

ABAG
Portfolio Management
Portfolio Summary
March 31, 2024

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
California Asset Management Program	18,934,763.50	18,934,763.50	18,934,763.50	14.14	1	5.480
Local Agency Investment Funds	2,899,161.51	2,899,161.51	2,899,161.51	2.16	1	4.232
Mutual Funds - Trustee	9,897,167.99	9,897,167.99	9,897,167.99	7.39	1	5.200
Mutual Funds - Custodial	11,001,924.25	11,001,924.25	11,001,924.25	8.21	1	5.069
Checking Account	243,544.65	243,544.65	243,544.65	0.18	1	0.000
Federal Agency Disc. -Amortizing	21,845,000.00	21,529,620.34	21,539,288.20	16.08	99	5.436
Treasury Coupon Securities Treasury	51,700,000.00	50,866,667.63	50,893,330.28	38.00	207	5.140
Discounts -Amortizing	18,700,000.00	18,505,623.71	18,519,310.27	13.83	72	5.138
	135,221,561.90	133,878,473.58	133,928,490.65	100.00%	105	5.205

ABAG
Summary by Type
March 31, 2024
Grouped by Fund

Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Fund: ABAG ADMIN						
Mutual Funds - Custodial	1	859,831.23	859,831.23	0.64	5.065	1
Local Agency Investment Funds	1	871,987.39	871,987.39	0.65	4.232	1
Checking Account	1	243,544.65	243,544.65	0.18	0.000	1
Subtotal	3	1,975,363.27	1,975,363.27	1.47	4.073	1
Fund: ABAG SF ESTUARY PARTNERSHIP						
Mutual Funds - Custodial	1	1,075,007.12	1,075,007.12	0.80	5.065	1
Subtotal	1	1,075,007.12	1,075,007.12	0.80	5.065	1
Fund: ABAG BAYREN						
California Asset Management Program	1	14,055,424.36	14,055,424.36	10.50	5.480	1
Mutual Funds - Custodial	1	1,836,100.46	1,836,100.46	1.37	5.065	1
Local Agency Investment Funds	1	1,997,643.44	1,997,643.44	1.49	4.232	1
Subtotal	3	17,889,168.26	17,889,168.26	13.36	5.298	1
Fund: ABAG Planning - Admin						
California Asset Management Program	1	1,001,497.24	1,001,497.24	0.75	5.480	1
Mutual Funds - Custodial	1	1,457,832.22	1,457,832.22	1.09	5.065	1
Subtotal	2	2,459,329.46	2,459,329.46	1.84	5.234	1
Fund: ABAG BALANCE FOUNDATION						
Mutual Funds - Custodial	1	17,866.14	17,866.14	0.01	5.065	1
Subtotal	1	17,866.14	17,866.14	0.01	5.065	1
Fund: SAN FRANCISCO BAY TRAIL						
Mutual Funds - Custodial	1	287,844.59	287,844.59	0.22	5.065	1
Subtotal	1	287,844.59	287,844.59	0.22	5.065	1
Fund: ABAG FINANCE CORP						
Mutual Funds - Custodial	1	9,799.86	9,799.86	0.01	5.065	1

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March 31, 2024
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Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Subtotal	1	9,799.86	9,799.86	0.01	5.065	1
Fund: SF BAY RESTORATION AUTHORITY						
Mutual Funds - Custodial	2	2,889,676.18	2,889,676.18	2.16	5.079	1
Federal Agency Disc. -Amortizing	4	21,845,000.00	21,529,620.34	16.08	5.436	99
Local Agency Investment Funds	1	29,530.68	29,530.68	0.02	4.232	1
Treasury Coupon Securities	12	51,700,000.00	50,866,667.63	37.99	5.140	207
Treasury Discounts -Amortizing	4	14,000,000.00	13,824,641.85	10.33	5.036	87
Subtotal	23	90,464,206.86	89,140,136.68	66.58	5.193	156
Fund: SFBRA Opt - Admin						
Mutual Funds - Custodial	2	569,386.19	569,386.19	0.43	5.071	1
Treasury Discounts -Amortizing	2	4,700,000.00	4,680,981.86	3.50	5.438	28
Subtotal	4	5,269,386.19	5,250,368.05	3.93	5.398	25
Fund: ABAG POWER						
California Asset Management Program	1	500,748.62	500,748.62	0.37	5.480	1
Mutual Funds - Custodial	1	1,771,286.40	1,771,286.40	1.32	5.065	1
Subtotal	2	2,272,035.02	2,272,035.02	1.69	5.157	1
Fund: ABAG FIN AUTH NONPROFIT						
California Asset Management Program	1	3,377,093.28	3,377,093.28	2.52	5.480	1
Mutual Funds - Custodial	1	227,293.86	227,293.86	0.17	5.065	1
Subtotal	2	3,604,387.14	3,604,387.14	2.69	5.454	1
Fund: ABAG FAN CFD 2007 WINDEMERE						
Mutual Funds - Trustee	4	2,868.18	2,868.18	0.00	5.200	1
Subtotal	4	2,868.18	2,868.18	0.00	5.200	1
Fund: ABAG FAN CFD 690&942 MRKT ST						
Mutual Funds - Trustee	3	1,313,180.77	1,313,180.77	0.98	5.200	1
Subtotal	3	1,313,180.77	1,313,180.77	0.98	5.200	1
Fund: ABAG FAN CFD 2006-2 SF MINT						

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Summary by Type
March 31, 2024
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Security Type	Number of Investments	Par Value	Market Value	% of Portfolio	Average YTM 365	Average Days to Maturity
Fund: ABAG FAN CFD 2006-2 SF MINT						
Mutual Funds - Trustee	3	388,820.84	388,820.84	0.29	5.200	1
Subtotal	3	388,820.84	388,820.84	0.29	5.200	1
Fund: ABAG FAN CFD 2014&17 WINDEMERE						
Mutual Funds - Trustee	5	6,845,021.80	6,845,021.80	5.11	5.200	1
Subtotal	5	6,845,021.80	6,845,021.80	5.11	5.200	1
Fund: ABAG FAN CFD 2006-1 SF RINCON						
Mutual Funds - Trustee	4	1,347,276.40	1,347,276.40	1.01	5.200	1
Subtotal	4	1,347,276.40	1,347,276.40	1.01	5.200	1
Total and Average	62	135,221,561.90	133,878,473.58	100.00	5.205	105