

Annual Statement

OF THE FINANCIAL CONDITION
OF THE CAMBRIDGE RETIREMENT BOARD
TO THE PUBLIC EMPLOYEE RETIREMENT ADMINISTRATION COMMISSION
FOR THE YEAR ENDED 12/31/2023

Annual Statement for the Year Ended December 31, 2023 of the conditions and Affairs of the Cambridge Retirement Board.

Organized Under the Laws of the Commonwealth of Massachusetts to the Public Employee Retirement Administration Commission.

Date of Certificate 01/01/1939

Effective Date 01/01/1939

ADMINISTRATION OFFICE

125 CambridgePark Dr., Suite 104
Street & Number

Cambridge, MA 02140
City/Town, State and Zip Code

(617) 868-3401
Telephone Number

We, the undersigned, members of the Cambridge Retirement Board certify under penalties of perjury, that we are the official board members of said retirement system, and that on the thirty-first date of December last, all of the herein-described assets were the absolute property of said retirement system, free and clear from any liens or claims thereon, except as stated, and the following statements, with the schedules and explanations therein contained, annexed, or referred to, are a full and correct exhibit of all of the assets, liabilities, income and disbursements, changes in fund balances, and the conditions and affairs of said retirement system on the said thirty-first date of December last, and for the year ended on that date, according to the best of our information, knowledge, and belief respectively.

Board Of Retirement

Ex-Officio Member

Joseph F. McCann

(Name)

(Signature)

Appointed Member

Term Expires 03/01/2025

Michael P. Gardner

(Name)

(Signature)

Elected Member

Term Expires 10/01/2025

Francis E. Murphy, III (Chair)

(Name)

(Signature)

Elected Member

Term Expires 07/31/2026

James H. Monagle

(Name)

(Signature)

Member Appointed by Other Members

Term Expires 01/01/2027

Nadia Chamblin-Foster

(Name)

(Signature)

Investment Managers

See Attached

Investment Consultant

Segal Marco Advisors

116 Huntington Ave. Boston MA 02116

Custodian

M&T Bank/Wilmington Trust

16 North Main Street, Andover MA. 01810

ANNUAL STATEMENT BALANCE TESTS

1. ASSET BALANCE

Assets Previous Year	1,632,099,897.49
Income Current Year	269,744,835.77
Disbursements Current Year	126,351,049.46
Assets Current Year	1,775,493,683.80

2. ASSET DIFFERENCE

Assets Current Year	1,775,493,683.80
Assets Previous Year	1,632,099,897.49
Difference	143,393,786.31

3. INCOME DIFFERENCE

Income Current Year	269,744,835.77
Disbursements Current Year	126,351,049.46
Difference	143,393,786.31

4. FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	300,607,820.29
Total Fund Change Debits Current Year	-157,214,033.98
Difference	143,393,786.31

Note: The difference as a result of tests 2, 3 and 4 should be the same.

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2023.

ASSETS & LIABILITIES

	2023	2022	2021
1. 1040 Cash	6,990,102.22	7,030,884.94	17,860,830.17
2. 1100 Short Term Investments	0.00	260,431.50	962,639.70
3. 1180 Fixed Income Securities	102,065,004.69	74,838,861.18	52,499,548.12
4. 1170 Equities	17,790,386.10	21,290,717.50	23,994,717.51
5. 1101 Pooled Short Term Funds	0.00	0.00	0.00
6. 1172 Pooled Domestic Equity Funds	513,547,004.52	497,222,984.10	696,109,061.48
7. 1173 Pooled International Equity Funds	310,147,405.63	254,793,728.89	220,719,479.38
8. 1174 Pooled Global Equity Funds	0.00	0.00	0.00
9. 1181 Pooled Domestic Fixed Income Funds	144,800,983.79	113,169,447.23	144,941,024.85
10. 1182 Pooled International Fixed Income Funds	49,931,233.20	0.00	0.00
11. 1183 Pooled Global Fixed Income Funds	0.00	0.00	0.00
12. 1193 Pooled Alternative Investments	332,629,643.61	314,462,635.31	308,717,284.00
13. 1194 Pooled Real Estate Funds	297,512,415.76	303,511,274.97	269,244,940.47
14. 1195 Pooled Domestic Balanced Funds	0.00	0.00	0.00
15. 1196 Pooled International Balanced Funds	0.00	0.00	0.00
16. 1197 Hedge Funds	0.00	45,563,304.35	66,863,949.00
17. 1198 PRIT Cash	0.00	0.00	0.00
18. 1199 PRIT Fund	0.00	0.00	0.00
19. 1550 Interest Due and Accrued	763,109.19	547,238.03	291,818.67
20. 1350 Prepaid Expenses	0.00	0.00	0.00
21. 1398 Accounts Receivable (A)	429,694.82	692,347.04	41,996,218.10
22. 1910 Land	0.00	0.00	0.00
23. 1920 Buildings	0.00	0.00	0.00
24. 1929 Accumulated Depreciation – Buildings	0.00	0.00	0.00
25. 2020 Accounts Payable (A)	(-1,113,299.73)	(-1,283,957.55)	(-1,999,303.23)
TOTAL	1,775,493,683.80	1,632,099,897.49	1,842,202,208.22
FUNDS			
1. 3293 Annuity Savings Fund	285,779,047.94	277,341,735.82	273,610,308.31
2. 3294 Annuity Reserve Fund	86,391,581.88	88,743,573.92	86,819,852.56
3. 3295 Military Service Fund	4,638.27	4,633.64	4,629.01
4. 3296 Pension Fund	4,358,389.48	9,051,817.35	10,797,210.83
5. 3298 Expense Fund	0.00	0.00	0.00
6. 3297 Pension Reserve Fund	1,398,960,026.23	1,256,958,136.76	1,470,970,207.51
TOTAL ASSETS AT MARKET VALUE	1,775,493,683.80	1,632,099,897.49	1,842,202,208.22

(A) Specific details for Accounts Receivable and Accounts Payable are to be disclosed on Schedule A

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2023.

	Balance Dec. 31 Prior year	Receipts	Interfund Transfers	Disbursements	Balance Dec.31 Current Year
Annuity Savings Fund	277,341,735.82	29,744,247.85	-16,736,323.45	-4,570,612.28	285,779,047.94
Annuity Reserve Fund	88,743,573.92	2,636,743.73	16,667,962.52	-21,656,698.29	86,391,581.88
Pension Fund	9,051,817.35	70,035,825.14	14,195,022.00	-88,924,275.01	4,358,389.48
Military Service Fund	4,633.64	4.63	0.00	0.00	4,638.27
Expense Fund	0.00	11,199,463.88	0.00	-11,199,463.88	0.00
Pension Reserve Fund	1,256,958,136.76	156,128,550.54	-14,126,661.07	0.00	1,398,960,026.23
Total All Funds	1,632,099,897.49	269,744,835.77	- 0 -	-126,351,049.46	1,775,493,683.80

List below all transfers:

Xfer from	Annuity Savings Fund	to	Annuity Reserve Fund	in the amt of	16,667,962.52	on acct of	Retirements
	Control Acct						
Xfer from	Annuity Savings Fund	to	Pension Reserve Fund	in the amt of	152.10	on acct of	Interest not due to retirees
	Control Acct		Control Acct				
Xfer from	Pension Reserve Fund	to	Annuity Savings Fund	in the amt of	401,486.98	on acct of	Return from inactive
	Control Acct		Control Acct				
Xfer from	Annuity Savings Fund	to	Pension Reserve Fund	in the amt of	469,695.81	on acct of	10 years inactive
	Control Acct		Control Acct				
Xfer from	Pension Reserve Fund	to	Pension Fund Control	in the amt of	14,195,022.00	on acct of	Pension payments
	Control Acct		Account				
Xfer from		to		in the amt of		on acct of	

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2023.

RECEIPTS

	2023	2022	2021
1. Annuity Savings Fund:			
(a) 4891 Members' Deductions	27,357,805.00	25,854,350.23	24,551,740.75
(b) 4892 Transfers from Other Systems	1,506,521.57	1,476,782.06	1,431,780.39
(c) 4893 Member Make Up Payments and Redeposits	222,356.94	175,247.34	331,345.56
(d) 4900 Member Payments from Rollovers	112,135.78	53,992.15	147,457.22
(e) Investment Income Credited to Members' Accounts	545,428.56	454,830.71	480,603.31
Subtotal	29,744,247.85	28,015,202.49	26,942,927.23
2. Annuity Reserve Fund:			
(a) 4750 Recovery of Annuity from Reinstatement	0.00	0.00	4,941.15
(b) Investment Income Credited to Annuity Reserve Fund	2,636,743.73	2,619,214.26	2,537,021.56
Subtotal	2,636,743.73	2,619,214.26	2,541,962.71
3. Pension Fund:			
(a) 4898 3(8)(c) Reimbursements from Other Systems	1,631,027.58	2,551,999.97	2,458,571.41
(b) 4899 Received from Commonwealth for COLA & Survivor Bft	254,517.95	303,733.65	492,058.40
(c) 4894 Pension Fund Appropriation	67,968,001.00	60,663,962.00	54,148,316.00
(d) 4840 Workers Compensation Settlement	33,440.00	67,060.00	23,220.00
(e) 4751 Recovery of Pension from Reinstatement	0.00	0.00	8,561.89
(f) 4841 Recovery of 91A Overearnings	148,838.61	0.00	0.00
Subtotal	70,035,825.14	63,586,755.62	57,130,727.70
4. Military Service Fund:			
(a) 4890 Contributions Received from Municipality	0.00	0.00	0.00
(b) Investment Income Credited	4.63	4.63	4.62
Subtotal	4.63	4.63	4.62
5. Expense Fund:			
(a) 4896 Expense Fund Appropriation	0.00	0.00	0.00
(b) Investment Income Credited to Expense Fund	11,199,463.88	11,280,102.15	11,833,534.24
Subtotal	11,199,463.88	11,280,102.15	11,833,534.24
6. Pension Reserve Fund:			
(a) 4897 Federal Grant Reimbursement	0.00	0.00	0.00
(b) 4895 Pension Reserve Appropriation	0.00	0.00	0.00
(c) 4822 Interest Not Refunded	115,620.18	75,056.11	141,781.79
(d) 4825 Miscellaneous Income	0.00	12,304.86	3,826.83
(e) Excess Investment Income	156,012,930.36	-196,717,722.04	263,940,439.27
Subtotal	156,128,550.54	-196,630,361.07	264,086,047.89
TOTAL RECEIPTS	269,744,835.77	-91,129,081.92	362,535,204.39

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2023.

DISBURSEMENTS

	2023	2022	2021
1. Annuity Savings Fund:			
(a) 5757 Refunds to Members	2,676,913.28	2,328,765.15	2,337,400.19
(b) 5756 Transfers to Other Systems	1,893,699.00	2,049,961.52	1,446,210.61
Subtotal	4,570,612.28	4,378,726.67	3,783,610.80
2. Annuity Reserve Fund:			
(a) 5750 Annuities Paid	21,371,093.35	19,964,605.27	18,582,327.50
(b) 5759 Option B Refunds	285,604.94	325,013.62	275,860.22
Subtotal	21,656,698.29	20,289,618.89	18,858,187.72
3. Pension Fund:			
(a) 5751 Pensions Paid	86,079,290.62	80,560,429.51	76,521,260.85
Regular Pension Payments	65,696,005.94	61,223,641.86	57,459,662.81
Survivorship Payments	4,558,075.46	4,247,754.74	4,209,462.86
Ordinary Disability Payments	562,562.06	553,976.94	570,451.28
Accidental Disability Payments	12,148,925.95	11,318,125.61	10,815,101.69
Accidental Death Payments	2,728,124.32	2,816,168.55	3,047,341.71
Section 101 Benefits	385,596.89	400,761.81	419,240.50
(b) 5755 3(8)(c) Reimbursements To Other Systems	2,844,984.39	2,464,351.59	2,436,942.69
(c) 5752 COLAs Paid	0.00	0.00	0.00
(d) 5753 Chapter 389 Beneficiary Increase Paid	0.00	0.00	0.00
Subtotal	88,924,275.01	83,024,781.10	78,958,203.54
4. Military Service Fund:			
(a) 4890 Return to Municipality for Members who Withdrew Funds	0.00	0.00	0.00
Subtotal	0.00	0.00	0.00
5. Expense Fund:			
(a) 5118 Board Member Stipend	22,500.00	22,500.00	22,500.00
(b) 5119 Salaries	638,712.95	623,471.08	605,399.85
(c) 5120 Benefits	165,447.04	155,455.84	151,284.50
(d) 5304 Management Fees	9,202,844.76	9,340,486.10	10,075,866.50
(e) 5305 Custodial Fees	258,126.04	256,769.40	262,818.24
(f) 5307 Investment Consultant Fees	188,000.00	185,000.00	185,000.00
(g) 5308 Legal Expenses	92,479.74	118,438.08	83,034.75
(h) 5309 Medical Expenses	751.17	482.69	1,234.32
(i) 5310 Fiduciary Insurance	71,899.00	71,899.00	70,056.00
(j) 5311 Service Contracts	67,730.27	63,543.11	59,248.86
(k) 5312 Rent Expense	241,539.15	164,521.45	140,035.27
(l) 5315 Professional Services	126,000.00	119,000.00	107,000.00
(m) 5316 Actuarial Services	0.00	41,500.00	0.00
(n) 5317 Accounting Services	0.00	0.00	0.00
(o) 5320 Education And Training	5,256.00	3,468.00	1,000.00
(p) 5589 Administrative Expenses	105,505.71	100,490.29	59,418.56
(q) 5599 Furniture and Equipment	4,553.80	8,920.42	9,637.39
(r) 5719 Travel	8,118.25	4,156.69	0.00
(s) 5829 Depreciation Expense: Building	0.00	0.00	0.00
Subtotal	11,199,463.88	11,280,102.15	11,833,534.24
TOTAL DISBURSEMENTS	126,351,049.46	118,973,228.81	113,433,536.30

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2023.

INVESTMENT INCOME

Investment Income received from:	2023	2022	2021
(a) Cash (from Schedule 1)	659,582.39	146,461.10	1,859.58
(b) Short Term Investments (from Schedule 2)	26,160.56	6,484.56	0.00
(c) Fixed Income Securities (from Schedules 3A and 3C)	2,963,451.76	1,915,665.57	1,299,863.09
(d) Equities (from Schedules 4A and 4C)	735,264.86	660,049.92	611,915.84
(e) Pooled Funds (from Schedule 5)	25,285,427.63	26,459,588.38	29,127,278.34
(f) Commission Recapture and Securities Litigation	37,983.73	530.67	21,242.99
4821 TOTAL INVESTMENT INCOME	29,707,870.93	29,188,780.20	31,062,159.84
Plus:			
4884 Realized Gains (Profits)	39,696,998.32	54,619,573.74	80,448,818.29
4886 Unrealized Gains (Increase in Market Value)	307,780,635.34	209,884,812.37	313,342,586.82
1550 Interest Due & Accrued on Fixed Income Securities at End Of Current Year	763,109.19	547,238.03	291,818.67
Less:			
4823 Paid Accrued Interest on Fixed Income Securities	375,624.26	422,722.40	82,199.49
4885 Realized Losses	9,495,373.53	17,644,392.00	3,143,694.75
4887 Unrealized Losses (Decrease in Market Value)	196,864,179.38	457,856,793.62	141,943,547.42
1550 Interest Due and Accrued on Fixed Income Securities Prior Year	547,238.03	291,818.67	255,241.85
Additional Adjustments:			
4701 Carried Interest Expense	-5,891.78	-33,847.19	152,657.18
4702 Equalization Expense	4,852.62	0.00	0.00
4703 Miscellaneous Investment Expenses	272,666.58	422,095.13	776,439.93
NET INVESTMENT INCOME	170,394,571.16	-182,363,570.29	278,791,603.00
Income required:			
Annuity Savings Fund (from Supplementary Schedule)	545,428.56	454,830.71	480,603.31
Annuity Reserve Fund	2,636,743.73	2,619,214.26	2,537,021.56
Expense Fund	11,199,463.88	11,280,102.15	11,833,534.24
Military Service Fund	4.63	4.63	4.62
TOTAL INCOME REQUIRED	14,381,640.80	14,354,151.75	14,851,163.73
Net Investment Income	170,394,571.16	-182,363,570.29	278,791,603.00
Less Income Required	14,381,640.80	14,354,151.75	14,851,163.73
EXCESS INCOME TO PENSION RESERVE FUND	156,012,930.36	-196,717,722.04	263,940,439.27

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2023.

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	2,447	571	3,018
Inactive Membership, Dec. 31st, Previous Year	847	19	866
Enrolled During Current Year	349	25	374
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	349	25	374
Deduct:			
Death	3	0	3
Withdrawals	172	6	178
Retirements	78	23	101
SUBTOTAL	253	29	282
Active Membership, Dec. 31st, Current Year	2,473	566	3,039
Inactive Membership, Dec. 31st, Current Year	917	20	937

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	1,844	586	2,430
Retirements During the Year			
Superannuation	73	18	91
Ordinary Disability	0	0	0
Accidental Disability	1	5	6
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	1	3	4
Survivor Benefits from Active Membership	3	0	3
SUBTOTAL	78	26	104
Deduct:			
Deaths of Retired Members	50	14	64
Termination of Survivor Benefits	15	13	28
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	65	27	92
Retired Membership, Dec. 31st, Current Year			
Superannuation	1,513	330	1,843
Ordinary Disability	17	10	27
Accidental Disability	106	140	246
Termination	4	0	4
Beneficiaries from Accidental Deaths	6	46	52
Beneficiaries from Section 100	0	1	1
Beneficiaries from Section 101	7	17	24
Beneficiaries under Option C	107	32	139
Option (D) Survivor Allowance	95	9	104
Section 12B Survivor Allowance	2	0	2
Total Retired, Beneficiary and Survivor Membership, Dec. 31st, Current Year	1,857	585	2,442
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31st, Current Year	5,247	1,171	6,418

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2023.

Schedule A: Detail of Accounts Receivable and Accounts Payable

Accounts Receivable	Amount	Original Date
4751 Recovery of Pension from Reinstatement	0.00	12/31/2023
4840 Workers Compensation Settlements	0.00	
4841 Recovery of 91A Overearnings	0.00	
4891 Members Deductions	88,243.72	
4892 Transfers From Other Systems	840.53	
4893 Member Make Up Payments and Redeposits	314,526.13	
4900 Member Payments from Rollovers	0.00	
4898 3(8)(c) Reimbursements from Other Systems	0.00	
4899 Received from Commonwealth for COLA and Survivor Benefits	0.00	
4884 Realized Gain on Sale of Investments	0.00	
4894 Pension Fund Appropriation (Current Fiscal Year)	0.00	
4894 Pension Fund Appropriation (Previous Fiscal Year)	0.00	
4890 Contributions Received from Municipality on Account of Military Service	0.00	
4897 Federal Grant Reimbursement	0.00	
4895 Pension Reserve Appropriation	0.00	
Investments Sold But Funds Not Received (list individually)		
1180- Income Research & Management	3,396.85	
5312-Rent increase reimbursement	132.16	
5589- Postage reimbursement	1,007.37	
5751- Payback pensions	21,548.06	
TOTAL RECEIVABLES	429,694.82	
Accounts Payable		
5316 Actuarial Services	0.00	12/31/2023
5317 Accounting Services	0.00	
5320 Education and Training	0.00	
5757 Refunds to Members	0.00	
5756 Transfers to Other Systems	0.00	
5750 Annuities Paid	0.00	
5759 Option B Refund	0.00	
5751 Pensions Paid	0.00	
5755 3(8)(c) Reimbursements to Other Systems	0.00	
5752 COLAs Paid	0.00	
5753 Chapter 389 Beneficiary Increase Paid	0.00	
4885 Realized Loss on Sale of Investments	0.00	
4890 Return to Municipality for Members Who Withdrew Their Funds	0.00	
5118 Board Members' Stipend	-1,875.00	
5119 Salaries	-72,061.08	
5304 Management Fees	-361,452.58	
5305 Custodial Fees	-65,395.56	
5307 Investment Consultant Fees	-47,000.00	
5308 Legal Expenses	-3,745.19	
5309 Medical Expenses	-49.44	
5310 Fiduciary Insurance	0.00	
5311 Service Contracts	-34,675.00	
5312 Rent Expense	0.00	
5315 Professional Services Expense	-9,500.00	
5589 Administrative Expenses	-3,316.53	
5599 Furniture and Equipment	0.00	
5719 Travel	-225.76	
Investments Purchased But Not Paid For (list individually)		
1180- Income Research & Management	-514,003.59	
	0.00	
	0.00	
	0.00	
TOTAL PAYABLES	-1,113,299.73	

Investment Managers:

Aberdeen Asset Management, Inc.
1735 Market St., 32nd Floor
Philadelphia, PA 19103

Acadian Asset Management, LLC
260 Franklin Street
Boston, MA 02110

Ascent Venture Partners
P.O. Box 520
Bedford, MA 01730

Black Rock
One Financial Center
Boston, MA 02111

Campbell Global Timber Fund L.P.
One S.W. Columbia, Suite 1700
Portland, Oregon 97258

Fidelity Institutional Asset Management Trust Company
900 Salem Street, MZ OT3N1
Smithfield, RI 02917

Garcia Hamilton & Associates
1401 McKinney, Suite 1600
Houston, TX 77010

Hamilton Lane
One Presidential Boulevard, 4th Floor
Bala Cynwyd, PA 19004

Hancock Timber Resource Group
197 Clarendon Street, C-08-99
Boston, MA 02116-5010

IFM Investors, LLC
114 West 47th Street, 26th Floor
New York, NY 10036

Income Research & Management
100 Federal Street, 30th Floor
Boston, MA 02110

Intercontinental R.E. Corporation
1270 Soldiers Field Road
Boston, MA 02135-1003

J.P. Morgan Investment Management
1111 Polaris Parkway, 1H
Columbus, OH 43240

Landmark Partners
10 Mill Pond Lane
Simsbury, CT 06070-2429

Lexington Capital Partners VIII, L.P.
399 Park Avenue, 20th Floor
New York, NY 10022

Loomis Sayles Trust Company
One Financial Center, Boston, MA 02111
Boston, MA 02111

BNY Mellon
340 Greenwich Street
New York, NY 10286

Penn Square Real Estate Group, LLC
150 N. Radnor-Chester Road, Suite A110
Radnor, PA 19087

Pension Reserves Investment Management
84 State Street, Suite 250
Boston, MA 02109

PineBridge Investments
65 East 55th Street
New York, NY 10022

RBC Global Asset Management
50 South Sixth Street, Suite 2350
Minneapolis, MN 55402

Rockwood Capital Real Estate Partners
140 East 45th Street, 34th Floor
New York, NY 10017

Rhumblin Advisers
265 Franklin Street, 21st Floor
Boston, MA 02110

UBS Realty Investors LLC
10 State House Square - 15th Floor
Hartford, CT 06103-3604

Wellington Management Company
280 Congress Street
Boston, MA 02210

Custodian:

Wilmington Trust Company/M&T Bank
Global Custody Services
16 North Main Street
Andover, MA 01810

Consultant:

Segal Marco Advisors
116 Huntington Avenue
Boston, MA 02116

Commission Recapture:

ConvergEx Recapture Services
1633 Broadway, 48th Floor
New York, NY 10019

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 1
Cash Account Activity During Year

Description	Book Value at End of Previous Year	Total Deposits this Year	Income Reinvested/ Redeposited into Account	Total Withdrawals this Year	Total Book Value Dec 31 this Year	Cash Income Paid to System Not Reinvested or Redeposited	Interest Due and Accrued December 31st
					-		
Eastern Bank	654,706.63	24,154,332.89		24,300,000.00	509,039.52	8,884.27	0.00
Checking account	61,465.89	118,502,765.51		118,529,556.40	34,675.00	0.00	0.00
E 302-Internal	5,599,435.88	394,815,718.63		394,674,011.74	5,741,142.77	609,327.74	11,806.04
E 308-Income Research Management	636,093.08	36,865,612.48		36,835,428.79	666,276.77	27,696.91	1,843.62
E 309-Garcia Hamilton	75,297.19	27,919,231.20		27,969,637.97	24,890.42	13,185.57	503.38
E 324-SSgA Russell 2500	3,886.27	10,191.47		0.00	14,077.74	487.90	64.29
					0.00		
					0.00		
					-		
Schedule Totals	\$ 7,030,884.94	\$ 602,267,852.18	\$ -	\$ 602,308,634.90	\$ 6,990,102.22	\$ 659,582.39	\$ 14,217.33

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>BOOK VALUE AT END OF PREVIOUS YEAR</u>	<u>TOTAL DEPOSITS/WITHDRAWALS THIS YEAR</u>	<u>BOOK VALUE AT END OF YEAR</u>	<u>INCOME RECEIVED THIS YEAR</u>	<u>INCOME DUE AND ACCRUED AT YEAR END</u>
965626	996115960	EB TEMP INV FD	5,578,800.12	141,309.91	5,720,110.03	609,327.74	11,806.04
SCHEDULE TOTALS			5,578,800.12	141,309.91	5,720,110.03	609,327.74	11,806.04

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>BOOK VALUE AT END OF PREVIOUS YEAR</u>	<u>TOTAL DEPOSITS/WITHDRAWALS THIS YEAR</u>	<u>BOOK VALUE AT END OF YEAR</u>	<u>INCOME RECEIVED THIS YEAR</u>	<u>INCOME DUE AND ACCRUED AT YEAR END</u>
965628	996115960	EB TEMP INV FD	636,093.08	30,183.69	666,276.77	27,696.91	1,843.62
SCHEDULE TOTALS			636,093.08	30,183.69	666,276.77	27,696.91	1,843.62

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>BOOK VALUE AT END OF PREVIOUS YEAR</u>	<u>TOTAL DEPOSITS/WITHDRAWALS THIS YEAR</u>	<u>BOOK VALUE AT END OF YEAR</u>	<u>INCOME RECEIVED THIS YEAR</u>	<u>INCOME DUE AND ACCRUED AT YEAR END</u>
965630	996115960	EB TEMP INV FD	3,886.27	10,191.47	14,077.74	487.90	64.29
SCHEDULE TOTALS			3,886.27	10,191.47	14,077.74	487.90	64.29

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>BOOK VALUE AT END OF PREVIOUS YEAR</u>	<u>TOTAL DEPOSITS/WITHDRAWALS THIS YEAR</u>	<u>BOOK VALUE AT END OF YEAR</u>	<u>INCOME RECEIVED THIS YEAR</u>	<u>INCOME DUE AND ACCRUED AT YEAR END</u>
965631	996115960	EB TEMP INV FD	75,297.19	(50,406.77)	24,890.42	13,185.57	503.38
SCHEDULE TOTALS			75,297.19	(50,406.77)	24,890.42	13,185.57	503.38

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 2A
Short Term Securities Owned at End of Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Price	Market Value Dec 31st Current Year	Change in Market Value Increase/Decrease	Interest Received During Year
Schedule Totals							\$ -	\$ -	\$ -

Interest Due
and Accrued
Dec 31st

\$	-
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Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 2B
Short Term Securities Purchased During Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Date Acquired (Trade Date)	Name of Broker	Commissions Paid	Paid Accrued Interest	Cost Excluding Accrued Interest, but Including Commissions
965628	912796YH6	US Treasury Bill						0.00	0.00	1,301,941.74
965631	912797FX0	US Treasury Bill						0.00	0.00	793,256.77

Schedule Totals

\$	-	\$	-	\$	2,095,198.51
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ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 2B
SHORT TERM SECURITIES PURCHASED DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>ACCRUED INT PAID</u>	<u>COST INCLUDING COMMISSION BUT EXCLUDING INT</u>
965628	912796YH6	U S TREASURY BILL	0.000	09/07/23	374,000.000	01/31/23	GOLDMAN SACHS & CO, NY	0.00	0.00	363,649.97
965628	912796ZP7	U S TREASURY BILL	0.000	06/08/23	472,000.000	03/31/23	CITADEL SECURITIES LLC, CHICAGO	0.00	0.00	468,069.22
965628	912796ZY8	U S TREASURY BILL	0.000	01/25/24	486,000.000	05/09/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	0.00	470,222.55
SCHEDULE TOTALS								0.00	0.00	1,301,941.74

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 2B
SHORT TERM SECURITIES PURCHASED DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>ACCRUED INT PAID</u>	<u>COST INCLUDING COMMISSION BUT EXCLUDING INT</u>
965631	912797FX0	U S TREASURY BILL	0.000	07/11/23	600,000.000	03/13/23	PERSHING LLC, JERSEY CITY	0.00	0.00	590,825.25
965631	912797FX0	U S TREASURY BILL	0.000	07/11/23	205,000.000	04/03/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	0.00	202,431.52
SCHEDULE TOTALS								0.00	0.00	793,256.77

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 2C
Short Term Securities Sold During Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Date Sold (Trade Date)	Name of Broker	Commissions Paid	Proceeds from Sale	Book Value	Profit/Loss on Sale	Interest Received During Year
965628	912796YH6	US Treasury Bill						0.00	1,562,373.19	1,562,373.24	(0.05)	24,225.33
965631	912797FX0	US Treasury Bill						0.00	793,256.74	793,256.77	(0.03)	1,935.23

Schedule Totals

\$	-	\$ 2,355,629.93	\$ 2,355,630.01	\$	(0.08)	\$ 26,160.56
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Total Profit	0.00
Total Loss	(0.08)

FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	TRADE		COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
			RATE	DATE		DATE	NAME OF BROKER					
965628	912796YH6	U S TREASURY BILL	0.000	09/07/23	374,000.000	06/29/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	363,649.96	363,649.97	(0.01)	6,669.10
965628	912796Z85	U S TREASURY BILL	0.000	03/28/23	263,000.000	03/28/23	MATURITY	0.00	260,431.50	260,431.50	0.00	2,568.50
965628	912796ZP7	U S TREASURY BILL	0.000	06/08/23	472,000.000	05/09/23	NOMURA SECS, NEW YORK	0.00	468,069.18	468,069.22	(0.04)	2,212.22
965628	912796ZY8	U S TREASURY BILL	0.000	01/25/24	152,000.000	11/09/23	NOMURA SECS, NEW YORK	0.00	147,065.49	147,065.49	0.00	12,775.51
965628	912796ZY8	U S TREASURY BILL	0.000	01/25/24	334,000.000	12/28/23	CITIGROUP GLOBAL MARKETS INC., NEW YOF	0.00	323,157.06	323,157.06	0.00	0.00
SCHEDULE TOTALS								0.00	1,562,373.19	1,562,373.24	(0.05)	24,225.33
										TOTAL PROFIT	0.00	
										TOTAL LOSS	0.05	

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 2C
SHORT TERM SECURITIES SOLD DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>PROCEEDS FROM SALE</u>	<u>BOOK VALUE</u>	<u>PROFIT/LOSS ON SALE</u>	<u>INTEREST RECEIVED DURING YEAR</u>
965631	912797FX0	U S TREASURY BILL	0.000	07/11/23	805,000.000	04/07/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	793,256.74	793,256.77	(0.03)	1,935.23
SCHEDULE TOTALS								0.00	793,256.74	793,256.77	(0.03)	1,935.23
										TOTAL PROFIT	0.00	
										TOTAL LOSS	0.03	

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 3A
Fixed Income Securities Owned at End of Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Price	Market Value at End of Year	Change in Market Value Increase/Decrease	Interest Received During Year	Interest Due and Accrued at Year End
965626		M&T Bank					227.50	0.00	0.00	0.00
965628		Income Research & Management					52,297,702.15	1,607,038.46	1,407,773.21	459,456.20
965631		Garcia Hamilton					49,767,075.04	1,016,847.05	1,364,648.43	303,652.99

Schedule Totals

\$ 102,065,004.69	\$ 2,623,885.51	\$ 2,772,421.64	\$ 763,109.19
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Total Increase	2,623,885.51
Total Decrease	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3A
FIXED INCOME SECURITIES OWNED AT END OF YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>PRICE</u>	<u>MARKET VALUE AT END OF YEAR</u>	<u>CHANGE IN MARKET VALUE INCR/DECR</u>	<u>INTEREST RECEIVED DURING YEAR</u>	<u>INTEREST DUE AND ACCRUED AT YEAR END</u>
965626	006ESCBG1	ESCROW CB ADELPHIA COM	0.000	07/15/15	100,000.000	0.00000	0.00	0.00	0.00	0.00
965626	131ESC9C1	CALPINE CORP ESCROW	8.500	07/15/10	533,000.000	0.00000	0.00	0.00	0.00	0.00
965626	131ESC9K3	CALPINE CORP ESCROW	9.875	12/01/11	30,000.000	0.00000	0.00	0.00	0.00	0.00
965626	350821AB0	SKILLED HEALTHCARE LLC	11.250	04/15/08	210,000.000	0.00000	0.00	0.00	0.00	0.00
965626	550060AA5	LUMBERMENS MUTUAL CASUALTY CO	9.150	07/01/26	455,000.000	0.05000	227.50	0.00	0.00	0.00
965626	618121AC1	MORRIS MATL HANDLING SR NTS	9.500	04/01/08	185,000.000	0.00000	0.00	0.00	0.00	0.00
SCHEDULE TOTALS							227.50	0.00	0.00	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3A
FIXED INCOME SECURITIES OWNED AT END OF YEAR

FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	PRICE	MARKET VALUE AT END OF YEAR	CHANGE IN	INTEREST	INTEREST DUE
			RATE	DATE				MARKET VALUE INCR/DECR	RECEIVED DURING YEAR	AND ACCRUED AT YEAR END
965628	00206RJX1	AT&T INC	2.300	06/01/27	140,000.000	92.90400	130,065.60	5,306.00	3,220.00	268.20
965628	00206RJZ6	AT&T INC	3.500	06/01/41	159,000.000	79.67400	126,681.66	7,299.69	5,565.00	463.80
965628	00287YAR0	ABBVIE INC	4.500	05/14/35	172,000.000	98.02800	168,608.16	8,820.16	7,740.00	1,010.50
965628	009090AA9	AIR CANADA 2015-1 CLASS A 144A	3.600	09/15/28	109,560.052	94.05500	103,046.71	4,095.55	4,173.44	1,161.63
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	130,000.000	97.39400	126,612.20	1,865.50	2,112.50	1,408.80
965628	010392FB9	ALABAMA POWER CO	6.000	03/01/39	148,000.000	107.72300	159,430.04	4,215.04	8,880.00	2,960.40
965628	015271AN9	ALEXANDRIA REAL ESTATE EQUITIE	4.700	07/01/30	160,000.000	97.62900	156,206.40	4,459.20	0.00	3,760.00
965628	015271AW9	ALEXANDRIA REAL ESTATE EQUITIE	2.000	05/18/32	135,000.000	80.35700	108,481.95	11,562.75	1,350.00	322.50
965628	01627AAA6	ALIGNED DATA CENTER 1A A2 144A	1.937	08/15/46	163,000.000	89.65700	146,140.91	6,790.58	3,157.32	140.32
965628	02008MAC3	ALLY AUTO RECEIVABLES TRU 2 A3	4.760	05/17/27	141,000.000	99.57600	140,402.16	(294.69)	6,711.60	298.24
965628	023135CC8	AMAZON.COM INC	3.250	05/12/61	100,000.000	73.75200	73,752.00	4,668.00	3,250.00	442.47
965628	023135CK0	AMAZON.COM INC	4.100	04/13/62	110,000.000	88.77500	97,652.50	6,600.00	4,510.00	977.34
965628	03027WAM4	AMERICAN TOWER TRUST #1 144A	5.490	03/15/28	149,000.000	101.50600	151,243.94	2,243.94	6,180.56	363.52
965628	036752AW3	ELEVANCE HEALTH INC	5.500	10/15/32	110,000.000	104.73900	115,212.90	2,244.00	5,730.69	1,277.56
965628	05348EAY5	AVALONBAY COMMUNITIES INC	2.900	10/15/26	167,000.000	95.29300	159,139.31	5,953.55	4,843.00	1,022.20
965628	05522RDF2	BA CREDIT CARD TRUST A2 A2	5.000	04/15/28	189,000.000	100.60800	190,149.12	(846.72)	10,027.50	787.50
965628	05523RAD9	BAE SYSTEMS PLC 144A	3.400	04/15/30	200,000.000	92.41100	184,822.00	11,524.00	0.00	1,435.64
965628	056054AA7	BX COMMERCIAL MORTGA XL A 144A	6.396	10/15/36	134,395.642	99.74600	134,054.28	330.62	2,677.76	405.81
965628	06051GJS9	BANK OF AMERICA CORP	1.734	07/22/27	173,000.000	91.65400	158,561.42	6,902.70	2,999.82	1,324.47
965628	06051GJW0	BANK OF AMERICA CORP	3.311	04/22/42	69,000.000	78.61100	54,241.59	3,289.23	1,142.30	438.15
965628	06051GKD0	BANK OF AMERICA CORP	2.572	10/20/32	190,000.000	83.06900	157,831.10	12,999.80	2,443.40	963.47
965628	06051GKW8	BANK OF AMERICA CORP	4.948	07/22/28	174,000.000	100.06500	174,113.10	3,920.22	8,609.52	3,803.28
965628	06211CAG0	BANK5 2023-5YR2 5YR2 A3	6.656	07/15/56	187,000.000	105.92900	198,087.23	5,485.03	5,186.15	1,037.10
965628	06406RBL0	BANK OF NEW YORK MELLON CORP/T	5.802	10/25/28	105,000.000	103.74400	108,931.20	523.95	6,092.10	1,116.72
965628	06738EBZ7	BARCLAYS PLC	5.304	08/09/26	200,000.000	99.60800	199,216.00	548.00	10,608.00	4,184.74
965628	084659AR2	BERKSHIRE HATHAWAY ENERGY CO	4.450	01/15/49	135,000.000	87.94600	118,727.10	1,941.30	6,007.50	2,770.54
965628	09256BAH0	BLACKSTONE HOLDINGS FINAN 144A	4.450	07/15/45	160,000.000	85.16600	136,265.60	6,377.60	7,120.00	3,283.48
965628	11135FAL5	BROADCOM INC	4.110	09/15/28	149,000.000	97.77200	145,680.28	6,874.86	6,123.90	1,803.06
965628	11135FBA8	BROADCOM INC	4.750	04/15/29	200,000.000	100.31700	200,634.00	9,742.00	9,500.00	2,005.64
965628	12434GAA3	BX COMMERCIAL MORTG XL3 A 144A	7.121	12/09/40	193,000.000	100.06200	193,119.66	602.18	0.00	419.98
965628	125523CB4	CIGNA GROUP/THE	3.400	03/01/27	165,000.000	96.41400	159,083.10	4,067.25	5,610.00	1,869.60
965628	12593FBD5	COMM 2015-LC21 MORTGAG LC21 A4	3.708	07/10/48	204,000.000	97.00100	197,882.04	3,594.48	7,564.32	630.30
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	92,128.303	101.05100	93,096.57	2,261.73	6,082.08	324.45
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	50,945.733	102.21000	52,071.63	131.95	3,784.98	206.43
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	16,904.630	105.26700	17,795.00	174.96	1,331.61	74.13
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	181,529.512	108.04600	196,135.38	(2,584.97)	15,932.64	884.52
965628	13032UD88	CALIFORNIA ST HLTH FACS FING A	4.190	06/01/37	150,000.000	92.49200	138,738.00	4,743.00	6,285.00	523.80
965628	13645RAX2	CANADIAN PACIFIC RAILWAY CO	6.125	09/15/15	180,000.000	112.00600	201,610.80	19,492.20	11,025.00	3,246.78
965628	14040HCS2	CAPITAL ONE FINANCIAL CORP	4.927	05/10/28	28,000.000	98.33800	27,534.64	419.16	1,379.56	195.33
965628	14040HCX1	CAPITAL ONE FINANCIAL CORP	5.468	02/01/29	202,000.000	99.75100	201,497.02	(502.98)	5,522.68	4,602.00
965628	142339AL4	CARLISLE COS INC	2.200	03/01/32	330,000.000	81.57900	269,210.70	17,490.00	7,260.00	2,420.40
965628	166764BX7	CHEVRON CORP	1.995	05/11/27	117,000.000	92.87200	108,660.24	3,423.42	2,334.16	324.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3A
FIXED INCOME SECURITIES OWNED AT END OF YEAR

FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	PRICE	MARKET VALUE AT END OF YEAR	CHANGE IN	INTEREST	INTEREST DUE
			RATE	DATE				MARKET VALUE INCR/DECR	RECEIVED DURING YEAR	AND ACCRUED AT YEAR END
965628	17290YAR9	CITIGROUP COMMERCIAL MOR C1 A4	3.209	05/10/49	264,000.000	94.59800	249,738.72	4,301.22	1,411.96	705.90
965628	172967KN0	CITIGROUP INC	3.400	05/01/26	241,000.000	96.52900	232,634.89	3,969.27	8,194.00	1,365.60
965628	172967LS8	CITIGROUP INC	3.520	10/27/28	94,000.000	94.65100	88,971.94	3,068.16	3,308.80	588.16
965628	172967MP3	CITIGROUP INC	4.412	03/31/31	165,000.000	95.77400	158,027.10	10,520.40	0.00	1,840.05
965628	19828TAB2	COLUMBIA PIPELINES OPERAT 144A	6.036	11/15/33	250,000.000	104.89600	262,240.00	20,917.50	0.00	5,994.33
965628	20030NBH3	COMCAST CORP	4.250	01/15/33	156,000.000	97.32700	151,830.12	4,597.32	6,630.00	3,057.72
965628	20030NDU2	COMCAST CORP	2.937	11/01/56	172,000.000	66.11500	113,717.80	6,530.84	5,051.64	841.80
965628	20268JAK9	COMMONSPIRIT HEALTH	6.073	11/01/27	96,000.000	102.96500	98,846.40	535.68	5,927.25	971.40
965628	210795PZ7	UNITED AIRLINES 2012-1 CLASS A	4.150	10/11/25	251,265.763	99.54300	250,117.48	6,756.54	11,224.14	2,317.60
965628	219350BL8	CORNING INC	5.850	11/15/68	71,000.000	100.04400	71,031.24	5,657.99	4,153.50	530.84
965628	224044CG0	COX COMMUNICATIONS INC 144A	3.350	09/15/26	160,000.000	96.02300	153,636.80	4,849.60	0.00	1,578.31
965628	224044CS4	COX COMMUNICATIONS INC 144A	5.700	06/15/33	130,000.000	104.19100	135,448.30	5,613.40	3,602.08	329.28
965628	233046AF8	DB MASTER FINANCE 1A A2II 144A	4.030	11/20/47	235,624.999	94.83700	223,459.68	9,403.80	9,558.66	1,081.58
965628	233331BG1	DTE ENERGY CO	1.050	06/01/25	155,000.000	94.24200	146,075.10	5,538.15	1,627.50	135.60
965628	23346TAA9	DTE ELECTRIC SECURITIZATION FU	5.970	03/01/33	245,000.000	105.03500	257,335.75	12,421.70	0.00	2,437.80
965628	2350368D5	DALLAS-FORT WORTH TX INTERNATI	2.041	11/01/29	245,000.000	87.47300	214,308.85	12,154.45	5,000.46	833.40
965628	24737BAA3	DELTA AIR LINES 2019-1 CLASS A	3.204	10/25/25	205,000.000	99.19400	203,347.70	3,517.80	6,568.20	1,204.50
965628	254683CX1	DISCOVER CARD EXECUTION N A4 A	5.030	10/15/27	114,000.000	100.40800	114,465.12	(764.94)	5,734.20	477.90
965628	257469AJ5	DOMINION ENERGY INC	5.250	08/01/33	367,000.000	101.17800	371,323.26	9,938.36	19,267.50	8,028.00
965628	25755TAL4	DOMINO'S PIZZA MAST 1A A2 144A	3.668	10/25/49	240,625.001	91.29200	219,671.38	14,970.94	2,212.26	1,618.32
965628	25755TAN0	DOMINO'S PIZZA MAS 1A A2I 144A	2.662	04/25/51	116,024.997	88.44600	102,619.47	3,635.64	774.13	566.28
965628	26442CBH6	DUKE ENERGY CAROLINAS LLC	3.550	03/15/52	141,000.000	76.90600	108,437.46	1,875.30	5,005.50	1,473.40
965628	26444HAA9	DUKE ENERGY FLORIDA LLC	3.400	10/01/46	295,000.000	75.14300	221,671.85	26,892.20	0.00	2,507.42
965628	29273VAQ3	ENERGY TRANSFER LP	5.750	02/15/33	100,000.000	103.16500	103,165.00	8,100.00	0.00	2,172.06
965628	29379VAV5	ENTERPRISE PRODUCTS OPERATING	5.700	02/15/42	141,000.000	105.52600	148,791.66	11,444.97	8,037.00	3,035.52
965628	30040WAQ1	EVERSOURCE ENERGY	2.900	03/01/27	180,000.000	94.72000	170,496.00	4,140.00	2,610.00	1,740.00
965628	30161NAS0	EXELON CORP	5.100	06/15/45	178,000.000	94.87400	168,875.72	2,301.54	9,078.00	403.52
965628	30231GAY8	EXXON MOBIL CORP	2.995	08/16/39	150,000.000	80.51700	120,775.50	5,053.50	4,492.50	1,684.80
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	2.130	11/25/39	139,847.890	96.90500	135,519.60	2,893.45	3,029.39	248.29
965628	31288QF62	FHLMC POOL #84-1089	5.273	06/01/47	47,956.886	102.14800	48,987.00	1,155.76	2,225.82	420.00
965628	31288QJ27	FHLMC POOL #84-1181	5.813	06/01/43	89,945.963	103.08600	92,721.70	1,395.97	4,359.86	874.92
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	109,708.202	95.46600	104,734.03	(337.11)	2,041.09	274.20
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	109,735.753	92.70000	101,725.04	(1,580.89)	1,701.78	228.60
965628	313747BB2	FEDERAL REALTY OP LP	1.250	02/15/26	93,000.000	92.32100	85,858.53	3,839.97	1,162.50	439.28
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	44,313.808	98.46900	43,635.36	243.28	2,084.55	166.20
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	68,473.740	98.08800	67,164.52	450.57	3,254.47	256.80
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35	376,095.149	92.66700	348,516.09	3,907.63	9,925.04	783.60
965628	314890AA2	FERGUSON FINANCE PLC 144A	4.500	10/24/28	289,000.000	98.50700	284,685.23	14,828.59	13,005.00	2,420.71
965628	33768JAA9	FIRSTKEY HOMES 202 SFR3 A 144A	2.135	12/17/38	156,115.111	90.89700	141,903.95	6,756.66	3,333.99	277.80
965628	337964AC4	FIVE 2023-V1 MORTGAGE TR V1 A3	5.668	02/10/56	251,000.000	101.67600	255,206.76	9,844.06	1,941.26	1,185.60
965628	341081GG6	FLORIDA POWER & LIGHT CO	2.450	02/03/32	250,000.000	86.02800	215,070.00	4,910.00	3,062.50	2,517.48
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60	92,379.890	85.68500	79,155.71	(1,760.75)	1,939.45	154.08

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FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	PRICE	MARKET VALUE AT END OF YEAR	CHANGE IN	INTEREST	INTEREST DUE
			RATE	DATE				MARKET VALUE INCR/DECR	RECEIVED DURING YEAR	AND ACCRUED AT YEAR END
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61	131,980.580	85.73700	113,156.19	(2,281.95)	2,806.50	219.90
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	198,188.340	94.38300	187,056.10	(2,239.53)	7,442.39	578.10
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	114,618.010	94.68700	108,528.36	69.93	4,365.25	334.38
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	82,981.810	94.27600	78,231.93	(78.00)	3,108.15	242.10
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59	165,903.311	91.53300	151,856.28	(2,085.55)	4,792.25	414.72
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51	87,059.367	87.69800	76,349.32	1,848.27	2,305.55	181.50
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	2.500	09/25/51	90,558.680	87.23900	79,002.49	1,259.68	2,387.43	188.70
965628	37045XCX2	GENERAL MOTORS FINANCIAL CO IN	2.750	06/20/25	265,000.000	96.16500	254,837.25	6,574.65	7,287.50	222.64
965628	38141GXH2	GOLDMAN SACHS GROUP INC/THE	3.800	03/15/30	200,000.000	94.06100	188,122.00	8,026.00	7,600.00	2,237.66
965628	38141GXM1	GOLDMAN SACHS GROUP INC/THE	1.093	12/09/26	164,000.000	92.10200	151,047.28	6,141.80	1,792.52	109.56
965628	40414LAQ2	HEALTHPEAK OP LLC	3.250	07/15/26	220,000.000	96.01900	211,241.80	3,187.80	7,150.00	3,296.76
965628	437076CD2	HOME DEPOT INC/THE	3.350	04/15/50	220,000.000	78.05400	171,718.80	5,808.20	5,025.00	1,555.72
965628	45528S5R3	INDIANAPOLIS IN LOCAL PUBLIC I	5.966	01/15/30	305,000.000	102.37500	312,243.75	(1,701.90)	18,196.30	8,391.30
965628	456837BH5	ING GROEP NV	6.114	09/11/34	200,000.000	105.02600	210,052.00	10,052.00	0.00	3,736.70
965628	45687VAA4	INGERSOLL RAND INC	5.400	08/14/28	124,000.000	103.13400	127,886.16	4,368.52	0.00	2,548.20
965628	46643ABE2	JPMBB COMMERCIAL MORTGA C23 A5	3.934	09/15/47	248,000.000	98.29400	243,769.12	3,484.40	9,756.84	813.00
965628	46647PAV8	JPMORGAN CHASE & CO	4.203	07/23/29	360,000.000	97.26100	350,139.60	14,083.20	15,130.80	6,640.74
965628	482480AF7	KLA CORP	5.650	11/01/34	81,000.000	105.91600	85,791.96	5,209.92	4,576.50	762.60
965628	48249DAA9	KKR GROUP FINANCE CO II L 144A	5.500	02/01/43	159,000.000	95.90200	152,484.18	5,448.93	8,745.00	3,643.50
965628	53079EBG8	LIBERTY MUTUAL GROUP INC 144A	4.569	02/01/29	114,000.000	97.82500	111,520.50	4,976.10	5,208.66	2,170.50
965628	534187AW9	LINCOLN NATIONAL CORP	6.300	10/09/37	99,000.000	105.91100	104,851.89	7,623.99	6,237.00	1,421.06
965628	54627RAL4	LOUISIANA LOCAL GOVERNMENT A1	3.615	02/01/29	154,088.610	97.76300	150,641.65	1,275.86	8,057.70	2,320.50
965628	548661DV6	LOWE'S COS INC	5.000	04/15/40	330,000.000	97.50200	321,756.60	23,897.60	10,000.00	3,483.09
965628	55608JAR9	MACQUARIE GROUP LTD 144A	1.340	01/12/27	275,000.000	91.90400	252,736.00	7,026.25	0.00	1,730.19
965628	55608JBF4	MACQUARIE GROUP LTD 144A	5.108	08/09/26	107,000.000	99.58700	106,558.09	(80.25)	5,465.56	2,155.56
965628	55903VBE2	WARNERMEDIA HOLDINGS INC	5.141	03/15/52	199,000.000	86.28600	171,709.14	26,591.96	3,701.52	3,012.34
965628	571748BG6	MARSH & MCLENNAN COS INC	4.375	03/15/29	284,000.000	99.63000	282,949.20	7,724.80	12,425.00	3,658.06
965628	575767AQ1	MASSACHUSETTS MUTUAL LIFE 144A	3.375	04/15/50	165,000.000	73.19800	120,776.70	5,831.10	5,568.76	1,175.72
965628	575767AT5	MASSACHUSETTS MUTUAL LIFE 144A	5.672	12/01/52	45,000.000	103.72900	46,678.05	1,801.80	2,545.31	212.70
965628	58013MFK5	MCDONALD'S CORP	3.625	09/01/49	210,000.000	80.48800	169,024.80	10,080.00	7,612.50	2,538.00
965628	59156RBQ0	METLIFE INC	3.600	11/13/25	178,000.000	98.20300	174,801.34	1,689.22	6,408.00	854.40
965628	594712WY3	MICHIGAN ST UNIV REVENUES	4.165	08/15/22	46,000.000	80.93700	37,231.02	3,331.78	2,077.29	723.52
965628	606822CL6	MITSUBISHI UFJ FINANCIAL GROUP	5.017	07/20/28	200,000.000	100.15000	200,300.00	4,784.00	10,034.00	4,487.07
965628	615369AT2	MOODY'S CORP	3.250	05/20/50	239,000.000	73.79900	176,379.61	9,616.82	5,817.50	884.78
965628	6174468P7	MORGAN STANLEY	3.622	04/01/31	189,000.000	92.18800	174,235.32	8,773.38	6,845.58	1,711.80
965628	61746BDZ6	MORGAN STANLEY	3.875	01/27/26	222,000.000	97.97500	217,504.50	2,743.92	8,602.50	3,680.60
965628	61763UAZ5	MORGAN STANLEY BANK OF C17 A5	3.741	08/15/47	405,028.390	98.67100	399,645.56	7,302.66	15,948.31	1,262.58
965628	61765LAU4	MORGAN STANLEY BANK OF C24 A4	3.732	05/15/48	125,000.000	96.76300	120,953.75	2,011.25	4,665.00	388.80
965628	61765TAF0	MORGAN STANLEY BANK OF C25 A5	3.635	10/15/48	500,000.000	96.54500	482,725.00	8,295.00	18,174.96	1,514.70
965628	62954HAX6	NXP BV / NXP FUNDING LLC / NXP	3.150	05/01/27	160,000.000	95.01100	152,017.60	6,459.20	2,520.00	840.00
965628	62954HBE7	NXP BV / NXP FUNDING LLC / NXP	4.400	06/01/27	161,000.000	98.75500	158,995.55	4,604.60	7,084.00	590.40
965628	637639AK1	NATIONAL SECURITIES CLEAR 144A	5.000	05/30/28	250,000.000	101.96700	254,917.50	4,697.50	6,250.00	1,076.32

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FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	PRICE	MARKET VALUE AT END OF YEAR	CHANGE IN	INTEREST	INTEREST DUE
			RATE	DATE				MARKET VALUE INCR/DECR	RECEIVED DURING YEAR	AND ACCRUED AT YEAR END
965628	64971MZG0	NEW YORK CITY NY TRANSITIONAL	5.767	08/01/36	240,000.000	103.62700	248,704.80	216.00	14,417.50	5,767.50
965628	649902T29	NEW YORK ST DORM AUTH ST PERSO	5.500	03/15/30	320,000.000	102.23900	327,164.80	3,683.20	17,600.00	5,182.34
965628	655844CB2	NORFOLK SOUTHERN CORP	5.100	08/01/18	124,000.000	90.75400	112,534.96	8,596.92	6,324.00	2,635.50
965628	666807BU5	NORTHROP GRUMMAN CORP	5.250	05/01/50	130,000.000	103.37300	134,384.90	5,369.00	6,825.00	1,137.60
965628	66981XAA9	AMSR 2023-SFR1 TRU SFR1 A 144A	4.000	04/17/40	200,000.000	94.35400	188,708.00	1,036.87	5,866.69	666.60
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	152,000.000	108.01000	164,174.44	12,665.96	0.00	680.68
965628	693342AA5	PG&E WILDFIRE RECOVERY FUNDING	3.594	06/01/32	247,807.070	96.32600	238,702.64	3,746.84	9,841.40	742.20
965628	693342AB3	PG&E WILDFIRE RECOVERY FUNDING	4.263	06/01/38	82,000.000	94.92000	77,834.40	1,570.30	3,495.66	291.30
965628	69335PEY7	PFS FINANCING CORP C A 144A	5.520	10/15/28	202,000.000	101.13700	204,296.74	2,325.91	3,654.85	495.52
965628	693475BK0	PNC FINANCIAL SERVICES GROUP I	5.354	12/02/28	114,000.000	101.27500	115,453.50	368.22	6,103.56	491.55
965628	693475BS3	PNC FINANCIAL SERVICES GROUP I	5.939	08/18/34	177,000.000	104.16200	184,366.74	7,366.74	0.00	3,883.60
965628	6944PL2U2	PACIFIC LIFE GLOBAL FUNDI 144A	5.500	07/18/28	167,000.000	102.29300	170,829.31	3,478.61	0.00	4,158.18
965628	69688AAL5	PALMER SQUARE CLO 2A A1A3 144A	6.664	10/17/31	250,000.000	99.92700	249,818.25	4,266.50	15,018.67	3,517.28
965628	709599AW4	PENSKE TRUCK LEASING CO L 144A	3.400	11/15/26	267,000.000	94.85200	253,254.84	8,012.67	9,078.00	1,160.12
965628	72703PAB9	PLANET FITNESS MA 1A A2II 144A	4.666	09/05/48	153,494.997	97.56300	149,754.32	2,285.20	1,795.24	517.14
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38	136,116.450	91.08400	123,980.31	4,938.30	2,144.62	175.50
965628	74333PAA5	PROGRESS RESIDENTI SFR7 A 144A	1.692	08/17/40	112,793.540	85.01100	95,886.92	5,859.63	1,908.48	159.00
965628	74334DAA1	PROGRESS RESIDENTI SFR6 A 144A	4.451	07/20/39	212,690.890	96.45100	205,142.49	4,119.82	9,474.90	789.00
965628	75513ECM1	RTX CORP	1.900	09/01/31	255,000.000	81.41600	207,610.80	6,673.35	4,845.00	1,615.20
965628	775109AZ4	ROGERS COMMUNICATIONS INC	5.450	10/01/43	157,000.000	97.22000	152,635.40	10,302.34	8,556.50	2,139.30
965628	78355HKU2	RYDER SYSTEM INC	4.300	06/15/27	168,000.000	97.78000	164,270.40	3,129.84	7,224.00	321.12
965628	78355HKW8	RYDER SYSTEM INC	5.250	06/01/28	100,000.000	101.37300	101,373.00	4,435.00	2,800.00	437.40
965628	78520EAB2	SABEY DATA CENTER IS 1 A2 144A	1.881	06/20/46	231,000.000	89.69100	207,186.21	10,517.43	4,345.08	132.77
965628	806851AK7	SCHLUMBERGER HOLDINGS COR 144A	3.900	05/17/28	160,000.000	97.18200	155,491.20	7,446.40	3,120.00	762.52
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	1.874	02/25/43	55,488.956	83.35700	46,253.93	(46.61)	1,079.65	86.70
965628	83162CG64	SBA GTD PARTN CTFS 2020-25H 1	1.010	08/01/45	157,532.890	79.49000	125,222.89	2,329.91	1,730.36	663.00
965628	83162CP72	SBA GTD PARTN CTFS 2022-25F 1	4.010	06/01/47	156,102.060	94.44100	147,424.35	(1,632.83)	6,488.36	521.70
965628	83162CPA5	SBA GTD PARTN CTFS 2004-20I 1	4.990	09/01/24	1,498.448	99.27400	1,487.57	15.03	154.40	25.20
965628	83162CPX5	SBA GTD PARTN CTFS 2005-20K 1	5.360	11/01/25	2,881.251	98.72700	2,844.57	4.03	238.69	25.80
965628	83162CQ48	SBA GTD PARTN CTFS 2022-25H 1	3.800	08/01/47	295,187.760	93.82500	276,959.92	(1,263.40)	11,064.58	4,674.00
965628	83162CQ97	SBA GTD PARTN CTFS 2022-25J 1	5.040	10/01/47	166,968.270	101.27700	169,100.45	803.11	8,378.09	2,104.20
965628	83162CRN5	SBA GTD PARTN CTFS 2008-20A 1	5.170	01/01/28	11,142.608	98.77600	11,006.22	193.97	741.51	288.00
965628	83162CRS4	SBA GTD PARTN CTFS 2008-20D 1	5.370	04/01/28	37,455.321	99.87700	37,409.25	285.79	2,516.99	503.10
965628	83162CSL8	SBA GTD PARTN CTFS 2009-20D 1	4.310	04/01/29	18,107.674	98.58500	17,851.45	73.51	938.61	195.30
965628	83162CT60	SBA GTD PARTN CTFS 2023-25F 1	4.930	06/01/48	183,793.200	100.22700	184,210.41	417.21	4,284.69	755.10
965628	83162CU35	SBA GTD PARTN CTFS 2023-25H 1	5.150	08/01/48	209,000.000	101.94500	213,065.05	4,065.05	0.00	4,036.50
965628	83162CU68	SBA GTD PARTN CTFS 2023-25I 1	5.410	09/01/48	213,000.000	103.11000	219,624.30	6,624.30	0.00	3,457.08
965628	83162CUK7	SBA GTD PARTN CTFS 2011-20K 1	2.870	11/01/31	28,557.942	94.05900	26,861.31	145.93	951.65	136.80
965628	83162CUR2	SBA GTD PARTN CTFS 2012-20C 1	2.510	03/01/32	44,870.712	91.74400	41,166.19	61.93	1,299.04	375.60
965628	83162CVX8	SBA GTD PARTN CTFS 2013-20K 1	3.380	11/01/33	37,989.454	95.33500	36,217.25	204.39	1,546.95	214.20
965628	83162CWP4	SBA GTD PARTN CTFS 2014-20J 1	2.740	10/01/34	41,590.171	90.96200	37,831.25	(591.83)	1,282.15	285.30
965628	83162CWR0	SBA GTD PARTN CTFS 2014-20K 1	2.800	11/01/34	69,043.342	92.94900	64,175.10	316.91	2,063.54	322.20

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3A
FIXED INCOME SECURITIES OWNED AT END OF YEAR

FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	PRICE	MARKET VALUE AT END OF YEAR	CHANGE IN	INTEREST	INTEREST DUE
			RATE	DATE				MARKET VALUE INCR/DECR	RECEIVED DURING YEAR	AND ACCRUED AT YEAR END
965628	83162CYZ0	SBA GTD PARTN CTFS 2017-20K 1	2.790	11/01/37	159,997.384	91.41600	146,263.21	(214.40)	4,929.61	744.00
965628	831641FW0	SBA GTD PARTN CTFS 2023-10B 1	5.688	09/10/33	240,000.000	104.10100	249,842.40	11,511.15	0.00	3,852.22
965628	842587CV7	SOUTHERN CO/THE	3.250	07/01/26	105,000.000	96.50600	101,331.30	3,049.20	0.00	1,706.25
965628	85855CAA8	STELLANTIS FINANCE US INC 144A	1.711	01/29/27	360,000.000	90.86400	327,110.40	17,834.40	6,159.60	2,600.72
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	162,227.020	98.00500	158,990.59	3,659.83	6,461.71	196.24
965628	86765BAT6	ENERGY TRANSFER LP	3.900	07/15/26	149,000.000	97.23000	144,872.70	4,040.88	5,811.00	2,679.24
965628	87264ACY9	T-MOBILE USA INC	5.050	07/15/33	263,000.000	100.96600	265,540.58	14,023.51	3,348.15	6,123.79
965628	87342RAH7	TACO BELL FUNDING 1A A2II 144A	2.294	08/25/51	266,257.500	85.85800	228,603.36	14,838.52	6,131.26	610.92
965628	874054AG4	TAKE-TWO INTERACTIVE SOFTWARE	3.700	04/14/27	99,000.000	97.00400	96,033.96	2,735.37	3,663.00	783.86
965628	88258MAA3	TEXAS NATURAL GAS SECURITIZTN	5.102	04/01/35	111,000.000	101.91400	113,124.54	2,124.54	2,485.52	1,887.60
965628	891147ZN5	TORONTO-DOMINION BANK/THE	1.950	01/12/27	230,000.000	92.44000	212,612.00	4,574.70	0.00	2,105.71
965628	892367GY5	TOYOTA MOTOR CREDIT CORP	3.375	04/01/30	280,000.000	94.13200	263,569.60	17,382.40	3,597.66	2,362.50
965628	895978AA2	TRICON RESIDENTIAL SFR2 A 144A	5.000	12/17/40	188,000.000	98.66400	185,488.32	6,516.53	0.00	835.52
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39	119,838.740	87.62400	105,007.50	5,662.38	1,873.03	147.90
965628	89614YAA4	TRICON RESIDENTIAL SFR1 A 144A	1.943	07/17/38	268,479.380	91.24800	244,982.06	11,391.58	5,216.52	434.70
965628	90932PAA6	UNITED AIRLINES 2014-1 CLASS A	4.000	10/11/27	127,878.321	95.52900	122,160.88	3,251.95	5,499.15	1,136.80
965628	91159HJF8	US BANCORP	4.548	07/22/28	210,000.000	98.59600	207,051.60	1,988.70	9,550.80	4,218.27
965628	912810SW9	U S TREASURY BOND	1.875	02/15/41	1,026,000.000	72.18400	740,607.84	10,147.14	19,237.50	7,266.92
965628	912810SZ2	U S TREASURY BOND	2.000	08/15/51	395,000.000	65.64800	259,309.60	(1,884.15)	9,976.46	2,984.33
965628	912810TD0	U S TREASURY BOND	2.250	02/15/52	944,000.000	69.68400	657,816.96	(5,050.40)	21,240.00	8,023.08
965628	912810TF5	U S TREASURY BOND	2.375	02/15/42	1,164,000.000	77.03100	896,640.84	1,548.12	27,645.00	10,441.68
965628	912810TJ7	U S TREASURY BOND	3.000	08/15/52	691,000.000	82.18400	567,891.44	(10,838.82)	14,010.00	7,829.87
965628	912810TK4	U S TREASURY BOND	3.375	08/15/42	718,000.000	89.50400	642,638.72	(10,017.09)	15,997.50	9,153.15
965628	912810TR9	U S TREASURY BOND	3.625	05/15/53	1,561,000.000	92.90600	1,450,262.66	136,416.23	31,767.55	7,306.53
965628	912810TS7	U S TREASURY BOND	3.875	05/15/43	1,797,000.000	95.68800	1,719,513.36	98,670.70	34,816.88	8,991.10
965628	912810TT5	U S TREASURY BOND	4.125	08/15/53	403,000.000	101.56300	409,298.89	39,297.80	0.00	6,279.09
965628	912810TU2	U S TREASURY BOND	4.375	08/15/43	720,000.000	102.45300	737,661.60	65,787.23	0.00	11,898.06
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	285,810.549	90.80700	259,535.99	3,340.25	7,855.06	164.10
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	2,250,000.000	92.87100	2,089,597.50	55,372.50	65,646.72	14,123.74
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	284,000.000	91.75400	260,581.36	378.28	17,321.34	2,949.62
965628	91282CGE5	U S TREASURY NOTE	3.875	01/15/26	190,000.000	99.26200	188,597.80	(2,960.79)	3,681.25	3,401.70
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	245,000.000	98.50000	241,325.00	486.51	25,624.61	3,588.31
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	1,779,000.000	96.17200	1,710,899.88	54,767.91	30,020.63	7,752.65
965628	91282CHD6	U S TREASURY NOTE	4.250	05/31/25	211,000.000	99.64500	210,250.95	1,962.63	4,483.75	788.48
965628	91282CHE4	U S TREASURY NOTE	3.625	05/31/28	4,913,000.000	99.02700	4,865,196.51	109,438.59	95,331.26	15,656.96
965628	91282CHT1	U S TREASURY NOTE	3.875	08/15/33	313,000.000	100.07800	313,244.14	7,884.72	0.00	4,581.22
965628	91282CHV6	U S TREASURY NOTE	5.000	08/31/25	1,631,000.000	100.93800	1,646,298.78	18,866.59	0.00	27,656.05
965628	91282CHX2	U S TREASURY NOTE	4.375	08/31/28	379,000.000	102.23400	387,466.86	11,804.94	0.00	5,623.04
965628	91282CJN2	U S TREASURY NOTE	4.375	11/30/28	500,000.000	102.43000	512,150.00	118.75	0.00	1,972.34
965628	913366KW9	UNIV OF CALIFORNIA CA RGTS MED	4.563	05/15/53	145,000.000	93.30400	135,290.80	8,441.90	6,616.36	845.48
965628	92212KAC0	VANTAGE DATA CENTER 2A A2 144A	1.992	09/15/45	196,000.000	86.99200	170,504.32	9,221.80	4,612.70	173.60
965628	92343VGB4	VERIZON COMMUNICATIONS INC	3.550	03/22/51	160,000.000	77.17300	123,476.80	9,116.80	5,680.00	1,562.22

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3A
FIXED INCOME SECURITIES OWNED AT END OF YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>PRICE</u>	<u>MARKET VALUE AT END OF YEAR</u>	<u>CHANGE IN MARKET VALUE INCR/DECR</u>	<u>INTEREST RECEIVED DURING YEAR</u>	<u>INTEREST DUE AND ACCRUED AT YEAR END</u>
965628	92343VGJ7	VERIZON COMMUNICATIONS INC	2.550	03/21/31	103,000.000	86.35000	88,940.50	4,093.22	2,626.50	730.00
965628	92345YAG1	VERISK ANALYTICS INC	3.625	05/15/50	160,000.000	75.98200	121,571.20	10,313.60	5,800.00	741.06
965628	92939UAD8	WEC ENERGY GROUP INC	1.375	10/15/27	290,000.000	88.45800	256,528.20	10,524.10	0.00	842.08
965628	94989JAZ9	WELLS FARGO COMMERCIAL C28 A4	3.540	05/15/48	310,000.000	96.68100	299,711.10	4,343.10	10,974.00	914.40
965628	94989KAV5	WELLS FARGO COMMERCIAL C29 A4	3.637	06/15/48	147,000.000	96.77400	142,257.78	2,206.47	5,346.36	445.50
965628	95000U2N2	WELLS FARGO & CO	2.188	04/30/26	212,000.000	95.84700	203,195.64	5,745.20	4,638.56	785.68
965628	95058XAK4	WENDY'S FUNDING LL 1A A2I 144A	2.370	06/15/51	105,290.155	86.26700	90,830.66	5,881.52	2,511.60	110.82
965628	98163KAD4	WORLD OMNI AUTO RECEIVABL D A4	1.100	11/15/27	369,000.000	93.48500	344,959.65	11,346.75	4,059.00	180.48
SCHEDULE TOTALS							52,297,702.15	1,607,038.46	1,407,773.21	459,456.20
TOTAL INCREASE								1,658,679.01		
TOTAL DECREASE								51,640.55		

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3A
FIXED INCOME SECURITIES OWNED AT END OF YEAR

FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	PRICE	MARKET VALUE AT END OF YEAR	CHANGE IN MARKET VALUE	INTEREST RECEIVED	INTEREST DUE AND ACCRUED
			RATE	DATE				INCR/DECR	DURING YEAR	AT YEAR END
965631	06051GHQ5	BANK OF AMERICA CORP	3.974	02/07/30	540,000.000	94.74900	511,644.60	20,023.20	38,718.90	8,583.84
965631	172967ME8	CITIGROUP INC	3.980	03/20/30	745,000.000	94.93000	707,228.50	33,681.45	41,632.46	8,318.36
965631	20030NDG3	COMCAST CORP	3.400	04/01/30	705,000.000	93.73100	660,803.55	16,673.25	28,660.58	5,992.20
965631	254687FQ4	WALT DISNEY CO/THE	3.800	03/22/30	900,000.000	97.24700	875,223.00	36,927.00	34,200.00	9,405.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	1,497,209.540	88.88000	1,330,719.84	28,117.59	38,913.82	3,119.10
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	1,308,806.460	85.41600	1,117,930.13	12,760.87	27,236.85	2,181.30
965631	3132DWDJ9	FHLMC POOL #SD-8205	2.500	04/01/52	1,337,863.179	85.17500	1,139,524.96	4,227.64	34,484.50	2,787.30
965631	3132DWDZ3	FHLMC POOL #SD-8220	3.000	06/01/52	1,445,619.421	88.61700	1,281,064.56	47,318.73	14,592.67	3,614.10
965631	3132DWE41	FHLMC POOL #SD-8255	3.500	10/01/52	2,147,381.494	91.84500	1,972,262.53	139,942.05	12,579.40	6,263.10
965631	3132DWFE8	FHLMC POOL #SD-8265	4.000	10/01/52	1,218,846.200	94.66900	1,153,869.51	9,092.59	49,943.13	4,062.84
965631	3133AUJB5	FHLMC POOL #QC-9258	2.500	10/01/51	1,288,248.034	85.18700	1,097,419.85	2,164.25	34,235.05	2,683.80
965631	3133KNTW3	FHLMC POOL #RA-6865	2.500	02/01/52	1,330,253.713	85.17800	1,133,083.51	2,846.73	34,606.76	2,771.40
965631	3140KYDD3	FNMA POOL #0BR0999	2.500	05/01/51	1,328,300.260	85.13900	1,130,901.56	3,825.50	34,333.56	2,767.20
965631	3140MF4U4	FNMA POOL #0BV2634	4.000	07/01/52	1,338,087.378	94.68200	1,266,927.89	10,008.88	56,145.18	4,460.34
965631	3140QMKK9	FNMA POOL #0CB2097	3.000	11/01/51	1,273,881.225	88.63200	1,129,066.41	8,547.74	39,434.58	3,184.80
965631	3140QPNN3	FNMA POOL #0CB3996	3.000	06/01/52	850,449.431	88.62000	753,668.29	6,174.26	26,260.34	2,126.10
965631	3140QQQL2	FNMA POOL #0CB4958	4.000	10/01/52	802,183.343	94.70500	759,707.73	6,265.03	33,002.99	2,673.96
965631	3140XGU98	FNMA POOL #0FS1507	3.000	02/01/52	1,296,866.706	88.64200	1,149,568.59	9,233.70	40,209.60	3,242.10
965631	31418EBS8	FNMA POOL #0MA4548	2.500	01/01/51	1,325,861.165	85.18900	1,129,487.87	3,553.30	34,287.61	2,762.16
965631	31418ED56	FNMA POOL #0MA4623	2.500	05/01/52	1,352,912.473	85.16700	1,152,234.97	3,909.93	34,744.78	2,818.50
965631	31418EJ43	FNMA POOL #0MA4782	3.500	09/01/52	1,260,540.671	91.86500	1,157,995.69	10,739.81	45,112.93	3,676.50
965631	31418EKS8	FNMA POOL #0MA4804	4.000	10/01/52	1,164,125.100	94.70200	1,102,449.75	9,068.53	47,664.54	3,880.44
965631	38141GWZ3	GOLDMAN SACHS GROUP INC/THE	4.223	05/01/29	760,000.000	96.83500	735,946.00	26,683.60	35,888.46	5,349.00
965631	46647PBE5	JPMORGAN CHASE & CO	2.739	10/15/30	460,000.000	89.06100	409,680.60	22,875.80	22,748.92	2,660.00
965631	6174468P7	MORGAN STANLEY	3.622	04/01/31	940,000.000	92.18800	866,567.20	43,634.80	34,046.80	8,511.30
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	1,625,000.000	95.49600	1,551,810.00	(6,736.88)	155,917.27	23,017.01
965631	912810RK6	U S TREASURY BOND	2.500	02/15/45	4,680,000.000	76.03900	3,558,625.20	90,078.70	38,000.00	44,192.45
965631	912810RS9	U S TREASURY BOND	2.500	05/15/46	1,605,000.000	75.19900	1,206,943.95	(192.60)	54,386.72	5,180.82
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	4,805,000.000	92.79700	4,458,895.85	152,702.46	63,557.72	14,735.00
965631	91282CBL4	U S TREASURY NOTE	1.125	02/15/31	5,600,000.000	83.60900	4,682,104.00	174,020.94	37,662.80	23,795.80
965631	91282CCS8	U S TREASURY NOTE	1.250	08/15/31	1,670,000.000	82.89500	1,384,346.50	(8,186.31)	10,437.50	7,885.47
965631	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	4,065,000.000	86.13300	3,501,306.45	(14,624.83)	64,691.91	28,789.68
965631	91282CGM7	U S TREASURY NOTE	3.500	02/15/33	2,890,000.000	97.16400	2,808,039.60	86,262.94	25,112.50	38,205.74
965631	95000U2L6	WELLS FARGO & CO	4.478	04/04/31	920,000.000	96.74200	890,026.40	25,226.40	41,197.60	9,956.28
SCHEDULE TOTALS							49,767,075.04	1,016,847.05	1,364,648.43	303,652.99
							TOTAL INCREASE	1,046,587.67		
							TOTAL DECREASE	29,740.62		

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 3B
Fixed Income Securities Purchased During Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Date Acquired (Trade Date)	Name of Broker	Commissions Paid	Paid Accrued Interest	Cost Excluding Accrued Interest, but Including Commissions
	965628	Income Research & Management						0.00	201,065.92	26,537,944.16
	965631	Garcia Hamilton						0.00	174,558.34	25,410,949.87

Schedule Totals

\$	-	\$	375,624.26	\$	51,948,894.03
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ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3B
FIXED INCOME SECURITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	ACCRUED INT PAID	COST INCLUDING COMMISSION BUT EXCLUDING INT
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	130,000.000	07/31/23	PERSHING LLC, JERSEY CITY	0.00	1,772.15	124,746.70
965628	015271AN9	ALEXANDRIA REAL ESTATE EQUITIE	4.700	07/01/30	110,000.000	12/12/23	JEFFERIES & CO INC, NEW YORK	0.00	2,340.86	104,326.20
965628	015271AN9	ALEXANDRIA REAL ESTATE EQUITIE	4.700	07/01/30	50,000.000	12/12/23	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	1,064.03	47,421.00
965628	015271AW9	ALEXANDRIA REAL ESTATE EQUITIE	2.000	05/18/32	135,000.000	10/12/23	PERSHING LLC, JERSEY CITY	0.00	1,110.00	96,919.20
965628	03027WAM4	AMERICAN TOWER TRUST #1 144A	5.490	03/15/28	149,000.000	03/08/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	0.00	149,000.00
965628	031162DR8	AMGEN INC	5.250	03/02/33	93,000.000	02/15/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	0.00	92,707.05
965628	05523RAD9	BAE SYSTEMS PLC 144A	3.400	04/15/30	200,000.000	10/12/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	18.89	173,298.00
965628	056054AA7	BX COMMERCIAL MORTGA XL A 144A	VAR RT	10/15/36	248,356.422	10/12/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	43.92	247,114.64
965628	06051GJW0	BANK OF AMERICA CORP	VAR RT	04/22/42	69,000.000	08/15/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	729.80	50,952.36
965628	06051GKD0	BANK OF AMERICA CORP	VAR RT	10/20/32	190,000.000	10/12/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	2,389.10	144,831.30
965628	06211CAG0	BANK5 2023-5YR2 5YR2 A3	6.656	06/15/28	14,000.000	06/29/23	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	25.88	14,419.42
965628	06211CAG0	BANK5 2023-5YR2 5YR2 A3	6.656	06/15/28	34,000.000	06/29/23	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	62.86	35,018.58
965628	06211CAG0	BANK5 2023-5YR2 5YR2 A3	6.656	06/15/28	29,000.000	06/29/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	53.62	29,868.79
965628	06211CAG0	BANK5 2023-5YR2 5YR2 A3	6.656	06/15/28	110,000.000	06/29/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	203.38	113,295.41
965628	12434GAA3	BX COMMERCIAL MORTG XL3 A 144A	VAR RT	12/09/40	193,000.000	12/07/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	0.00	192,517.48
965628	14040HCX1	CAPITAL ONE FINANCIAL CORP	VAR RT	02/01/29	202,000.000	01/25/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	0.00	202,000.00
965628	17290YAR9	CITIGROUP COMMERCIAL MOR C1 A4	3.209	05/10/49	264,000.000	10/12/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	352.99	245,437.50
965628	172967MP3	CITIGROUP INC	VAR RT	03/31/31	165,000.000	10/12/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	323.55	147,506.70
965628	19828TAB2	COLUMBIA PIPELINES OPERAT 144A	6.036	11/15/33	250,000.000	10/12/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	2,850.33	241,322.50
965628	224044CG0	COX COMMUNICATIONS INC 144A	3.350	09/15/26	160,000.000	10/12/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	461.56	148,787.20
965628	224044CS4	COX COMMUNICATIONS INC 144A	5.700	06/15/33	130,000.000	06/12/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	0.00	129,834.90
965628	23346TAA9	DTE ELECTRIC SECURITIZATION FU	5.970	03/01/33	219,000.000	10/18/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	0.00	218,923.17
965628	23346TAA9	DTE ELECTRIC SECURITIZATION FU	5.970	03/01/33	26,000.000	10/18/23	PERSHING LLC, JERSEY CITY	0.00	0.00	25,990.88
965628	25755TAL4	DOMINO'S PIZZA MAST 1A A2 144A	3.668	10/25/49	241,250.001	10/18/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	2,089.36	205,232.13
965628	25755TAN0	DOMINO'S PIZZA MAS 1A A2I 144A	2.662	04/25/51	116,322.497	08/30/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	309.65	99,237.63
965628	26444HAA9	DUKE ENERGY FLORIDA LLC	3.400	10/01/46	295,000.000	10/12/23	PERSHING LLC, JERSEY CITY	0.00	417.92	194,779.65
965628	29273VAQ3	ENERGY TRANSFER LP	5.750	02/15/33	100,000.000	10/12/23	GOLDMAN SACHS & CO, NY	0.00	974.31	95,065.00
965628	30040WAQ1	EVERSOURCE ENERGY	2.900	03/01/27	180,000.000	07/31/23	GOLDMAN SACHS & CO, NY	0.00	2,189.50	166,356.00
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	122,331.402	05/01/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	10.38	117,160.80
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	121,588.623	05/04/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	59.11	114,464.29
965628	337964AC4	FIVE 2023-V1 MORTGAGE TR V1 A3	VAR RT	02/10/56	160,000.000	10/12/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	377.86	156,300.00
965628	337964AC4	FIVE 2023-V1 MORTGAGE TR V1 A3	VAR RT	02/10/56	91,000.000	11/01/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	28.65	89,062.70
965628	341081GG6	FLORIDA POWER & LIGHT CO	2.450	02/03/32	250,000.000	07/31/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	3,045.49	210,160.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62	(250,939.801)	09/08/22	JPMORGAN SECURITIES INC, NEW YORK	0.00	(271.85)	(236,215.13)
965628	437076CD2	HOME DEPOT INC/THE	3.350	04/15/50	140,000.000	07/31/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	1,393.97	106,337.00
965628	456837BH5	ING GROEP NV	VAR RT	09/11/34	200,000.000	09/05/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	0.00	200,000.00
965628	45687VAA4	INGERSOLL RAND INC	5.400	08/14/28	124,000.000	08/08/23	GOLDMAN SACHS & CO, NY	0.00	0.00	123,517.64
965628	548661DV6	LOWE'S COS INC	5.000	04/15/40	130,000.000	10/12/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	18.06	112,073.00
965628	55608JAR9	MACQUARIE GROUP LTD 144A	VAR RT	01/12/27	275,000.000	10/12/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	962.19	245,709.75
965628	55903VBE2	WARNERMEDIA HOLDINGS INC	5.141	03/15/52	144,000.000	05/01/23	CONVERSION	0.00	0.00	105,194.88
965628	55903VBE2	WARNERMEDIA HOLDINGS INC	5.141	03/15/52	55,000.000	10/12/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	243.48	39,922.30
965628	615369AT2	MOODY'S CORP	3.250	05/20/50	120,000.000	08/01/23	PERSHING LLC, JERSEY CITY	0.00	790.83	83,937.60
965628	62954HAX6	NXP BV / NXP FUNDING LLC / NXP	3.150	05/01/27	160,000.000	10/12/23	MARKETAXESS CORPORATION, NEW YORK	0.00	2,310.00	145,558.40
965628	637639AK1	NATIONAL SECURITIES CLEAR 144A	5.000	05/30/28	250,000.000	05/23/23	STATE STREET GLOBAL MARKETS LLC, BOSTON	0.00	0.00	250,220.00

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FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	ACCRUED INT PAID	COST INCLUDING COMMISSION BUT EXCLUDING INT
965628	66981XAA9	AMSR 2023-SFR1 TRU SFR1 A 144A	4.000	04/17/40	152,000.000	02/22/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	0.00	142,630.06
965628	66981XAA9	AMSR 2023-SFR1 TRU SFR1 A 144A	4.000	04/17/40	48,000.000	02/22/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	0.00	45,041.07
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	16,000.000	11/28/23	STATE STREET GLOBAL MARKETS LLC, BOSTON	0.00	0.00	15,997.92
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	5,000.000	11/28/23	INTL FCSTONE FIN INC/BD RATES, NEW YORK	0.00	0.00	4,992.60
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	48,000.000	11/28/23	JEFFERIES & CO INC, NEW YORK	0.00	0.00	47,883.36
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	28,000.000	11/28/23	MITSUBISHI UFJ SECURITIES, NEW YORK	0.00	0.00	27,587.84
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	13,000.000	11/28/23	STATE STREET GLOBAL MARKETS LLC, BOSTON	0.00	0.00	12,956.19
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	5,000.000	11/28/23	STATE STREET GLOBAL MARKETS LLC, BOSTON	0.00	0.00	4,975.75
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	26,000.000	11/28/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	0.00	26,112.58
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	5,000.000	11/28/23	STATE STREET GLOBAL MARKETS LLC, BOSTON	0.00	0.00	5,001.40
965628	677050AT3	OGLETHORPE POWER CORP 144A	6.200	12/01/53	6,000.000	11/28/23	PERSHING LLC, JERSEY CITY	0.00	0.00	6,000.84
965628	69335PEY7	PFS FINANCING CORP C A 144A	5.520	10/15/28	202,000.000	08/08/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	0.00	201,970.83
965628	693475BS3	PNC FINANCIAL SERVICES GROUP I	VAR RT	08/18/34	177,000.000	08/15/23	PITTSBURGH NATIONAL BANK-SECURITIES CORP	0.00	0.00	177,000.00
965628	6944PL2U2	PACIFIC LIFE GLOBAL FUNDI 144A	5.500	07/18/28	167,000.000	07/28/23	PITTSBURGH NATIONAL BANK-SECURITIES CORP	0.00	331.68	167,350.70
965628	72703PAB9	PLANET FITNESS MA 1A A2II 144A	4.666	09/05/48	153,899.997	11/09/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	1,356.41	147,858.22
965628	78355HKW8	RYDER SYSTEM INC	5.250	06/01/28	100,000.000	10/12/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	2,143.75	96,938.00
965628	806851AK7	SCHLUMBERGER HOLDINGS COR 144A	3.900	05/17/28	160,000.000	10/12/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	2,582.67	148,044.80
965628	83162CT60	SBA GTD PARTN CTFS 2023-25F 1	4.930	06/01/48	187,000.000	06/08/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	187,000.00
965628	83162CU35	SBA GTD PARTN CTFS 2023-25H 1	5.150	08/01/48	209,000.000	08/10/23	STIFEL NICOLAUS	0.00	0.00	209,000.00
965628	83162CU68	SBA GTD PARTN CTFS 2023-25I 1	5.410	09/01/48	213,000.000	09/07/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	213,000.00
965628	831641FW0	SBA GTD PARTN CTFS 2023-10B 1	5.688	09/10/33	240,000.000	10/13/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	1,047.22	238,331.25
965628	842587CV7	SOUTHERN CO/THE	3.250	07/01/26	105,000.000	10/12/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	995.31	98,282.10
965628	87264ACY9	T-MOBILE USA INC	5.050	07/15/33	153,000.000	05/08/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	1,974.55	150,581.07
965628	87264ACY9	T-MOBILE USA INC	5.050	07/15/33	110,000.000	10/12/23	MARKETAXESS CORPORATION, NEW YORK	0.00	1,404.18	100,936.00
965628	88258MAA3	TEXAS NATURAL GAS SECURITIZTN	5.102	04/01/35	111,000.000	03/10/23	JEFFERIES & CO INC, NEW YORK	0.00	0.00	111,000.00
965628	89114TZN5	TORONTO-DOMINION BANK/THE	1.950	01/12/27	230,000.000	07/31/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	249.17	208,037.30
965628	89236TGY5	TOYOTA MOTOR CREDIT CORP	3.375	04/01/30	280,000.000	10/12/23	PERSHING LLC, JERSEY CITY	0.00	393.75	246,187.20
965628	895978AA2	TRICON RESIDENTIAL SFR2 A 144A	5.000	12/17/28	188,000.000	11/14/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	0.00	178,971.79
965628	912810TJ7	U S TREASURY BOND	3.000	08/15/52	138,000.000	02/27/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	160.11	115,127.58
965628	912810TJ7	U S TREASURY BOND	3.000	08/15/52	138,000.000	02/27/23	HSBC SECS INC, NEW YORK	0.00	160.11	115,251.56
965628	912810TJ7	U S TREASURY BOND	3.000	08/15/52	63,000.000	03/30/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	245.39	54,615.59
965628	912810TJ7	U S TREASURY BOND	3.000	08/15/52	109,000.000	05/30/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	957.51	91,666.45
965628	912810TK4	U S TREASURY BOND	3.375	08/15/42	14,000.000	02/16/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	7.83	12,683.13
965628	912810TK4	U S TREASURY BOND	3.375	08/15/42	259,000.000	02/27/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	338.06	232,543.55
965628	912810TK4	U S TREASURY BOND	3.375	08/15/42	112,000.000	03/30/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	490.77	104,265.00
965628	912810TK4	U S TREASURY BOND	3.375	08/15/42	12,000.000	04/05/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	60.41	11,499.84
965628	912810TK4	U S TREASURY BOND	3.375	08/15/42	91,000.000	04/20/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	576.92	84,701.09
965628	912810TR9	U S TREASURY BOND	3.625	05/15/53	74,000.000	06/29/23	PERSHING LLC, JERSEY CITY	0.00	357.18	70,473.44
965628	912810TR9	U S TREASURY BOND	3.625	05/15/53	36,000.000	07/07/23	GOLDMAN SACHS & CO, NY	0.00	202.13	33,391.41
965628	912810TR9	U S TREASURY BOND	3.625	05/15/53	377,000.000	07/28/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	2,859.51	351,464.14
965628	912810TR9	U S TREASURY BOND	3.625	05/15/53	108,000.000	09/28/23	GOLDMAN SACHS & CO, NY	0.00	1,489.40	89,407.97
965628	912810TR9	U S TREASURY BOND	3.625	05/15/53	319,000.000	10/03/23	CITADEL SECURITIES LLC, CHICAGO	0.00	4,462.10	254,414.96
965628	912810TR9	U S TREASURY BOND	3.625	05/15/53	825,000.000	10/12/23	CITADEL SECURITIES LLC, CHICAGO	0.00	12,271.31	664,511.72
965628	912810TS7	U S TREASURY BOND	3.875	05/15/43	128,000.000	06/29/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	660.43	123,970.00

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<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>ACCRUED INT PAID</u>	<u>COST INCLUDING COMMISSION BUT EXCLUDING INT</u>
965628	912810TS7	U S TREASURY BOND	3.875	05/15/43	78,000.000	07/06/23	PERSHING LLC, JERSEY CITY	0.00	459.95	74,255.39
965628	912810TS7	U S TREASURY BOND	3.875	05/15/43	165,000.000	07/06/23	GOLDMAN SACHS & CO, NY	0.00	972.96	157,059.38
965628	912810TS7	U S TREASURY BOND	3.875	05/15/43	503,000.000	07/28/23	GOLDMAN SACHS & CO, NY	0.00	4,078.33	479,854.14
965628	912810TS7	U S TREASURY BOND	3.875	05/15/43	923,000.000	10/12/23	GOLDMAN SACHS & CO, NY	0.00	14,675.83	785,703.75
965628	912810TT5	U S TREASURY BOND	4.125	08/15/53	177,000.000	10/30/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	1,547.55	152,123.20
965628	912810TT5	U S TREASURY BOND	4.125	08/15/53	99,000.000	11/29/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	1,198.49	93,628.48
965628	912810TT5	U S TREASURY BOND	4.125	08/15/53	42,000.000	11/30/23	HSBC SECS INC, NEW YORK	0.00	522.57	39,335.63
965628	912810TT5	U S TREASURY BOND	4.125	08/15/53	3,000.000	12/08/23	GOLDMAN SACHS & CO, NY	0.00	40.02	2,896.52
965628	912810TT5	U S TREASURY BOND	4.125	08/15/53	2,000.000	12/08/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	26.68	1,930.86
965628	912810TT5	U S TREASURY BOND	4.125	08/15/53	41,000.000	12/13/23	GOLDMAN SACHS & CO, NY	0.00	560.69	40,522.73
965628	912810TT5	U S TREASURY BOND	4.125	08/15/53	39,000.000	12/19/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	559.57	39,563.67
965628	912810TU2	U S TREASURY BOND	4.375	08/15/43	202,000.000	10/30/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	1,873.17	180,711.09
965628	912810TU2	U S TREASURY BOND	4.375	08/15/43	361,000.000	11/17/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	4,163.03	341,596.25
965628	912810TU2	U S TREASURY BOND	4.375	08/15/43	63,000.000	11/21/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	741.49	59,835.23
965628	912810TU2	U S TREASURY BOND	4.375	08/15/43	64,000.000	11/21/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	753.26	60,790.00
965628	912810TU2	U S TREASURY BOND	4.375	08/15/43	30,000.000	11/29/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	385.19	28,941.80
965628	912828YL8	US TREAS-CPI INFLAT	0.125	10/15/24	944.540	03/31/23	INTEREST REINVESTMENT	0.00	0.00	944.54
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	1,916.220	03/31/23	INTEREST REINVESTMENT	0.00	0.00	1,916.22
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	1,345.470	04/30/23	INTEREST REINVESTMENT	0.00	0.00	1,345.47
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	700.920	05/31/23	INTEREST REINVESTMENT	0.00	0.00	700.92
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	1,037.220	06/30/23	INTEREST REINVESTMENT	0.00	0.00	1,037.22
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	23,639.405	07/28/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	1.28	21,295.78
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	543.390	07/31/23	INTEREST REINVESTMENT	0.00	0.00	543.39
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	746.630	08/31/23	INTEREST REINVESTMENT	0.00	0.00	746.63
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	455.070	09/30/23	INTEREST REINVESTMENT	0.00	0.00	455.07
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	49,986.723	10/12/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	15.28	43,361.53
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	1,131.120	10/31/23	INTEREST REINVESTMENT	0.00	0.00	1,131.12
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	724.170	11/30/23	INTEREST REINVESTMENT	0.00	0.00	724.17
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	193,000.000	01/30/23	CITADEL SECURITIES LLC, CHICAGO	0.00	2,451.83	180,839.49
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	82,000.000	02/01/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	1,053.97	77,317.03
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	213,000.000	03/01/23	CITADEL SECURITIES LLC, CHICAGO	0.00	258.90	191,991.21
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	96,000.000	03/03/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	145.86	86,861.25
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	204,000.000	03/06/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	325.44	184,317.19
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	94,000.000	05/30/23	CITADEL SECURITIES LLC, CHICAGO	0.00	756.93	87,001.41
965628	91282CFH9	U S TREASURY NOTE	3.125	08/31/27	131,000.000	01/25/23	CITADEL SECURITIES LLC, CHICAGO	0.00	1,685.00	128,497.70
965628	91282CGE5	U S TREASURY NOTE	3.875	01/15/26	190,000.000	05/04/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	2,298.24	191,558.59
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	280,000.000	02/17/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	595.58	273,328.13
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	17,000.000	02/17/23	CITADEL SECURITIES LLC, CHICAGO	0.00	36.16	16,594.26
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	78,000.000	03/02/23	CITADEL SECURITIES LLC, CHICAGO	0.00	233.78	75,075.00
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	248,000.000	03/06/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	839.23	239,445.94
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	43,000.000	03/30/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	257.76	42,620.39
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	43,000.000	03/30/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	257.76	42,623.75
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	50,000.000	04/18/23	GOLDMAN SACHS & CO, NY	0.00	381.91	49,558.59
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	364,000.000	04/27/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	3,167.40	362,180.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3B
FIXED INCOME SECURITIES PURCHASED DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PAR VALUE</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>ACCRUED INT PAID</u>	<u>COST INCLUDING COMMISSION BUT EXCLUDING INT</u>
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	120,000.000	04/27/23	PERSHING LLC, JERSEY CITY	0.00	1,044.20	119,400.00
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	78,000.000	05/18/23	GOLDMAN SACHS & CO, NY	0.00	837.10	77,311.41
965628	91282CGT2	U S TREASURY NOTE	3.625	03/31/28	33,000.000	07/26/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	388.94	32,262.66
965628	91282CGT2	U S TREASURY NOTE	3.625	03/31/28	113,000.000	07/28/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	1,365.42	110,104.38
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	188,000.000	06/29/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	844.85	180,920.63
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	3,000.000	07/05/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	14.58	2,863.95
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	136,000.000	07/07/23	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	710.95	128,477.50
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	2,000.000	07/12/23	HSBC SECS INC, NEW YORK	0.00	11.01	1,913.28
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	3,000.000	07/12/23	HSBC SECS INC, NEW YORK	0.00	16.51	2,882.11
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	12,000.000	07/12/23	GOLDMAN SACHS & CO, NY	0.00	66.03	11,522.34
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	42,000.000	07/13/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	242.67	40,680.94
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	577,000.000	07/28/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	4,074.67	549,885.51
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	86,000.000	08/04/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	670.41	81,404.38
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	137,000.000	10/12/23	SG AMERICAS SECURITIES LLC, NEW YORK	0.00	1,897.25	123,016.37
965628	91282CHC8	U S TREASURY NOTE	3.375	05/15/33	593,000.000	10/12/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	8,212.16	532,564.96
965628	91282CHD6	U S TREASURY NOTE	4.250	05/31/25	211,000.000	07/28/23	NATWEST MARKETS SECURITIES INC.,NEW YORK	0.00	1,494.58	208,288.32
965628	91282CHE4	U S TREASURY NOTE	3.625	05/31/28	184,000.000	06/29/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	601.39	179,996.56
965628	91282CHE4	U S TREASURY NOTE	3.625	05/31/28	2,382,000.000	07/28/23	CITADEL SECURITIES LLC, CHICAGO	0.00	14,391.25	2,323,752.66
965628	91282CHE4	U S TREASURY NOTE	3.625	05/31/28	131,000.000	08/03/23	HSBC SECS INC, NEW YORK	0.00	882.28	127,182.58
965628	91282CHE4	U S TREASURY NOTE	3.625	05/31/28	834,000.000	08/30/23	BK OF NEW YORK MELLON/TORONTO DOMINION	0.00	7,682.03	810,055.08
965628	91282CHE4	U S TREASURY NOTE	3.625	05/31/28	1,836,000.000	10/12/23	HSBC SECS INC, NEW YORK	0.00	24,548.98	1,754,240.63
965628	91282CHT1	U S TREASURY NOTE	3.875	08/15/33	184,000.000	11/29/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	2,092.50	178,235.63
965628	91282CHT1	U S TREASURY NOTE	3.875	08/15/33	86,000.000	12/06/23	MIZUHO SECURITIES USA/FIXED, NEW YORK	0.00	1,032.35	84,306.88
965628	91282CHT1	U S TREASURY NOTE	3.875	08/15/33	43,000.000	12/15/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	565.98	42,816.91
965628	91282CHV6	U S TREASURY NOTE	5.000	08/31/25	1,631,000.000	10/12/23	NOMURA SECS, NEW YORK	0.00	9,633.65	1,627,432.19
965628	91282CHX2	U S TREASURY NOTE	4.375	08/31/28	308,000.000	09/28/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	1,184.62	304,775.63
965628	91282CHX2	U S TREASURY NOTE	4.375	08/31/28	71,000.000	11/21/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	725.36	70,886.29
965628	91282CJN2	U S TREASURY NOTE	4.375	11/30/28	500,000.000	12/28/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	1,972.34	512,031.25
965628	92939UAD8	WEC ENERGY GROUP INC	1.375	10/15/27	290,000.000	10/12/23	PERSHING LLC, JERSEY CITY	0.00	11.08	246,004.10
SCHEDULE TOTALS								0.00	201,065.92	26,537,944.16

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3B
FIXED INCOME SECURITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	ACCRUED INT PAID	COST INCLUDING COMMISSION BUT EXCLUDING INT
965631	3132DWDZ3	FHLMC POOL #SD-8220	3.000	06/01/52	1,468,617.011	08/24/23	GX CLARKE AND CO JPMCHASE CLARKE, NY	0.00	3,549.16	1,253,372.83
965631	3132DWE41	FHLMC POOL #SD-8255	3.500	10/01/52	2,159,489.174	10/12/23	BARCLAYS CAP/FIXED INCOME, NEW YORK	0.00	3,149.26	1,842,651.73
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	235,000.000	01/23/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	3,903.36	235,660.94
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	120,000.000	01/26/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	2,054.35	120,937.50
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	120,000.000	02/17/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	87.02	116,025.00
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	160,000.000	02/27/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	232.04	153,650.00
965631	912810RK6	U S TREASURY BOND	2.500	02/15/45	1,520,000.000	06/27/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	14,066.30	1,183,700.00
965631	912810RK6	U S TREASURY BOND	2.500	02/15/45	1,010,000.000	06/28/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	9,416.44	790,009.38
965631	912810RK6	U S TREASURY BOND	2.500	02/15/45	510,000.000	07/13/23	PERSHING LLC, JERSEY CITY	0.00	5,353.59	392,962.12
965631	912810RK6	U S TREASURY BOND	2.500	02/15/45	1,640,000.000	10/12/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	6,907.60	1,101,875.00
965631	9128283F5	U S TREASURY NOTE	2.250	11/15/27	850,000.000	01/20/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	3,698.20	800,593.75
965631	9128286B1	U S TREASURY NOTE	2.625	02/15/29	1,130,000.000	03/22/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	3,031.80	1,074,559.38
965631	9128286B1	U S TREASURY NOTE	2.625	02/15/29	210,000.000	03/31/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	730.94	198,876.56
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	835,000.000	05/02/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	9,367.80	785,682.81
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	285,000.000	06/26/23	MFR SECURITIES INC, JERSEY CITY	0.00	809.31	262,044.14
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	190,000.000	08/16/23	PERSHING LLC, JERSEY CITY	0.00	1,164.91	171,118.75
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	180,000.000	08/28/23	PERSHING LLC, JERSEY CITY	0.00	1,243.00	161,873.44
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	225,000.000	09/25/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	1,960.34	199,933.59
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	2,905,000.000	10/12/23	PERSHING LLC, JERSEY CITY	0.00	28,872.38	2,576,825.78
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	180,000.000	10/26/23	PERSHING LLC, JERSEY CITY	0.00	1,951.63	158,568.75
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	105,000.000	11/16/23	PERSHING LLC, JERSEY CITY	0.00	34.25	94,319.53
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	200,000.000	11/27/23	PERSHING LLC, JERSEY CITY	0.00	182.69	179,890.63
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	130,000.000	11/29/23	PERSHING LLC, JERSEY CITY	0.00	161.16	118,188.28
965631	912828X88	U S TREASURY NOTE	2.375	05/15/27	890,000.000	04/11/23	WILLIAMS CAPITAL GROUP LP, JERSEY CITY	0.00	8,758.63	848,489.84
965631	91282CBL4	U S TREASURY NOTE	1.125	02/15/31	2,395,000.000	10/12/23	PERSHING LLC, JERSEY CITY	0.00	4,539.44	1,883,255.86
965631	91282CBL4	U S TREASURY NOTE	1.125	02/15/31	270,000.000	12/26/23	WILLIAMS CAPITAL GROUP LP, JERSEY CITY	0.00	1,114.30	225,112.50
965631	91282CCS8	U S TREASURY NOTE	1.250	08/15/31	595,000.000	05/31/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	2,260.01	495,337.50
965631	91282CCS8	U S TREASURY NOTE	1.250	08/15/31	600,000.000	06/01/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	2,299.72	500,718.75
965631	91282CCS8	U S TREASURY NOTE	1.250	08/15/31	475,000.000	06/01/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	1,820.61	396,476.56
965631	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	455,000.000	01/13/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	3,616.51	399,689.06
965631	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	910,000.000	02/06/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	8,253.06	788,856.25
965631	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	325,000.000	04/25/23	MFR SECURITIES INC, JERSEY CITY	0.00	1,195.18	288,412.11
965631	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	230,000.000	05/18/23	STERN BROTHERS & CO, JERSEY CITY	0.00	1,155.56	200,207.81
965631	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	1,020,000.000	05/19/23	WILLIAMS CAPITAL GROUP LP, JERSEY CITY	0.00	5,177.49	883,535.16
965631	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	195,000.000	05/25/23	STERN BROTHERS & CO, JERSEY CITY	0.00	1,050.41	167,875.20
965631	91282CEA5	U S TREASURY NOTE	1.500	02/29/24	880,000.000	03/22/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	860.87	855,868.75
965631	91282CED9	U S TREASURY NOTE	1.750	03/15/25	815,000.000	04/07/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	1,046.43	782,017.97
965631	91282CGM7	U S TREASURY NOTE	3.500	02/15/33	1,265,000.000	07/12/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	18,223.69	1,228,359.47
965631	91282CGM7	U S TREASURY NOTE	3.500	02/15/33	170,000.000	07/26/23	PERSHING LLC, JERSEY CITY	0.00	2,679.14	164,820.31
965631	91282CGM7	U S TREASURY NOTE	3.500	02/15/33	1,455,000.000	10/12/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	8,579.76	1,328,596.88
SCHEDULE TOTALS								0.00	174,558.34	25,410,949.87

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 3C
Fixed Income Securities Sold During Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Date Sold (Trade Date)	Name of Broker	Commissions Paid	Proceeds from Sale	Book Value	Profit/Loss on Sale	Interest Received During Year
965628		Income Research & Management						0.00	12,267,576.80	12,309,379.96	(41,803.16)	135,229.79
965631		Garcia Hamilton						0.00	15,353,874.91	15,037,256.07	316,618.84	55,800.33

Schedule Totals

\$	-	\$ 27,621,451.71	\$ 27,346,636.03	\$ 274,815.68	\$ 191,030.12
				Total Profit	316,618.84
				Total Loss	(41,803.16)

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY	PAR VALUE	TRADE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST
				DATE		DATE						RECEIVED DURING YEAR
965628	009090AA9	AIR CANADA 2015-1 CLASS A 144A	3.600	09/15/28	4,245.920	03/15/23	PRINCIPAL PAYMENT	0.00	4,245.92	3,834.79	411.13	0.00
965628	009090AA9	AIR CANADA 2015-1 CLASS A 144A	3.600	09/15/28	4,245.920	09/15/23	PRINCIPAL PAYMENT	0.00	4,245.92	3,834.98	410.94	0.00
965628	031162DR8	AMGEN INC	5.250	03/02/33	93,000.000	03/03/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	92,444.79	92,707.05	(262.26)	67.81
965628	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU	4.900	02/01/46	72,000.000	07/06/23	HSBC SECS INC, NEW YORK	0.00	66,909.60	65,990.88	918.72	11,904.55
965628	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU	4.900	02/01/46	12,000.000	07/06/23	HSBC SECS INC, NEW YORK	0.00	11,151.60	10,998.48	153.12	0.00
965628	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU	4.900	02/01/46	151,000.000	07/06/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	140,138.57	138,397.54	1,741.03	0.00
965628	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU	4.900	02/01/46	23,000.000	07/06/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	21,345.61	21,080.42	265.19	0.00
965628	056054AA7	BX COMMERCIAL MORTGA XL A 144A	VAR RT	10/15/36	113,960.780	12/15/23	PRINCIPAL PAYMENT	0.00	113,960.78	113,390.98	569.80	0.00
965628	06051GHS1	BANK OF AMERICA CORP	VAR RT	03/15/50	6,000.000	02/15/23	GOLDMAN SACHS & CO, NY	0.00	5,235.90	4,956.96	278.94	2,881.38
965628	06051GHS1	BANK OF AMERICA CORP	VAR RT	03/15/50	4,000.000	02/15/23	GOLDMAN SACHS & CO, NY	0.00	3,490.60	3,304.64	185.96	0.00
965628	06051GHS1	BANK OF AMERICA CORP	VAR RT	03/15/50	14,000.000	02/16/23	GOLDMAN SACHS & CO, NY	0.00	12,012.98	11,566.24	446.74	0.00
965628	06051GHS1	BANK OF AMERICA CORP	VAR RT	03/15/50	61,000.000	08/15/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	50,686.73	50,395.76	290.97	0.00
965628	06540DBH7	BANK 2021-BNK36 BN36 A5	2.470	09/15/64	100,000.000	02/01/23	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	84,796.88	81,776.00	3,020.88	425.38
965628	06541TBF5	BANK 2020-BNK29 BN29 A4	1.997	11/15/53	209,000.000	10/12/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	154,137.50	166,008.70	(11,871.20)	3,617.22
965628	097023CW3	BOEING CO/THE	5.805	05/01/50	20,000.000	07/07/23	GOLDMAN SACHS & CO, NY	0.00	19,313.20	18,620.60	692.60	1,854.38
965628	097023CW3	BOEING CO/THE	5.805	05/01/50	26,000.000	07/07/23	TRUIST SECURITIES, INC., ATLANTA	0.00	25,107.16	24,206.78	900.38	0.00
965628	097023CY9	BOEING CO/THE	5.150	05/01/30	10,000.000	07/07/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	9,740.90	9,783.10	(42.20)	6,938.19
965628	097023CY9	BOEING CO/THE	5.150	05/01/30	5,000.000	07/07/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	4,870.45	4,891.55	(21.10)	0.00
965628	097023CY9	BOEING CO/THE	5.150	05/01/30	37,000.000	07/07/23	GOLDMAN SACHS & CO, NY	0.00	36,041.33	36,197.47	(156.14)	0.00
965628	097023CY9	BOEING CO/THE	5.150	05/01/30	14,000.000	07/07/23	GOLDMAN SACHS & CO, NY	0.00	13,637.26	13,696.34	(59.08)	0.00
965628	097023CY9	BOEING CO/THE	5.150	05/01/30	81,000.000	07/07/23	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	78,856.74	79,243.11	(386.37)	0.00
965628	097023CY9	BOEING CO/THE	5.150	05/01/30	33,000.000	07/07/23	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	32,126.82	32,284.23	(157.41)	0.00
965628	097023CY9	BOEING CO/THE	5.150	05/01/30	14,000.000	07/07/23	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	13,637.26	13,696.34	(59.08)	0.00
965628	10112RBG8	BOSTON PROPERTIES LP	6.750	12/01/27	139,000.000	05/04/23	GOLDMAN SACHS & CO, NY	0.00	141,967.65	143,556.42	(1,588.77)	4,456.69
965628	12530MAA3	CF HIPPOLYTA ISSUER 1 A1 144A	1.690	07/15/60	602.720	01/15/23	PRINCIPAL PAYMENT	0.00	602.72	538.39	64.33	1,306.95
965628	12530MAA3	CF HIPPOLYTA ISSUER 1 A1 144A	1.690	07/15/60	317.670	04/15/23	PRINCIPAL PAYMENT	0.00	317.67	283.77	33.90	0.00
965628	12530MAA3	CF HIPPOLYTA ISSUER 1 A1 144A	1.690	07/15/60	93,543.014	10/10/23	GOLDMAN SACHS & CO, NY	0.00	85,040.09	83,559.16	1,480.93	0.00
965628	12560AAB0	CIM TRUST 2020-IN INV1 A2 144A	VAR RT	04/25/50	341.580	01/01/23	PRINCIPAL PAYMENT	0.00	341.58	282.81	58.77	429.73
965628	12560AAB0	CIM TRUST 2020-IN INV1 A2 144A	VAR RT	04/25/50	71.360	02/01/23	PRINCIPAL PAYMENT	0.00	71.36	59.08	12.28	0.00
965628	12560AAB0	CIM TRUST 2020-IN INV1 A2 144A	VAR RT	04/25/50	485.460	03/01/23	PRINCIPAL PAYMENT	0.00	485.46	401.94	83.52	0.00
965628	12560AAB0	CIM TRUST 2020-IN INV1 A2 144A	VAR RT	04/25/50	66,618.480	03/02/23	JP MORGAN SECS LLC	0.00	53,430.04	55,157.45	(1,727.41)	0.00
965628	12626GAF0	COMM 2013-LC13 MORTGAG LC13 A5	4.205	08/10/46	6,844.430	04/01/23	PRINCIPAL PAYMENT	0.00	6,844.43	6,768.25	76.18	2,841.48
965628	12626GAF0	COMM 2013-LC13 MORTGAG LC13 A5	4.205	08/10/46	18,660.380	05/01/23	PRINCIPAL PAYMENT	0.00	18,660.38	18,452.69	207.69	0.00
965628	12626GAF0	COMM 2013-LC13 MORTGAG LC13 A5	4.205	08/10/46	73,845.870	06/01/23	PRINCIPAL PAYMENT	0.00	73,845.87	73,023.97	821.90	0.00
965628	12626GAF0	COMM 2013-LC13 MORTGAG LC13 A5	4.205	08/10/46	34,834.610	07/01/23	PRINCIPAL PAYMENT	0.00	34,834.61	34,446.91	387.70	0.00
965628	12626GAF0	COMM 2013-LC13 MORTGAG LC13 A5	4.205	08/10/46	410.790	08/11/23	CALLED BOND	0.00	410.78	406.21	4.57	0.00
965628	12630BAZ1	COMM 2013-CCRE13 MORTG CR13 A3	3.928	11/10/46	10,525.040	05/01/23	PRINCIPAL PAYMENT	0.00	10,525.04	10,348.43	176.61	3,685.48
965628	12630BAZ1	COMM 2013-CCRE13 MORTG CR13 A3	3.928	11/10/46	3,566.160	06/01/23	PRINCIPAL PAYMENT	0.00	3,566.16	3,506.32	59.84	0.00
965628	12630BAZ1	COMM 2013-CCRE13 MORTG CR13 A3	3.928	11/10/46	10,739.980	07/01/23	PRINCIPAL PAYMENT	0.00	10,739.98	10,559.76	180.22	0.00
965628	12630BAZ1	COMM 2013-CCRE13 MORTG CR13 A3	3.928	11/10/46	103,673.490	08/01/23	PRINCIPAL PAYMENT	0.00	103,673.49	101,933.85	1,739.64	0.00
965628	12630BAZ1	COMM 2013-CCRE13 MORTG CR13 A3	3.928	11/10/46	16,368.699	09/30/23	CALLED BOND	0.00	16,368.70	16,094.03	274.67	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,278.870	01/10/23	PRINCIPAL PAYMENT	0.00	1,278.87	1,260.91	17.96	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,285.310	02/10/23	PRINCIPAL PAYMENT	0.00	1,285.31	1,267.26	18.05	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,291.770	03/10/23	PRINCIPAL PAYMENT	0.00	1,291.77	1,273.63	18.14	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,298.270	04/10/23	PRINCIPAL PAYMENT	0.00	1,298.27	1,280.04	18.23	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,304.800	05/10/23	PRINCIPAL PAYMENT	0.00	1,304.80	1,286.48	18.32	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,311.360	06/10/23	PRINCIPAL PAYMENT	0.00	1,311.36	1,292.95	18.41	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,317.960	07/10/23	PRINCIPAL PAYMENT	0.00	1,317.96	1,299.46	18.50	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,341.020	08/10/23	PRINCIPAL PAYMENT	0.00	1,341.02	1,322.19	18.83	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,331.030	09/10/23	PRINCIPAL PAYMENT	0.00	1,331.03	1,312.34	18.69	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,337.730	10/10/23	PRINCIPAL PAYMENT	0.00	1,337.73	1,318.95	18.78	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	TRADE		NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST	
			RATE	DATE		DATE							RECEIVED DURING YEAR	
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,344.460	11/10/23		PRINCIPAL PAYMENT	0.00	1,344.46	1,325.58	18.88		0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,351.220	12/10/23		PRINCIPAL PAYMENT	0.00	1,351.22	1,332.25	18.97		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	526.340	01/10/23		PRINCIPAL PAYMENT	0.00	526.34	536.61	(10.27)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	529.380	02/10/23		PRINCIPAL PAYMENT	0.00	529.38	539.71	(10.33)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	532.450	03/10/23		PRINCIPAL PAYMENT	0.00	532.45	542.84	(10.39)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	535.530	04/10/23		PRINCIPAL PAYMENT	0.00	535.53	545.98	(10.45)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	538.620	05/10/23		PRINCIPAL PAYMENT	0.00	538.62	549.13	(10.51)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	541.740	06/10/23		PRINCIPAL PAYMENT	0.00	541.74	552.31	(10.57)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	544.880	07/10/23		PRINCIPAL PAYMENT	0.00	544.88	555.51	(10.63)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	548.030	08/10/23		PRINCIPAL PAYMENT	0.00	548.03	558.72	(10.69)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	551.200	09/10/23		PRINCIPAL PAYMENT	0.00	551.20	561.95	(10.75)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	554.390	10/10/23		PRINCIPAL PAYMENT	0.00	554.39	565.21	(10.82)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	557.600	11/10/23		PRINCIPAL PAYMENT	0.00	557.60	568.48	(10.88)		0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	560.820	12/10/23		PRINCIPAL PAYMENT	0.00	560.82	571.76	(10.94)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	122.500	01/10/23		PRINCIPAL PAYMENT	0.00	122.50	127.68	(5.18)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	123.260	02/10/23		PRINCIPAL PAYMENT	0.00	123.26	128.48	(5.22)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	124.040	03/10/23		PRINCIPAL PAYMENT	0.00	124.04	129.29	(5.25)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	124.810	04/10/23		PRINCIPAL PAYMENT	0.00	124.81	130.09	(5.28)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	125.590	05/10/23		PRINCIPAL PAYMENT	0.00	125.59	130.90	(5.31)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	126.380	06/10/23		PRINCIPAL PAYMENT	0.00	126.38	131.73	(5.35)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	127.170	07/10/23		PRINCIPAL PAYMENT	0.00	127.17	132.55	(5.38)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	127.960	08/10/23		PRINCIPAL PAYMENT	0.00	127.96	133.38	(5.42)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	128.760	09/10/23		PRINCIPAL PAYMENT	0.00	128.76	134.21	(5.45)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	129.570	10/10/23		PRINCIPAL PAYMENT	0.00	129.57	135.05	(5.48)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	130.380	11/10/23		PRINCIPAL PAYMENT	0.00	130.38	135.90	(5.52)		0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	131.200	12/10/23		PRINCIPAL PAYMENT	0.00	131.20	136.75	(5.55)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,346.680	01/10/23		PRINCIPAL PAYMENT	0.00	1,346.68	1,474.21	(127.53)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,356.050	02/10/23		PRINCIPAL PAYMENT	0.00	1,356.05	1,484.47	(128.42)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,365.490	03/10/23		PRINCIPAL PAYMENT	0.00	1,365.49	1,494.80	(129.31)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,375.000	04/10/23		PRINCIPAL PAYMENT	0.00	1,375.00	1,505.21	(130.21)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,384.570	05/10/23		PRINCIPAL PAYMENT	0.00	1,384.57	1,515.69	(131.12)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,394.210	06/10/23		PRINCIPAL PAYMENT	0.00	1,394.21	1,526.24	(132.03)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,403.910	07/10/23		PRINCIPAL PAYMENT	0.00	1,403.91	1,536.86	(132.95)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,413.680	08/10/23		PRINCIPAL PAYMENT	0.00	1,413.68	1,547.56	(133.88)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,423.530	09/10/23		PRINCIPAL PAYMENT	0.00	1,423.53	1,558.34	(134.81)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,433.430	10/10/23		PRINCIPAL PAYMENT	0.00	1,433.43	1,569.18	(135.75)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,443.410	11/10/23		PRINCIPAL PAYMENT	0.00	1,443.41	1,580.10	(136.69)		0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,453.460	12/10/23		PRINCIPAL PAYMENT	0.00	1,453.46	1,591.10	(137.64)		0.00
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	3,000.000	12/08/23		MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	2,386.11	2,352.99	33.12		6,193.73
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	3,000.000	12/08/23		MARKETAXESS CORPORATION, NEW YORK	0.00	2,378.94	2,352.99	25.95		0.00
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	2,000.000	12/12/23		MARKETAXESS CORPORATION, NEW YORK	0.00	1,601.54	1,568.66	32.88		0.00
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	59,000.000	12/13/23		CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	0.00	47,497.95	46,275.47	1,222.48		0.00
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	4,000.000	12/18/23		MARKETAXESS CORPORATION, NEW YORK	0.00	3,286.28	3,137.32	148.96		0.00
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	51,000.000	12/19/23		CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	0.00	41,973.51	40,000.83	1,972.68		0.00
965628	210795PZ7	UNITED AIRLINES 2012-1 CLASS A	4.150	10/11/25	12,796.870	04/11/23		PRINCIPAL PAYMENT	0.00	12,796.87	12,394.28	402.59		0.00
965628	210795PZ7	UNITED AIRLINES 2012-1 CLASS A	4.150	10/11/25	12,796.870	10/11/23		PRINCIPAL PAYMENT	0.00	12,796.87	12,394.28	402.59		0.00
965628	233046AF8	DB MASTER FINANCE 1A A2II 144A	4.030	11/20/47	625.000	02/20/23		PRINCIPAL PAYMENT	0.00	625.00	567.79	57.21		0.00
965628	233046AF8	DB MASTER FINANCE 1A A2II 144A	4.030	11/20/47	625.000	05/20/23		PRINCIPAL PAYMENT	0.00	625.00	567.79	57.21		0.00
965628	233046AF8	DB MASTER FINANCE 1A A2II 144A	4.030	11/20/47	625.000	08/20/23		PRINCIPAL PAYMENT	0.00	625.00	567.79	57.21		0.00
965628	233046AF8	DB MASTER FINANCE 1A A2II 144A	4.030	11/20/47	625.000	11/20/23		PRINCIPAL PAYMENT	0.00	625.00	567.79	57.21		0.00
965628	233046AS0	DB MASTER FINANCE 1A A23 144A	2.791	11/20/51	670.000	02/20/23		PRINCIPAL PAYMENT	0.00	670.00	515.84	154.16		2,220.59

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY		TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST	
				DATE	PAR VALUE							RECEIVED DURING YEAR	
965628	233046AS0	DB MASTER FINANCE 1A A23 144A	2.791	11/20/51	264,650.000	03/06/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	210,572.49	203,756.68	6,815.81		0.00
965628	23745QAA2	DARTMOUTH-HITCHCOCK HEALTH	4.178	08/01/48	2,000.000	03/21/23	MARKETAXESS CORPORATION, NEW YORK	0.00	1,670.30	1,571.82	98.48	3,636.02	
965628	23745QAA2	DARTMOUTH-HITCHCOCK HEALTH	4.178	08/01/48	12,000.000	04/05/23	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.00	10,128.96	9,430.92	698.04		0.00
965628	23745QAA2	DARTMOUTH-HITCHCOCK HEALTH	4.178	08/01/48	106,000.000	04/20/23	RAYMOND JAMES/FI, SAINT PETERSBURG	0.00	86,333.82	83,306.46	3,027.36		0.00
965628	25389JAU0	DIGITAL REALTY TRUST LP	3.600	07/01/29	5,000.000	07/26/23	GOLDMAN SACHS & CO, NY	0.00	4,513.45	4,477.00	36.45	5,177.40	
965628	25389JAU0	DIGITAL REALTY TRUST LP	3.600	07/01/29	21,000.000	07/26/23	TRUIST SECURITIES, INC., ATLANTA	0.00	18,993.03	18,803.40	189.63		0.00
965628	25389JAU0	DIGITAL REALTY TRUST LP	3.600	07/01/29	6,000.000	07/26/23	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	5,426.58	5,372.40	54.18		0.00
965628	25389JAU0	DIGITAL REALTY TRUST LP	3.600	07/01/29	101,000.000	07/28/23	GOLDMAN SACHS & CO, NY	0.00	91,017.16	90,435.40	581.76		0.00
965628	254687FS0	WALT DISNEY CO/THE	4.700	03/23/50	49,000.000	11/30/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	44,682.12	45,315.20	(633.08)	2,757.20	
965628	254709AS7	DISCOVER FINANCIAL SERVICES	6.700	11/29/32	4,000.000	07/05/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	4,094.64	4,079.92	14.72	2,951.17	
965628	254709AS7	DISCOVER FINANCIAL SERVICES	6.700	11/29/32	4,000.000	07/12/23	GOLDMAN SACHS & CO, NY	0.00	4,089.08	4,079.92	9.16		0.00
965628	254709AS7	DISCOVER FINANCIAL SERVICES	6.700	11/29/32	4,000.000	07/12/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	4,098.52	4,079.92	18.60		0.00
965628	254709AS7	DISCOVER FINANCIAL SERVICES	6.700	11/29/32	13,000.000	07/12/23	UBS SECURITIES LLC, STAMFORD	0.00	13,323.96	13,259.74	64.22		0.00
965628	254709AS7	DISCOVER FINANCIAL SERVICES	6.700	11/29/32	45,000.000	07/13/23	UBS SECURITIES LLC, STAMFORD	0.00	46,449.90	45,899.10	550.80		0.00
965628	25755TAL4	DOMINO'S PIZZA MAST 1A A2 144A	3.668	10/25/49	625.000	10/25/23	PRINCIPAL PAYMENT	0.00	625.00	531.69	93.31		0.00
965628	25755TAN0	DOMINO'S PIZZA MAS 1A A2I 144A	2.662	04/25/51	297.500	10/25/23	PRINCIPAL PAYMENT	0.00	297.50	253.80	43.70		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	203.930	01/01/23	PRINCIPAL PAYMENT	0.00	203.93	193.40	10.53		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	204.590	02/01/23	PRINCIPAL PAYMENT	0.00	204.59	194.02	10.57		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	245.060	03/01/23	PRINCIPAL PAYMENT	0.00	245.06	232.41	12.65		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	3,193.360	04/01/23	PRINCIPAL PAYMENT	0.00	3,193.36	3,028.45	164.91		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	215.070	05/01/23	PRINCIPAL PAYMENT	0.00	215.07	203.96	11.11		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	202.880	06/01/23	PRINCIPAL PAYMENT	0.00	202.88	192.40	10.48		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	217.010	07/01/23	PRINCIPAL PAYMENT	0.00	217.01	205.80	11.21		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	204.850	08/01/23	PRINCIPAL PAYMENT	0.00	204.85	194.27	10.58		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	205.510	09/01/23	PRINCIPAL PAYMENT	0.00	205.51	194.90	10.61		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	218.980	10/01/23	PRINCIPAL PAYMENT	0.00	218.98	207.67	11.31		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	206.880	11/01/23	PRINCIPAL PAYMENT	0.00	206.88	196.20	10.68		0.00
965628	30313KAA2	FRESB 2020-SB71 MORTG SB71 A5H	VAR RT	11/25/39	219.850	12/01/23	PRINCIPAL PAYMENT	0.00	219.85	208.50	11.35		0.00
965628	31288QF54	FHLMC POOL #84-1088	VAR RT	01/01/49	(57,828.102)	01/11/22	JPMORGAN SECURITIES INC, NEW YORK	0.00	(59,671.38)	(59,753.73)	82.35		0.00
965628	31288QF54	FHLMC POOL #84-1088	VAR RT	01/01/49	57,828.102	01/11/22	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	51,844.42	59,753.73	(7,909.31)		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	2,072.070	01/01/23	PRINCIPAL PAYMENT	0.00	2,072.07	2,066.64	5.43		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	835.020	02/01/23	PRINCIPAL PAYMENT	0.00	835.02	832.83	2.19		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	1,104.930	03/01/23	PRINCIPAL PAYMENT	0.00	1,104.93	1,102.04	2.89		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	1,250.000	04/01/23	PRINCIPAL PAYMENT	0.00	1,250.00	1,246.72	3.28		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	851.850	05/01/23	PRINCIPAL PAYMENT	0.00	851.85	849.62	2.23		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	1,308.010	06/01/23	PRINCIPAL PAYMENT	0.00	1,308.01	1,304.58	3.43		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	574.300	07/01/23	PRINCIPAL PAYMENT	0.00	574.30	572.80	1.50		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	1,199.910	08/01/23	PRINCIPAL PAYMENT	0.00	1,199.91	1,196.77	3.14		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	1,503.430	09/01/23	PRINCIPAL PAYMENT	0.00	1,503.43	1,499.49	3.94		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	1,090.990	10/01/23	PRINCIPAL PAYMENT	0.00	1,090.99	1,088.13	2.86		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	1,191.080	11/01/23	PRINCIPAL PAYMENT	0.00	1,191.08	1,187.96	3.12		0.00
965628	31288QF62	FHLMC POOL #84-1089	VAR RT	06/01/47	1,258.840	12/01/23	PRINCIPAL PAYMENT	0.00	1,258.84	1,255.54	3.30		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	2,900.490	01/01/23	PRINCIPAL PAYMENT	0.00	2,900.49	2,944.98	(44.49)		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	2,233.970	02/01/23	PRINCIPAL PAYMENT	0.00	2,233.97	2,268.24	(34.27)		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	1,147.150	03/01/23	PRINCIPAL PAYMENT	0.00	1,147.15	1,164.75	(17.60)		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	2,135.430	04/01/23	PRINCIPAL PAYMENT	0.00	2,135.43	2,168.19	(32.76)		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	1,471.580	05/01/23	PRINCIPAL PAYMENT	0.00	1,471.58	1,494.15	(22.57)		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	2,575.930	06/01/23	PRINCIPAL PAYMENT	0.00	2,575.93	2,615.44	(39.51)		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	1,265.650	07/01/23	PRINCIPAL PAYMENT	0.00	1,265.65	1,285.07	(19.42)		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	594.580	08/01/23	PRINCIPAL PAYMENT	0.00	594.58	603.70	(9.12)		0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	2,295.050	09/01/23	PRINCIPAL PAYMENT	0.00	2,295.05	2,330.26	(35.21)		0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		PAR VALUE	TRADE	NAME OF BROKER	COMM	PROCEEDS	BOOK	PROFIT/LOSS	INTEREST
			RATE	DATE		DATE			FROM SALE	VALUE	ON SALE	RECEIVED DURING YEAR
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	788.450	10/01/23	PRINCIPAL PAYMENT	0.00	788.45	800.54	(12.09)	0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	689.010	11/01/23	PRINCIPAL PAYMENT	0.00	689.01	699.58	(10.57)	0.00
965628	31288QJ27	FHLMC POOL #84-1181	VAR RT	06/01/43	2,138.010	12/01/23	PRINCIPAL PAYMENT	0.00	2,138.01	2,170.81	(32.80)	0.00
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	1,808.940	06/01/23	PRINCIPAL PAYMENT	0.00	1,808.94	1,732.48	76.46	0.00
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	2,193.300	07/01/23	PRINCIPAL PAYMENT	0.00	2,193.30	2,100.60	92.70	0.00
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	1,919.980	08/01/23	PRINCIPAL PAYMENT	0.00	1,919.98	1,838.83	81.15	0.00
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	1,779.360	09/01/23	PRINCIPAL PAYMENT	0.00	1,779.36	1,704.15	75.21	0.00
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	1,799.970	10/01/23	PRINCIPAL PAYMENT	0.00	1,799.97	1,723.89	76.08	0.00
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	1,443.780	11/01/23	PRINCIPAL PAYMENT	0.00	1,443.78	1,382.76	61.02	0.00
965628	3132A8Y37	FHLMC POOL #ZS-7930	3.000	01/01/33	1,677.870	12/01/23	PRINCIPAL PAYMENT	0.00	1,677.87	1,606.95	70.92	0.00
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	1,428.550	06/01/23	PRINCIPAL PAYMENT	0.00	1,428.55	1,344.85	83.70	0.00
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	3,012.190	07/01/23	PRINCIPAL PAYMENT	0.00	3,012.19	2,835.69	176.50	0.00
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	943.770	08/01/23	PRINCIPAL PAYMENT	0.00	943.77	888.47	55.30	0.00
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	991.870	09/01/23	PRINCIPAL PAYMENT	0.00	991.87	933.75	58.12	0.00
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	947.450	10/01/23	PRINCIPAL PAYMENT	0.00	947.45	891.94	55.51	0.00
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	1,989.250	11/01/23	PRINCIPAL PAYMENT	0.00	1,989.25	1,872.69	116.56	0.00
965628	3133G76Q1	FHLMC POOL #QN-1779	2.500	03/01/35	2,539.790	12/01/23	PRINCIPAL PAYMENT	0.00	2,539.79	2,390.97	148.82	0.00
965628	3137H4SH4	FHLMC MULTICLASS MTG K136 A2	2.127	11/25/31	247,000.000	03/01/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	203,503.30	204,965.54	(1,462.24)	1,328.02
965628	3138ERET3	FNMA POOL #0AL9145	VAR RT	07/01/46	61,851.594	11/03/22	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	62,233.47	62,517.71	(284.24)	(14.88)
965628	3138ERET3	FNMA POOL #0AL9145	VAR RT	07/01/46	(61,851.594)	11/03/22	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	(63,290.17)	(62,517.71)	(772.46)	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	140.740	01/01/23	PRINCIPAL PAYMENT	0.00	140.74	137.81	2.93	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	2,054.440	02/01/23	PRINCIPAL PAYMENT	0.00	2,054.44	2,011.71	42.73	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	122.890	03/01/23	PRINCIPAL PAYMENT	0.00	122.89	120.33	2.56	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	124.270	04/01/23	PRINCIPAL PAYMENT	0.00	124.27	121.69	2.58	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	125.070	05/01/23	PRINCIPAL PAYMENT	0.00	125.07	122.47	2.60	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	142.160	06/01/23	PRINCIPAL PAYMENT	0.00	142.16	139.20	2.96	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	126.940	07/01/23	PRINCIPAL PAYMENT	0.00	126.94	124.30	2.64	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	137.080	08/01/23	PRINCIPAL PAYMENT	0.00	137.08	134.23	2.85	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	1,211.030	09/01/23	PRINCIPAL PAYMENT	0.00	1,211.03	1,185.84	25.19	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	128.630	10/01/23	PRINCIPAL PAYMENT	0.00	128.63	125.95	2.68	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	127.580	11/01/23	PRINCIPAL PAYMENT	0.00	127.58	124.93	2.65	0.00
965628	3140QB4V7	FNMA POOL #0CA4435	4.500	10/01/49	162.010	12/01/23	PRINCIPAL PAYMENT	0.00	162.01	158.64	3.37	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	105.620	01/01/23	PRINCIPAL PAYMENT	0.00	105.62	102.91	2.71	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	105.590	02/01/23	PRINCIPAL PAYMENT	0.00	105.59	102.88	2.71	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	107.100	03/01/23	PRINCIPAL PAYMENT	0.00	107.10	104.35	2.75	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	108.860	04/01/23	PRINCIPAL PAYMENT	0.00	108.86	106.06	2.80	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	108.360	05/01/23	PRINCIPAL PAYMENT	0.00	108.36	105.58	2.78	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	109.540	06/01/23	PRINCIPAL PAYMENT	0.00	109.54	106.72	2.82	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	118.170	07/01/23	PRINCIPAL PAYMENT	0.00	118.17	115.13	3.04	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	113.310	08/01/23	PRINCIPAL PAYMENT	0.00	113.31	110.40	2.91	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	2,124.970	09/01/23	PRINCIPAL PAYMENT	0.00	2,124.97	2,070.36	54.61	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	2,064.260	10/01/23	PRINCIPAL PAYMENT	0.00	2,064.26	2,011.21	53.05	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	104.020	11/01/23	PRINCIPAL PAYMENT	0.00	104.02	101.35	2.67	0.00
965628	3140QCLM6	FNMA POOL #0CA4831	4.500	12/01/49	104.690	12/01/23	PRINCIPAL PAYMENT	0.00	104.69	102.00	2.69	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35	2,593.230	01/01/23	PRINCIPAL PAYMENT	0.00	2,593.23	2,376.12	217.11	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35	2,827.940	02/01/23	PRINCIPAL PAYMENT	0.00	2,827.94	2,591.18	236.76	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35	3,040.940	03/01/23	PRINCIPAL PAYMENT	0.00	3,040.94	2,786.35	254.59	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35	3,484.520	04/01/23	PRINCIPAL PAYMENT	0.00	3,484.52	3,192.80	291.72	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35	2,869.170	05/01/23	PRINCIPAL PAYMENT	0.00	2,869.17	2,628.96	240.21	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35	2,826.340	06/01/23	PRINCIPAL PAYMENT	0.00	2,826.34	2,589.72	236.62	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35	4,096.920	07/01/23	PRINCIPAL PAYMENT	0.00	4,096.92	3,753.93	342.99	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY		PAR VALUE	TRADE		NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
				DATE	DATE		DATE	DATE						
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35		4,041.740	08/01/23		PRINCIPAL PAYMENT	0.00	4,041.74	3,703.37	338.37	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35		2,907.640	09/01/23		PRINCIPAL PAYMENT	0.00	2,907.64	2,664.21	243.43	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35		2,749.610	10/01/23		PRINCIPAL PAYMENT	0.00	2,749.61	2,519.41	230.20	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35		3,849.890	11/01/23		PRINCIPAL PAYMENT	0.00	3,849.89	3,527.58	322.31	0.00
965628	3140QET51	FNMA POOL #0CA6871	2.500	08/01/35		2,603.130	12/01/23		PRINCIPAL PAYMENT	0.00	2,603.13	2,385.20	217.93	0.00
965628	3140XC6E3	FNMA POOL #0FM8968	3.000	04/01/48		834.180	01/01/23		PRINCIPAL PAYMENT	0.00	834.18	756.99	77.19	494.12
965628	3140XC6E3	FNMA POOL #0FM8968	3.000	04/01/48		128,356.194	01/13/23		BARCLAYS CAPITAL FIXED INCOME	0.00	119,692.14	116,478.11	3,214.03	0.00
965628	33768DAA2	FIRSTKEY HOMES 202 SFRA A 144A	3.100	03/17/39		187,285.760	02/17/23		MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	172,098.06	168,120.81	3,977.25	1,306.32
965628	33768JAA9	FIRSTKEY HOMES 202 SFR3 A 144A	2.135	12/17/38		183.930	03/01/23		PRINCIPAL PAYMENT	0.00	183.93	159.23	24.70	0.00
965628	33768NAA0	FIRSTKEY HOMES 202 SFR1 A 144A	4.145	05/17/39		123,302.685	02/17/23		MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	118,269.43	115,804.65	2,464.78	1,149.96
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		450.650	01/01/23		PRINCIPAL PAYMENT	0.00	450.65	394.73	55.92	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		1,034.040	02/01/23		PRINCIPAL PAYMENT	0.00	1,034.04	905.73	128.31	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		399.690	03/01/23		PRINCIPAL PAYMENT	0.00	399.69	350.09	49.60	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		857.610	04/01/23		PRINCIPAL PAYMENT	0.00	857.61	751.19	106.42	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		718.570	05/01/23		PRINCIPAL PAYMENT	0.00	718.57	629.40	89.17	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		697.300	06/01/23		PRINCIPAL PAYMENT	0.00	697.30	610.77	86.53	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		885.190	07/01/23		PRINCIPAL PAYMENT	0.00	885.19	775.35	109.84	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		863.310	08/01/23		PRINCIPAL PAYMENT	0.00	863.31	756.18	107.13	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		581.100	09/01/23		PRINCIPAL PAYMENT	0.00	581.10	508.99	72.11	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		920.060	10/01/23		PRINCIPAL PAYMENT	0.00	920.06	805.89	114.17	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		881.330	11/01/23		PRINCIPAL PAYMENT	0.00	881.33	771.97	109.36	0.00
965628	35563P2N8	SEASONED CREDIT RISK TRAN 2 MA	2.000	11/25/60		246.550	12/01/23		PRINCIPAL PAYMENT	0.00	246.55	215.96	30.59	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		636.360	01/01/23		PRINCIPAL PAYMENT	0.00	636.36	556.60	79.76	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,108.450	02/01/23		PRINCIPAL PAYMENT	0.00	1,108.45	969.52	138.93	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		570.740	03/01/23		PRINCIPAL PAYMENT	0.00	570.74	499.20	71.54	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,215.870	04/01/23		PRINCIPAL PAYMENT	0.00	1,215.87	1,063.47	152.40	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,477.680	05/01/23		PRINCIPAL PAYMENT	0.00	1,477.68	1,292.47	185.21	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,441.750	06/01/23		PRINCIPAL PAYMENT	0.00	1,441.75	1,261.04	180.71	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,797.350	07/01/23		PRINCIPAL PAYMENT	0.00	1,797.35	1,572.07	225.28	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,521.510	08/01/23		PRINCIPAL PAYMENT	0.00	1,521.51	1,330.80	190.71	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		701.040	09/01/23		PRINCIPAL PAYMENT	0.00	701.04	613.17	87.87	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,245.480	10/01/23		PRINCIPAL PAYMENT	0.00	1,245.48	1,089.37	156.11	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,435.840	11/01/23		PRINCIPAL PAYMENT	0.00	1,435.84	1,255.87	179.97	0.00
965628	35563P4U0	SEASONED CREDIT RISK TRAN 3 MA	2.000	03/25/61		1,279.890	12/01/23		PRINCIPAL PAYMENT	0.00	1,279.89	1,119.47	160.42	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(2,060.200)	09/01/22		PRINCIPAL PAYMENT	0.00	(2,060.20)	(1,939.51)	(120.69)	(7,498.53)
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(2,060.200)	09/01/22		PRINCIPAL PAYMENT	0.00	(2,060.20)	(1,940.30)	(119.90)	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		2,060.200	09/01/22		PRINCIPAL PAYMENT	0.00	2,060.20	1,940.30	119.90	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(250,939.807)	09/27/22		JPMORGAN SECURITIES INC, NEW YORK	0.00	(225,610.57)	(236,275.42)	10,664.85	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		250,939.800	09/27/22		JPMORGAN SECURITIES INC, NEW YORK	0.00	225,610.57	228,410.08	(2,799.51)	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		2,060.200	09/30/22		PRINCIPAL PAYMENT - LOSS	0.00	0.00	2,060.20	(2,060.20)	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(1,512.080)	10/01/22		PRINCIPAL PAYMENT	0.00	(1,512.08)	(1,423.50)	(88.58)	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(4,536.240)	10/01/22		PRINCIPAL PAYMENT	0.00	(4,536.24)	(4,270.50)	(265.74)	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(4,018.760)	11/01/22		PRINCIPAL PAYMENT	0.00	(4,018.76)	(3,783.42)	(235.34)	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(2,009.380)	11/01/22		PRINCIPAL PAYMENT	0.00	(2,009.38)	(1,891.71)	(117.67)	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		3,463.340	12/01/22		PRINCIPAL PAYMENT	0.00	3,463.34	3,145.30	318.04	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(3,463.340)	12/01/22		PRINCIPAL PAYMENT	0.00	(3,463.34)	(3,145.30)	(318.04)	0.00
965628	35563PE39	SEASONED CREDIT RISK TRAN 2 MA	3.000	04/25/62		(5,195.010)	12/01/22		PRINCIPAL PAYMENT	0.00	(5,195.01)	(4,890.79)	(304.22)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		3,322.290	01/01/23		PRINCIPAL PAYMENT	0.00	3,322.29	3,173.22	149.07	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		2,330.860	02/01/23		PRINCIPAL PAYMENT	0.00	2,330.86	2,226.27	104.59	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		1,797.570	03/01/23		PRINCIPAL PAYMENT	0.00	1,797.57	1,716.91	80.66	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		2,506.820	04/01/23		PRINCIPAL PAYMENT	0.00	2,506.82	2,394.34	112.48	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY		PAR VALUE	TRADE		NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
				DATE	DATE		DATE	DATE						
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		2,413.620	05/01/23		PRINCIPAL PAYMENT	0.00	2,413.62	2,305.32	108.30	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		2,098.890	06/01/23		PRINCIPAL PAYMENT	0.00	2,098.89	2,004.71	94.18	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		1,775.880	07/01/23		PRINCIPAL PAYMENT	0.00	1,775.88	1,696.20	79.68	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		2,146.100	08/01/23		PRINCIPAL PAYMENT	0.00	2,146.10	2,049.80	96.30	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		2,555.620	09/01/23		PRINCIPAL PAYMENT	0.00	2,555.62	2,440.95	114.67	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		2,678.920	10/01/23		PRINCIPAL PAYMENT	0.00	2,678.92	2,558.72	120.20	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		2,265.350	11/01/23		PRINCIPAL PAYMENT	0.00	2,265.35	2,163.70	101.65	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58		1,753.820	12/01/23		PRINCIPAL PAYMENT	0.00	1,753.82	1,675.13	78.69	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,653.810	01/01/23		PRINCIPAL PAYMENT	0.00	1,653.81	1,564.93	88.88	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,830.940	02/01/23		PRINCIPAL PAYMENT	0.00	1,830.94	1,732.55	98.39	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,238.820	03/01/23		PRINCIPAL PAYMENT	0.00	1,238.82	1,172.25	66.57	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,589.440	04/01/23		PRINCIPAL PAYMENT	0.00	1,589.44	1,504.02	85.42	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,848.510	05/01/23		PRINCIPAL PAYMENT	0.00	1,848.51	1,749.17	99.34	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,439.640	06/01/23		PRINCIPAL PAYMENT	0.00	1,439.64	1,362.27	77.37	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,761.510	07/01/23		PRINCIPAL PAYMENT	0.00	1,761.51	1,666.85	94.66	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,297.720	08/01/23		PRINCIPAL PAYMENT	0.00	1,297.72	1,227.98	69.74	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,850.840	09/01/23		PRINCIPAL PAYMENT	0.00	1,850.84	1,751.38	99.46	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,353.560	10/01/23		PRINCIPAL PAYMENT	0.00	1,353.56	1,280.82	72.74	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,710.330	11/01/23		PRINCIPAL PAYMENT	0.00	1,710.33	1,618.42	91.91	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58		1,354.460	12/01/23		PRINCIPAL PAYMENT	0.00	1,354.46	1,281.67	72.79	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		1,010.510	01/01/23		PRINCIPAL PAYMENT	0.00	1,010.51	953.62	56.89	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		932.440	02/01/23		PRINCIPAL PAYMENT	0.00	932.44	879.94	52.50	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		702.860	03/01/23		PRINCIPAL PAYMENT	0.00	702.86	663.29	39.57	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		1,202.790	04/01/23		PRINCIPAL PAYMENT	0.00	1,202.79	1,135.07	67.72	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		826.840	05/01/23		PRINCIPAL PAYMENT	0.00	826.84	780.29	46.55	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		1,234.700	06/01/23		PRINCIPAL PAYMENT	0.00	1,234.70	1,165.19	69.51	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		914.410	07/01/23		PRINCIPAL PAYMENT	0.00	914.41	862.93	51.48	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		916.830	08/01/23		PRINCIPAL PAYMENT	0.00	916.83	865.21	51.62	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		791.730	09/01/23		PRINCIPAL PAYMENT	0.00	791.73	747.16	44.57	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		853.970	10/01/23		PRINCIPAL PAYMENT	0.00	853.97	805.89	48.08	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		1,082.240	11/01/23		PRINCIPAL PAYMENT	0.00	1,082.24	1,021.31	60.93	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58		602.200	12/01/23		PRINCIPAL PAYMENT	0.00	602.20	568.30	33.90	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		(4,122.670)	07/01/22		PRINCIPAL PAYMENT	0.00	(4,122.67)	(4,063.57)	(59.10)	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		2,061.330	07/01/22		PRINCIPAL PAYMENT	0.00	2,061.33	1,911.66	149.67	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		2,061.343	08/31/22		PRINCIPAL PAYMENT - LOSS	0.00	0.00	2,061.34	(2,061.34)	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,318.180	01/01/23		PRINCIPAL PAYMENT	0.00	1,318.18	1,222.47	95.71	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,711.290	02/01/23		PRINCIPAL PAYMENT	0.00	1,711.29	1,587.03	124.26	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,864.970	03/01/23		PRINCIPAL PAYMENT	0.00	1,864.97	1,729.55	135.42	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,649.630	04/01/23		PRINCIPAL PAYMENT	0.00	1,649.63	1,529.85	119.78	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,423.220	05/01/23		PRINCIPAL PAYMENT	0.00	1,423.22	1,319.88	103.34	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,825.850	06/01/23		PRINCIPAL PAYMENT	0.00	1,825.85	1,694.21	131.64	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,562.100	07/01/23		PRINCIPAL PAYMENT	0.00	1,562.10	1,449.47	112.63	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,880.230	08/01/23		PRINCIPAL PAYMENT	0.00	1,880.23	1,744.67	135.56	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,712.380	09/01/23		PRINCIPAL PAYMENT	0.00	1,712.38	1,588.92	123.46	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,957.430	10/01/23		PRINCIPAL PAYMENT	0.00	1,957.43	1,816.30	141.13	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,146.570	11/01/23		PRINCIPAL PAYMENT	0.00	1,146.57	1,063.90	82.67	0.00
965628	35563PML0	SEASONED CREDIT RISK TRAN 4 MA	3.000	02/25/59		1,315.150	12/01/23		PRINCIPAL PAYMENT	0.00	1,315.15	1,220.33	94.82	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		1,054.290	01/01/23		PRINCIPAL PAYMENT	0.00	1,054.29	902.21	152.08	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		419.180	02/01/23		PRINCIPAL PAYMENT	0.00	419.18	358.71	60.47	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		811.660	03/01/23		PRINCIPAL PAYMENT	0.00	811.66	694.58	117.08	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		794.350	04/01/23		PRINCIPAL PAYMENT	0.00	794.35	679.77	114.58	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY		PAR VALUE	TRADE		NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
				DATE			DATE							
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		962.490	05/01/23		PRINCIPAL PAYMENT	0.00	962.49	823.65	138.84	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		956.350	06/01/23		PRINCIPAL PAYMENT	0.00	956.35	818.40	137.95	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		710.260	07/01/23		PRINCIPAL PAYMENT	0.00	710.26	607.80	102.46	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		1,285.770	08/01/23		PRINCIPAL PAYMENT	0.00	1,285.77	1,100.30	185.47	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		876.250	09/01/23		PRINCIPAL PAYMENT	0.00	876.25	749.85	126.40	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		454.520	10/01/23		PRINCIPAL PAYMENT	0.00	454.52	388.96	65.56	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		799.650	11/01/23		PRINCIPAL PAYMENT	0.00	799.65	684.30	115.35	0.00
965628	3622AAXL3	GNMA II POOL #0785283	2.500	01/20/51		617.730	12/01/23		PRINCIPAL PAYMENT	0.00	617.73	528.62	89.11	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		691.460	01/01/23		PRINCIPAL PAYMENT	0.00	691.46	593.60	97.86	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		845.680	02/01/23		PRINCIPAL PAYMENT	0.00	845.68	726.00	119.68	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		296.500	03/01/23		PRINCIPAL PAYMENT	0.00	296.50	254.54	41.96	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		1,038.540	04/01/23		PRINCIPAL PAYMENT	0.00	1,038.54	891.57	146.97	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		604.420	05/01/23		PRINCIPAL PAYMENT	0.00	604.42	518.88	85.54	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		335.910	06/01/23		PRINCIPAL PAYMENT	0.00	335.91	288.37	47.54	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		956.290	07/01/23		PRINCIPAL PAYMENT	0.00	956.29	820.96	135.33	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		1,187.010	08/01/23		PRINCIPAL PAYMENT	0.00	1,187.01	1,019.02	167.99	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		361.810	09/01/23		PRINCIPAL PAYMENT	0.00	361.81	310.61	51.20	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		792.130	10/01/23		PRINCIPAL PAYMENT	0.00	792.13	680.03	112.10	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		824.580	11/01/23		PRINCIPAL PAYMENT	0.00	824.58	707.89	116.69	0.00
965628	36264PAH2	GS MORTGAGE-BACKED PJ4 A8 144A	VAR RT	09/25/51		864.250	12/01/23		PRINCIPAL PAYMENT	0.00	864.25	741.94	122.31	0.00
965628	40434LAM7	HP INC	4.750	01/15/28		130,000.000	01/25/23		BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	129,576.20	126,336.60	3,239.60	3,705.00
965628	54627RAL4	LOUISIANA LOCAL GOVERNMENT A1	3.615	02/01/29		19,807.590	02/01/23		PRINCIPAL PAYMENT	0.00	19,807.59	19,200.49	607.10	0.00
965628	54627RAL4	LOUISIANA LOCAL GOVERNMENT A1	3.615	02/01/29		20,103.800	08/01/23		PRINCIPAL PAYMENT	0.00	20,103.80	19,487.62	616.18	0.00
965628	55903VAQ6	WARNER MEDIA HOLDINGS INC 144A	5.141	03/15/52		144,000.000	05/01/23		CONVERSION	0.00	105,194.88	105,194.88	0.00	3,701.52
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		770.030	01/01/23		PRINCIPAL PAYMENT	0.00	770.03	646.43	123.60	1,497.76
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		526.900	02/01/23		PRINCIPAL PAYMENT	0.00	526.90	442.33	84.57	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		454.140	03/01/23		PRINCIPAL PAYMENT	0.00	454.14	381.25	72.89	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		435.540	04/01/23		PRINCIPAL PAYMENT	0.00	435.54	365.63	69.91	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		492.960	05/01/23		PRINCIPAL PAYMENT	0.00	492.96	413.83	79.13	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		730.500	06/01/23		PRINCIPAL PAYMENT	0.00	730.50	613.25	117.25	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		583.680	07/01/23		PRINCIPAL PAYMENT	0.00	583.68	489.99	93.69	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		464.610	08/01/23		PRINCIPAL PAYMENT	0.00	464.61	390.04	74.57	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		718.070	09/01/23		PRINCIPAL PAYMENT	0.00	718.07	602.81	115.26	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		934.330	10/01/23		PRINCIPAL PAYMENT	0.00	934.33	784.36	149.97	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		641.400	11/01/23		PRINCIPAL PAYMENT	0.00	641.40	538.45	102.95	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		246.510	12/01/23		PRINCIPAL PAYMENT	0.00	246.51	206.94	39.57	0.00
965628	59166CAE9	METLIFE SECURITI INV1 A2A 144A	VAR RT	05/25/50		53,595.950	12/15/23		PERSHING LLC, JERSEY CITY	0.00	44,317.14	44,993.27	(676.13)	0.00
965628	59447TXA6	MICHIGAN ST FIN AUTH REVENUE	VAR RT	09/01/49		200,000.000	09/01/23		MANDATORY PUT	0.00	200,000.00	196,692.00	3,308.00	4,732.00
965628	594712WY3	MICHIGAN ST UNIV REVENUES	4.165	08/15/22		9,000.000	01/18/23		RAYMOND JAMES/FI, SAINT PETERSBURG	0.00	7,474.86	6,632.46	842.40	0.00
965628	61763UAZ5	MORGAN STANLEY BANK OF C17 A5	3.741	08/15/47		8,252.710	11/01/23		PRINCIPAL PAYMENT	0.00	8,252.71	7,994.24	258.47	0.00
965628	61763UAZ5	MORGAN STANLEY BANK OF C17 A5	3.741	08/15/47		13,718.900	12/01/23		PRINCIPAL PAYMENT	0.00	13,718.90	13,289.22	429.68	0.00
965628	64971MZG0	NEW YORK CITY NY TRANSITIONAL	5.767	08/01/36		10,000.000	08/01/23		CALLED BOND	0.00	10,000.00	10,353.70	(353.70)	0.00
965628	67181DAA9	OAK STREET INVESTME 1A A1 144A	1.850	11/20/50		242.690	01/20/23		PRINCIPAL PAYMENT	0.00	242.69	215.59	27.10	289.39
965628	67181DAA9	OAK STREET INVESTME 1A A1 144A	1.850	11/20/50		160,690.035	01/24/23		CANTOR FITZGERALD & CO.	0.00	145,022.71	142,744.17	2,278.54	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		228.670	01/20/23		PRINCIPAL PAYMENT	0.00	228.67	189.73	38.94	1,770.88
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	02/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	03/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	04/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	05/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	06/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	07/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY		PAR VALUE	TRADE		NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
				DATE	DATE		DATE	DATE						
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	08/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	09/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.447	10/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		152.450	11/20/23		PRINCIPAL PAYMENT	0.00	152.45	126.49	25.96	0.00
965628	67190AAB2	OAK STREET INVESTME 1A A2 144A	1.930	01/20/51		97,987.401	11/21/23		DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	78,056.89	81,302.11	(3,245.22)	0.00
965628	693342AA5	PG&E WILDFIRE RECOVERY FUNDING	3.594	06/01/32		2,275.150	06/01/23		PRINCIPAL PAYMENT	0.00	2,275.15	2,157.16	117.99	0.00
965628	693342AA5	PG&E WILDFIRE RECOVERY FUNDING	3.594	06/01/32		14,845.340	06/01/23		PRINCIPAL PAYMENT	0.00	14,845.34	14,075.46	769.88	0.00
965628	693342AA5	PG&E WILDFIRE RECOVERY FUNDING	3.594	06/01/32		17,461.190	12/01/23		PRINCIPAL PAYMENT	0.00	17,461.19	16,555.65	905.54	0.00
965628	72703PAB9	PLANET FITNESS MA 1A A2II 144A	4.666	09/05/48		405.000	12/05/23		PRINCIPAL PAYMENT	0.00	405.00	389.10	15.90	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		198.090	01/01/23		PRINCIPAL PAYMENT	0.00	198.09	173.24	24.85	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		62.310	03/01/23		PRINCIPAL PAYMENT	0.00	62.31	54.49	7.82	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		419.700	04/01/23		PRINCIPAL PAYMENT	0.00	419.70	367.05	52.65	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		182.560	05/01/23		PRINCIPAL PAYMENT	0.00	182.56	159.66	22.90	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		250.180	06/01/23		PRINCIPAL PAYMENT	0.00	250.18	218.80	31.38	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		446.710	07/01/23		PRINCIPAL PAYMENT	0.00	446.71	390.67	56.04	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		432.410	08/01/23		PRINCIPAL PAYMENT	0.00	432.41	378.17	54.24	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		78.850	09/01/23		PRINCIPAL PAYMENT	0.00	78.85	68.96	9.89	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		59.140	10/01/23		PRINCIPAL PAYMENT	0.00	59.14	51.72	7.42	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		661.450	11/01/23		PRINCIPAL PAYMENT	0.00	661.45	578.48	82.97	0.00
965628	74333DAA2	PROGRESS RESIDENTI SFR2 A 144A	1.546	04/19/38		967.160	12/01/23		PRINCIPAL PAYMENT	0.00	967.16	845.84	121.32	0.00
965628	74334DAA1	PROGRESS RESIDENTI SFR6 A 144A	4.451	07/20/39		309.110	07/01/23		PRINCIPAL PAYMENT	0.00	309.11	292.15	16.96	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		476.020	01/01/23		PRINCIPAL PAYMENT	0.00	476.02	379.81	96.21	3,544.69
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		475.270	02/01/23		PRINCIPAL PAYMENT	0.00	475.27	379.21	96.06	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		427.380	03/01/23		PRINCIPAL PAYMENT	0.00	427.38	341.00	86.38	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		412.830	04/01/23		PRINCIPAL PAYMENT	0.00	412.83	329.39	83.44	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		436.070	05/01/23		PRINCIPAL PAYMENT	0.00	436.07	347.94	88.13	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		389.000	06/01/23		PRINCIPAL PAYMENT	0.00	389.00	310.38	78.62	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		389.720	07/01/23		PRINCIPAL PAYMENT	0.00	389.72	310.95	78.77	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		439.430	08/01/23		PRINCIPAL PAYMENT	0.00	439.43	350.62	88.81	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		437.130	09/01/23		PRINCIPAL PAYMENT	0.00	437.13	348.78	88.35	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		769.770	10/01/23		PRINCIPAL PAYMENT	0.00	769.77	614.19	155.58	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		849.380	11/01/23		PRINCIPAL PAYMENT	0.00	849.38	677.71	171.67	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		528.280	12/01/23		PRINCIPAL PAYMENT	0.00	528.28	421.51	106.77	0.00
965628	74387VAA7	PROVIDENT FUNDING INV1 A1 144A	VAR RT	08/25/51		135,976.250	12/06/23		JPMORGAN SECURITIES INC, NEW YORK	0.00	107,930.92	108,494.10	(563.18)	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		237.360	01/01/23		PRINCIPAL PAYMENT	0.00	237.36	198.06	39.30	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		240.890	02/01/23		PRINCIPAL PAYMENT	0.00	240.89	201.00	39.89	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		525.520	03/01/23		PRINCIPAL PAYMENT	0.00	525.52	438.50	87.02	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		218.200	04/01/23		PRINCIPAL PAYMENT	0.00	218.20	182.07	36.13	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		292.850	05/01/23		PRINCIPAL PAYMENT	0.00	292.85	244.36	48.49	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		761.370	06/01/23		PRINCIPAL PAYMENT	0.00	761.37	635.29	126.08	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		690.330	07/01/23		PRINCIPAL PAYMENT	0.00	690.33	576.02	114.31	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		230.480	08/01/23		PRINCIPAL PAYMENT	0.00	230.48	192.31	38.17	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		235.130	09/01/23		PRINCIPAL PAYMENT	0.00	235.13	196.19	38.94	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		224.710	10/01/23		PRINCIPAL PAYMENT	0.00	224.71	187.50	37.21	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		226.120	11/01/23		PRINCIPAL PAYMENT	0.00	226.12	188.68	37.44	0.00
965628	81745MAA9	SEQUOIA MORTGAGE TRUST 201 2 A	VAR RT	02/25/43		228.490	12/01/23		PRINCIPAL PAYMENT	0.00	228.49	190.65	37.84	0.00
965628	83162CG64	SBA GTD PARTN CTF5 2020-25H 1	1.010	08/01/45		5,698.810	02/01/23		PRINCIPAL PAYMENT	0.00	5,698.81	4,445.70	1,253.11	0.00
965628	83162CG64	SBA GTD PARTN CTF5 2020-25H 1	1.010	08/01/45		6,452.040	08/01/23		PRINCIPAL PAYMENT	0.00	6,452.04	5,033.30	1,418.74	0.00
965628	83162CP72	SBA GTD PARTN CTF5 2022-25F 1	4.010	06/01/47		3,039.890	06/01/23		PRINCIPAL PAYMENT	0.00	3,039.89	2,902.70	137.19	0.00
965628	83162CP72	SBA GTD PARTN CTF5 2022-25F 1	4.010	06/01/47		2,753.990	12/01/23		PRINCIPAL PAYMENT	0.00	2,753.99	2,629.70	124.29	0.00
965628	83162CPA5	SBA GTD PARTN CTF5 2004-20I 1	4.990	09/01/24		1,293.810	03/01/23		PRINCIPAL PAYMENT	0.00	1,293.81	1,271.44	22.37	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY		PAR VALUE	TRADE		NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST RECEIVED DURING YEAR
				DATE	DATE		DATE	DATE						
965628	83162CPA5	SBA GTD PARTN CTFS 2004-20I 1	4.990	09/01/24		948.830	09/01/23		PRINCIPAL PAYMENT	0.00	948.83	932.42	16.41	0.00
965628	83162CPX5	SBA GTD PARTN CTFS 2005-20K 1	5.360	11/01/25		1,020.640	05/01/23		PRINCIPAL PAYMENT	0.00	1,020.64	1,006.22	14.42	0.00
965628	83162CPX5	SBA GTD PARTN CTFS 2005-20K 1	5.360	11/01/25		1,061.510	11/01/23		PRINCIPAL PAYMENT	0.00	1,061.51	1,046.51	15.00	0.00
965628	83162CQ48	SBA GTD PARTN CTFS 2022-25H 1	3.800	08/01/47		4,207.530	02/01/23		PRINCIPAL PAYMENT	0.00	4,207.53	3,965.72	241.81	0.00
965628	83162CQ48	SBA GTD PARTN CTFS 2022-25H 1	3.800	08/01/47		5,604.710	08/01/23		PRINCIPAL PAYMENT	0.00	5,604.71	5,282.61	322.10	0.00
965628	83162CQ97	SBA GTD PARTN CTFS 2022-25J 1	5.040	10/01/47		2,009.980	04/01/23		PRINCIPAL PAYMENT	0.00	2,009.98	2,025.98	(16.00)	0.00
965628	83162CQ97	SBA GTD PARTN CTFS 2022-25J 1	5.040	10/01/47		3,021.750	10/01/23		PRINCIPAL PAYMENT	0.00	3,021.75	3,045.80	(24.05)	0.00
965628	83162CRN5	SBA GTD PARTN CTFS 2008-20A 1	5.170	01/01/28		2,343.390	01/01/23		PRINCIPAL PAYMENT	0.00	2,343.39	2,506.29	(162.90)	0.00
965628	83162CRN5	SBA GTD PARTN CTFS 2008-20A 1	5.170	01/01/28		2,028.270	07/01/23		PRINCIPAL PAYMENT	0.00	2,028.27	1,968.13	60.14	0.00
965628	83162CRS4	SBA GTD PARTN CTFS 2008-20D 1	5.370	04/01/28		7,038.710	04/01/23		PRINCIPAL PAYMENT	0.00	7,038.71	6,976.35	62.36	0.00
965628	83162CRS4	SBA GTD PARTN CTFS 2008-20D 1	5.370	04/01/28		5,896.590	10/01/23		PRINCIPAL PAYMENT	0.00	5,896.59	5,844.35	52.24	0.00
965628	83162CSL8	SBA GTD PARTN CTFS 2009-20D 1	4.310	04/01/29		3,168.900	04/01/23		PRINCIPAL PAYMENT	0.00	3,168.90	3,111.19	57.71	0.00
965628	83162CSL8	SBA GTD PARTN CTFS 2009-20D 1	4.310	04/01/29		2,085.230	10/01/23		PRINCIPAL PAYMENT	0.00	2,085.23	2,047.26	37.97	0.00
965628	83162CT60	SBA GTD PARTN CTFS 2023-25F 1	4.930	06/01/48		3,206.800	12/01/23		PRINCIPAL PAYMENT	0.00	3,206.80	3,206.80	0.00	0.00
965628	83162CUK7	SBA GTD PARTN CTFS 2011-20K 1	2.870	11/01/31		3,943.190	05/01/23		PRINCIPAL PAYMENT	0.00	3,943.19	3,688.78	254.41	0.00
965628	83162CUK7	SBA GTD PARTN CTFS 2011-20K 1	2.870	11/01/31		2,629.110	11/01/23		PRINCIPAL PAYMENT	0.00	2,629.11	2,459.48	169.63	0.00
965628	83162CUR2	SBA GTD PARTN CTFS 2012-20C 1	2.510	03/01/32		4,491.110	03/01/23		PRINCIPAL PAYMENT	0.00	4,491.11	4,114.13	376.98	0.00
965628	83162CUR2	SBA GTD PARTN CTFS 2012-20C 1	2.510	03/01/32		4,638.200	09/01/23		PRINCIPAL PAYMENT	0.00	4,638.20	4,248.87	389.33	0.00
965628	83162CVX8	SBA GTD PARTN CTFS 2013-20K 1	3.380	11/01/33		5,641.920	05/01/23		PRINCIPAL PAYMENT	0.00	5,641.92	5,348.37	293.55	0.00
965628	83162CVX8	SBA GTD PARTN CTFS 2013-20K 1	3.380	11/01/33		4,312.910	11/01/23		PRINCIPAL PAYMENT	0.00	4,312.91	4,088.51	224.40	0.00
965628	83162CWP4	SBA GTD PARTN CTFS 2014-20J 1	2.740	10/01/34		2,138.580	04/01/23		PRINCIPAL PAYMENT	0.00	2,138.58	1,975.73	162.85	0.00
965628	83162CWP4	SBA GTD PARTN CTFS 2014-20J 1	2.740	10/01/34		3,650.050	10/01/23		PRINCIPAL PAYMENT	0.00	3,650.05	3,372.10	277.95	0.00
965628	83162CWR0	SBA GTD PARTN CTFS 2014-20K 1	2.800	11/01/34		3,198.730	05/01/23		PRINCIPAL PAYMENT	0.00	3,198.73	2,958.51	240.22	0.00
965628	83162CWR0	SBA GTD PARTN CTFS 2014-20K 1	2.800	11/01/34		2,924.720	11/01/23		PRINCIPAL PAYMENT	0.00	2,924.72	2,705.07	219.65	0.00
965628	83162CYZ0	SBA GTD PARTN CTFS 2017-20K 1	2.790	11/01/37		9,592.040	05/01/23		PRINCIPAL PAYMENT	0.00	9,592.04	8,781.51	810.53	0.00
965628	83162CYZ0	SBA GTD PARTN CTFS 2017-20K 1	2.790	11/01/37		7,913.710	11/01/23		PRINCIPAL PAYMENT	0.00	7,913.71	7,245.00	668.71	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	01/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	02/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	03/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	04/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	05/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	06/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	07/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	08/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	09/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	10/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	11/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48		145.830	12/20/23		PRINCIPAL PAYMENT	0.00	145.83	139.63	6.20	0.00
965628	87342RAH7	TACO BELL FUNDING 1A A2II 144A	2.294	08/25/51		677.500	02/25/23		PRINCIPAL PAYMENT	0.00	677.50	543.93	133.57	0.00
965628	87342RAH7	TACO BELL FUNDING 1A A2II 144A	2.294	08/25/51		677.500	05/25/23		PRINCIPAL PAYMENT	0.00	677.50	543.93	133.57	0.00
965628	87342RAH7	TACO BELL FUNDING 1A A2II 144A	2.294	08/25/51		677.500	08/25/23		PRINCIPAL PAYMENT	0.00	677.50	543.93	133.57	0.00
965628	89236TGY5	TOYOTA MOTOR CREDIT CORP	3.375	04/01/30		125,000.000	08/04/23		MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	113,931.25	113,948.75	(17.50)	0.00
965628	89236THG3	TOYOTA MOTOR CREDIT CORP	1.150	08/13/27		168,000.000	08/03/23		MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	144,619.44	143,146.08	1,473.36	1,899.80
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39		678.930	01/01/23		PRINCIPAL PAYMENT	0.00	678.93	562.83	116.10	0.00
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39		588.390	02/01/23		PRINCIPAL PAYMENT	0.00	588.39	487.77	100.62	0.00
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39		901.140	03/01/23		PRINCIPAL PAYMENT	0.00	901.14	747.04	154.10	0.00
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39		923.260	04/01/23		PRINCIPAL PAYMENT	0.00	923.26	765.37	157.89	0.00
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39		1,572.060	05/01/23		PRINCIPAL PAYMENT	0.00	1,572.06	1,303.22	268.84	0.00
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39		1,065.740	06/01/23		PRINCIPAL PAYMENT	0.00	1,065.74	883.49	182.25	0.00
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39		999.620	07/01/23		PRINCIPAL PAYMENT	0.00	999.62	828.67	170.95	0.00
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39		1,811.390	08/01/23		PRINCIPAL PAYMENT	0.00	1,811.39	1,501.62	309.77	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY		TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	INTEREST	
				DATE	PAR VALUE							RECEIVED DURING YEAR	
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39	747.200	09/01/23	PRINCIPAL PAYMENT	0.00	747.20	619.42	127.78	0.00	
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39	1,176.980	10/01/23	PRINCIPAL PAYMENT	0.00	1,176.98	975.70	201.28	0.00	
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39	490.280	11/01/23	PRINCIPAL PAYMENT	0.00	490.28	406.44	83.84	0.00	
965628	89613JAA8	TRICON AMERICAN HO SFR2 A 144A	1.482	11/17/39	889.620	12/01/23	PRINCIPAL PAYMENT	0.00	889.62	737.49	152.13	0.00	
965628	90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4	3.244	04/10/46	136,125.550	01/01/23	PRINCIPAL PAYMENT	0.00	136,125.55	135,122.30	1,003.25	1,240.96	
965628	90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4	3.244	04/10/46	24,471.580	02/01/23	PRINCIPAL PAYMENT	0.00	24,471.58	24,291.22	180.36	0.00	
965628	90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4	3.244	04/10/46	70,495.600	03/01/23	PRINCIPAL PAYMENT	0.00	70,495.60	69,976.05	519.55	0.00	
965628	90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4	3.244	04/10/46	15,613.670	04/13/23	CALLED BOND	0.00	15,613.67	15,498.60	115.07	0.00	
965628	90932PAA6	UNITED AIRLINES 2014-1 CLASS A	4.000	10/11/27	6,412.360	04/11/23	PRINCIPAL PAYMENT	0.00	6,412.36	5,962.60	449.76	0.00	
965628	90932PAA6	UNITED AIRLINES 2014-1 CLASS A	4.000	10/11/27	6,394.120	10/11/23	PRINCIPAL PAYMENT	0.00	6,394.12	5,945.64	448.48	0.00	
965628	912810SR0	U S TREASURY BOND	1.125	05/15/40	529,000.000	11/17/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	309,712.97	333,619.14	(23,906.17)	6,033.01	
965628	912810SU3	U S TREASURY BOND	1.875	02/15/51	478,000.000	10/03/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	256,738.28	306,799.52	(50,061.24)	10,180.23	
965628	912810SZ2	U S TREASURY BOND	2.000	08/15/51	108,000.000	07/31/23	CITADEL SECURITIES LLC, CHICAGO	0.00	71,372.81	71,415.00	(42.19)	0.00	
965628	912810TA6	U S TREASURY BOND	1.750	08/15/41	122,000.000	08/01/23	GOLDMAN SACHS & CO, NY	0.00	82,979.06	84,108.02	(1,128.96)	5,855.88	
965628	912810TA6	U S TREASURY BOND	1.750	08/15/41	85,000.000	11/21/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	54,310.35	58,599.85	(4,289.50)	0.00	
965628	912810TA6	U S TREASURY BOND	1.750	08/15/41	86,000.000	11/21/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	54,959.38	59,289.26	(4,329.88)	0.00	
965628	912810TR9	U S TREASURY BOND	3.625	05/15/53	178,000.000	11/28/23	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	151,960.55	149,817.21	2,143.34	0.00	
965628	912828YL8	US TREAS-CPI INFLAT	0.125	10/15/24	557.620	01/31/23	INTEREST DIVESTMENT	0.00	557.62	557.62	0.00	(1,263.77)	
965628	912828YL8	US TREAS-CPI INFLAT	0.125	10/15/24	1,974.430	02/28/23	INTEREST DIVESTMENT	0.00	1,974.43	1,974.43	0.00	0.00	
965628	912828YL8	US TREAS-CPI INFLAT	0.125	10/15/24	659,243.395	03/06/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	642,710.81	635,169.33	7,541.48	0.00	
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	213.640	01/31/23	INTEREST DIVESTMENT	0.00	213.64	213.64	0.00	0.00	
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	754.280	02/28/23	INTEREST DIVESTMENT	0.00	754.28	754.28	0.00	0.00	
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	47,843.309	04/19/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	44,122.37	43,059.85	1,062.52	0.00	
965628	912828Z37	US TREAS-CPI INFLAT	0.125	01/15/30	81.260	12/31/23	INTEREST DIVESTMENT	0.00	81.26	81.26	0.00	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	290,000.000	01/26/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	266,516.80	262,189.00	4,327.80	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	195,000.000	03/08/23	NOMURA SECS, NEW YORK	0.00	173,869.92	176,299.50	(2,429.58)	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	125,000.000	03/09/23	CITADEL SECURITIES LLC, CHICAGO	0.00	112,192.38	113,012.50	(820.12)	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	128,000.000	05/01/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	117,975.00	115,724.80	2,250.20	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	136,000.000	05/04/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	126,990.00	122,957.60	4,032.40	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	270,000.000	05/23/23	MORGAN STANLEY AND CO., LLC, NEW YORK	0.00	247,661.72	244,107.00	3,554.72	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	529,000.000	07/31/23	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	479,674.88	478,268.90	1,405.98	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	189,000.000	08/08/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	171,975.23	170,874.90	1,100.33	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	152,000.000	08/30/23	CITADEL SECURITIES LLC, CHICAGO	0.00	137,738.13	137,423.20	314.93	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	197,000.000	11/14/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	179,239.22	178,107.70	1,131.52	0.00	
965628	912828Z78	U S TREASURY NOTE	1.500	01/31/27	168,000.000	12/12/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	153,870.94	151,888.80	1,982.14	0.00	
965628	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	109,000.000	02/15/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	93,024.69	92,794.97	229.72	17,295.21	
965628	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	169,000.000	05/08/23	NOMURA SECS, NEW YORK	0.00	148,647.38	143,874.77	4,772.61	0.00	
965628	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	221,000.000	07/31/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	187,608.28	188,143.93	(535.65)	0.00	
965628	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	212,000.000	08/15/23	BARCLAYS CAPITAL INC, NEW YORK	0.00	176,498.28	180,481.96	(3,983.68)	0.00	
965628	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	239,000.000	09/05/23	CITADEL SECURITIES LLC, CHICAGO	0.00	198,407.34	203,467.87	(5,060.53)	0.00	
965628	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	62,000.000	09/07/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	51,406.72	52,782.46	(1,375.74)	0.00	
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	180,000.000	06/08/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	166,028.91	164,917.44	1,111.47	0.00	
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	137,000.000	06/12/23	CITADEL SECURITIES LLC, CHICAGO	0.00	126,323.63	125,520.50	803.13	0.00	
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	228,000.000	08/10/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	206,429.06	208,895.43	(2,466.37)	0.00	
965628	91282CFF3	U S TREASURY NOTE	2.750	08/15/32	154,000.000	09/07/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	136,265.94	141,096.04	(4,830.10)	0.00	
965628	91282CFH9	U S TREASURY NOTE	3.125	08/31/27	131,000.000	02/22/23	CITADEL SECURITIES LLC, CHICAGO	0.00	125,166.41	128,497.70	(3,331.29)	1,990.33	
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	62,000.000	02/22/23	JPMORGAN SECURITIES INC, NEW YORK	0.00	60,186.02	60,522.52	(336.50)	0.00	
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	195,000.000	06/29/23	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	189,226.17	191,687.78	(2,461.61)	0.00	
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	174,000.000	07/28/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	168,630.47	171,044.48	(2,414.01)	0.00	
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	134,000.000	08/08/23	HSBC SECS INC, NEW YORK	0.00	130,346.41	131,723.91	(1,377.50)	0.00	
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	154,000.000	10/12/23	HSBC SECS INC, NEW YORK	0.00	146,757.19	151,384.20	(4,627.01)	0.00	

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

														INTEREST
FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	RECEIVED DURING YEAR		
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	264,000.000	10/18/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	249,304.69	259,515.76	(10,211.07)	0.00		
965628	91282CGH8	U S TREASURY NOTE	3.500	01/31/28	93,000.000	11/01/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	88,706.02	91,420.33	(2,714.31)	0.00		
965628	91282CGT2	U S TREASURY NOTE	3.625	03/31/28	146,000.000	10/13/23	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	139,874.84	142,367.04	(2,492.20)	2,877.62		
965628	91282CHE4	U S TREASURY NOTE	3.625	05/31/28	192,000.000	10/13/23	HSBC SECS INC, NEW YORK	0.00	183,862.50	185,854.98	(1,992.48)			
965628	91282CHE4	U S TREASURY NOTE	3.625	05/31/28	262,000.000	10/18/23	BMO CAPITAL MARKETS CORP, CHICAGO	0.00	247,999.38	253,614.61	(5,615.23)	0.00		
965628	92212KAC0	VANTAGE DATA CENTER 2A A2 144A	1.992	09/15/45	37,000.000	11/30/23	MIZUHO SECURITIES USA/FIXED, NEW YORK	0.00	31,567.07	30,446.19	1,120.88	0.00		
965628	92212KAD8	VANTAGE DATA CENTER 1A A2 144A	2.165	10/15/46	73,000.000	04/18/23	BK OF NEW YORK MELLON/TORONTO DOMINION	0.00	64,553.67	62,836.21	1,717.46	1,379.65		
965628	92212KAD8	VANTAGE DATA CENTER 1A A2 144A	2.165	10/15/46	88,000.000	05/18/23	BK OF NEW YORK MELLON/TORONTO DOMINION	0.00	77,996.88	75,747.76	2,249.12	0.00		
965628	92938CAD9	WFRBS COMMERCIAL MORTGA C15 A4	VAR RT	08/15/46	11,542.960	02/01/23	PRINCIPAL PAYMENT	0.00	11,542.96	11,408.60	134.36	2,936.50		
965628	92938CAD9	WFRBS COMMERCIAL MORTGA C15 A4	VAR RT	08/15/46	132.300	03/01/23	PRINCIPAL PAYMENT	0.00	132.30	130.76	1.54	0.00		
965628	92938CAD9	WFRBS COMMERCIAL MORTGA C15 A4	VAR RT	08/15/46	22,713.020	04/01/23	PRINCIPAL PAYMENT	0.00	22,713.02	22,448.64	264.38	0.00		
965628	92938CAD9	WFRBS COMMERCIAL MORTGA C15 A4	VAR RT	08/15/46	45,542.030	05/01/23	PRINCIPAL PAYMENT	0.00	45,542.03	45,011.92	530.11	0.00		
965628	92938CAD9	WFRBS COMMERCIAL MORTGA C15 A4	VAR RT	08/15/46	22,068.510	06/01/23	PRINCIPAL PAYMENT	0.00	22,068.51	21,811.63	256.88	0.00		
965628	92938CAD9	WFRBS COMMERCIAL MORTGA C15 A4	VAR RT	08/15/46	49,970.440	07/01/23	PRINCIPAL PAYMENT	0.00	49,970.44	49,388.79	581.65	0.00		
965628	92938CAD9	WFRBS COMMERCIAL MORTGA C15 A4	VAR RT	08/15/46	3,030.740	08/17/23	CALLED BOND	0.00	3,030.73	2,995.46	35.27	0.00		
965628	92939HAY1	WFRBS COMMERCIAL MORTGA C23 A5	3.917	10/15/57	195,000.000	08/16/23	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	187,443.75	188,966.70	(1,522.95)	5,452.77		
965628	95058XAK4	WENDY'S FUNDING LL 1A A2I 144A	2.370	06/15/51	270.000	03/15/23	PRINCIPAL PAYMENT	0.00	270.00	217.84	52.16	0.00		
965628	95058XAK4	WENDY'S FUNDING LL 1A A2I 144A	2.370	06/15/51	270.000	06/15/23	PRINCIPAL PAYMENT	0.00	270.00	217.84	52.16	0.00		
965628	95058XAK4	WENDY'S FUNDING LL 1A A2I 144A	2.370	06/15/51	270.000	09/15/23	PRINCIPAL PAYMENT	0.00	270.00	217.84	52.16	0.00		
965628	95058XAK4	WENDY'S FUNDING LL 1A A2I 144A	2.370	06/15/51	279.850	12/15/23	PRINCIPAL PAYMENT	0.00	279.85	225.79	54.06	0.00		
SCHEDULE TOTALS								0.00	12,267,576.80	12,309,379.96	(41,803.16)	135,229.79		
										TOTAL PROFIT	132,497.50			
										TOTAL LOSS	174,300.66			

										INTEREST		
FUND	CUSIP	SECURITY DESCRIPTION	MATURITY		TRADE			PROCEEDS	BOOK	PROFIT/LOSS	RECEIVED	
			RATE	DATE	PAR VALUE	DATE	NAME OF BROKER	COMM	FROM SALE	VALUE	ON SALE	DURING YEAR
965631	06051GHQ5	BANK OF AMERICA CORP	VAR RT	02/07/30	530,000.000	05/31/23	NATIONAL FINL SVCS CORP, NEW YORK	0.00	492,125.36	482,517.30	9,608.06	0.00
965631	172967ME8	CITIGROUP INC	VAR RT	03/20/30	425,000.000	06/01/23	CITIGROUP GLOBAL MARKETS INC., NEW YORK	0.00	395,118.25	384,238.25	10,880.00	0.00
965631	20030NDG3	COMCAST CORP	3.400	04/01/30	215,000.000	05/18/23	MIZUHO SECURITIES USA INC, NEW YORK	0.00	198,337.50	196,436.90	1,900.60	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	10,505.230	01/01/23	PRINCIPAL PAYMENT	0.00	10,505.23	9,139.76	1,365.47	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	7,522.790	02/01/23	PRINCIPAL PAYMENT	0.00	7,522.79	6,544.98	977.81	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	6,454.580	03/01/23	PRINCIPAL PAYMENT	0.00	6,454.58	5,615.61	838.97	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	8,048.050	04/01/23	PRINCIPAL PAYMENT	0.00	8,048.05	7,001.96	1,046.09	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	7,058.060	05/01/23	PRINCIPAL PAYMENT	0.00	7,058.06	6,140.65	917.41	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	17,004.570	06/01/23	PRINCIPAL PAYMENT	0.00	17,004.57	14,794.32	2,210.25	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	11,323.380	07/01/23	PRINCIPAL PAYMENT	0.00	11,323.38	9,851.57	1,471.81	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	10,003.370	08/01/23	PRINCIPAL PAYMENT	0.00	10,003.37	8,703.13	1,300.24	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	6,782.860	09/01/23	PRINCIPAL PAYMENT	0.00	6,782.86	5,901.22	881.64	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	9,385.370	10/01/23	PRINCIPAL PAYMENT	0.00	9,385.37	8,165.46	1,219.91	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	8,339.130	11/01/23	PRINCIPAL PAYMENT	0.00	8,339.13	7,255.21	1,083.92	0.00
965631	3132D9K37	FHLMC POOL #SC-0314	2.500	09/01/42	7,648.050	12/01/23	PRINCIPAL PAYMENT	0.00	7,648.05	6,653.96	994.09	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	6,717.670	01/01/23	PRINCIPAL PAYMENT	0.00	6,717.67	5,672.47	1,045.20	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	6,482.200	02/01/23	PRINCIPAL PAYMENT	0.00	6,482.20	5,473.63	1,008.57	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	8,137.570	03/01/23	PRINCIPAL PAYMENT	0.00	8,137.57	6,871.45	1,266.12	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	7,988.790	04/01/23	PRINCIPAL PAYMENT	0.00	7,988.79	6,745.81	1,242.98	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	7,328.380	05/01/23	PRINCIPAL PAYMENT	0.00	7,328.38	6,188.16	1,140.22	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	9,534.420	06/01/23	PRINCIPAL PAYMENT	0.00	9,534.42	8,050.96	1,483.46	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	8,772.670	07/01/23	PRINCIPAL PAYMENT	0.00	8,772.67	7,407.73	1,364.94	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	9,073.530	08/01/23	PRINCIPAL PAYMENT	0.00	9,073.53	7,661.78	1,411.75	0.00
965631	3132D9K60	FHLMC POOL #SC-0317	2.000	08/01/42	7,303.070	09/01/23	PRINCIPAL PAYMENT	0.00	7,303.07	6,166.79		

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

										PROCEEDS		BOOK	PROFIT/LOSS	INTEREST
FUND	CUSIP	SECURITY DESCRIPTION		RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	FROM SALE	VALUE	ON SALE	RECEIVED DURING YEAR	
965631	3132DWFE8	FHLMC	POOL #SD-8265	4.000	10/01/52	4,775.540	07/01/23	PRINCIPAL PAYMENT	0.00	4,775.54	4,485.33	290.21	0.00	
965631	3132DWFE8	FHLMC	POOL #SD-8265	4.000	10/01/52	4,259.420	08/01/23	PRINCIPAL PAYMENT	0.00	4,259.42	4,000.58	258.84	0.00	
965631	3132DWFE8	FHLMC	POOL #SD-8265	4.000	10/01/52	5,029.940	09/01/23	PRINCIPAL PAYMENT	0.00	5,029.94	4,724.27	305.67	0.00	
965631	3132DWFE8	FHLMC	POOL #SD-8265	4.000	10/01/52	3,809.870	10/01/23	PRINCIPAL PAYMENT	0.00	3,809.87	3,578.34	231.53	0.00	
965631	3132DWFE8	FHLMC	POOL #SD-8265	4.000	10/01/52	4,439.690	11/01/23	PRINCIPAL PAYMENT	0.00	4,439.69	4,169.89	269.80	0.00	
965631	3132DWFE8	FHLMC	POOL #SD-8265	4.000	10/01/52	3,395.680	12/01/23	PRINCIPAL PAYMENT	0.00	3,395.68	3,189.32	206.36	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	2,741.570	01/01/23	PRINCIPAL PAYMENT	0.00	2,741.57	2,330.86	410.71	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	2,635.100	02/01/23	PRINCIPAL PAYMENT	0.00	2,635.10	2,240.34	394.76	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	2,640.870	03/01/23	PRINCIPAL PAYMENT	0.00	2,640.87	2,245.24	395.63	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	20,727.700	04/01/23	PRINCIPAL PAYMENT	0.00	20,727.70	17,622.48	3,105.22	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	2,715.050	05/01/23	PRINCIPAL PAYMENT	0.00	2,715.05	2,308.31	406.74	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	36,679.180	06/01/23	PRINCIPAL PAYMENT	0.00	36,679.18	31,184.27	5,494.91	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	18,622.700	07/01/23	PRINCIPAL PAYMENT	0.00	18,622.70	15,832.83	2,789.87	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	2,532.990	08/01/23	PRINCIPAL PAYMENT	0.00	2,532.99	2,153.52	379.47	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	2,639.280	09/01/23	PRINCIPAL PAYMENT	0.00	2,639.28	2,243.89	395.39	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	2,517.350	10/01/23	PRINCIPAL PAYMENT	0.00	2,517.35	2,140.23	377.12	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	37,213.600	11/01/23	PRINCIPAL PAYMENT	0.00	37,213.60	31,638.63	5,574.97	0.00	
965631	3133AUJB5	FHLMC	POOL #QC-9258	2.500	10/01/51	2,704.460	12/01/23	PRINCIPAL PAYMENT	0.00	2,704.46	2,299.30	405.16	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	2,615.580	01/01/23	PRINCIPAL PAYMENT	0.00	2,615.58	2,222.30	393.28	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	10,289.640	02/01/23	PRINCIPAL PAYMENT	0.00	10,289.64	8,742.49	1,547.15	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	9,131.350	03/01/23	PRINCIPAL PAYMENT	0.00	9,131.35	7,758.36	1,372.99	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	2,674.420	04/01/23	PRINCIPAL PAYMENT	0.00	2,674.42	2,272.29	402.13	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	2,607.480	05/01/23	PRINCIPAL PAYMENT	0.00	2,607.48	2,215.42	392.06	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	2,663.960	06/01/23	PRINCIPAL PAYMENT	0.00	2,663.96	2,263.41	400.55	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	10,270.200	07/01/23	PRINCIPAL PAYMENT	0.00	10,270.20	8,725.97	1,544.23	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	13,029.530	08/01/23	PRINCIPAL PAYMENT	0.00	13,029.53	11,070.41	1,959.12	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	9,758.980	09/01/23	PRINCIPAL PAYMENT	0.00	9,758.98	8,291.62	1,467.36	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	2,588.430	10/01/23	PRINCIPAL PAYMENT	0.00	2,588.43	2,199.23	389.20	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	8,176.230	11/01/23	PRINCIPAL PAYMENT	0.00	8,176.23	6,946.85	1,229.38	0.00	
965631	3133KNTW3	FHLMC	POOL #RA-6865	2.500	02/01/52	14,842.150	12/01/23	PRINCIPAL PAYMENT	0.00	14,842.15	12,610.48	2,231.67	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	2,974.880	01/01/23	PRINCIPAL PAYMENT	0.00	2,974.88	2,524.22	450.66	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	7,164.480	02/01/23	PRINCIPAL PAYMENT	0.00	7,164.48	6,079.13	1,085.35	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	3,709.570	03/01/23	PRINCIPAL PAYMENT	0.00	3,709.57	3,147.61	561.96	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	11,224.690	04/01/23	PRINCIPAL PAYMENT	0.00	11,224.69	9,524.26	1,700.43	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	7,357.290	05/01/23	PRINCIPAL PAYMENT	0.00	7,357.29	6,242.73	1,114.56	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	7,196.000	06/01/23	PRINCIPAL PAYMENT	0.00	7,196.00	6,105.88	1,090.12	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	3,145.280	07/01/23	PRINCIPAL PAYMENT	0.00	3,145.28	2,668.80	476.48	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	12,831.030	08/01/23	PRINCIPAL PAYMENT	0.00	12,831.03	10,887.26	1,943.77	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	17,902.320	09/01/23	PRINCIPAL PAYMENT	0.00	17,902.32	15,190.30	2,712.02	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	3,077.470	10/01/23	PRINCIPAL PAYMENT	0.00	3,077.47	2,611.26	466.21	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	3,105.810	11/01/23	PRINCIPAL PAYMENT	0.00	3,105.81	2,635.31	470.50	0.00	
965631	3140KYDD3	FNMA	POOL #0BR0999	2.500	05/01/51	3,040.390	12/01/23	PRINCIPAL PAYMENT	0.00	3,040.39	2,579.80	460.59	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	7,283.420	01/01/23	PRINCIPAL PAYMENT	0.00	7,283.42	6,841.61	441.81	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	2,176.370	02/01/23	PRINCIPAL PAYMENT	0.00	2,176.37	2,044.35	132.02	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	9,558.870	03/01/23	PRINCIPAL PAYMENT	0.00	9,558.87	8,979.03	579.84	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	32,325.860	04/01/23	PRINCIPAL PAYMENT	0.00	32,325.86	30,364.97	1,960.89	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	9,537.850	05/01/23	PRINCIPAL PAYMENT	0.00	9,537.85	8,959.28	578.57	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	17,978.370	06/01/23	PRINCIPAL PAYMENT	0.00	17,978.37	16,887.80	1,090.57	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	3,116.430	07/01/23	PRINCIPAL PAYMENT	0.00	3,116.43	2,927.39	189.04	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	2,040.070	08/01/23	PRINCIPAL PAYMENT	0.00	2,040.07	1,916.32	123.75	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	7,098.680	09/01/23	PRINCIPAL PAYMENT	0.00	7,098.68	6,668.07	430.61	0.00	

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

										PROCEEDS		BOOK	PROFIT/LOSS	INTEREST
FUND	CUSIP	SECURITY DESCRIPTION		RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	FROM SALE	VALUE	ON SALE	RECEIVED DURING YEAR	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	22,233.620	10/01/23	PRINCIPAL PAYMENT	0.00	22,233.62	20,884.93	1,348.69	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	2,072.810	11/01/23	PRINCIPAL PAYMENT	0.00	2,072.81	1,947.07	125.74	0.00	
965631	3140MF4U4	FNMA	POOL #0BV2634	4.000	07/01/52	9,514.140	12/01/23	PRINCIPAL PAYMENT	0.00	9,514.14	8,937.01	577.13	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	2,478.260	01/01/23	PRINCIPAL PAYMENT	0.00	2,478.26	2,179.90	298.36	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	5,549.380	02/01/23	PRINCIPAL PAYMENT	0.00	5,549.38	4,881.29	668.09	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	2,664.320	03/01/23	PRINCIPAL PAYMENT	0.00	2,664.32	2,343.56	320.76	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	5,774.760	04/01/23	PRINCIPAL PAYMENT	0.00	5,774.76	5,079.54	695.22	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	4,446.600	05/01/23	PRINCIPAL PAYMENT	0.00	4,446.60	3,911.27	535.33	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	19,422.480	06/01/23	PRINCIPAL PAYMENT	0.00	19,422.48	17,084.21	2,338.27	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	14,343.770	07/01/23	PRINCIPAL PAYMENT	0.00	14,343.77	12,616.92	1,726.85	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	2,434.720	08/01/23	PRINCIPAL PAYMENT	0.00	2,434.72	2,141.60	293.12	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	4,933.390	09/01/23	PRINCIPAL PAYMENT	0.00	4,933.39	4,339.46	593.93	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	2,415.000	10/01/23	PRINCIPAL PAYMENT	0.00	2,415.00	2,124.26	290.74	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	7,819.900	11/01/23	PRINCIPAL PAYMENT	0.00	7,819.90	6,878.46	941.44	0.00	
965631	3140QMKK9	FNMA	POOL #0CB2097	3.000	11/01/51	2,447.330	12/01/23	PRINCIPAL PAYMENT	0.00	2,447.33	2,152.70	294.63	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	6,512.230	01/01/23	PRINCIPAL PAYMENT	0.00	6,512.23	5,723.86	788.37	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	2,007.240	02/01/23	PRINCIPAL PAYMENT	0.00	2,007.24	1,764.24	243.00	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	11,265.050	03/01/23	PRINCIPAL PAYMENT	0.00	11,265.05	9,901.30	1,363.75	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	4,827.840	04/01/23	PRINCIPAL PAYMENT	0.00	4,827.84	4,243.38	584.46	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	1,592.790	05/01/23	PRINCIPAL PAYMENT	0.00	1,592.79	1,399.97	192.82	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	14,732.800	06/01/23	PRINCIPAL PAYMENT	0.00	14,732.80	12,949.25	1,783.55	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	5,704.880	07/01/23	PRINCIPAL PAYMENT	0.00	5,704.88	5,014.25	690.63	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	3,963.540	08/01/23	PRINCIPAL PAYMENT	0.00	3,963.54	3,483.71	479.83	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	1,578.170	09/01/23	PRINCIPAL PAYMENT	0.00	1,578.17	1,387.12	191.05	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	1,615.620	10/01/23	PRINCIPAL PAYMENT	0.00	1,615.62	1,420.03	195.59	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	1,596.610	11/01/23	PRINCIPAL PAYMENT	0.00	1,596.61	1,403.32	193.29	0.00	
965631	3140QPNN3	FNMA	POOL #0CB3996	3.000	06/01/52	1,598.860	12/01/23	PRINCIPAL PAYMENT	0.00	1,598.86	1,405.30	193.56	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	1,238.740	01/01/23	PRINCIPAL PAYMENT	0.00	1,238.74	1,163.47	75.27	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	1,245.480	02/01/23	PRINCIPAL PAYMENT	0.00	1,245.48	1,169.80	75.68	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	4,743.840	03/01/23	PRINCIPAL PAYMENT	0.00	4,743.84	4,455.60	288.24	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	4,809.560	04/01/23	PRINCIPAL PAYMENT	0.00	4,809.56	4,517.33	292.23	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	4,909.150	05/01/23	PRINCIPAL PAYMENT	0.00	4,909.15	4,610.87	298.28	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	12,525.330	06/01/23	PRINCIPAL PAYMENT	0.00	12,525.33	11,764.29	761.04	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	1,259.460	07/01/23	PRINCIPAL PAYMENT	0.00	1,259.46	1,182.94	76.52	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	1,569.900	08/01/23	PRINCIPAL PAYMENT	0.00	1,569.90	1,474.51	95.39	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	4,746.440	09/01/23	PRINCIPAL PAYMENT	0.00	4,746.44	4,458.05	288.39	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	3,799.150	10/01/23	PRINCIPAL PAYMENT	0.00	3,799.15	3,568.31	230.84	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	1,340.940	11/01/23	PRINCIPAL PAYMENT	0.00	1,340.94	1,259.46	81.48	0.00	
965631	3140QQQL2	FNMA	POOL #0CB4958	4.000	10/01/52	1,747.040	12/01/23	PRINCIPAL PAYMENT	0.00	1,747.04	1,640.89	106.15	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	5,453.650	01/01/23	PRINCIPAL PAYMENT	0.00	5,453.65	4,795.39	658.26	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	5,362.260	02/01/23	PRINCIPAL PAYMENT	0.00	5,362.26	4,715.04	647.22	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	5,408.430	03/01/23	PRINCIPAL PAYMENT	0.00	5,408.43	4,755.63	652.80	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	6,610.700	04/01/23	PRINCIPAL PAYMENT	0.00	6,610.70	5,812.79	797.91	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	5,554.250	05/01/23	PRINCIPAL PAYMENT	0.00	5,554.25	4,883.85	670.40	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	5,195.840	06/01/23	PRINCIPAL PAYMENT	0.00	5,195.84	4,568.70	627.14	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	6,058.090	07/01/23	PRINCIPAL PAYMENT	0.00	6,058.09	5,326.88	731.21	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	8,279.060	08/01/23	PRINCIPAL PAYMENT	0.00	8,279.06	7,279.78	999.28	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	11,796.460	09/01/23	PRINCIPAL PAYMENT	0.00	11,796.46	10,372.63	1,423.83	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	6,695.760	10/01/23	PRINCIPAL PAYMENT	0.00	6,695.76	5,887.58	808.18	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	3,979.210	11/01/23	PRINCIPAL PAYMENT	0.00	3,979.21	3,498.92	480.29	0.00	
965631	3140XGU98	FNMA	POOL #0FS1507	3.000	02/01/52	6,509.030	12/01/23	PRINCIPAL PAYMENT	0.00	6,509.03	5,723.39	785.64	0.00	

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

											INTEREST		
FUND	CUSIP	SECURITY DESCRIPTION		RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	PROCEEDS FROM SALE	BOOK VALUE	PROFIT/LOSS ON SALE	RECEIVED DURING YEAR
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	12,593.230	01/01/23	PRINCIPAL PAYMENT	0.00	12,593.23	11,243.61	1,349.62	22,287.18
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	14,736.090	02/01/23	PRINCIPAL PAYMENT	0.00	14,736.09	13,156.82	1,579.27	0.00
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	12,375.120	03/01/23	PRINCIPAL PAYMENT	0.00	12,375.12	11,048.88	1,326.24	0.00
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	14,680.390	04/01/23	PRINCIPAL PAYMENT	0.00	14,680.39	13,107.09	1,573.30	0.00
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	12,921.110	05/01/23	PRINCIPAL PAYMENT	0.00	12,921.11	11,536.35	1,384.76	0.00
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	11,378.820	06/01/23	PRINCIPAL PAYMENT	0.00	11,378.82	10,159.35	1,219.47	0.00
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	11,463.760	07/01/23	PRINCIPAL PAYMENT	0.00	11,463.76	10,235.19	1,228.57	0.00
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	13,045.550	08/01/23	PRINCIPAL PAYMENT	0.00	13,045.55	11,647.46	1,398.09	0.00
965631	3140XJKC6	FNMA	POOL #0FS2990	2.000	11/01/37	1,440,547.870	08/24/23	G.X. CLARKE AND CO.	0.00	1,251,701.04	1,286,164.37	(34,463.33)	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	5,597.600	01/01/23	PRINCIPAL PAYMENT	0.00	5,597.60	4,753.54	844.06	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	4,959.450	02/01/23	PRINCIPAL PAYMENT	0.00	4,959.45	4,211.61	747.84	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	6,015.820	03/01/23	PRINCIPAL PAYMENT	0.00	6,015.82	5,108.69	907.13	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	6,665.350	04/01/23	PRINCIPAL PAYMENT	0.00	6,665.35	5,660.28	1,005.07	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	6,927.650	05/01/23	PRINCIPAL PAYMENT	0.00	6,927.65	5,883.03	1,044.62	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	8,079.470	06/01/23	PRINCIPAL PAYMENT	0.00	8,079.47	6,861.17	1,218.30	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	8,391.580	07/01/23	PRINCIPAL PAYMENT	0.00	8,391.58	7,126.21	1,265.37	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	7,679.740	08/01/23	PRINCIPAL PAYMENT	0.00	7,679.74	6,521.71	1,158.03	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	8,171.290	09/01/23	PRINCIPAL PAYMENT	0.00	8,171.29	6,939.14	1,232.15	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	6,614.690	10/01/23	PRINCIPAL PAYMENT	0.00	6,614.69	5,617.26	997.43	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	6,623.800	11/01/23	PRINCIPAL PAYMENT	0.00	6,623.80	5,625.00	998.80	0.00
965631	31418EBS8	FNMA	POOL #0MA4548	2.500	01/01/51	5,970.670	12/01/23	PRINCIPAL PAYMENT	0.00	5,970.67	5,070.35	900.32	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	4,870.210	01/01/23	PRINCIPAL PAYMENT	0.00	4,870.21	4,133.74	736.47	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	3,301.410	02/01/23	PRINCIPAL PAYMENT	0.00	3,301.41	2,802.17	499.24	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	4,110.750	03/01/23	PRINCIPAL PAYMENT	0.00	4,110.75	3,489.12	621.63	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	5,974.170	04/01/23	PRINCIPAL PAYMENT	0.00	5,974.17	5,070.76	903.41	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	8,919.340	05/01/23	PRINCIPAL PAYMENT	0.00	8,919.34	7,570.56	1,348.78	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	6,187.900	06/01/23	PRINCIPAL PAYMENT	0.00	6,187.90	5,252.17	935.73	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	7,052.760	07/01/23	PRINCIPAL PAYMENT	0.00	7,052.76	5,986.24	1,066.52	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	6,659.040	08/01/23	PRINCIPAL PAYMENT	0.00	6,659.04	5,652.06	1,006.98	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	4,995.100	09/01/23	PRINCIPAL PAYMENT	0.00	4,995.10	4,239.74	755.36	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	6,276.700	10/01/23	PRINCIPAL PAYMENT	0.00	6,276.70	5,327.54	949.16	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	5,551.790	11/01/23	PRINCIPAL PAYMENT	0.00	5,551.79	4,712.25	839.54	0.00
965631	31418ED56	FNMA	POOL #0MA4623	2.500	05/01/52	3,474.020	12/01/23	PRINCIPAL PAYMENT	0.00	3,474.02	2,948.68	525.34	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	4,157.080	01/01/23	PRINCIPAL PAYMENT	0.00	4,157.08	3,783.48	373.60	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	4,273.200	02/01/23	PRINCIPAL PAYMENT	0.00	4,273.20	3,889.17	384.03	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	3,290.740	03/01/23	PRINCIPAL PAYMENT	0.00	3,290.74	2,995.00	295.74	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	3,544.410	04/01/23	PRINCIPAL PAYMENT	0.00	3,544.41	3,225.87	318.54	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	3,353.840	05/01/23	PRINCIPAL PAYMENT	0.00	3,353.84	3,052.43	301.41	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	7,333.190	06/01/23	PRINCIPAL PAYMENT	0.00	7,333.19	6,674.16	659.03	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	4,743.240	07/01/23	PRINCIPAL PAYMENT	0.00	4,743.24	4,316.97	426.27	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	5,710.340	08/01/23	PRINCIPAL PAYMENT	0.00	5,710.34	5,197.15	513.19	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	3,621.850	09/01/23	PRINCIPAL PAYMENT	0.00	3,621.85	3,296.35	325.50	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	4,288.710	10/01/23	PRINCIPAL PAYMENT	0.00	4,288.71	3,903.28	385.43	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	4,838.660	11/01/23	PRINCIPAL PAYMENT	0.00	4,838.66	4,403.81	434.85	0.00
965631	31418EJ43	FNMA	POOL #0MA4782	3.500	09/01/52	2,974.000	12/01/23	PRINCIPAL PAYMENT	0.00	2,974.00	2,706.73	267.27	0.00
965631	31418EKS8	FNMA	POOL #0MA4804	4.000	10/01/52	3,948.980	01/01/23	PRINCIPAL PAYMENT	0.00	3,948.98	3,709.00	239.98	0.00
965631	31418EKS8	FNMA	POOL #0MA4804	4.000	10/01/52	3,013.900	02/01/23	PRINCIPAL PAYMENT	0.00	3,013.90	2,830.75	183.15	0.00
965631	31418EKS8	FNMA	POOL #0MA4804	4.000	10/01/52	3,264.090	03/01/23	PRINCIPAL PAYMENT	0.00	3,264.09	3,065.73	198.36	0.00
965631	31418EKS8	FNMA	POOL #0MA4804	4.000	10/01/52	3,966.500	04/01/23	PRINCIPAL PAYMENT	0.00	3,966.50	3,725.46	241.04	0.00
965631	31418EKS8	FNMA	POOL #0MA4804	4.000	10/01/52	6,202.930	05/01/23	PRINCIPAL PAYMENT	0.00	6,202.93	5,825.98	376.95	0.00
965631	31418EKS8	FNMA	POOL #0MA4804	4.000	10/01/52	5,489.300	06/01/23	PRINCIPAL PAYMENT	0.00	5,489.30	5,155.72	333.58	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 3C
FIXED INCOME SECURITIES SOLD DURING YEAR

														INTEREST
FUND	CUSIP	SECURITY DESCRIPTION		MATURITY			TRADE			PROCEEDS	BOOK	PROFIT/LOSS	RECEIVED	
			RATE	DATE	PAR VALUE	DATE	NAME OF BROKER	COMM	FROM SALE	VALUE	ON SALE	DURING YEAR		
965631	31418EKS8	FNMA POOL #0MA4804	4.000	10/01/52	3,619.310	07/01/23	PRINCIPAL PAYMENT	0.00	3,619.31	3,399.36	219.95	0.00		
965631	31418EKS8	FNMA POOL #0MA4804	4.000	10/01/52	4,214.340	08/01/23	PRINCIPAL PAYMENT	0.00	4,214.34	3,958.23	256.11	0.00		
965631	31418EKS8	FNMA POOL #0MA4804	4.000	10/01/52	3,828.310	09/01/23	PRINCIPAL PAYMENT	0.00	3,828.31	3,595.66	232.65	0.00		
965631	31418EKS8	FNMA POOL #0MA4804	4.000	10/01/52	4,780.980	10/01/23	PRINCIPAL PAYMENT	0.00	4,780.98	4,490.44	290.54	0.00		
965631	31418EKS8	FNMA POOL #0MA4804	4.000	10/01/52	3,518.180	11/01/23	PRINCIPAL PAYMENT	0.00	3,518.18	3,304.38	213.80	0.00		
965631	31418EKS8	FNMA POOL #0MA4804	4.000	10/01/52	4,188.570	12/01/23	PRINCIPAL PAYMENT	0.00	4,188.57	3,934.03	254.54	0.00		
965631	38141GWZ3	GOLDMAN SACHS GROUP INC/THE	VAR RT	05/01/29	420,000.000	01/13/23	JANE STREET EXECUTION SERVICES, NEW YORK	0.00	399,037.80	391,960.80	7,077.00	0.00		
965631	46647PBE5	JPMORGAN CHASE & CO	VAR RT	10/15/30	580,000.000	06/01/23	PERSHING LLC, JERSEY CITY	0.00	503,991.00	487,710.40	16,280.60	0.00		
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	590,000.000	01/18/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	600,048.44	563,219.90	36,828.54	0.00		
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	390,000.000	01/19/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	394,875.00	372,297.90	22,577.10	0.00		
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	395,000.000	03/16/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	398,024.22	378,846.78	19,177.44	0.00		
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	430,000.000	03/17/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	432,821.88	412,415.48	20,406.40	0.00		
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	1,215,000.000	06/27/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	1,180,021.29	1,165,313.51	14,707.78	0.00		
965631	912810QS0	U S TREASURY BOND	3.750	08/15/41	805,000.000	06/28/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	784,639.16	772,080.14	12,559.02	0.00		
965631	912810RS9	U S TREASURY BOND	2.500	05/15/46	295,000.000	03/15/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	236,967.97	221,872.45	15,095.52	0.00		
965631	912810RS9	U S TREASURY BOND	2.500	05/15/46	375,000.000	03/20/23	CASTLEOAK SECURITIES LP, JERSEY CITY	0.00	296,777.34	282,041.25	14,736.09	0.00		
965631	912810RS9	U S TREASURY BOND	2.500	05/15/46	440,000.000	03/22/23	MFR SECURITIES INC, JERSEY CITY	0.00	349,387.50	330,928.40	18,459.10	0.00		
965631	912810RS9	U S TREASURY BOND	2.500	05/15/46	175,000.000	11/29/23	PERSHING LLC, JERSEY CITY	0.00	122,390.63	131,619.25	(9,228.62)	0.00		
965631	9128283F5	U S TREASURY NOTE	2.250	11/15/27	850,000.000	02/06/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	790,433.59	800,593.75	(10,160.16)	4,490.68		
965631	9128286B1	U S TREASURY NOTE	2.625	02/15/29	1,340,000.000	07/12/23	MISCHLER FINANCIAL GROUP INC, NEW YORK	0.00	1,243,792.19	1,273,435.94	(29,643.75)	14,478.11		
965631	9128286T2	U S TREASURY NOTE	2.375	05/15/29	430,000.000	07/13/23	PERSHING LLC, JERSEY CITY	0.00	395,465.63	402,252.31	(6,786.68)	0.00		
965631	912828X88	U S TREASURY NOTE	2.375	05/15/27	890,000.000	05/19/23	PERSHING LLC, JERSEY CITY	0.00	841,606.25	848,489.84	(6,883.59)	11,028.26		
965631	91282CBL4	U S TREASURY NOTE	1.125	02/15/31	715,000.000	03/13/23	MFR SECURITIES INC, JERSEY CITY	0.00	599,259.38	584,598.30	14,661.08	0.00		
965631	91282CDY4	U S TREASURY NOTE	1.875	02/15/32	455,000.000	03/17/23	PERSHING LLC, JERSEY CITY	0.00	400,471.09	391,736.36	8,734.73	0.00		
965631	91282CEA5	U S TREASURY NOTE	1.500	02/29/24	880,000.000	04/11/23	CABRERA CAPITAL MARKETS, CHICAGO	0.00	855,250.00	855,868.75	(618.75)	1,578.26		
965631	91282CED9	U S TREASURY NOTE	1.750	03/15/25	815,000.000	05/02/23	PERSHING LLC, JERSEY CITY	0.00	780,871.88	782,017.97	(1,146.09)	1,937.84		
SCHEDULE TOTALS									0.00	15,353,874.91	15,037,256.07	316,618.84	55,800.33	
											TOTAL PROFIT	415,549.81		
											TOTAL LOSS	98,930.97		

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 4A
Equities Owned at End of Year

Fund	CUSIP	Description	Shares	Price Per Share	Market Value at End of Year	Change in Market Value Increase/Decrease	Dividends Received During Year
965626		M&T Bank			17,790,386.10	(3,500,331.40)	687,611.52

Schedule Totals

\$ 17,790,386.10	\$ (3,500,331.40)	\$ 687,611.52
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Total Increase	0.00
Total Decrease	(3,500,331.40)

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 4A
EQUITIES OWNED AT END OF YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>SHARES</u>	<u>PRICE PER SHARE</u>	<u>MARKET VALUE AT END OF YEAR</u>	<u>CHANGE IN MARKET VALUE INCR/DECR</u>	<u>DIVIDENDS RECEIVED DURING YEAR</u>
965626	00181T107	A-MARK PRECIOUS METALS INC	882.000	30.25000	26,680.50	(3,951.36)	1,587.60
965626	132152109	CAMBRIDGE BANCORP	255,944.000	69.40000	17,762,513.60	(3,496,195.04)	685,929.92
965626	959802109	WESTERN UNION CO/THE	100.000	11.92000	1,192.00	(185.00)	94.00
SCHEDULE TOTALS					17,790,386.10	(3,500,331.40)	687,611.52
					TOTAL INCREASE	0.00	
					TOTAL DECREASE	3,500,331.40	

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 4A
EQUITIES OWNED AT END OF YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>SHARES</u>	<u>PRICE PER SHARE</u>	<u>MARKET VALUE AT END OF YEAR</u>	<u>CHANGE IN MARKET VALUE INCR/DECR</u>	<u>DIVIDENDS RECEIVED DURING YEAR</u>
965630	19075F304	COBALT INTERNATIONAL ENERGY IN	100.000	0.00000	0.00	0.00	0.00
965630	90478E301	UNILIFE CORP	100.000	0.00000	0.00	0.00	0.00
SCHEDULE TOTALS					0.00	0.00	0.00

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 4B
Equities Purchased During Year

Fund	CUSIP	Description	Shares	Date Acquired (Trade Date)	Name of Broker	Commissions Paid	Cost to System Including Commissions and Fees
						\$	-
						\$	-

Schedule Totals

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023
Schedule 4C
Equities Sold During Year

Fund	CUSIP	Description	Shares	Date Sold (Trade Date)	Name of Broker	Commissions Paid	Proceeds from Sale	Book Value	Profit/Loss on Sale	Dividends Received During Year
965626		M&T Bank				0.00	0.00	0.00	0.00	37,949.77
965630		SSgA Russell 2500				0.00	0.00	0.00	0.00	9,703.57

Schedule Totals

\$	-	\$	-	\$	-	\$	-	\$	47,653.34
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Total Profit	0.00
Total Loss	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 4C
EQUITIES SOLD DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>SHARES</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>PROCEEDS FROM SALE</u>	<u>BOOK VALUE</u>	<u>PROFIT/LOSS ON SALE</u>	<u>DIVIDENDS RECEIVED DURING YEAR</u>
965626		SECURITIES LITIGATION INCOME - SPECTRUM BRANDS				0.00	0.00	0.00	0.00	33,249.31
965626		SECURITIES LITIGATION INCOME - UNIVERSAL HEALTH SERVICES				0.00	0.00	0.00	0.00	259.82
965626		SECURITIES LITIGATION INCOME - ZIMMER BIOMET				0.00	0.00	0.00	0.00	56.52
965626		STOCK LOAN INCOME				0.00	0.00	0.00	0.00	4,384.12
SCHEDULE TOTALS						0.00	0.00	0.00	0.00	37,949.77

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 4C
EQUITIES SOLD DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>SHARES</u>	<u>TRADE DATE</u>	<u>NAME OF BROKER</u>	<u>COMM</u>	<u>PROCEEDS FROM SALE</u>	<u>BOOK VALUE</u>	<u>PROFIT/LOSS ON SALE</u>	<u>DIVIDENDS RECEIVED DURING YEAR</u>
965630		LIQUIDATION PROCEEDS - AMTRUST FINANCIAL SERVICES INC				0.00	0.00	0.00	0.00	164.62
965630		SECURITIES LITIGATION INCOME - 2U INC				0.00	0.00	0.00	0.00	238.62
965630		SECURITIES LITIGATION INCOME AQUA METALS INC				0.00	0.00	0.00	0.00	431.61
965630		SECURITIES LITIGATION INCOME - COVIA HOLDINGS				0.00	0.00	0.00	0.00	40.19
965630		SECURITIES LITIGATION INCOME - DIPLOMAT PHARMACY INC				0.00	0.00	0.00	0.00	536.29
965630		SECURITIES LITIGATION INCOME - EUOQA WATER				0.00	0.00	0.00	0.00	217.09
965630		SECURITIES LITIGATION INCOME - HARMAN INTERNATIONAL INDS				0.00	0.00	0.00	0.00	539.20
965630		SECURITIES LITIGATION INCOME - HEALTHCARE SERVICES GROUP INC				0.00	0.00	0.00	0.00	145.56
965630		SECURITIES LITIGATION INCOME - HRG GROUP				0.00	0.00	0.00	0.00	20.44
965630		SECURITIES LITIGATION INCOME - JELD WEN HODINGS INC				0.00	0.00	0.00	0.00	1,337.46
965630		SECURITIES LITIGATION INCOME - LIBERTY OILFIELD SERVICES				0.00	0.00	0.00	0.00	10.68
965630		SECURITIES LITIGATION INCOME - MERIT MEDICAL SYSTEMS				0.00	0.00	0.00	0.00	162.47
965630		SECURITIES LITIGATION INCOME - PROPETRO HOLDINGS CORP				0.00	0.00	0.00	0.00	329.83
965630		SECURITIES LITIGATION INCOME - RCI HOSPITALITY				0.00	0.00	0.00	0.00	50.49
965630		SECURITIES LITIGATION INCOME - REV GROUP INC				0.00	0.00	0.00	0.00	454.35
965630		SECURITIES LITIGATION INCOME - SPECTRUM BRANDS				0.00	0.00	0.00	0.00	1,536.34
965630		SECURITIES LITIGATION INCOME - STAMPS.COM				0.00	0.00	0.00	0.00	2,961.94
965630		SECURITIES LITIGATION INCOME - USA TECHNOLOGIES INC				0.00	0.00	0.00	0.00	323.76
965630		SECURITIES LITIGATION INCOME - VIVINT SOLAR INC				0.00	0.00	0.00	0.00	61.11
965630		SECURITIES LITIGATION INCOME - WAGeworks INC				0.00	0.00	0.00	0.00	101.85
965630		SECURITIES LITIGATION INCOME - ZYNERBA PHARMACEUTICALS INC				0.00	0.00	0.00	0.00	39.67
SCHEDULE TOTALS						0.00	0.00	0.00	0.00	9,703.57

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023

Schedule 5

Pooled Fund Activity During Year

PERAC Ledger Number	Description	Market Value at End of Previous Year	Total Purchases this Year	Reinvested Investment Income	#4884 Realized Gain	#4885 Realized Loss	#4886 Unrealized Gain	#4887 Unrealized Loss	Total Sales Redemptions this Year	Cash Dividends/ Distributions this Year	Fees Paid (Including accts - 4701, 4702, 4703)	Market Value at End of Year	Market Value Updated Through
1172	Rhumblin 1000 Pooled Index	293,180,457.33	26,000,000.00	5,476,432.94	13,180,940.03		107,271,116.01	(49,089,248.31)	(23,000,000.00)		(47,800.07)	372,971,897.93	12/31/2023
1172	Mellon Small Cap Stock	92,621,674.36			851,597.15		40,032,858.68	(26,820,878.96)	(9,000,000.00)			97,685,251.23	12/31/2023
1172	Aberdeen	67,553,266.52		1,524,014.64	1,387,885.41	(1,806,807.63)	17,958,037.51	(15,726,541.09)	(28,000,000.00)			42,889,855.36	12/31/2023
1173	Wellington	21,874,853.13		350,476.73			1,767,706.44	(906,894.57)	(23,086,141.73)			0.00	12/31/2023
1173	Fidelity Emerging market	21,992,732.76					353,077.63		(22,345,810.39)			0.00	12/31/2023
1173	Mellon Emerging MKT Stock	82,615,696.60	18,900,000.00			(5,064,144.66)	27,281,846.61	(16,197,720.46)	(27,000,000.00)			80,535,678.09	12/31/2023
1173	Rhumblin International MSCI	126,146,745.15		3,899,105.23	183,550.62	(865,911.20)	40,400,154.18	(22,695,282.53)	(16,000,000.00)		(18,118.89)	131,050,242.56	12/31/2023
1173	RBC GAM (Voyageur Int'l)	46,031,287.14		452,553.94	239,780.75	(289,046.41)	4,452,395.83	(572,406.49)	(50,304,996.41)		(9,568.35)	0.00	12/31/2023
1173	Acadian International Equity	0.00	50,304,996.41		1,089.93	(6,206.61)	11,709,200.11	(8,296,913.86)			(147,886.00)	53,564,279.98	12/31/2023
1173	RBC Emerging Mkts Equity	0.00	43,000,000.00	189,167.00			4,639,505.46	(2,709,377.00)			(122,090.46)	44,997,205.00	12/31/2023
1181	Loomis Sayles	76,684,310.28					9,389,915.54					86,074,225.82	12/31/2023
1181	Pyramis (Fidelity) fixed	36,485,136.95	18,745,657.00				4,956,361.03	(1,460,397.01)				58,726,757.97	12/31/2023
1182	Pyramis Emerging Mkts	0.00	22,345,810.39				2,861,020.85	(447,717.00)				24,759,114.24	12/31/2023
1182	Wellington	0.00	23,086,141.73	1,219,568.57			3,397,466.43	(2,531,057.77)				25,172,118.96	12/31/2023
1193	PRIT Private Equity 2015	44,132,111.12		494,430.50	5,612,263.44		622,101.21	(3,747,540.31)		(7,884,544.03)	(342,308.86)	38,886,513.07	12/31/2023
1193	PRIT Private Equity 2016	22,215,858.00	61,004.69	302,635.88	1,221,677.72	(4,723.37)	946,317.74	(2,685,139.33)		(1,907,375.40)	(275,020.69)	19,875,235.24	12/31/2023
1193	PRIT Private Equity 2017	51,133,706.32	489,457.18	786,537.86	3,855,766.72	(139.97)	3,134,734.00	(1,789,872.31)		(3,462,229.88)	(539,115.42)	53,608,844.50	12/31/2023
1193	PRIT Private Equity 2018	35,572,404.02	1,339,770.76	691,284.95	1,445,458.28	(8,060.87)	2,945,576.87	(655,445.19)		(1,657,952.30)	(399,698.83)	39,273,337.69	12/31/2023
1193	PRIT Private Equity 2019	29,080,945.94	1,779,320.63	288,286.74	357,900.62	(72,572.05)	1,591,192.43	(830,128.25)		(475,303.40)	(317,823.75)	31,401,818.91	12/31/2023
1193	PRIT Private Equity 2020	31,918,496.37	7,397,362.48	651,237.98	474,488.20	(3,524.14)	2,925,857.00	(1,075,428.09)		(598,081.42)	(647,532.66)	41,042,875.72	12/31/2023
1193	PRIT Private Equity 2021	16,416,861.89	6,419,200.39	531,627.11	563,963.27		2,004,839.02	(367,195.71)		(366,283.61)	(532,012.67)	24,670,999.69	12/31/2023
1193	PRIT Private Equity 2022	2,579,703.83	2,572,654.80	120,060.78	65.15	(967.88)	346,341.98	(43,829.71)			(125,393.45)	5,448,635.50	12/31/2023
1193	PRIT Private Equity 2023	0.00	1,224,431.38	(109.19)	221.14	(560.23)	15,403.79	(8,695.92)			(2,927.13)	1,227,763.84	12/31/2023
1193	Blackrock-Vesey Street Fund V	4,812,888.00		36,130.00	388,207.00		43,283.00	(278,659.00)		(693,528.00)	(84,509.00)	4,223,812.00	9/30/2023
1193	Hamilton Lane Fund VI	1,087,134.00		14,607.00	107,603.00	(28,048.00)	(47,742.00)	(57,845.00)		(143,143.00)	(23,070.00)	909,496.00	9/30/2023
1193	Hamilton Lane Fund VIII	3,753,781.00	95,127.00	60,015.00	272,127.00		(320,746.00)			(592,401.00)	(20,372.00)	3,247,531.00	9/30/2023
1193	PineBridge	53,735,028.67			6,654,039.04	(388,385.67)	202,071.71		(8,000,000.00)		(202,071.71)	52,000,682.04	12/31/2023
1193	Ascent Venture fund V	3,155,455.00		(5,357.00)		(915.00)	104,377.00	(65,847.00)			(19,799.00)	3,167,914.00	12/31/2023
1193	Landmark Equity Partners XV	2,206,313.15		(260,821.78)	253,045.91	(13,285.39)	110,234.28	(84,520.82)		(187,225.19)	(86,993.53)	1,936,746.63	12/31/2023
1193	Lexington Capital Partners VIII	12,661,948.00	306,103.00	2,367.03	929,526.92		1,352.00	(710,973.75)		(1,337,371.00)	(145,514.42)	11,707,437.78	12/31/2023
1194	UBS Trumbull Property	64,484,719.12		2,150,396.84	112,791.06	(6,884.88)		(11,754,094.96)		(1,696,136.62)	(381,025.22)	52,909,765.34	12/31/2023
1194	Hancock Timberland X	18,811,871.00		423,481.00	88,365.00	(495.00)	1,902,079.53	(571,516.10)		(252,907.43)	(159,042.00)	20,241,836.00	12/31/2023
1194	IFM Global Infrastructure	76,603,468.15		1,875,851.04	251,098.58	(161,283.17)	5,898,632.63				(1,448,545.23)	83,019,222.00	12/31/2023
1194	Intercontinental R.E.	46,820,085.00		529,654.00	343.00	(114,579.00)	345,353.00	(8,618,397.00)			(345,353.00)	38,617,106.00	12/31/2023
1194	Hancock TL & FL	20,057,096.00	25,500,000.00	441,487.00	184,266.00	(21,152.00)	2,259,828.52	(692,465.22)		(784,410.30)	(405,913.00)	46,538,737.00	12/31/2023
1194	Campbell Global Timber	13,839,295.00		207,072.00			556,593.46	(1,431,282.00)		(432,207.46)	(156,449.00)	12,583,022.00	12/31/2023
1194	JP Morgan	46,776,003.76		1,463,077.53			(8,090,426.67)			(511,193.60)	(436,128.68)	39,201,332.34	12/31/2023
1194	Penn Square	318,200.45		(6,304.82)	8,893.34		3,790.71	(19,333.35)			(2,970.22)	302,276.11	9/30/2023
1194	Rockwood Capital Real Estate	3,211,643.51		(9,199.33)	416,160.34	(279,699.77)	230,665.94	(773,352.57)		(977,447.82)	(75,775.64)	1,742,994.66	12/31/2023
1194	Landmark RE	17,790.74		(1,364.52)	440.02	(390.73)	90.84	(841.69)				15,724.66	12/31/2023
1194	PRIT Real Estate	12,571,102.24		166,245.10	1,464.20	(49,094.14)	177,732.47	(505,652.38)	(10,000,000.00)		(21,397.84)	2,340,399.65	12/31/2023
1197	PRIT Hedge Fund	45,563,304.35		400,205.59	103,932.17	(35,264.05)	2,317,638.39	(682,442.60)	(47,369,563.80)		(297,810.05)	0.00	12/31/2023
	TOTAL	1,528,723,374.85	249,567,037.84	24,464,853.34	39,148,951.01	(9,222,141.82)	305,109,007.83	(193,316,105.98)	(264,106,512.33)	(23,959,741.46)	(7,840,036.77)	1,648,568,686.51	

NOTE: If you have more than one manager in any ledger account number, please add a row for that account number's subtotal and adjust the schedule total formula.

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 5
POOLED FUND ACTIVITY DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>MARKET VALUE AT END OF PREVIOUS YEAR</u>	<u>TOTAL PURCHASES THIS YEAR</u>	<u>TOTAL SALES THIS YEAR</u>	<u>REALIZED AND UNREALIZED GAIN/LOSS</u>	<u>MARKET VALUE AT END OF YEAR</u>	<u>CASH DIVIDENDS RECEIVED DURING YEAR</u>	<u>MKT VALUE UPDATED THROUGH</u>
965627	999180904	HAMILTON LANE PE OFF FD VI LP	1,087,134.00	0.00	143,143.00	(34,495.00)	909,496.00	0.00	9/30/2023
965627	999G29403	PENN SQUARE GLOBAL RE FD II	318,200.45	0.00	0.00	(15,924.34)	302,276.11	0.00	9/30/2023
965627	99VVA89V5	INTERCONTINENTAL US RE FD LLC	46,820,085.00	345,346.69	1,165,920.98	(7,382,404.71)	38,617,106.00	0.00	12/31/2023
965626	99VVA8K67	PRIM PRIVATE EQ VINT YR 2015	44,132,111.12	0.00	7,915,319.05	2,669,721.00	38,886,513.07	0.00	12/31/2023
965626	99VVA9YN3	PRIM HEDGE FUND	45,563,304.35	0.00	47,369,563.80	1,806,259.45	0.00	0.00	N/A
965626	99VVA9YQ6	PRIM CORE REAL ESTATE FUND	12,571,102.24	0.00	10,000,000.00	(230,702.59)	2,340,399.65	0.00	12/31/2023
965627	99VVBQBP2	HANCOCK TIMBERLAND X LP	18,811,871.00	0.00	252,907.43	1,682,872.43	20,241,836.00	0.00	12/31/2023
965627	99VVAEXW3	LANDMARK REAL ESTATE PTN VI LP	17,790.74	0.00	0.00	(2,066.08)	15,724.66	0.00	12/31/2023
965627	99VVART17	ROCKWOOD CAP RE PARTNERS FD IX	3,211,643.51	4,852.62	982,300.44	(491,201.03)	1,742,994.66	0.00	12/31/2023
965627	99VVAS4L8	LANDMARK EQUITY PARTNERS XV LP	2,206,313.15	0.00	187,225.19	(82,341.33)	1,936,746.63	0.00	12/31/2023
965627	99VVAZVG3	LEXINGTON CAP PTNRS VIII LP	12,661,948.00	306,103.00	1,337,371.00	76,757.78	11,707,437.78	0.00	12/31/2023
965626	99VVB0NP8	BNYM RUSSELL 2000 INDEX FUND	92,621,674.36	0.00	9,000,000.00	14,063,576.87	97,685,251.23	0.00	12/31/2023
965626	99VVB0NQ6	BNYM EMERGING MKTS INDEX FD	82,615,696.60	18,900,000.00	27,000,000.00	6,019,981.49	80,535,678.09	0.00	12/31/2023
965626	99VVB3879	PRIM PRIVATE EQ VINT YR 2020	31,918,496.37	7,420,789.19	600,354.63	2,303,944.79	41,042,875.72	0.00	12/31/2023
965626	99VVB7JK9	PINEBRIDGE SR SECURED LOAN II	53,735,028.67	0.00	8,000,000.00	6,265,653.37	52,000,682.04	0.00	12/31/2023
965626	99VVBABW6	PRIM PRIVATE EQ VINT YR 2016	22,215,858.00	61,262.21	1,913,935.38	(487,949.59)	19,875,235.24	0.00	12/31/2023
965627	99VVBGJG7	ASCENT VENTURE PARTNERS V LP	3,155,455.00	0.00	0.00	12,459.00	3,167,914.00	0.00	12/31/2023
965627	99VVBCHJ5	VESEY STREET FUND V LP	4,812,888.00	0.00	693,528.00	104,452.00	4,223,812.00	0.00	9/30/2023
965627	99VVBCHJ1	HAMILTON LANE PE OFF VIII LP	3,753,781.00	95,127.00	592,401.00	(8,976.00)	3,247,531.00	0.00	9/30/2023
965627	99VVBCHQF1	RHUMBLINE RUSSELL 1000 PL FD	293,180,457.33	26,000,000.00	23,000,000.00	76,791,440.60	372,971,897.93	0.00	12/31/2023
965626	99VVBCHQL8	UBS TRUMBULL PROPERTY FUND	64,484,719.12	381,025.22	2,077,161.84	(9,878,817.16)	52,909,765.34	0.00	12/31/2023
965626	99VVBCHQM6	FIDELITY BROAD MKT DURATION FD	36,485,136.95	18,745,657.00	0.00	3,495,964.02	58,726,757.97	0.00	12/31/2023
965626	99VVBCHQP9	FIDELITY EMERGING MKTS DEBT FD	21,992,732.76	0.00	0.00	2,766,381.48	24,759,114.24	0.00	12/31/2023
965626	99VVBCHQR5	WELLINGTON CTF EMERG LCL DEBT	21,874,853.13	1,570,045.30	0.00	1,727,220.53	25,172,118.96	1,570,045.30	12/31/2023
965626	99VVBCHQU8	LOOMIS US HIGH YLD BD TR CL B	76,684,310.28	0.00	0.00	9,389,915.54	86,074,225.82	0.00	12/31/2023
965626	99VVBCHQX2	RBC GAM INTL EQUITY FD	46,031,287.14	0.00	50,304,996.41	4,273,709.27	0.00	0.00	N/A
965626	99VVBCHQY0	ABERDEEN EMERG MKTS EQUITY FD	67,553,266.52	0.00	28,000,000.00	3,336,588.84	42,889,855.36	0.00	12/31/2023
965626	99VVBG0D5	PRIM PRIVATE EQ VINT YR 2017	51,133,706.32	491,476.90	3,478,062.21	5,461,723.49	53,608,844.50	0.00	12/31/2023
965627	99VVBG8E5	IFM GLOBAL INFRA (US) LP CLASS	76,603,468.15	0.00	0.00	6,415,753.85	83,019,222.00	0.00	12/31/2023
965626	99VVBLYP0	RHUMBLINE MSCI EAFE PL IND FD	126,146,745.15	0.00	16,000,000.00	20,903,497.41	131,050,242.56	0.00	12/31/2023
965627	99VVBML64	HANCOCK TIMBER & FARM FD LP	20,057,096.00	25,500,000.00	784,410.30	1,766,051.30	46,538,737.00	0.00	12/31/2023
965626	99VVBPS57	PRIM PRIVATE EQ VINT YR 2018	35,572,404.02	1,345,586.93	1,665,255.99	4,020,602.73	39,273,337.69	0.00	12/31/2023
965627	99VVBQAQ3	CAMPBELL GLOBAL TIMBER FD LP	13,839,295.00	0.00	432,207.46	(824,065.54)	12,583,022.00	0.00	12/31/2023
965626	99VVBQUL2	JPMCB STRATEGIC PROPERTY FUND	46,776,003.76	0.00	511,491.40	(7,063,180.02)	39,201,332.34	0.00	12/31/2023
965626	99VVBWYZ4	PRIM PRIVATE EQ VINT YR 2019	29,080,945.94	1,785,725.92	476,656.09	1,011,803.14	31,401,818.91	0.00	12/31/2023
965626	99VVCMDR6	PRIM PRIVATE EQ VINT YR 2021	16,416,861.89	6,441,063.20	368,083.82	2,181,158.42	24,670,999.69	0.00	12/31/2023
965626	99VVCN4R4	PRIM PRIVATE EQ VINT YR 2022	2,579,703.83	2,583,416.44	0.00	285,515.23	5,448,635.50	0.00	12/31/2023
965626	99VVCW6H4	PRIM PRIVATE EQ VINT YR 2023	0.00	1,228,662.72	0.00	(898.88)	1,227,763.84	0.00	12/31/2023
965626	99VVCXS70	ACADIAN INTL EQUITY FUND	0.00	50,304,996.41	0.00	3,259,283.57	53,564,279.98	0.00	12/31/2023
965626	99VVCZT09	RBC EMERGING MKTS EQ SERIES	0.00	43,000,000.00	0.00	1,997,205.00	44,997,205.00	0.00	12/31/2023
SCHEDULE TOTALS			1,528,723,374.85	206,511,136.75	244,252,295.42	157,586,470.33	1,648,568,686.51	1,570,045.30	

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2023

SCHEDULE 5
POOLED FUND ACTIVITY DURING YEAR

<u>FUND</u>	<u>CUSIP</u>	<u>SECURITY DESCRIPTION</u>	<u>MARKET VALUE AT END OF PREVIOUS YEAR</u>	<u>TOTAL PURCHASES THIS YEAR</u>	<u>TOTAL SALES THIS YEAR</u>	<u>REALIZED AND UNREALIZED GAIN/LOSS</u>	<u>MARKET VALUE AT END OF YEAR</u>	<u>CASH DIVIDENDS RECEIVED DURING YEAR</u>	<u>MKT VALUE UPDATED THROUGH</u>
				TOTAL INCREASE		184,089,492.38			
				TOTAL DECREASE		26,503,022.27			

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023

Schedule 6

Summary of Investments Owned

Category of Investment	Current Market Value	Interest Due and Accrued as of Dec 31, 2023	Paid Accrued Interest on Purchase in Current Year	Commissions Paid During Current Year	#4886 Unrealized Gains	#4887 Unrealized Losses	#4884 Realized Gains	#4885 Realized Losses	Investment Income Received During Year
1040 -checking	\$ 34,675.00								\$ -
1041-Eastern Bank	\$ 509,039.52								\$ 8,884.27
1042-cash	\$ 6,446,387.70								\$ 650,698.12
Securities Litigation & other									\$ 37,983.73
Individually Owned Short term securities	\$ -						\$ -	\$ (0.08)	\$ 26,160.56
Fixed Income Securities	\$ 102,065,004.69	\$ 763,109.19	\$ 375,624.26		\$ 2,623,885.51		\$ 548,047.31	\$ (273,231.63)	\$ 2,963,451.76
Equities	\$ 17,790,386.10				\$ -	\$ (3,500,331.40)	\$ -	\$ -	\$ 735,264.86
Pooled Short Term Funds									
Pooled Domestic Equity Funds	\$ 513,547,004.52				\$ 165,262,012.20	\$ (91,636,668.36)	\$ 15,420,422.59	\$ (1,806,807.63)	\$ 7,000,447.58
Pooled International Equity Funds	\$ 310,147,405.63				\$ 90,603,886.26	\$ (51,378,594.91)	\$ 424,421.30	\$ (6,225,308.88)	\$ 4,891,302.90
Pooled Global Equity Funds									
Pooled Domestic Fixed Income Funds	\$ 144,800,983.79				\$ 14,346,276.57	\$ (1,460,397.01)			\$ -
Pooled International Fixed Income Funds	\$ 49,931,233.20				\$ 6,258,487.28	\$ (2,978,774.77)			\$ 1,219,568.57
Pooled Global Fixed Income Funds									
Pooled Alternative Investments/ Private Equity	\$ 332,629,643.61				\$ 14,993,682.03	\$ (12,769,608.39)	\$ 22,136,353.41	\$ (521,182.57)	\$ 3,712,932.86
Pooled Real Estate Funds	\$ 297,512,415.76				\$ 11,374,767.10	\$ (32,457,361.94)	\$ 1,063,821.54	\$ (633,578.69)	\$ 8,060,970.13
Pooled Domestic Balanced Fund									
Pooled International Balanced Funds									
Hedge Funds	\$ -				\$ 2,317,638.39	\$ (682,442.60)	\$ 103,932.17	\$ (35,264.05)	\$ 400,205.59
PRIT Cash Fund									
PRIT Core Fund									
Schedule Totals	\$ 1,775,414,179.52	\$ 763,109.19	\$ 375,624.26	\$ -	\$ 307,780,635.34	\$ (196,864,179.38)	\$ 39,696,998.32	\$ (9,495,373.53)	\$ 29,707,870.93

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2023

Schedule 7

Summary of Investment Related Fees

Manager/Vendor-All Managers/Vendors Must be Listed	Q1	Q2	Q3	Q4	Accrued Payable at Year End	Total Paid or Accrued in 2023	Market Value as of 12/31/2023	*Payment Method (N, C, W)	#4701 Carried Interest Expense	#4702 Equalization Expense	#4703 Miscellaneous Expense
5304 Management Fees:											
Income Research & Management	\$ 29,984.34	\$ 30,148.07	\$ 31,470.22		\$ 37,265.40	\$ 128,868.03	\$ 36,897,466.23	C			
Garcia Hamilton & Associates, L.P.	\$ 23,170.89	\$ 22,945.50	\$ 21,941.42		\$ 28,128.70	\$ 96,186.51	\$ 39,354,070.64	C			
Aberdeen Standard Investment	\$ 142,287.14	\$ 143,283.92	\$ 121,314.84		\$ 87,096.40	\$ 493,982.30	\$ 42,889,855.36	C			
Rhumbline 1000 Pooled Index Fund	\$ 11,665.00	\$ 12,229.00	\$ 13,620.00		\$ 13,284.00	\$ 50,798.00	\$ 372,971,897.93	C			(47,800.07)
BNYM Mellon Small Cap Stock	\$ 2,342.01	\$ 2,390.92	\$ 2,294.17		\$ 2,497.82	\$ 9,524.92	\$ 97,685,251.23	C			
Rhumbline MSCI	\$ 15,749.00	\$ 14,770.00	\$ 14,922.00		\$ 14,933.00	\$ 60,374.00	\$ 131,050,242.56	C			(18,118.89)
BNYM MellonEmerging Markets	\$ 7,191.05	\$ 6,455.55	\$ 6,587.35		\$ 7,104.79	\$ 27,338.74	\$ 80,535,678.09	C			
RBC Global International	\$ 110,155.71	\$ -	\$ -		\$ -	\$ 110,155.71	\$ 0.00	C			(9,568.35)
Acadian International Equity	\$ -	\$ -	\$ 65,039.00		\$ 82,847.00	\$ 147,886.00	\$ 53,564,279.98	N			
RBC Emerging Mkts Equity	\$ -	\$ -	\$ 26,951.14		\$ 74,604.54	\$ 101,555.68	\$ 44,997,205.00	N			(20,534.78)
Loomis Sayles	\$ 77,687.20	\$ 79,127.17	\$ 81,865.54		\$ 82,597.96	\$ 321,277.87	\$ 86,074,225.82	C			
Fidelity Fixed Income	\$ 16,852.94	\$ 16,969.74	\$ 18,296.71		\$ 23,954.93	\$ 76,074.32	\$ 58,726,757.97	C			
Fidelity Emerging Mkts	\$ 32,863.52	\$ 32,875.94	\$ 33,459.75		\$ 34,384.26	\$ 133,583.47	\$ 24,759,114.24	C			
Wellington	\$ 28,367.54	\$ 29,203.81	\$ 29,898.95		\$ 30,205.32	\$ 117,675.62	\$ 25,172,118.96	C			
PRIT PE 2015	\$ 58,815.03	\$ 113,420.02	\$ 84,161.16		\$ 85,912.65	\$ 342,308.86	\$ 38,886,513.07	N	30,775.02		
PRIT PE 2016	\$ 68,016.79	\$ 71,010.21	\$ 68,052.15		\$ 67,941.54	\$ 275,020.69	\$ 19,875,235.24	N	6,302.46		
PRIT PE 2017	\$ 93,101.21	\$ 205,414.74	\$ 131,742.13		\$ 108,857.34	\$ 539,115.42	\$ 53,608,844.50	N	13,812.61		
PRIT PE 2018	\$ 106,911.33	\$ 114,059.86	\$ 117,620.86		\$ 61,106.78	\$ 399,698.83	\$ 39,273,337.69	N	1,487.52		
PRIT PE 2019	\$ 71,448.24	\$ 90,114.59	\$ 76,358.74		\$ 79,902.18	\$ 317,823.75	\$ 31,401,818.91	N	(5,052.60)		
PRIT PE 2020	\$ 133,499.46	\$ 168,422.98	\$ 163,461.04		\$ 182,149.18	\$ 647,532.66	\$ 41,042,875.72	N	(21,153.50)		
PRIT PE 2021	\$ 148,526.05	\$ 129,757.15	\$ 123,940.11		\$ 129,789.36	\$ 532,012.67	\$ 24,670,999.69	N	(20,062.60)		
PRIT PE 2022	\$ 15,411.51	\$ 44,533.85	\$ 31,366.14		\$ 34,081.95	\$ 125,393.45	\$ 5,448,635.50	N	(10,761.64)		
PRIT PE 2023	\$ -	\$ 1,249.41	\$ 729.36		\$ 948.36	\$ 2,927.13	\$ 1,227,763.84	N	(4,231.34)		
Ascent VP Fund V	\$ 4,892.00	\$ 4,921.00	\$ 4,942.00		\$ 5,044.00	\$ 19,799.00	\$ 3,167,914.00	N			
Blackrock-Vesey Street Fund V	\$ 9,642.00	\$ 9,432.00	\$ 9,007.00		\$ 9,106.00	\$ 37,187.00	\$ 4,617,440.00	N			(47,322.00)
Hamilton Lane Fund VI	\$ -	\$ -	\$ -		\$ -	\$ -	\$ 909,496.00	N			(23,070.00)
Hamilton Lane Fund VIII	\$ 12,740.00	\$ 10,604.00	\$ 11,435.00		\$ 11,437.00	\$ 46,216.00	\$ 3,347,730.00	N			25,844.00
Landmark Equity Partners XV	\$ 25,000.00	\$ 25,000.00	\$ 25,000.00		\$ 25,000.00	\$ 100,000.00	\$ 1,936,746.63	N	13,006.47		
Lexington	\$ 32,111.00	\$ 32,090.00	\$ 30,798.00		\$ 29,551.13	\$ 124,550.13	\$ 11,707,437.78	N			(20,964.29)
PineBridge	\$ 52,034.83	\$ 49,112.94	\$ 49,876.49		\$ 51,047.45	\$ 202,071.71	\$ 52,000,682.04	N			
UBS Trumbull Property	\$ 106,798.75	\$ 95,474.81	\$ 90,284.73		\$ 88,466.93	\$ 381,025.22	\$ 52,909,765.34	N			
Hancock Timberland X	\$ 39,106.00	\$ 39,604.00	\$ 39,765.00		\$ 40,567.00	\$ 159,042.00	\$ 20,241,836.00	N			288.15
Hancock Timberland & Farmland	\$ 69,857.00	\$ 112,355.00	\$ 112,918.00		\$ 110,783.00	\$ 405,913.00	\$ 46,538,737.00	N			
Penn Square	\$ 1,184.90	\$ 1,184.90	\$ 1,184.90		\$ 1,184.90	\$ 4,739.60	\$ 302,276.11	N	1,769.38		
Rockwood	\$ 18,277.42	\$ 18,282.59	\$ 17,672.36		\$ 16,690.65	\$ 70,923.02	\$ 1,742,994.66	N		(4,852.62)	
Landmark RE Partneres VI	\$ -	\$ -	\$ -		\$ -	\$ -	\$ 15,724.66	N			
IFM	\$ 384,465.63	\$ 388,513.95	\$ 206,325.18		\$ 425,886.12	\$ 1,405,190.88	\$ 83,019,222.00	N			(43,354.35)
Intercontinental RE	\$ 85,155.00	\$ 86,102.00	\$ 87,048.00		\$ 87,048.00	\$ 345,353.00	\$ 38,617,106.00	N			
Campbell Global Timber	\$ 21,817.00	\$ 22,139.00	\$ 22,216.00		\$ 22,211.00	\$ 88,383.00	\$ 12,583,022.00	N			(68,066.00)
J.P. Morgan	\$ 113,981.43	\$ 109,778.38	\$ 108,278.00		\$ 104,090.87	\$ 436,128.68	\$ 39,201,332.34	N			
PRIT Real Estate	\$ 12,650.10	\$ 2,348.10	\$ 3,791.25		\$ 2,608.39	\$ 21,397.84	\$ 2,340,399.65	N			
PRIT Hedge Funds	\$ 97,229.00	\$ 99,132.56	\$ 101,448.49		\$ -	\$ 297,810.05	\$ 0.00	N			
					\$ -	\$ -					
5304 Management Fees Total	\$ 2,280,988.02	\$ 2,434,457.66	\$ 2,187,083.18	\$ -	\$ 2,300,315.90	\$ 9,202,844.76	\$ 1,725,314,050.38		\$ 5,891.78	\$ (4,852.62)	\$ (272,666.58)

5305 Custodial Fees:

M&T Bank	21,455.20	20,960.32	22,560.79	21,032.74	86,009.05
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	21,027.43	20,783.98	22,092.52		21,885.10	85,789.03
	21,110.66	21,303.34	21,436.24		22,477.72	86,327.96
5305 Custodial Fees Total	\$ 63,593.29	\$ 63,047.64	\$ 66,089.55	\$ -	\$ 65,395.56	\$ 258,126.04

5307 Investment Consultant/OCIO Fees:						
Segal Marco Advisors	47,000.00	47,000.00	47,000.00		47,000.00	188,000.00
						-
5307 Investment Consultant/OCIO Fees Total	\$ 47,000.00	\$ 47,000.00	\$ 47,000.00	\$ -	\$ 47,000.00	\$ 188,000.00

Total Investment Related Fees and Expenses	\$ 2,391,581.31	\$ 2,544,505.30	\$ 2,300,172.73	\$ -	\$ 2,412,711.46	\$ 9,648,970.80	\$ 5,891.78	\$ (4,852.62)	\$ (272,666.58)
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*N=Net/C=Check/W=Wire