

## Graphs & Charts

09/01/2024 - 09/30/2024

ABAG

Dated: 10/25/2024

### Portfolio Characteristics

Risk Metric	Value
Cash	28,452.34
MMFund	44,060,832.21
Fixed Income	91,200,070.66
Duration	0.339
Convexity	0.004
WAL	0.349
Years to Final Maturity	0.348
Years to Effective Maturity	0.348
Yield	4.488
Book Yield	4.872
Avg Credit Rating	AA+/Aa1/AA+

### Entity Ownership

Entity	% of Market Value + Accrued	Market Value + Accrued	Yield	Days to Final Maturity
SFBRA	70.217%	94,996,039.02	4.346	181
ABAG BAYREN	18.217%	24,645,610.27	4.816	0
ABAG POWER	5.063%	6,849,430.50	4.770	0
ABAG Admin	3.163%	4,279,760.02	4.776	0
ABAG FAN	2.769%	3,746,383.67	5.050	0
ABAG SF Estuary	0.379%	513,031.90	4.680	0
ABAG others	0.192%	259,099.82	4.680	0

<b>Total</b>	<b>100.000%</b>	<b>135,289,355.20</b>	<b>4.488</b>	<b>127</b>
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### Issuer Concentration (%)

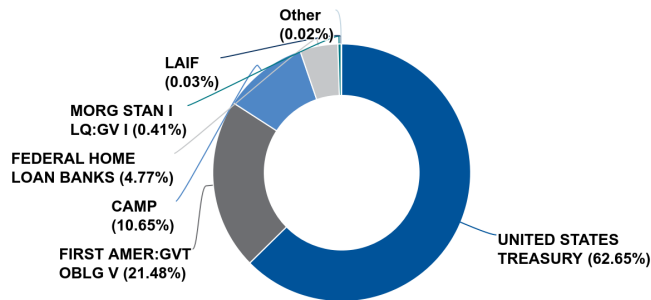


Chart calculated by: Base Market Value + Accrued

### Security Type (%)

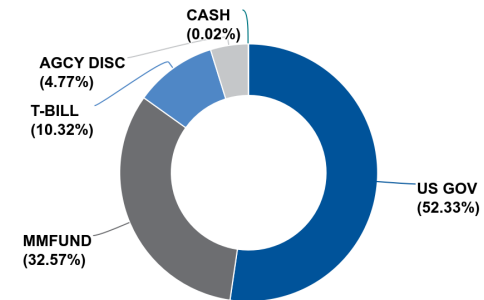
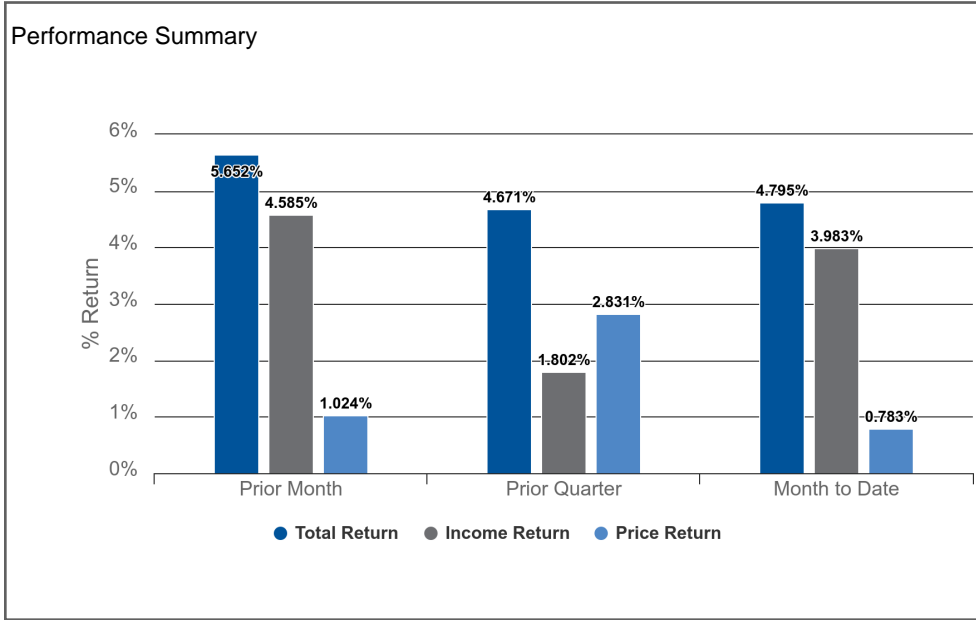
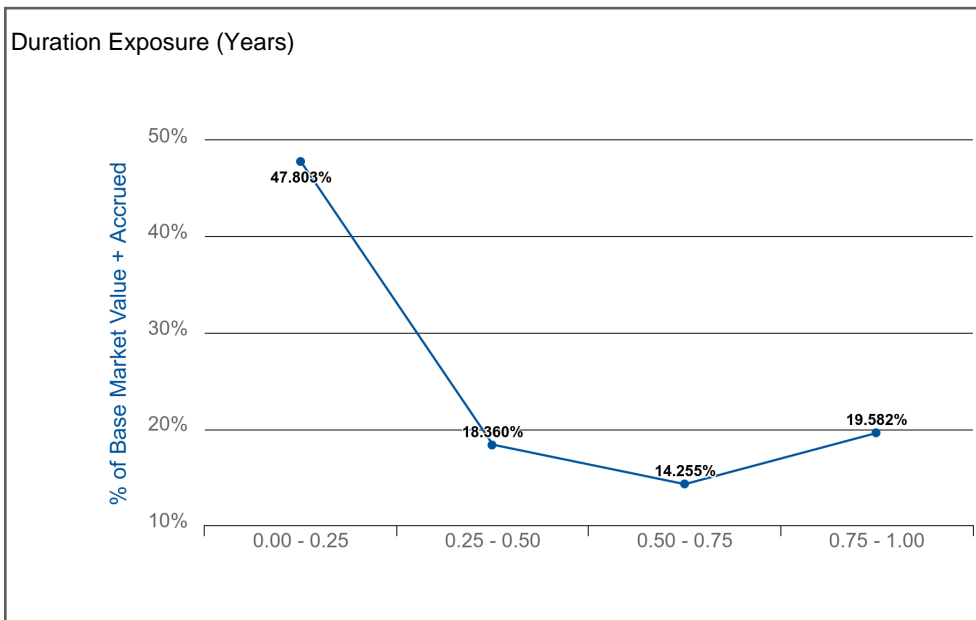


Chart calculated by: Base Market Value + Accrued



### Credit Duration

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	47.647%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	52.325%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
A	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BBB	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BB	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
B	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
CCC	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
CC	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
C	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
NA	0.029%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%



## Portfolio Management

Base Currency: USD As of 09/30/2024

ABAG

Dated: 10/25/2024

Description	Security Type	Original Units	Original Cost	Market Value + Accrued	Days to Final Maturity	Yield	% of Market Value + Accrued
UNITED STATES TREASURY	---	85,100,000	82,978,399	84,753,891	198	4.316	62.65%
FIRST AMER:GVT OBLG V	MMFUND	29,064,623	29,064,623	29,064,623	0	4.680	21.48%
CAMP	MMFUND	14,401,768	14,401,768	14,401,768	0	5.080	10.65%
FEDERAL HOME LOAN BANKS	AGCY DISC	6,500,000	6,245,048	6,446,180	67	4.561	4.76%
MORG STAN I LQ:GV I	MMFUND	555,769	555,769	555,769	0	4.850	0.41%
LAIF	MMFUND	38,672	38,672	38,672	0	4.580	0.03%
Receivable	CASH	28,452	28,452	28,452	0	0.000	0.02%
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\* Grouped by: Description. \* Groups Sorted by: % of Market Value + Accrued. \* Weighted by: Market Value + Accrued. \* Holdings Displayed by: Position.

# Investment Report Holding

Base Currency: USD As of 09/30/2024

**ABAG**

Dated: 10/25/2024

CUSIP	Description	Final Maturity	Original Units	Original Cost	Market Value + Accrued	Yield
31846V443	FIRST AMER:GVT OBLG V	09/30/2024	29,064,623.07	29,064,623.07	29,064,623.07	4.680
ABAG LAIF	LAIF	09/30/2024	8,489.01	8,489.01	8,489.01	4.580
CAMP - BATA	CAMP	09/30/2024	14,401,768.02	14,401,768.02	14,401,768.02	5.080
ABAG SFBRA LAIF	LAIF	09/30/2024	30,182.96	30,182.96	30,182.96	4.580
61747C707	MORG STAN I LQ:GV I	09/30/2024	555,769.15	555,769.15	555,769.15	4.850
CCYUSD	Receivable	09/30/2024	28,452.34	28,452.34	28,452.34	0.000
91282CDB4	UNITED STATES TREASURY	10/15/2024	5,600,000.00	5,426,595.10	5,607,033.20	4.597
912797KU0	UNITED STATES TREASURY	10/17/2024	2,000,000.00	1,974,035.00	1,995,820.00	4.497
912828G38	UNITED STATES TREASURY	11/15/2024	6,500,000.00	6,316,542.98	6,534,441.17	4.785
313384S34	FEDERAL HOME LOAN BANKS	12/06/2024	6,500,000.00	6,245,048.36	6,446,180.00	4.561
91282CDS7	UNITED STATES TREASURY	01/15/2025	13,000,000.00	12,583,750.00	12,902,558.64	4.557
912828J27	UNITED STATES TREASURY	02/15/2025	6,100,000.00	5,936,539.06	6,058,546.52	4.524
912797KJ5	UNITED STATES TREASURY	03/20/2025	6,000,000.00	5,720,415.00	5,878,320.00	4.418
91282CEH0	UNITED STATES TREASURY	04/15/2025	6,000,000.00	5,855,859.38	6,021,005.41	4.252
91282XB1	UNITED STATES TREASURY	05/15/2025	6,500,000.00	6,313,375.25	6,467,477.21	4.256
91282CEU1	UNITED STATES TREASURY	06/15/2025	6,800,000.00	6,656,562.50	6,796,692.52	4.169
91282CEY3	UNITED STATES TREASURY	07/15/2025	7,800,000.00	7,668,070.31	7,786,105.83	4.052
912797MG9	UNITED STATES TREASURY	08/07/2025	6,300,000.00	6,040,736.63	6,090,084.00	4.012
91282CFK2	UNITED STATES TREASURY	09/15/2025	6,500,000.00	6,463,886.74	6,480,480.25	3.987
91282CFP1	UNITED STATES TREASURY	10/15/2025	6,000,000.00	6,022,031.25	6,135,325.90	3.958
---	---	<b>02/04/2025</b>	<b>135,689,284.54</b>	<b>133,312,732.11</b>	<b>135,289,355.20</b>	<b>4.488</b>

\* Grouped by: CUSIP. \* Groups Sorted by: Final Maturity. \* Weighted by: Market Value + Accrued. \* Holdings Displayed by: Lot.