PIMA COUNTY SCHEDULE OF INVESTMENTS For the month ended October 31, 2024

Assets at Beginning of Period (including Accrued Income)	<u>Market</u> 1,555,164,256.39	<u>LGIP</u> 852,661,153.19	Commercial Paper 0.00	<u>Treasuries</u> 0.00	Corporate Bonds 59,973,905.82	Agency Bonds 413,866,577.40	ICSA 118,148,329.41	Money Market 110,514,290.57	
Receipts Capital Contributions Realized Asset Gain	605,453,303.08 0.00	506,453,303.08	0.00	0.00	0.00	0.00	0.00	99,000,000.00	
Total Receipts	605,453,303.08	506,453,303.08	0.00	0.00	0.00	0.00	0.00	99,000,000.00	
Income Interest Earned Accretion / Amortization	5,572,061.51 48,580.50	3,540,332.91	0.00 0.00	0.00 0.00	160,323.20 41,331.05	1,219,650.09 7,249.45	195,620.43	456,134.88	
Total Income	5,620,642.01	3,540,332.91	0.00	0.00	201,654.25	1,226,899.54	195,620.43	456,134.88	
Disbursements									
Capital Withdrawals Assets Delivered Other Disbursements (Fees)	(169,064,269.59)	(69,634,983.27)	0.00	0.00	0.00	(46,279,750.00)	(5,985,329.32)	(47,164,207.00)	
Total Disbursements	(169,064,269.59)	(69,634,983.27)	0.00	0.00	0.00	(46,279,750.00)	(5,985,329.32)	(47,164,207.00)	
Change Unrealized Gain (Loss) Based on Amortized Cost	(1,483,542.77)	0.00	0.00	0.00	(159,826.45)	(1,323,716.32)	0.00	0.00	
Assets at End of Period (including Accrued Income)	1,995,690,389.12	1,293,019,805.91	0.00	0.00	60,015,733.62	367,490,010.62	112,358,620.52	162,806,218.45	
Yield	4.3%	4.1%	0.0%	0.0%	3.3%	3.6%	2.0%	5.1%	
WAM (days)	116.10	0.00	0.00	0.00	351.95	573.02			
WAM (years)	0.32	0.00	0.00	0.00	0.96	1.57			

Preliminary

Investment		Bunchasa Data	Ending Fair Value October 31, 2024 Ra	te Settlement	Shares/Par	Original Cost	Accrued Interest at Purchase	Total Cost	Amortized Cost	Price	Market Value	8/ Of T-4-1	Accrued Income	Unrealized Gain/Loss	Maturity Date	Effective Maturity Date	Days to Effective Maturity	Yield at Cost	S&P Rating	Moody	Fitch Rating
Date		10/31/2024	October 31, 2024 Ra	te Settlement	Shares/rar	Original Cost	rurchase	Total Cost	Amortized Cost	rrice	Market value	76 OI 10tai	Accrued Income	Gam/Loss	Maturity Date	Date	Maturity	Cost	Kating	Rating	Kating
U.S. GOV'T OI	BLIGATIONS																				
			0.00		0.00	0.00	0.00	0.00	0.00		0.00	0.00%	0.00	0.00							
CORPORATE	BONDS																				
721863RL4	Catalina Foothills USD	06/10/21	624,960.81 2.6	6 06/10/21	615,000.00	797,523.20		797,523.20	621,825.33	101.11	621,825.33	0.15%	3,135.47	0.00	01/01/26	01/01/26	427	1.68			
721863RK6	Catalina Foothills USD	06/10/21	495,771.15 2.6	6 06/10/21	490,000.00	635,424.99		635,424.99	493,272.84	100.67	493,272.84	0.12%	2,498.31	0.00	07/01/25	07/01/25	243	1.46			
69353REK0	PNC Bank NA	11/19/21	5,006,071.17 2.9		5,000,000.00	5,285,500.00	36,875.00	5,322,375.00	5,027,636.64		4,969,196.05	1.18%	36,875.12	(58,440.59)		02/23/25		1.11	A	A2	A+
166764BD1	CHEVRON CORP GLOBAL SR UNSECURED	07/18/22	3,857,562.63 3.3		3,836,000.00	3,811,449.60	22,327.44	3,833,777.04	3,828,287.52		3,792,706.83	0.90%	64,855.80	(35,580.69)		11/17/25		3.53	AA-	Aa2	
48133DP53 6174468C6	JPMORGAN CHASE FINANCIAL DOMESTIC MTN SR UNSECURED	07/19/22			5,000,000.00	5,000,000.00	00 222 22	5,000,000.00	5,000,000.00	99.04 99.56	4,952,222.00	1.18%	72,500.00	(47,778.00)		01/21/26		4.35	A-	A2 A1	
48133MAM2	MORGAN STANLEY GLOBAL SR UNSECURED JPMORGAN CHASE FINANCIAL DOMESTIC MTN SR UNSECURED	07/18/22 08/09/22	5,042,802.09 4.0 4,996.103.81 4.2		5,000,000.00	5,005,000.00	98,333.33	5,103,333.33	5,001,205.57		4,977,802.00 4,942,978.90	1.18%	65,000.09 53,124.91	(23,403.57)		07/23/25		3.96 4.25	A- A-	A1 A2	AA-
6944PL2B4	PACIFIC LIFECORP PRIV PLACEMENT SERIES 144A SR UNSECURED		7 7		5,000,000.00	4,632,200.00	6,833.33	4,639,033.33	4,917,646.34		4,890,542.70	1.16%		(27,103.64)		06/24/25		3.92	AA-	Aa3	AA-
478160CJ1	JOHNSON & JOHNSON GLOBAL SR UNSECURED	11/29/22	5.015.770.58 2.6		5,000,000.00	4.818.900.00	49,583.33	4,868,483.33	4,982,263,35		4,977,124,75	1.18%		(5,138.60)		01/15/25		4.43	AAA	Aaa	
023135AN6	AMAZON.COM INC GLOBAL SR UNSECURED	11/29/22	5,072,143.58 3.8		5,000,000.00	4,928,650.00	92,888.89	5,021,538.89	4,996,602.35		4,995,088.10	1.19%	77,055.48	(1,514.25)		12/05/24		4.55	AA	A1	AA-
17325FBC1	CITIBANK NA US DOMESTIC SR UNSECURED	05/23/24	5,205,866.16 5.4	9 05/28/24	5,000,000.00	5,028,050.00	132,626.67	5,160,676.67	5,023,293.71	101.89	5,094,581.70	1.21%	111,284.46	71,287.99	12/04/26	12/04/26	764	5.24	A+	Aa3	A+
254687DK9	WALT DISNEY COMPANY/THE GLOBAL SR UNSECURED	05/23/24	4,976,109.40 3.3	8 05/28/24	5,000,000.00	4,803,650.00	6,093.75	4,809,743.75	4,837,646.23	97.98	4,898,765.65	1.16%	77,343.75	61,119.42	11/15/26	11/15/26	745	5.09	A-	A2	A-
037833DX5	APPLE INC GLOBAL SR UNSECURED	08/09/24	4,856,041.35 0.5		5,000,000.00	4,806,550.00	13,138.89	4,819,688.89	4,849,253.06		4,850,464.95	1.15%		1,211.89	08/20/25	08/20/25		4.46	AA+	Aaa	
717081DV2	PFIZER INC GLOBAL SR UNSECURED	08/09/24	4,929,766.21 2.7	5 08/12/24	5,000,000.00	4,861,250.00	26,354.17	4,887,604.17	4,878,619.91	97.45	4,872,474.55	1.16%	57,291.66	(6,145.36)	06/03/26	06/03/26	580	4.36	A	A2	
			60.015.733.63		59.941.000.00	59.414.147.78	485.054.80	59.899.202.58	59.457.552.85		59.329.046.35	14.08%	686.687.28	(128.506.50)							
			00,013,733.03		35,541,000.00	37,414,147.76	405,054.00	37,877,202.36	37,431,332.03		37,027,040.03	14.00 /0	000,007.20	(120,300.30)							
AGENCY BON	NDS																				
3130APUR4	FHLB	11/19/21	14,216,740.65 1.3		15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00		14,119,240.65	3.35%		(880,759.35)		11/24/26		1.30	AA+	Aaa	
3130APZL2	FEDERAL HOME LOAN	11/19/21	15,002,995.85 0.9		15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00		14,945,495.85	3.55%		(54,504.15)		12/06/24		0.92	AA+	Aaa	
3130AQ2N2	FEDERAL HOME LOAN FEDERAL HOME LOAN	11/22/21 11/22/21	14,620,446.85 1.3 14,219,205,20 1.4		15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00		15,000,000.00 15,000,000.00	15,000,000.00 15,000,000.00		14,539,196.85 14.131.705.20	3.45% 3.35%	81,250.00 87,500.00	(460,803.15) (868,294.80)		12/08/25		1.30	AA+	Aaa Aaa	
3130AQ2J1 3130AQYC1	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	02/10/22	9.955.649.00 1.8		10,000,000.00	10,000,000.00		10,000,000.00	10,000,000.00		9.908.774.00	2.35%	46.875.00	(91,226.00)		02/28/25		1.88	AA+	Aaa	
3130AQ1C1 3130AOUX9	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	02/10/22			10,000,000.00	10,000,000.00		10,000,000.00	10,000,000.00	99.09	9,908,774.00	2.35%		(91,226.00)		02/24/25		1.54	AA+	Aaa	
3133ENUZ1	FEDERAL FARM CREDIT BANK US DOMESTIC UNSECURED	04/14/22			10,000,000.00	10,000,000.00		10,000,000.00	10,000,000.00		9,866,158.20	2.34%		(133,841.80)		10/20/25		3.09	AA+	Aaa	
3134GXJ62	FREDDIE MAC DOMESTIC MTN UNSECURED	07/18/22	15,093,010.70 3.5		15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00		14,915,510.70	3.54%	177,500.00	(84,489.30)		07/28/25		3.55	AA+	Aaa	
3134GXJ70	FREDDIE MAC DOMESTIC MTN UNSECURED	07/18/22	15,070,544.25 3.6	0 07/28/22	15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00	99.27	14,890,544.25	3.53%	180,000.00	(109,455.75)	01/28/26	01/28/26	454	3.60	AA+	Aaa	
3130ATMR5	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	10/06/22	0.00 4.7	5 10/21/22	25,000,000.00	25,000,000.00		25,000,000.00	25,000,000.00	0.00	0.00	0.00%	0.00	0.00	10/21/24	10/21/24	(10)	4.75	AA+	Aaa	
3134GX6T6	FREDDIE MAC DOMESTIC MTN UNSECURED	10/26/22			10,000,000.00	10,000,000.00		10,000,000.00	10,000,000.00		0.00	0.00%		0.00	10/25/24	10/25/24		5.07	AA+	Aaa	
3130A3GE8	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	11/29/22			15,000,000.00	14,469,600.00	191,354.17	14,660,954.17	14,969,345.18		14,964,783.90	3.55%		(4,561.28)		12/13/24		4.59	AA+	Aaa	
3134GX7E8 3135GADH1	FREDDIE MAC DOMESTIC MTN UNSECURED FANNIE MAE US DOMESTIC UNSECURED	11/08/22 11/29/22	25,627,022.47 5.0 20.385.968.66 4.9		25,000,000.00	24,987,500.00		24,987,500.00	24,997,948.10		25,002,230.75 20.004,935.40	5.93% 4.75%	624,791.72 381,033,26	4,282.65 4,935.40	11/15/24	11/15/24		5.03 4.97	AA+ AA+	Aaa Aaa	
3130AW5Q9	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	05/17/23	20,385,968.66 4.9 15,377,764.35 5.0		15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00		15,002,764.35	3.56%		4,935.40 2,764.35	02/23/27	02/23/27		5.00	AA+	Aaa	
3130B16V4	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	04/25/24	0.00 5.5		10,000,000.00	10,000,000.00		10,000,000.00	10,000,000.00		0.00	0.00%	0.00	0.00	10/30/26	10/30/26		5.56	AA+	Aaa	
3133EREV9	FEDERAL FARM CREDIT BANK US DOMESTIC UNSECURED	05/23/24			15,000,000.00	14.978.700.00	18.281.25	14,996,981.25	14,983,426.77		15,147,169.50	3.59%		163,742.73	05/15/26	05/15/26		4.95	AA+	Aaa	
3133ERFJ5	FEDERAL FARM CREDIT BANK US DOMESTIC UNSECURED	05/23/24	15,423,064.50 4.5		15,000,000.00	14,896,500.00	7,500.00	14,904,000.00	14,911,678.73		15,123,064.50	3.59%	300,000.00	211,385.77	05/20/27	05/20/27		4.75	AA+	Aaa	
3130B1CQ8	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	05/06/24	15,421,527.42 5.2	3 05/08/24	15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00	100.31	15,046,710.75	3.57%	374,816.67	46,710.75	05/07/27	05/07/27	918	5.23	AA+	Aaa	
3130B1AU1	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	05/07/24	15,414,914.60 5.7	3 05/07/24	15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00	100.01	15,001,877.10	3.56%	413,037.50	1,877.10	05/07/27	05/07/27	918	5.73	AA+	Aaa	
3130B1DM6	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	05/10/24	15,402,913.72 5.6		15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00		15,006,247.05	3.56%	396,666.67	6,247.05	05/13/27	05/13/27		5.60	AA+	Aaa	
3135GATB7	FANNIE MAE US DOMESTIC UNSECURED	05/23/24	15,363,776.40 5.2		15,000,000.00	15,000,000.00		15,000,000.00	15,000,000.00		15,040,376.40	3.57%	323,400.00	40,376.40	06/03/27	06/03/27		5.28	AA+	Aaa	
3135GATC5	FANNIE MAE US DOMESTIC UNSECURED	05/23/24	15,364,501.60 5.3		15,000,000.00	15,000,000.00	101,465.00	15,000,000.00	15,000,000.00		15,039,876.60	3.57%	324,625.00	39,876.60	12/03/27	12/03/27		5.30	AA+	Aaa	
3130B1BT3 3130AWTQ3	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	08/09/24 08/09/24	8,073,125.94 4.8 11,651,902.18 4.6		7,805,000.00 11,465,000.00	7,915,440.75 11,605,446.25	222,413.04	8,016,905.75 11,827,859.29	7,902,234.09 11,590,662.43		7,889,220.63 11,579,728.42	1.87% 2.75%		(13,013.46)		06/12/26		4.06 4.00	AA+ AA+	Aaa Aaa	
3130AW1Q3	FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED FEDERAL HOME LOAN BANK US DOMESTIC UNSECURED	08/09/24	15,074,999.80 4.1		15,000,000.00	15,105,000.00	261.250.00	15,366,250.00	15.097,526.69		14,989,062,30	3.56%	72,173.76 85.937.50	(10,934.01)		09/11/26		3.88	AA+	Aaa	
3133ERNE7	FEDERAL FARM CREDIT BANK US DOMESTIC UNSECURED	08/09/24	15,200,027.27 4.3		15,000,000.00	15,094,500.00	12,760,42	15,107,260,42	15.084.043.57		15.045.079.35	3.57%	154.947.92	(38,964.22)		08/05/26		4.04	AA+	Aaa	
3133ERNP2	FEDERAL FARM CREDIT BANK US DOMESTIC UNSECURED	08/09/24	15,094,743.80 4.0		15,000,000.00	15,050,700.00	10,000.00	15,060,700.00	15,046,975.49		14,954,743.80	3.55%	140,000.00	(92,231.69)		08/06/27		3.88	AA+	Aaa	
			367,490,010.62		409,270,000.00	409,103,387.00	825,023.88	409,928,410.88	409,583,841.05		362,055,165.00	85.92%	5,434,845.62	(2,528,676.05)							
COMMERCIA	AL PAPER																				
			0.00		0.00	0.00	0.00	0.00	0.00		0.00	0.00%	0.00	0.00							
Total			427,505,744.25		469,211,000.00	468,517,534.78	1,310,078.68	469,827,613.46	469,041,393.90		421,384,211.35	100.00%	6,121,532.90	(2,657,182.55)							

PIMA COUNTY DISCLOSURE STATEMENTS For the month ended October 31, 2024

As of October 31, 2024, Pima County has the following investments and maturities.

	Fair	Investment Maturities (in years)							
Investment Type	Value	Less than 1 year	2 Years	3 Years	4 Years				
Repurchase Agreements	-	-	=	-	=				
LGIP's	1,293,019,805.91	1,293,019,805.91	=	-	=				
CD's/ICSA	112,358,620.52	112,358,620.52							
Money Market	162,806,218.45	162,806,218.45	-	_	-				
U.S. Treasuries	-	-	-	_	-				
U.S. Agencies	367,490,010.62	121,017,486.34	80,098,372.24	151,009,650.44	15,364,501.60				
Corporate Bonds	60,015,733.62	35,396,746.42	14,437,011.65	10,181,975.56	(0.01)				
Commercial Paper		-	-	-	-				
Total	1,995,690,389.12	1,724,598,877.64	94,535,383.89	161,191,626.00	15,364,501.59				
% of Total		86.4%	4.7%	8.1%	0.8%				

Interest Rate Risk. As a means of limiting its exposure to fair value losses arising from changes in interest rates, the county's investment policy limits its investments to maturities of less than 5 years.

Credit Risk. State law limits investments in commercial paper to issuances rated "A1" or "P1" or better and corporate bonds to issuances rated "A" or better by nationally recognized statistical rating organizations (NRSROs).

Custodial Credit Risk. For an investment, custodial credit risk is the risk that in the event of the failure of the counterparty, the county will not be able to recover the value of its investments or collateral securites that are in the possession of an outside party. As of October 31, 2024, less than 2.5% of the county's investments are in repurchase agreements.

Concentration of Credit Risk. The county limits the investment in any one issuer to less than 5% of the total pool, excluding U.S. Treasuries and bonds issued by U.S. Agencies. U.S. Treasuries represent 0% of the county's total investment pool. Of the total investment pool, 0% is invested in the Federal National Mortgage Association and 0.7% is invested in the Federal Home Loan Bank. No other single investment represents more than 5% of the total investment pool.

Certfication: The Treasurer certifies that the portfolio complies with Arizona Revised Statutes and the Investment Policy.