

Michael Stevens, Deputy Justin Cooley, Deputy

QUARTERLY REPORT OF INVESTMENTS QUARTER ENDING SEPTEMBER 30, 2023

DESCRIPTION

This is a summary of the Treasurer's investment operations for the quarter ending September 30, 2023, and a statement of compliance to the currently adopted County Treasurer's Investment Policy.

SUMMARY

As of September 30, 2023, the Combined Pool of Investments totals were:

Cash on Hand/Banks	\$ 17,063,982.73
Investments:	
Principal Cost	\$ 1,552,621,742.81
Market Value	\$ 1,510,935,774.42
Weighted Average Days to Maturity	400

The details of each investment held by the Treasury as of September 30, 2023, can be found on the Treasury Pool Detail Report attached to this summary. The market value information for this report came from U.S. Bank, Broker/Dealer provided estimates, or was derived through market value calculations.

FOR FINANCIAL STATEMENT REPORTING PURPOSES ONLY						
Amortized Cost	\$	1,551,200,293.43	Market Value	\$	1,510,935,774.42	
Cash on Hand/Banks	\$	17,063,982.73	Cash on Hand/Banks	\$	17,063,982.73	
Accrued Interest	\$	6,340,884.19	Accrued Interest	\$	6,340,884.19	
Total in Treasury	\$	1,574,605,160.35	Total Market Value	\$	1,534,340,641.34	
 Participating Dollar Factor: 0.974428815538 (Derived by dividing total market value by total amount in Treasury) The value of each participating dollar equals the agency's fund balance as of September 30, 2023, (available from the County Auditor-Controller's Office) multiplied by the participating dollar factor. This equates to approximately a \$2,557.12 decrease per \$100,000. 						

SEPARATELY MANAGED FUNDS

As of September 30, 2023, the moneys being managed by contracted parties were:

Principal Cost	\$ 83,883,030.47
Market Value	\$ 83,905,053.90

83,905,053.90 \$

The details of the funds being managed by contracted parties can be found on the Separately Managed Funds Detail Report attached to this summary.

Quarterly Report of Investments Quarter Ending September 30, 2023 Page 2

STATEMENT OF COMPLIANCE

LIQUIDITY

The Treasury will be able to meet the expenditures of the County for the next six months due to anticipated revenues, cash flow from operations, and scheduled maturities in anticipation of expenditures. In addition, portions of the portfolio can be liquidated to meet any significant unexpected cash flow needs.

INVESTMENT

The investment portfolio as of the quarter ending September 30, 2023, was reviewed and found to be in compliance with the current County Treasurer's Investment Policy. The Treasury continues to maintain its conservative and prudent investment objectives, which in order of priority are safety, liquidity, and yield, while maintaining compliance with federal, state, and local laws and regulations.

REPORT FILING/DISTRIBUTION

In compliance with the California Government Code this report is submitted to:

Board of Supervisors County Administrative Officer County Treasury Oversight Committee

Respectfully submitted,

Respectfully submitted on October 19, 2023 /S/ JAMES W. HAMILTON, CPA Auditor, Controller, Treasurer, Tax Collector

JAMES W. HAMILTON, CPA SAN LUIS OBISPO COUNTY TREASURER TREASURY POOL DETAIL REPORT - 9/30/2023 PORTFOLIO

AS OF: 10/1/2023 "Carrying Value" reflects Pool Revalue & LAIF Interest Earned

Distution Broker Device Broker Control Device Value Control Part Value Market M Market M Mark			rrying Value" r			Interest Earned					
Date Cold For Doc Doc <thdoc< t<="" th=""><th>-</th><th></th><th>Instru ment</th><th></th><th>-</th><th></th><th></th><th></th><th>Par</th><th></th><th>Market Val</th></thdoc<>	-		Instru ment		-				Par		Market Val
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Import Import PTC 24:07 20:07 <th< td=""><td>10/01/2023</td><td>CT</td><td>CT - STF</td><td>32</td><td>69,773,365.59</td><td>69,773,365.59</td><td>0.00</td><td>69,773,365.59</td><td>69,773,365.59</td><td>69,541,301.43</td><td>69,541,301.43</td></th<>	10/01/2023	CT	CT - STF	32	69,773,365.59	69,773,365.59	0.00	69,773,365.59	69,773,365.59	69,541,301.43	69,541,301.43
L1070201 20 FEG 2400000 3000000					69,773,365.59	<u>69,773,</u> 365.59	0.00	69,773,365.59	69,773,365.59	69,541,301.43	69,541,301.43
UDDODE UT PTO 21000 MODE MODE <th< td=""><td>10/12/2023</td><td>UB</td><td>FFCB</td><td>22-0017</td><td>24,851,500.00</td><td>24,864,187.50</td><td>34,034.72</td><td>25,031,582.01</td><td>25,000,000.00</td><td>24,964,500.00</td><td>24,998,534.72</td></th<>	10/12/2023	UB	FFCB	22-0017	24,851,500.00	24,864,187.50	34,034.72	25,031,582.01	25,000,000.00	24,964,500.00	24,998,534.72
NY LOOP VM PTG 1.000 SSR 54450 1.907 57677 1.907 5767 1	11/27/2023	ZB	FFCB	21-0017	20,000,000.00	20,001,527.78	17,222.22	20,017,222.22	20,000,000.00	19,841,000.00	19,858,222.22
OP/CONDUCT US FUG 2000 SBS (49.50 SUBJECT SUBJECT <thsubject< th=""> SUBJECT <thsubjec< td=""><td>12/20/2023</td><td>UB</td><td>FFCB</td><td>22-0020</td><td>19,991,600.00</td><td>19,991,600.00</td><td>38,155.56</td><td>20,037,235.01</td><td>20,000,000.00</td><td>19,786,800.00</td><td>19,824,955.56</td></thsubjec<></thsubject<>	12/20/2023	UB	FFCB	22-0020	19,991,600.00	19,991,600.00	38,155.56	20,037,235.01	20,000,000.00	19,786,800.00	19,824,955.56
UP:12.001 HE PEC 2.0002 Turner 4.0012712 4.0012712 Turner Turner Turner Turner 013700201 H FFC3 2.0002 Turner	03/18/2024	WF	FFCB	21-0032	19,976,560.00	19,979,726.67	2,166.67	19,998,485.08	20,000,000.00	19,535,400.00	19,537,566.67
128 100 FFC8 22-005 11-752/022 23-155 11-22-072 11-20-000 12-30-020 12-30-020 0/16/2021 12 FFC8 22-0002 12-755-728 12-755-728 12-30-020 <td>05/16/2024</td> <td>UB</td> <td>FFCB</td> <td>22-0030</td> <td>5,856,168.50</td> <td>5,901,983.50</td> <td>40,162.50</td> <td>5,961,901.48</td> <td>5,950,000.00</td> <td>5,815,292.00</td> <td>5,855,454.50</td>	05/16/2024	UB	FFCB	22-0030	5,856,168.50	5,901,983.50	40,162.50	5,961,901.48	5,950,000.00	5,815,292.00	5,855,454.50
01/00/025 06 11/22/2057 07 12/22/2072	07/23/2024	UB	FFCB	22-0005	9,380,723.75	9,394,936.25	8,053.75	9,454,373.62	9,475,000.00	9,103,769.50	9,111,823.25
01/12/005 23 PTG 24 <th24< th=""> 24 24 <</th24<>	12/09/2024	UB	FFCB	22-0019	11,475,045.00	11,477,102.22	32,915.56	11,522,947.32	11,500,000.00	10,896,250.00	10,929,165.56
bit bit<	01/06/2025	UB	FFCB	22-0025	12,723,607.05	12,759,644.08	35,208.60	13,045,153.89	13,255,000.00	12,571,307.10	12,606,515.70
bit bit<	01/21/2025	ZB	FFCB	22-0022	24,282,100.00	24,338,933.33	64,166.67	24,732,614.78	25,000,000.00	23,731,750.00	23,795,916.67
00.0020 15 FTG 2-0000 2-0000000 1-9.9.1.00000 2-9.9.4.0055 2-00000000 1-9.9.1.000000 1-9.9.1.400000 1-9.9.4.4.40000 1-9.9.4.4.40000 1-9.9.4.4.40000 1-9.9.4.4.400000 1-9.9.4.4.400000 1-9.9.4.4.400000 1-9.9.4.4.400000 1-9.9.4.4.4000000 1-9.9.4.4.4000000 1-9.9.4.4.4000000 1-9.9.4.4.4000000 1-9.9.4.4.40000000 1-9.9.4.4.4.40000000 1-9.9.4.4.4.40000000 1-9.9.4.4.4.40000000 1-9.9.4.4.4.4.4.4.4.4.4.4.4.4.4.4.4.4.4.4	02/21/2025	WF	FFCB	23-0026	24,911,400.00	24,944,386.11	131,944.44				
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Op/End/Size VMP PTCB 2.3-003 2.4-44.56.200 2.4-45.56.200 2.4-55.000.000 2.4-075.000.00 2.4-075.000.00 2.4-075.000.00 3.977.100.00 3.996.100.01 0/07/27/264 UB PTCB 2.2-007 6.460.155.00 6.460.155.00 6.533.91.01 6.533.91.01 6.530.000.00 6.777.255.00 6.420.77.20 10/07/27/264 UB PTCB 2.2-007 6.460.155.00 1.24,51.2.30 6.533.91.01 6.500.00.00 6.777.255.00 6.420.77.20 11/07/227 2.8 PH4B 2.2-001 4.499.450.00 1.495.14.12 220.522.4452.50 15.231.502.26 15.200.00.00 4.497.555.00 15.271.572.25 12/07/2023 2.8 PH4B 2.001 1.499.450.00 3.898.41 1.500.00.00 4.497.555.00 15.215.125.20 15.231.502.26 15.000.00.00 1.497.475.70.00 2.418.470.81 4.497.470.472.473.470.472.473.470.000 4.497.475.472.470.470.472.473.470.470.472.473.470.470.473.471.470.473.471.470.477.470.00 1.497.470.472.473.471.470.472.473.471.470.472.473.471.470.472.473.471.470.472.473.471.470.472.473.471.470.472.473.471.470.472.474.471.474.477.474.472.474.472.474.471.474.477.474.472.474.472											
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12/08/2023 28 PH.B 21-0011 14,937,000.00 14,937,025.00 5,85.42 15,002,050.17 15,000,000.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 14,851,200.00 24,115,204.75 15,000,000.00 14,851,200.00 24,115,204.75 10,000,000.00 14,255,700.00 24,857,403.90 15,000,000.00 11,207,200.2	11/01/2023	ZB	FHLB	23-0009	14,998,500.00	14,998,500.00	289,062.50	15,288,935.09	15,000,000.00	14,987,850.00	15,276,912.50
0/16/2024 ZB PH.B Z3-0025 4,830,000.00 4,830,000.00 4,830,000.00 4,830,000.00 2,011,003.07 00/15/2024 WF PH.B Z2-0016 Z,418,204.46 Z,477,944.76 Z,766.67 Z,352,836.61 Z,352,836.61 Z,350,000.00 Z,947,177.00 Z,311,193.67 00/15/2024 ZB PH.B Z-2002 9,798,530.00 213,517.50 10,012,922.85 9,800,000.00 2,475,750.00 2,4807,693.27 06/14/2024 ZB PH.B Z-0015 19,853,904.00 11,897,704.00 113,812.29 11,487,760.00 12,327,750.00 12,280,750.00 12,280,750.00 12,280,750.00 12,280,750.00 12,280,750.00 12,280,750.00 12,280,750.00 12,989,951.61 10,000,000.00 19,145,750.00 12,282,755.00 12,985,951.63 10,125,129.81 10,000,000.00 19,948,82.44 20,000.00 19,948,82.44 13,300,000.00 19,247,750.00 12,922,756.00 12,922,756.00 12,952,200.00 19,923,522.00 19,923,522.00 19,923,522.00 19,923,522.00 19,923,522.00 19,923,522.00 19,923,52	12/07/2023	ZB	FHLB	23-0014	14,999,671.80	14,999,671.80	231,562.50	15,231,502.26	15,000,000.00	14,978,550.00	15,210,112.50
02/13/2024 WF FHLB 22-0016 2,418,204-48 2,437,944.76 7,766.67 2,325,839.61 2,330,000.00 2,394,137.00 2,311,003.67 03/8/2024 UB FHLB 22-0024 25,371,500.00 9,798,513.00 211,517.50 10,012,222.85 9,800,000.00 27,755,750.00 9,798,513.00 21,757,705.20 12,769,705.23 18,000,000.00 11,655,120.00 17,805,932.50 06/14/2024 28 FHLB 22-0013 11,297,740.00 112,27,740.00 113,272.24 11,462,739.44 11,300,000.00 19,42,758.00 11,396,472.99 10,0162,385.20 144,895.83 10,155,189.81 10,000,000.00 19,445,780.0 19,399,22.86.1 09/13/2024 WF FHLB 21-0012 20,718,940.00 20,768,096.67 33,333.33 20,226,446.49 20,0000.000 19,325,200.00 19,325,200.00 19,325,200.00 19,325,200.00 19,226,426.01 09/13/2024 WF FHLB 21-0012 20,646,947.00 19,979,758.46 20,000,000.00 19,325,200.00 19,225,200.00 19,225,200.00 19,225,200.00 19	12/08/2023	ZB	FHLB	21-0011	14,937,000.00	14,937,625.00	5,885.42	15,002,050.17	15,000,000.00	14,851,200.00	14,857,085.42
B3/B/2024 UB FHLB 22.0024 25,371,500.00 25,439,208.33 51,909.72 25,156,293.30 25,000,00.00 94,755,750.00 24,957,750.00 24,957,750.00 24,957,750.00 24,957,750.00 24,957,750.00 27,765,50.00 27,765,50.00 27,765,50.00 27,765,50.00 17,768,932.20 06/14/2024 ZB FHLB 23,0013 11,297,740.00 11,297,740.00 163,732.29 11,462,739.44 11,300,000.00 19,940,500.00 10,085,595.83 06/14/2024 ZB FHLB 23,0015 10,072,230.20 10,082,595.52 144,895.83 10,155,189.81 10,000,00.00 19,467,580 11,222,765.00 119,355,533.33 07/31/2024 WF FHLB 21-0003 20,618,497.00 20,656,048.87 2,590.00 20,703,188.46 20,700,00.00 19,372,054.80 19,272,642.80 09/13/2024 WF FHLB 21-0007 19,919,760.00 20,228,750.00 43,680.56 20,150,677.33 20,000,000.00 19,880,400.00 19,720,423.80 09/13/2024 WF FHLB 22-0007	01/16/2024	ZB	FHLB	23-0025	4,830,000.00	4,830,000.00	48,400.62	4,878,400.62	4,830,000.00	4,818,456.30	4,866,856.92
0+/15/2024 ZB FHLB 23.002 9,796,530.00 9,796,530.00 213,517.50 10,012,922.85 9,800,000.00 17,655,120.00 17,685,920.00 06/14/2024 VFF FHLB 21-0015 19,635,844.00 113,297,740.00 113,231,229 11,467,795.23 11,000,000.00 17,655,120.00 17,685,923.00 06/14/2024 ZB FHLB 23-0015 10,022,302 10,082,955.20 11,467,793.44 11,300,000.00 19,46,758.00 19,369,958.83 07/30/2024 UB FHLB 23-0012 19,372,954.00 19,389,916.1 144,976.64 19,449,812.46 19,300,000.00 19,46,758.00 19,252,700.00 19,372,954.20 19,372,954.00	02/13/2024	WF	FHLB	22-0016	2,418,204.48	2,437,944.76	7,766.67	2,352,839.61	2,330,000.00	2,304,137.00	2,311,903.67
bq/15/2024 ZB FHLB 23.002 9.796,530.00 9.796,530.00 213,517.50 10.012,922.85 9.800,000.00 9.756,546.00 9.972,63.30 06/14/2024 VF FHLB 21-0015 11.6575,804.00 112,397,740.00 112,397,740.00 112,397,740.00 112,397,740.00 112,397,740.00 112,397,740.00 112,397,740.00 112,397,740.00 112,397,740.00 112,397,740.00 113,392,497.29 11.462,739.44 113,000,000.00 9.946,950.00 100,895.85 10,002,207.20 10.665,956.83 10,000,000.00 19.46,758.00 19.227,520.00 19.372,954.00 19.389,991.61 144,875.61 19.449,81.83 10,000,000.00 19.46,758.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00 19.327,224.28 19.325,200.00	03/08/2024	UB	FHLB	22-0024	25,371,500.00	25,439,208.33	51,909.72	25,136,293.30	25,000,000.00	24,755,750.00	24,807,659.72
66/14/2024 WF FH.B 21-0015 19,635,804.00 19,877,304.00 153,812.50 18,479,705.23 18,000,000.00 17,655,120.00 17,868,922.50 06/14/2024 ZB FHLB 23-0015 11,027,740.00 11,227,740.00 163,722.29 11,462,739.44 11,300,000.00 19,946,950.00 10,965,955.83 07/30/204 WF FHLB 23-0015 10,022,230.20 10,062,855.20 144,995.83 10,0155,189.81 10,000,000.00 19,146,758.00 19,225,226.40 09/15/2024 WF FHLB 21-0023 20,718,840.00 20,768,066.67 38,333.33 20,226,446.49 20,000,000.00 19,225,208.00	04/15/2024	ZB	FHLB	23-0020	9,798,530.00	9,798,530.00	213,517.50	10,012,922.85			
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PLACEMENT SERVICE DEPOSITS 100,000,000.00 100,000,000.00 0.00 100,000,000.00 100,0	LOCAL AGENCY	INVESTMENT	r fund		36,500,000.00	36,500,000.00	478,655.63	36,978,655.63	36,500,000.00	36,000,232.47	36,478,888.10
10/01/2023 FSB PIMMA 36 45,000,000.00 45,000,00	10/01/2023	FSB	PLCMT DEP - ICS	37	100,000,000.00	100,000,000.00	0.00	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
10/01/2023 PPB PIMMA 39 50,000,000.00 50,000,000.00 0.00 50,000,000,000 50,000,000,000 50,000,00	PLACEMENT SER	RVICE DEPOS	ITS		100,000,000.00	100,000,000.00	0.00	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
	10/01/2023	FSB	PIMMA	36	45,000,000.00	45,000,000.00	0.00	45,000,000.00	45,000,000.00	45,000,000.00	45,000,000.00
PIMMA 95,000,000.00 95,000,000.00 0.00 95,000,000.00 95,000,000.00 95,000,000.00 95,000,000.00	10/01/2023	PPB	PIMMA	39	50,000,000.00	50,000,000.00	0.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
	PIMMA				95,000,000.00	95,000,000.00	0.00	95,000,000.00	95,000,000.00	95,000,000.00	95,000,000.00

JAMES W. HAMILTON, CPA SAN LUIS OBISPO COUNTY TREASURER TREASURY POOL DETAIL REPORT - 9/30/2023 PORTFOLIO

AS OF: 10/1/2023 "Carrying Value" reflects Pool Revalue & LAIF Interest Earned

AS OF: 10/1/2023 "Carrying Value" reflects Pool Revalue & LAIF Interest Earned										
Maturity	Broker	Instru ment	Invest.	Principal	Purchase	Accrued	Carrying	Par	Market	Market Val
Date	Code		No.	Cost	Price	Interest	Value		Value	(incls Acc. Int)
10/04/2023	UB	SUPRA - IADB	23-0019	9,862,000.00	9,918,666.67	147,500.00	10,146,101.35	10,000,000.00	9,999,100.00	10,146,600.00
11/15/2023	WF	SUPRA - IADB	21-0002	14,991,405.00	14,991,613.33	14,166.67	15,013,835.22	15,000,000.00	14,907,150.00	14,921,316.67
01/16/2024	WF	SUPRA - IADB	21-0009	21,476,600.00	21,631,183.33	109,375.00	20,244,414.45	20,000,000.00	19,830,200.00	19,939,575.00
02/21/2024	WF	SUPRA - IADB	21-0021	5,425,300.00	5,471,133.33	16,666.67	5,068,781.43	5,000,000.00	4,950,300.00	4,966,966.67
03/19/2024	UB	SUPRA - IBRD	21-0018	15,641,450.46	15,722,500.46	12,157.50	14,750,753.29	14,589,000.00	14,378,918.40	14,391,075.90
08/28/2024	UB	SUPRA - IBRD	21-0019	20,866,600.00	20,950,766.67	27,500.00	20,239,363.92	20,000,000.00	19,270,600.00	19,298,100.00
10/15/2024	WF	SUPRA - IADB	21-0010	14,971,395.00	14,971,395.00	23,516.67	15,015,931.28	15,000,000.00	14,178,450.00	14,201,966.67
10/16/2024	UB	SUPRA - IFC	21-0013	15,583,200.00	15,600,387.50	94,531.25	15,249,915.28	15,000,000.00	14,364,600.00	14,459,131.25
11/19/2024	WF	SUPRA - IFC	21-0014	15,000,000.00	15,000,000.00	23,375.00	15,023,375.00	15,000,000.00	14,095,350.00	14,118,725.00
11/25/2024	UB	SUPRA - IBRD	21-0029	21,700,000.00	21,738,888.89	175,000.00	20,674,441.72	20,000,000.00	19,323,800.00	19,498,800.00
03/11/2025	WF	SUPRA - IBRD	21-0030	25,106,500.00	25,110,145.83	10,416.67	25,049,017.42	25,000,000.00	23,393,250.00	23,403,666.67
04/03/2025	UB	SUPRA - IADB	21-0038	3,482,438.61	3,482,941.88	14,930.37	3,477,814.38	3,451,000.00	3,228,686.58	3,243,616.95
04/03/2025	UB	SUPRA - IADB	21-0033	7,562,175.00	7,563,086.46	32,447.92	7,555,934.36	7,500,000.00	7,016,850.00	7,049,297.92
04/03/2025	UB	SUPRA - IADB	21-0036	10,092,300.00	10,093,758.33	43,263.89	10,078,153.94	10,000,000.00	9,355,800.00	9,399,063.89
10/17/2025	WF	SUPRA - IFC	23-0023	14,990,220.00	14,990,220.00	510,000.00	15,502,968.57	15,000,000.00	14,614,200.00	15,124,200.00
12/22/2025	WF	SUPRA - IFC	23-0034	14,044,786.00	14,216,461.00	155,925.00	14,192,853.01	14,000,000.00	13,586,440.00	13,742,365.00
04/20/2026	UB	SUPRA - IADB	23-0024	13,509,150.00	13,528,837.50	58,697.92	13,922,580.02	15,000,000.00	13,534,950.00	13,593,647.92
07/23/2026	UB	SUPRA - IADB	23-0030	6,386,214.00	6,403,163.78	26,195.11	6,504,742.57	6,934,000.00	6,399,804.64	6,425,999.75
03/10/2027	WF	SUPRA - IADB	23-0037	15,369,600.00	15,429,600.00	39,375.00	15,364,457.36	15,000,000.00	14,804,250.00	14,843,625.00
SUPRANATIONA	LS			266,061,334.07	266,814,749.96	1,535,040.64	263,075,434.57	261,474,000.00	251,232,699.62	252,767,740.26
10/15/2023	ZB	T-NOTE	21-0022	14,969,531.25	14,972,415.87	8,657.78	15,008,247.25	15,000,000.00	14,971,950.00	14,980,607.78
01/15/2024	UB	T-NOTE	23-0017	14,286,328.13	14,293,817.94	3,974.18	14,815,792.04	15,000,000.00	14,775,600.00	14,779,574.18
02/15/2024	UB	T-NOTE	22-0014	19,753,125.00	19,761,277.17	3,192.93	19,960,596.10	20,000,000.00	19,612,600.00	19,615,792.93
04/30/2024	ZB	T-NOTE	21-0031	10,507,812.50	10,586,265.54	83,695.65	10,178,547.00	10,000,000.00	9,803,100.00	9,886,795.65
05/15/2024	UB	T-NOTE	22-0011	14,790,234.38	14,792,720.57	14,164.40	14,960,541.87	15,000,000.00	14,521,350.00	14,535,514.40
07/31/2024	UB	T-NOTE	23-0029	14,572,265.63	14,614,530.82	75,815.22	14,822,343.01	15,000,000.00	14,694,750.00	14,770,565.22
07/31/2024	UB	T-NOTE	21-0037	15,852,539.06	15,911,534.23	53,702.45	15,267,894.09	15,000,000.00	14,590,950.00	14,644,652.45
11/15/2024	UB	T-NOTE	22-0018	7,952,500.00	7,957,638.12	22,663.04	8,004,332.07	8,000,000.00	7,598,720.00	7,621,383.04
01/31/2025	WF	T-NOTE	21-0034	15,458,203.13	15,495,806.72	34,748.64	15,195,037.65	15,000,000.00	14,242,950.00	14,277,698.64
02/28/2025	UB	T-NOTE	21-0035	15,308,789.06	15,326,214.33	14,371.57	15,126,342.88	15,000,000.00	14,158,650.00	14,173,021.57
05/31/2025	UB	T-NOTE	22-0009	19,434,375.00	19,435,473.90	16,803.28	19,746,015.89	20,000,000.00	18,442,200.00	18,459,003.28
06/15/2025	UB	T-NOTE	23-0012	9,567,968.75	9,679,512.47	84,836.07	9,802,702.46	10,000,000.00	9,627,300.00	9,712,136.07
07/15/2025	UB	T-NOTE	23-0008	14,418,750.00	14,533,695.65	95,380.43	14,716,581.77	15,000,000.00	14,455,050.00	14,550,430.43
07/31/2025	UB	T-NOTE	22-0008	9,708,593.75	9,717,085.60	4,211.96	9,858,290.73	10,000,000.00	9,156,300.00	9,160,511.96
07/31/2025	UB	T-NOTE	22-0027	18,415,625.00	18,425,431.63	8,423.91	19,129,529.32	20,000,000.00	18,312,600.00	18,321,023.91
08/15/2025	ZB	T-NOTE	22-0029	9,743,359.38	9,778,718.50	25,543.48	9,880,826.10	10,000,000.00	9,448,800.00	9,474,343.48
08/31/2025	ZB	T-NOTE	22-0010	14,503,125.00	14,513,484.12	3,193.68	14,747,637.10	15,000,000.00	13,686,900.00	13,690,093.68
10/31/2025	ZB	T-NOTE	22-0012	24,138,671.88	24,145,577.96	26,154.89	24,564,880.65	25,000,000.00	22,669,000.00	22,695,154.89
11/30/2025	UB	T-NOTE	22-0015	19,421,875.00	19,424,759.62	25,204.92	19,709,173.90	20,000,000.00	18,121,200.00	18,146,404.92
01/31/2026	UB	T-NOTE	22-0028	10,976,250.00	10,985,324.59	7,581.52	11,378,432.57	12,000,000.00	10,802,400.00	10,809,981.52
02/15/2026	UB	T-NOTE	22-0023	19,206,250.00	19,252,935.08	41,508.15	19,552,526.60	20,000,000.00	18,526,600.00	18,568,108.15
03/31/2026	WF	T-NOTE	23-0022	18,925,000.00	19,016,483.52	1,229.51	19,186,943.80	20,000,000.00	18,768,800.00	18,770,029.51
04/30/2026	UB	T-NOTE	23-0016	13,463,671.88	13,474,859.73	47,078.80	13,880,905.47	15,000,000.00	13,512,300.00	13,559,378.80
05/15/2026	UB	T-NOTE	23-0005	13,646,484.38	13,735,903.54	92,068.61	14,115,210.06	15,000,000.00	13,808,250.00	13,900,318.61
11/15/2026	ZB	T-NOTE	23-0021	18,606,250.00	18,637,189.23	151,086.96	19,041,339.05	20,000,000.00	18,396,200.00	18,547,286.96
02/15/2027	UB	T-NOTE	23-0035	19,018,750.00	19,087,120.17	57,472.83	19,196,959.85	20,000,000.00	18,455,400.00	18,512,872.83
TREASURY NOT				396,646,328.16	397,555,776.62	1,002,764.86	401,847,629.28	410,000,000.00	385,159,920.00	386,162,684.86
TOTALS				1,552,621,742.81	1,555,663,641.67	6,340,884.19	1,557,541,177.62	1,560,767,365.59	1,510,935,774.42	1,517,276,658.61
QUARTERLY SU	JMMARY TO	TALS		1,552,621,742.81	1,000,000,011.07		1,007,1011,177,02	1,000,707,505.55	1,510,935,774.42	
								=	1,510,555,771.72	

JAMES W. HAMILTON, CPA

SAN LUIS OBISPO COUNTY TREASURER

TREASURY POOL DETAIL REPORT - 9/30/2023 PORTFOLIO

AS OF: 10/1/2023 "Carrying Value" reflects Pool Revalue & LAIF Interest Earned

TREASURY POOL DETAIL REPORT DEFINITIONS/CODES

Code	Broker/Bank/Issuer The name of the roker or ank from hich the instrument as purchased or iss
СТ	CalTrust
FHN	FHN Financial Capital Markets
FSB	Five Star Bank
IBRD	International Bank of Reconstruction and Development (World Bank)
IADB	Inter-American Development Bank
IFC	International Finance Corporation
PPB	Pacific Premier Bank
PWB	Pacific Western Bank
SLO	County of San Luis Obispo
ST	State of California
UBIS	UnionBanc Investment Services
WF	Wells Fargo Institutional Sec., LLC
ZB	Zions First National Bank

Code	Instrument Type of investment purchased from a roker.
CT-STF	CalTrust Short-Term Fund
FFCB	Federal Farm Credit Bank
HLB	Federal Home Loan Bank
AIF	Local Agency Investment Fund
CPP-NOTE	County Pension Prefund Note
PIMMA	Public Investment Money Market Account (interest bearing deposit account secured by collateral per CGC section
T-NOTE	Treasury Note
SUPRA	Supranational
PLCMT DEP-ICS	Placement Service Deposits - Insured Cash Sweep (FDIC insured)

Principal Cost - The amount invested in an instrument excluding any purchased accrued interest.

Purchase Price - The amount paid for an instrument which includes the principal cost and any purchased accrued interest.

Carrying Value - The principal cost of an instrument amortized through quarter end including any accrued interest.

Par - The full value of an instrument.

Market Value - Current market value price of an investment priced as of the last day of the quarter.

Market Value (incl. acc. int.) - Current market value price of an investment plus any accrued interest.

JAMES W. HAMILTON, CPA

SAN LUIS OBISPO COUNTY AUDITOR-CONTROLLER-TREASURER-TAX COLLECTOR

SEPARATELY MANAGED FUNDS DETAIL REPORT

AS OF: 09/30/23

		Principal Cost	Market Value
Trustee Name:	The Bank of New York Mellon Trust Co., N.A.		
Accounts:	Service Account	0.00	0.00
	Principal Account	0.00	0.00
	Interest Account	3.00	3.0
	Series A, B, C Bond Fund	8,668.77	8,668.7
Money held in conjunc	tion with: SLO 03 Series A,B,C		
	Pension Trust Obligation Bond		
		8,671.77	8,671.7
Trustee Name:	U.S. Bank Trust, N.A.		
Accounts:	Revenue Fund	781.62	781.6
	Interest Account	1.43	1.4
	Principal Account	2.06	2.0
	Reserve Fund	0.00	0.0
	Debt Service Fund	701.02	701.0
Money held in conjunc	tion with: SLO County Revenue Bonds		
	2011 Series A-Lopez Dam Imp Refunding		
		1,486.13	1,486.1
Trustee Name:	U.S. Bank Trust, N.A.		
Accounts:	Lease Payment Fund	239,969.89	239,969.8
	Reserve Fund	0.00	0.0
Money held in conjunc	tion with: SLO County COP 07 Series A		
	(Paso Robles Courthouse Project)		
		239,969.89	239,969.8
Trustee Name:	U.S. Bank Trust, N.A.		
Accounts:	Redemption Fund	0.00	0.0
Money held in conjunc	tion with: SLO County Financing Authority		
	Lease Revenue Refunding Bonds 2012 Ser A		
		0.00	0.00
Trustee Name:	U.S. Bank Trust, N.A.		
Accounts:	07 Series A & B Revenue Fund	9,677.83	9,677.8
	07 Series A & B Interest Account	573,360.33	573,360.3
	07 Series A & B Principal Account	0.00	0.0
	07 Series A & B Redemption Fund	0.00	0.0
	07 Series A Reserve Fund	9,405,361.00	9,427,384.4
	07 Series A Project Fund	0.01	0.0
	07 Series A Rebate Fund	155,601.42	155,601.4
	07 Series B Reserve Fund	0.00	0.0
Money held in conjunc	tion with: SLO County Rev Bond Ser A & B		
-	(Nacimiento Water Project)		
		10,144,000.59	10,166,024.0

JAMES W. HAMILTON, CPA

SAN LUIS OBISPO COUNTY AUDITOR-CONTROLLER-TREASURER-TAX COLLECTOR

SEPARATELY MANAGED FUNDS DETAIL REPORT

AS OF: 09/30/23

			Principal Cost	Market Value
Trustee Name:	U.S. Bank Trust, N.A.			
Accounts:	Base Rental Fund		570.28	570.28
	Interest Account		0.00	0.00
	Principal Account		0.00	0.00
	Construction Fund		1,456,406.61	1,456,406.61
Money held in conjunc	tion with: SLO County Financing Authority			
	Lease Revenue Bonds 2020 Ser A			
			1,456,976.89	1,456,976.89
Trustee Name:	U.S. Bank Trust, N.A.			
Accounts:	Base Rental Fund		140.85	140.85
	Interest Account		0.00	0.00
	Principal Account		0.00	0.00
Money held in conjunc	tion with: SLO County Financing Authority			
	Lease Revenue Refunding Bonds 2020 Ser B			
			140.85	140.85
Trustee Name:	U.S. Bank Trust, N.A.			
Accounts:	Base Rental Fund		3,319.89	3,319.89
	Interest Account		0.00	0.00
	Principal Account		0.00	0.00
	Construction Fund		68,400,867.52	68,400,867.52
	Cost of Issuance		0.00	0.00
Money held in conjunc	tion with: SLO County Financing Authority			
	Lease Revenue Bonds 2022 Ser A			
			68,404,187.41	68,404,187.41
Trustee Name:	U.S. Bank Trust, N.A.			
Accounts:	Base Rental Fund		152.54	152.54
	Interest Account		0.00	0.00
	Principal Account		0.00	0.00
	Construction Fund		3,627,444.40	3,627,444.40
Money held in conjunc	tion with: SLO County Financing Authority			
	Lease Revenue Bonds 2022 Ser B			
	(Cayucos Veterans Hall Project)			
		TOTAL:	3,627,596.94	3,627,596.94
		GRAND TOTAL:	83,883,030.47	83,905,053.90