



**City of Fullerton - Aggregate**  
Investment Report

01/01/2024 to 03/31/2024

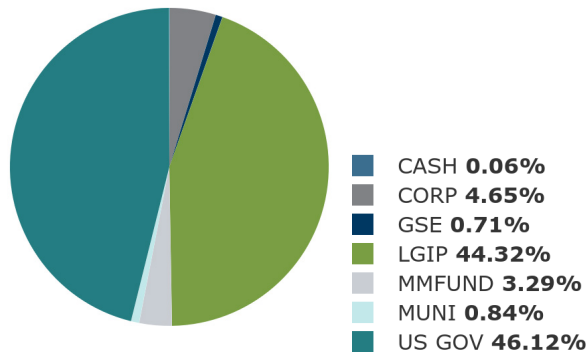
## Portfolio Characteristics

	12/31/23	03/31/24
Duration	1.927	2.020
Years to Effective Maturity	1.113	1.201
Years to Final Maturity	1.114	1.201
Coupon Rate	2.937	3.155
Book Yield	3.900	4.157
Market Yield	4.343	4.654
Benchmark Yield	4.321	4.650

## Portfolio Summary

Summary	12/31/23	03/31/24
Historical Cost	\$210,981,128.24	\$208,021,790.06
Book Value	211,430,767.89	208,511,485.63
Accrued Interest	768,508.69	784,515.93
Net Pending Transactions	47,381.47	133,443.73
<b>Book Value Plus Accrued</b>	<b>\$212,246,658.05</b>	<b>\$209,429,445.28</b>
Net Unrealized Gain/Loss	(1,127,190.96)	(1,563,833.74)
<b>Market Value Plus Accrued</b>	<b>\$211,119,467.09</b>	<b>\$207,865,611.55</b>

## Asset Allocation



## Income Summary

Period Income	Income
Interest Income	\$2,165,669.37
Net Amortization/ Accretion Income	131,705.94
Net Realized Gain/Loss	(214,588.07)
Other Income/Expenses	(0.01)
<b>Net Income</b>	<b>\$2,082,787.23</b>

Detail may not add to total due to rounding.

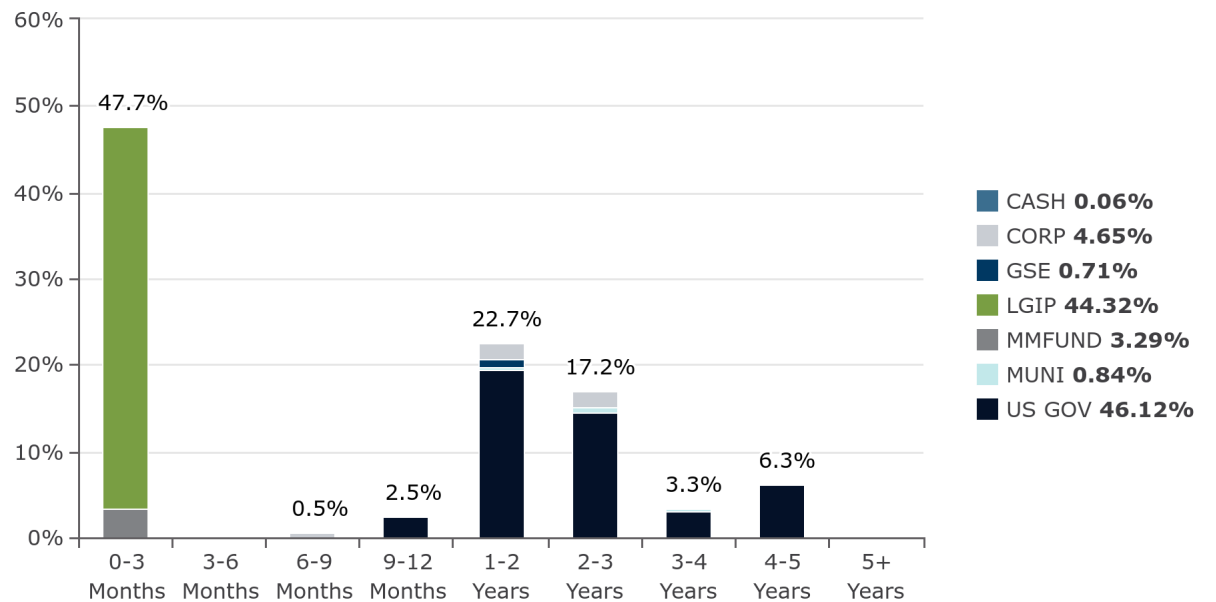
## Maturity Distribution by Security Type

Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	5+ Years	Portfolio Total
CASH	\$133,443.73	--	--	--	--	--	--	--	--	<b>\$133,443.73</b>
CORP			977,050.00		4,341,855.09	4,340,970.07				<b>9,659,875.16</b>
FED INST (GSE)					1,485,125.06					<b>1,485,125.06</b>
LGIP	92,119,973.39									<b>92,119,973.39</b>
MMFUND	6,844,723.16									<b>6,844,723.16</b>
MUNI					576,520.00	888,563.28	201,222.29	82,938.13		<b>1,749,243.70</b>
US GOV				5,146,796.13	40,741,273.11	30,439,770.96	6,600,902.54	12,944,484.60		<b>95,873,227.34</b>
<b>TOTAL</b>	<b>\$99,098,140.28</b>	<b>--</b>	<b>\$977,050.00</b>	<b>\$5,146,796.13</b>	<b>\$47,144,773.26</b>	<b>\$35,669,304.31</b>	<b>\$6,802,124.83</b>	<b>\$13,027,422.73</b>	<b>--</b>	<b>\$207,865,611.55</b>

## Top Ten Holdings

Issuer	Value
United States	46.12%
(CACLASS) California CLASS	18.36%
(LAIFUND) State of California City	12.42%
(LAIFCRE) State of California Covid Relief Emergency	11.34%
U.S. Bancorp	3.29%
(LAIFRDA) State of California Successor Agency	2.19%
Eli Lilly and Company	0.78%
Walmart Inc.	0.73%
The Home Depot, Inc.	0.59%
Federal National Mortgage Association	0.51%

## Maturity Distribution by Type



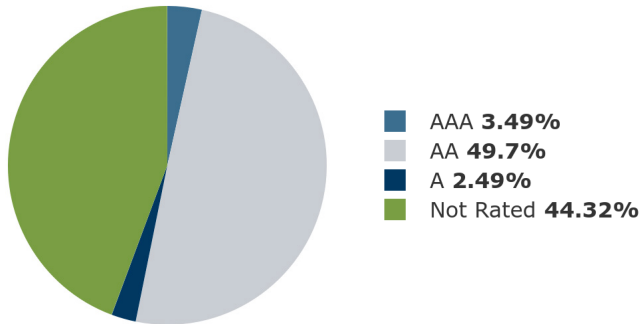
## S&P Rating Distribution

S&P Rating Distribution	Mar 31, 2024 Ending Balance	Portfolio Allocation
<b>Short Term Rating Distribution</b>		
A-1+	\$0.00	0.00%
A-1		
A-2		
<b>Total Short Term Ratings</b>	<b>\$0.00</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
AAA	\$7,261,058.17	3.49%
AA	\$103,304,730.91	49.70%
A	\$5,179,849.08	2.49%
Below A		
Not Rated	\$92,119,973.39	44.32%
<b>Total Long Term Ratings</b>	<b>\$207,865,611.55</b>	<b>100.00%</b>
<b>Portfolio Total</b>	<b>\$207,865,611.55</b>	<b>100.00%</b>

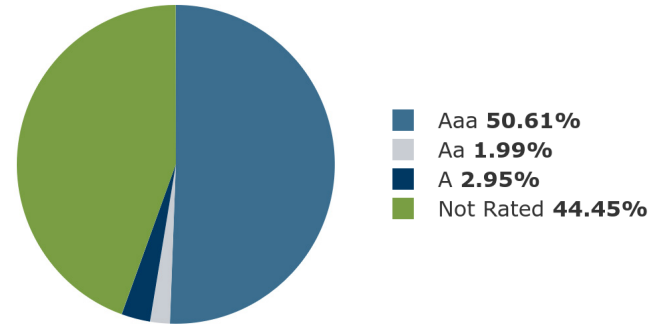
## Moody's Rating Distribution

Moody's Rating Distribution	Mar 31, 2024 Ending Balance	Portfolio Allocation
<b>Short Term Rating Distribution</b>		
P-1	\$0.00	0.00%
P-2		
<b>Total Short Term Ratings</b>	<b>\$0.00</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
Aaa	\$105,199,244.26	50.61%
Aa	\$4,136,390.94	1.99%
A	\$6,127,111.67	2.95%
Below A		
Not Rated	\$92,402,864.67	44.45%
<b>Total Long Term Ratings</b>	<b>\$207,865,611.55</b>	<b>100.00%</b>
<b>Portfolio Total</b>	<b>\$207,865,611.55</b>	<b>100.00%</b>

## Allocation by Standard and Poor's Rating



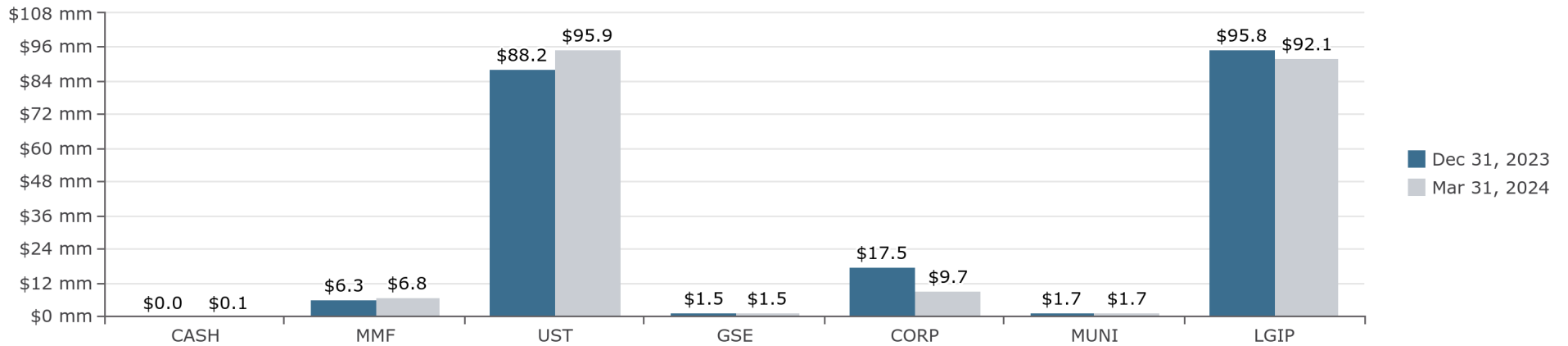
## Allocation by Moody's Rating



## Market Value Basis Security Distribution

Security Distribution	Dec 31, 2023 Ending Balance	Dec 31, 2023 Portfolio Allocation	Mar 31, 2024 Ending Balance	Mar 31, 2024 Portfolio Allocation	Change in Allocation	Book Yield
Cash	\$47,381.47	0.02%	\$133,443.73	0.06%	0.04%	0.00%
U.S. Treasury Notes	\$88,231,341.50	41.79%	\$95,873,227.34	46.12%	4.33%	3.73%
Federal Instrumentality (GSE)	1,478,749.78	0.70%	1,485,125.06	0.71%	0.01%	0.51%
Money Market Funds	\$6,311,724.74	2.99%	\$6,844,723.16	3.29%	0.30%	4.93%
Corporate Notes	17,529,707.48	8.30%	9,659,875.16	4.65%	(3.66%)	3.96%
Local Government Investment Pool	95,773,049.37	45.36%	92,119,973.39	44.32%	(1.05%)	4.63%
Municipal Bonds	1,747,512.75	0.83%	1,749,243.70	0.84%	0.01%	4.71%
<b>Portfolio Total</b>	<b>\$211,119,467.09</b>	<b>100.00%</b>	<b>\$207,865,611.55</b>	<b>100.00%</b>		<b>4.16%</b>

## Asset Balance by Security Type



# Portfolio Holdings

01/01/2024 to 03/31/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
<b>CASH</b>								<b>0.00%</b>			
Receivable CCYUSD 0.00%	03/31/24 03/31/24 0.00	-- --	133,443.73	\$133,443.73 \$133,443.73	\$133,443.73 1.00	\$133,443.73 \$0.00	\$0.00	0.06%	N --	0.00% 0.00% 0.00%	AAA Aaa
<b>CASH TOTAL</b>	<b>03/31/24 03/31/24 0.00</b>	<b>-- --</b>	<b>133,443.73</b>	<b>\$133,443.73 \$133,443.73</b>	<b>\$133,443.73 1.00</b>	<b>\$133,443.73 \$0.00</b>	<b>\$0.00</b>	<b>0.06%</b>	<b>N --</b>	<b>0.00% 0.00% 0.00%</b>	<b>AAA Aaa</b>
<b>MMFUND</b>								<b>0.00%</b>			
FIRST AMER:GVT OBLG Y 31846V203 4.94%	03/31/24 03/31/24 0.00	-- --	6,844,723.16	\$6,844,723.16 \$6,844,723.16	\$6,844,723.16 1.00	\$6,844,723.16 \$0.00	\$0.00	3.29%	N --	4.93% -- --	AAAm Aaa
<b>MMFUND TOTAL</b>	<b>03/31/24 03/31/24 0.00</b>	<b>-- --</b>	<b>6,844,723.16</b>	<b>\$6,844,723.16 \$6,844,723.16</b>	<b>\$6,844,723.16 1.00</b>	<b>\$6,844,723.16 \$0.00</b>	<b>\$0.00</b>	<b>3.29%</b>	<b>N --</b>	<b>4.93% -- --</b>	<b>AAAm Aaa</b>
<b>US GOV</b>								<b>0.00%</b>			
UNITED STATES TREASURY 91282CDZ1 1.50%	02/15/25 02/15/25 0.86	03/09/22 03/11/22	550,000.00	\$544,736.33 \$548,404.35	\$532,984.38 96.91	\$534,026.96 \$1,042.58	(\$15,419.98)	0.26%	N --	1.84% 5.13% --	AA+ Aaa
UNITED STATES TREASURY 9128283Z1 2.75%	02/28/25 02/28/25 0.89	04/27/22 04/28/22	2,355,000.00	2,358,679.69 2,356,228.64	2,306,428.12 97.94	2,312,059.65 5,631.52	(49,800.52)	1.11%	N --	2.69% 5.07% --	AA+ Aaa
UNITED STATES TREASURY 9128284F4 2.62%	03/31/25 03/31/25 0.96	04/27/22 04/28/22	2,355,000.00	2,350,216.41 2,353,335.34	2,300,540.62 97.69	2,300,709.53 168.90	(52,794.72)	1.11%	N --	2.70% 5.01% --	AA+ Aaa
UNITED STATES TREASURY 912828ZL7 0.38%	04/30/25 04/30/25 1.06	02/24/21 02/26/21	290,000.00	288,991.80 289,737.42	275,998.44 95.17	276,455.55 457.11	(13,738.98)	0.13%	N --	0.46% 4.99% --	AA+ Aaa
UNITED STATES TREASURY 91282CEQ0 2.75%	05/15/25 05/15/25 1.08	06/09/22 06/10/22	2,450,000.00	2,434,017.57 2,443,735.80	2,390,664.06 97.58	2,416,207.33 25,543.27	(53,071.74)	1.16%	N --	2.98% 4.98% --	AA+ Aaa
UNITED STATES TREASURY 9128284R8 2.88%	05/31/25 05/31/25 1.12	07/07/22 07/08/22	3,400,000.00	3,381,273.44 3,392,319.53	3,319,250.00 97.62	3,352,100.41 32,850.41	(73,069.53)	1.61%	N --	3.07% 4.98% --	AA+ Aaa
UNITED STATES TREASURY 912828ZT0 0.25%	05/31/25 05/31/25 1.14	-- --	515,000.00	512,649.23 514,380.21	487,640.62 94.69	488,073.31 432.68	(26,739.58)	0.23%	N --	0.35% 4.97% --	AA+ Aaa
UNITED STATES TREASURY 91282CHD6 4.25%	05/31/25 05/31/25 1.11	10/11/23 10/12/23	575,000.00	566,891.60 569,205.77	570,238.28 99.17	578,450.88 8,212.60	1,032.51	0.28%	N --	5.15% 4.98% --	AA+ Aaa

# Portfolio Holdings

01/01/2024 to 03/31/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
UNITED STATES TREASURY 91282CEY3 3.00%	07/15/25 07/15/25 1.24	03/08/23 03/10/23	2,710,000.00	2,595,142.58 2,645,553.30	2,646,060.94 97.64	2,663,259.01 17,198.08	507.64	1.28%	N --	4.93% 4.90% --	AA+ Aaa
UNITED STATES TREASURY 91282CAB7 0.25%	07/31/25 07/31/25 1.31	05/25/21 05/27/21	635,000.00	625,847.07 632,057.65	597,197.66 94.05	597,463.69 266.04	(34,859.99)	0.29%	N --	0.60% 4.89% --	AA+ Aaa
UNITED STATES TREASURY 912828Y79 2.88%	07/31/25 07/31/25 1.29	08/29/22 08/30/22	3,400,000.00	3,346,609.38 3,375,017.78	3,311,812.50 97.41	3,328,193.68 16,381.18	(63,205.28)	1.60%	N --	3.44% 4.89% --	AA+ Aaa
UNITED STATES TREASURY 91282CFE6 3.12%	08/15/25 08/15/25 1.33	08/29/22 08/30/22	2,265,000.00	2,244,650.39 2,255,314.25	2,212,975.78 97.70	2,221,920.66 8,944.88	(42,338.47)	1.07%	N --	3.45% 4.86% --	AA+ Aaa
UNITED STATES TREASURY 91282CAM3 0.25%	09/30/25 09/30/25 1.47	05/25/21 05/27/21	635,000.00	624,458.01 631,333.77	593,328.12 93.44	593,332.46 4.34	(38,005.64)	0.29%	N --	0.64% 4.82% --	AA+ Aaa
UNITED STATES TREASURY 91282CFP1 4.25%	10/15/25 10/15/25 1.45	03/14/24 03/18/24	575,000.00	569,968.75 570,095.54	570,238.28 99.17	581,522.26 11,283.98	142.75	0.28%	N --	4.83% 4.81% --	AA+ Aaa
UNITED STATES TREASURY 9128285J5 3.00%	10/31/25 10/31/25 1.51	06/22/23 06/26/23	1,700,000.00	1,640,101.56 1,659,015.80	1,653,515.62 97.27	1,674,952.44 21,436.81	(5,500.17)	0.81%	N --	4.60% 4.81% --	AA+ Aaa
UNITED STATES TREASURY 91282CAT8 0.25%	10/31/25 10/31/25 1.55	01/06/21 01/08/21	475,000.00	471,418.95 473,816.12	442,343.75 93.12	442,842.89 499.14	(31,472.37)	0.21%	N --	0.41% 4.80% --	AA+ Aaa
UNITED STATES TREASURY 91282CFW6 4.50%	11/15/25 11/15/25 1.53	11/28/22 11/29/22	2,675,000.00	2,695,689.45 2,686,659.02	2,662,878.91 99.55	2,708,515.58 45,636.68	(23,780.12)	1.30%	N --	4.22% 4.79% --	AA+ Aaa
UNITED STATES TREASURY 912828M56 2.25%	11/15/25 11/15/25 1.56	11/28/22 11/29/22	2,675,000.00	2,530,278.32 2,593,687.56	2,569,253.91 96.05	2,592,072.24 22,818.34	(24,433.66)	1.25%	N --	4.21% 4.80% --	AA+ Aaa
UNITED STATES TREASURY 91282CAZ4 0.38%	11/30/25 11/30/25 1.63	02/04/21 02/05/21	400,000.00	398,781.25 399,576.10	372,062.50 93.02	372,566.60 504.10	(27,513.60)	0.18%	N --	0.44% 4.77% --	AA+ Aaa
UNITED STATES TREASURY 91282CGA3 4.00%	12/15/25 12/15/25 1.62	01/26/23 01/30/23	2,555,000.00	2,562,385.55 2,559,533.48	2,523,461.72 98.77	2,553,619.10 30,157.38	(36,071.76)	1.23%	N --	3.89% 4.76% --	AA+ Aaa
UNITED STATES TREASURY 91282CBC4 0.38%	12/31/25 12/31/25 1.71	-- --	950,000.00	936,994.14 945,056.39	881,125.00 92.75	882,025.41 900.41	(63,931.39)	0.42%	N --	0.68% 4.73% --	AA+ Aaa

# Portfolio Holdings

01/01/2024 to 03/31/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
UNITED STATES TREASURY 91282CGE5 3.88%	01/15/26 01/15/26 1.70	01/26/23 01/30/23	2,555,000.00	2,554,401.17 2,554,652.41	2,518,271.88 98.56	2,539,215.50 20,943.63	(36,380.54)	1.22%	N --	3.88% 4.72% --	AA+ Aaa
UNITED STATES TREASURY 91282CBH3 0.38%	01/31/26 01/31/26 1.79	03/29/21 03/31/21	230,000.00	224,914.84 228,049.53	212,642.19 92.45	212,786.73 144.54	(15,407.35)	0.10%	N --	0.84% 4.70% --	AA+ Aaa
UNITED STATES TREASURY 912810EW4 6.00%	02/15/26 02/15/26 1.76	12/06/23 12/08/23	1,725,000.00	1,781,197.27 1,773,551.36	1,764,621.09 102.30	1,777,700.76 13,079.67	(8,930.27)	0.86%	N --	4.42% 4.71% --	AA+ Aaa
UNITED STATES TREASURY 9128286F2 2.50%	02/28/26 02/28/26 1.84	03/08/23 03/10/23	2,215,000.00	2,078,639.06 2,125,134.37	2,127,438.28 96.05	2,132,253.50 4,815.22	2,303.91	1.03%	N --	4.74% 4.67% --	AA+ Aaa
UNITED STATES TREASURY 91282CKB6 4.62%	02/28/26 02/28/26 1.81	03/14/24 03/18/24	725,000.00	724,122.07 724,139.72	724,433.59 99.92	727,349.35 2,915.76	293.88	0.35%	N --	4.69% 4.67% --	AA+ Aaa
UNITED STATES TREASURY 91282CBQ3 0.50%	02/28/26 02/28/26 1.87	-- --	1,565,000.00	1,535,120.32 1,551,973.45	1,446,402.34 92.42	1,447,082.78 680.43	(105,571.10)	0.70%	N --	0.94% 4.67% --	AA+ Aaa
UNITED STATES TREASURY 91282CGR6 4.62%	03/15/26 03/15/26 1.85	-- --	2,975,000.00	3,025,486.92 3,009,740.38	2,972,675.78 99.92	2,979,032.01 6,356.23	(37,064.60)	1.43%	N --	4.00% 4.67% --	AA+ Aaa
UNITED STATES TREASURY 91282CBT7 0.75%	03/31/26 03/31/26 1.94	05/06/21 05/10/21	650,000.00	649,060.55 649,612.36	602,265.62 92.66	602,278.94 13.32	(47,346.73)	0.29%	N --	0.78% 4.63% --	AA+ Aaa
UNITED STATES TREASURY 91282CBW0 0.75%	04/30/26 04/30/26 2.02	07/01/21 07/06/21	375,000.00	372,802.74 374,040.59	346,406.25 92.38	347,588.43 1,182.18	(27,634.34)	0.17%	N --	0.87% 4.62% --	AA+ Aaa
UNITED STATES TREASURY 91282CHB0 3.62%	05/15/26 05/15/26 1.99	06/22/23 06/26/23	625,000.00	611,816.41 615,185.20	612,695.31 98.03	621,284.77 8,589.46	(2,489.89)	0.30%	N --	4.41% 4.60% --	AA+ Aaa
UNITED STATES TREASURY 91282CCF6 0.75%	05/31/26 05/31/26 2.10	08/05/21 08/09/21	675,000.00	676,555.67 675,706.95	621,843.75 92.12	623,545.08 1,701.33	(53,863.20)	0.30%	N --	0.70% 4.60% --	AA+ Aaa
UNITED STATES TREASURY 91282CHH7 4.12%	06/15/26 06/15/26 2.07	06/22/23 06/26/23	3,000,000.00	2,979,492.19 2,984,562.72	2,970,937.50 99.03	3,007,453.89 36,516.39	(13,625.22)	1.45%	N --	4.37% 4.59% --	AA+ Aaa
UNITED STATES TREASURY 91282CHM6 4.50%	07/15/26 07/15/26 2.14	08/02/23 08/04/23	2,275,000.00	2,271,534.18 2,272,334.75	2,271,445.31 99.84	2,293,101.56 21,656.25	(889.44)	1.10%	N --	4.55% 4.57% --	AA+ Aaa



## Portfolio Holdings

01/01/2024 to 03/31/2024

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UNITED STATES TREASURY 91282CEN7 2.75%	04/30/27 04/30/27 2.88	05/01/23 05/03/23	375,000.00	361,289.06 364,248.26	357,128.91 95.23	361,463.56 4,334.65	(7,119.35)	0.17%	N --	3.74% 4.42% --	AA+ Aaa
UNITED STATES TREASURY 91282CET4 2.62%	05/31/27 05/31/27 2.97	06/09/22 06/10/22	710,000.00	696,105.08 700,923.40	672,835.94 94.77	679,099.36 6,263.42	(28,087.46)	0.33%	N --	3.05% 4.41% --	AA+ Aaa
UNITED STATES TREASURY 91282CEW7 3.25%	06/30/27 06/30/27 3.02	07/07/22 07/08/22	325,000.00	327,843.75 326,903.87	313,878.91 96.58	316,548.55 2,669.64	(13,024.96)	0.15%	N --	3.06% 4.39% --	AA+ Aaa
UNITED STATES TREASURY 9128282R0 2.25%	08/15/27 08/15/27 3.19	08/29/22 08/30/22	1,275,000.00	1,214,288.09 1,232,654.46	1,190,332.03 93.36	1,193,957.37 3,625.34	(42,322.43)	0.57%	N --	3.30% 4.38% --	AA+ Aaa
UNITED STATES TREASURY 91282CAL5 0.38%	09/30/27 09/30/27 3.40	11/28/22 11/29/22	1,250,000.00	1,056,347.66 1,106,348.40	1,089,843.75 87.19	1,089,856.56 12.81	(16,504.65)	0.52%	N --	3.92% 4.36% --	AA+ Aaa
UNITED STATES TREASURY 91282CFM8 4.12%	09/30/27 09/30/27 3.16	06/22/23 06/26/23	500,000.00	499,140.63 499,306.06	496,093.75 99.22	496,150.10 56.35	(3,212.31)	0.24%	N --	4.17% 4.37% --	AA+ Aaa
UNITED STATES TREASURY 91282CFU0 4.12%	10/31/27 10/31/27 3.24	03/14/24 03/18/24	550,000.00	544,628.91 544,688.82	545,617.19 99.20	555,153.42 9,536.23	928.37	0.27%	N --	4.42% 4.37% --	AA+ Aaa
UNITED STATES TREASURY 91282CFZ9 3.88%	11/30/27 11/30/27 3.34	01/26/23 01/30/23	1,125,000.00	1,139,414.06 1,136,182.57	1,107,070.31 98.41	1,121,720.67 14,650.36	(29,112.26)	0.54%	N --	3.58% 4.35% --	AA+ Aaa
UNITED STATES TREASURY 91282CBB6 0.62%	12/31/27 12/31/27 3.63	03/09/23 03/13/23	900,000.00	760,464.84 788,780.71	785,531.25 87.28	786,952.95 1,421.70	(3,249.46)	0.38%	N --	4.23% 4.33% --	AA+ Aaa
UNITED STATES TREASURY 91282CBS9 1.25%	03/31/28 03/31/28 3.80	05/01/23 05/03/23	725,000.00	646,722.66 660,238.93	644,117.19 88.84	644,141.95 24.76	(16,121.74)	0.31%	N --	3.67% 4.31% --	AA+ Aaa
UNITED STATES TREASURY 91282CGT2 3.62%	03/31/28 03/31/28 3.61	03/14/24 03/18/24	1,875,000.00	1,823,437.50 1,823,910.45	1,827,832.03 97.48	1,828,017.74 185.71	3,921.58	0.88%	N --	4.38% 4.32% --	AA+ Aaa
UNITED STATES TREASURY 91282CHA2 3.50%	04/30/28 04/30/28 3.70	-- --	2,225,000.00	2,151,853.52 2,153,818.49	2,158,250.00 97.00	2,190,983.17 32,733.17	4,431.51	1.05%	N --	4.36% 4.31% --	AA+ Aaa
UNITED STATES TREASURY 91282CHE4 3.62%	05/31/28 05/31/28 3.78	06/22/23 06/26/23	850,000.00	834,527.34 836,752.96	828,484.38 97.47	838,839.40 10,355.02	(8,268.58)	0.40%	N --	4.04% 4.29% --	AA+ Aaa

# Portfolio Holdings

01/01/2024 to 03/31/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
UNITED STATES TREASURY 91282CCP4 0.62%	07/31/26 07/31/26 2.27	09/01/21 09/03/21	700,000.00	694,941.41 697,572.39	639,625.00 91.38	640,358.17 733.17	(57,947.39)	0.31%	N --	0.78% 4.55% --	AA+ Aaa
UNITED STATES TREASURY 91282CHU8 4.38%	08/15/26 08/15/26 2.23	08/29/23 08/30/23	3,005,000.00	2,987,979.49 2,991,220.20	2,993,261.72 99.61	3,009,875.90 16,614.18	2,041.52	1.45%	N --	4.58% 4.55% --	AA+ Aaa
UNITED STATES TREASURY 91282CHY0 4.62%	09/15/26 09/15/26 2.30	10/03/23 10/05/23	2,400,000.00	2,378,718.75 2,382,151.65	2,405,625.00 100.23	2,410,752.72 5,127.72	23,473.35	1.16%	N --	4.95% 4.52% --	AA+ Aaa
UNITED STATES TREASURY 91282CCZ2 0.88%	09/30/26 09/30/26 2.42	10/28/21 10/29/21	1,200,000.00	1,182,796.88 1,191,145.83	1,098,000.00 91.50	1,098,028.69 28.69	(93,145.83)	0.53%	N --	1.18% 4.50% --	AA+ Aaa
UNITED STATES TREASURY 91282CJC6 4.62%	10/15/26 10/15/26 2.33	11/02/23 11/03/23	3,000,000.00	2,987,343.75 2,989,060.56	3,008,437.50 100.28	3,072,505.12 64,067.62	19,376.94	1.48%	N --	4.78% 4.51% --	AA+ Aaa
UNITED STATES TREASURY 91282CJK8 4.62%	11/15/26 11/15/26 2.41	12/06/23 12/08/23	2,625,000.00	2,645,712.89 2,643,646.86	2,633,613.28 100.33	2,679,640.93 46,027.64	(10,033.57)	1.29%	N --	4.33% 4.49% --	AA+ Aaa
UNITED STATES TREASURY 912828U24 2.00%	11/15/26 11/15/26 2.50	12/06/23 12/08/23	2,625,000.00	2,458,886.72 2,475,836.02	2,464,218.75 93.88	2,484,122.60 19,903.85	(11,617.27)	1.20%	N --	4.32% 4.50% --	AA+ Aaa
UNITED STATES TREASURY 912828YX2 1.75%	12/31/26 12/31/26 2.63	04/27/22 04/28/22	680,000.00	649,267.19 661,467.67	632,825.00 93.06	635,832.69 3,007.69	(28,642.67)	0.31%	N --	2.79% 4.45% --	AA+ Aaa
UNITED STATES TREASURY 91282CKA8 4.12%	02/15/27 02/15/27 2.67	03/14/24 03/18/24	3,000,000.00	2,970,820.31 2,971,192.69	2,974,687.50 99.16	2,990,326.24 15,638.74	3,494.81	1.44%	N --	4.48% 4.44% --	AA+ Aaa
UNITED STATES TREASURY 912828V98 2.25%	02/15/27 02/15/27 2.74	11/28/22 11/29/22	550,000.00	512,380.86 523,674.79	517,687.50 94.12	519,251.37 1,563.87	(5,987.29)	0.25%	N --	4.03% 4.44% --	AA+ Aaa
UNITED STATES TREASURY 91282CEC1 1.88%	02/28/27 02/28/27 2.79	03/09/22 03/11/22	875,000.00	875,410.16 875,246.23	814,023.44 93.03	815,450.07 1,426.63	(61,222.79)	0.39%	N --	1.87% 4.44% --	AA+ Aaa
UNITED STATES TREASURY 91282CKE0 4.25%	03/15/27 03/15/27 2.75	03/14/24 03/18/24	3,000,000.00	2,982,187.50 2,982,402.42	2,985,937.50 99.53	2,991,827.45 5,889.95	3,535.08	1.44%	N --	4.46% 4.42% --	AA+ Aaa
UNITED STATES TREASURY 91282CEF4 2.50%	03/31/27 03/31/27 2.81	04/27/22 04/28/22	210,000.00	207,301.17 208,315.05	198,810.94 94.67	198,825.28 14.34	(9,504.11)	0.10%	N --	2.78% 4.41% --	AA+ Aaa

# Portfolio Holdings

01/01/2024 to 03/31/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
UNITED STATES TREASURY 91282CCE9 1.25%	05/31/28 05/31/28 3.97	-- --	930,000.00	809,348.24 824,787.78	822,759.38 88.47	826,666.14 3,906.76	(2,028.40)	0.40%	N --	4.24% 4.30% --	AA+ Aaa
UNITED STATES TREASURY 91282CCH2 1.25%	06/30/28 06/30/28 4.05	08/29/23 08/30/23	650,000.00	563,722.66 573,303.19	573,929.69 88.30	575,983.26 2,053.57	626.49	0.28%	N --	4.32% 4.29% --	AA+ Aaa
UNITED STATES TREASURY 91282CCV1 1.12%	08/31/28 08/31/28 4.22	-- --	825,000.00	695,806.64 706,701.26	721,359.38 87.44	722,166.44 807.07	14,658.12	0.35%	N --	4.77% 4.27% --	AA+ Aaa
UNITED STATES TREASURY 91282CCY5 1.25%	09/30/28 09/30/28 4.26	12/06/23 12/08/23	575,000.00	502,473.63 506,791.63	504,562.50 87.75	504,582.14 19.64	(2,229.13)	0.24%	N --	4.17% 4.27% --	AA+ Aaa
UNITED STATES TREASURY 912810FF0 5.25%	11/15/28 11/15/28 4.02	12/06/23 12/08/23	900,000.00	944,718.75 942,130.28	934,875.00 103.88	952,788.46 17,913.46	(7,255.28)	0.46%	N --	4.13% 4.32% --	AA+ Aaa
UNITED STATES TREASURY 91282CJN2 4.38%	11/30/28 11/30/28 4.13	03/14/24 03/18/24	1,325,000.00	1,328,105.47 1,328,096.13	1,332,246.09 100.55	1,351,727.39 19,481.30	4,149.97	0.65%	N --	4.32% 4.24% --	AA+ Aaa
UNITED STATES TREASURY 91282CDW8 1.75%	01/31/29 01/31/29 4.54	03/14/24 03/18/24	1,300,000.00	1,154,613.28 1,155,656.40	1,159,437.50 89.19	1,163,250.00 3,812.50	3,781.10	0.56%	N --	4.32% 4.24% --	AA+ Aaa
UNITED STATES TREASURY 91282CJW2 4.00%	01/31/29 01/31/29 4.33	03/14/24 03/18/24	1,350,000.00	1,332,070.31 1,332,204.03	1,336,289.06 98.98	1,345,338.51 9,049.45	4,085.03	0.65%	N --	4.30% 4.23% --	AA+ Aaa
<b>US GOV TOTAL</b>	<b>08/08/26 08/08/26 2.21</b>	<b>-- --</b>	<b>98,140,000.00</b>	<b>\$96,085,594.02 \$96,570,108.01</b>	<b>\$95,181,305.47 97.12</b>	<b>\$95,873,227.34 \$691,921.87</b>	<b>(\$1,388,802.55)</b>	<b>46.12%</b>	<b>N --</b>	<b>3.73% 4.63% --</b>	<b>AA+ Aaa</b>
<b>GSE</b>								<b>0.00%</b>			
FEDERAL HOME LOAN BANKS 3130AJHU6 0.50%	04/14/25 04/14/25 1.01	04/15/20 04/16/20	450,000.00	\$447,768.00 \$449,531.74	\$429,439.50 95.43	\$430,483.25 \$1,043.75	(\$20,092.24)	0.21%	N --	0.60% 5.06% --	AA+ Aaa
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G04Z3 0.50%	06/17/25 06/17/25 1.18	06/29/20 06/30/20	300,000.00	300,588.00 300,144.61	284,180.10 94.73	284,613.43 433.33	(15,964.51)	0.14%	N --	0.46% 5.02% --	AA+ Aaa
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3135G05X7 0.38%	08/25/25 08/25/25 1.37	08/25/20 08/27/20	820,000.00	816,162.40 818,914.40	769,720.88 93.87	770,028.38 307.50	(49,193.52)	0.37%	N --	0.47% 4.94% --	AA+ Aaa

## Portfolio Holdings

01/01/2024 to 03/31/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
<b>GSE TOTAL</b>	<b>07/04/25 07/04/25 1.23</b>	-- --	<b>1,570,000.00</b>	<b>\$1,564,518.40 \$1,568,590.75</b>	<b>\$1,483,340.48 94.49</b>	<b>\$1,485,125.06 \$1,784.58</b>	<b>(\$85,250.27)</b>	<b>0.71%</b>	<b>N --</b>	<b>0.51% 4.99% --</b>	<b>AA+ Aaa</b>
<b>MUNI</b>								<b>0.00%</b>			
TEXAS ST 882724T49 4.90%	10/01/25 10/01/25 1.40	08/10/23 08/29/23	275,000.00	\$275,000.00 \$275,000.00	\$274,956.00 99.98	\$282,891.28 \$7,935.28	(\$44.00)	0.14%	N --	4.90% 4.91% --	AAA NA
HAWAII ST 419792L87 4.80%	10/01/25 10/01/25 1.42	12/07/23 12/19/23	290,000.00	290,000.00 290,000.00	289,683.90 99.89	293,628.72 3,944.82	(316.10)	0.14%	N --	4.81% 4.88% --	AA+ Aa2
CONNECTICUT ST 20772KTH2 5.05%	05/15/26 05/15/26 1.96	06/01/23 06/22/23	290,000.00	293,888.90 292,884.86	291,586.30 100.55	297,118.86 5,532.56	(1,298.56)	0.14%	N --	4.55% 4.77% --	AA- Aa3
HAWAII ST 419792L95 4.59%	10/01/26 10/01/26 2.31	12/07/23 12/19/23	250,000.00	250,000.00 250,000.00	249,815.00 99.93	253,064.83 3,249.83	(185.00)	0.12%	N --	4.59% 4.62% --	AA+ Aa2
CALIFORNIA ST 13063D3N6 4.85%	03/01/27 03/01/27 2.69	03/09/23 03/15/23	335,000.00	335,000.00 335,000.00	337,026.75 100.60	338,379.59 1,352.84	2,026.75	0.16%	N --	4.85% 4.62% --	AA- Aa2
CONNECTICUT ST 20772KTJ8 5.05%	05/15/27 05/15/27 2.82	06/01/23 06/22/23	170,000.00	173,264.00 172,651.16	172,230.40 101.31	175,473.62 3,243.22	(420.76)	0.08%	N --	4.51% 4.59% --	AA- Aa3
HAWAII ST 419792M29 5.00%	10/01/27 10/01/27 3.15	12/07/23 12/19/23	25,000.00	25,420.75 25,390.07	25,394.50 101.58	25,748.67 354.17	4.43	0.01%	N --	4.51% 4.51% --	AA+ Aa2
HAWAII ST 419792M37 5.00%	10/01/28 10/01/28 3.95	12/07/23 12/19/23	80,000.00	81,632.80 81,540.37	81,804.80 102.26	82,938.13 1,133.33	264.43	0.04%	N --	4.52% 4.44% --	AA+ Aa2
<b>MUNI TOTAL</b>	<b>08/10/26 08/10/26 2.17</b>	-- --	<b>1,715,000.00</b>	<b>\$1,724,206.45 \$1,722,466.45</b>	<b>\$1,722,497.65 100.44</b>	<b>\$1,749,243.70 \$26,746.05</b>	<b>\$31.20</b>	<b>0.84%</b>	<b>N --</b>	<b>4.71% 4.72% --</b>	<b>AA Aa2</b>
<b>CORP</b>								<b>0.00%</b>			
PACCAR FINANCIAL CORP 69371RR57 0.90%	11/08/24 11/08/24 0.59	11/02/21 11/08/21	1,000,000.00	\$999,940.00 \$999,987.84	\$973,475.00 97.35	\$977,050.00 \$3,575.00	(\$26,512.84)	0.47%	N --	0.90% 5.39% --	A+ AI
AMAZON.COM INC 023135CE4 3.00%	04/13/25 04/13/25 0.99	04/11/22 04/13/22	955,000.00	953,481.55 954,461.71	933,892.59 97.79	947,262.59 13,370.00	(20,569.12)	0.46%	N --	3.06% 5.21% --	AA AI

## Portfolio Holdings

01/01/2024 to 03/31/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
HOME DEPOT INC 437076CM2 2.70%	04/15/25 04/15/25 1.00	03/24/22 03/28/22	590,000.00	588,967.50 589,640.51	574,045.81 97.30	581,391.31 7,345.50	(15,594.70)	0.28%	Y 03/15/25	2.76% 5.40% 5.63%	A A2
COLGATE-PALMOLIVE CO 194162AM5 3.10%	08/15/25 08/15/25 1.32	08/01/22 08/09/22	435,000.00	434,599.80 434,814.04	424,580.01 97.60	426,303.09 1,723.08	(10,234.03)	0.21%	N --	3.13% 4.92% --	AA- Aa3
WALMART INC 931142EW9 3.90%	09/09/25 09/09/25 1.38	09/06/22 09/09/22	1,525,000.00	1,523,932.50 1,524,473.14	1,504,026.68 98.62	1,507,661.26 3,634.58	(20,446.46)	0.73%	N --	3.92% 4.90% --	AA Aa2
HOME DEPOT INC 437076CR1 4.00%	09/15/25 09/15/25 1.38	09/12/22 09/19/22	145,000.00	144,947.80 144,973.53	142,904.90 98.56	143,162.67 257.78	(2,068.64)	0.07%	Y 08/15/25	4.01% 5.04% 5.10%	A A2
METROPOLITAN LIFE GLOBAL FUNDING I 592179KD6 5.00%	01/06/26 01/06/26 1.66	01/03/23 01/06/23	460,000.00	460,000.00 460,000.00	459,139.80 99.81	464,570.36 5,430.56	(860.20)	0.22%	N --	5.00% 5.11% --	AA- Aa3
COLGATE-PALMOLIVE CO 194162AQ6 4.80%	03/02/26 03/02/26 1.81	02/27/23 03/01/23	270,000.00	269,686.80 269,795.10	270,459.81 100.17	271,503.81 1,044.00	664.71	0.13%	N --	4.84% 4.70% --	AA- Aa3
JOHN DEERE CAPITAL CORP 24422EXD6 5.15%	09/08/26 09/08/26 2.26	09/05/23 09/08/23	665,000.00	664,527.85 664,611.47	668,054.34 100.46	670,242.38 2,188.03	3,442.87	0.32%	N --	5.18% 4.95% --	A A1
NEW YORK LIFE GLOBAL FUNDING 64953BBF4 5.45%	09/18/26 09/18/26 2.28	09/12/23 09/19/23	855,000.00	854,837.55 854,863.29	861,042.28 100.71	862,724.97 1,682.69	6,179.00	0.42%	N --	5.46% 5.14% --	AA+ Aaa
HOME DEPOT INC 437076CV2 4.95%	08/30/26 09/30/26 2.23	11/27/23 12/04/23	505,000.00	503,894.05 503,983.39	505,465.10 100.09	505,534.54 69.44	1,481.72	0.24%	Y 08/30/26	5.04% 4.91% 4.91%	A A2
PEPSICO INC 713448FW3 5.12%	10/10/26 11/10/26 2.31	11/08/23 11/10/23	655,000.00	654,823.15 654,844.87	659,683.90 100.72	672,831.67 13,147.76	4,839.04	0.32%	Y 10/10/26	5.13% 4.83% 4.82%	A+ A1
ELI LILLY AND CO 532457CJ5 4.50%	02/09/27 02/09/27 2.59	02/07/24 02/09/24	1,630,000.00	1,629,136.10 1,629,174.97	1,619,041.51 99.33	1,629,636.51 10,595.00	(10,133.46)	0.78%	Y 01/09/27	4.52% 4.75% 4.76%	A+ A1
<b>CORP TOTAL</b>	<b>02/03/26 02/07/26 1.72</b>	<b>-- --</b>	<b>9,690,000.00</b>	<b>\$9,682,774.65 \$9,685,623.86</b>	<b>\$9,595,811.74 99.04</b>	<b>\$9,659,875.16 \$64,063.42</b>	<b>(\$89,812.12)</b>	<b>4.65%</b>	<b>--</b>	<b>3.96% 5.01% 4.95%</b>	<b>A+ A1</b>
<b>LGIP</b>								<b>0.00%</b>			

## Portfolio Holdings

01/01/2024 to 03/31/2024

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POOLED MONEY INVESTMENT ACCOUNT	03/31/24	--									
LAIFRDA	03/31/24	--	4,562,111.51	\$4,562,111.51	\$4,562,111.51	\$4,562,111.51	(\$0.00)	2.19%	N	4.00%	NA
0.00%				\$4,562,111.51	1.00	\$0.00			--	--	NA
POOLED MONEY INVESTMENT ACCOUNT	03/31/24	--									
LAIFUND	03/31/24	--	25,812,981.40	25,812,981.40	25,812,981.40	25,812,981.40	0.00	12.42%	N	4.00%	NA
2.32%				25,812,981.40	1.00	0.00			--	--	NA
POOLED MONEY INVESTMENT ACCOUNT	03/31/24	--									
LAIFCRE	03/31/24	--	23,580,069.05	23,580,069.05	23,580,069.05	23,580,069.05	(0.00)	11.34%	N	4.00%	NA
0.00%				23,580,069.05	1.00	0.00			--	--	NA
CALIFORNIA CLASS	03/31/24	--									
CACLASS	03/31/24	--	38,164,811.43	38,164,811.43	38,164,811.43	38,164,811.43	(0.00)	18.36%	N	5.51%	NA
5.48%				38,164,811.43	1.00	0.00			--	--	NA
<b>LGIP TOTAL</b>	<b>03/31/24</b>	<b>--</b>	<b>92,119,973.39</b>	<b>\$92,119,973.39</b>	<b>\$92,119,973.39</b>	<b>\$92,119,973.39</b>	<b>\$0.00</b>	<b>44.32%</b>	<b>N</b>	<b>4.63%</b>	<b>NA</b>
	<b>03/31/24</b>	<b>--</b>		<b>\$92,119,973.39</b>	<b>1.00</b>	<b>\$0.00</b>			<b>--</b>	<b>--</b>	<b>NA</b>
<b>PORTFOLIO TOTAL</b>	<b>06/12/25</b>	<b>--</b>	<b>210,213,140.28</b>	<b>\$208,155,233.79</b>	<b>\$207,081,095.62</b>	<b>\$207,865,611.55</b>	<b>(\$1,563,833.74)</b>	<b>100.00%</b>	<b>--</b>	<b>4.16%</b>	<b>AA+</b>
	<b>06/13/25</b>	<b>--</b>		<b>\$208,644,929.36</b>	<b>51.39</b>	<b>\$784,515.93</b>				<b>4.66%</b>	<b>Aa1</b>
	<b>2.02</b>									<b>4.77%</b>	

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