1	90521	IBRD - SUPRA		12/27/2022	10,000,000.00	10,005,500.00	10,000,000.00	5.000	AAA	5.000	1,182	12/27/2027
45950VSR8	91190	IFC - SUPRA		01/12/2024	10,000,000.00	10,029,770.00	10,000,000.00	4.500	AAA	4.500	1,198	01/12/2028
45906M4E8	90853	IBRD - SUPRA		06/26/2023	10,000,000.00	10,037,850.00	10,000,000.00	4.500	AAA	4.500	1,364	06/26/2028
Subtotal and Average			39,323,912.50		30,000,000.00	30,073,120.00	30,000,000.00			4.667	1,248	
Supranational Discounts												
459052L61	91490	IBRD - SUPRA DISC		08/13/2024	35,000,000.00	34,900,530.00	34,896,283.33	5.080	A-1+	5.289	21	10/22/2024
459052M60	91454	IBRD - SUPRA DISC		07/15/2024	45,000,000.00	44,825,625.00	44,813,675.00	5.140	A-1+	5.380	29	10/30/2024

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**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Supranational Discounts												
459052T55	91527	IBRD - SUPRA DISC		09/05/2024	50,000,000.00	49,524,100.00	49,482,777.78	4.900	A-1+	5.122	76	12/16/2024
		Subtotal and Average	171,945,349.07		130,000,000.00	129,250,255.00	129,192,736.11			5.257	45	
		Total and Average	5,040,806,643.64		5,109,541,412.42	5,073,808,999.04	5,084,147,864.90			4.393	331	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Cash
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	5,040,806,643.64		5,109,541,412.42	5,073,808,999.04	5,084,147,864.90			4.393	331

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. PFM

Notes:

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

PFM
Portfolio Management
Portfolio Details - Investments
September 30, 2024

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Negotiable CDs												
22536DWD6	91213	CREDIT AG NY - YCD		02/05/2024	600,000.00	606,066.60	600,000.00	4.760	A+	4.826	853	02/01/2027
63873QP65	90974	NATIXIS NY BRANCH - YCD		09/20/2023	550,000.00	568,162.10	550,000.00	5.610	A	5.688	717	09/18/2026
Subtotal and Average			1,150,000.00		1,150,000.00	1,174,228.70	1,150,000.00			5.238	788	
Corporate Notes												
05254JAA8	90490	AUST & NZ BANKING GRP - CORP		12/08/2022	310,000.00	313,537.72	310,000.00	5.088	AA-	5.088	433	12/08/2025
05253JAZ4	91196	AUST & NZ BANKING GRP - CORP		01/18/2024	600,000.00	609,984.60	600,000.00	4.750	AA-	4.750	839	01/18/2027
20271RAQ3	90535	COMMONWLTH BK AUSTR NY - CORP		01/10/2023	235,000.00	235,073.56	235,000.00	5.079	AA-	5.079	101	01/10/2025
20271RAR1	90642	COMMONWLTH BK AUSTR NY - CORP		03/13/2023	350,000.00	356,486.55	350,000.00	5.316	AA-	5.316	528	03/13/2026
24422EWX3	90835	JOHN DEERE CAPITAL - CORP		06/08/2023	190,000.00	192,668.55	189,938.06	4.750	N/A	4.771	615	06/08/2026
24422EXM6	91264	JOHN DEERE CAPITAL - CORP		03/07/2024	250,000.00	255,109.25	249,811.50	4.850	A	4.884	885	03/05/2027
24422EXR5	91410	JOHN DEERE CAPITAL - CORP		06/11/2024	175,000.00	179,376.23	174,805.10	4.900	A	4.945	983	06/11/2027
57636QBA1	91529	MASTERCARD INC - CORP		09/05/2024	185,000.00	186,382.69	184,900.44	4.100	A+	4.119	1,201	01/15/2028
63253QAA2	90538	NATIONAL AUSTRALIA BK - CORP		01/12/2023	480,000.00	485,162.40	480,000.00	4.966	AA-	4.966	468	01/12/2026
63743HFR8	91375	NATIONAL RURAL - CORP		05/10/2024	130,000.00	133,348.80	129,929.96	5.100	A-	5.123	947	05/06/2027
69371RS49	90670	PACCAR FINANCIAL - CORP		03/30/2023	150,000.00	151,054.80	149,949.84	4.450	A+	4.474	545	03/30/2026
69371RT22	91377	PACCAR FINANCIAL - CORP		05/13/2024	125,000.00	128,373.75	124,916.05	5.000	A+	5.028	954	05/13/2027
21684LGS5	90889	RABOBANK - CORP		07/20/2023	500,000.00	513,306.00	500,000.00	5.080	N/A	5.080	654	07/17/2026
21688ABA9	91183	RABOBANK - CORP		01/09/2024	500,000.00	504,337.00	499,879.14	4.850	A+	4.870	465	01/09/2026
89236TKT1	90792	TOYOTA MCC - CORP		05/18/2023	190,000.00	191,369.71	189,940.10	4.450	A+	4.471	594	05/18/2026
89236TLJ2	91177	TOYOTA MCC - CORP		01/05/2024	400,000.00	403,724.00	399,805.79	4.800	A+	4.841	461	01/05/2026
949746RW3	90669	WELLS FARGO & COMPANY - CORP		03/30/2023	325,000.00	319,281.95	315,205.41	3.000	BBB+	5.113	568	04/22/2026
Subtotal and Average			5,156,616.86		5,095,000.00	5,158,577.56	5,084,081.39			4.908	622	
CD Medium Term												
65558UYF3	90421	NORDEA BANK ABP NY - MT CD		11/03/2022	725,000.00	736,786.33	725,000.00	5.530	AA-	5.530	398	11/03/2025
89115B6K1	90413	TORONTO DOM NY - MT CD		10/31/2022	725,000.00	737,243.80	725,000.00	5.600	AA-	5.678	391	10/27/2025
Subtotal and Average			1,450,000.00		1,450,000.00	1,474,030.13	1,450,000.00			5.604	395	
Treasury Coupon Securities												
91282CGL9	90621	US TREASURY NOTES		03/07/2023	1,000,000.00	1,002,695.00	991,853.73	4.000	AA+	4.640	502	02/15/2026
91282CGV7	90751	US TREASURY NOTES		04/24/2023	280,000.00	280,010.92	279,537.13	3.750	AA+	3.865	561	04/15/2026
9128286F2	90770	US TREASURY NOTES		05/03/2023	1,475,000.00	1,448,957.40	1,448,259.93	2.500	AA+	3.868	515	02/28/2026
91282CGV7	90791	US TREASURY NOTES		05/18/2023	750,000.00	750,029.25	749,659.85	3.750	AA+	3.781	561	04/15/2026
91282CGL9	90795	US TREASURY NOTES		05/23/2023	1,425,000.00	1,428,840.38	1,424,076.95	4.000	AA+	4.048	502	02/15/2026
91282CHB0	90827	US TREASURY NOTES		06/05/2023	1,825,000.00	1,822,076.35	1,815,045.13	3.625	AA+	3.985	591	05/15/2026

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PFM
Portfolio Management
Portfolio Details - Investments
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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												
91282CGV7	90841	US TREASURY NOTES		06/13/2023	1,600,000.00	1,600,062.40	1,587,861.68	3.750	AA+	4.278	561	04/15/2026
91282CHH7	90866	US TREASURY NOTES		06/30/2023	1,250,000.00	1,258,447.50	1,245,055.22	4.125	AA+	4.375	622	06/15/2026
91282CHB0	90871	US TREASURY NOTES		07/05/2023	75,000.00	74,879.85	73,951.19	3.625	AA+	4.555	591	05/15/2026
91282CHM6	90907	US TREASURY NOTES		08/03/2023	1,475,000.00	1,495,396.30	1,473,325.73	4.500	AA+	4.568	652	07/15/2026
91282CHM6	90908	US TREASURY NOTES		08/04/2023	1,000,000.00	1,013,828.00	998,650.82	4.500	AA+	4.581	652	07/15/2026
91282CHM6	90912	US TREASURY NOTES		08/11/2023	150,000.00	152,074.20	150,092.91	4.500	AA+	4.461	652	07/15/2026
91282CHU8	90961	US TREASURY NOTES		09/11/2023	575,000.00	582,187.50	571,441.05	4.375	AA+	4.732	683	08/15/2026
91282CHU8	90964	US TREASURY NOTES		09/12/2023	1,250,000.00	1,265,625.00	1,242,849.19	4.375	AA+	4.705	683	08/15/2026
91282CHU8	90968	US TREASURY NOTES		09/15/2023	1,250,000.00	1,265,625.00	1,242,453.28	4.375	AA+	4.723	683	08/15/2026
91282CHU8	90972	US TREASURY NOTES		09/19/2023	625,000.00	632,812.50	621,338.14	4.375	AA+	4.712	683	08/15/2026
91282CHY0	91030	US TREASURY NOTES		10/05/2023	1,250,000.00	1,272,412.50	1,243,941.05	4.625	AA+	4.893	714	09/15/2026
91282CJC6	91074	US TREASURY NOTES		11/10/2023	1,000,000.00	1,018,828.00	998,044.39	4.625	AA+	4.728	744	10/15/2026
91282CJK8	91080	US TREASURY NOTES		11/15/2023	1,500,000.00	1,529,941.50	1,493,536.51	4.625	AA+	4.846	775	11/15/2026
91282CJK8	91127	US TREASURY NOTES		12/11/2023	1,850,000.00	1,886,927.85	1,861,410.54	4.625	AA+	4.311	775	11/15/2026
91282CJK8	91139	US TREASURY NOTES		12/12/2023	1,700,000.00	1,733,933.70	1,703,899.58	4.625	AA+	4.507	775	11/15/2026
91282CJK8	91151	US TREASURY NOTES		12/15/2023	750,000.00	764,970.75	752,918.01	4.625	AA+	4.426	775	11/15/2026
91282CJP7	91176	US TREASURY NOTES		01/05/2024	1,000,000.00	1,015,859.00	1,004,855.75	4.375	AA+	4.138	805	12/15/2026
91282CJP7	91181	US TREASURY NOTES		01/09/2024	1,400,000.00	1,422,202.60	1,405,384.75	4.375	AA+	4.187	805	12/15/2026
91282CJP7	91182	US TREASURY NOTES		01/09/2024	850,000.00	863,480.15	854,641.93	4.375	AA+	4.108	805	12/15/2026
91282CGL9	91217	US TREASURY NOTES		02/07/2024	1,500,000.00	1,504,042.50	1,493,472.39	4.000	AA+	4.334	502	02/15/2026
91282CKA8	91230	US TREASURY NOTES		02/16/2024	500,000.00	505,781.50	496,319.45	4.125	AA+	4.460	867	02/15/2027
91282CKA8	91267	US TREASURY NOTES		03/12/2024	1,250,000.00	1,264,453.75	1,245,450.09	4.125	AA+	4.289	867	02/15/2027
91282CKE0	91319	US TREASURY NOTES		04/05/2024	750,000.00	761,572.50	745,556.64	4.250	AA+	4.510	895	03/15/2027
91282CKJ9	91345	US TREASURY NOTES		04/15/2024	800,000.00	817,406.40	799,471.46	4.500	AA+	4.528	926	04/15/2027
91282CKJ9	91376	US TREASURY NOTES		05/13/2024	1,250,000.00	1,281,500.78	1,249,557.20	4.500	AA+	4.661	926	04/15/2027
91282CKR1	91408	US TREASURY NOTES		06/11/2024	1,500,000.00	1,538,877.95	1,498,658.56	4.500	AA+	4.672	956	05/15/2027
91282CKR1	91414	US TREASURY NOTES		06/12/2024	200,000.00	205,208.18	200,061.80	4.500	AA+	4.627	956	05/15/2027
91282CKR1	91421	US TREASURY NOTES		06/17/2024	750,000.00	769,989.24	751,101.28	4.500	AA+	4.604	956	05/15/2027
91282CKR1	91448	US TREASURY NOTES		07/05/2024	2,100,000.00	2,160,592.17	2,107,312.48	4.500	AA+	4.611	956	05/15/2027
91282CLB5	91481	US TREASURY NOTES		08/05/2024	1,250,000.00	1,265,781.79	1,255,781.83	4.375	AA+	4.143	668	07/31/2026
91282CKZ3	91482	US TREASURY NOTES		08/05/2024	800,000.00	818,747.68	810,697.18	4.375	AA+	3.957	1,017	07/15/2027
91282CLG4	91513	US TREASURY NOTES		08/16/2024	225,000.00	226,095.28	224,223.08	3.750	AA+	3.882	1,048	08/15/2027
91282CLG4	91559	US TREASURY NOTES		09/10/2024	1,500,000.00	1,511,123.18	1,509,890.78	3.750	AA+	3.603	1,048	08/15/2027
91282CLL3	91586	US TREASURY NOTES		09/27/2024	2,250,000.00	2,241,091.77	2,246,913.05	3.375	AA+	3.464	1,079	09/15/2027
Subtotal and Average			43,409,960.91		43,930,000.00	44,454,368.27	43,868,551.71			4.333	761	

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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												
00724PAE9	91317	ADOBE INC - CORP		04/04/2024	235,000.00	240,643.53	234,901.76	4.850	A+	4.868	915	04/04/2027
04636NAK9	91243	ASTRAZENECA - CORP		02/26/2024	285,000.00	290,571.47	284,616.52	4.800	N/A	4.861	878	02/26/2027
09290DAH4	91467	BLACKROCK FUNDING INC - CORP		07/26/2024	405,000.00	412,876.44	404,988.58	4.600	AA-	4.601	1,028	07/26/2027
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	496,485.00	500,000.00	1.530	A-	1.530	431	12/06/2025
06428CAA2	90924	BANK OF AMERICA - CORP		08/18/2023	350,000.00	359,360.75	350,000.00	5.526	A+	5.526	686	08/18/2026
10373QBY5	91387	BP CAP MARKETS AMERICA-CORP		05/17/2024	435,000.00	447,350.09	435,000.00	5.017	A-	5.017	1,142	11/17/2027
110122EE4	91235	BRISTOL MYERS SQUI - CORP		02/22/2024	120,000.00	122,575.56	119,896.68	4.900	A	4.939	874	02/22/2027
14913R3B1	90533	CATERPILLAR FINL - CORP		01/06/2023	175,000.00	176,639.05	174,981.57	4.800	A	4.809	462	01/06/2026
14913UAF7	91244	CATERPILLAR FINL - CORP		02/27/2024	400,000.00	406,005.20	399,935.34	5.050	A	5.062	514	02/27/2026
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	158,829.76	159,993.14	3.450	A-	3.458	212	05/01/2025
17325FBA5	90998	CITIBANK NA - CORP		09/29/2023	255,000.00	258,495.80	255,000.00	5.864	A+	5.864	363	09/29/2025
17325FBC1	91106	CITIBANK NA - CORP		12/04/2023	250,000.00	257,213.00	250,000.00	5.488	A+	5.488	794	12/04/2026
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	84,140.65	85,000.00	2.014	BBB+	2.014	481	01/25/2026
20030NDZ1	90423	COMCAST - CORP		11/07/2022	100,000.00	101,075.70	99,990.10	5.250	A-	5.260	402	11/07/2025
17275RBQ4	91242	CISCO SYSTEMS INC - CORP		02/26/2024	520,000.00	531,380.20	519,458.57	4.800	AA-	4.847	878	02/26/2027
30231GAT9	90570	EXXON MOBIL - CORP		02/01/2023	550,000.00	543,298.25	540,417.51	3.043	AA-	4.370	516	03/01/2026
437076CV2	91107	HOME DEPOT - CORP		12/04/2023	155,000.00	158,062.80	154,759.78	4.950	A	5.037	729	09/30/2026
437076DB5	91432	HOME DEPOT - CORP		06/25/2024	120,000.00	123,117.48	119,638.11	4.875	A	4.995	997	06/25/2027
02665WEK3	90876	AMERICAN HONDA FINANCE - CORP		07/07/2023	155,000.00	157,306.71	154,887.73	5.250	A-	5.295	644	07/07/2026
02665WFD8	91270	AMERICAN HONDA FINANCE - CORP		03/13/2024	325,000.00	331,417.45	324,854.05	4.900	A-	4.920	892	03/12/2027
438516CX2	91475	HONEYWELL INTERNATIONAL - CORP		08/01/2024	385,000.00	392,731.96	384,989.09	4.650	A	4.651	1,032	07/30/2027
440452AK6	91265	HORMEL FOODS - CORP		03/08/2024	170,000.00	173,213.17	169,865.48	4.800	A-	4.833	910	03/30/2027
458140AS9	90554	INTEL CORP-CORP		01/26/2023	375,000.00	371,509.13	372,388.79	3.700	A+	4.600	301	07/29/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	396,057.60	400,000.00	2.595	A-	2.595	146	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	223,879.73	225,000.00	4.080	A-	4.080	572	04/26/2026
46647PEE2	91355	JP MORGAN SECURITIES - CORP		04/22/2024	370,000.00	381,495.53	370,000.00	5.571	A-	5.571	1,299	04/22/2028
532457CJ5	91219	ELI LILLY & CO - CORP		02/09/2024	385,000.00	390,300.68	384,839.78	4.500	A+	4.519	861	02/09/2027
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	445,729.05	450,000.00	2.630	BBB+	2.630	505	02/18/2026
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	103,890.99	104,999.63	1.875	A-	1.876	129	02/07/2025
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	69,490.19	69,995.72	3.450	A-	3.458	257	06/15/2025
63743HFF4	90415	NATIONAL RURAL - CORP		10/31/2022	70,000.00	70,907.34	69,966.21	5.450	A-	5.499	394	10/30/2025
63743HFF0	90585	NATIONAL RURAL - CORP		02/09/2023	60,000.00	60,293.04	59,980.04	4.450	A-	4.473	528	03/13/2026
63743HFK3	91067	NATIONAL RURAL - CORP		11/02/2023	115,000.00	118,427.92	114,971.89	5.600	A-	5.612	773	11/13/2026
713448FQ6	90590	PEPSICO INC - CORP		02/15/2023	225,000.00	226,793.70	224,940.44	4.550	A+	4.571	500	02/13/2026
693475BH7	90411	PNC FINANCIAL SERVICES - CORP		10/28/2022	240,000.00	239,989.44	240,000.00	5.671	A-	5.671	392	10/28/2025
693475BL8	90548	PNC FINANCIAL SERVICES - CORP		01/24/2023	45,000.00	45,163.04	45,000.00	4.758	A-	4.758	847	01/26/2027

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Corporate Note Callables												
693475BY0	91463	PNC FINANCIAL SERVICES - CORP		07/23/2024	325,000.00	329,663.10	325,000.00	5.102	A-	5.102	1,025	07/23/2027
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	148,231.95	150,000.00	1.746	A	1.746	493	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	74,218.43	75,825.56	2.901	A	2.129	545	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	395,831.60	402,936.42	2.901	A	2.383	545	03/30/2026
857477BX0	90422	STATE STREET CORP - CORP		11/04/2022	105,000.00	106,398.29	105,000.00	5.751	A	5.751	764	11/04/2026
857477BZ5	90557	STATE STREET CORP - CORP		01/26/2023	45,000.00	44,953.29	45,000.00	4.857	A	4.857	482	01/26/2026
857477CL5	91280	STATE STREET CORP - CORP		03/18/2024	225,000.00	230,319.45	225,000.00	4.993	A	4.993	898	03/18/2027
882508CE2	91218	TEXAS INSTRUMENTS INC - CORP		02/08/2024	350,000.00	355,605.60	349,824.33	4.600	A+	4.623	860	02/08/2027
89788MAH5	90266	TRUIST FINANCIAL - CORP		07/28/2022	235,000.00	234,064.94	235,000.00	4.260	A-	4.260	665	07/28/2026
89788MAJ1	90412	TRUIST FINANCIAL - CORP		10/28/2022	250,000.00	253,214.25	250,000.00	5.900	A-	5.900	757	10/28/2026
91324PEY4	91293	UNITED HEALTH - CORP		03/21/2024	600,000.00	611,000.40	596,537.73	4.600	A+	4.846	926	04/15/2027
904764BU0	91489	UNILEVER CAPITAL - CORP		08/12/2024	160,000.00	161,603.36	159,592.18	4.250	N/A	4.346	1,045	08/12/2027
94988J6D4	90910	WELLS FARGO & COMPANY - CORP		08/09/2023	250,000.00	255,969.50	249,865.63	5.450	A+	5.482	675	08/07/2026
94988J6H5	91200	WELLS FARGO & COMPANY - CORP		01/23/2024	350,000.00	352,662.10	350,000.00	4.811	A+	4.812	471	01/15/2026
Subtotal and Average			13,095,355.22		12,790,000.00	12,920,453.66	12,774,838.36			4.450	702	
Supranationals												
4581X0EM6	91140	IADB - SUPRA		12/12/2023	750,000.00	761,206.50	749,525.69	4.375	AAA	4.406	853	02/01/2027
Subtotal and Average			749,517.50		750,000.00	761,206.50	749,525.69			4.406	853	
Pass Through Securities (GNMA/CMO)												
02007WAC2	90886	ALLYA - ABS		07/19/2023	165,000.00	167,186.25	164,971.87	5.460	N/A	5.530	1,322	05/15/2028
02582JKH2	91356	AMERICAN EXPRESS CREDIT - ABS		04/23/2024	670,000.00	689,994.14	669,862.65	5.230	AAA	5.287	1,658	04/16/2029
02589BAE0	91464	AMERICAN EXPRESS CREDIT - ABS		07/23/2024	280,000.00	285,361.16	279,987.29	4.650	AAA	4.695	1,749	07/16/2029
05522RDH8	91148	BofA CC - ABS		12/14/2023	145,000.00	147,921.75	144,980.53	4.980	AAA	5.037	1,506	11/15/2028
05522RDJ4	91420	BofA CC - ABS		06/13/2024	310,000.00	317,195.10	309,982.61	4.930	AAA	5.310	1,687	05/15/2029
096919AD7	91409	BMWOT - ABS		06/11/2024	335,000.00	342,344.21	334,949.11	5.180	AAA	5.243	1,609	02/26/2029
14314QAC8	86173	CARMAX - ABS		04/21/2021	16,249.68	16,188.71	16,194.73	0.520	AAA	0.529	504	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	114,630.15	112,991.86	114,611.29	0.550	AAA	0.557	622	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	54,141.49	53,766.24	54,133.26	3.490	AAA	3.522	868	02/16/2027
14318UAD3	90414	CARMAX - ABS		10/31/2022	348,196.83	350,244.23	348,115.18	5.340	AAA	5.410	1,049	08/16/2027
161571HV9	91210	CHASE INSURANCE TRUST - ABS		01/31/2024	650,000.00	658,301.15	649,901.01	4.600	AAA	4.650	1,568	01/16/2029
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	223,038.23	224,983.04	2.800	AAA	2.820	895	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	193,697.60	194,968.84	3.490	AAA	3.521	956	05/15/2027
14041NGE5	91577	CAPITAL ONE - ABS		09/24/2024	395,000.00	394,580.91	394,922.90	3.920	AAA	3.959	1,812	09/17/2029
14044CAC6	86438	COPAR - ABS		10/27/2021	71,609.04	70,519.08	71,607.69	0.770	AAA	0.760	714	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
Pass Through Securities (GNMA/CMO)												
254683CY9	90706	DCENT 2023 A1 A MTGE - ABS		04/11/2023	225,000.00	225,396.23	224,986.95	4.310	N/A	4.351	1,261	03/15/2028
254683CW3	90274	DISCOVER CARD ABS - ABS		08/09/2022	205,000.00	203,528.31	204,974.56	3.560	AAA	3.510	1,017	07/15/2027
3137BKRJ1	90187	FHMS - MBS		05/24/2022	717,213.58	710,872.69	721,808.23	3.329	N/A	3.036	236	05/25/2025
3137BHXJ1	90248	FHMS - MBS		07/18/2022	690,137.25	685,274.54	681,834.03	3.023	AA+	3.478	116	01/25/2025
3137BMTX4	90260	FHMS - MBS		07/26/2022	550,000.00	542,982.55	543,640.63	3.151	N/A	3.493	420	11/25/2025
3137BJP64	90270	FHMS - MBS		08/08/2022	420,486.17	417,019.68	417,348.95	3.205	N/A	3.447	175	03/25/2025
3137BN6G4	90272	FHMS - MBS		08/09/2022	575,000.00	566,436.53	568,374.02	2.995	N/A	3.330	450	12/25/2025
3137BM7C4	90275	FHMS - MBS		08/10/2022	316,308.68	312,801.77	314,010.50	3.308	AA+	3.512	359	09/25/2025
3137BLMZ8	90300	FHMS - MBS		08/16/2022	742,297.75	733,287.74	731,830.19	3.010	AA+	3.485	297	07/25/2025
3137BFE98	90315	FHMS - MBS		09/02/2022	162,791.73	162,245.73	160,648.73	3.171	N/A	3.758	24	10/25/2024
3137BNGT5	90605	FHMS - MBS		03/06/2023	300,000.00	294,392.10	282,515.63	2.745	N/A	4.989	481	01/25/2026
3137BRQJ7	90622	FHMS - MBS		03/07/2023	300,000.00	292,704.00	278,976.56	2.570	N/A	6.932	662	07/25/2026
3137FJXQ7	90633	FHMS - MBS		03/09/2023	325,212.95	322,937.43	314,999.23	3.750	AA+	5.113	328	08/25/2025
3137BSP72	90726	FHMS - MBS		04/17/2023	525,000.00	511,834.58	501,108.40	2.653	N/A	4.101	693	08/25/2026
3137BRQJ7	90796	FHMS - MBS		05/23/2023	350,000.00	341,488.00	332,800.78	2.570	N/A	4.308	662	07/25/2026
3137BTUM1	90798	FHMS - MBS		05/24/2023	250,159.53	246,405.64	242,459.31	3.347	N/A	4.306	785	11/25/2026
3137FNWX4	91036	FHMS - MBS		10/11/2023	400,000.00	388,539.20	371,140.63	2.282	AA+	5.303	662	07/25/2026
3137FLN34	91049	FHMS - MBS		10/23/2023	347,868.96	343,322.66	331,426.71	3.208	AA+	5.600	512	02/25/2026
3137BSRE5	91088	FHMS - MBS		11/20/2023	600,000.00	589,769.40	568,289.06	3.120	AAA	5.156	724	09/25/2026
3137F1G44	91383	FHMS - MBS		05/14/2024	450,000.00	441,829.35	428,994.14	3.243	AA+	4.966	936	04/25/2027
3137FBBX3	91430	FHMS - MBS		06/21/2024	450,000.00	441,711.45	429,292.97	3.244	AA+	4.813	1,058	08/25/2027
3137FBU79	91431	FHMS - MBS		06/21/2024	448,420.26	438,953.21	426,734.94	3.187	AAA	4.825	1,089	09/25/2027
31680EAD3	90929	FITAT - ABS		08/23/2023	510,000.00	517,224.66	509,968.38	5.530	AAA	5.657	1,414	08/15/2028
3136ARTE8	90384	FNMA - MBS		10/12/2022	327,309.88	320,649.78	308,796.42	2.702	AA+	4.578	512	02/25/2026
345286AC2	86601	FORDO - ABS		01/24/2022	32,022.44	31,647.07	32,018.64	1.290	AAA	1.299	622	06/15/2026
344928AD8	90673	FORDO - ABS		03/31/2023	185,000.00	185,456.03	184,980.70	4.650	AAA	4.700	1,232	02/15/2028
362554AC1	86430	GMCAR - ABS		10/21/2021	60,319.15	59,427.99	60,317.61	0.680	N/A	0.682	715	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	67,908.28	66,986.15	67,902.38	1.260	AAA	1.267	776	11/16/2026
36265WAD5	90242	GMCAR - ABS		07/13/2022	93,358.45	92,855.81	93,357.80	3.640	N/A	3.668	927	04/16/2027
362583AD8	90719	GMCAR - ABS		04/12/2023	120,000.00	120,161.52	119,996.70	4.470	AAA	4.513	1,233	02/16/2028
379930AD2	91035	GMCAR - ABS		10/11/2023	160,000.00	163,808.64	159,967.14	5.780	AAA	5.858	1,415	08/16/2028
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	59,744.97	58,967.09	59,732.37	0.880	N/A	0.892	477	01/21/2026
438123AC5	91070	HONDA AUTO RECEIVABLES - ABS		11/08/2023	85,000.00	86,974.98	84,985.03	5.670	AAA	5.745	1,359	06/21/2028
43815BAC4	90025	HAROT - ABS		02/23/2022	89,595.23	88,527.17	89,581.75	1.880	AAA	1.895	591	05/15/2026
437927AC0	90806	HAROT - ABS		05/30/2023	185,000.00	186,453.36	184,970.03	4.930	AAA	4.713	1,140	11/15/2027
448977AD0	90067	HART - ABS		03/16/2022	198,109.58	195,929.78	198,101.95	2.220	AAA	2.232	744	10/15/2026

PFM
Portfolio Management
Portfolio Details - Investments
September 30, 2024

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Pass Through Securities (GNMA/CMO)												
41285JAD0	90593	HDMOT - ABS		02/23/2023	120,000.00	120,524.76	119,987.92	5.050	N/A	5.108	1,170	12/15/2027
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	39,978.09	39,609.93	39,969.17	0.740	AAA	0.738	591	05/15/2026
58770AAC7	90553	MERCEDES BENZ AUTO - ABS		01/25/2023	93,676.66	93,687.90	93,665.42	4.510	AAA	4.558	1,140	11/15/2027
65480JAC4	90343	NAROT - ABS		09/28/2022	183,085.88	182,923.67	183,048.00	4.460	AAA	4.511	958	05/17/2027
65479UAD0	91392	NAROT - ABS		05/22/2024	620,000.00	633,290.94	619,942.09	5.280	N/A	5.855	1,536	12/15/2028
891941AD8	90797	TAOT 2023 B A3 - MBS		05/23/2023	260,000.00	261,343.94	259,985.47	4.710	N/A	5.147	1,232	02/15/2028
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	64,751.36	63,981.98	64,749.98	0.710	AAA	0.699	561	04/15/2026
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	117,782.06	117,161.23	117,762.38	3.760	AAA	4.173	926	04/15/2027
891940AC2	90565	TOYOTA AUTO REC - ABS		01/30/2023	170,000.00	170,407.49	169,999.92	4.630	AAA	4.675	1,079	09/15/2027
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	71,126.05	70,373.32	71,123.26	1.020	AAA	1.024	629	06/22/2026
98163KAC6	86452	WOART - ABS		11/03/2021	80,084.91	79,045.25	80,074.00	0.810	AAA	0.817	744	10/15/2026
Subtotal and Average			17,035,127.27		17,319,577.04	17,244,483.85	17,027,351.66			4.332	888	
Municipal Bonds												
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	200,104.81	205,000.00	1.258	AA	1.258	273	07/01/2025
Subtotal and Average			205,000.00		205,000.00	200,104.81	205,000.00			1.258	273	
Total and Average			82,251,577.75		82,689,577.04	83,387,453.48	82,309,348.81			4.415	763	

**PFM
Portfolio Management
Portfolio Details - Cash
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	82,251,577.75		82,689,577.04	83,387,453.48	82,309,348.81			4.415	763

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED ¹ FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	13,930,908.96	13,959,621.73
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	953,022.43	954,986.69
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,959,743.44	8,978,210.22
BYRON UNION SCHOOL DISTRICT	75-07-017	190,922.13	191,315.64
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	168,136.30	168,482.84
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	723,519.83	725,011.07
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,574,319.39	2,579,625.28
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	34,100,000.00	34,170,282.96
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,478,775.07	1,481,822.95
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	75,154,581.30
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,633,404.81	4,642,954.65
DELTA DIABLO SANITATION DISTRICT	70-07-003	83,731.99	83,904.57
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,158,880.86	1,161,269.41
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,631,239.62	4,640,784.99
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,898,689.32	1,902,602.68
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	22,441,413.49	22,487,667.13
MORAGA ORINDA FIRE DISTRICT	17-07-003	653,150.73	654,496.93
MORAGA SCHOOL DISTRICT	75-07-016	3,083.99	3,090.35
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,951,561.09	3,959,705.59
MT VIEW SANITARY DISTRICT	70-07-008	11,572,361.26	11,596,212.87
OAKLEY UNION SCHOOL DISTRICT	75-07-009	285,166.43	285,754.18
ORINDA UNION SCHOOL DISTRICT	75-07-015	2,730,819.88	2,736,448.33
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	40,556.43	40,640.02
RECLAMATION DISTRICT 799	60-07-001	225,957.91	226,423.63
RECLAMATION DISTRICT 800	60-07-003	2,912,847.35	2,918,850.97
RECLAMATION DISTRICT 2026	60-07-005	8,420.16	8,437.51
RECLAMATION DISTRICT 2137	60-07-006	832,190.17	833,905.38
RODEO - HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,287,724.49	2,292,439.68
RODEO SANITARY DISTRICT	70-07-010	2,497,538.34	2,502,685.98
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	276,313.76	276,883.27
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	24,241,890.39	24,291,854.96
	TOTAL	<u>225,446,290.06</u>	<u>225,910,953.80</u>

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



PMIA/LAIF Performance Report as of 10/16/24



Quarterly Performance Quarter Ended 09/30/24

LAIF Apportionment Rate ⁽²⁾ :	4.71
LAIF Earnings Ratio ⁽²⁾ :	0.00012912073474208
LAIF Administrative Cost ^{(1)*} :	TBD
LAIF Fair Value Factor ⁽¹⁾ :	1.002061084
PMIA Daily ⁽¹⁾ :	4.58
PMIA Quarter to Date ⁽¹⁾ :	4.56
PMIA Average Life ⁽¹⁾ :	231

PMIA Average Monthly Effective Yields⁽¹⁾

September	4.575
August	4.579
July	4.516
June	4.480
May	4.332
April	4.272

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 9/30/24 \$161.6 billion

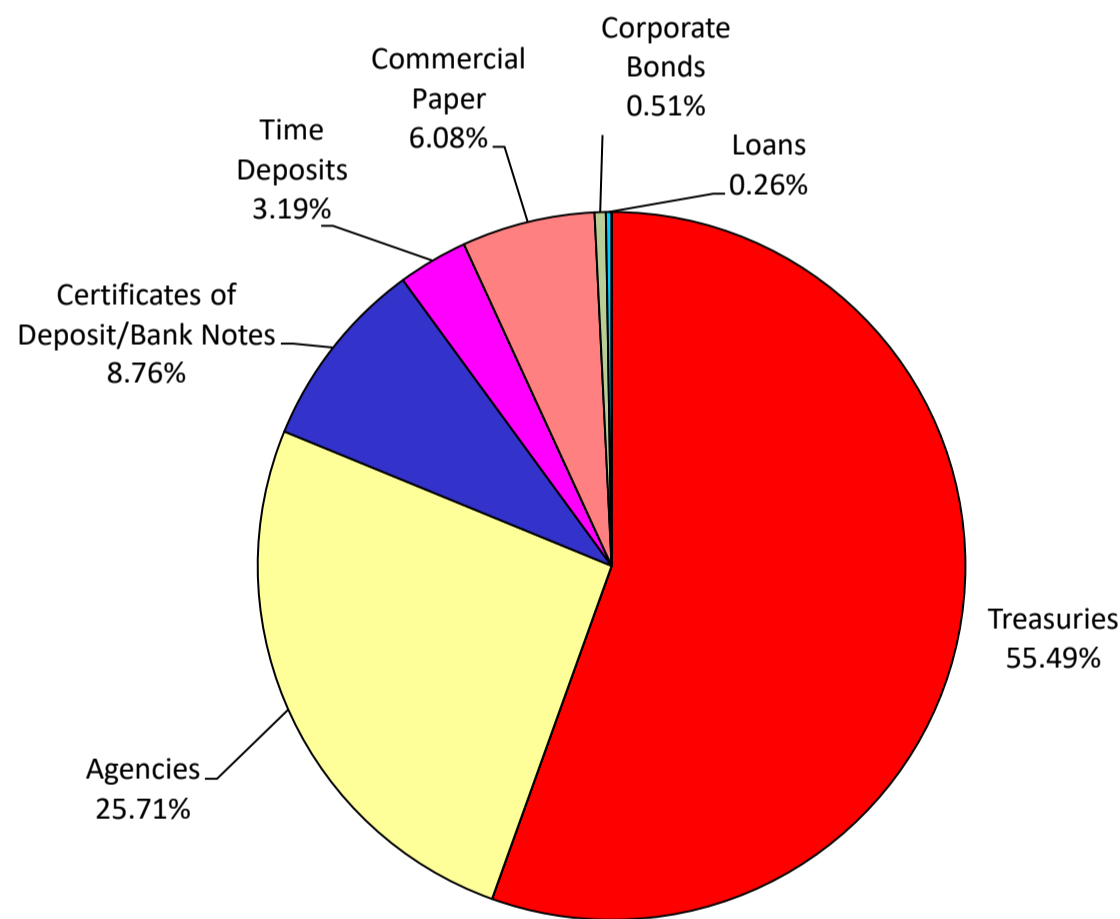


Chart does not include \$1,343,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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

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

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

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

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



Allspring GAAP

30 September 2024

Contra Costa County

Investment Strategy: Global Liquidity Solutions

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

<u>Risk Summary (Contra Costa County)</u>	1 - 4
<u>Performance Summary Gross of Fees (Contra Costa County)</u>	5 - 6
<u>Performance Summary Net of Fees (Contra Costa County)</u>	7 - 8
<u>GAAP FX Financials (Contra Costa County)</u>	9 - 11
<u>Income Detail (Contra Costa County)</u>	12 - 17
<u>Balance Sheet Classification (Contra Costa County)</u>	18 - 23

*Additional information will be provided upon request.

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Risk Summary

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Balance Sheet

Book Value + Accrued	44,510,052.99
Net Unrealized Gain/Loss	214,007.48
Market Value + Accrued	44,724,060.47

Portfolio Characteristics

Risk Metric	Value
Cash	-1,705,050.13
MMFund	2,506,362.94
Fixed Income	43,922,747.66
Duration	0.740
Convexity	0.012
WAL	0.811
Years to Final Maturity	1.109
Years to Effective Maturity	0.783
Yield	4.535
Book Yield	5.140
Avg Credit Rating	AA+/Aa1/AA+

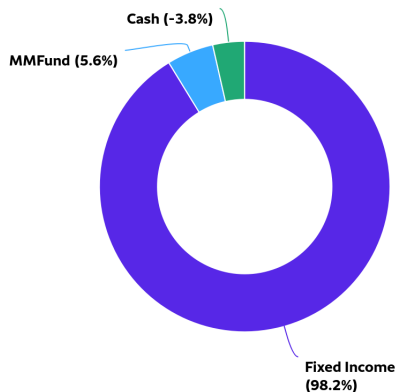
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	60.73%
United States	18.16%
Allspring Group Holdings LLC	5.60%
Farm Credit System	4.52%
International Bank for Reconstruction and Development	4.05%
Inter-American Development Bank	2.43%
Los Angeles Community College District	2.27%
San Diego Unified School District	2.24%

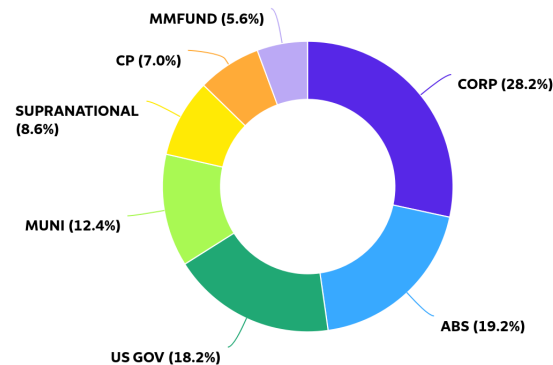
--- 100.00%

Footnotes: 1,2

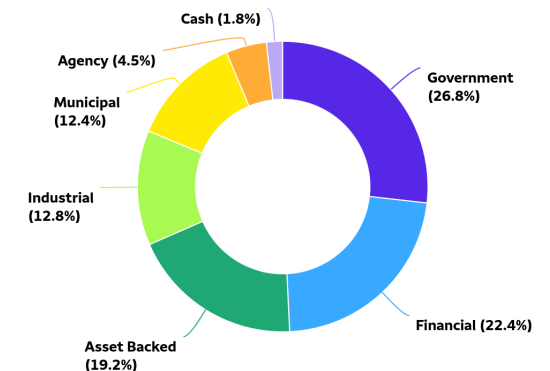
Asset Class (%)



Security Type (%)



Market Sector (%)



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Risk Summary

US Dollar

01 July 2024 to 30 September 2024

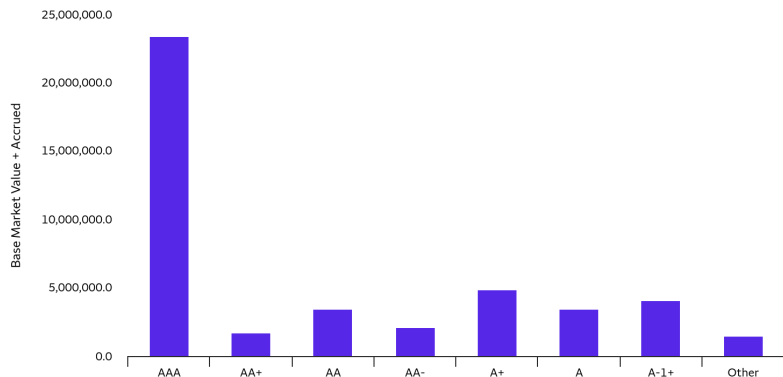
Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

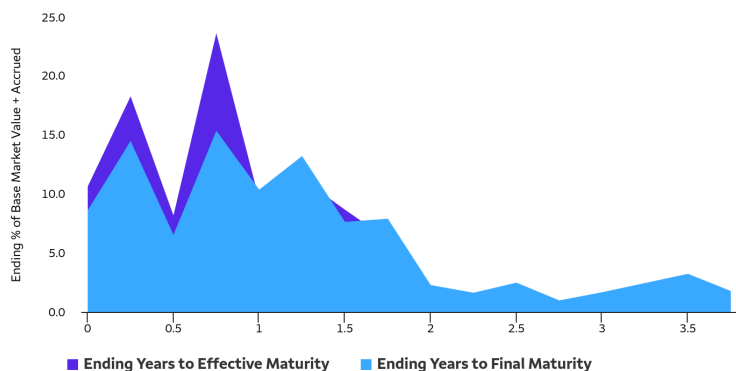
Credit Rating



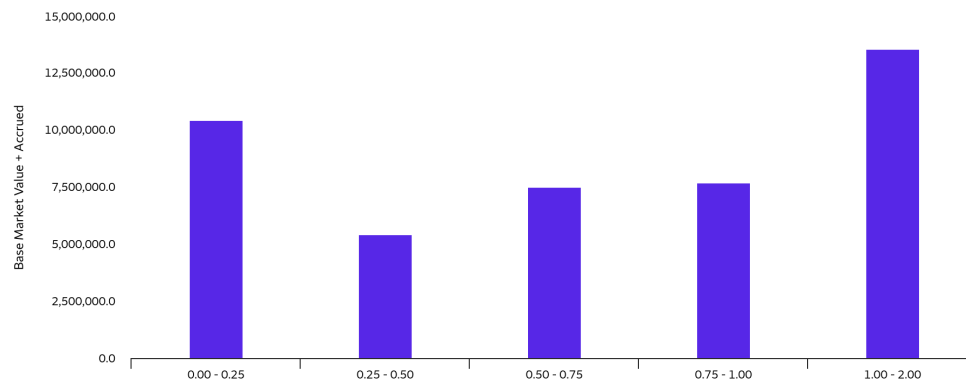
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	41.99%	19.65%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	10.36%	5.89%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	15.06%	4.82%	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	2.24%	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 July 2024 to 30 September 2024

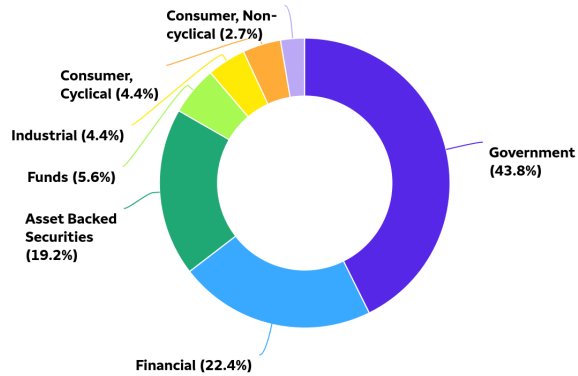
Contra Costa County

Account: XXX235

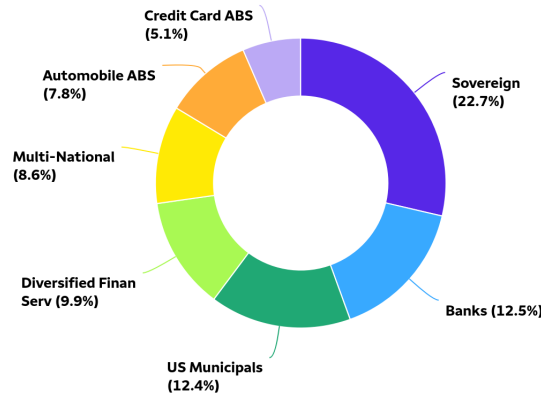
Investment Strategy: Global Liquidity Solutions

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

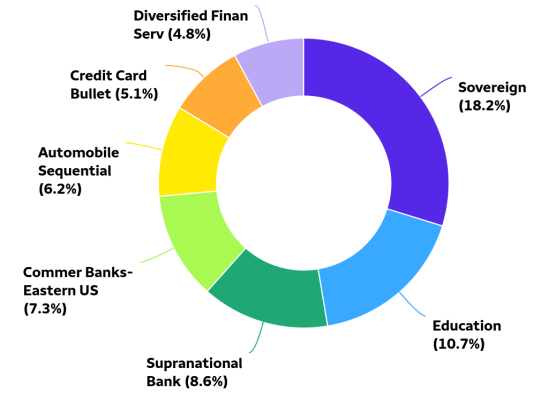
Industry Sector



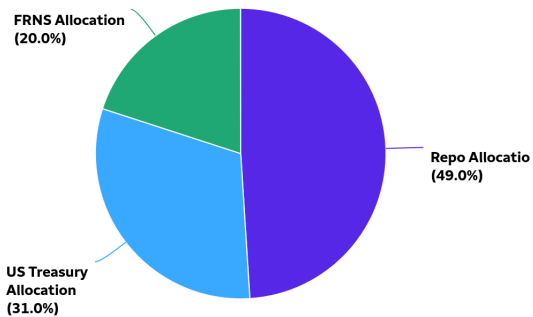
Industry Group



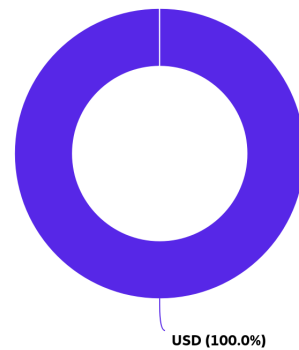
Industry Subgroup



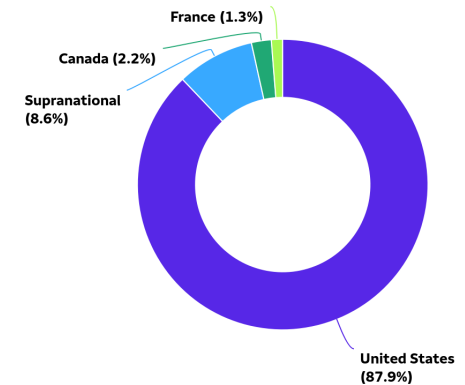
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

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

Performance Summary Gross of Fees

US Dollar

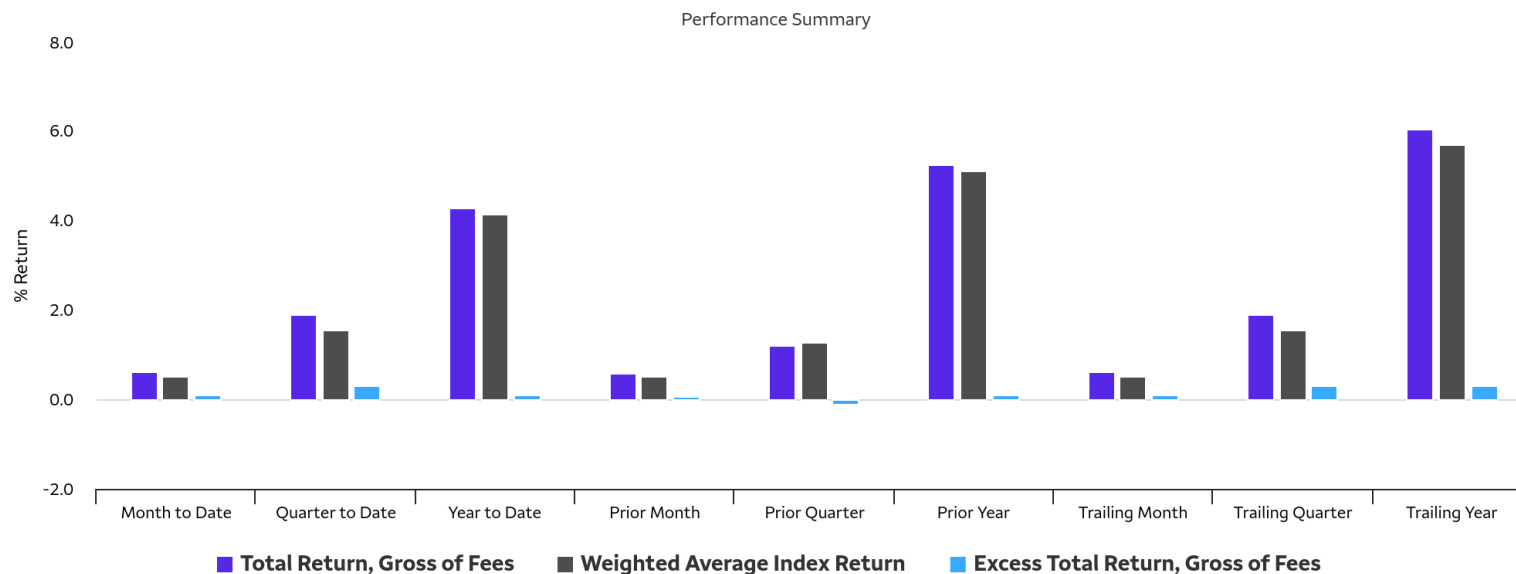
01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	09/01/2024	09/30/2024	0.62%	0.52%	0.10%
Quarter to Date	07/01/2024	09/30/2024	1.90%	1.58%	0.31%
Year to Date	01/01/2024	09/30/2024	4.29%	4.17%	0.12%
Prior Month	08/01/2024	08/31/2024	0.59%	0.52%	0.07%
Prior Quarter	04/01/2024	06/30/2024	1.21%	1.30%	-0.09%
Prior Year	01/01/2023	12/31/2023	5.25%	5.14%	0.11%
Trailing Month	09/01/2024	09/30/2024	0.62%	0.52%	0.10%
Trailing Quarter	07/01/2024	09/30/2024	1.90%	1.58%	0.31%
Trailing Year	10/01/2023	09/30/2024	6.06%	5.73%	0.33%

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 July 2024 to 30 September 2024

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:

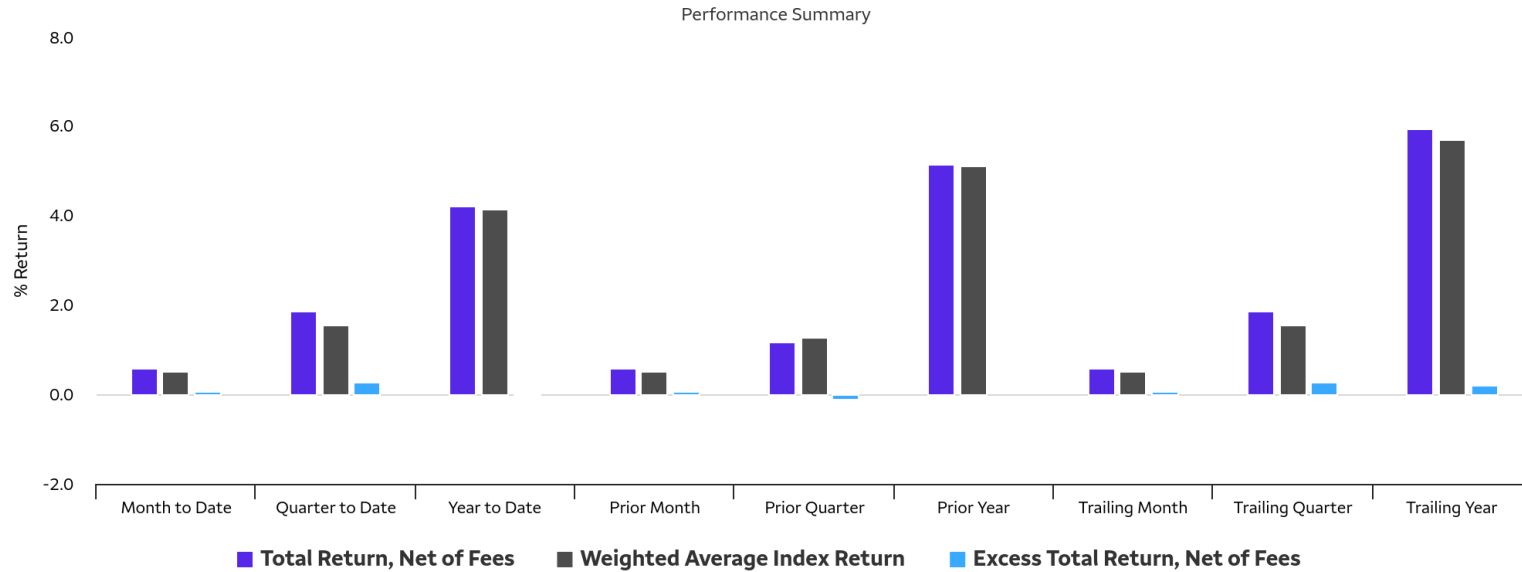
Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
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 July 2024 to 30 September 2024

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



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	09/01/2024	09/30/2024	0.61%	0.52%	0.09%
Quarter to Date	07/01/2024	09/30/2024	1.87%	1.58%	0.29%
Year to Date	01/01/2024	09/30/2024	4.22%	4.17%	0.04%
Prior Month	08/01/2024	08/31/2024	0.59%	0.52%	0.07%
Prior Quarter	04/01/2024	06/30/2024	1.19%	1.30%	-0.11%
Prior Year	01/01/2023	12/31/2023	5.15%	5.14%	0.01%
Trailing Month	09/01/2024	09/30/2024	0.61%	0.52%	0.09%
Trailing Quarter	07/01/2024	09/30/2024	1.87%	1.58%	0.29%
Trailing Year	10/01/2023	09/30/2024	5.96%	5.73%	0.23%

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

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Performance Summary Net of Fees

US Dollar

01 July 2024 to 30 September 2024

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 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Balance Sheet	As of:	Contra Costa County	
		06/30/2024	09/30/2024
Book Value		44,176,338.41	44,196,792.21
Accrued Balance		338,184.98	313,260.78
Book Value + Accrued		44,514,523.39	44,510,052.99
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		-59,280.62	214,007.48
Carrying Value and Accrued		44,455,242.77	44,724,060.47

GAAP FX Financials

US Dollar

01 July 2024 to 30 September 2024

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
	07/01/2024	09/30/2024
Net Amortization/Accretion Income		154,849.36
Interest Income	405,901.74	
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		405,901.74
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	-10,637.63	
Net Income		550,113.47
Transfers In/Out		-554,583.87
Change in FX Unrealized Gain/Loss		0.00
Change in Market Unrealized Gain/Loss		273,288.10

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GAAP FX Financials

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Statement of Cash Flows	Contra Costa County	
	Begin Date	07/01/2024
	End Date	09/30/2024
Net Income		550,113.47
Amortization/Accretion on MS	-131,354.83	
Change in Accrued on MS	53,938.38	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	1,080.44	
Subtotal		-76,336.01
Purchase of MS	-9,172,939.58	
Purchased Accrued of MS	-29,014.18	
Sales of MS	1,124,684.74	
Sold Accrued of MS	0.00	
Maturities of MS	8,450,000.00	
Net Purchases/Sales		372,730.98
Transfers of Cash & CE		-554,583.87
Total Change in Cash & CE		291,924.58
Beginning Cash & CE		2,661,994.95
Ending Cash & CE		2,953,919.53

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Income Detail

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
94975P405 ALLSPRING:GOVT MM I	2,506,362.94 4.79	09/30/2024 09/30/2024	0.00 ---	23,679.14 0.00	0.00	0.00 23,679.14
02665WEQ0 AMERICAN HONDA FINANCE CORP	500,000.00 5.80	10/03/2025 10/03/2025	0.00 10/04/2023	7,250.00 58.60	0.00	0.00 7,308.60
02582JJR2 AMXCA 2021-1 A	800,000.00 0.90	11/14/2024 11/15/2024	0.00 01/31/2023	1,800.00 7,082.00	0.00	0.00 8,882.00
04821TH16 Atlantic Asset Securitization Corp.	0.00 0.00	08/01/2024 08/01/2024	0.00 05/14/2024	0.00 4,615.55	0.00	0.00 4,615.55
04821THG3 Atlantic Asset Securitization Corp.	0.00 0.00	08/16/2024 08/16/2024	0.00 08/02/2024	0.00 2,072.78	0.00	0.00 2,072.78
04821TLJ2 Atlantic Asset Securitization Corp.	1,000,000.00 0.00	11/18/2024 11/18/2024	0.00 08/23/2024	0.00 5,568.33	0.00	0.00 5,568.33
06428CAC8 BANK OF AMERICA NA	0.00 5.65	07/18/2025 08/18/2025	0.00 01/24/2024	5,163.47 -662.68	0.00	0.00 4,500.79
06428CAC8 BANK OF AMERICA NA	700,000.00 5.65	07/18/2025 08/18/2025	0.00 01/24/2024	4,724.03 -607.46	0.00	0.00 4,116.57
06405LAC5 BANK OF NEW YORK MELLON	800,000.00 5.22	11/21/2024 11/21/2025	0.00 05/28/2024	10,448.00 723.53	0.00	0.00 11,171.53
05593AAC3 BMWLT 2023-1 A3	410,174.76 5.16	01/10/2025 11/25/2025	0.00 02/27/2023	6,902.44 83.98	0.00	0.00 6,986.41
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
13077DKD3 CALIFORNIA ST UNIV REV	300,000.00 1.77	11/01/2025 11/01/2025	0.00 11/14/2023	1,324.50 2,624.69	0.00	0.00 3,949.19
14318MAD1 CARMX 2022-3 A3	303,195.49 3.97	04/11/2025 04/15/2027	0.00 05/28/2024	3,324.54 1,301.41	0.00	0.00 4,625.95
14318XAB1 CARMX 2023-4 A2A	221,142.83 6.08	02/23/2025 12/15/2026	0.00 10/18/2023	3,928.96 5.22	0.00	0.00 3,934.17
CCYUSD Cash	-714,580.42 0.00	09/30/2024 09/30/2024	-554,583.87 ---	0.00 0.00	0.00	-10,637.63 -10,637.63
14913UAB6 CATERPILLAR FINANCIAL SERVICES CORP	0.00 5.15	08/11/2025 08/11/2025	0.00 12/01/2023	2,861.11 -57.96	0.00	0.00 2,803.15
14913UAB6 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 5.15	08/11/2025 08/11/2025	0.00 12/01/2023	3,576.39 -72.09	0.00	0.00 3,504.30
17275RBP6 CISCO SYSTEMS INC	550,000.00 4.90	02/26/2026 02/26/2026	0.00 02/26/2024	6,737.50 26.30	0.00	0.00 6,763.80
17325FBA5 CITIBANK NA	0.00 5.86	08/29/2025 09/29/2025	0.00 01/12/2024	3,583.56 -604.66	0.00	0.00 2,978.89
17325FBA5 CITIBANK NA	0.00 5.86	08/29/2025 09/29/2025	0.00 02/12/2024	7,167.11 -1,183.24	0.00	0.00 5,983.87
17325FBA5 CITIBANK NA	500,000.00 5.86	08/29/2025 09/29/2025	0.00 02/12/2024	162.89 -26.29	0.00	0.00 136.59

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Income Detail

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
17325FBA5 CITIBANK NA	250,000.00 5.86	08/29/2025 09/29/2025	0.00 01/12/2024	81.44 -13.44	0.00	0.00 68.01
190335KH1 COAST CMNTY COLLEGE DIST CALIF	0.00 2.17	08/01/2025 08/01/2025	0.00 05/16/2024	1,806.67 2,462.47	0.00	0.00 4,269.13
190335KH1 COAST CMNTY COLLEGE DIST CALIF	1,000,000.00 2.17	08/01/2025 08/01/2025	0.00 05/16/2024	3,613.33 4,845.50	0.00	0.00 8,458.83
14041NGA3 COMET 2022-2 A	750,000.00 3.49	05/15/2025 05/15/2025	0.00 03/20/2024	6,543.75 3,316.32	0.00	0.00 9,860.07
254683CY9 DCENT 2023-1 A	750,000.00 4.31	03/16/2026 03/15/2028	0.00 06/25/2024	8,081.25 1,572.62	0.00	0.00 9,653.87
3133EPPC3 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 5.38	07/03/2024 07/03/2024	0.00 07/03/2023	298.61 0.00	0.00	0.00 298.61
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 3.38	08/26/2024 08/26/2024	0.00 11/04/2022	2,578.13 1,096.70	0.00	0.00 3,674.83
3133ENL40 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 3.50	09/13/2024 09/13/2024	0.00 07/26/2023	3,500.00 1,853.58	0.00	0.00 5,353.58
3133EPYK5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 5.13	10/10/2025 10/10/2025	0.00 10/10/2023	12,812.50 -16.55	0.00	0.00 12,795.95
313313CC0 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	02/20/2025 02/20/2025	0.00 03/27/2024	0.00 12,317.78	0.00	0.00 12,317.78
345290AD2 FORDL 2024-A A3	400,000.00 5.06	12/04/2025 05/15/2027	0.00 01/24/2024	5,060.01 -49.63	0.00	0.00 5,010.38
34532UAB5 FORDO 24C A2A	400,000.00 4.32	10/21/2025 08/16/2027	0.00 09/20/2024	528.00 0.27	0.00	0.00 528.27
362541AB0 GMALT 2023-1 A2A	0.00 5.27	07/20/2024 06/20/2025	0.00 02/16/2023	58.62 0.06	0.00	0.00 58.68
362548AD1 GMALT 2023-2 A3	600,000.00 5.05	05/22/2025 07/20/2026	0.00 03/07/2024	7,575.00 219.28	0.00	0.00 7,794.28
38346LGC4 Gotham Funding Corporation	0.00 0.00	07/12/2024 07/12/2024	0.00 05/09/2024	0.00 1,637.78	0.00	0.00 1,637.78
38346LHF6 Gotham Funding Corporation	0.00 0.00	08/15/2024 08/15/2024	0.00 07/26/2024	0.00 1,182.22	0.00	0.00 1,182.22
38346LK96 Gotham Funding Corporation	600,000.00 0.00	10/09/2024 10/09/2024	0.00 08/26/2024	0.00 3,138.00	0.00	0.00 3,138.00
43815JAB9 HAROT 2023-1 A2	72,685.20 5.22	11/05/2024 10/21/2025	0.00 02/24/2023	1,686.52 2.18	0.00	0.00 1,688.70
43815QAB3 HAROT 2023-3 A2	203,427.71 5.71	01/03/2025 03/18/2026	0.00 11/30/2023	3,619.44 -86.53	0.00	0.00 3,532.91
437930AB6 HAROT 2024-2 A2	500,000.00 5.48	05/22/2025 11/18/2026	0.00 08/28/2024	2,511.66 -162.09	0.00	0.00 2,349.57
44933DAB7 HART 2022-C A2A	0.00 5.35	09/15/2024 11/17/2025	0.00 11/09/2022	415.55 0.52	0.00	0.00 416.07

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Income Detail

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
448979AB0 HART 2023-A A2A	35,889.72 5.19	10/29/2024 12/15/2025	0.00 04/12/2023	806.15 1.15	0.00	0.00 807.30
437076CZ3 HOME DEPOT INC	700,000.00 5.15	06/25/2026 06/25/2026	0.00 06/25/2024	9,012.50 97.92	0.00	0.00 9,110.42
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 4.85	11/01/2024 11/01/2024	0.00 11/02/2022	9,093.75 16.07	0.00	0.00 9,109.82
4581X0DZ8 INTER-AMERICAN DEVELOPMENT BANK	0.00 0.50	09/23/2024 09/23/2024	0.00 10/12/2023	1,138.89 10,949.05	0.00	0.00 12,087.94
4581X0DV7 INTER-AMERICAN DEVELOPMENT BANK	1,131,000.00 0.88	04/20/2026 04/20/2026	0.00 07/15/2024	2,089.21 8,543.72	0.00	0.00 10,632.93
459058HC0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 5.66	08/06/2024 08/06/2024	0.00 08/11/2023	5,697.16 -210.93	0.00	0.00 5,486.23
459058DX8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 2.50	11/25/2024 11/25/2024	0.00 01/31/2024	6,250.00 6,030.77	0.00	0.00 12,280.77
459058LK7 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	800,000.00 4.00	08/27/2026 08/27/2026	0.00 08/27/2024	3,022.22 44.49	0.00	0.00 3,066.72
45950KCT5 INTERNATIONAL FINANCE CORP	1,000,000.00 0.38	07/16/2025 07/16/2025	0.00 09/19/2024	125.00 1,220.00	0.00	0.00 1,345.00
47787JAC2 JDOT 2022 A3	213,151.53 0.36	03/10/2025 09/15/2026	0.00 04/21/2023	1,416.33 2,079.27	0.00	0.00 3,495.60
24422EWS4 JOHN DEERE CAPITAL CORP	700,000.00 5.15	03/03/2025 03/03/2025	0.00 04/01/2024	9,012.50 17.25	0.00	0.00 9,029.75
46625HKC3 JPMORGAN CHASE & CO	700,000.00 3.13	01/23/2025 01/23/2025	0.00 02/02/2023	5,468.75 2,309.83	0.00	0.00 7,778.58
54438CE32 LOS ANGELES CALIF CMNTY COLLEGE DIST	0.00 5.18	08/01/2025 08/01/2025	0.00 06/05/2024	4,316.67 0.00	0.00	0.00 4,316.67
54438CE32 LOS ANGELES CALIF CMNTY COLLEGE DIST	1,000,000.00 5.18	08/01/2025 08/01/2025	0.00 06/05/2024	8,633.34 0.00	0.00	0.00 8,633.34
544647JN1 LOS ANGELES CALIF UNI SCH DIST	1,000,000.00 4.85	01/01/2025 01/01/2025	0.00 10/08/2024	0.00 0.00	0.00	0.00 0.00
58770JAB0 MBALT 2024-A A2A	400,000.00 5.44	08/03/2025 02/16/2027	0.00 05/23/2024	5,439.99 5.86	0.00	0.00 5,445.85
58768PAC8 MBART 2022-1 A3	343,589.53 5.21	06/05/2025 08/16/2027	0.00 06/26/2023	4,908.28 161.16	0.00	0.00 5,069.44
58770AAB9 MBART 2023-1 A2	0.00 5.09	09/15/2024 01/15/2026	0.00 01/25/2023	106.41 0.11	0.00	0.00 106.52
61761JVLO MORGAN STANLEY	700,000.00 3.70	10/23/2024 10/23/2024	0.00 04/17/2023	6,475.00 1,904.15	0.00	0.00 8,379.15
65480JAB6 NAROT 2022-B A2	0.00 4.50	08/15/2024 08/16/2025	0.00 06/01/2023	60.38 14.82	0.00	0.00 75.20

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Income Detail

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
65480JAC4 NAROT 2022-B A3	366,171.77 4.46	06/05/2025 05/17/2027	0.00 07/27/2023	4,355.46 910.01	0.00	0.00 5,265.47
65480JAC4 NAROT 2022-B A3	68,657.21 4.46	06/05/2025 05/17/2027	0.00 09/21/2023	816.65 186.36	0.00	0.00 1,003.01
63743HFF4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 5.45	10/30/2025 10/30/2025	0.00 12/01/2023	9,537.50 -468.03	0.00	0.00 9,069.47
67983TJT4 Old Line Funding, LLC	0.00 0.00	09/27/2024 09/27/2024	0.00 06/25/2024	0.00 13,102.23	0.00	0.00 13,102.23
69371RR40 PACCAR FINANCIAL CORP	0.00 0.50	08/09/2024 08/09/2024	0.00 08/30/2023	395.83 3,934.76	0.00	0.00 4,330.59
69371RS49 PACCAR FINANCIAL CORP	700,000.00 4.45	03/30/2026 03/30/2026	0.00 08/12/2024	4,239.86 -74.12	0.00	0.00 4,165.74
CCYUSD Payable	-1,000,000.00 0.00	09/30/2024 09/30/2024	0.00 ---	0.00 0.00	0.00	0.00 0.00
713448FU7 PEPSICO INC	500,000.00 5.65	11/12/2024 11/12/2024	0.00 11/10/2023	7,319.59 0.00	0.00	0.00 7,319.59
69353REQ7 PNC BANK NA (DELAWARE)	750,000.00 3.25	06/01/2025 06/01/2025	0.00 09/30/2024	67.71 24.25	0.00	0.00 91.96
CCYUSD Receivable	9,530.29 0.00	09/30/2024 09/30/2024	0.00 ---	0.00 0.00	0.00	0.00 0.00
797356NW8 SAN DIEGO CALIF UNI SCH DIST	1,000,000.00 4.08	07/01/2026 07/01/2026	0.00 09/19/2024	1,358.67 0.00	0.00	0.00 1,358.67
828807DG9 SIMON PROPERTY GROUP LP	0.00 2.00	09/13/2024 09/13/2024	0.00 11/01/2023	2,000.00 3,889.09	0.00	0.00 5,889.09
857477BZ5 STATE STREET CORP	850,000.00 4.86	01/26/2026 01/26/2026	0.00 04/10/2024	10,321.13 1,719.86	0.00	0.00 12,040.99
89239KAC5 TAOT 2022-A A3	181,156.12 1.23	01/06/2025 06/15/2026	0.00 06/21/2022	664.00 1,681.57	0.00	0.00 2,345.57
891941AB2 TAOT 2023-B A2A	86,455.50 5.28	12/12/2024 05/15/2026	0.00 05/23/2023	1,422.61 0.66	0.00	0.00 1,423.27
88602TNN9 Thunder Bay Funding, LLC	1,000,000.00 0.00	01/22/2025 01/22/2025	0.00 09/26/2024	0.00 633.33	0.00	0.00 633.33
89236TJN6 TOYOTA MOTOR CREDIT CORP	0.00 0.63	09/13/2024 09/13/2024	0.00 10/31/2022	875.00 5,655.53	0.00	0.00 6,530.53
91282CFA4 UNITED STATES TREASURY	0.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	1,236.26 107.27	0.00	0.00 1,343.54
912828U3 UNITED STATES TREASURY	0.00 1.88	08/31/2024 08/31/2024	0.00 10/24/2023	3,108.02 5,804.29	0.00	0.00 8,912.30
91282CJE2 UNITED STATES TREASURY	500,000.00 5.00	10/31/2025 10/31/2025	0.00 12/01/2023	6,250.00 -292.63	0.00	0.00 5,957.37
91282CJV4 UNITED STATES TREASURY	1,000,000.00 4.25	01/31/2026 01/31/2026	0.00 01/31/2024	10,663.07 265.47	0.00	0.00 10,928.55

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Income Detail

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
91282CJV4 UNITED STATES TREASURY	1,000,000.00 4.25	01/31/2026 01/31/2026	0.00 02/06/2024	10,663.07 540.30	0.00	0.00 11,203.37
91282CJV4 UNITED STATES TREASURY	750,000.00 4.25	01/31/2026 01/31/2026	0.00 02/27/2024	7,997.31 842.28	0.00	0.00 8,839.59
91282CJV4 UNITED STATES TREASURY	1,000,000.00 4.25	01/31/2026 01/31/2026	0.00 03/05/2024	10,663.07 953.86	0.00	0.00 11,616.94
912828G38 UNITED STATES TREASURY	1,000,000.00 2.25	11/15/2024 11/15/2024	0.00 05/14/2024	5,625.00 7,498.31	0.00	0.00 13,123.31
91282CHD6 UNITED STATES TREASURY	750,000.00 4.25	05/31/2025 05/31/2025	0.00 09/18/2023	8,012.30 1,610.24	0.00	0.00 9,622.54
91282CHL8 UNITED STATES TREASURY	1,000,000.00 4.63	06/30/2025 06/30/2025	0.00 08/28/2023	11,562.50 1,117.70	0.00	0.00 12,680.20
91282CKY6 UNITED STATES TREASURY	1,000,000.00 4.63	06/30/2026 06/30/2026	0.00 08/15/2024	5,906.93 -789.13	0.00	0.00 5,117.80
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 5.00	10/15/2024 10/15/2024	0.00 10/28/2022	8,750.00 39.47	0.00	0.00 8,789.47
91412HGE7 UNIVERSITY CALIF REVS	500,000.00 0.88	05/15/2025 05/15/2025	0.00 04/30/2024	1,103.75 5,236.74	0.00	0.00 6,340.49
92512LJ44 Versailles Commercial Paper LLC	0.00 0.00	09/04/2024 09/04/2024	0.00 07/26/2024	0.00 3,737.07	0.00	0.00 3,737.07
92512LK18 Versailles Commercial Paper LLC	560,000.00 0.00	10/01/2024 10/01/2024	0.00 09/12/2024	0.00 1,542.80	0.00	0.00 1,542.80
92868AAC9 VWALT 2022-A A3	0.00 3.44	09/20/2024 07/21/2025	0.00 02/27/2023	205.08 169.46	0.00	0.00 374.54
92868AAC9 VWALT 2022-A A3	0.00 3.44	09/20/2024 07/21/2025	0.00 02/27/2023	301.13 180.35	0.00	0.00 481.48
92348KAH6 VZMT 2022-2 A	800,000.00 1.53	01/20/2025 07/20/2028	0.00 09/11/2023	3,060.00 7,965.54	0.00	0.00 11,025.54
94988J6B8 WELLS FARGO BANK NA	0.00 5.55	07/01/2025 08/01/2025	0.00 08/09/2023	1,387.50 9.26	0.00	0.00 1,396.76
94988J6B8 WELLS FARGO BANK NA	0.00 5.55	07/01/2025 08/01/2025	0.00 10/18/2023	1,387.50 46.14	0.00	0.00 1,433.64
94988J6B8 WELLS FARGO BANK NA	0.00 5.55	07/01/2025 08/01/2025	0.00 01/12/2024	1,156.25 -130.13	0.00	0.00 1,026.12
94988J6B8 WELLS FARGO BANK NA	300,000.00 5.55	07/01/2025 08/01/2025	0.00 10/18/2023	2,775.00 90.80	0.00	0.00 2,865.80
94988J6B8 WELLS FARGO BANK NA	250,000.00 5.55	07/01/2025 08/01/2025	0.00 01/12/2024	2,312.50 -256.06	0.00	0.00 2,056.44
94988J6B8 WELLS FARGO BANK NA	300,000.00 5.55	07/01/2025 08/01/2025	0.00 08/09/2023	2,775.00 18.22	0.00	0.00 2,793.22
98163VAD0 WOART 2022-D A3	686,661.40 5.61	06/13/2025 02/15/2028	0.00 05/03/2024	9,784.24 -103.49	0.00	0.00 9,680.75

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Income Detail

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
---	44,434,671.58	07/13/2025	-554,583.87	405,901.74	0.00	-10,637.63
---	3.92	11/09/2025	---	154,849.36		550,113.47

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

Balance Sheet Classification

US Dollar
01 July 2024 to 30 September 2024

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

CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 ALLSPRING:GOVT MM I	2,506,362.94 1.0000	09/30/2024 4.79	09/30/2024	AAA Cash	4.79 4.79	2,506,362.94 2,506,362.94 0.00	2,506,362.94 0.00 2,506,362.94
CCYUSD Receivable	9,530.29 1.0000	09/30/2024 0.00	09/30/2024	AAA Cash	0.00 0.00	9,530.29 9,530.29 0.00	9,530.29 0.00 9,530.29
CCYUSD Cash	-714,580.42 1.0000	09/30/2024 0.00	09/30/2024	AAA Cash	0.00 0.00	-714,580.42 -714,580.42 0.00	-714,580.42 0.00 -714,580.42
CCYUSD Payable	-1,000,000.00 1.0000	09/30/2024 0.00	09/30/2024	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
92512LK18 Versailles Commercial Paper LLC	560,000.00 99.9866	10/01/2024 0.00	10/01/2024	A-1+ Financial	5.30 4.83	558,457.20 560,000.00 -75.31	559,924.69 0.00 559,924.69
38346LK96 Gotham Funding Corporation	600,000.00 99.8790	10/09/2024 0.00	10/09/2024	A-1+ Financial	5.30 4.85	596,164.67 599,302.67 -28.78	599,273.89 0.00 599,273.89
04821TLJ2 Atlantic Asset Securitization Corp.	1,000,000.00 99.3408	11/18/2024 0.00	11/18/2024	A-1+ Financial	5.24 4.88	987,578.33 993,146.66 261.48	993,408.14 0.00 993,408.14
---	2,961,312.81	10/18/2024	10/18/2024	AAA	7.91	2,943,513.01	2,953,919.53
---	72.8954	4.06	---	---	7.60	2,953,762.14 157.39	0.00 2,953,919.53

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
61761JVL0 MORGAN STANLEY	700,000.00 99.9034	10/23/2024 3.70	10/23/2024	A+ Financial	4.83 5.13	688,513.00 699,544.66 -221.13	699,323.53 11,367.22 710,690.75
912828G38 UNITED STATES TREASURY	1,000,000.00 99.6797	11/15/2024 2.25	11/15/2024	AAA Government	5.33 4.79	984,921.88 996,332.35 464.26	996,796.61 8,498.64 1,005,295.25
459058DX8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 99.6361	11/25/2024 2.50	11/25/2024	AAA Government	4.97 4.86	980,400.00 996,394.65 -33.60	996,361.05 8,750.00 1,005,111.05
46625HKC3 JPMORGAN CHASE & CO	700,000.00 99.4362	01/23/2025 3.13	01/23/2025	A+ Financial	4.51 4.92	681,898.00 697,137.83 -1,084.58	696,053.25 4,131.94 700,185.19

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Balance Sheet Classification

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
69353REQ7 PNC BANK NA (DELAWARE)	750,000.00 99.1190	06/01/2025 3.25	06/01/2025	A Financial	4.45 4.58	744,082.50 744,106.75 -713.92	743,392.83 8,125.00 751,517.83
190335KH1 COAST CMNTY COLLEGE DIST CALIF	1,000,000.00 98.3840	08/01/2025 2.17	08/01/2025	AA+ Municipal	5.20 4.15	964,890.00 975,851.95 7,988.05	983,840.00 3,613.33 987,453.33
45950KCT5 INTERNATIONAL FINANCE CORP	1,000,000.00 97.0329	07/16/2025 0.38	07/16/2025	AAA Government	4.17 4.21	969,500.00 970,720.00 -390.54	970,329.46 781.25 971,110.71
91412HGE7 UNIVERSITY CALIF REVS	500,000.00 97.9000	05/15/2025 0.88	05/15/2025	AA Municipal	5.20 4.32	478,370.00 487,135.84 2,364.16	489,500.00 1,667.89 491,167.89
02582JJR2 AMXCA 2021-1 A	800,000.00 99.4990	11/15/2024 0.90	11/14/2024	AAA Asset Backed	4.50 5.31	749,656.25 796,535.98 -544.30	795,991.68 320.00 796,311.68
14041NGA3 COMET 2022-2 A	750,000.00 99.3321	05/15/2025 3.49	05/15/2025	AAA Asset Backed	5.33 4.62	734,824.22 741,853.38 3,137.52	744,990.90 1,163.33 746,154.23
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 99.9999	10/15/2024 5.00	10/15/2024	A+ Industrial	5.02 4.89	699,692.00 699,993.99 5.42	699,999.41 16,138.89 716,138.30
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 99.9756	11/01/2024 4.85	11/01/2024	A Industrial	4.86 5.03	749,872.50 749,994.59 -177.88	749,816.71 15,156.25 764,972.96
24422EWS4 JOHN DEERE CAPITAL CORP	700,000.00 100.1945	03/03/2025 5.15	03/03/2025	A+ Industrial	5.16 4.67	699,937.00 699,971.31 1,389.95	701,361.26 2,803.89 704,165.15
14913UAB6 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 100.7442	08/11/2025 5.15	08/11/2025	A Industrial	5.04 4.26	500,875.00 500,443.86 3,277.16	503,721.03 3,576.39 507,297.41
91282CHD6 UNITED STATES TREASURY	750,000.00 100.0195	05/31/2025 4.25	05/31/2025	AAA Government	5.15 4.18	739,130.86 745,764.36 4,382.12	750,146.48 10,712.09 760,858.57
91282CHL8 UNITED STATES TREASURY	1,000,000.00 100.3496	06/30/2025 4.63	06/30/2025	AAA Government	5.09 4.14	991,835.94 996,695.50 6,800.59	1,003,496.09 11,688.18 1,015,184.27
94988J6B8 WELLS FARGO BANK NA	300,000.00 100.8417	08/01/2025 5.55	07/01/2025	AA Financial	5.74 4.40	299,028.00 299,547.49 2,977.57	302,525.06 2,775.00 305,300.06
94988J6B8 WELLS FARGO BANK NA	250,000.00 100.8417	08/01/2025 5.55	07/01/2025	AA Financial	4.91 4.40	252,250.00 251,145.99 958.23	252,104.22 2,312.50 254,416.72
94988J6B8 WELLS FARGO BANK NA	300,000.00 100.8417	08/01/2025 5.55	07/01/2025	AA Financial	5.59 4.40	299,784.00 299,909.18 2,615.89	302,525.06 2,775.00 305,300.06

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Balance Sheet Classification

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
06428CAC8 BANK OF AMERICA NA	700,000.00 101.0973	08/18/2025 5.65	07/18/2025	AA+ Financial	4.90 4.24	707,469.00 704,003.72 3,677.26	707,680.97 4,724.03 712,405.00
17325FBA5 CITIBANK NA	500,000.00 101.3709	09/29/2025 5.86	08/29/2025	AA- Financial	4.86 4.32	507,415.00 504,364.86 2,489.87	506,854.72 162.89 507,017.61
17325FBA5 CITIBANK NA	250,000.00 101.3709	09/29/2025 5.86	08/29/2025	AA- Financial	4.83 4.32	253,997.50 252,230.54 1,196.82	253,427.36 81.44 253,508.81
713448FU7 PEPSICO INC	500,000.00 100.0329	11/12/2024 5.65	11/12/2024	A+ Industrial	5.73 4.96	500,000.00 500,000.00 164.53	500,164.53 3,941.10 504,105.62
313313CC0 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 98.3118	02/20/2025 0.00	02/20/2025	A-1+ Agency	4.99 4.32	955,816.67 980,987.78 2,130.28	983,118.06 0.00 983,118.06
54438CE32 LOS ANGELES CALIF CMNTY COLLEGE DIST	1,000,000.00 100.7160	08/01/2025 5.18	08/01/2025	AAA Municipal	5.19 4.21	1,000,000.00 1,000,000.00 7,160.00	1,007,160.00 8,633.33 1,015,793.33
88602TNN9 Thunder Bay Funding, LLC	1,000,000.00 98.5452	01/22/2025 0.00	01/22/2025	A-1+ Financial	4.65 4.66	985,053.33 985,686.66 -234.33	985,452.33 0.00 985,452.33
544647JN1 LOS ANGELES CALIF UNI SCH DIST	1,000,000.00 99.9880	01/01/2025 4.85	01/01/2025	NA Municipal	4.85 4.47	1,000,000.00 1,000,000.00 -120.00	999,880.00 0.00 999,880.00
---	19,400,000.00	03/29/2025	03/25/2025	AA	4.96	19,119,212.65	19,326,012.61
---	99.6319	3.39		---	4.55	19,276,353.21	133,899.59
						49,659.39	19,459,912.20

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
4581XODV7 INTER-AMERICAN DEVELOPMENT BANK	1,131,000.00 95.5247	04/20/2026 0.88	04/20/2026	AAA Government	4.60 3.87	1,060,459.53 1,069,003.25 11,380.62	1,080,383.87 4,425.82 1,084,809.69
13077DKD3 CALIFORNIA ST UNIV REV	300,000.00 97.3940	11/01/2025 1.77	11/01/2025	AA Municipal	5.48 4.21	279,516.00 288,702.42 3,479.58	292,182.00 2,207.50 294,389.50
92348KAH6 VZMT 2022-2 A	800,000.00 98.9931	07/20/2028 1.53	01/20/2025	AAA Asset Backed	5.60 2.83	756,968.75 790,389.40 1,555.16	791,944.56 374.00 792,318.56
89239KAC5 TAOT 2022-A A3	181,156.12 98.8456	06/15/2026 1.23	01/06/2025	AAA Asset Backed	4.27 5.58	173,138.54 179,265.74 -200.96	179,064.78 99.03 179,163.81

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Balance Sheet Classification

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
47787JAC2 JDOT 2022 A3	213,151.53 98.8499	09/15/2026 0.36	03/10/2025	AAA Asset Backed	5.94 5.06	205,100.06 209,790.84 909.17	210,700.01 219.78 210,919.79
14318MAD1 CARMX 2022-3 A3	303,195.49 99.5445	04/15/2027 3.97	04/11/2025	AAA Asset Backed	5.55 4.90	299,298.95 300,013.60 1,800.90	301,814.50 534.97 302,349.47
65480JAC4 NAROT 2022-B A3	366,171.77 99.9114	05/17/2027 4.46	06/05/2025	AAA Asset Backed	5.80 4.64	359,906.80 362,268.47 3,578.73	365,847.20 725.83 366,573.03
65480JAC4 NAROT 2022-B A3	68,657.21 99.9114	05/17/2027 4.46	06/05/2025	AAA Asset Backed	5.92 4.64	67,436.93 67,857.87 738.48	68,596.35 136.09 68,732.44
63743HFF4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 101.2962	10/30/2025 5.45	10/30/2025	A Financial	5.17 4.21	703,556.00 702,004.38 7,068.93	709,073.31 16,001.81 725,075.11
98163VADO WOART 2022-D A3	686,661.40 100.6389	02/15/2028 5.61	06/13/2025	AAA Asset Backed	5.55 4.72	687,492.91 687,347.75 3,701.07	691,048.82 1,712.08 692,760.90
06405LAC5 BANK OF NEW YORK MELLON	800,000.00 100.0278	11/21/2025 5.22	11/21/2024	AA Financial	5.36 4.52	798,608.00 799,598.92 623.22	800,222.14 15,091.56 815,313.69
58768PAC8 MBART 2022-1 A3	343,589.53 100.5013	08/16/2027 5.21	06/05/2025	AAA Asset Backed	5.45 4.50	342,743.98 343,076.60 2,235.42	345,312.02 795.60 346,107.62
857477BZ5 STATE STREET CORP	850,000.00 99.8962	01/26/2026 4.86	01/26/2026	A+ Financial	5.24 4.27	844,560.00 847,812.78 1,304.91	849,117.69 7,454.15 856,571.84
05593AAC3 BMWLT 2023-1 A3	410,174.76 100.0825	11/25/2025 5.16	01/10/2025	AAA Asset Backed	5.28 4.91	409,886.35 410,116.60 396.67	410,513.27 352.75 410,866.02
43815JAB9 HAROT 2023-1 A2	72,685.20 100.0139	10/21/2025 5.22	11/05/2024	AAA Asset Backed	5.28 5.13	72,680.83 72,684.67 10.63	72,695.30 105.39 72,800.70
69371RS49 PACCAR FINANCIAL CORP	700,000.00 100.7032	03/30/2026 4.45	03/30/2026	A+ Industrial	4.37 3.96	700,882.00 700,807.88 4,114.68	704,922.56 86.53 705,009.09
254683CY9 DCENT 2023-1 A	750,000.00 100.1761	03/15/2028 4.31	03/16/2026	AAA Asset Backed	5.23 4.22	739,248.05 740,923.23 10,397.59	751,320.82 1,436.67 752,757.49
448979AB0 HART 2023-A A2A	35,889.72 100.0203	12/15/2025 5.19	10/29/2024	AAA Asset Backed	5.25 4.97	35,887.65 35,889.47 7.53	35,897.00 82.79 35,979.78
362548AD1 GMALT 2023-2 A3	600,000.00 100.2399	07/20/2026 5.05	05/22/2025	AAA Asset Backed	5.35 4.71	598,734.38 599,230.14 2,209.08	601,439.22 925.83 602,365.05

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Balance Sheet Classification

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
891941AB2 TAOT 2023-B A2A	86,455.50 100.0633	05/15/2026 5.28	12/12/2024	AAA Asset Backed	5.34 5.01	86,453.50 86,455.00 55.27	86,510.27 202.88 86,713.15
43815QAB3 HAROT 2023-3 A2	203,427.71 100.2906	03/18/2026 5.71	01/03/2025	AAA Asset Backed	5.65 4.64	203,618.43 203,509.35 509.49	204,018.83 419.46 204,438.29
02665WEQ0 AMERICAN HONDA FINANCE CORP	500,000.00 101.4581	10/03/2025 5.80	10/03/2025	A- Industrial	5.85 4.31	499,535.00 499,766.23 7,524.02	507,290.25 14,338.89 521,629.14
3133EPYK5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 101.2189	10/10/2025 5.13	10/10/2025	AAA Agency	5.12 3.90	1,000,131.48 1,000,067.27 12,121.37	1,012,188.64 24,343.75 1,036,532.39
14318XAB1 CARMX 2023-4 A2A	221,142.83 100.5094	12/15/2026 6.08	02/23/2025	AAA Asset Backed	6.16 4.84	221,127.84 221,135.34 1,133.95	222,269.29 597.58 222,866.87
91282CJE2 UNITED STATES TREASURY	500,000.00 101.1016	10/31/2025 5.00	10/31/2025	AAA Government	4.75 3.95	502,226.56 501,256.42 4,251.39	505,507.81 10,461.96 515,969.77
345290AD2 FORDL 2024-A A3	400,000.00 100.7630	05/15/2027 5.06	12/04/2025	AAA Asset Backed	5.04 4.44	400,406.25 400,270.83 2,781.01	403,051.84 899.56 403,951.40
91282CJV4 UNITED STATES TREASURY	1,000,000.00 100.5391	01/31/2026 4.25	01/31/2026	AAA Government	4.36 3.81	997,890.63 998,594.72 6,795.90	1,005,390.62 7,160.33 1,012,550.95
91282CJV4 UNITED STATES TREASURY	1,000,000.00 100.5391	01/31/2026 4.25	01/31/2026	AAA Government	4.48 3.81	995,742.19 997,139.93 8,250.69	1,005,390.62 7,160.33 1,012,550.95
91282CJV4 UNITED STATES TREASURY	750,000.00 100.5391	01/31/2026 4.25	01/31/2026	AAA Government	4.72 3.81	743,554.69 745,541.38 8,501.58	754,042.96 5,370.24 759,413.21
91282CJV4 UNITED STATES TREASURY	1,000,000.00 100.5391	01/31/2026 4.25	01/31/2026	AAA Government	4.65 3.81	992,773.44 994,950.74 10,439.88	1,005,390.62 7,160.33 1,012,550.95
17275RBP6 CISCO SYSTEMS INC	550,000.00 101.4005	02/26/2026 4.90	02/26/2026	AA- Industrial	4.92 3.86	549,791.00 549,853.33 7,849.70	557,703.03 2,620.14 560,323.16
13068XLH0 CALIFORNIA ST PUB WKS BRD LEASE REV	750,000.00 100.9540	04/01/2026 5.00	04/01/2026	AA- Municipal	5.00 4.15	750,000.00 750,000.00 7,155.00	757,155.00 17,690.63 774,845.63
437930AB6 HAROT 2024-2 A2	500,000.00 100.6587	11/18/2026 5.48	05/22/2025	AAA Asset Backed	4.90 4.48	502,421.88 502,259.79 1,033.51	503,293.30 989.44 504,282.74
58770JAB0 MBALT 2024-A A2A	400,000.00 100.8113	02/16/2027 5.44	08/03/2025	AAA Asset Backed	5.51 4.49	399,960.72 399,969.27 3,276.09	403,245.36 967.11 404,212.47

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.

Balance Sheet Classification

US Dollar

01 July 2024 to 30 September 2024

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
437076CZ3 HOME DEPOT INC	700,000.00 102.0509	06/25/2026 5.15	06/25/2026	A Industrial	5.21 3.91	699,223.00 699,327.31 15,028.65	714,355.96 9,613.33 723,969.29
91282CKY6 UNITED STATES TREASURY	1,000,000.00 101.5391	06/30/2026 4.63	06/30/2026	AAA Government	3.98 3.71	1,011,484.38 1,010,695.25 4,695.37	1,015,390.62 11,688.18 1,027,078.80
459058LK7 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	800,000.00 100.5289	08/27/2026 4.00	08/27/2026	AAA Government	4.06 3.71	799,072.00 799,116.49 5,114.83	804,231.32 3,022.22 807,253.54
797356NW8 SAN DIEGO CALIF UNI SCH DIST	1,000,000.00 100.2350	07/01/2026 4.08	07/01/2026	AA Municipal	4.08 4.01	1,000,000.00 1,000,000.00 2,350.00	1,002,350.00 1,358.67 1,003,708.67
34532UAB5 FORDO 24C A2A	400,000.00 99.9989	08/16/2027 4.32	10/21/2025	AAA Asset Backed	4.36 4.36	399,983.96 399,984.23 11.57	399,995.80 528.00 400,523.80
---	22,073,358.77	07/14/2026	11/21/2025	AA+	4.93	21,891,502.66	22,130,867.55
---	100.2820	4.37	---	---	4.11	21,966,676.86 164,190.70	179,361.19 22,310,228.74

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
---	44,434,671.58	11/09/2025	07/13/2025	AA+	5.14	43,954,228.32	44,410,799.69
---	98.1903	3.92	---	---	4.53	44,196,792.21 214,007.48	313,260.78 44,724,060.47

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



Account Statement - Transaction Summary

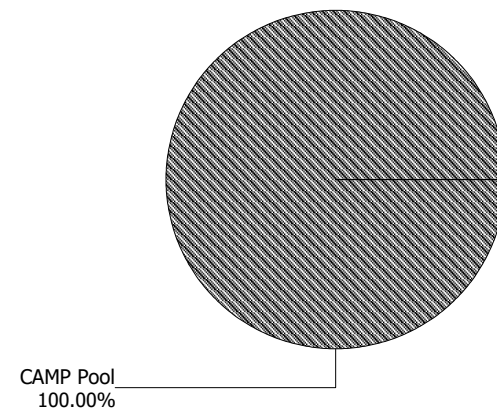
For the Month Ending **July 31, 2024**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	307,380,397.46
Purchases	541,899,983.16
Redemptions	(297,380,397.46)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$551,899,983.16
Cash Dividends and Income	1,899,983.16

Asset Summary		
	July 31, 2024	June 30, 2024
CAMP Pool	551,899,983.16	307,380,397.46
Total	\$551,899,983.16	\$307,380,397.46

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending July 31, 2024

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					307,380,397.46
07/02/24	07/02/24	Purchase - Incoming Wires	1.00	15,000,000.00	322,380,397.46
07/03/24	07/03/24	Redemption - Outgoing Wires	1.00	(1,380,397.46)	321,000,000.00
07/05/24	07/05/24	Purchase - Incoming Wires	1.00	15,000,000.00	336,000,000.00
07/08/24	07/08/24	Redemption - Outgoing Wires	1.00	(16,000,000.00)	320,000,000.00
07/09/24	07/09/24	Purchase - Incoming Wires	1.00	15,000,000.00	335,000,000.00
07/15/24	07/15/24	Purchase - Incoming Wires	1.00	80,000,000.00	415,000,000.00
07/17/24	07/17/24	Redemption - Outgoing Wires	1.00	(30,000,000.00)	385,000,000.00
07/18/24	07/18/24	Redemption - Outgoing Wires	1.00	(70,000,000.00)	315,000,000.00
07/22/24	07/22/24	Redemption - Outgoing Wires	1.00	(30,000,000.00)	285,000,000.00
07/23/24	07/23/24	Purchase - Incoming Wires	1.00	90,000,000.00	375,000,000.00
07/24/24	07/24/24	Purchase - Incoming Wires	1.00	25,000,000.00	400,000,000.00
07/25/24	07/25/24	Purchase - Incoming Wires	1.00	95,000,000.00	495,000,000.00
07/25/24	07/25/24	Purchase - Incoming Wires	1.00	90,000,000.00	585,000,000.00
07/25/24	07/25/24	Purchase - Incoming Wires	1.00	15,000,000.00	600,000,000.00
07/26/24	07/26/24	Purchase - Incoming Wires	1.00	90,000,000.00	690,000,000.00
07/26/24	07/26/24	Purchase - Incoming Wires	1.00	10,000,000.00	700,000,000.00
07/31/24	07/31/24	Redemption - Outgoing Wires	1.00	(90,000,000.00)	610,000,000.00
07/31/24	07/31/24	Redemption - Outgoing Wires	1.00	(60,000,000.00)	550,000,000.00
07/31/24	08/01/24	Accrual Income Div Reinvestment - Distributions	1.00	1,899,983.16	551,899,983.16



Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					551,899,983.16
		Month of July	Fiscal YTD January-July		
Opening Balance		307,380,397.46	452,025,670.66	Closing Balance	551,899,983.16
Purchases		541,899,983.16	1,126,300,123.72	Average Monthly Balance	412,795,508.97
Redemptions (Excl. Checks)		(297,380,397.46)	(1,026,425,811.22)	Monthly Distribution Yield	5.43%
Check Disbursements		0.00	0.00		
Closing Balance		551,899,983.16	551,899,983.16		
Cash Dividends and Income		1,899,983.16	10,300,123.72		



Account Statement - Transaction Summary

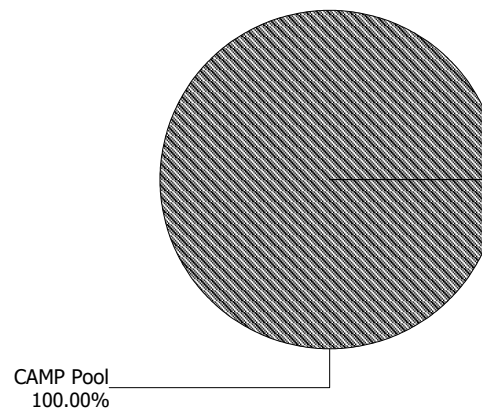
For the Month Ending **July 31, 2024**

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

CAMP Pool	
Opening Market Value	36,703,896.35
Purchases	168,922.97
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$36,872,819.32
Cash Dividends and Income	168,922.97

Asset Summary		
	July 31, 2024	June 30, 2024
CAMP Pool	36,872,819.32	36,703,896.35
Total	\$36,872,819.32	\$36,703,896.35

Asset Allocation	
CAMP Pool	100.00%





Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					36,703,896.35
07/31/24	08/01/24	Accrual Income Div Reinvestment - Distributions	1.00	168,922.97	36,872,819.32

Closing Balance **36,872,819.32**

	Month of July	Fiscal YTD July-July		
Opening Balance	36,703,896.35	36,703,896.35	Closing Balance	36,872,819.32
Purchases	168,922.97	168,922.97	Average Monthly Balance	36,709,345.48
Redemptions (Excl. Checks)	0.00	0.00	Monthly Distribution Yield	5.43%
Check Disbursements	0.00	0.00		
Closing Balance	36,872,819.32	36,872,819.32		
Cash Dividends and Income	168,922.97	168,922.97		



Account Statement - Transaction Summary

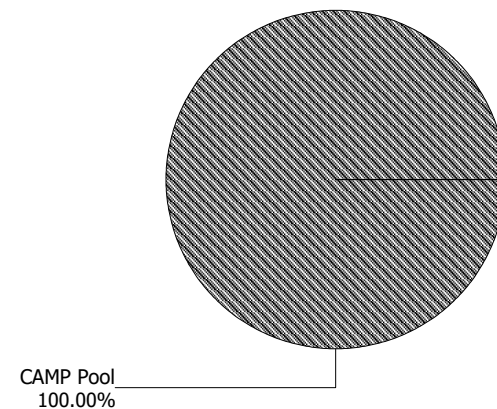
For the Month Ending **August 31, 2024**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	551,899,983.16
Purchases	51,490,684.30
Redemptions	(336,899,983.16)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$266,490,684.30
Cash Dividends and Income	1,490,684.30

Asset Summary		
	August 31, 2024	July 31, 2024
CAMP Pool	266,490,684.30	551,899,983.16
Total	\$266,490,684.30	\$551,899,983.16

Asset Allocation	
CAMP Pool	100.00%





Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					551,899,983.16
08/01/24	08/01/24	Redemption - Outgoing Wires	1.00	(25,000,000.00)	526,899,983.16
08/02/24	08/02/24	Redemption - Outgoing Wires	1.00	(25,000,000.00)	501,899,983.16
08/06/24	08/06/24	Redemption - Outgoing Wires	1.00	(1,899,983.16)	500,000,000.00
08/07/24	08/07/24	Redemption - Outgoing Wires	1.00	(60,000,000.00)	440,000,000.00
08/08/24	08/08/24	Redemption - Outgoing Wires	1.00	(50,000,000.00)	390,000,000.00
08/09/24	08/09/24	Redemption - Outgoing Wires	1.00	(85,000,000.00)	305,000,000.00
08/14/24	08/14/24	Purchase - Incoming Wires	1.00	15,000,000.00	320,000,000.00
08/14/24	08/14/24	Redemption - Outgoing Wires	1.00	(20,000,000.00)	300,000,000.00
08/15/24	08/15/24	Redemption - Outgoing Wires	1.00	(60,000,000.00)	240,000,000.00
08/16/24	08/16/24	Purchase - Incoming Wires	1.00	10,000,000.00	250,000,000.00
08/23/24	08/23/24	Purchase - Incoming Wires	1.00	10,000,000.00	260,000,000.00
08/27/24	08/27/24	Purchase - Incoming Wires	1.00	15,000,000.00	275,000,000.00
08/30/24	08/30/24	Redemption - Outgoing Wires	1.00	(10,000,000.00)	265,000,000.00
08/30/24	09/03/24	Accrual Income Div Reinvestment - Distributions	1.00	1,490,684.30	266,490,684.30



Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					266,490,684.30
		Month of August	Fiscal YTD January-August		
Opening Balance		551,899,983.16	452,025,670.66	Closing Balance	266,490,684.30
Purchases		51,490,684.30	1,177,790,808.02	Average Monthly Balance	325,080,041.43
Redemptions (Excl. Checks)		(336,899,983.16)	(1,363,325,794.38)	Monthly Distribution Yield	5.41%
Check Disbursements		0.00	0.00		
Closing Balance		266,490,684.30	266,490,684.30		
Cash Dividends and Income		1,490,684.30	11,790,808.02		



Account Statement - Transaction Summary

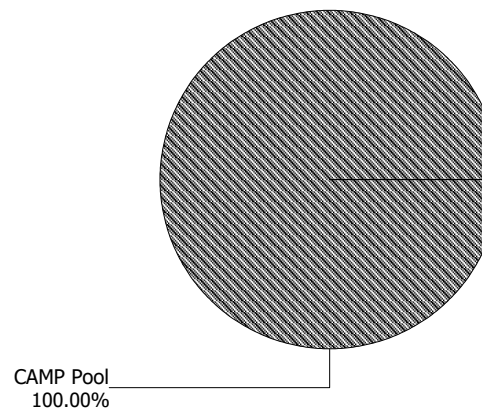
For the Month Ending **August 31, 2024**

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

CAMP Pool	
Opening Market Value	36,872,819.32
Purchases	169,108.63
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$37,041,927.95
Cash Dividends and Income	169,108.63

Asset Summary		
	August 31, 2024	July 31, 2024
CAMP Pool	37,041,927.95	36,872,819.32
Total	\$37,041,927.95	\$36,872,819.32

Asset Allocation	
CAMP Pool	100.00%





Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					36,872,819.32
08/30/24	09/03/24	Accrual Income Div Reinvestment - Distributions	1.00	169,108.63	37,041,927.95
Closing Balance					37,041,927.95

	Month of August	Fiscal YTD July-August		
Opening Balance	36,872,819.32	36,703,896.35	Closing Balance	37,041,927.95
Purchases	169,108.63	338,031.60	Average Monthly Balance	36,883,729.55
Redemptions (Excl. Checks)	0.00	0.00	Monthly Distribution Yield	5.41%
Check Disbursements	0.00	0.00		
Closing Balance	37,041,927.95	37,041,927.95		
Cash Dividends and Income	169,108.63	338,031.60		



Account Statement - Transaction Summary

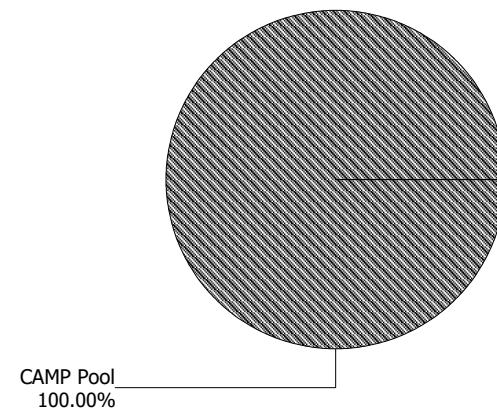
For the Month Ending **September 30, 2024**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	266,490,684.30
Purchases	161,168,178.91
Redemptions	(126,490,684.30)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$301,168,178.91
Cash Dividends and Income	1,168,178.91

Asset Summary		
	September 30, 2024	August 31, 2024
CAMP Pool	301,168,178.91	266,490,684.30
Total	\$301,168,178.91	\$266,490,684.30

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **September 30, 2024**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					266,490,684.30
09/03/24	09/03/24	Redemption - Outgoing Wires	1.00	(10,000,000.00)	256,490,684.30
09/04/24	09/04/24	Purchase - Incoming Wires	1.00	15,000,000.00	271,490,684.30
09/04/24	09/04/24	Redemption - Outgoing Wires	1.00	(1,490,684.30)	270,000,000.00
09/05/24	09/05/24	Purchase - Incoming Wires	1.00	15,000,000.00	285,000,000.00
09/06/24	09/06/24	Purchase - Incoming Wires	1.00	30,000,000.00	315,000,000.00
09/09/24	09/09/24	Purchase - Incoming Wires	1.00	10,000,000.00	325,000,000.00
09/09/24	09/09/24	Redemption - Outgoing Wires	1.00	(95,000,000.00)	230,000,000.00
09/09/24	09/09/24	Redemption - Outgoing Wires	1.00	(20,000,000.00)	210,000,000.00
09/12/24	09/12/24	Purchase - Incoming Wires	1.00	5,000,000.00	215,000,000.00
09/13/24	09/13/24	Purchase - Incoming Wires	1.00	15,000,000.00	230,000,000.00
09/16/24	09/16/24	Purchase - Incoming Wires	1.00	15,000,000.00	245,000,000.00
09/17/24	09/17/24	Purchase - Incoming Wires	1.00	20,000,000.00	265,000,000.00
09/18/24	09/18/24	Purchase - Incoming Wires	1.00	15,000,000.00	280,000,000.00
09/23/24	09/23/24	Purchase - Incoming Wires	1.00	15,000,000.00	295,000,000.00
09/30/24	09/30/24	Purchase - Incoming Wires	1.00	5,000,000.00	300,000,000.00
09/30/24	10/01/24	Accrual Income Div Reinvestment - Distributions	1.00	1,168,178.91	301,168,178.91



Account Statement

For the Month Ending **September 30, 2024**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					301,168,178.91
		Month of September	Fiscal YTD January-September		
Opening Balance		266,490,684.30	452,025,670.66	Closing Balance	301,168,178.91
Purchases		161,168,178.91	1,338,958,986.93	Average Monthly Balance	270,021,341.06
Redemptions (Excl. Checks)		(126,490,684.30)	(1,489,816,478.68)	Monthly Distribution Yield	5.29%
Check Disbursements		0.00	0.00		
Closing Balance		301,168,178.91	301,168,178.91		
Cash Dividends and Income		1,168,178.91	12,958,986.93		



Account Statement - Transaction Summary

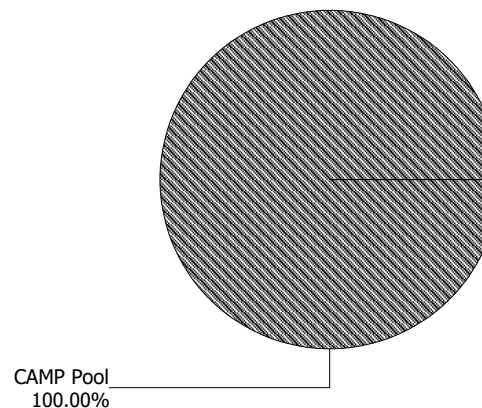
For the Month Ending **September 30, 2024**

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

CAMP Pool	
Opening Market Value	37,041,927.95
Purchases	160,563.95
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$37,202,491.90
Cash Dividends and Income	160,563.95

Asset Summary		
	September 30, 2024	August 31, 2024
CAMP Pool	37,202,491.90	37,041,927.95
Total	\$37,202,491.90	\$37,041,927.95

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **September 30, 2024**

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					37,041,927.95
09/30/24	10/01/24	Accrual Income Div Reinvestment - Distributions	1.00	160,563.95	37,202,491.90

Closing Balance **37,202,491.90**

	Month of September	Fiscal YTD July-September		
Opening Balance	37,041,927.95	36,703,896.35	Closing Balance	37,202,491.90
Purchases	160,563.95	498,595.55	Average Monthly Balance	37,047,280.08
Redemptions (Excl. Checks)	0.00	0.00	Monthly Distribution Yield	5.29%
Check Disbursements	0.00	0.00		
Closing Balance	37,202,491.90	37,202,491.90		
Cash Dividends and Income	160,563.95	498,595.55		



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Investment Account Summary

07/01/2024 through 07/31/2024

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Jul 31 (\$)	Value on Jul 31 (\$)	Average Cost Amount (\$)	Cumulative Change in Value (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Liquidity Fund	20100000410	80,000,000.000	1.00	80,000,000.00	80,000,000.00	0.00
Portfolios Total value as of 07/31/2024				80,000,000.00		

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			
Beginning Balance	07/01/2024			65,000,000.000	1.00	65,000,000.00		
Purchase	07/15/2024	25,000,000.00	25,000,000.000	90,000,000.000	1.00	90,000,000.00	0.00	0.00
Purchase	07/23/2024	5,000,000.00	5,000,000.000	95,000,000.000	1.00	95,000,000.00	0.00	0.00
Redemption	07/31/2024	15,000,000.00	15,000,000.000	80,000,000.000	1.00	80,000,000.00	15,000,000.00	0.00
Accrual Income Div Cash	07/31/2024	364,654.36	0.000	80,000,000.000	1.00	80,000,000.00	0.00	0.00
Change in Value						0.00		
Closing Balance as of	Jul 31			80,000,000.000	1.00	80,000,000.00		

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

08/01/2024 through 08/31/2024

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Aug 31 (\$)	Value on Aug 31 (\$)	Average Cost Amount (\$)	Cumulative Change in Value (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Liquidity Fund	20100000410	80,000,000.000	1.00	80,000,000.00	80,000,000.00	0.00
Portfolios Total value as of 08/31/2024				80,000,000.00		

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	08/01/2024			80,000,000.000	1.00	80,000,000.00			
Accrual Income Div Cash	08/30/2024	365,970.00	0.000	80,000,000.000	1.00	80,000,000.00	0.00	0.00	
Change in Value						0.00			
Closing Balance as of	Aug 31			80,000,000.000	1.00	80,000,000.00			

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

09/01/2024 through 09/30/2024

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Sep 30 (\$)	Value on Sep 30 (\$)	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 09/30/2024				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			
Beginning Balance	09/01/2024			80,000,000.000	1.00	80,000,000.00		
Purchase	09/26/2024	20,000,000.00	20,000,000.000	100,000,000.000	1.00	100,000,000.00	0.00	0.00
Accrual Income Div Cash	09/30/2024	358,566.36	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	Sep 30			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 ACCOUNT 2019 DEPOSIT ACCOUNT

Summary of Income Cash

Ending Balance Last Accounting Period 30-Jun-24	\$	-
Receipts For This Period		
Cash Dividends	124,220.69	
Interest On Bonds	-	
From Other Sources	-124,220.69	-
Disbursements For This Period		
Purchases	-	
For Other Purposes	-	-
Ending Balance This Accounting Period 30-Sep-24	\$	-

Summary of Principal Cash

Ending Balance Last Accounting Period 30-Jun-24	\$	-
Receipts For This Period		
Sales and Maturities	2,280,000.00	
From Other Sources	2,624,220.69	4,904,220.69
Disbursements For This Period		
Purchases	-2,624,220.69	
For Other Purposes	-2,280,000.00	-4,904,220.69
Ending Balance This Accounting Period 30-Sep-24	\$	-

Summary of Investments

Ending Balance Last Accounting Period 30-Jun-24	\$	16,905,935.03
Assets Purchased or Otherwise Acquired		2,624,220.69
Assets Sold or Otherwise Disposed of		-2,280,000.00
Ending Balance This Accounting Period 30-Sep-24	\$	17,250,155.72
Market Value of Account	\$	17,250,155.72



Account Information

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

Schedule of Transactions - By Entry Date

Transactions		Income Cash	Principal Cash	Principal Investments	Invested Income
Ending Balance Last Statement Period 30-Jun-24	\$	-	-	16,905,935.03	-
01-Jul-24					
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Jun-2024 to 30-Jun-2024 Due on 01-Jul-2024		42,371.72	-	-	-
02-Jul-24					
Cash Transfer - Portfolio Transfer From Primary (Income)		-42,371.72	-	-	-
Cash Transfer - Portfolio Transfer To Primary (Capital)		-	42,371.72	-	-
Purchase 42371.72 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD		-	-42,371.72	42,371.72	-
05-Jul-24					
Cash Disbursement - Transfer to Another Account via Transfer		-	-2,280,000.00	-	-
Sale 2280000 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD		-	2,280,000.00	-2,280,000.00	-
01-Aug-24					
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Jul-2024 to 31-Jul-2024 Due on 01-Aug-2024		36,825.40	-	-	-
02-Aug-24					
Cash Transfer - Portfolio Transfer To Primary (Capital)		-	36,825.40	-	-
Cash Transfer - Portfolio Transfer From Primary (Income)		-36,825.40	-	-	-
Purchase 36825.4 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD		-	-36,825.40	36,825.40	-



Account Information

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

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
12-Aug-24				
Cash Receipt - Addition to Account via Wire	-	2,500,000.00	-	-
Purchase 2500000 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-2,500,000.00	2,500,000.00	-
03-Sep-24				
Daily Rate Income on FEDERATED INSTITUTIONAL TAX FREE 73 For Period of 01-Aug-2024 to 31-Aug-2024 Due on 03-Sep-2024	45,023.57	-	-	-
04-Sep-24				
Cash Transfer - Portfolio Transfer From Primary (Income)	-45,023.57	-	-	-
Cash Transfer - Portfolio Transfer To Primary (Capital)	-	45,023.57	-	-
Purchase 45023.57 Units of FEDERATED INSTITUTIONAL TAX FREE 73 @ 1 USD	-	-45,023.57	45,023.57	-
Ending Balance This Statement Period 30-Sep-24	\$ -	-	17,250,155.72	-



Account Information

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

Schedule of Assets as of September 30, 2024

Cusip	Asset Name	Shares	Book Value	Market Value	Est Income	Yield
CASH						
	Principal Cash		-	-	-	-
	Income Cash		-	-	-	-
	CASH Total		-	-	-	-
Open-end Money Market fund						
60934N666	FEDERATED INSTITUTIONAL TAX FREE 73	17,250,155.72	17,250,155.72	17,250,155.72	563,815.47	3.27
	Open-end Money Market fund Total		17,250,155.72	17,250,155.72	563,815.47	3.27
	229842000 Total		17,250,155.72	17,250,155.72	563,815.47	3.27

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

EBRCS TRANSACTIONS*

as of
September 30, 2024
FY 2024-2025

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	06/30/24							09/30/24
100300	660,638.77							660,638.77
TOTALS	660,638.77	0.00	0.00	0.00	0.00	0.00	0.00	660,638.77

* 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
9/30/2024**

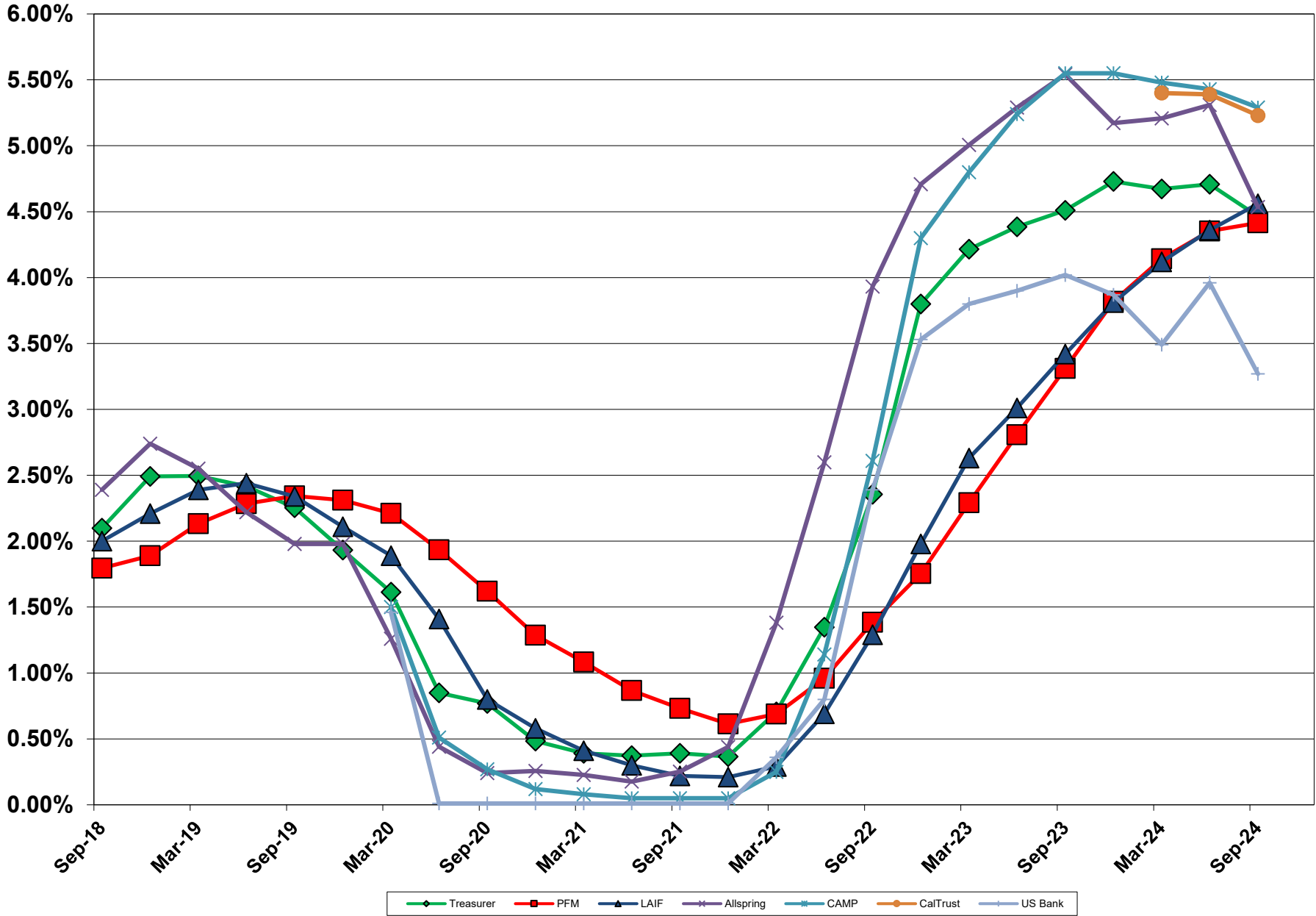
	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office¹	\$5,109,541,412.42	86.43%	4.3930%	331	0.85 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$82,689,577.04	1.40%	4.4150%	763	1.74 ²
2. Local Agency Investment Fund	\$225,446,290.06	3.81%	4.5600%	1	0.00
3. Allspring Global Investments	\$44,434,671.58	0.75%	4.5350%	405	0.74 ⁴
4. CAMP	\$338,370,670.81	5.72%	5.2900% ⁵	0	0.00
5. CalTRUST Liquidity Fund	\$100,000,000.00	1.69%	5.2300%	0	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$17,250,155.72	0.29%	3.2700%	0	0.00
C. Cash	-\$5,856,646.09	-0.10%	1.65% ⁶	0	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 4.47%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 299
³Weighted Duration (yr) at End-of-Quarter = 0.76

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

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

Yield to Maturity as of September 30, 2024



CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	9/30/24	6/30/24	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)	\$701,688,000.00	\$1,620,353,000.00	(\$918,665,000.00)	-56.70%
2. U.S. Agencies				
Federal Home Loan Banks	\$915,450,000.00	\$935,450,000.00	(20,000,000.00)	-2.14%
Federal National Mortgage Association	\$203,985,000.00	\$273,985,000.00	(70,000,000.00)	-25.55%
Federal Farm Credit Banks	\$678,970,000.00	\$693,970,000.00	(15,000,000.00)	-2.16%
Federal Home Loan Mortgage Corporation	265,000,000.00	328,000,000.00	(63,000,000.00)	-19.21%
Subtotal	\$2,063,405,000.00	\$2,231,405,000.00	(168,000,000.00)	-7.53%
3. Supranationals	\$523,000,000.00	\$548,000,000.00	(25,000,000.00)	-4.78%
4. Money Market Instruments				
Commercial Paper	\$1,445,000,000.00	\$1,055,000,000.00	390,000,000.00	36.97%
Negotiable Certificates of Deposit	\$200,000,000.00	\$450,000,000.00	(250,000,000.00)	-55.56%
Time Deposit	3,412.42	3,412.42	0.00	0.00%
Subtotal	\$1,645,003,412.42	\$1,505,003,412.42	140,000,000.00	9.30%
5. Corporate Notes	\$176,445,000.00	\$176,445,000.00	0.00	0.00%
TOTAL (Section A)	5,109,541,412.42	6,081,206,412.42	-971,665,000.00	-15.98%
B. Investments Managed by Outside Contractors				
1. PFM	\$82,689,577.04	\$82,981,911.36	(292,334.32)	-0.35%
2. Local Agency Investment Fund	\$225,446,290.06	\$244,577,932.27	(19,131,642.21)	-7.82%
3. Allspring Global Investments	\$44,434,671.58	\$44,436,214.85	(1,543.27)	0.00%
4. CAMP	\$338,370,670.81	\$344,084,293.81	(5,713,623.00)	-1.66%
5. CalTRUST (Liquidity Fund)	\$100,000,000.00	\$65,000,000.00	35,000,000.00	53.85%
6. US Bank (Federated Tax Free Cash)	\$17,250,155.72	\$14,625,935.03	2,624,220.69	17.94%
7. Other				
a. EBRCS Bond	\$660,638.77	\$660,638.77	0.00	0.00%
TOTAL (Section B)	808,852,003.98	796,366,926.09	12,485,077.89	1.57%
C. Cash	-\$5,856,646.09	\$114,123,366.46	(119,980,012.55)	-105.13%
* GRAND TOTAL (FOR A , B, & C)	\$5,912,536,770.31	\$6,991,696,704.97	(\$1,079,159,934.66)	-15.43%

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

INDICES AND BENCHMARKS*¹
AS OF SEPTEMBER 30, 2024

	Quarterly Apportionment <u>Rate</u>	PMIA Quarter to Date <u>Yield</u>		
Local Agency Investment Fund (LAIF)	4.71%	4.56%		
		7/1/24 - 9/30/24		
	<u>9/30/24</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Funds Target Rate* ²	5.0000%	5.5000%	5.4300%	5.0000%
Federal Fund Rates Index* ³	4.8100%	5.3100%	5.2475%	4.8100%
6-Month Treasury Bill	4.4525%	5.1025%	4.8138%	4.4100%
1-Year T-Bill	3.8788%	4.6600%	4.2506%	3.8025%
SOFR180A Index* ⁴	5.3670%	5.3981%	5.3909%	5.3670%
Fidelity Money Market Fund* ⁵	4.5800%			

*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
September 30, 2024**

Exhibit V

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
TOYOTA MCC - CORP	89236TGT6	2/13/2025	1.800	13,150,000.00	13,008,913.65	13,147,704.89	Make-whole call +10bps until 2/13/25 bullet	8177
FFCB - AGENCY	3133ELQ49	6/30/2025	0.700	20,000,000.00	19,461,920.00	20,000,000.00	Callable on and after 6/30/21	8177
FNMA - AGENCY	3136G4XK4	6/30/2025	0.650	20,000,000.00	19,468,460.00	20,000,000.00	Quarterly: Last call on 12/30/24	8177
FNMA - AGENCY	3136G4S87	8/27/2025	0.650	10,000,000.00	9,701,220.00	10,000,000.00	Quarterly: starts 8/27/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,671,040.00	10,000,000.00	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWWT9	9/30/2025	0.550	10,000,000.00	9,667,230.00	10,000,000.00	Quarterly: starts 9/30/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.550	10,000,000.00	9,671,040.00	9,999,614.74	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWUE4	9/30/2025	0.500	10,000,000.00	9,684,030.00	10,000,000.00	Quarterly: starts 9/30/22	8177
FHLMC - AGENCY	3134GW3Z7	10/28/2025	0.600	10,000,000.00	9,644,930.00	10,000,000.00	Quarterly: starts 10/28/21	8177
FHLMC - AGENCY	3134GWVC7	9/29/2025	0.500	10,000,000.00	9,684,830.00	10,000,000.00	Quarterly: starts 9/29/22	8177
FNMA - AGENCY	3136G46N8	10/29/2025	0.600	10,000,000.00	9,668,990.00	10,000,000.00	Quarterly: starts 10/29/21	8177
FFCB - AGENCY	3133EMFR8	11/3/2025	0.540	10,000,000.00	9,644,820.00	9,996,406.67	Callable on and after 11/3/22	8177
FHLMC - AGENCY	3134GXJ9	11/24/2025	0.640	10,000,000.00	9,651,250.00	10,000,000.00	Quarterly: starts 11/24/21	8177
FHLMC - AGENCY	3134GXFA7	11/26/2025	0.650	10,000,000.00	9,650,650.00	10,000,000.00	Quarterly: starts 11/26/21	8177
FNMA - AGENCY	3135G06K4	12/17/2025	0.650	10,000,000.00	9,632,430.00	10,000,000.00	Quarterly: starts 12/17/21	8177
FNMA - AGENCY	3135G06Q1	12/30/2025	0.640	10,000,000.00	9,620,230.00	10,000,000.00	Quarterly: starts 12/30/21	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,586,600.00	9,998,409.13	Make-whole call +5bps; Callable on and after 1/8/26	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,586,600.00	9,996,536.89	Make-whole call +5bps; Callable on and after 1/8/26	8177
FHLB - AGENCY	3130AKXB7	2/11/2026	0.580	10,000,000.00	9,561,850.00	10,000,000.00	Quarterly: starts 5/11/21	8177
FFCB - AGENCY	3133EMUK6	3/25/2026	1.050	10,000,000.00	9,608,980.00	10,000,000.00	Callable on and after 3/25/22	8177
CARMAX - ABS	14314QAC8	2/17/2026	0.520	16,249.68	16,188.71	16,194.73	10% collateral call	6911
FHLB - AGENCY	3130ALXV1	4/22/2026	1.100	10,000,000.00	9,578,990.00	10,000,000.00	Quarterly: starts 4/22/22	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	10,000,000.00	9,561,150.00	9,989,606.56	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,780,575.00	4,993,653.89	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.000	5,000,000.00	4,780,575.00	4,993,650.36	Make-whole call +5bps; Callable on and after 4/12/26	8177
FHLB - AGENCY	3130AMMY5	6/10/2026	1.050	10,000,000.00	9,548,660.00	10,000,000.00	Quarterly: starts 12/10/21	8177
FFCB - AGENCY	3133EMH21	6/15/2026	0.900	10,000,000.00	9,524,220.00	10,000,000.00	Callable on and after 6/15/22	8177
FHLB - AGENCY	3130AMYJ5	6/30/2026	1.000	10,000,000.00	9,525,330.00	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY	3133EMP22	6/30/2026	0.910	10,000,000.00	9,514,410.00	10,000,000.00	Callable on and after 6/30/23	8177
FHLB - AGENCY	3130ANZ22	6/30/2026	1.000	10,000,000.00	9,525,330.00	10,000,000.00	Quarterly: starts 12/30/21	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.700	10,000,000.00	9,586,600.00	9,992,300.50	Make-whole call +5bps; Callable on and after 1/8/26	8177
CARMAX - ABS	14317DAC4	6/15/2026	0.550	114,630.15	112,991.86	114,611.29	10% collateral call	6911
JOHNSON & JOHNS - CORP	478160CN2	9/1/2025	0.550	15,295,000.00	14,812,901.60	15,265,373.20	Make-whole call +5bps; Callable on and after 8/1/25	8177
FHLB - AGENCY	3130APDQ5	10/28/2026	1.250	10,000,000.00	9,498,020.00	10,000,000.00	Quarterly: starts 1/28/22	8177
FHLB - AGENCY	3130APW43	12/2/2026	1.500	10,000,000.00	9,525,590.00	10,000,000.00	Quarterly: starts 3/2/2022	8711
BANK OF AMERICA - CORP	06051GKE8	12/6/2025	1.530	500,000.00	496,485.00	500,000.00	Make-whole call +15bps until 12/6/24 Quarterly call after	6911
FFCB - AGENCY	3133ENHC7	12/14/2026	1.600	10,000,000.00	9,534,740.00	10,000,000.00	Callable on and after 3/14/22	8177
FFCB - AGENCY	3133ENHC7	12/14/2026	1.600	10,000,000.00	9,534,740.00	10,000,000.00	Callable on and after 3/14/22	8177
FHLB - AGENCY	3130AQBP7	12/23/2024	1.200	10,000,000.00	9,920,570.00	10,000,000.00	Quarterly: starts 3/23/22	8177
FHLB - AGENCY	3130AQ5X7	12/30/2024	1.150	10,000,000.00	9,912,320.00	10,000,000.00	Quarterly: starts 3/30/22	8177
CITIGROUP INC - CORP	17327CAN3	1/25/2026	2.014	85,000.00	84,140.65	85,000.00	Make-whole call +12bps until 1/25/25 then quarterly call	6911
FHLB - AGENCY	3130AQJH7	1/28/2027	1.750	10,000,000.00	9,554,330.00	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY	3133ENNG1	2/8/2027	1.860	10,000,000.00	9,572,980.00	10,000,000.00	Callable on and after 2/8/23	8177
FHLB - AGENCY	3130AQRH8	2/25/2027	2.000	10,000,000.00	9,596,480.00	10,000,000.00	Quarterly: starts 5/25/22	8177
STATE STREET CORP - CORP	857477BR3	2/6/2026	1.746	150,000.00	148,231.95	150,000.00	Callable on and after 2/6/25	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.901	75,000.00	74,218.43	75,825.56	Callable on and after 3/30/25	6911
NATIONAL RURAL - CORP	63743HFC1	2/7/2025	1.875	105,000.00	103,890.99	104,999.63	Make-whole call +10bps	6911
MORGAN STANLEY - CORP	61747YEM3	2/18/2026	2.630	450,000.00	445,729.05	450,000.00	Make-whole call +15bps until 2/18/25; call anytime after 1/18/26	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.901	400,000.00	395,831.60	402,936.42	Callable on and after 3/30/25	6911
JP MORGAN SECURITIES - CORP	46647PCV6	2/24/2025	2.595	400,000.00	396,057.60	400,000.00	Make-whole call +15bps until 2/24/25; call anytime after 1/24/26	6911
FHLB - AGENCY	3130AR2H3	3/4/2027	2.770	10,000,000.00	9,769,160.00	10,000,000.00	Monthly: starts 4/4/22	8177
FFCB - AGENCY	3133ENSK7	3/21/2025	2.190	10,000,000.00	9,902,350.00	10,000,000.00	Callable on and after 3/21/23	8177
JP MORGAN SECURITIES - CORP	46647PCZ7	4/26/2026	4.080	225,000.00	223,879.73	225,000.00	Make-whole call +20bps until 4/26/25; call anytime afterward	6911
FHLB - AGENCY	3130ARPD7	4/28/2027	3.375	9,900,000.00	9,762,489.00	9,900,000.00	Quarterly: starts 4/28/23	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 30, 2024**

Exhibit V

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
FHLMC - AGENCY	3134GXR55	4/29/2025	3.100	10,000,000.00	9,927,810.00	10,000,000.00	Quarterly: starts 7/29/22	8177
CINTAS CORP - CORP	17252MAP5	5/1/2025	3.450	160,000.00	158,829.76	159,993.14	Make-whole call +15bps until 4/1/25; call anytime afterward	6911
NATIONAL RURAL - CORP	63743HFE7	6/15/2025	3.450	70,000.00	69,490.19	69,995.72	Make-whole call +15bps until 6/15/25 bullet	6911
FHLMC - AGENCY	3134GXX58	6/27/2025	3.250	10,000,000.00	9,918,490.00	10,000,000.00	Semi Annually: starts 6/27/22	8177
TRUIST FINANCIAL - CORP	89788MAH5	7/28/2026	4.260	235,000.00	234,064.94	235,000.00	Make-whole call +20bps until 7/28/25 call anytime afterward	6911
FHLB - AGENCY	3130AT3P0	9/14/2027	5.000	10,000,000.00	9,996,730.00	10,000,000.00	Monthly call: starts 10/14/22	8177
WALMART INC - CORP	931142EW9	9/9/2025	3.900	11,000,000.00	10,978,495.00	10,931,532.68	Make-whole call +10bps until 9/9/25 bullet	8177
FHLMC - AGENCY	3134GX4M3	10/25/2024	5.080	10,000,000.00	10,001,610.00	10,000,000.00	Quarterly call: starts 1/25/23	8177
PNC FINANCIAL SERVICES - CORP	693475BH7	10/28/2025	5.671	240,000.00	239,989.44	240,000.00	Annual call: starts 10/28/24	6911
TRUIST FINANCIAL - CORP	89788MAJ1	10/28/2026	5.900	250,000.00	253,214.25	250,000.00	Make-whole call +25bps until 10/28/25	6911
CARMAX - ABS	14318UAD3	8/16/2027	5.340	348,196.83	350,244.23	348,115.18	10% collateral call	6911
NATIONAL RURAL - CORP	63743HFF4	10/30/2025	5.450	70,000.00	70,907.34	69,966.21	Make-whole call +15bps	6911
STATE STREET CORP - CORP	857477BX0	11/4/2026	5.751	105,000.00	106,398.29	105,000.00	One time call: 11/4/25	6911
COMCAST - CORP	20030NDZ1	11/7/2025	5.250	100,000.00	101,075.70	99,990.10	Make-whole call +15bps until 11/7/25 bullet	6911
IBRD - SUPRA	45906M3M1	12/27/2027	5.000	10,000,000.00	10,005,500.00	10,000,000.00	Annual call: starts 6/27/24	8177
CATERPILLAR FINL - CORP	14913R3B1	1/6/2026	4.800	175,000.00	176,639.05	174,981.57	Make-whole call: +10bps until 1/26/26 bullet	6911
PNC FINANCIAL SERVICES - CORP	693475BL8	1/26/2027	4.758	45,000.00	45,163.04	45,000.00	Semi-annual call: starts 1/26/26	6911
MERCEDES BENZ AUTO - ABS	58770AAC7	11/15/2027	4.510	93,676.66	93,687.90	93,665.42	5% collateral call	6911
INTEL CORP-CORP	458140AS9	7/29/2025	3.700	375,000.00	371,509.13	372,388.79	Make-whole call +25bps until 4/29/25 call anytime afterward	6911
STATE STREET CORP - CORP	857477BZ5	1/26/2026	4.857	45,000.00	44,953.29	45,000.00	Callable on and after 1/26/25	6911
TOYOTA AUTO REC - ABS	891940AC2	9/15/2027	4.630	170,000.00	170,407.49	169,999.92	5% collateral call	6911
FHLMC - AGENCY	3134GYFD9	1/30/2025	4.770	10,000,000.00	10,007,060.00	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYDB5	10/30/2024	5.000	10,000,000.00	10,000,100.00	10,000,000.00	One time call: 10/30/24	8177
EXXON MOBIL - CORP	30231GAT9	3/1/2026	3.043	550,000.00	543,298.25	540,417.51	Make-whole call +20bps until 12/1/25 call anytime afterward	6911
FHLMC - AGENCY	3134GYGH9	2/6/2025	4.800	10,000,000.00	10,011,250.00	10,000,000.00	One time call: 2/6/24	8177
FNMA - AGENCY	3135G06V0	8/28/2025	4.125	4,400,000.00	4,395,454.80	4,379,839.60	Quarterly call: starts 11/28/22	8177
NATIONAL RURAL - CORP	63743HFH0	3/13/2026	4.450	60,000.00	60,293.04	59,980.04	Make-whole call +15bps until 2/13/26 call anytime afterward	6911
PEPSICO INC - CORP	713448F06	2/13/2026	4.550	225,000.00	226,793.70	224,940.44	Make-whole call +10bps until 1/13/26 call anytime afterward	6911
HDMOT - ABS	41285JAD0	12/15/2027	5.050	120,000.00	120,524.76	119,987.92	10% collateral call	6911
FHMS - MBS	3137BNGT5	1/25/2026	2.745	300,000.00	294,392.10	282,515.63	1% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	300,000.00	292,704.00	278,976.56	1% collateral call	6911
FHMS - MBS	3137FJXQ7	8/25/2025	3.750	325,212.95	322,937.43	314,999.23	1% collateral call	6911
FORDO - ABS	344928AD8	2/15/2028	4.650	185,000.00	185,456.03	184,980.70	10% collateral call	6911
DCENT 2023 A1 A MTGE - ABS	254683CY9	3/15/2028	4.310	225,000.00	225,396.23	224,986.95	Callable	6911
GMCAR - ABS	362583AD8	2/16/2028	4.470	120,000.00	120,161.52	119,996.70	10% collateral call	6911
FHMS - MBS	3137BSP72	8/25/2026	2.653	525,000.00	511,834.58	501,108.40	1% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.570	350,000.00	341,488.00	332,800.78	1% collateral call	6911
TAOT 2023 B A3 - MBS	891941AD8	2/15/2028	4.710	260,000.00	261,343.94	259,985.47	5% collateral call	6911
FHMS - MBS	3137BTUM1	11/25/2026	3.347	250,159.53	246,405.64	242,459.31	1% collateral call	6911
HAROT - ABS	437927AC0	11/15/2027	4.930	185,000.00	186,453.36	184,970.03	10% collateral call	6911
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	10,054,280.00	9,987,030.56	One time call: 6/15/26	8177
IADB - SUPRA	45818WEP7	6/15/2028	4.300	10,000,000.00	10,054,280.00	9,955,533.33	One time call: 6/15/26	8177
IBRD - SUPRA	45906M4E8	6/26/2028	4.500	10,000,000.00	10,037,850.00	10,000,000.00	One time call: 6/26/26	8177
FFCB - AGENCY	3133EPPV1	7/14/2028	5.430	10,000,000.00	10,056,500.00	10,000,000.00	Callable on and anytime after 7/14/25	8177
ALLYA - ABS	02007WAC2	5/15/2028	5.460	165,000.00	167,186.25	164,971.87	10% collateral call	6911
WELLS FARGO & COMPANY - CORP	94988J6D4	8/7/2026	5.450	250,000.00	255,969.50	249,865.63	Make-whole call +15bps until 7/7/26 call anytime afterward	6911
BANK OF AMERICA - CORP	06428CAA2	8/18/2026	5.526	350,000.00	359,360.75	350,000.00	Callable on and anytime after 7/17/26	6911
FITAT - ABS	31680EAD3	8/15/2028	5.530	510,000.00	517,224.66	509,968.38	10% collateral call	6911
CITIBANK NA - CORP	17325FBA5	9/29/2025	5.864	255,000.00	258,495.80	255,000.00	Make-whole call +15bps until 8/29/25 call anytime afterward	6911
FHLMC - AGENCY	3134H1FG3	10/11/2028	5.750	10,000,000.00	9,981,640.00	10,000,000.00	One time: 10/11/24	8177
FHLMC - AGENCY	3134H1EK5	7/11/2028	5.450	10,000,000.00	10,075,510.00	10,000,000.00	Annual call: starts 7/11/25	8177
GMCAR - ABS	379930AD2	8/16/2028	5.780	160,000.00	163,808.64	159,967.14	10% collateral call	6911
FHMS - MBS	3137FNWX4	7/25/2026	2.282	400,000.00	388,539.20	371,140.63	1% collateral call	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
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September 30, 2024**

Exhibit V

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
FHLMC - AGENCY	3134H1HNG	10/20/2028	5.500	10,000,000.00	10,167,410.00	10,000,000.00	One time: 10/20/25	8177
FHMS - MBS	3137FLN34	2/25/2026	3.208	347,868.96	343,322.66	331,426.71	1% collateral call	6911
NATIONAL RURAL - CORP	63743HFK3	11/13/2026	5.600	115,000.00	118,427.92	114,971.89	Make-whole call +15bps until 10/13/26 call anytime afterward	6911
HONDA AUTO RECEIVABLES - ABS	438123AC5	6/21/2028	5.670	85,000.00	86,974.98	84,985.03	10% collateral call	6911
FHMS - MBS	3137BSRE5	9/25/2026	3.120	600,000.00	589,769.40	568,289.06	1% collateral call	6911
CITIBANK NA - CORP	17325FBC1	12/4/2026	5.488	250,000.00	257,213.00	250,000.00	Make-whole call +15bps until 11/4/26 call anytime afterward	6911
HOME DEPOT - CORP	437076CV2	9/30/2026	4.950	155,000.00	158,062.80	154,759.78	Make-whole call +10bps until 8/30/26 call anytime afterward	6911
FHLMC - AGENCY	3134H1LJ0	12/11/2028	4.750	10,000,000.00	10,011,760.00	9,926,513.33	Annual call: starts 12/11/24	8177
BofA CC - ABS	05522RDH8	11/15/2028	4.980	145,000.00	147,921.75	144,980.53	collateral call	6911
FNMA - AGENCY	3135GAL90	1/8/2027	5.000	10,000,000.00	10,013,990.00	10,000,000.00	Annual: starts 1/8/25	8177
FNMA - AGENCY	3135GALR0	1/6/2028	5.020	9,585,000.00	9,591,853.28	9,585,000.00	Annual: starts 1/6/25	8177
IFC - SUPRA	45950VSR8	1/12/2028	4.500	10,000,000.00	10,029,770.00	10,000,000.00	One time: 1/12/26	8177
FHLMC - AGENCY	3134H1PP2	1/18/2029	5.000	10,000,000.00	10,010,230.00	10,000,000.00	One time: 10/18/24	8177
WELLS FARGO & COMPANY - CORP	94988J6H5	1/15/2026	4.811	350,000.00	352,662.10	350,000.00	Make-whole call +10bps until 12/14/25 call anytime afterward	6911
FHLB - AGENCY	3130AYMV5	7/24/2028	4.450	8,800,000.00	8,908,292.80	8,798,507.42	One time: 7/24/26	8177
CHASE INSURANCE TRUST - ABS	161571HV9	1/16/2029	4.600	650,000.00	658,301.15	649,901.01	Callable	6911
TEXAS INSTRUMENTS INC - CORP	882508CE2	2/8/2027	4.600	350,000.00	355,605.60	349,824.33	Make-whole call +10bps until 1/8/27 call anytime afterward	6911
ELI LILLY & CO - CORP	532457CJ5	2/9/2027	4.500	385,000.00	390,300.68	384,839.78	Make-whole call +5bps until 1/9/27 call anytime afterward	6911
BRISTOL MYERS SQUI - CORP	110122EE4	2/22/2027	4.900	120,000.00	122,575.56	119,896.68	Make-whole call +10bps until 1/22/27 call anytime afterward	6911
CISCO SYSTEMS INC - CORP	17275RBQ4	2/26/2027	4.800	520,000.00	531,380.20	519,458.57	Make-whole call +10bps until 1/26/27 call anytime afterward	6911
ASTRAZENECA - CORP	04636NAK9	2/26/2027	4.800	285,000.00	290,571.47	284,616.52	Make-whole call +10bps until 1/26/27 call anytime afterward	6911
CATERPILLAR FINL - CORP	14913UAF7	2/27/2026	5.050	400,000.00	406,005.20	399,935.34	Make-whole call +10bps until 2/27/26 bullet	6911
FNMA - AGENCY	3135GAPR6	2/20/2026	5.250	10,000,000.00	10,010,320.00	10,000,000.00	One time: 11/20/24	8177
HORMEL FOODS - CORP	440452AK6	3/30/2027	4.800	170,000.00	173,213.17	169,865.48	Make-whole call +10bps until 2/28/27 call anytime afterward	6911
AMERICAN HONDA FINANCE - CORP	02665WFD8	3/12/2027	4.900	325,000.00	331,417.45	324,854.05	Make-whole call +10bps until 3/12/24 bullet	6911
STATE STREET CORP - CORP	857477CL5	3/18/2027	4.993	225,000.00	230,319.45	225,000.00	Callable on and anytime after 2/18/27	6911
FNMA - AGENCY	3135GAQE4	3/19/2027	5.200	10,000,000.00	10,020,430.00	10,000,000.00	One time: 3/19/25	8177
FHLMC - AGENCY	3134H1XR9	3/20/2029	5.500	10,000,000.00	10,040,020.00	10,000,000.00	Quarterly: starts 3/20/25	8177
UNITED HEALTH - CORP	91324PEY4	4/15/2027	4.600	600,000.00	611,000.40	596,537.73	Make-whole call +10bps until 3/15/27 call anytime afterward	6911
APPLE INC - CORP	037833CJ7	2/9/2027	3.350	15,000,000.00	14,864,055.00	14,593,255.81	Make-whole call +12.5bps until 11/9/26 call anytime afterward	8177
ADOBE INC - CORP	00724PAE9	4/4/2027	4.850	235,000.00	240,643.53	234,901.76	Make-whole call +10bps until 3/4/24 call anytime afterward	6199
FHLB - AGENCY	3130B0QL6	7/25/2028	5.200	15,000,000.00	15,162,735.00	15,000,000.00	Annual: starts 7/25/25	8177
FNMA - AGENCY	3135GAR29	7/10/2028	5.100	10,000,000.00	10,068,970.00	10,000,000.00	One time: 7/10/25	8177
JP MORGAN SECURITIES - CORP	46647PEE2	4/22/2028	5.571	370,000.00	381,495.53	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	689,994.14	669,862.65	Callable	6199
FHLB - AGENCY	3130B16G7	4/26/2029	5.100	10,000,000.00	10,157,390.00	10,000,000.00	One time: 4/26/27	8177
NATIONAL RURAL - CORP	63743HFR8	5/6/2027	5.100	130,000.00	133,348.80	129,929.96	Make-whole call +10bps until 4/6/24 call anytime afterward	6911
FHMS - MBS	3137F1G44	4/25/2027	3.243	450,000.00	441,829.35	428,994.14	1% collateral call	6199
FNMA - AGENCY	3135GASQ5	5/16/2029	4.625	10,000,000.00	10,041,270.00	9,902,875.00	One time: 5/16/25	8177
BP CAP MARKETS AMERICA-CORP	10373QBYS	11/17/2027	5.017	435,000.00	447,350.09	435,000.00	Make-whole call +10bps until 10/17/27 call anytime afterward	6199
NAROT - ABS	65479UAD0	12/15/2028	5.280	620,000.00	633,290.94	619,942.09	5% collateral call	6199
FHLB - AGENCY	3130B1KH9	8/28/2028	5.380	10,000,000.00	10,116,560.00	10,000,000.00	Annual: starts 8/28/25	8177
FHLMC - AGENCY	3134H1W82	6/4/2026	5.260	15,000,000.00	15,066,960.00	15,000,000.00	One time: 6/4/25	8177
BMWOT - ABS	096919AD7	2/26/2029	5.180	335,000.00	342,344.21	334,949.11	5% collateral call	6199
FHLMC - AGENCY	3134H1Z22	3/12/2029	5.500	10,000,000.00	10,038,130.00	10,000,000.00	Annual: starts 3/12/25	8177
BofA CC - ABS	05522RDJ4	5/15/2029	4.930	310,000.00	317,195.10	309,982.61	Callable	6199
FHLMC - AGENCY	3134H12M4	6/20/2029	5.300	10,000,000.00	10,064,360.00	10,000,000.00	Annual: starts 6/20/25	8177
FHMS - MBS	3137FBX3	8/25/2027	3.244	450,000.00	441,711.45	429,292.97	1% collateral call	6199
FHMS - MBS	3137FBU79	9/25/2027	3.187	448,420.26	438,953.21	426,734.94	1% collateral call	6199
HOME DEPOT - CORP	437076DB5	6/25/2027	4.875	120,000.00	123,117.48	119,638.11	Make-whole call +10bps until 5/25/27 call anytime afterward	6199
FHLMC - AGENCY	3134H13N1	6/25/2027	4.500	10,000,000.00	10060390.00	9,919,366.67	Annual: starts 6/25/25	8177

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September 30, 2024**

Exhibit V

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
FHLMC - AGENCY	3134H12Y8	6/26/2029	4.750	10,000,000.00	10,014,130.00	9,942,219.44	S/A: only on 12/26/24 and 6/26/25	8177
FHLB - AGENCY	3130B1W37	7/9/2029	5.000	10,000,000.00	10087460.000	10,000,000.00	One time: 7/9/26	8177
FHLMC - AGENCY	3134H15U3	7/10/2029	5.000	10,000,000.00	10,001,680.00	9,945,087.50	Quarterly: starts 10/10/24	8177
PNC FINANCIAL SERVICES - CORP	693475BY0	7/23/2027	5.102	325,000.00	329663.100	325,000.00	Monthly: starts 7/23/26	6911
AMERICAN EXPRESS CREDIT - ABS	02589BAE0	7/16/2029	4.650	280,000.00	285,361.16	279,987.29	Callable	6911
BLACKROCK FUNDING INC - CORP	09290DAH4	7/26/2027	4.600	405,000.00	412876.440	404,988.58	Make-whole call +10bps until 6/26/27 call anytime afterward	6911
FHLMC - AGENCY	3134HACE1	8/1/2029	5.050	10,000,000.00	10071880.000	10,000,000.00	Annual: starts 8/1/25	8177
HONEYWELL INTERNATIONAL - CORP	438516CX2	7/30/2027	4.650	385,000.00	392,731.96	384,989.09	Make-whole call +10bps until 6/30/27 call anytime afterward	6911
FNMA - AGENCY	3135GAU25	8/6/2029	4.375	10,000,000.00	9,983,540.00	9,903,055.56	Annual: starts 8/6/25	8177
UNILEVER CAPITAL - CORP	904764BU0	8/12/2027	4.250	160,000.00	161,603.36	159,592.18	Make-whole call +10bps until 7/12/27 call anytime afterward	6911
MASTERCARD INC - CORP	57636QBA1	1/15/2028	4.100	185,000.00	186,382.69	184,900.44	Make-whole call +10bps until 12/15/27 call anytime afterward	6911
FNMA - AGENCY	3135GAUW9	9/10/2029	3.750	10,000,000.00	9,967,640.00	9,887,330.00	Annual: starts 9/10/25	8177
FHLB - AGENCY	3130B2P58	9/10/2029	3.875	10,000,000.00	9,982,830.00	10,000,000.00	One time: 9/10/26	8177
CAPITAL ONE - ABS	14041NGE5	9/17/2029	3.920	395,000.00	394,580.91	394,922.90	5% deal call	6911
FHLB - AGENCY	3130B2Q24	9/30/2027	4.280	10,000,000.00	9,984,540.00	10,000,000.00	Call on and anytime after 9/30/25	8177
TOTAL				920,989,415.02	906,723,485.51	919,535,838.04		

**CONTRA COSTA COUNTY
ALLSPRING GLOBAL INVESTMENTS
STRUCTURED SECURITIES
September 30, 2024**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET*</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMERICAN HONDA FINANCE CORP	02665WEQ0	10/3/2025	500,000.00	521,629.14	499,535.00	Make-whole call +15bps until 10/3/25 bullet
AMXCA 2021-1 A	02582JJR2	11/15/2024	800,000.00	796,311.68	749,656.25	cleanup call
BANK OF AMERICA NA	06428CAC8	8/18/2025	700,000.00	712,405.00	707,469.00	Make-whole call +12.5bps until 7/18/25; Call anytime after
BANK OF NEW YORK MELLON	06405LAC5	11/21/2025	800,000.00	815,313.69	798,608.00	S/A: starts 11/21/24
BMWLT 2023-1 A3	05593AAC3	11/25/2025	410,174.76	410,866.02	409,886.35	5% deal call
CARMX 2022-3 A3	14318MAD1	4/15/2027	303,195.49	302,349.47	299,298.95	10% collateral call
CARMX 2023-4 A2A	14318XAB1	12/15/2026	221,142.83	222,866.87	221,127.84	10% collateral call
CATERPILLAR FINANCIAL SERVICES CORP	14913UAB6	8/11/2025	500,000.00	507,297.41	500,875.00	Make-whole call +10bps
CISCO SYSTEMS INC	17275RBP6	2/26/2026	550,000.00	560,323.16	549,791.00	Make-whole call +5bps until 2/26/26; bullet
CITIBANK NA	17325FBA5	9/29/2025	500,000.00	507,017.61	507,415.00	Make-whole call +15bps until 8/29/25; Call anytime after
COAST CMNTY COLLEGE DIST CALIF	190335KH1	8/1/2025	1,000,000.00	987,453.33	964,890.00	Make-whole call +10bps
COMET 2022-2 A	14041NGA3	5/15/2025	750,000.00	746,154.23	734,824.22	Callable
DCENT 2023-1 A	254683CY9	3/15/2028	750,000.00	752,757.49	739,248.05	Callable
FORDL 2024-A A3	345290AD2	5/15/2027	400,000.00	403,951.40	400,406.25	10% deal call
GMALT 2023-2 A3	362548AD1	7/20/2026	600,000.00	602,365.05	598,734.38	Callable
HAROT 2023-1 A2	43815JAB9	10/21/2025	72,685.20	72,800.70	72,680.83	10% collateral call
HAROT 2023-3 A2	43815QAB3	3/18/2026	203,427.71	204,438.29	203,618.43	10% collateral call
HART 2023-A A2A	448979AB0	12/15/2025	35,889.72	35,979.78	35,887.65	5% collateral call
HOME DEPOT INC	437076CZ3	6/25/2026	700,000.00	723,969.29	699,223.00	Make-whole call +10bps until 6/25/26 bullet
HONEYWELL INTERNATIONAL INC	438516CH7	11/1/2024	750,000.00	764,972.96	749,872.50	Make-whole call +10bps until 11/1/24 bullet
JDOT 2022 A3	47787JAC2	9/15/2026	213,151.53	210,919.79	205,100.06	10% collateral call
JPMORGAN CHASE & CO	46625HKC3	1/23/2025	700,000.00	700,185.19	681,898.00	Callable on and after 10/23/24
MBALT 2024-A A2A	58770JAB0	2/16/2027	400,000.00	404,212.47	399,960.72	5% deal call
MBART 2022-1 A3	58768PAC8	8/16/2027	343,589.53	346,107.62	342,743.98	5% collateral call
MORGAN STANLEY	61761JVL0	10/23/2024	700,000.00	710,690.75	688,513.00	Make-whole call +25bps until 10/23/24; bullet
NAROT 2022-B A3	65480JAC4	5/17/2027	366,171.77	366,573.03	359,906.80	5% collateral call
NAROT 2022-B A3	65480JAC4	5/17/2027	75,000.00	73,724.02	73,666.99	5% collateral call
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	63743HFF4	10/30/2025	700,000.00	725,075.11	703,556.00	Make-whole call +15bps
STATE STREET CORP	857477BZ5	1/26/2026	850,000.00	856,571.84	844,560.00	Call on and anytime after 1/26/25
TAOT 2022-A A3	89239KAC5	6/15/2026	181,156.12	179,163.81	173,138.54	5% collateral call
TAOT 2023-B A2A	891941AB2	5/15/2026	86,455.50	86,713.15	86,453.50	5% collateral call
UNITEDHEALTH GROUP INC	91324PEM0	10/15/2024	700,000.00	716,138.30	699,692.00	Make-whole call +10bps until 10/15/24 bullet
UNIVERSITY CALIF REVS	91412HGE7	5/15/2025	500,000.00	491,167.89	478,370.00	Make-whole call +10bps
VZMT 2022-2 A	92348KAH6	7/20/2028	800,000.00	792,318.56	756,968.75	One time call: 2/20/23
WOART 2022-D A3	98163VAD0	2/15/2028	686,661.40	692,760.90	687,492.91	10% collateral call
PNC BANK NA (DELAWARE)	69353REQ7	6/1/2025	750,000.00	751,517.83	744,082.50	Callable on and after 5/2/25
HAROT 2024-2 A2	437930AB6	11/18/2026	500,000.00	504,282.74	502,421.88	10% collateral call
FORDO 24C A2A	34532UAB5	8/16/2027	400,000.00	400,523.80	399,983.96	10% collateral call
Total			19,498,701.56	19,659,869.39	19,271,557.29	

*Based Market Value + Accrued Interest