

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF MARCH 31, 2022

TABLE OF CONTENTS

	<u>Page</u>
I. Executive Summary	1
II. Contra Costa County Investment Pool Summary	2
III. Appendix	
A. Investment Portfolio Detail—Managed by Treasurer’s Office	
1. Portfolio Statement	6
B. Investment Portfolio Detail – Managed by Outside Contracted Parties	
1. PFM	15
2. State of California Local Agency Investment Fund	21
3. Allspring Global Investments	22
4. CAMP	47
5. CalTRUST Liquidity*	
6. US Bank	53
7. Other	
a. East Bay Regional Communications System Authority (EBRCS)	57

*No Treasury Pool assets were invested in the CalTRUST Liquidity fund during the quarter.

EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 3/31/22, the fair value of the Treasurer's investment portfolio was 99.02% of the cost. Approximately 79 percent of the portfolio or over \$3.9 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County should be able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$5,000,425,363.51
Cost	\$4,996,999,718.97
Market Value	\$4,947,866,158.35
Weighted Yield to Maturity	0.66%
Weighted Average Days to Maturity	287 days
Weighted Duration	0.69 year

Notes:

1. All reporting information is unaudited but due diligence was utilized in its preparation. The information in this report may be updated and is subject to change without notice. Changes will be reflected in the next report.
2. There may be slight differences between the investment pool summary pages and the attached statements and exhibits from time to time. The variances are largely due to the timing difference in recording and/or posting transactions, interests, security values, etc.
3. All securities and amounts reported are denominated in U.S. Dollars.

CONTRA COSTA COUNTY INVESTMENT POOL
As of March 31, 2022

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$292,280,000.00	\$292,024,015.36	\$291,527,450.41	5.84%
2. U.S. Agencies				
Federal Home Loan Banks	333,065,000.00	332,898,914.92	325,421,809.92	6.66%
Federal National Mortgage Association	146,000,000.00	145,910,059.09	139,562,147.39	2.92%
Federal Farm Credit Banks	177,856,000.00	177,812,482.45	170,567,840.07	3.56%
Federal Home Loan Mortgage Corporation	160,158,000.00	160,129,241.44	154,309,304.50	3.20%
Subtotal	817,079,000.00	816,750,697.90	789,861,101.88	16.34%
3. Supranationals - International Government	288,000,000.00	287,565,513.24	278,883,971.74	5.75%
4. Money Market Instruments				
Commercial Paper	1,655,462,000.00	1,653,118,074.31	1,652,910,525.02	33.08%
Negotiable Certificates of Deposit	1,100,000,000.00	1,100,000,000.00	1,099,896,225.00	22.01%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	2,755,465,404.12	2,753,121,478.43	2,752,810,154.14	55.10%
5. Corporate Notes	158,445,000.00	158,013,411.93	150,588,461.58	3.16%
TOTAL (Section A.)¹	4,311,269,404.12	4,307,475,116.86	4,263,671,139.75	86.20%
B. Investments Managed by Outside Contractors				
1. PFM	77,347,053.11	77,408,756.93	75,237,312.59	1.55%
2. Local Agency Investment Fund (LAIF)	249,786,987.92	249,786,987.92	246,977,768.05 ²	5.00%
3. Allspring Global Investments ⁵	43,768,857.54	44,075,796.44	43,726,877.14 ³	0.88%
4. CAMP	231,811,179.22	231,811,179.22	231,811,179.22	4.64%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	4,084,693.81	4,084,693.81	4,084,693.81	0.08%
7. Other				
a. EBRCS Bond	1,247,771.14	1,247,771.14	1,247,771.14	0.02%
TOTAL (Section B.)	608,046,542.74	608,415,185.46	603,085,601.95	12.18%
C. Cash	81,109,416.65	81,109,416.65	81,109,416.65	1.62%
⁴GRAND TOTAL (FOR A , B, & C)	\$5,000,425,363.51	\$4,996,999,718.97	\$4,947,866,158.35	100.00%

Notes:

1. Excludes funds managed by PFM retained by Contra Costa School Insurance Group and Community College District
2. Estimated Fair Value
3. Base Market Value plus Accrued Interest
4. Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority
5. After completion of acquisition, WFAM changed the name to Allspring Global Investments in November 2021.

CONTRA COSTA COUNTY INVESTMENT POOL

As of March 31, 2022

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	4,167,800,112.29	4,638,595,822.17
Net Earnings (\$)	13,198,633.38	4,856,879.33
Earned Income Yield	0.42%	0.42%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

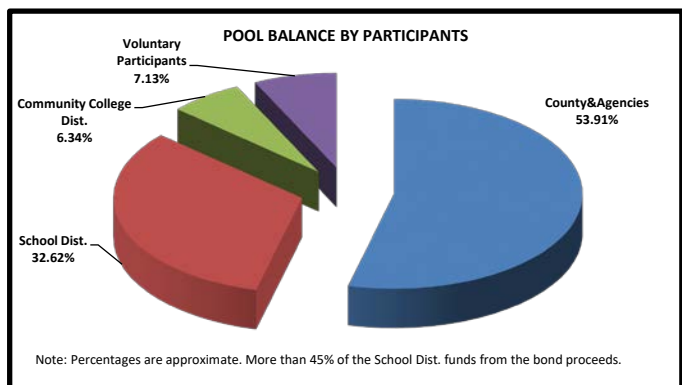
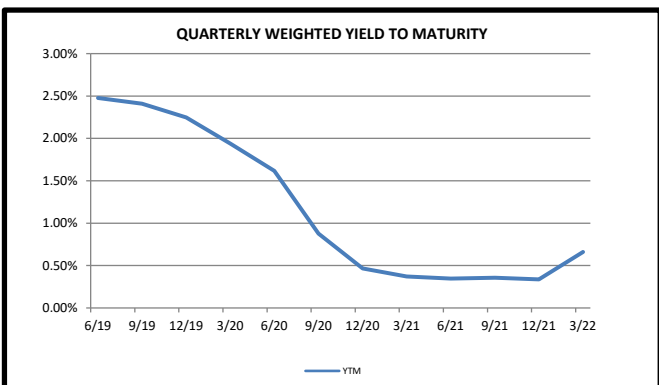
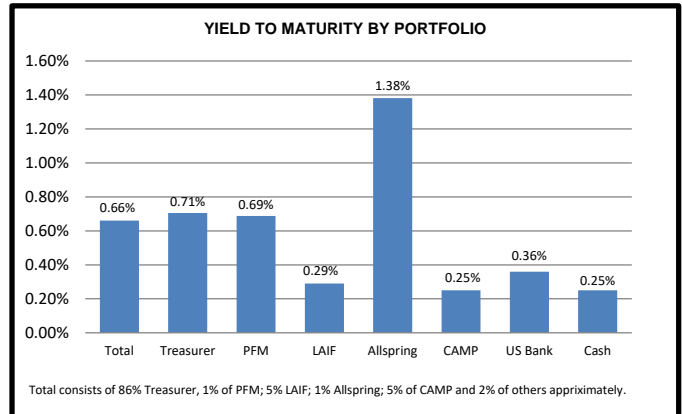
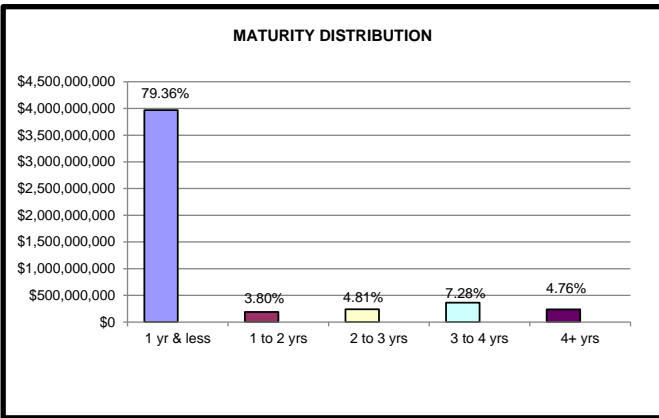
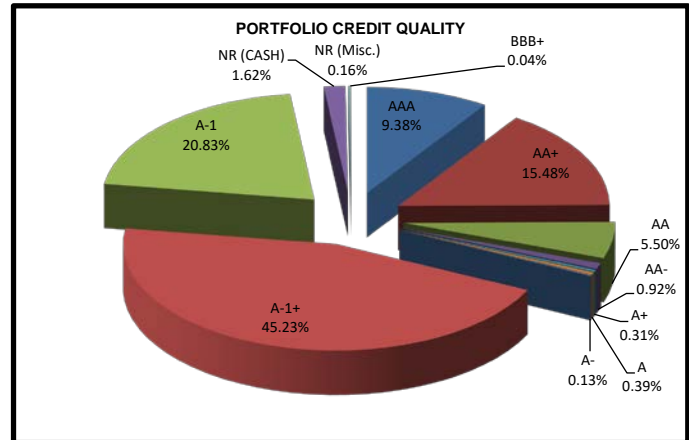
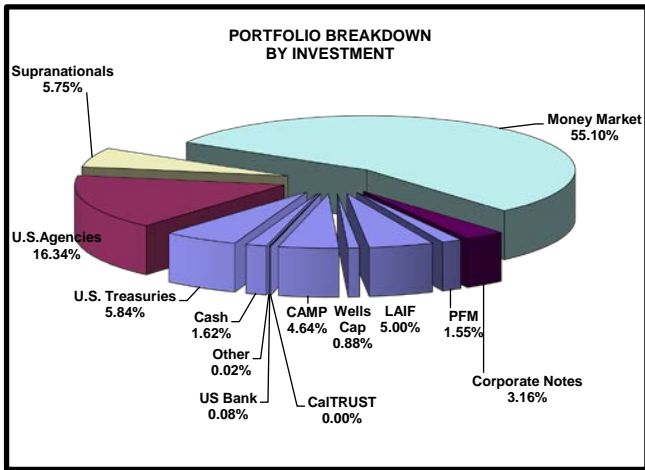
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury Agencies	292,280,000.00	291,527,450.41	0.33	112	5.89%
Commercial Paper	817,079,000.00	789,861,101.88	0.92	907	15.96%
NCD/YCD	1,655,462,000.00	1,652,910,525.02	0.64	64	33.41%
Corporate Notes	1,100,000,000.00	1,099,896,225.00	0.66	71	22.23%
Time Deposit	158,445,000.00	150,588,461.58	1.34	1174	3.04%
Supranationals	3,404.12	3,404.12	0.08	784	0.00%
PFM	288,000,000.00	278,883,971.74	0.68	766	5.64%
LAIF	77,347,053.11	75,237,312.59	0.69	729	1.52%
CAMP	249,786,987.92	246,977,768.05	0.29	1	4.99%
CalTRUST (Liquidity)	231,811,179.22	231,811,179.22	0.25	0	4.69%
Allspring Global Investments	-	-	0.00	0	0.00%
US Bank (Federated Tax Free)	43,768,857.54	43,726,877.14	1.38	321	0.88%
Misc. ¹	4,084,693.81	4,084,693.81	0.36	0	0.08%
Cash	1,247,771.14	1,247,771.14	N/A	N/A	0.03%
Total Fund³	5,000,425,363.51	4,947,866,158.35	0.66	287	100.00%

1. East Bay Regional Communications System Authority.

2. Average Earning Allowance for this quarter.

3. Excludes the Futuris Public Entity Trust of the CCCCD Retirement Board of Authority.

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE**
As of March 31, 2022

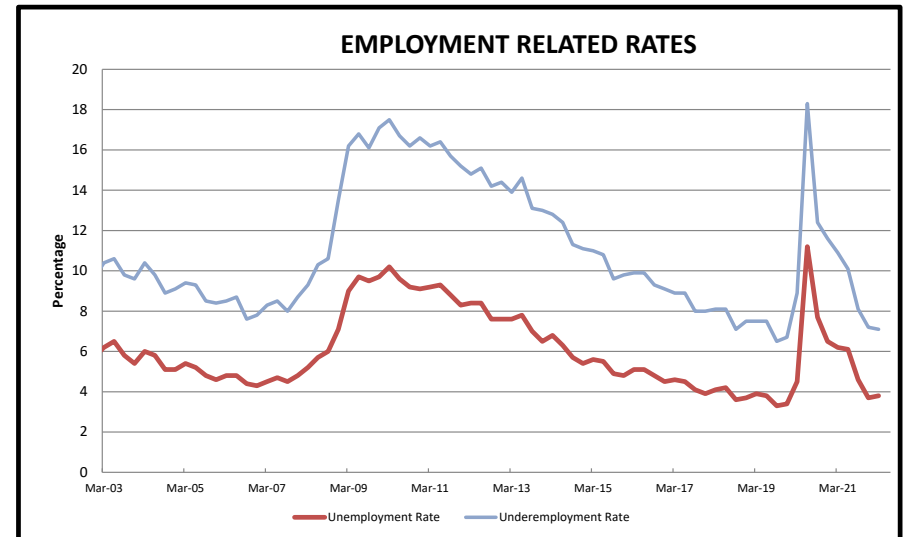
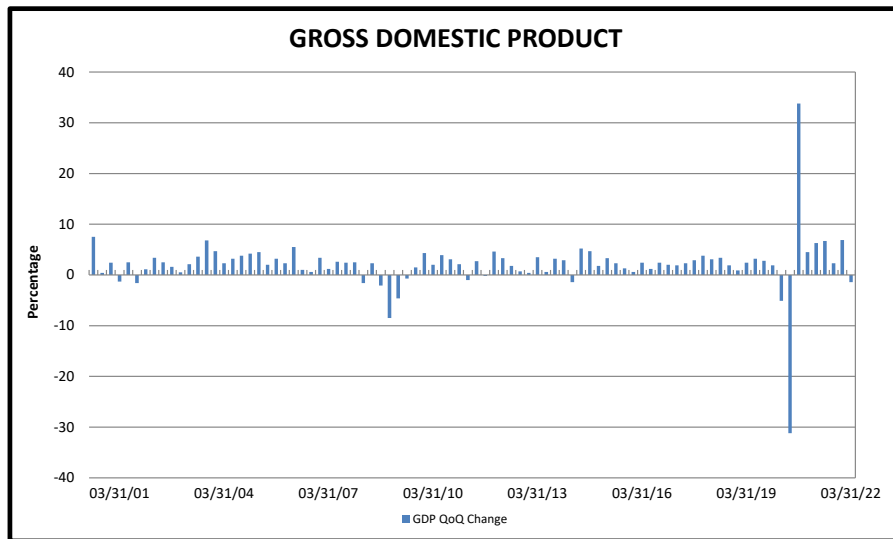
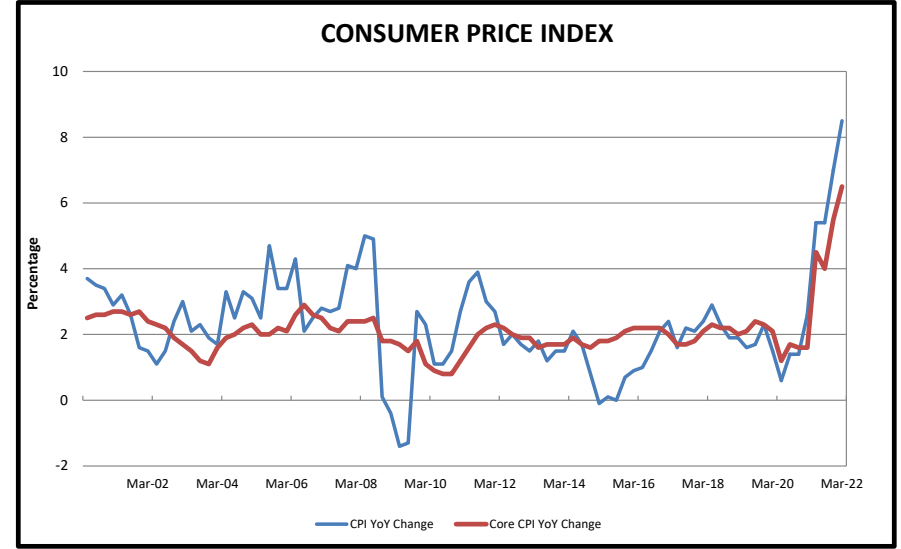
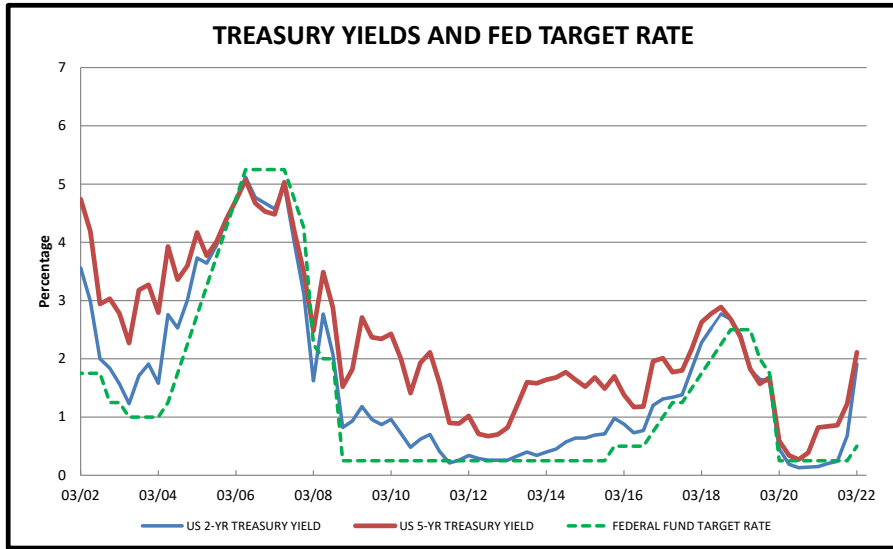


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF MARCH 31, 2022

1. All report information is unaudited but due diligence was utilized in its preparation. The information in the entire report may be updated and is subject to change without notice. Changes will be reflected in the next report.
2. There may be slight differences between the portfolio summary/at a glance pages and the attached statements/exhibits from time to time. The variances are largely due to the timing difference in recording and/or posting transactions, interest, security values, etc.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AAAf and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, approximately 79% of the portfolio will mature in less than a year with a weighted average maturity of 287 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2022



Note:
All data provided by Bloomberg.

SECTION III

APPENDIX

A. INVESTMENT PORTFOLIO DETAIL - MANAGED BY TREASURER'S OFFICE

Notes:

1. Statements are generated by the SymPro Treasury Management Software system beginning first quarter of calendar year 2022.
2. Market pricing data are obtained from Interactive Data Corporation/ICE.

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Time Deposits												
121101042B	86232	WESTAMERICA BANK - TIME DEP		05/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	784	05/24/2024
Subtotal and Average			3,404.12		3,404.12	3,404.12	3,404.12			0.081	784	
Negotiable CDs												
65558UJQ6	86479	NORDEA BK NY - YCD		11/17/2021	30,000,000.00	29,999,220.00	30,000,000.00	0.100	A-1+	0.101	3	04/04/2022
78012U2G9	86516	RBC NY - YCD		12/07/2021	35,000,000.00	34,999,195.00	35,000,000.00	0.210	A-1+	0.213	7	04/08/2022
89114WMV4	86531	TORONTO DOM NY - YCD		12/10/2021	30,000,000.00	29,999,250.00	30,000,000.00	0.210	A-1+	0.213	7	04/08/2022
89114WN27	86534	TORONTO DOM NY - YCD		12/13/2021	35,000,000.00	34,998,915.00	35,000,000.00	0.230	A-1+	0.233	11	04/12/2022
96130AKU1	86420	WESTPAC BK NY - YCD		10/14/2021	30,000,000.00	29,997,390.00	30,000,000.00	0.150	A-1+	0.152	12	04/13/2022
89114WNZ4	86572	TORONTO DOM NY - YCD		12/29/2021	30,000,000.00	29,998,110.00	30,000,000.00	0.200	A-1+	0.203	17	04/18/2022
65558ULU4	86585	NORDEA BK NY - YCD		01/18/2022	35,000,000.00	34,991,600.00	35,000,000.00	0.150	A-1+	0.152	26	04/27/2022
89114WK46	86446	TORONTO DOM NY - YCD		11/02/2021	30,000,000.00	29,995,410.00	30,000,000.00	0.180	A-1+	0.183	31	05/02/2022
22536AGD0	90015	CREDIT AG NY - YCD		02/15/2022	35,000,000.00	34,998,600.00	35,000,000.00	0.470	A-1	0.477	45	05/16/2022
65558ULX8	86591	NORDEA BK NY - YCD		01/19/2022	30,000,000.00	29,982,990.00	30,000,000.00	0.220	A-1+	0.223	48	05/19/2022
87019V7E1	90019	SWEDBANK NY - YCD		02/18/2022	30,000,000.00	30,002,070.00	30,000,000.00	0.480	A-1	0.487	48	05/19/2022
87019V7L5	90024	SWEDBANK NY - YCD		02/23/2022	30,000,000.00	30,002,220.00	30,000,000.00	0.510	A-1	0.517	52	05/23/2022
06367CSQ1	90038	BK OF MONT CHI - YCD		03/01/2022	30,000,000.00	29,996,880.00	30,000,000.00	0.470	A-1	0.477	56	05/27/2022
65558UPB2	90026	NORDEA BK NY - YCD		02/22/2022	30,000,000.00	29,984,940.00	30,000,000.00	0.380	A-1+	0.385	56	05/27/2022
06367CSS7	90037	BK OF MONT CHI - YCD		03/01/2022	30,000,000.00	29,997,390.00	30,000,000.00	0.520	A-1	0.527	61	06/01/2022
89114WNV3	86579	TORONTO DOM NY - YCD		12/27/2021	35,000,000.00	34,974,030.00	35,000,000.00	0.260	A-1+	0.264	63	06/03/2022
06367CT72	90052	BK OF MONT CHI - YCD		03/10/2022	30,000,000.00	30,012,030.00	30,000,000.00	0.850	A-1	0.862	68	06/08/2022
06417MWB7	90053	BK NOVA SCOTIA HOU - YCD		03/10/2022	30,000,000.00	30,003,450.00	30,000,000.00	0.850	A-1	0.862	69	06/09/2022
22536AJL9	90073	CREDIT AG NY - YCD		03/17/2022	35,000,000.00	35,014,490.00	35,000,000.00	0.920	A-1	0.933	75	06/15/2022
89114WRM9	90027	TORONTO DOM NY - YCD		02/22/2022	30,000,000.00	29,979,240.00	30,000,000.00	0.580	A-1+	0.588	84	06/24/2022
87019WAQ8	90082	SWEDBANK NY - YCD		03/22/2022	30,000,000.00	30,001,710.00	30,000,000.00	0.820	A-1	0.831	90	06/30/2022
96130AMQ8	90065	WESTPAC BK NY - YCD		03/15/2022	30,000,000.00	29,999,880.00	30,000,000.00	0.930	A-1+	0.943	91	07/01/2022
89114WS71	90042	TORONTO DOM NY - YCD		03/07/2022	35,000,000.00	34,991,285.00	35,000,000.00	0.860	A-1+	0.872	98	07/08/2022
96130AMU9	90072	WESTPAC BK NY - YCD		03/17/2022	35,000,000.00	34,996,990.00	35,000,000.00	1.000	A-1+	1.014	108	07/18/2022
78012U4E2	90063	RBC NY - YCD		03/15/2022	30,000,000.00	30,000,390.00	30,000,000.00	1.050	A-1+	1.065	111	07/21/2022
96130AMP0	90062	WESTPAC BK NY - YCD		03/14/2022	30,000,000.00	29,995,740.00	30,000,000.00	1.000	A-1+	1.014	111	07/21/2022
96130AMS4	90064	WESTPAC BK NY - YCD		03/15/2022	30,000,000.00	29,997,630.00	30,000,000.00	1.020	A-1+	1.034	111	07/21/2022
96130AMX3	90077	WESTPAC BK NY - YCD		03/21/2022	30,000,000.00	29,993,910.00	30,000,000.00	0.980	A-1+	0.994	111	07/21/2022
65558UQW5	90083	NORDEA BK NY - YCD		03/23/2022	30,000,000.00	30,006,900.00	30,000,000.00	1.030	A-1+	1.044	112	07/22/2022
89114WTR6	90096	TORONTO DOM NY - YCD		03/29/2022	35,000,000.00	34,989,360.00	35,000,000.00	0.900	A-1+	0.913	112	07/22/2022
96130AMW5	90074	WESTPAC BK NY - YCD		03/18/2022	35,000,000.00	34,992,265.00	35,000,000.00	0.980	A-1+	0.994	112	07/22/2022
65558URA2	90095	NORDEA BK NY - YCD		03/28/2022	35,000,000.00	35,001,120.00	35,000,000.00	1.010	A-1+	1.024	119	07/29/2022
89114WTK1	90094	TORONTO DOM NY - YCD		03/28/2022	35,000,000.00	35,005,775.00	35,000,000.00	1.070	A-1+	1.085	119	07/29/2022
96130AMT2	90068	WESTPAC BK NY - YCD		03/16/2022	25,000,000.00	24,997,925.00	25,000,000.00	1.140	A-1+	1.156	131	08/10/2022

Portfolio CCIP

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**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Negotiable CDs												
96130AMT2	90069	WESTPAC BK NY - YCD		03/16/2022	25,000,000.00	24,997,925.00	25,000,000.00	1.140	A-1+	1.156	131	08/10/2022
Subtotal and Average			1,125,483,870.97		1,100,000,000.00	1,099,896,225.00	1,100,000,000.00			0.659	71	
Corporate Notes												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,553,560.90	9,985,462.13	0.500	A+	0.566	809	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,429,382.26	5,499,210.32	2.100	A	2.106	937	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,442,221.85	4,499,353.90	2.100	A	2.106	937	10/24/2024
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,419,139.50	9,955,914.75	1.100	AA+	1.240	1,179	06/23/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	9,215,190.00	9,915,522.15	0.850	AA+	1.079	1,385	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	9,261,673.40	9,995,894.89	1.150	AA+	1.160	1,530	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	9,409,777.60	9,983,759.49	1.875	AA-	1.719	1,746	01/11/2027
Subtotal and Average			59,833,254.97		60,000,000.00	56,730,945.51	59,835,117.63			1.312	1,264	
Commercial Paper Disc. -Amortizing												
89233HD19	86505	TOYOTA MCC - CP		12/01/2021	30,000,000.00	29,999,730.00	30,000,000.00	0.150	A-1+	0.152	0	04/01/2022
89233HD19	86506	TOYOTA MCC - CP		12/01/2021	30,000,000.00	29,999,730.00	30,000,000.00	0.160	A-1+	0.162	0	04/01/2022
89233HD76	86514	TOYOTA MCC - CP		12/06/2021	25,000,000.00	24,998,425.00	24,999,250.00	0.180	A-1+	0.183	6	04/07/2022
59157UDB3	90000	METLIFE FUND INC - CP		02/04/2022	30,000,000.00	29,997,060.00	29,998,333.32	0.200	A-1+	0.203	10	04/11/2022
78015DDB3	86552	RBC - CP		12/17/2021	30,000,000.00	29,997,150.00	29,998,083.33	0.230	A-1+	0.233	10	04/11/2022
96122HDC4	86539	WESTPAC BK - CP		12/14/2021	35,000,000.00	34,995,660.00	34,997,219.44	0.260	A-1+	0.264	11	04/12/2022
62479MDE0	86602	MUFG BK LTD - CP		01/27/2022	30,000,000.00	29,995,920.00	29,998,050.00	0.180	A-1	0.183	13	04/14/2022
62479MDE0	90003	MUFG BK LTD - CP		02/08/2022	30,000,000.00	29,995,920.00	29,997,400.02	0.240	A-1	0.243	13	04/14/2022
83369CDK7	90014	SOCIETE GENERALE - CP		02/15/2022	30,000,000.00	29,995,230.00	29,995,650.00	0.290	A-1	0.294	18	04/19/2022
89233HDK7	90007	TOYOTA MCC - CP		02/10/2022	25,000,000.00	24,994,325.00	24,996,750.00	0.260	A-1+	0.264	18	04/19/2022
89116FDR8	86490	TORONTO DOM - CP		11/24/2021	35,000,000.00	34,992,265.00	34,995,566.67	0.190	A-1+	0.193	24	04/25/2022
89233HDS0	86529	TOYOTA MCC - CP		12/10/2021	30,000,000.00	29,988,720.00	29,995,625.00	0.210	A-1+	0.213	25	04/26/2022
50000EE59	90017	KOCH INDUSTRIES - CP		02/16/2022	30,000,000.00	29,986,950.00	29,990,650.00	0.330	A-1+	0.335	34	05/05/2022
62479MEA7	90005	MUFG BK LTD - CP		02/10/2022	30,000,000.00	29,981,760.00	29,988,625.00	0.350	A-1	0.355	39	05/10/2022
89233HEA8	86535	TOYOTA MCC - CP		12/13/2021	35,000,000.00	34,974,590.00	34,991,658.33	0.220	A-1+	0.223	39	05/10/2022
83369CEB6	90058	SOCIETE GENERALE - CP		03/11/2022	30,000,000.00	29,984,100.00	29,979,333.33	0.620	A-1	0.629	40	05/11/2022
50000EED2	90030	KOCH INDUSTRIES - CP		02/24/2022	30,000,000.00	29,981,880.00	29,985,650.00	0.410	A-1+	0.416	42	05/13/2022
22533UEH2	90032	CREDIT AG - CP		02/28/2022	30,000,000.00	29,980,350.00	29,983,516.61	0.430	A-1	0.436	46	05/17/2022
46640QEHO	90039	JP MORGAN - CP		03/02/2022	30,462,000.00	30,437,935.02	30,442,538.17	0.500	A-1	0.507	46	05/17/2022
22533UEL3	90054	CREDIT AG - CP		03/10/2022	30,000,000.00	29,979,030.00	29,971,825.07	0.690	A-1	0.701	49	05/20/2022
89233HER1	90016	TOYOTA MCC - CP		02/16/2022	30,000,000.00	29,964,840.00	29,979,750.00	0.450	A-1+	0.457	54	05/25/2022
65558KES9	90020	NORDEA BK - CP		02/18/2022	30,000,000.00	29,968,290.00	29,982,812.50	0.375	A-1+	0.381	55	05/26/2022
83369CEX8	90034	SOCIETE GENERALE - CP		02/28/2022	30,000,000.00	29,961,450.00	29,976,500.00	0.470	A-1	0.477	60	05/31/2022
87019SF17	90040	SWEDBANK - CP		03/03/2022	35,000,000.00	34,969,235.00	34,963,527.08	0.615	A-1	0.625	61	06/01/2022

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
46640QF22	90047	JP MORGAN - CP		03/09/2022	30,000,000.00	29,961,780.00	29,956,083.34	0.850	A-1	0.864	62	06/02/2022
65558KF33	90022	NORDEA BK - CP		02/23/2022	30,000,000.00	29,961,480.00	29,982,412.50	0.335	A-1+	0.340	63	06/03/2022
22533UF73	90045	CREDIT AG - CP		03/08/2022	20,000,000.00	19,976,680.00	19,972,083.38	0.750	A-1	0.762	67	06/07/2022
46640QF89	90046	JP MORGAN - CP		03/09/2022	30,000,000.00	29,954,910.00	29,954,666.66	0.800	A-1	0.813	68	06/08/2022
83369CFA7	90059	SOCIETE GENERALE - CP		03/11/2022	30,000,000.00	29,950,410.00	29,951,583.33	0.830	A-1	0.843	70	06/10/2022
62479MFD0	90079	MUFG BK LTD - CP		03/21/2022	30,000,000.00	29,951,580.00	29,949,508.25	0.830	A-1	0.843	73	06/13/2022
89233HFD1	90035	TOYOTA MCC - CP		02/28/2022	30,000,000.00	29,946,330.00	29,968,975.00	0.510	A-1+	0.518	73	06/13/2022
62479MFE8	90056	MUFG BK LTD - CP		03/11/2022	30,000,000.00	29,950,620.00	29,950,666.67	0.800	A-1	0.813	74	06/14/2022
2254EBFG1	90071	CREDIT SUISSE - CP		03/17/2022	30,000,000.00	29,945,190.00	29,934,133.33	1.040	A-1	1.057	76	06/16/2022
89119BFG6	90036	TORONTO DOM - CP		02/28/2022	30,000,000.00	29,949,360.00	29,968,333.33	0.500	A-1+	0.508	76	06/16/2022
62479MFH1	90057	MUFG BK LTD - CP		03/11/2022	30,000,000.00	29,947,740.00	29,948,666.67	0.800	A-1	0.813	77	06/17/2022
87019SFM1	90092	SWEDBANK - CP		03/25/2022	35,000,000.00	34,943,370.00	34,937,393.75	0.795	A-1	0.808	81	06/21/2022
83369CFN9	90088	SOCIETE GENERALE - CP		03/24/2022	30,000,000.00	29,935,380.00	29,939,183.33	0.890	A-1	0.904	82	06/22/2022
62479MFU2	90097	MUFG BK LTD - CP		03/29/2022	30,000,000.00	29,936,580.00	29,933,266.67	0.910	A-1	0.925	88	06/28/2022
65558KFU3	90051	NORDEA BK - CP		03/10/2022	30,000,000.00	29,940,870.00	29,941,333.34	0.800	A-1+	0.813	88	06/28/2022
62479MFV0	90100	MUFG BK LTD - CP		03/30/2022	30,000,000.00	29,935,500.00	29,931,025.00	0.930	A-1	0.945	89	06/29/2022
65558KFV1	90050	NORDEA BK - CP		03/10/2022	30,000,000.00	29,940,000.00	29,940,666.67	0.800	A-1+	0.813	89	06/29/2022
87019SFV1	90089	SWEDBANK - CP		03/29/2022	35,000,000.00	34,930,875.00	34,931,643.06	0.790	A-1	0.803	89	06/29/2022
62479MFW8	90101	MUFG BK LTD - CP		03/31/2022	35,000,000.00	34,923,735.00	34,923,000.15	0.880	A-1	0.894	90	06/30/2022
78015DG12	90048	RBC - CP		03/10/2022	30,000,000.00	29,920,860.00	29,923,408.34	1.010	A-1+	1.027	91	07/01/2022
78015DG12	90049	RBC - CP		03/10/2022	30,000,000.00	29,920,860.00	29,923,408.34	1.010	A-1+	1.027	91	07/01/2022
89233HGB4	90055	TOYOTA MCC - CP		03/11/2022	30,000,000.00	29,914,470.00	29,924,250.00	0.900	A-1+	0.915	101	07/11/2022
9612C1GB7	90061	WESTPAC BK - CP		03/14/2022	30,000,000.00	29,916,870.00	29,920,883.33	0.940	A-1+	0.956	101	07/11/2022
78009BGF3	90070	RBC - CP		03/16/2022	30,000,000.00	29,901,060.00	29,906,375.00	1.070	A-1+	1.089	105	07/15/2022
9612C1GM3	90075	WESTPAC BK - CP		03/18/2022	35,000,000.00	34,887,300.00	34,894,241.67	0.980	A-1+	0.997	111	07/21/2022
22533UGN7	90086	CREDIT AG - CP		03/24/2022	30,000,000.00	29,906,370.00	29,905,733.24	1.010	A-1	1.027	112	07/22/2022
65558KGN8	90087	NORDEA BK - CP		03/24/2022	30,000,000.00	29,910,900.00	29,905,733.33	1.010	A-1+	1.027	112	07/22/2022
9612C1GR2	90043	WESTPAC BK - CP		03/08/2022	35,000,000.00	34,880,790.00	34,894,902.77	0.940	A-1+	0.957	115	07/25/2022
89119BGV2	90090	TORONTO DOM - CP		03/28/2022	35,000,000.00	34,882,155.00	34,876,206.94	1.070	A-1+	1.089	119	07/29/2022
78015DJ92	90044	RBC - CP		03/08/2022	35,000,000.00	34,765,955.00	34,819,993.05	1.150	A-1+	1.173	161	09/09/2022
Subtotal and Average			1,514,183,089.46		1,655,462,000.00	1,652,910,525.02	1,653,118,074.31			0.643	64	

Federal Agency Coupon Securities

3135G0V59	85033	FNMA - AGENCY		04/30/2019	5,000,000.00	5,003,105.45	4,999,911.44	2.250	AA+	2.310	11	04/12/2022
3130AE3Q1	84420	FHLB - AGENCY		05/21/2018	165,000.00	165,184.24	164,985.95	2.735	AA+	2.907	19	04/20/2022
3130AEEQ9	84459	FHLB - AGENCY		06/01/2018	2,500,000.00	2,506,185.95	2,499,926.82	2.650	AA+	2.675	45	05/16/2022
3130AEBM1	84489	FHLB - AGENCY		06/08/2018	5,000,000.00	5,022,734.40	4,999,249.95	2.750	AA+	2.833	70	06/10/2022
313379Q69	85182	FHLB - AGENCY		08/06/2019	980,000.00	983,052.00	980,928.26	2.125	AA+	1.617	70	06/10/2022

Portfolio CCIP

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**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Federal Agency Coupon Securities												
313379Q69	85183	FHLB - AGENCY		08/06/2019	2,920,000.00	2,929,093.73	2,922,765.82	2.125	AA+	1.617	70	06/10/2022
3130AH6Q1	85255	FHLB - AGENCY		10/03/2019	2,000,000.00	2,004,272.34	2,000,398.18	1.560	AA+	1.483	96	07/06/2022
3134GBA69	84250	FHLMC - AGENCY		03/07/2018	158,000.00	158,801.10	157,840.10	2.375	AA+	2.678	130	08/09/2022
3130AEV80	84713	FHLB - AGENCY		11/27/2018	5,039,000.00	5,039,053.30	4,995,517.09	2.750	AA+	2.965	158	09/06/2022
3130A3KM5	84835	FHLB - AGENCY		01/16/2019	2,000,000.00	2,015,395.58	1,998,439.53	2.500	AA+	2.620	252	12/09/2022
3135G0T94	84892	FNMA - AGENCY		02/28/2019	6,000,000.00	6,039,881.04	5,992,331.92	2.375	AA+	2.543	293	01/19/2023
3135G0T94	84909	FNMA - AGENCY		03/08/2019	5,000,000.00	5,033,234.20	4,996,373.60	2.375	AA+	2.470	293	01/19/2023
3133EKKT2	85078	FFCB - AGENCY		05/30/2019	2,900,000.00	2,922,138.14	2,903,553.83	2.250	AA+	2.100	313	02/08/2023
3133ELA87	85648	FFCB - AGENCY		05/28/2020	20,000,000.00	19,671,202.20	19,984,539.66	0.250	AA+	0.318	416	05/22/2023
3137EAES4	85688	FHLMC - AGENCY		06/26/2020	20,000,000.00	19,586,193.60	19,975,937.04	0.250	AA+	0.348	451	06/26/2023
3133EKPG5	85102	FFCB - AGENCY		06/14/2019	4,956,000.00	4,965,868.04	4,969,850.67	2.125	AA+	1.921	522	09/05/2023
3137EAEW5	85769	FHLMC - AGENCY		09/04/2020	10,000,000.00	9,748,482.50	9,998,426.11	0.250	AA+	0.261	525	09/08/2023
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,614,012.00	19,982,605.01	1.625	AA+	1.661	928	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,807,006.00	9,991,302.50	1.625	AA+	1.661	928	10/15/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,622,719.50	9,992,789.18	1.000	AA+	1.027	994	12/20/2024
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,698,063.30	9,986,346.30	1.320	AA+	1.370	1,026	01/21/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,809,120.40	9,980,536.71	1.750	AA+	1.820	1,050	02/14/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,767,286.20	19,973,382.42	0.500	AA+	0.542	1,173	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,445,455.00	9,998,402.20	0.700	AA+	0.705	1,186	06/30/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,322,677.00	9,974,152.20	0.500	AA+	0.573	1,316	11/07/2025
Subtotal and Average			206,415,010.39		194,579,000.00	189,880,217.21	194,420,492.49			1.220	712	
Federal Agency Disc. -Amortizing												
313385VW3	86593	FHLB - AGENCY		01/21/2022	15,000,000.00	14,998,513.80	14,998,433.75	0.179	A-1+	0.182	21	04/22/2022
313385VW3	86594	FHLB - AGENCY		01/21/2022	15,000,000.00	14,998,513.80	14,998,433.75	0.179	A-1+	0.182	21	04/22/2022
313397WC1	86588	FHLMC - AGENCY		01/13/2022	25,000,000.00	24,996,815.50	24,997,562.50	0.130	A-1+	0.134	27	04/28/2022
313397WC1	86589	FHLMC - AGENCY		01/13/2022	5,000,000.00	4,999,363.10	4,999,512.50	0.130	A-1+	0.134	27	04/28/2022
313385WT9	90009	FHLB - AGENCY		02/11/2022	2,200,000.00	2,198,924.53	2,199,024.67	0.380	A-1+	0.391	42	05/13/2022
313385WT9	90010	FHLB - AGENCY		02/11/2022	4,000,000.00	3,998,044.60	3,998,226.67	0.380	A-1+	0.386	42	05/13/2022
313385WT9	90011	FHLB - AGENCY		02/11/2022	1,300,000.00	1,299,364.50	1,299,423.66	0.380	A-1+	0.391	42	05/13/2022
313385XX9	90029	FHLB - AGENCY		02/24/2022	35,000,000.00	34,957,961.15	34,974,819.44	0.370	A-1+	0.381	70	06/10/2022
313385ZU3	90085	FHLB - AGENCY		03/23/2022	30,000,000.00	29,927,529.60	29,939,625.00	0.630	A-1+	0.640	115	07/25/2022
313385ZY5	90084	FHLB - AGENCY		03/23/2022	30,000,000.00	29,925,012.30	29,937,525.00	0.630	A-1+	0.640	119	07/29/2022
Subtotal and Average			119,837,460.46		162,500,000.00	162,300,042.88	162,342,586.94			0.394	69	
Treasury Coupon Securities												
9128282S8	83893	US TREASURY NOTES		09/11/2017	170,000.00	170,491.47	169,969.54	1.625	AA+	1.670	152	08/31/2022
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,409,803.08	2,491,348.06	1.125	AA+	1.261	1,020	01/15/2025

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Subtotal and Average			2,661,183.93		2,670,000.00	2,580,294.55	2,661,317.60			1.287	965	
Treasury Bills												
912796G45	86600	US TREASURY BILLS		01/25/2022	30,000,000.00	29,997,870.00	29,997,416.67	0.155	A-1+	0.157	20	04/21/2022
912796P37	86584	US TREASURY BILLS		01/18/2022	35,000,000.00	34,996,465.00	34,996,325.00	0.140	A-1+	0.144	27	04/28/2022
912796V30	90008	US TREASURY BILLS		02/10/2022	30,000,000.00	29,982,750.00	29,980,500.00	0.390	A-1+	0.402	60	05/31/2022
912796R43	90023	US TREASURY BILLS		02/23/2022	30,000,000.00	29,967,540.00	29,970,950.00	0.420	A-1+	0.432	83	06/23/2022
912796S42	86595	US TREASURY BILLS		01/21/2022	10,500,000.00	10,478,433.00	10,489,316.25	0.330	A-1+	0.340	111	07/21/2022
912796S42	86596	US TREASURY BILLS		01/21/2022	12,500,000.00	12,474,325.00	12,487,281.25	0.330	A-1+	0.340	111	07/21/2022
912796S42	90081	US TREASURY BILLS		03/22/2022	30,000,000.00	29,938,380.00	29,940,337.50	0.645	A-1+	0.664	111	07/21/2022
912796S59	90093	US TREASURY BILLS		03/25/2022	35,000,000.00	34,913,095.00	34,926,577.78	0.640	A-1+	0.659	118	07/28/2022
912796M89	86386	US TREASURY BILLS		10/08/2021	250,000.00	248,656.50	249,882.50	0.090	A-1+	0.093	188	10/06/2022
912796M89	86387	US TREASURY BILLS		10/08/2021	5,000,000.00	4,973,130.00	4,997,650.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86388	US TREASURY BILLS		10/08/2021	2,400,000.00	2,387,102.40	2,398,872.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86389	US TREASURY BILLS		10/08/2021	20,000,000.00	19,892,520.00	19,990,600.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86390	US TREASURY BILLS		10/08/2021	5,000,000.00	4,973,130.00	4,997,650.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86391	US TREASURY BILLS		10/08/2021	200,000.00	198,925.20	199,906.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86392	US TREASURY BILLS		10/08/2021	300,000.00	298,387.80	299,859.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86393	US TREASURY BILLS		10/08/2021	200,000.00	198,925.20	199,906.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86394	US TREASURY BILLS		10/08/2021	1,000,000.00	994,626.00	999,530.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86395	US TREASURY BILLS		10/08/2021	350,000.00	348,119.10	349,835.50	0.090	A-1+	0.093	188	10/06/2022
912796M89	86396	US TREASURY BILLS		10/08/2021	5,000,000.00	4,973,130.00	4,997,650.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86397	US TREASURY BILLS		10/08/2021	500,000.00	497,313.00	499,765.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86398	US TREASURY BILLS		10/08/2021	6,000,000.00	5,967,756.00	5,997,180.01	0.090	A-1+	0.093	188	10/06/2022
912796M89	86399	US TREASURY BILLS		10/08/2021	250,000.00	248,656.50	249,882.50	0.090	A-1+	0.093	188	10/06/2022
912796M89	86400	US TREASURY BILLS		10/08/2021	2,300,000.00	2,287,639.80	2,298,919.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86401	US TREASURY BILLS		10/08/2021	150,000.00	149,193.90	149,929.50	0.090	A-1+	0.093	188	10/06/2022
912796M89	86402	US TREASURY BILLS		10/08/2021	5,000,000.00	4,973,130.00	4,997,650.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86403	US TREASURY BILLS		10/08/2021	600,000.00	596,775.60	599,718.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86404	US TREASURY BILLS		10/08/2021	8,500,000.00	8,454,321.00	8,496,005.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86405	US TREASURY BILLS		10/08/2021	200,000.00	198,925.20	199,906.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86406	US TREASURY BILLS		10/08/2021	1,000,000.00	994,626.00	999,530.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86407	US TREASURY BILLS		10/08/2021	3,500,000.00	3,481,191.00	3,498,355.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86408	US TREASURY BILLS		10/08/2021	600,000.00	596,775.60	599,718.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86409	US TREASURY BILLS		10/08/2021	400,000.00	397,850.40	399,812.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86410	US TREASURY BILLS		10/08/2021	300,000.00	298,387.80	299,859.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86411	US TREASURY BILLS		10/08/2021	1,500,000.00	1,491,939.00	1,499,295.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86412	US TREASURY BILLS		10/08/2021	1,000,000.00	994,626.00	999,530.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86413	US TREASURY BILLS		10/08/2021	900,000.00	895,163.40	899,577.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86414	US TREASURY BILLS		10/08/2021	200,000.00	198,925.20	199,906.00	0.090	A-1+	0.093	188	10/06/2022

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Treasury Bills												
912796M89	86415	US TREASURY BILLS		10/08/2021	1,800,000.00	1,790,326.80	1,799,154.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86416	US TREASURY BILLS		10/08/2021	200,000.00	198,925.20	199,906.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86417	US TREASURY BILLS		10/08/2021	400,000.00	397,850.40	399,812.00	0.090	A-1+	0.093	188	10/06/2022
912796M89	86418	US TREASURY BILLS		10/12/2021	1,610,000.00	1,601,347.86	1,609,243.30	0.090	A-1+	0.093	188	10/06/2022
Subtotal and Average			242,019,261.17		289,610,000.00	288,947,155.86	289,362,697.76			0.320	104	
Federal Agency Callables												
3130ARB42	90060	FHLB - AGENCY		03/14/2022	10,000,000.00	9,975,918.80	10,000,000.00	1.250	AA+	1.250	347	03/14/2023
3134GXCA0	85939	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,712,810.60	9,999,963.19	0.320	AA+	0.320	602	11/24/2023
3133EMHL9	85938	FFCB - AGENCY		11/30/2020	10,000,000.00	9,695,443.90	10,000,000.00	0.310	AA+	0.310	608	11/30/2023
3135GA6J5	85957	FNMA - AGENCY		12/07/2020	10,000,000.00	9,706,278.50	10,000,000.00	0.320	AA+	0.320	615	12/07/2023
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	19,206,196.40	20,000,000.00	0.500	AA+	0.500	815	06/24/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,934,446.80	10,000,000.00	2.200	AA+	2.175	907	09/24/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,672,988.00	10,000,000.00	1.000	AA+	1.000	931	10/18/2024
3130AQB7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,716,740.30	10,000,000.00	1.200	AA+	1.200	997	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,692,525.30	10,000,000.00	1.150	AA+	0.956	1,004	12/30/2024
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,912,633.10	10,000,000.00	2.190	AA+	2.190	1,085	03/21/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	18,850,733.40	20,000,000.00	0.700	AA+	0.700	1,186	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,849,109.40	20,000,000.00	0.650	AA+	0.650	1,186	06/30/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,508,573.90	10,000,000.00	0.750	AA+	0.750	1,215	07/29/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,369,557.90	10,000,000.00	0.650	AA+	0.650	1,244	08/27/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,352,161.70	10,000,000.00	0.550	AA+	0.550	1,264	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,352,161.70	9,998,609.72	0.550	AA+	0.554	1,264	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	9,303,144.90	10,000,000.00	0.500	AA+	0.500	1,277	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,319,583.10	10,000,000.00	0.550	AA+	0.550	1,278	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,301,369.60	10,000,000.00	0.500	AA+	0.500	1,278	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	9,371,503.90	10,000,000.00	0.600	AA+	0.600	1,306	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	9,367,845.60	10,000,000.00	0.600	AA+	0.600	1,307	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	9,323,862.00	9,988,156.67	0.540	AA+	0.574	1,312	11/03/2025
3134GXEJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	9,345,822.00	10,000,000.00	0.640	AA+	0.640	1,333	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,324,771.40	10,000,000.00	0.650	AA+	0.650	1,335	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	9,364,994.00	10,000,000.00	0.650	AA+	0.650	1,356	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	9,317,160.10	10,000,000.00	0.640	AA+	0.640	1,369	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	9,291,177.00	10,000,000.00	0.580	AA+	0.580	1,412	02/11/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	9,489,099.40	10,000,000.00	1.050	AA+	1.050	1,454	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,402,498.40	10,000,000.00	1.000	AA+	1.000	1,482	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	9,496,020.50	10,000,000.00	1.100	AA+	1.100	1,482	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	9,460,851.40	10,000,000.00	1.050	AA+	1.050	1,531	06/10/2026

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Callables												
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	9,375,214.80	10,000,000.00	0.900	AA+	0.900	1,536	06/15/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	9,403,348.80	10,000,000.00	0.910	AA+	0.910	1,551	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	9,435,749.80	10,000,000.00	1.000	AA+	1.000	1,551	06/30/2026
3130AN2Z2	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	9,435,749.80	10,000,000.00	1.000	AA+	1.000	1,551	06/30/2026
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	9,490,425.90	10,000,000.00	1.250	AA+	1.250	1,671	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	9,577,420.70	10,000,000.00	1.500	AA+	1.500	1,706	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	9,563,039.60	10,000,000.00	1.600	AA+	1.600	1,718	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	9,563,928.49	10,000,888.89	1.600	AA+	1.600	1,718	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	9,674,878.60	10,000,000.00	1.750	AA+	1.750	1,763	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,619,821.10	10,000,000.00	1.860	AA+	1.853	1,774	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,647,522.50	10,000,000.00	2.000	AA+	2.000	1,791	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,905,758.70	10,000,000.00	2.770	AA+	2.770	1,798	03/04/2027
Subtotal and Average			439,664,892.65		460,000,000.00	437,680,841.79	459,987,618.47			0.973	1,285	
Corporate Note Callables												
166764AB6	85009	CHEVRON - CORP		04/18/2019	10,000,000.00	10,041,273.00	9,978,157.61	2.355	AA	2.695	248	12/05/2022
931142DU4	85010	WALMART INC - CORP		04/17/2019	10,000,000.00	10,044,379.40	9,978,685.58	2.350	AA	2.669	258	12/15/2022
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,779,315.31	13,132,056.39	1.800	AA-	1.850	1,049	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	14,301,069.26	15,184,572.83	0.550	AAA	0.765	1,249	09/01/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	9,306,678.10	9,995,469.13	0.700	AA+	0.712	1,409	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	9,306,678.10	9,990,136.89	0.700	AA+	0.726	1,409	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	9,306,678.10	9,978,071.45	0.700	AA+	0.758	1,409	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	9,385,722.40	9,973,506.56	1.000	AA-	1.066	1,502	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,692,861.20	4,983,823.43	1.000	AA-	1.081	1,502	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,692,861.20	4,983,814.43	1.000	AA-	1.081	1,502	05/12/2026
Subtotal and Average			99,482,066.51		98,445,000.00	93,857,516.07	98,178,294.30			1.352	1,120	
Supranationals												
459058JV6	86171	IBRD - SUPRA		04/20/2021	20,000,000.00	19,632,445.20	19,978,207.50	0.125	AAA	0.229	384	04/20/2023
45950VQH2	86372	IFC - SUPRA		09/27/2021	10,000,000.00	9,710,008.70	9,997,468.89	0.230	AAA	0.247	544	09/27/2023
459058JM6	85940	IBRD - SUPRA		11/30/2020	10,000,000.00	9,682,485.20	9,994,001.90	0.250	AAA	0.287	602	11/24/2023
45950VQS8	86494	IFC - SUPRA		11/24/2021	10,000,000.00	9,713,623.10	10,000,000.00	0.610	AAA	0.610	602	11/24/2023
45906M3C3	90099	IBRD - SUPRA		03/30/2022	10,000,000.00	9,980,652.86	9,980,652.86	2.250	AAA	2.353	727	03/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,507,345.50	9,995,849.17	0.430	AAA	0.447	893	09/10/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,955,500.00	9,997,338.89	0.920	AAA	0.930	973	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,812,112.60	9,981,887.69	1.400	AAA	1.465	1,046	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,518,093.80	9,984,209.88	0.600	AAA	0.655	1,064	02/28/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	9,291,032.20	9,911,438.31	0.500	AAA	0.752	1,306	10/28/2025

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Supranationals												
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	9,304,945.00	10,000,000.00	0.580	AAA	0.580	1,385	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,819,659.75	14,968,975.33	0.450	AAA	0.505	1,406	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,400,895.20	10,000,000.00	0.650	AAA	0.650	1,421	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,428,846.80	9,956,356.98	0.800	AAA	0.914	1,433	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	9,340,250.30	9,962,876.56	0.875	AAA	0.969	1,480	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	9,340,250.30	9,992,916.69	0.875	AAA	0.893	1,480	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	12,184,182.53	12,979,103.71	0.860	AAA	0.900	1,504	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	9,394,090.30	9,992,588.44	0.800	AAA	0.818	1,538	06/17/2026
Subtotal and Average			188,333,148.57		198,000,000.00	189,016,419.34	197,673,872.80			0.755	1,077	
Supranational Discounts												
45818LXF2	90021	IADB - SUPRA DISC		02/17/2022	30,000,000.00	29,981,145.60	29,981,099.44	0.420	A-1+	0.432	54	05/25/2022
459053YC2	90033	IBRD - SUPRA DISC		02/28/2022	30,000,000.00	29,961,394.50	29,974,999.98	0.400	A-1+	0.412	75	06/15/2022
45818LZY9	90091	IADB - SUPRA DISC		03/29/2022	30,000,000.00	29,925,012.30	29,935,541.02	0.650	A-1+	0.670	119	07/29/2022
Subtotal and Average			62,842,784.68		90,000,000.00	89,867,552.40	89,891,640.44			0.504	83	
Total and Average			4,060,759,427.88		4,311,269,404.12	4,263,671,139.75	4,307,475,116.86			0.705	317	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Cash
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Average Balance			0.00								0
Total Cash and Investments			4,060,759,427.88		4,311,269,404.12	4,263,671,139.75	4,307,475,116.86			0.705	317

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. PFM

Notes:

1. Statements are generated by the SymPro Treasury Management Software system beginning first quarter of calendar year 2022.
2. Market pricing data are obtained from Interactive Data Corporation/ICE.

PFM
Portfolio Management
Portfolio Details - Investments
March 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Corporate Notes												
21688AAS1	86583	COOPERATIVE RABOBANK - CORP		01/12/2022	325,000.00	311,271.16	324,078.38	1.375	A+	1.480	1,015	01/10/2025
38141GZP2	90066	GOLDMAN SACHS GRP - CORP		03/15/2022	175,000.00	174,938.41	174,847.71	3.000	BBB+	3.046	714	03/15/2024
24422EVH9	85658	JOHN DEERE CAPITAL - CORP		06/04/2020	150,000.00	147,316.53	149,949.74	0.700	A	0.727	460	07/05/2023
24422EVQ9	86245	JOHN DEERE CAPITAL - CORP		06/10/2021	185,000.00	176,429.41	184,831.23	0.450	A	0.492	798	06/07/2024
24422EVY2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	105,992.57	109,952.18	1.250	A	1.266	1,015	01/10/2025
61744YAH1	85099	MORGAN STANLEY - CORP		06/07/2019	150,000.00	150,261.59	150,027.53	2.750	BBB+	2.606	48	05/19/2022
69371RQ82	85665	PACCAR FINANCIAL - CORP		06/08/2020	100,000.00	98,413.40	99,945.04	0.800	A+	0.847	433	06/08/2023
69371RQ90	85724	PACCAR FINANCIAL - CORP		08/11/2020	55,000.00	53,603.97	54,967.31	0.350	A+	0.394	497	08/11/2023
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	100,320.87	104,955.48	0.500	A+	0.518	861	08/09/2024
89236THU2	86013	TOYOTA MCC - CORP		01/11/2021	400,000.00	386,542.30	399,985.78	0.450	A+	0.452	650	01/11/2024
89236TJD8	86160	TOYOTA MCC - CORP		04/09/2021	115,000.00	113,200.81	114,952.58	0.400	A+	0.441	370	04/06/2023
89236TJX4	90080	TOYOTA MCC - CORP		03/22/2022	100,000.00	100,037.27	99,938.78	2.500	A+	2.532	721	03/22/2024
Subtotal and Average			1,821,751.10		1,970,000.00	1,918,328.29	1,968,431.74			1.213	673	
CD Medium Term												
22552G3C2	86122	CREDIT SUISSE NY - MT CD		03/23/2021	595,000.00	588,984.55	595,000.00	0.590	N/A	0.598	350	03/17/2023
23341VZT1	85407	DNB NOR BANK ASA NY - MT CD		12/06/2019	825,000.00	829,717.35	825,000.00	2.040	N/A	2.068	245	12/02/2022
Subtotal and Average			1,420,000.00		1,420,000.00	1,418,701.90	1,420,000.00			1.452	289	
Federal Agency Coupon Securities												
3137EAEQ8	85595	FHLMC - AGENCY		04/20/2020	1,545,000.00	1,522,577.91	1,543,644.55	0.375	AA+	0.459	384	04/20/2023
3137EAER6	85635	FHLMC - AGENCY		05/07/2020	1,465,000.00	1,441,714.31	1,464,775.11	0.375	AA+	0.389	399	05/05/2023
3137EAES4	85687	FHLMC - AGENCY		06/26/2020	1,520,000.00	1,488,550.71	1,518,171.21	0.250	AA+	0.348	451	06/26/2023
3137EAEV7	85751	FHLMC - AGENCY		08/21/2020	1,500,000.00	1,462,360.19	1,499,289.39	0.250	AA+	0.284	510	08/24/2023
3137EAEW5	85766	FHLMC - AGENCY		09/04/2020	1,400,000.00	1,364,787.55	1,399,779.65	0.250	AA+	0.261	525	09/08/2023
3137EAEW5	85767	FHLMC - AGENCY		09/04/2020	1,065,000.00	1,038,213.39	1,065,092.75	0.250	AA+	0.244	525	09/08/2023
3137EAEY1	85853	FHLMC - AGENCY		10/16/2020	650,000.00	630,438.82	648,754.08	0.125	AA+	0.250	563	10/16/2023
3137EAEZ8	85884	FHLMC - AGENCY		11/05/2020	2,120,000.00	2,057,268.06	2,118,985.11	0.250	AA+	0.280	584	11/06/2023
3137EAF A2	85950	FHLMC - AGENCY		12/04/2020	1,625,000.00	1,573,838.42	1,624,101.78	0.250	AA+	0.283	612	12/04/2023
3135G04Q3	85644	FNMA - AGENCY		05/22/2020	1,665,000.00	1,634,246.00	1,663,092.79	0.250	AA+	0.351	416	05/22/2023
3135G05G4	85849	FNMA - AGENCY		07/10/2020	1,600,000.00	1,565,541.97	1,598,538.00	0.250	AA+	0.322	465	07/10/2023
Subtotal and Average			16,143,898.30		16,155,000.00	15,779,537.33	16,144,224.42			0.320	493	
Treasury Coupon Securities												
912828Q29	85522	US TREASURY NOTES		03/05/2020	590,000.00	588,778.70	594,056.09	1.500	AA+	0.801	364	03/31/2023
912828Q29	85532	US TREASURY NOTES		03/04/2020	275,000.00	274,430.75	276,930.68	1.500	AA+	0.786	364	03/31/2023
912828ZP8	85664	US TREASURY NOTES		06/05/2020	1,125,000.00	1,103,906.25	1,123,460.36	0.125	AA+	0.248	409	05/15/2023
912828ZU7	85672	US TREASURY NOTES		06/16/2020	750,000.00	735,615.00	750,388.84	0.250	AA+	0.207	440	06/15/2023

PFM
Portfolio Management
Portfolio Details - Investments
March 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Treasury Coupon Securities												
912828ZU7	85689	US TREASURY NOTES		06/29/2020	775,000.00	760,135.50	775,406.63	0.250	AA+	0.206	440	06/15/2023
91282CAP6	85850	US TREASURY NOTES		10/15/2020	1,600,000.00	1,551,436.80	1,598,428.20	0.125	AA+	0.189	562	10/15/2023
91282CAW1	85945	US TREASURY NOTES		12/03/2020	1,630,000.00	1,580,335.53	1,630,666.10	0.250	AA+	0.225	593	11/15/2023
91282CBE0	86034	US TREASURY NOTES		02/03/2021	1,150,000.00	1,107,188.95	1,148,907.85	0.125	AA+	0.178	654	01/15/2024
91282CBM2	86090	US TREASURY NOTES		03/03/2021	1,725,000.00	1,657,549.05	1,720,251.66	0.125	AA+	0.272	685	02/15/2024
912828X70	86148	US TREASURY NOTES		04/07/2021	750,000.00	744,814.50	774,653.36	2.000	AA+	0.409	760	04/30/2024
91282CBU4	86170	US TREASURY NOTES		04/20/2021	900,000.00	886,183.20	899,729.65	0.125	AA+	0.155	364	03/31/2023
91282CBV2	86190	US TREASURY NOTES		04/29/2021	775,000.00	744,938.53	775,396.05	0.375	AA+	0.350	745	04/15/2024
912828YM6	86197	US TREASURY NOTES		05/06/2021	950,000.00	927,585.70	975,599.76	1.500	AA+	0.447	944	10/31/2024
912828YV6	86242	US TREASURY NOTES		06/07/2021	750,000.00	731,279.25	771,266.77	1.500	AA+	0.427	974	11/30/2024
91282CCG4	86257	US TREASURY NOTES		06/17/2021	660,000.00	629,913.24	658,803.36	0.250	AA+	0.333	806	06/15/2024
91282CCG4	86260	US TREASURY NOTES		06/21/2021	1,575,000.00	1,503,202.05	1,567,220.61	0.250	AA+	0.476	806	06/15/2024
91282CCG4	86274	US TREASURY NOTES		06/29/2021	1,000,000.00	954,414.00	995,315.17	0.250	AA+	0.464	806	06/15/2024
91282CCG4	86275	US TREASURY NOTES		06/29/2021	1,000,000.00	954,414.00	995,256.97	0.250	AA+	0.467	806	06/15/2024
91282CCG4	86283	US TREASURY NOTES		07/07/2021	1,000,000.00	954,414.00	995,133.70	0.250	AA+	0.472	806	06/15/2024
91282CCL3	86306	US TREASURY NOTES		08/09/2021	475,000.00	453,717.63	474,956.55	0.375	AA+	0.379	836	07/15/2024
91282CCL3	86308	US TREASURY NOTES		08/09/2021	1,550,000.00	1,480,552.25	1,551,323.32	0.375	AA+	0.337	836	07/15/2024
91282CCL3	86326	US TREASURY NOTES		08/12/2021	700,000.00	668,636.50	698,994.01	0.375	AA+	0.438	836	07/15/2024
91282CCT6	86347	US TREASURY NOTES		09/07/2021	1,550,000.00	1,477,222.85	1,548,630.16	0.375	AA+	0.412	867	08/15/2024
91282CCX7	86379	US TREASURY NOTES		10/06/2021	775,000.00	736,945.95	772,445.82	0.375	AA+	0.510	898	09/15/2024
91282CDA6	86380	US TREASURY NOTES		10/06/2021	1,150,000.00	1,118,644.10	1,149,594.59	0.250	AA+	0.276	547	09/30/2023
91282CCX7	86419	US TREASURY NOTES		10/13/2021	775,000.00	736,945.95	771,461.80	0.375	AA+	0.563	898	09/15/2024
91282CDB4	86422	US TREASURY NOTES		10/18/2021	775,000.00	740,467.95	774,705.78	0.625	AA+	0.642	928	10/15/2024
91282CDD0	86453	US TREASURY NOTES		11/04/2021	1,550,000.00	1,507,318.33	1,546,545.34	0.375	AA+	0.519	578	10/31/2023
91282CDB4	86454	US TREASURY NOTES		11/04/2021	775,000.00	740,694.17	771,976.35	0.625	AA+	0.794	928	10/15/2024
91282CDH1	86518	US TREASURY NOTES		12/07/2021	800,000.00	765,312.80	796,679.44	0.750	AA+	0.911	959	11/15/2024
91282CDN8	86568	US TREASURY NOTES		12/28/2021	1,000,000.00	962,310.14	1,000,713.86	1.000	AA+	0.987	989	12/15/2024
91282CDN8	86580	US TREASURY NOTES		01/06/2022	750,000.00	721,918.05	749,940.71	1.000	AA+	1.026	989	12/15/2024
91282CDZ1	90012	US TREASURY NOTES		02/15/2022	1,150,000.00	1,119,004.05	1,139,661.41	1.500	AA+	1.823	1,051	02/15/2025
91282CED9	90076	US TREASURY NOTES		03/18/2022	800,000.00	784,051.73	791,414.51	1.750	AA+	2.132	1,079	03/15/2025
Subtotal and Average			34,056,818.12		33,555,000.00	32,404,277.45	33,565,915.46			0.519	748	
Corporate Note Callables												
88579YBL4	85205	3M COMPANY - CORP		08/26/2019	400,000.00	398,648.80	399,617.78	1.750	A+	1.864	319	02/14/2023
00724PAA7	85469	ADOBE INC - CORP		02/03/2020	90,000.00	89,721.15	89,965.69	1.700	A+	1.747	306	02/01/2023
023135BP0	85657	AMAZON - CORP		06/03/2020	425,000.00	418,483.86	424,767.51	0.400	AA	0.447	428	06/03/2023
023135BW5	86222	AMAZON - CORP		05/12/2021	560,000.00	539,997.22	559,423.89	0.450	AA	0.499	772	05/12/2024
025816CG2	86485	AMERICAN EXPRESS - CORP		11/23/2021	325,000.00	323,654.44	335,094.90	2.500	BBB+	1.143	851	07/30/2024

PFM
Portfolio Management
Portfolio Details - Investments
March 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Corporate Note Callables												
025816CG2	86486	AMERICAN EXPRESS - CORP		11/23/2021	100,000.00	99,585.98	103,106.12	2.500	BBB+	1.143	851	07/30/2024
037833DV9	85637	APPLE INC - CORP		05/11/2020	375,000.00	370,331.70	374,622.22	0.750	AA+	0.842	405	05/11/2023
04636NAC7	86235	ASTRAZENECA - CORP		05/28/2021	365,000.00	351,029.56	364,976.37	0.700	A-	0.703	788	05/28/2024
06051GHF9	85804	BANK OF AMERICA - CORP		09/28/2020	325,000.00	327,272.65	336,716.93	3.550	A-	1.620	704	03/05/2024
06051GJH3	85855	BANK OF AMERICA - CORP		10/21/2020	250,000.00	241,867.18	250,000.00	0.810	A-	0.810	937	10/24/2024
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	478,620.82	500,000.00	1.530	A-	1.530	1,345	12/06/2025
06406RAM9	85462	BANK OF NY MELLON - CORP		01/28/2020	400,000.00	400,289.78	399,923.19	1.850	A	1.874	301	01/27/2023
06406RAX5	86433	BANK OF NY MELLON - CORP		10/25/2021	355,000.00	340,135.31	354,844.49	0.850	A	0.872	938	10/25/2024
110122DT2	85916	BRISTOL MYERS SQUI - CORP		11/13/2020	375,000.00	364,764.68	375,000.00	0.537	A+	0.537	591	11/13/2023
14913Q3C1	85444	CATERPILLAR FINL - CORP		01/13/2020	200,000.00	200,631.53	199,979.63	1.950	A	1.966	231	11/18/2022
14913R2P1	86353	CATERPILLAR FINL - CORP		09/14/2021	370,000.00	352,925.85	369,588.67	0.600	A	0.646	896	09/13/2024
14913R2S5	86582	CATERPILLAR FINL - CORP		01/10/2022	150,000.00	146,221.14	149,978.70	0.950	A	0.958	649	01/10/2024
166764BV1	85636	CHEVRON - CORP		05/11/2020	185,000.00	182,728.44	185,000.00	1.141	AA-	1.141	405	05/11/2023
172967MR9	85643	CITIBANK NA - CORP		05/14/2020	250,000.00	248,051.75	250,000.00	1.678	BBB+	1.678	775	05/15/2024
172967MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	152,642.11	160,000.00	0.981	BBB+	0.981	1,126	05/01/2025
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	81,914.09	85,000.00	2.014	BBB+	2.014	1,395	01/25/2026
38141GXL3	85925	GOLDMAN SACHS GRP - CORP		11/19/2020	400,000.00	395,006.90	400,000.00	0.627	BBB+	0.627	595	11/17/2023
437076CM2	90103	HOME DEPOT - CORP		03/28/2022	60,000.00	59,952.56	59,895.29	2.700	A	2.760	1,110	04/15/2025
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	255,000.00	243,145.98	254,864.08	0.750	A-	0.773	861	08/09/2024
02665WEA5	86590	AMERICAN HONDA FINANCE - CORP		01/13/2022	300,000.00	289,315.56	299,780.12	1.500	A-	1.527	1,018	01/13/2025
46647PBB1	84932	JP MORGAN SECURITIES - CORP		03/22/2019	550,000.00	550,000.00	550,000.00	3.207	A-	3.207	365	04/01/2023
46647PBY1	86067	JP MORGAN SECURITIES - CORP		02/16/2021	245,000.00	234,304.94	245,000.00	0.563	A-	0.563	1,052	02/16/2025
46647PBS4	86134	JP MORGAN SECURITIES - CORP		09/16/2020	75,000.00	72,967.22	75,000.00	0.653	A-	0.653	899	09/16/2024
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	181,324.34	190,000.00	0.824	A-	0.824	1,157	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	392,712.82	400,000.00	2.595	A-	2.595	1,060	02/24/2025
61772BAA1	86174	MORGAN STANLEY - CORP		04/22/2021	35,000.00	34,291.45	35,000.00	0.731	BBB+	0.731	735	04/05/2024
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	441,896.33	450,000.00	2.630	BBB+	2.630	1,419	02/18/2026
63743HEU2	86059	NATIONAL RURAL - CORP		02/08/2021	140,000.00	134,235.33	139,940.34	0.350	A-	0.373	678	02/08/2024
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	101,832.78	104,997.01	1.875	A-	1.876	1,043	02/07/2025
713448EY0	85634	PEPSICO INC - CORP		05/01/2020	200,000.00	197,197.79	199,857.00	0.750	A+	0.817	395	05/01/2023
808513BN4	86114	CHARLES SCHWAB - CORP		03/18/2021	245,000.00	237,027.04	244,919.81	0.750	A	0.767	717	03/18/2024
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	144,653.77	150,000.00	1.746	A	1.746	1,407	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	74,447.56	77,204.04	2.901	A	2.129	1,459	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	397,053.65	407,839.53	2.901	A	2.383	1,459	03/30/2026
87612EBD7	86498	TARGET CORP - CORP		11/29/2021	250,000.00	255,769.18	263,610.09	3.500	A	1.041	822	07/01/2024
91324PEB4	86229	UNITED HEALTH - CORP		05/19/2021	260,000.00	249,264.02	259,808.01	0.550	A+	0.585	775	05/15/2024
904764BJ5	85770	UNILEVER CAPITAL - CORP		09/14/2020	100,000.00	97,503.66	99,938.01	0.375	A+	0.418	531	09/14/2023
904764BN6	86325	UNILEVER CAPITAL - CORP		08/12/2021	125,000.00	119,745.94	125,000.00	0.626	A+	0.626	864	08/12/2024

PFM
Portfolio Management
Portfolio Details - Investments
March 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Subtotal and Average			11,253,800.31		11,255,000.00	11,013,166.86	11,300,259.42			1.320	802	
Supranationals												
4581X0DM7	85650	IADB - SUPRA		04/24/2020	650,000.00	639,028.00	649,917.77	0.500	AAA	0.511	418	05/24/2023
4581X0DZ8	86365	IADB - SUPRA		09/23/2021	755,000.00	719,567.85	754,538.56	0.500	AAA	0.525	906	09/23/2024
459058JM6	85931	IBRD - SUPRA		11/24/2020	520,000.00	503,489.23	519,386.14	0.250	AAA	0.322	602	11/24/2023
459058JV6	86169	IBRD - SUPRA		04/20/2021	550,000.00	539,892.24	549,400.71	0.125	AAA	0.229	384	04/20/2023
Subtotal and Average			2,473,196.40		2,475,000.00	2,401,977.32	2,473,243.18			0.413	598	
Pass Through Securities (GNMA/CMO)												
02004WAC5	84873	ALLYA - ABS		02/13/2019	35,817.95	35,926.39	35,778.69	2.910	N/A	2.915	532	09/15/2023
05591RAC8	86100	BMWLT - ABS		03/10/2021	145,000.00	143,595.54	144,995.40	0.290	AAA	0.280	664	01/25/2024
14315XAC2	85455	CARMAX - ABS		01/22/2020	93,473.37	93,402.43	93,448.85	1.890	AAA	1.929	990	12/16/2024
14315FAD9	85705	CARMAX - ABS		07/22/2020	171,290.90	169,879.58	171,256.62	0.620	AAA	0.627	1,081	03/17/2025
14316HAC6	85858	CARMAX - ABS		10/21/2020	155,000.00	152,204.92	154,965.88	0.500	AAA	0.509	1,232	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	135,000.00	131,747.22	134,973.32	0.340	AAA	0.348	1,354	12/15/2025
14314QAC8	86173	CARMAX - ABS		04/21/2021	255,000.00	245,997.68	254,945.05	0.520	AAA	0.529	1,418	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	475,000.00	460,613.11	474,921.86	0.550	AAA	0.557	1,536	06/15/2026
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	430,585.79	449,937.99	1.040	AAA	0.347	1,689	11/15/2026
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	224,983.04	224,983.04	2.800	AAA	2.820	1,809	03/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	220,000.00	210,383.82	219,995.84	0.770	AAA	0.760	1,628	09/15/2026
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	265,950.80	279,940.05	0.580	AAA	0.580	1,628	09/15/2026
3137B1BS0	85199	FHLMC - MBS		08/15/2019	499,408.31	501,234.70	508,627.06	2.510	AA+	1.929	238	11/25/2022
3137FKK39	84856	FHMS - MBS		12/17/2018	6,386.36	6,316.44	6,385.69	3.203	AA+	3.203	480	07/25/2023
3137AWQH1	85218	FHMS - MBS		09/09/2019	375,000.00	375,708.15	380,537.11	2.307	N/A	1.795	146	08/25/2022
3137FQ3V3	85379	FHMS - MBS		11/26/2019	56,305.24	56,345.27	56,298.04	2.092	N/A	2.093	846	07/25/2024
31680YAD9	85059	FITAT - ABS		05/08/2019	24,250.89	24,319.88	24,217.92	2.640	AAA	2.650	623	12/15/2023
3136AEGQ4	85217	FNMA - MBS		09/09/2019	112,009.96	112,022.77	115,543.28	2.280	N/A	1.870	270	12/27/2022
3136ABPW7	85231	FNMA - MBS		09/13/2019	80,242.57	80,287.45	82,714.77	2.365	N/A	2.095	146	08/25/2022
345286AC2	86601	FORDO - ABS		01/24/2022	100,000.00	96,990.05	99,988.12	1.290	AAA	1.299	1,536	06/15/2026
36256XAD4	84837	GMALT - ABS		01/16/2019	14,750.31	14,772.50	14,725.40	2.970	N/A	2.975	594	11/16/2023
362569AC9	85802	GMALT - ABS		09/29/2020	99,438.58	99,168.80	99,427.08	0.450	AAA	0.457	507	08/21/2023
36261RAC2	86078	GMALT - ABS		02/24/2021	220,000.00	217,924.85	219,977.47	0.260	N/A	0.258	690	02/20/2024
380144AC9	86234	GMALT - ABS		05/26/2021	295,000.00	290,194.66	294,953.69	0.340	AA	0.350	780	05/20/2024
36258NAC6	85448	GMCAR - ABS		01/15/2020	74,584.44	74,744.87	74,566.87	1.840	AAA	1.858	899	09/16/2024
362590AC5	85744	GMCAR - ABS		08/19/2020	227,650.68	224,845.23	227,593.48	0.450	N/A	0.460	1,111	04/16/2025
362554AC1	86430	GMCAR - ABS		10/21/2021	185,000.00	178,704.69	184,995.28	0.680	N/A	0.682	1,629	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	170,000.00	164,578.87	169,985.23	1.260	AAA	1.267	1,690	11/16/2026
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	220,000.00	213,010.67	219,953.62	0.880	N/A	0.892	1,391	01/21/2026
43813KAC6	85801	HAROT - ABS		09/29/2020	125,000.00	123,428.58	124,981.64	0.370	AAA	0.377	931	10/18/2024

Portfolio CCIP

AC

PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
March 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Pass Through Securities (GNMA/CMO)												
43815BAC4	90025	HAROT - ABS		02/23/2022	195,000.00	194,970.67	194,970.67	1.880	AAA	1.895	1,505	05/15/2026
44932NAD2	84995	HART - ABS		04/10/2019	16,015.61	16,037.59	16,013.50	2.660	AAA	2.666	440	06/15/2023
44933FAC0	85704	HART - ABS		07/22/2020	124,291.59	123,305.51	124,263.51	0.480	AAA	0.488	990	12/16/2024
44933LAC7	86185	HART - ABS		04/28/2021	170,000.00	165,749.83	169,982.12	0.380	AAA	0.385	1,263	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	420,000.00	414,762.39	419,983.83	2.220	AAA	2.232	1,658	10/15/2026
41284UAD6	85459	HDMOT - ABS		01/29/2020	69,556.21	69,622.82	69,523.50	1.870	AAA	1.879	928	10/15/2024
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	170,000.00	163,369.59	169,962.06	0.740	AAA	0.738	1,505	05/15/2026
58769VAC4	85682	MBALT - ABS		06/23/2020	200,344.96	198,497.52	200,325.44	0.550	AAA	0.553	1,054	02/18/2025
58769EAC2	85791	MBALT - ABS		09/23/2020	85,000.00	84,481.13	84,995.69	0.400	AAA	0.403	593	11/15/2023
65479CAD0	85690	NAROT - ABS		06/30/2020	204,553.64	203,295.61	204,545.42	0.550	AAA	0.551	836	07/15/2024
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	225,000.00	216,503.98	224,995.21	0.710	AAA	0.699	1,475	04/15/2026
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	295,000.00	285,204.82	294,988.44	1.020	AAA	1.024	1,543	06/22/2026
92348TAA2	85460	VZOT - ABS		01/29/2020	160,309.71	160,356.07	160,286.29	1.850	AAA	1.900	843	07/22/2024
92290BAA9	85723	VZOT - ABS		08/12/2020	275,000.00	271,197.80	274,942.25	0.470	N/A	0.479	1,056	02/20/2025
92348AAA3	86328	VZOT - ABS		10/08/2019	189,088.21	189,331.81	189,061.23	1.940	AAA	1.943	752	04/22/2024
98163WAC0	85684	WOART - ABS		06/24/2020	197,283.62	195,494.97	197,265.98	0.630	AAA	0.633	1,140	05/15/2025
98163KAC6	86452	WOART - ABS		11/03/2021	270,000.00	259,306.43	269,963.23	0.810	AAA	0.817	1,658	10/15/2026
Subtotal and Average			8,513,802.29		8,792,053.11	8,631,357.29	8,811,682.71			1.037	1,153	
Municipal Bonds												
13067WQZ8	85715	CA ST DEPT OF WTR - MUNI		08/06/2020	120,000.00	119,232.00	120,000.00	0.349	AAA	0.349	244	12/01/2022
13067WRA2	85716	CA ST DEPT OF WTR - MUNI		08/06/2020	55,000.00	53,408.30	55,000.00	0.414	AAA	0.414	609	12/01/2023
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	194,733.60	205,000.00	1.258	AA	1.258	1,187	07/01/2025
54438CYH9	85909	LOS ANGELES CCD - MUNI		11/10/2020	145,000.00	141,862.20	145,000.00	0.444	AA+	0.444	487	08/01/2023
646140DN0	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	156,035.55	165,000.00	0.897	A+	0.897	1,006	01/01/2025
650036DS2	85994	NY ST URBAN DEV - MUNI		12/23/2020	545,000.00	523,625.10	545,000.00	0.620	AA+	0.620	348	03/15/2023
650036DR4	85995	NY ST URBAN DEV - MUNI		12/23/2020	175,000.00	172,539.50	175,000.00	0.480	AA+	0.480	348	03/15/2023
798306WM4	85872	SAN JUAN CA UNIF - MUNI		10/29/2020	315,000.00	308,529.90	315,000.00	0.499	N/A	0.499	487	08/01/2023
Subtotal and Average			1,725,000.00		1,725,000.00	1,669,966.15	1,725,000.00			0.646	549	
Total and Average			77,408,266.53		77,347,053.11	75,237,312.59	77,408,756.93			0.688	729	

PFM
Portfolio Management
Portfolio Details - Cash
March 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Average Balance			0.00								0
Total Cash and Investments			77,408,266.53		77,347,053.11	75,237,312.59	77,408,756.93			0.688	729

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)

**CONTRA COSTA COUNTY
AS OF MARCH 31, 2022**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	13,033,012.94	12,886,437.66
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	891,596.79	881,569.48
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,382,256.52	8,287,985.79
BYRON UNION SCHOOL DISTRICT	75-07-017	178,616.54	176,607.74
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	157,299.32	155,530.26
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	676,886.44	669,273.86
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,408,395.47	2,381,309.54
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	52,500,000.00	51,909,560.75
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,383,462.83	1,367,903.77
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	74,156,515.35
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,144,806.21	4,098,191.80
DELTA DIABLO SANITATION DISTRICT	70-07-003	78,335.16	77,454.17
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,084,186.92	1,071,993.65
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	6,741,161.17	6,665,346.96
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	202,332.63	200,057.10
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,251,716.00	5,192,652.78
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	20,994,985.58	20,758,866.27
MORAGA ORINDA FIRE DISTRICT	17-07-003	7,519,513.80	7,434,945.87
MORAGA SCHOOL DISTRICT	75-07-016	2,885.22	2,852.77
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,696,869.10	3,655,292.40
MT VIEW SANITARY DISTRICT	70-07-008	11,921,196.43	11,787,125.15
OAKLEY UNION SCHOOL DISTRICT	75-07-009	266,786.44	263,786.04
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,331,337.60	3,293,871.84
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,942.43	37,515.71
RECLAMATION DISTRICT 799	60-07-001	439,392.25	434,450.64
RECLAMATION DISTRICT 800	60-07-003	3,800,982.58	3,758,234.97
RECLAMATION DISTRICT 2026	60-07-005	182,557.94	180,504.81
RECLAMATION DISTRICT 2137	60-07-006	400,280.63	395,778.89
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,140,272.59	2,116,202.10
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	258,504.35	255,597.09
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	22,679,416.00	22,424,352.81

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

- B.3. ALLSPRING**
- B.4. CAMP**
- B.5. CaISTRUST (LIQUIDITY)***
- B.6. US BANK**

*No investments were made in the CaISTRUST Liquidity Fund during the quarter.

Allspring GAAP

31 March 2022

Contra Costa County

Investment Strategy: Global Liquidity Solutions

<u>Risk Summary (Contra Costa County)</u>	1 - 4
<u>Performance Summary Gross of Fees (Contra Costa County)</u>	5 - 6
<u>Performance Summary Net of Fees (Contra Costa County)</u>	7 - 8
<u>GAAP FX Financials (Contra Costa County)</u>	9 - 10
<u>Income Detail (Contra Costa County)</u>	11 - 16
<u>Balance Sheet Classification (Contra Costa County)</u>	17 - 23

***Additional information will be provided upon request.**

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Risk Summary

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Balance Sheet

Book Value + Accrued	43,993,856.59
Net Unrealized Gain/Loss	-266,979.45
Market Value + Accrued	43,726,877.14

Portfolio Characteristics

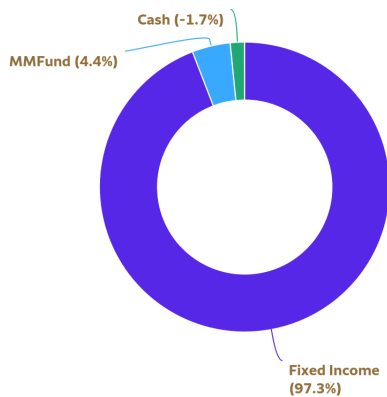
Risk Metric	Value
Cash	-723,622.16
MMFund	1,918,103.19
Fixed Income	42,532,396.11
Duration	0.509
Convexity	0.007
WAL	0.555
Years to Final Maturity	0.880
Years to Effective Maturity	0.607
Yield	1.381
Book Yield	0.497
Avg Credit Rating	AA/Aa2/AA

Issuer Concentration

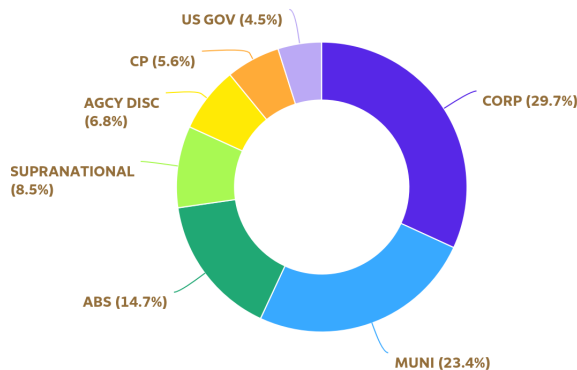
Issuer Concentration	% of Base Market Value + Accrued
Other	70.06%
Farm Credit System	8.51%
Inter-American Development Bank	4.62%
United States	4.54%
Allspring Global Investments Holdings, LLC	4.39%
Old Line Funding, LLC	2.86%
Atlantic Asset Securitization Corp.	2.74%
---	100.00%

Footnotes: 1,2

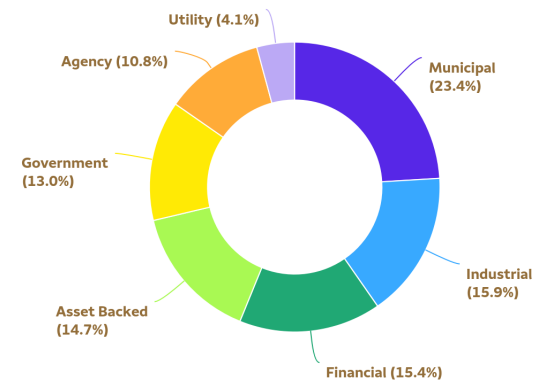
Asset Class (%)



Security Type (%)



Market Sector (%)



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Risk Summary

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

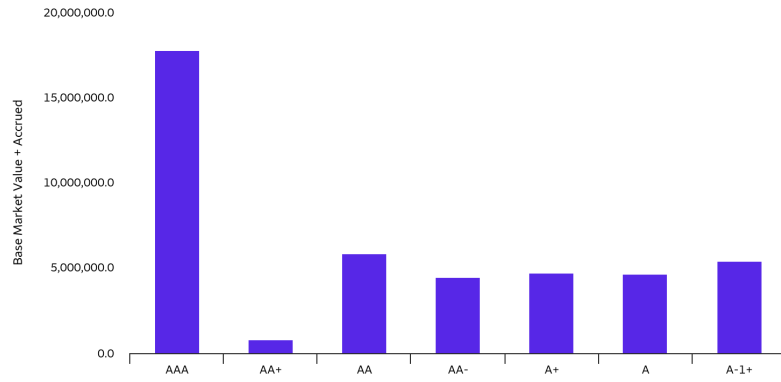
Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



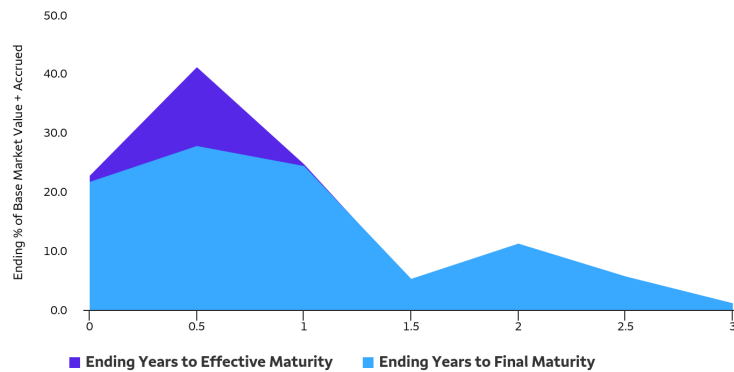
Credit Rating



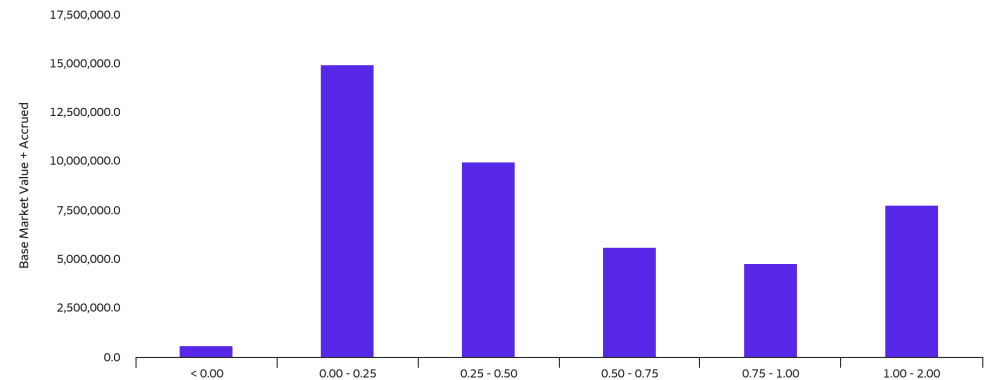
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	45.47%	7.64%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	20.96%	4.51%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	14.39%	5.66%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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Risk Summary

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

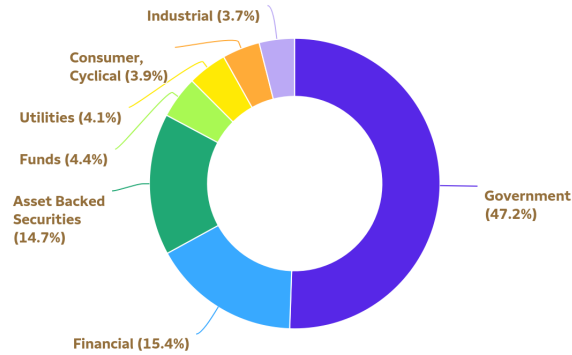
Account: XXX235

Investment Strategy: Global Liquidity Solutions

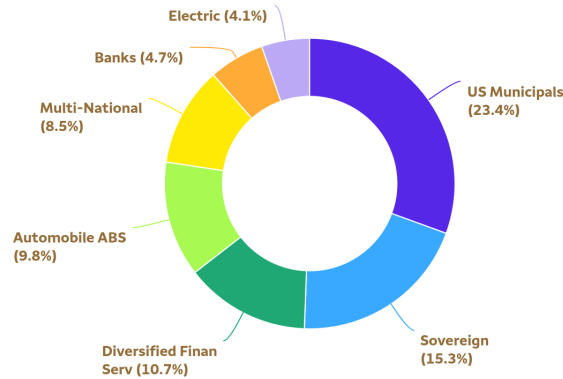
Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



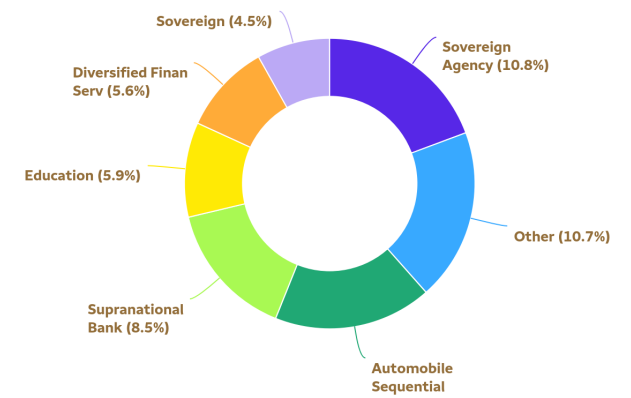
Industry Sector



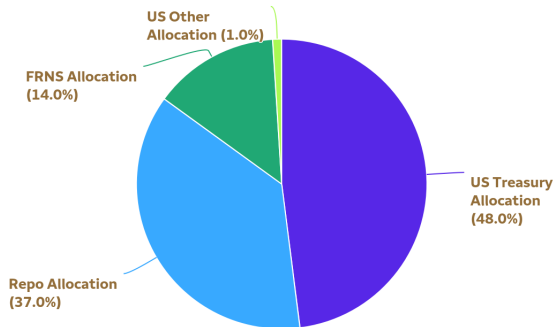
Industry Group



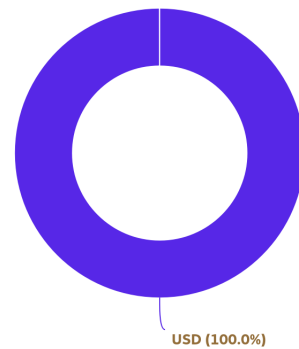
Industry Subgroup



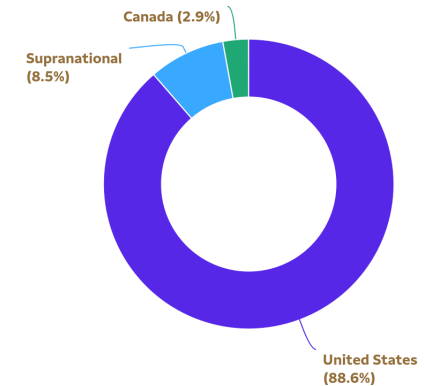
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



1: * Grouped by: Issuer Concentration. 2: * Groups Sorted by: % of Base Market Value + Accrued.

Performance Summary Gross of Fees

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	03/01/2022	03/31/2022	-0.22%	-0.03%	-0.18%
Quarter to Date	01/01/2022	03/31/2022	-0.40%	-0.09%	-0.30%
Year to Date	01/01/2022	03/31/2022	-0.40%	-0.09%	-0.30%
Prior Month	02/01/2022	02/28/2022	-0.07%	-0.01%	-0.06%
Prior Quarter	10/01/2021	12/31/2021	-0.06%	0.01%	-0.07%
Prior Year	01/01/2021	12/31/2021	0.10%	0.09%	0.01%
Trailing Month	03/01/2022	03/31/2022	-0.22%	-0.03%	-0.18%
Trailing Quarter	01/01/2022	03/31/2022	-0.40%	-0.09%	-0.30%
Trailing Year	04/01/2021	03/31/2022	-0.36%	-0.05%	-0.31%

Account	Index	Index Start Date	Index End Date
Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
Contra Costa County	ICE BofA US 6-Month Treasury Bill Index	12/01/2004	---

Gross of Fees (includes trading).

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Performance Summary Gross of Fees

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

Performance Summary Net of Fees

US Dollar

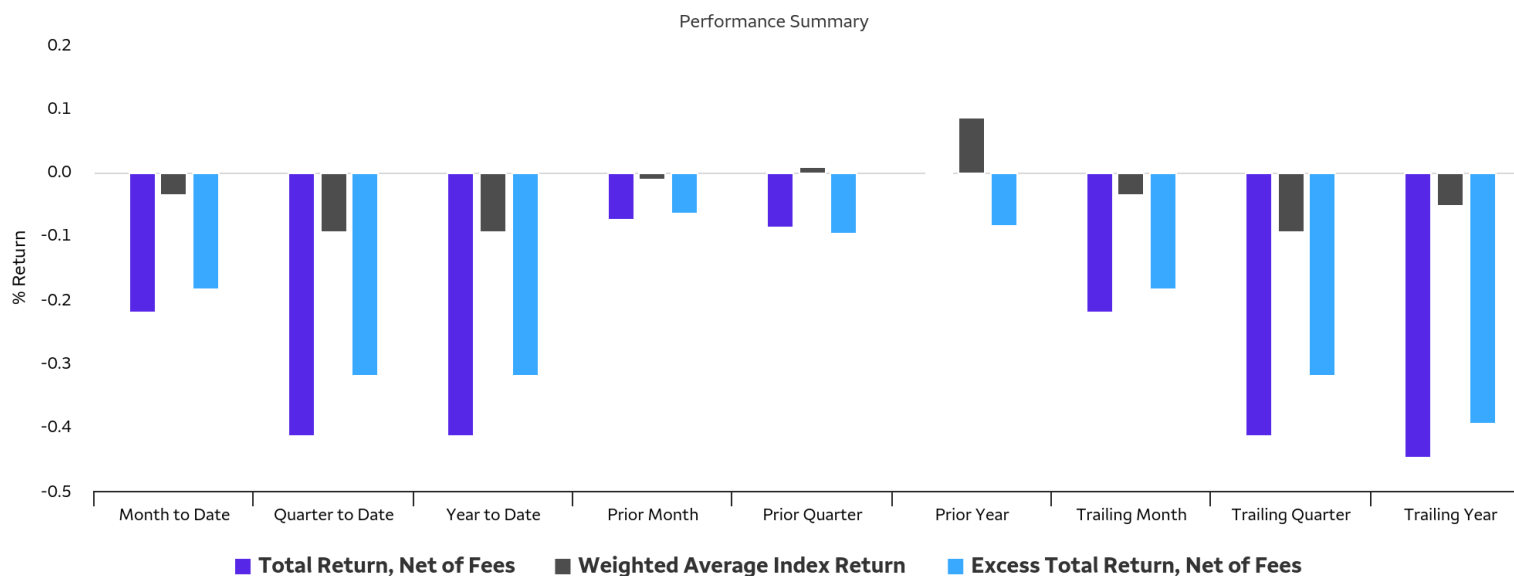
01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	03/01/2022	03/31/2022	-0.22%	-0.03%	-0.18%
Quarter to Date	01/01/2022	03/31/2022	-0.41%	-0.09%	-0.32%
Year to Date	01/01/2022	03/31/2022	-0.41%	-0.09%	-0.32%
Prior Month	02/01/2022	02/28/2022	-0.07%	-0.01%	-0.06%
Prior Quarter	10/01/2021	12/31/2021	-0.09%	0.01%	-0.10%
Prior Year	01/01/2021	12/31/2021	0.00%	0.09%	-0.08%
Trailing Month	03/01/2022	03/31/2022	-0.22%	-0.03%	-0.18%
Trailing Quarter	01/01/2022	03/31/2022	-0.41%	-0.09%	-0.32%
Trailing Year	04/01/2021	03/31/2022	-0.45%	-0.05%	-0.39%

Account	Index	Index Start Date	Index End Date
Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
Contra Costa County	ICE BofA US 6-Month Treasury Bill Index	12/01/2004	---

Net of Fees (includes management and trading).

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Performance Summary Net of Fees

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

GAAP FX Financials

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Balance Sheet	As of:	Contra Costa County	
		12/31/2021	03/31/2022
Book Value		44,097,931.55	43,878,567.27
Accrued Balance		84,291.36	115,289.32
Book Value + Accrued		44,182,222.91	43,993,856.59
Net FX Unrealized Accrued Gain/Loss		0.00	0.00
Net FX Unrealized Carrying Value Security Gain/Loss		0.00	0.00
Net Market Unrealized Carrying Value Gain/Loss		-55,246.13	-266,979.45
Carrying Value and Accrued		44,126,976.78	43,726,877.14

Income Statement	Begin Date End Date	Contra Costa County	
		01/01/2022 03/31/2022	
Net Amortization/Accretion Income			-70,923.94
Interest Income		108,405.83	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net FX Allowance Expense		0.00	
Net Market Allowance Expense		0.00	
Income Subtotal			108,405.83
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		0.00	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
Net Total Gain/Loss			0.00
Expense		-7,064.80	
Net Income			30,417.09
Transfers In/Out			-218,783.41
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-211,733.32

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GAAP FX Financials

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Statement of Cash Flows	<i>Contra Costa County</i>	
	<i>Begin Date</i>	<i>01/01/2022</i>
	<i>End Date</i>	<i>03/31/2022</i>
Net Income		30,417.09
Amortization/Accretion on MS	71,754.16	
Change in Accrued on MS	-6,572.98	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	-744.72	
Subtotal		64,436.46
Purchase of MS	-8,763,535.88	
Purchased Accrued of MS	-24,424.98	
Sales of MS	2,384,765.34	
Sold Accrued of MS	0.00	
Maturities of MS	9,095,000.00	
Net Purchases/Sales		2,691,804.48
Transfers of Cash & CE		-218,783.41
Total Change in Cash & CE		2,567,874.62
Beginning Cash & CE		824,482.74
Ending Cash & CE		3,392,357.36

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Income Detail

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
94975P405 ALLSPRING:GOVT MM I	1,918,103.19 0.14	03/31/2022 03/31/2022	0.00 ---	49.41 0.00	0.00	0.00 49.41
03066RAB1 AMCAR 2021-2 A2	457,711.30 0.26	08/13/2022 11/18/2024	0.00 06/16/2021	358.93 6.73	0.01	0.00 365.67
0258M0EH8 AMERICAN EXPRESS CREDIT CORP	0.00 0.87	03/03/2022 03/03/2022	0.00 05/21/2021	510.20 -415.06	0.00	0.00 95.14
037833AK6 APPLE INC	300,000.00 2.40	05/03/2023 05/03/2023	0.00 01/21/2022	1,400.00 -892.16	0.00	0.00 507.84
037833DL1 APPLE INC	300,000.00 1.70	09/11/2022 09/11/2022	0.00 08/02/2021	1,275.00 -1,116.00	0.00	0.00 159.00
04821UB92 Atlantic Asset Securitization Corp.	0.00 0.00	02/09/2022 02/09/2022	0.00 08/16/2021	0.00 182.00	0.00	0.00 182.00
04821UEA6 Atlantic Asset Securitization Corp.	1,200,000.00 0.00	05/10/2022 05/10/2022	0.00 02/09/2022	0.00 663.00	0.00	0.00 663.00
06051GJX8 BANK OF AMERICA CORP	500,000.00 0.91	05/28/2024 05/28/2024	0.00 05/28/2021	881.79 0.00	0.00	0.00 881.79
06051GJX8 BANK OF AMERICA CORP	150,000.00 0.91	05/28/2024 05/28/2024	0.00 10/18/2021	264.54 -57.04	0.00	0.00 207.50
06406RAM9 BANK OF NEW YORK MELLON CORP	0.00 1.85	01/02/2023 01/27/2023	0.00 03/26/2021	868.47 -741.30	0.00	0.00 127.17
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 1.85	01/02/2023 01/27/2023	0.00 03/26/2021	2,137.78 -1,824.74	0.00	0.00 313.04
130658QY6 CALIFORNIA ST DEPT VET AFFAIRS HOME PUR REV	1,000,000.00 0.25	12/01/2022 12/01/2022	0.00 08/12/2021	635.00 0.00	0.00	0.00 635.00
14315NAC4 CARMX 2019-1 A3	200,116.75 3.05	06/15/2022 03/15/2024	0.00 04/09/2021	1,963.77 -1,796.42	0.00	0.00 167.35
14317CAB8 CARMX 2022-1 A2	500,000.00 0.91	02/15/2023 02/18/2025	0.00 01/26/2022	821.53 2.68	0.00	0.00 824.22
CCYUSD Cash	-723,636.30 0.00	03/31/2022 03/31/2022	-218,783.41 ---	0.00 0.00	0.00	-7,064.80 -7,064.80
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 0.27	11/17/2022 11/17/2022	0.00 05/21/2021	408.37 -69.36	0.00	0.00 339.01
808513AT2 CHARLES SCHWAB CORP	0.00 2.65	12/25/2022 01/25/2023	0.00 01/14/2022	566.81 -433.88	0.00	0.00 132.93
808513AT2 CHARLES SCHWAB CORP	700,000.00 2.65	12/25/2022 01/25/2023	0.00 01/14/2022	3,400.83 -2,603.27	0.00	0.00 797.56
166756AG1 CHEVRON USA INC	400,000.00 0.50	08/12/2022 08/12/2022	0.00 08/12/2020	387.29 0.00	0.00	0.00 387.29
21969AAA0 CORONA CALIF PENSION OBLIG	500,000.00 0.25	05/01/2022 05/01/2022	0.00 10/14/2021	311.25 0.00	0.00	0.00 311.25
223047AA9 COVINA CALIF PENSION OBLIG	655,000.00 0.30	08/01/2022 08/01/2022	0.00 07/28/2021	489.62 0.00	0.00	0.00 489.62
21687BBA8 Coöperatieve Rabobank U.A., New York Branch	0.00 0.00	02/10/2022 02/10/2022	0.00 08/13/2021	0.00 173.33	0.00	0.00 173.33

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Income Detail

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
244199BE4 DEERE & CO	700,000.00 2.60	04/29/2022 06/08/2022	0.00 06/10/2021	4,550.00 -3,116.37	0.00	0.00 1,433.63
26442CAW4 DUKE ENERGY CAROLINAS LLC	700,000.00 3.35	05/15/2022 05/15/2022	0.00 07/08/2021	5,862.50 -5,499.84	0.00	0.00 362.66
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00 0.45	08/01/2022 08/01/2022	0.00 10/29/2020	566.25 0.00	0.00	0.00 566.25
30231GAJ1 EXXON MOBIL CORP	0.00 2.40	03/06/2022 03/06/2022	0.00 03/31/2021	231.38 -206.89	0.00	0.00 24.48
30231GAR3 EXXON MOBIL CORP	0.00 2.73	01/01/2023 03/01/2023	0.00 02/17/2022	413.44 -185.29	0.00	0.00 228.15
30231GAR3 EXXON MOBIL CORP	390,000.00 2.73	01/01/2023 03/01/2023	0.00 02/17/2022	885.95 -478.66	0.00	0.00 407.29
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.08	03/16/2022 03/16/2022	0.00 03/16/2021	166.67 15.21	0.00	0.00 181.87
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 0.15	04/14/2023 04/14/2023	0.00 09/20/2021	281.25 61.00	0.00	0.00 342.25
313313T32 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	12/15/2022 12/15/2022	0.00 02/02/2022	0.00 1,208.33	0.00	0.00 1,208.33
313313H50 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	09/28/2022 09/28/2022	0.00 02/16/2022	0.00 1,051.11	0.00	0.00 1,051.11
313313YA0 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	06/13/2022 06/13/2022	0.00 03/18/2022	0.00 167.22	0.00	0.00 167.22
3130A3KM5 FEDERAL HOME LOAN BANKS	500,000.00 2.50	12/09/2022 12/09/2022	0.00 08/18/2021	3,125.00 -2,903.06	0.00	0.00 221.94
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	781.25 136.23	0.00	0.00 917.48
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 0.36	05/10/2023 05/10/2023	0.00 05/10/2021	499.35 0.00	0.00	0.00 499.35
34531MAD0 FORDL 2020-A A3	0.00 1.85	03/15/2022 03/15/2023	0.00 01/28/2020	333.38 0.78	0.00	0.00 334.15
34531MAD0 FORDL 2020-A A3	0.00 1.85	03/15/2022 03/15/2023	0.00 01/28/2020	0.00 0.00	0.00	0.00 0.00
345329AB2 FORDL 2021-B A2	367,018.14 0.24	07/03/2022 04/15/2024	0.00 09/24/2021	234.73 0.93	0.00	0.00 235.67
36258NAC6 GMCAR 2020-1 A3	248,614.76 1.84	08/24/2022 09/16/2024	0.00 02/17/2021	1,304.74 -1,294.83	0.00	0.00 9.91
380149AB0 GMCAR 212 A2	209,711.59 0.27	07/29/2022 06/17/2024	0.00 10/04/2021	172.20 -65.28	-0.01	0.00 106.91
43815GAB5 HAROT 2021-4 A2	700,000.00 0.39	11/12/2022 05/21/2024	0.00 11/24/2021	682.50 2.73	0.00	0.00 685.23
44934KAB0 HART 2021-B A2	500,158.01 0.24	09/03/2022 05/15/2024	0.00 07/28/2021	339.65 13.11	0.00	0.00 352.76

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Income Detail

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
419792F68 HAWAII ST	300,000.00 0.25	08/01/2022 08/01/2022	0.00 10/12/2021	185.25 0.00	0.00	0.00 185.25
427866AZ1 HERSHEY CO	600,000.00 3.38	04/15/2023 05/15/2023	0.00 02/11/2022	2,812.50 -1,744.77	0.00	0.00 1,067.73
437076BG6 HOME DEPOT INC	500,000.00 2.63	05/01/2022 06/01/2022	0.00 12/20/2021	3,281.25 -2,887.50	0.00	0.00 393.75
438516BT2 HONEYWELL INTERNATIONAL INC	200,000.00 2.15	07/08/2022 08/08/2022	0.00 11/16/2021	1,075.00 -920.00	0.00	0.00 155.00
4581XOCN6 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 1.75	04/14/2022 04/14/2022	0.00 04/30/2021	4,375.00 -3,976.50	0.00	0.00 398.50
4581XODA3 INTER-AMERICAN DEVELOPMENT BANK	0.00 2.50	01/18/2023 01/18/2023	0.00 07/28/2021	1,180.56 -1,083.71	0.00	0.00 96.84
4581XODA3 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 2.50	01/18/2023 01/18/2023	0.00 07/28/2021	5,069.44 -4,653.58	0.00	0.00 415.86
459058GU1 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 2.13	07/01/2022 07/01/2022	0.00 11/24/2021	2,660.00 -2,416.44	0.00	0.00 243.56
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 0.13	04/20/2023 04/20/2023	0.00 05/26/2021	156.25 84.29	0.00	0.00 240.54
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 0.36	06/30/2023 06/30/2023	0.00 06/30/2021	281.56 0.00	0.00	0.00 281.56
47787NAC3 JDOT 2020-B A3	663,754.85 0.51	12/07/2022 11/15/2024	0.00 09/09/2021	953.77 -540.94	0.00	0.00 412.83
46625HJD3 JPMORGAN CHASE & CO	0.00 4.50	01/24/2022 01/24/2022	0.00 06/29/2021	1,868.75 -1,768.96	0.00	0.00 99.79
46625HJH4 JPMORGAN CHASE & CO	700,000.00 3.20	01/25/2023 01/25/2023	0.00 02/04/2022	3,546.67 -2,450.28	0.00	0.00 1,096.39
58769KAC8 MBALT 2021-B A2	309,163.12 0.22	08/09/2022 01/16/2024	0.00 06/29/2021	195.81 8.66	-0.01	0.00 204.45
58769TAD7 MBART 2019-1 A3	161,724.59 1.94	07/18/2022 03/15/2024	0.00 03/26/2021	958.78 -930.10	0.00	0.00 28.68
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 1.20	08/01/2023 08/01/2023	0.00 08/25/2021	2,100.00 -1,560.72	0.00	0.00 539.28
65480DAC7 NALT 2021-A A3	355,000.00 0.52	06/15/2023 08/15/2024	0.00 03/04/2022	138.44 224.31	0.00	0.00 362.76
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 0.34	08/01/2023 08/01/2023	0.00 08/17/2021	340.00 0.00	0.00	0.00 340.00
65479GAD1 NAROT 2018-B A3	0.00 3.06	03/15/2022 03/15/2023	0.00 05/17/2021	77.34 -98.30	0.00	0.00 -20.97
65479GAD1 NAROT 2018-B A3	0.00 3.06	03/15/2022 03/15/2023	0.00 05/17/2021	0.00 -8.61	0.00	0.00 -8.61
65479HAC1 NAROT 2019-B A3	161,832.47 2.50	06/30/2022 11/15/2023	0.00 12/07/2020	1,244.75 -1,273.51	0.01	0.00 -28.75

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Income Detail

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	0.00 0.52	02/16/2023 02/16/2023	0.00 06/08/2021	140.56 19.73	0.00	0.00 160.28
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	0.00 0.52	02/16/2023 02/16/2023	0.00 06/25/2021	70.28 9.95	0.00	0.00 80.23
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 0.52	02/16/2023 02/16/2023	0.00 06/08/2021	319.96 18.87	0.00	0.00 338.83
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 0.52	02/16/2023 02/16/2023	0.00 06/25/2021	159.98 9.52	0.00	0.00 169.50
63873KB30 Natixis, New York Branch	0.00 0.00	02/03/2022 02/03/2022	0.00 08/13/2021	0.00 128.33	0.00	0.00 128.33
665859AN4 NORTHERN TRUST CORP	100,000.00 2.38	08/02/2022 08/02/2022	0.00 03/26/2021	593.75 -534.17	0.00	0.00 59.58
67066GAK0 NVIDIA CORP	600,000.00 0.31	06/15/2023 06/15/2023	0.00 06/16/2021	463.50 0.00	0.00	0.00 463.50
672325M46 OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY	0.00 0.35	02/01/2022 02/01/2022	0.00 11/03/2021	118.33 0.00	0.00	0.00 118.33
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 0.38	08/01/2023 08/01/2023	0.00 08/17/2021	285.00 0.00	0.00	0.00 285.00
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 0.55	05/26/2023 05/26/2023	0.00 05/27/2021	677.42 0.00	0.00	0.00 677.42
67983UD67 Old Line Funding, LLC	1,250,000.00 0.00	04/06/2022 04/06/2022	0.00 10/06/2021	0.00 468.75	0.00	0.00 468.75
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 2.00	09/26/2022 09/26/2022	0.00 03/25/2021	3,000.00 -2,549.78	0.00	0.00 450.22
735000TK7 PORT OAKLAND CALIF REV	800,000.00 0.82	05/01/2023 05/01/2023	0.00 03/31/2022	0.00 27.56	0.00	0.00 27.55
CCYUSD Receivable	14.14 0.00	03/31/2022 03/31/2022	0.00 ---	0.00 0.00	0.00	0.00 0.00
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 0.41	05/01/2023 05/01/2023	0.00 07/15/2021	337.19 0.00	0.00	0.00 337.19
76913DFT9 RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	750,000.00 0.40	11/01/2022 11/01/2022	0.00 10/19/2021	746.25 0.00	0.00	0.00 746.25
797272RJ2 SAN DIEGO CALIF CMNTY COLLEGE DIST	250,000.00 0.50	08/01/2022 08/01/2022	0.00 12/28/2021	310.63 0.00	0.00	0.00 310.63
797356DC3 SAN DIEGO CALIF UNI SCH DIST	450,000.00 0.20	07/01/2022 07/01/2022	0.00 10/21/2021	223.87 0.00	0.00	0.00 223.87
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	300,000.00 5.00	10/01/2022 10/01/2022	0.00 03/23/2021	3,750.00 -3,534.24	0.00	0.00 215.76

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Income Detail

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	0.00 0.25	03/01/2023 03/01/2023	0.00 02/23/2021	346.52 0.00	0.00	0.00 346.52
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 0.25	03/01/2023 03/01/2023	0.00 02/23/2021	173.27 0.00	0.00	0.00 173.27
799381AA6 SAN RAMON	710,000.00 0.28	07/01/2022 07/01/2022	0.00 11/18/2021	497.00 0.00	0.00	0.00 497.00
80182AAA7 SANTA CRUZ CNTY CALIF PENSION OBLIG	400,000.00 0.16	06/01/2022 06/01/2022	0.00 09/21/2021	163.00 0.00	0.00	0.00 163.00
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 1.64	08/01/2023 08/01/2023	0.00 03/01/2022	375.60 0.00	0.00	0.00 375.60
801747AA4 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	325,000.00 1.54	08/01/2022 08/01/2022	0.00 03/01/2022	416.81 0.00	0.00	0.00 416.81
80286XAB0 SDART 2021-2 A2	89,971.60 0.28	04/14/2022 04/15/2024	0.00 05/26/2021	154.76 4.20	0.01	0.00 158.97
80285VAB5 SDART 2021-4 A2	177,580.56 0.37	07/14/2022 08/15/2024	0.00 10/27/2021	209.37 6.07	0.00	0.00 215.44
89231AAD3 TAOT 2018-C A3	0.00 3.02	02/15/2022 12/15/2022	0.00 07/29/2019	53.63 -27.57	0.00	0.00 26.06
89190GAB3 TAOT 2021-B A2	311,031.51 0.14	07/25/2022 01/16/2024	0.00 06/14/2021	128.20 2.30	0.01	0.00 130.51
88602UA67 Thunder Bay Funding, LLC	0.00 0.00	01/06/2022 01/06/2022	0.00 08/16/2021	0.00 16.67	0.00	0.00 16.67
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 0.43	10/14/2022 10/14/2022	0.00 04/20/2021	635.18 -254.06	0.00	0.00 381.12
86787EBE6 TRUIST BANK	700,000.00 2.80	04/17/2022 05/17/2022	0.00 06/01/2020	4,900.00 -3,716.54	0.00	0.00 1,183.46
9128286U9 UNITED STATES TREASURY	1,000,000.00 2.13	05/15/2022 05/15/2022	0.00 11/30/2020	5,283.15 -4,919.23	0.00	0.00 363.92
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	1,450.28 253.64	0.00	0.00 1,703.92
91324PDD1 UNITEDHEALTH GROUP INC	700,000.00 2.38	10/15/2022 10/15/2022	0.00 12/01/2021	4,156.25 -3,496.70	0.00	0.00 659.55
92512MB16 Versailles Commercial Paper LLC	0.00 0.00	02/01/2022 02/01/2022	0.00 09/09/2021	0.00 150.69	0.00	0.00 150.69
92826CAC6 VISA INC	300,000.00 2.80	10/14/2022 12/14/2022	0.00 12/21/2021	2,100.00 -1,805.45	0.00	0.00 294.55
92867XAD8 VWALT 2019-A A3	0.00 1.99	03/20/2022 11/21/2022	0.00 01/08/2021	637.49 -672.81	-0.01	0.00 -35.33
92348XAB1 VZOT 2018-A A1B	0.00 0.34	01/20/2022 04/20/2023	0.00 10/10/2018	0.50 0.00	0.00	0.00 0.50
92348AAA3 VZOT 2019-C A1A	243,113.41 1.94	08/09/2022 04/22/2024	0.00 03/25/2021	1,446.97 -1,586.01	0.00	0.00 -139.04
92348AAA3 VZOT 2019-C A1A	216,100.81 1.94	08/09/2022 04/22/2024	0.00 12/20/2021	1,286.20 -1,093.56	0.00	0.00 192.64

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Income Detail

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
966770AA7 WHITTIER CALIF PENSION OBLIG	500,000.00 0.21	06/01/2022 06/01/2022	0.00 08/18/2021	265.00 0.00	0.00	0.00 265.00
98162VAD1 WOART 2019-B A3	596,773.03 2.59	07/07/2022 07/15/2024	0.00 02/03/2022	2,858.16 -1,834.94	0.00	0.00 1,023.22
98163WAG1 WOART 2020-B A2A	0.00 0.55	01/15/2022 07/17/2023	0.00 12/04/2020	9.83 -3.46	0.01	0.00 6.38
---	43,768,857.54	11/08/2022	-218,783.41	108,405.83	0.00	-7,064.80
---	1.08	02/15/2023	---	-70,923.94		30,417.09

* Weighted by: Ending Base Market Value + Accrued. * Holdings Displayed by: Lot.

Balance Sheet Classification

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 ALLSPRING:GOVT MM I	1,918,103.19 1.0000	03/31/2022 0.14	03/31/2022	AAA Cash	0.14 0.14	1,918,103.19 1,918,103.19 0.00	1,918,103.19 0.00 1,918,103.19
CCYUSD Receivable	14.14 1.0000	03/31/2022 0.00	03/31/2022	AAA Cash	0.00 0.00	14.14 14.14 0.00	14.14 0.00 14.14
CCYUSD Cash	-723,636.30 1.0000	03/31/2022 0.00	03/31/2022	AAA Cash	0.00 0.00	-723,636.30 -723,636.30 0.00	-723,636.30 0.00 -723,636.30
04821UEA6 Atlantic Asset Securitization Corp.	1,200,000.00 99.9274	05/10/2022 0.00	05/10/2022	A-1+ Financial	0.39 0.66	1,198,830.00 1,199,493.00 -363.67	1,199,129.33 0.00 1,199,129.33
313313YA0 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.8747	06/13/2022 0.00	06/13/2022	A-1+ Agency	0.43 0.55	998,960.83 999,128.05 -381.05	998,747.00 0.00 998,747.00
---	3,394,481.03	05/06/2022	05/06/2022	AAA	0.34	3,392,271.86	3,392,357.36
---	65.0786	0.08		---	0.47	3,393,102.08 -744.72	0.00 3,392,357.36

ST

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
4581X0CN6 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.0422	04/14/2022 1.75	04/14/2022	AAA Government	0.13 0.55	1,015,420.00 1,000,574.38 -152.38	1,000,422.00 8,118.06 1,008,540.06
9128286U9 UNITED STATES TREASURY	1,000,000.00 100.2190	05/15/2022 2.13	05/15/2022	AAA Government	0.13 0.36	1,029,023.44 1,002,404.96 -214.96	1,002,190.00 8,042.13 1,010,232.13
86787EBE6 TRUIST BANK	700,000.00 100.1109	05/17/2022 2.80	04/17/2022	A+ Financial	0.63 1.70	728,287.00 700,660.72 115.58	700,776.30 7,295.56 708,071.86
244199BE4 DEERE & CO	700,000.00 100.1274	06/08/2022 2.60	04/29/2022	A Industrial	2.60 0.61	712,796.00 700,000.00 891.80	700,891.80 5,712.78 706,604.58
26442CAW4 DUKE ENERGY CAROLINAS LLC	700,000.00 100.2637	05/15/2022 3.35	05/15/2022	AA- Utility	0.16 1.00	719,005.00 702,688.81 -842.91	701,845.90 8,858.89 710,704.79
223047AA9 COVINA CALIF PENSION OBLIG	655,000.00 99.7510	08/01/2022 0.30	08/01/2022	AA Municipal	0.30 1.07	655,000.00 655,000.00 -1,630.95	653,369.05 326.41 653,695.46

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Balance Sheet Classification

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00 99.8650	08/01/2022 0.45	08/01/2022	AA Municipal	0.45 0.88	500,000.00 500,000.00 -675.00	499,325.00 377.50 499,702.50
665859AN4 NORTHERN TRUST CORP	100,000.00 100.3592	08/02/2022 2.38	08/02/2022	A+ Financial	0.20 1.29	102,932.00 100,730.03 -370.83	100,359.20 389.24 100,748.44
966770AA7 WHITTIER CALIF PENSION OBLIG	500,000.00 99.9020	06/01/2022 0.21	06/01/2022	AA Municipal	0.21 0.84	500,000.00 500,000.00 -490.00	499,510.00 356.28 499,866.28
166756AG1 CHEVRON USA INC	400,000.00 100.0307	08/12/2022 0.50	08/12/2022	AA Industrial	0.51 0.96	400,000.00 400,000.00 122.80	400,122.80 258.04 400,380.84
80182AAA7 SANTA CRUZ CNTY CALIF PENSION OBLIG	400,000.00 99.9200	06/01/2022 0.16	06/01/2022	AAA Municipal	0.16 0.68	400,000.00 400,000.00 -320.00	399,680.00 344.11 400,024.11
037833DL1 APPLE INC	300,000.00 100.1692	09/11/2022 1.70	09/11/2022	AAA Industrial	0.19 1.32	305,022.00 302,021.20 -1,513.60	300,507.60 283.33 300,790.93
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 100.3519	09/26/2022 2.00	09/26/2022	A+ Industrial	0.27 1.28	615,582.00 605,042.90 -2,931.50	602,111.40 166.67 602,278.07
419792F68 HAWAII ST	300,000.00 99.7660	08/01/2022 0.25	08/01/2022	AA+ Municipal	0.25 0.97	300,000.00 300,000.00 -702.00	299,298.00 123.50 299,421.50
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	300,000.00 101.9680	10/01/2022 5.00	10/01/2022	AAA Municipal	0.20 1.12	321,873.00 307,186.28 -1,282.28	305,904.00 7,500.00 313,404.00
67983UD67 Old Line Funding, LLC	1,250,000.00 99.9947	04/06/2022 0.00	04/06/2022	A-1+ Financial	0.15 0.32	1,249,052.08 1,249,973.96 -40.42	1,249,933.54 0.00 1,249,933.54
21969AAA0 CORONA CALIF PENSION OBLIG	500,000.00 99.9600	05/01/2022 0.25	05/01/2022	AA+ Municipal	0.25 0.78	500,000.00 500,000.00 -200.00	499,800.00 577.54 500,377.54
797356DC3 SAN DIEGO CALIF UNI SCH DIST	450,000.00 99.8800	07/01/2022 0.20	07/01/2022	AAA Municipal	0.20 0.71	450,000.00 450,000.00 -540.00	449,460.00 223.88 449,683.88
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 100.0096	10/14/2022 0.43	10/14/2022	A+ Industrial	0.26 1.39	601,530.00 600,553.28 -495.68	600,057.60 550.68 600,608.28
76913DFT9 RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	750,000.00 99.4490	11/01/2022 0.40	11/01/2022	AA- Municipal	0.40 1.35	750,000.00 750,000.00 -4,132.50	745,867.50 1,343.25 747,210.75
799381AA6 SAN RAMON	710,000.00 99.8850	07/01/2022 0.28	07/01/2022	AAA Municipal	0.28 0.77	710,000.00 710,000.00 -816.50	709,183.50 734.46 709,917.96

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Balance Sheet Classification

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
438516BT2 HONEYWELL INTERNATIONAL INC	200,000.00 100.2683	08/08/2022 2.15	07/08/2022	A Industrial	0.29 1.11	202,392.00 201,001.78 -465.18	200,536.60 633.06 201,169.66
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 99.8321	11/17/2022 0.27	11/17/2022	A Industrial	0.23 0.43	700,420.00 700,177.25 -1,352.55	698,824.70 226.73 699,051.43
459058GU1 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 100.2826	07/01/2022 2.13	07/01/2022	AAA Government	0.17 0.91	505,880.00 502,443.29 -1,030.29	501,413.00 2,657.50 504,070.50
91324PDD1 UNITEDHEALTH GROUP INC	700,000.00 100.4666	10/15/2022 2.38	10/15/2022	A+ Industrial	0.35 1.46	712,355.00 707,653.88 -4,387.68	703,266.20 7,665.97 710,932.17
130658QY6 CALIFORNIA ST DEPT VET AFFAIRS HOME PUR REV	1,000,000.00 99.2790	12/01/2022 0.25	12/01/2022	AA Municipal	0.25 1.35	1,000,000.00 1,000,000.00 -7,210.00	992,790.00 846.67 993,636.67
797272RJ2 SAN DIEGO CALIF CMNTY COLLEGE DIST	250,000.00 99.8600	08/01/2022 0.50	08/01/2022	AAA Municipal	0.50 0.94	250,000.00 250,000.00 -350.00	249,650.00 207.08 249,857.08
3130A3KM5 FEDERAL HOME LOAN BANKS	500,000.00 100.7635	12/09/2022 2.50	12/09/2022	AAA Agency	0.14 1.35	515,418.50 508,128.58 -4,311.08	503,817.50 3,888.89 507,706.39
437076BG6 HOME DEPOT INC	500,000.00 100.1131	06/01/2022 2.63	05/01/2022	A Industrial	0.29 1.15	504,235.00 500,962.50 -397.00	500,565.50 4,375.00 504,940.50
92826CAC6 VISA INC	300,000.00 100.7676	12/14/2022 2.80	10/14/2022	AA- Industrial	0.35 1.33	305,958.00 303,931.88 -1,629.08	302,302.80 2,496.67 304,799.47
4581X0DA3 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.6240	01/18/2023 2.50	01/18/2023	AAA Government	0.16 1.68	1,034,360.00 1,018,614.32 -12,374.32	1,006,240.00 5,069.44 1,011,309.44
808513AT2 CHARLES SCHWAB CORP	700,000.00 100.7269	01/25/2023 2.65	12/25/2022	A Financial	0.59 1.64	713,608.00 710,570.85 -5,482.55	705,088.30 3,400.83 708,489.13
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 100.0677	01/27/2023 1.85	01/02/2023	AA- Financial	0.24 1.62	668,447.00 657,869.20 -7,429.15	650,440.05 2,137.78 652,577.83
46625HJH4 JPMORGAN CHASE & CO	700,000.00 101.0501	01/25/2023 3.20	01/25/2023	AA- Financial	0.91 1.78	715,533.00 713,082.72 -5,732.02	707,350.70 4,106.67 711,457.37
313313T32 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.0853	12/15/2022 0.00	12/15/2022	A-1+ Agency	0.75 1.31	993,416.67 994,625.00 -3,772.00	990,853.00 0.00 990,853.00
313313H50 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.4791	09/28/2022 0.00	09/28/2022	A-1+ Agency	0.86 1.03	994,648.89 995,700.00 -909.00	994,791.00 0.00 994,791.00

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Balance Sheet Classification

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 99.8119	02/16/2023 0.52	02/16/2023	A Financial	0.56 1.99	499,735.00 499,862.35 -802.85	499,059.50 319.96 499,379.46
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 99.8119	02/16/2023 0.52	02/16/2023	A Financial	0.56 1.99	249,870.00 249,930.57 -400.82	249,529.75 159.98 249,689.73
801747AA4 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	325,000.00 100.1680	08/01/2022 1.54	08/01/2022	AA Municipal	1.54 1.03	325,000.00 325,000.00 546.00	325,546.00 416.81 325,962.81
30231GAR3 EXXON MOBIL CORP	390,000.00 100.7511	03/01/2023 2.73	01/01/2023	AA Industrial	1.27 1.77	394,910.10 394,246.16 -1,316.87	392,929.29 885.95 393,815.24
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 98.5050	03/01/2023 0.25	03/01/2023	AA Municipal	0.25 1.91	835,000.00 835,000.00 -12,483.25	822,516.75 173.26 822,690.01
---	24,415,000.00	09/11/2022	09/05/2022	AA	0.44	24,686,709.68	24,418,125.83
---	100.0175	1.34	---	---	1.13	24,505,636.86 -87,511.03	91,250.53 24,509,376.35

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
65479HAC1 NAROT 2019-B A3	161,832.47 100.4232	11/15/2023 2.50	06/30/2022	AAA Asset Backed	0.42 0.81	165,138.66 162,988.29 -470.87	162,517.43 179.81 162,697.24
36258NAC6 GMCAR 2020-1 A3	248,614.76 100.2150	09/16/2024 1.84	08/24/2022	AAA Asset Backed	0.13 1.32	253,130.62 251,172.63 -2,023.29	249,149.34 190.60 249,339.94
92348AAA3 VZOT 2019-C A1A	243,113.41 100.1288	04/22/2024 1.94	08/09/2022	AAA Asset Backed	-0.13 1.59	247,462.86 245,033.44 -1,606.99	243,426.44 144.11 243,570.56
58769TAD7 MBART 2019-1 A3	161,724.59 100.1436	03/15/2024 1.94	07/18/2022	AAA Asset Backed	0.20 1.48	163,998.84 162,720.44 -763.59	161,956.84 139.44 162,096.29
14315NAC4 CARMX 2019-1 A3	200,116.75 100.3779	03/15/2024 3.05	06/15/2022	AAA Asset Backed	0.13 1.24	203,814.22 201,667.89 -794.95	200,872.93 271.27 201,144.20
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 99.7435	05/10/2023 0.36	05/10/2023	A+ Utility	0.36 0.63	600,000.00 600,000.00 -1,539.00	598,461.00 300.84 598,761.84
80286XAB0 SDART 2021-2 A2	89,971.60 99.9646	04/15/2024 0.28	04/14/2022	AAA Asset Backed	0.30 1.15	89,969.94 89,970.43 -30.71	89,939.72 11.20 89,950.91

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Balance Sheet Classification

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
06051GJX8 BANK OF AMERICA CORP	500,000.00 99.7473	05/28/2024 0.91	05/28/2024	AA- Financial	0.93 2.55	500,000.00 500,000.00 -1,263.50	498,736.50 404.10 499,140.60
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 97.8448	05/26/2023 0.55	05/26/2023	A Utility	0.55 2.43	490,000.00 490,000.00 -10,560.48	479,439.52 940.87 480,380.39
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 98.1498	04/20/2023 0.13	04/20/2023	AAA Government	0.19 1.92	499,350.00 499,640.35 -8,891.35	490,749.00 279.51 491,028.51
89190GAB3 TAOT 2021-B A2	311,031.51 99.5977	01/16/2024 0.14	07/25/2022	AAA Asset Backed	0.14 1.49	311,025.79 311,028.39 -1,248.19	309,780.20 19.35 309,799.55
03066RAB1 AMCAR 2021-2 A2	457,711.30 99.6026	11/18/2024 0.26	08/13/2022	AAA Asset Backed	0.40 1.37	457,695.05 457,702.05 -1,809.79	455,892.27 42.97 455,935.24
67066GAK0 NVIDIA CORP	600,000.00 97.8446	06/15/2023 0.31	06/15/2023	A Industrial	0.31 2.04	600,000.00 600,000.00 -12,932.40	587,067.60 545.90 587,613.50
58769KAC8 MBALT 2021-B A2	309,163.12 99.5088	01/16/2024 0.22	08/09/2022	AAA Asset Backed	0.23 1.62	309,137.21 309,152.33 -1,507.66	307,644.66 30.23 307,674.89
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 99.9252	06/30/2023 0.36	06/30/2023	AAA Government	0.36 1.99	700,000.00 700,000.00 -523.60	699,476.40 14.00 699,490.40
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 98.0940	05/01/2023 0.41	05/01/2023	AA Municipal	0.42 2.55	325,000.00 325,000.00 -6,194.50	318,805.50 561.98 319,367.48
44934KAB0 HART 2021-B A2	500,158.01 99.4271	05/15/2024 0.24	09/03/2022	AAA Asset Backed	0.43 1.61	500,112.65 500,129.73 -2,837.07	497,292.66 53.35 497,346.01
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 97.6500	08/01/2023 0.34	08/01/2023	AA- Municipal	0.34 2.15	400,000.00 400,000.00 -9,400.00	390,600.00 226.67 390,826.67
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 97.7660	08/01/2023 0.38	08/01/2023	AA- Municipal	0.38 2.10	300,000.00 300,000.00 -6,702.00	293,298.00 190.00 293,488.00
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 98.9470	08/01/2023 1.20	08/01/2023	AA Municipal	0.29 2.01	712,243.00 708,445.24 -15,816.24	692,629.00 1,400.00 694,029.00
47787NAC3 JDOT 2020-B A3	663,754.85 98.8846	11/15/2024 0.51	12/07/2022	AAA Asset Backed	0.20 2.17	665,647.59 665,180.70 -8,829.44	656,351.27 150.45 656,501.72
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 98.2769	04/14/2023 0.15	04/14/2023	AAA Agency	0.18 1.80	749,613.01 749,743.81 -12,667.06	737,076.75 521.88 737,598.63

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Balance Sheet Classification

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
345329AB2 FORDL 2021-B A2	367,018.14 99.1849	04/15/2024 0.24	07/03/2022	AAA Asset Backed	0.24 3.45	367,014.73 367,016.08 -2,989.50	364,026.58 39.15 364,065.72
380149AB0 GMCAR 212 A2	209,711.59 99.6751	06/17/2024 0.27	07/29/2022	AAA Asset Backed	0.18 1.30	209,826.28 209,782.51 -752.27	209,030.24 23.59 209,053.83
06051GJX8 BANK OF AMERICA CORP	150,000.00 99.7473	05/28/2024 0.91	05/28/2024	AA- Financial	0.77 2.55	150,372.00 150,267.43 -646.48	149,620.95 121.23 149,742.18
80285VAB5 SDART 2021-4 A2	177,580.56 99.5735	08/15/2024 0.37	07/14/2022	AAA Asset Backed	0.38 1.88	177,569.51 177,573.38 -750.21	176,823.17 29.20 176,852.38
43815GAB5 HAROT 2021-4 A2	700,000.00 98.9840	05/21/2024 0.39	11/12/2022	AAA Asset Backed	0.39 2.07	699,981.66 699,985.55 -7,097.55	692,888.00 75.83 692,963.83
92348AAA3 VZOT 2019-C A1A	216,100.81 100.1288	04/22/2024 1.94	08/09/2022	AAA Asset Backed	0.54 1.59	217,704.68 217,256.48 -877.42	216,379.06 128.10 216,507.16
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 97.2018	12/22/2023 0.63	12/22/2023	AAA Agency	0.74 2.28	498,895.00 499,046.37 -13,037.37	486,009.00 859.38 486,868.38
037833AK6 APPLE INC	300,000.00 100.5398	05/03/2023 2.40	05/03/2023	AAA Industrial	0.84 1.80	305,952.00 305,059.84 -3,440.44	301,619.40 2,960.00 304,579.40
14317CAB8 CARMX 2022-1 A2	500,000.00 99.0331	02/18/2025 0.91	02/15/2023	AAA Asset Backed	0.92 2.04	499,971.60 499,974.28 -4,808.83	495,165.45 202.22 495,367.67
91282CDV0 UNITED STATES TREASURY	1,000,000.00 97.4531	01/31/2024 0.88	01/31/2024	AAA Government	1.03 2.29	996,914.06 997,167.70 -22,636.70	974,531.00 1,450.28 975,981.28
98162VAD1 WOART 2019-B A3	596,773.03 100.3509	07/15/2024 2.59	07/07/2022	AAA Asset Backed	1.05 1.26	600,409.61 599,751.57 -884.64	598,866.92 686.95 599,553.88
427866AZ1 HERSHEY CO	600,000.00 101.0980	05/15/2023 3.38	04/15/2023	A+ Industrial	1.20 2.47	615,240.00 613,495.23 -6,907.23	606,588.00 7,650.00 614,238.00
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 99.2080	08/01/2023 1.64	08/01/2023	AA Municipal	1.64 2.25	275,000.00 275,000.00 -2,178.00	272,822.00 375.60 273,197.60
65480DAC7 NALT 2021-A A3	355,000.00 97.5740	08/15/2024 0.52	06/15/2023	AAA Asset Backed	1.66 2.59	349,536.33 349,760.64 -3,372.80	346,387.84 82.04 346,469.89
735000TK7 PORT OAKLAND CALIF REV	800,000.00 98.6480	05/01/2023 0.82	05/01/2023	A+ Municipal	2.10 2.11	789,088.00 789,115.56 68.44	789,184.00 2,736.67 791,920.67

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Balance Sheet Classification

US Dollar

01 January 2022 to 31 March 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index



Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	15,959,376.51	12/17/2023	03/26/2023	AA+	0.62	15,996,814.90	15,801,104.64
---	99.0199	0.88		---	1.96	15,979,828.33 -178,723.69	24,038.79 15,825,143.43

Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	43,768,857.54	02/15/2023	11/08/2022	AA	0.50	44,075,796.44	43,611,587.82
---	96.9459	1.08		---	1.38	43,878,567.27 -266,979.45	115,289.32 43,726,877.14

* Grouped by: BS Class 2. * Groups Sorted by: BS Class 2. * Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued. * Holdings Displayed by: Lot.



Account Statement - Transaction Summary

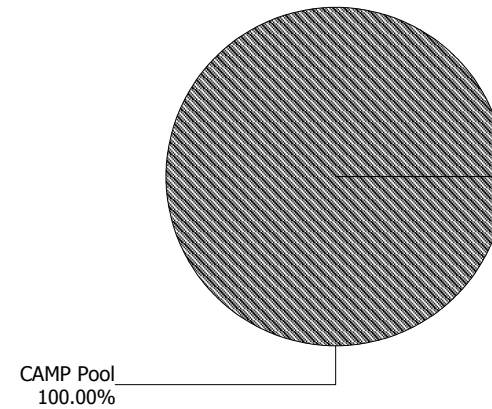
For the Month Ending **January 31, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	361,739,859.91
Purchases	60,011,609.14
Redemptions	(240,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$181,751,469.05
Cash Dividends and Income	11,609.14

Asset Summary		
	January 31, 2022	December 31, 2021
CAMP Pool	181,751,469.05	361,739,859.91
Total	\$181,751,469.05	\$361,739,859.91

Asset Allocation





Account Statement

For the Month Ending **January 31, 2022**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					361,739,859.91
01/07/22	01/07/22	Redemption - Outgoing Wires	1.00	(20,000,000.00)	341,739,859.91
01/10/22	01/10/22	Redemption - Outgoing Wires	1.00	(15,000,000.00)	326,739,859.91
01/12/22	01/12/22	Redemption - Outgoing Wires	1.00	(50,000,000.00)	276,739,859.91
01/13/22	01/13/22	Redemption - Outgoing Wires	1.00	(20,000,000.00)	256,739,859.91
01/14/22	01/14/22	Redemption - Outgoing Wires	1.00	(15,000,000.00)	241,739,859.91
01/21/22	01/21/22	Redemption - Outgoing Wires	1.00	(60,000,000.00)	181,739,859.91
01/28/22	01/28/22	Purchase - Incoming Wires	1.00	60,000,000.00	241,739,859.91
01/31/22	01/31/22	Redemption - Outgoing Wires	1.00	(60,000,000.00)	181,739,859.91
01/31/22	02/01/22	Accrual Income Div Reinvestment - Distributions	1.00	11,609.14	181,751,469.05
Closing Balance					181,751,469.05

	Month of January	Fiscal YTD January-January		
Opening Balance	361,739,859.91	361,739,859.91	Closing Balance	181,751,469.05
Purchases	60,011,609.14	60,011,609.14	Average Monthly Balance	266,256,363.43
Redemptions (Excl. Checks)	(240,000,000.00)	(240,000,000.00)	Monthly Distribution Yield	0.05%
Check Disbursements	0.00	0.00		
Closing Balance	181,751,469.05	181,751,469.05		
Cash Dividends and Income	11,609.14	11,609.14		



Account Statement - Transaction Summary

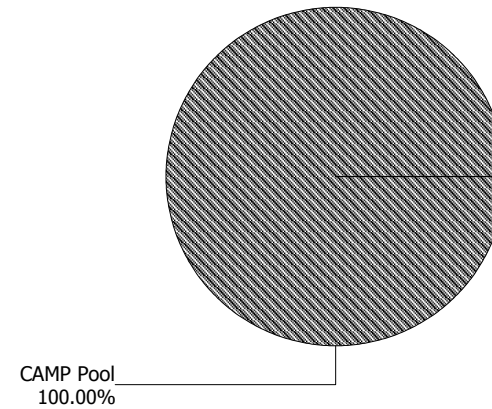
For the Month Ending **February 28, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	181,751,469.05
Purchases	50,009,943.25
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$231,761,412.30
Cash Dividends and Income	9,943.25

Asset Summary		
	February 28, 2022	January 31, 2022
CAMP Pool	231,761,412.30	181,751,469.05
Total	\$231,761,412.30	\$181,751,469.05

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **February 28, 2022**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					181,751,469.05
02/14/22	02/14/22	Purchase - Incoming Wires	1.00	50,000,000.00	231,751,469.05
02/28/22	03/01/22	Accrual Income Div Reinvestment - Distributions	1.00	9,943.25	231,761,412.30
Closing Balance					231,761,412.30

	Month of February	Fiscal YTD January-February
Opening Balance	181,751,469.05	361,739,859.91
Purchases	50,009,943.25	110,021,552.39
Redemptions (Excl. Checks)	0.00	(240,000,000.00)
Check Disbursements	0.00	0.00
Closing Balance	231,761,412.30	231,761,412.30
Cash Dividends and Income	9,943.25	21,552.39

Closing Balance	231,761,412.30
Average Monthly Balance	208,537,538.45
Monthly Distribution Yield	0.06%



Account Statement - Transaction Summary

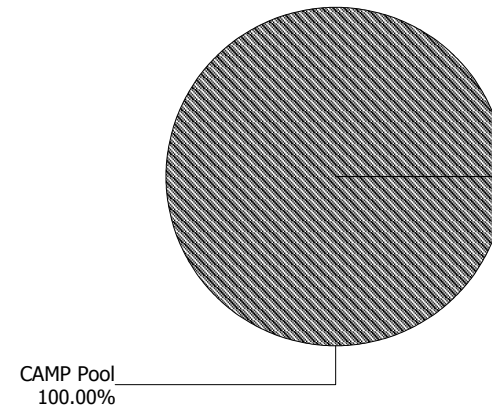
For the Month Ending **March 31, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	231,761,412.30
Purchases	49,766.92
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$231,811,179.22
Cash Dividends and Income	49,766.92

Asset Summary		
	March 31, 2022	February 28, 2022
CAMP Pool	231,811,179.22	231,761,412.30
Total	\$231,811,179.22	\$231,761,412.30

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **March 31, 2022**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					231,761,412.30
03/31/22	04/01/22	Accrual Income Div Reinvestment - Distributions	1.00	49,766.92	231,811,179.22
Closing Balance					231,811,179.22

	Month of March	Fiscal YTD January-March		
Opening Balance	231,761,412.30	361,739,859.91	Closing Balance	231,811,179.22
Purchases	49,766.92	110,071,319.31	Average Monthly Balance	231,763,017.68
Redemptions (Excl. Checks)	0.00	(240,000,000.00)	Monthly Distribution Yield	0.25%
Check Disbursements	0.00	0.00		
Closing Balance	231,811,179.22	231,811,179.22		
Cash Dividends and Income	49,766.92	71,319.31		



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Summary of Income Cash

Ending Balance Last Accounting Period 31-Dec-21		\$	-
Receipts For This Period			
Cash Dividends	227.22		
Interest On Bonds	-		
From Other Sources	-		227.22
Disbursements For This Period			
Purchases	-		
For Other Purposes	-227.22		-227.22
Ending Balance This Accounting Period 31-Mar-22		\$	-

Summary of Principal Cash

Ending Balance Last Accounting Period 31-Dec-21		\$	-
Receipts For This Period			
Sales and Maturities	100,000.00		
From Other Sources	227.22		100,227.22
Disbursements For This Period			
Purchases	-227.22		
For Other Purposes	-100,000.00		-100,227.22
Ending Balance This Accounting Period 31-Mar-22		\$	-

Summary of Investments

Ending Balance Last Accounting Period 31-Dec-21		\$	4,184,466.59
Assets Purchased or Otherwise Acquired			227.22
Assets Sold or Otherwise Disposed of			-100,000.00
Ending Balance This Accounting Period 31-Mar-22		\$	4,084,693.81
Market Value of Account		\$	4,084,693.81



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
Ending Balance Last Statement Period 31-Dec-21	\$ -	-	4,184,466.59	-
03-Jan-22				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 12/31/2021 DIVIDEND FROM 12/1/21 TO 12/31/21	35.90	-	-	-
04-Jan-22				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-35.90	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	35.90	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 35.9 SHARES AT 1.00 USD	-	-35.90	35.90	-
01-Feb-22				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 1/31/2022 DIVIDEND FROM 1/1/22 TO 1/31/22	35.54	-	-	-
02-Feb-22				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-35.54	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	35.54	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 35.54 SHARES AT 1.00 USD	-	-35.54	35.54	-
01-Mar-22				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 2/28/2022 DIVIDEND FROM 2/1/22 TO 2/28/22	155.78	-	-	-



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Schedule of Transactions - By Entry Date

	Income Cash	Principal Cash	Principal Investments	Invested Income
02-Mar-22				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-155.78	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	155.78	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 155.78 SHARES AT 1.00 USD	-	-155.78	155.78	-
11-Mar-22				
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK	-	-100,000.00	-	-
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 100,000 SHARES AT 1.00 USD	-	100,000.00	-100,000.00	-
Ending Balance This Statement Period 31-Mar-22	\$ -	-	4,084,693.81	-



Account Information

Account Number	Account Name
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Schedule of Assets as of March 31, 2022

Cusip	Asset Name	Shares	Book Value	Market Value	Est Income	Yield
CASH						
	Income Cash		-	-	-	-
	Principal Cash		-	-	-	-
	CASH Total		-	-	-	-
MUTUAL FUNDS/MONEY MARKETS						
60934N666	FEDERATED INSTITUTIONAL TAX FREE CASH TRUST PREMIER SHARES #73	4,084,693.81	4,084,693.81	4,084,693.81	14,849.50	0.36
	MUTUAL FUNDS/MONEY MARKETS Total		4,084,693.81	4,084,693.81	14,849.50	0.36
	229842000 Total		4,084,693.81	4,084,693.81	14,849.50	0.36

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B. 7. EAST BAY REGIONAL COMMUNICATIONS SYSTEM AUTHORITY (EBRCS)

EBRCS TRANSACTIONS*

For the Quarter Ending

March 31, 2022

FY 2021-2022

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	12/31/21							03/31/22
100300	1,247,771.14							1,247,771.14
TOTALS	1,247,771.14	0.00	0.00	0.00	0.00	0.00	0.00	1,247,771.14

* East Bay Regional Communications System Authority

EXHIBITS

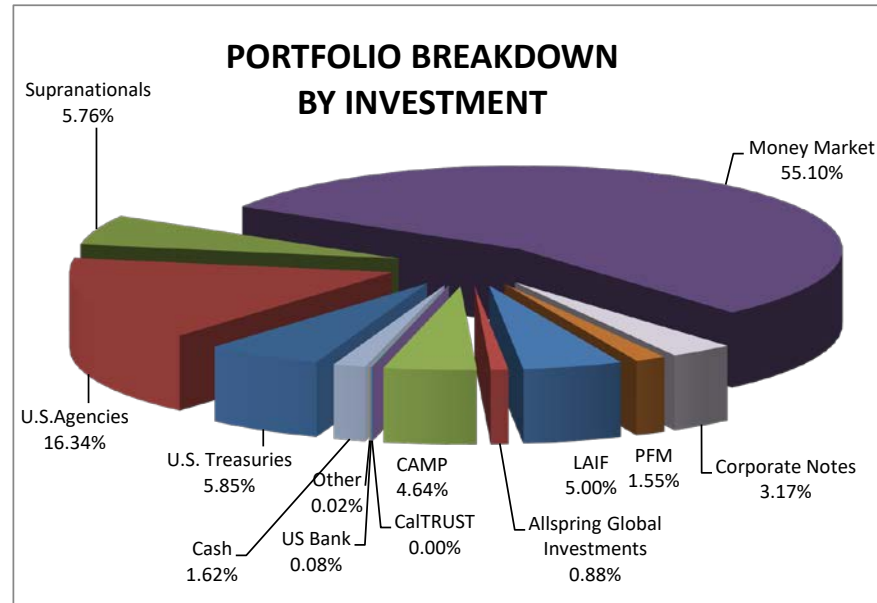
**CONTRA COSTA COUNTY
Portfolio Summary Report
AS OF MARCH 31, 2022**

Portfolio Characteristics

Par	\$5,000,425,363.51
Cost	\$4,996,999,718.97
Market Value	\$4,947,866,158.35
Weighted Yield to Maturity	0.66%
Weighted Average Days to Maturity	287
Weighted Duration	0.69 yr

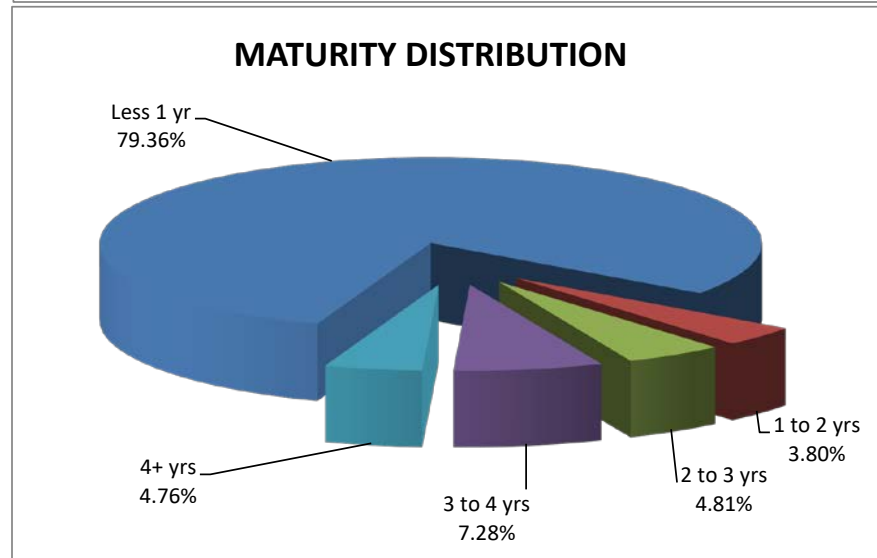
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$292,280,000.00	5.85%
U.S. Agencies	817,079,000.00	16.34%
Supranationals	288,000,000.00	5.76%
Money Market	2,755,465,404.12	55.10%
Corporate Notes	158,445,000.00	3.17%
PFM	77,347,053.11	1.55%
LAIF	249,786,987.92	5.00%
Allspring Global Investments	43,768,857.54	0.88%
CAMP	231,811,179.22	4.64%
CalTRUST	0.00	0.00%
US Bank	4,084,693.81	0.08%
Other	1,247,771.14	0.02%
Cash	81,109,416.65	1.62%
TOTAL*	\$5,000,425,363.51	100.00%**



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$3,968,298,419.47	79.36%
1 to 2 yrs	189,996,528.14	3.80%
2 to 3 yrs	240,272,710.46	4.81%
3 to 4 yrs	363,929,934.30	7.28%
4+ yrs	237,927,771.14	4.76%
TOTAL*	\$5,000,425,363.51	100.00%**



* Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

** May or may not total to 100% due to rounding

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF MARCH 31, 2022**

	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office¹	\$4,311,269,404.12	86.24%	0.7050%	317	0.76 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$77,347,053.11	1.55%	0.6880%	729	1.74 ²
2. Local Agency Investment Fund	\$249,786,987.92	5.00%	0.2900%	1	0.00
3. Allspring Global Investments	\$43,768,857.54	0.88%	1.3810%	321	0.51 ⁴
4. CAMP	\$231,811,179.22	4.64%	0.2500% ⁵	0	0.00
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$4,084,693.81	0.08%	0.3600%	0	0.00
C. Cash	\$81,109,416.65	1.62%	0.25% ⁶	0	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 0.66%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 287

³Weighted Duration (yr) at End-of-Quarter = 0.69

1. Excludes the funds managed by PFM.
2. Data is provided by SymPro.
3. Excludes: Section B.7.a (EBRCS Bond) of the Investment Pool summary report and Futuris Public Entity Trust.
4. Data provided by Allspring Global Investments.
5. Monthly Distribution Yield as of the quarter end.
6. Wells Fargo Bank Average Earnings Credit Rate on Investable Balance for the quarter.

LAIF is subject to a one day call of principal provision. CAMP, CalTRUST Liquidity Fund and Federated provide a same day liquidity provision.

CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	As of March 31, 2022	As of December 31, 2021	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$292,280,000.00	\$83,382,000.00	\$208,898,000.00	250.53%
2. U.S. Agencies				
Federal Home Loan Banks	\$333,065,000.00	154,560,000.00	178,505,000.00	115.49%
Federal National Mortgage Association	\$146,000,000.00	156,000,000.00	(10,000,000.00)	-6.41%
Federal Farm Credit Banks	\$177,856,000.00	179,356,000.00	(1,500,000.00)	-0.84%
Federal Home Loan Mortgage Corporation	160,158,000.00	120,158,000.00	40,000,000.00	33.29%
Subtotal	\$817,079,000.00	610,074,000.00	207,005,000.00	33.93%
3. Supranationals	\$288,000,000.00	178,000,000.00	110,000,000.00	38.19%
4. Money Market Instruments				
Commercial Paper	\$1,655,462,000.00	1,834,543,000.00	(179,081,000.00)	-9.76%
Negotiable Certificates of Deposit	\$1,100,000,000.00	1,206,142,000.00	(106,142,000.00)	-8.80%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	\$2,755,465,404.12	3,040,688,404.12	(285,223,000.00)	-9.38%
5. Corporate Notes	\$158,445,000.00	201,229,000.00	(42,784,000.00)	-21.26%
TOTAL (Section A)	4,311,269,404.12	4,113,373,404.12	197,896,000.00	4.81%
B. Investments Managed by Outside Contractors				
1. PFM	\$77,347,053.11	77,539,161.29	(192,108.18)	-0.25%
2. Local Agency Investment Fund	\$249,786,987.92	260,261,146.58	(10,474,158.66)	-4.02%
3. Allspring Global Investments	\$43,768,857.54	43,943,720.84	(174,863.30)	-0.40%
4. CAMP	\$231,811,179.22	361,739,859.91	(129,928,680.69)	-35.92%
5. CalTRUST (Liquidity Fund)	\$0.00	0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	\$4,084,693.81	4,184,466.59	(99,772.78)	-2.38%
7. Other				
a. EBRCS Bond	\$1,247,771.14	1,247,771.14	0.00	0.00%
TOTAL (Section B)	608,046,542.74	748,916,126.35	(140,869,583.61)	-18.81%
C. Cash	\$81,109,416.65	73,076,300.30	8,033,116.35	10.99%
* GRAND TOTAL (FOR A , B, & C)	\$5,000,425,363.51	\$4,935,365,830.77	\$65,059,532.74	1.32%

* Excludes the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

**CONTRA COSTA INVESTMENT POOL
INVESTMENTS MANAGED BY TREASURER'S OFFICE
QUARTERLY COUPON RATES, YIELD TO MATURITY**

Exhibit IV

Fiscal Year		Quarter Ending			
		September	December	March	June
2021/22	Coupon Rate	0.3742%	0.3564%	0.6910%	
	Yield to Maturity	0.3980%	0.3660%	0.7050%	
2020/21	Coupon Rate	0.7116%	0.4549%	0.3662%	0.3549%
	Yield to Maturity	0.7690%	0.4830%	0.3900%	0.3730%
2019/20	Coupon Rate	2.1446%	1.8751%	1.5587%	0.8110%
	Yield to Maturity	2.2526%	1.9332%	1.6138%	0.8553%
2018/19	Coupon Rate	2.0195%	2.4143%	2.3996%	2.3203%
	Yield to Maturity	2.0983%	2.4912%	2.4951%	2.4161%
2017/18	Coupon Rate	1.3142%	1.3991%	1.6907%	1.9356%
	Yield to Maturity	1.3307%	1.4333%	1.7091%	1.9758%
2016/17	Coupon Rate	1.0063%	1.0436%	1.1392%	1.2330%
	Yield to Maturity	0.9760%	1.0418%	1.1420%	1.2552%
2015/16	Coupon Rate	0.6433%	0.7270%	0.8556%	0.9341%
	Yield to Maturity	0.5859%	0.6955%	0.8251%	0.9043%
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%
2012/13	Coupon Rate	0.8304%	0.5568%	0.5829%	0.5838%
	Yield to Maturity	0.6012%	0.3947%	0.4243%	0.4229%

Source: Beginning 1/2022, all data is calculated by SymPro. Prior data was calculated by APSII.
Yield to Maturity: Weighted Average YTM beginning 9/2020
Excludes funds managed by PFM beginning 9/2018

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

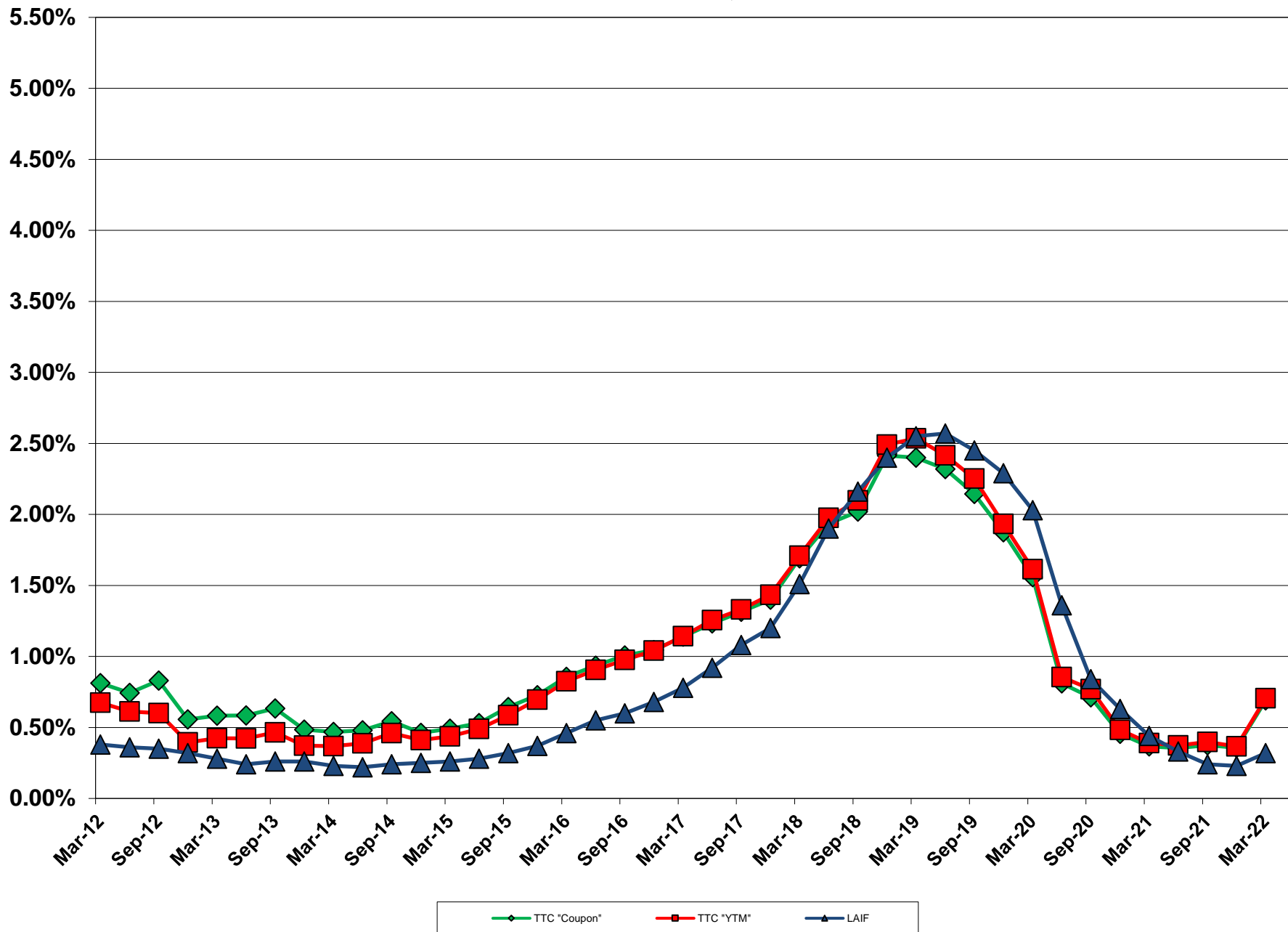
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

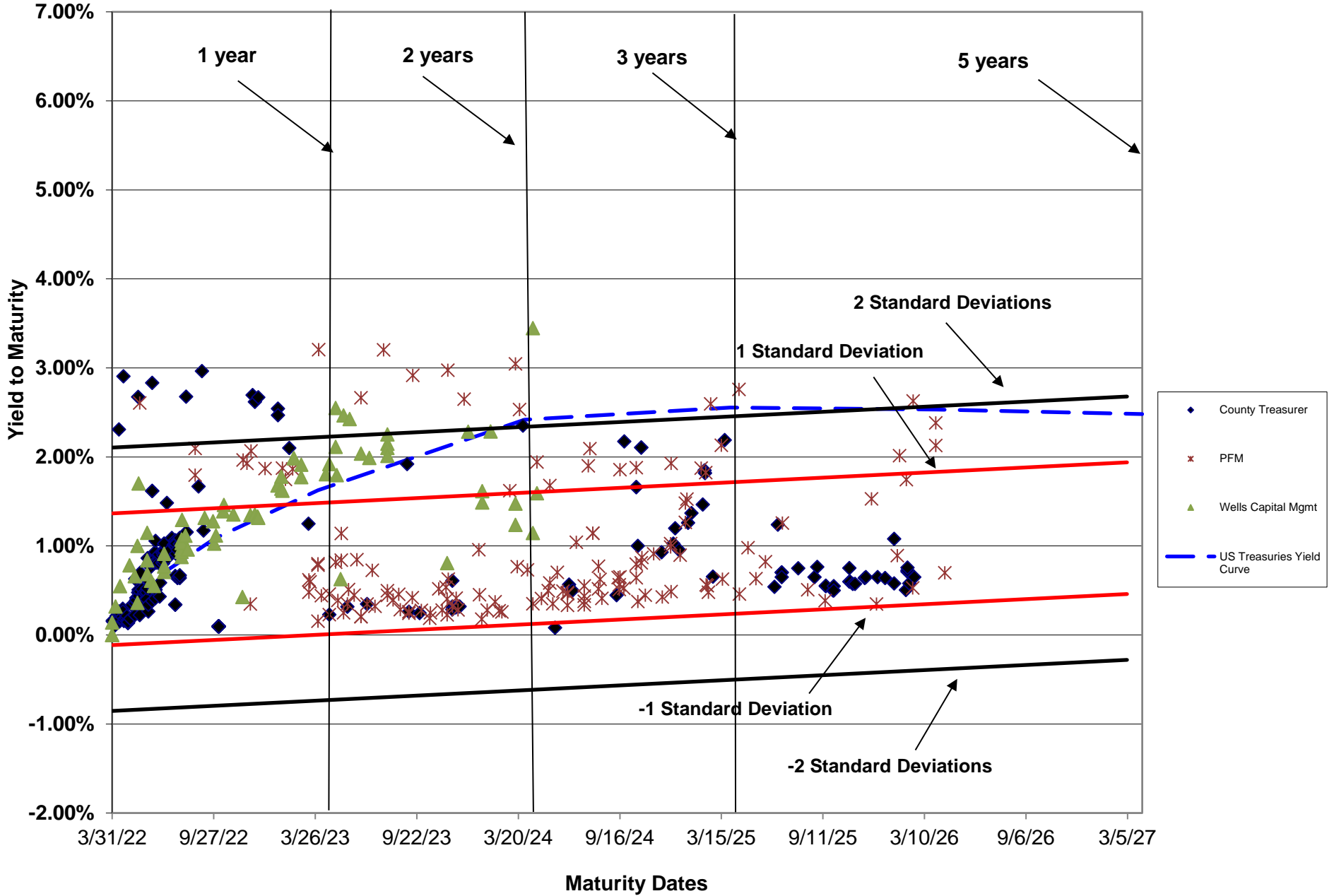
Fiscal Year		Quarter Ending			
		September	December	March	June
2021/22	Apportionment Rate	0.24%	0.23%	0.32%	
2020/21	Apportionment Rate	0.84%	0.63%	0.44%	0.33%
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%

Contra Costa County Investment Pool

as of March 31, 2022



Risk Assessment as of 3/31/22



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of March 31, 2022

<u>CUSIP</u>	<u>Issuer</u>	<u>Par Value</u>	<u>Market Value</u>	<u>Book Value</u>	<u>Coupon</u>	<u>S&P Rating</u>	<u>YTM</u>	<u>Maturity Date</u>	<u>Manager</u>
61744YAH1	MORGAN STANLEY - CORP	150,000.00	150,261.59	150,027.53	2.75	BBB+	2.61	5/19/2022	PFM
46647PBB1	JP MORGAN SECURITIES - CORP	550,000.00	550,000.00	550,000.00	3.21	A-	3.21	4/1/2023	PFM
44932NAD2	HART - ABS	16,015.61	16,037.59	16,013.50	2.66	AAA	2.67	6/15/2023	PFM
3137FKK39	FHMS - MBS	6,386.36	6,316.44	6,385.69	3.20	AA+	3.20	7/25/2023	PFM
02004WAC5	ALLYA - ABS	35,817.95	35,926.39	35,778.69	2.91	N/A	2.92	9/15/2023	PFM
36256XAD4	GMALT - ABS	14,750.31	14,772.50	14,725.40	2.97	N/A	2.98	11/16/2023	PFM
31680YAD9	FITAT - ABS	24,250.89	24,319.88	24,217.92	2.64	AAA	2.65	12/15/2023	PFM
38141GZP2	GOLDMAN SACHS GRP - CORP	175,000.00	174,938.41	174,847.71	3.00	BBB+	3.05	3/15/2024	PFM
89236TJX4	TOYOTA MCC - CORP	100,000.00	100,037.27	99,938.78	2.50	A+	2.53	3/22/2024	PFM
46647PCV6	JP MORGAN SECURITIES - CORP	400,000.00	392,712.82	400,000.00	2.60	A-	2.60	2/24/2025	PFM
437076CM2	HOME DEPOT - CORP	60,000.00	59,952.56	59,895.29	2.70	A	2.76	4/15/2025	PFM
61747YEM3	MORGAN STANLEY - CORP	450,000.00	441,896.33	450,000.00	2.63	BBB+	2.63	2/18/2026	PFM

<u>CUSIP</u>	<u>Issuer</u>	<u>Par Value</u>	<u>Market Value</u>	<u>Book Value</u>	<u>Coupon</u>	<u>S&P Rating</u>	<u>YTM</u>	<u>Maturity Date</u>	<u>Manager</u>
3135G0V59	FNMA - AGENCY	5,000,000.00	5,003,105.45	4,999,911.44	2.25	AA+	2.31	4/12/2022	TTC
3130AE3Q1	FHLB - AGENCY	165,000.00	165,184.24	164,985.95	2.74	AA+	2.91	4/20/2022	TTC
3130AEEQ9	FHLB - AGENCY	2,500,000.00	2,506,185.95	2,499,926.82	2.65	AA+	2.68	5/16/2022	TTC
3130AEBM1	FHLB - AGENCY	5,000,000.00	5,022,734.40	4,999,249.95	2.75	AA+	2.83	6/10/2022	TTC
3134GBA69	FHLMC - AGENCY	158,000.00	158,801.10	157,840.10	2.38	AA+	2.68	8/9/2022	TTC
3130AEV80	FHLB - AGENCY	5,000,000.00	5,039,053.30	4,995,517.09	2.75	AA+	2.97	9/6/2022	TTC
166764AB6	CHEVRON - CORP	10,000,000.00	10,041,273.00	9,978,157.61	2.36	AA	2.70	12/5/2022	TTC
3130A3KM5	FHLB - AGENCY	2,000,000.00	2,015,395.58	1,998,439.53	2.50	AA+	2.62	12/9/2022	TTC
931142DU4	WALMART INC - CORP	10,000,000.00	10,044,379.40	9,978,685.58	2.35	AA	2.67	12/15/2022	TTC
3135G0T94	FNMA - AGENCY	6,000,000.00	6,039,881.04	5,992,331.92	2.38	AA+	2.54	1/19/2023	TTC
3135G0T94	FNMA - AGENCY	6,000,000.00	6,039,881.04	5,992,331.92	2.38	AA+	2.54	1/19/2023	TTC

<u>CUSIP</u>	<u>Issuer</u>	<u>Par Value</u>	<u>Market Value</u>	<u>Book Value</u>	<u>Coupon</u>	<u>S&P Rating</u>	<u>YTM</u>	<u>Maturity Date</u>	<u>Manager</u>
757696AP4	REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00	319,367.48	325,561.98	0.42	AA	2.55	5/1/2023	Allspring
427866AZ1	HERSHEY CO	600,000.00	614,238.00	621,145.23	3.38	A	2.47	5/15/2023	Allspring
678858BW0	OKLAHOMA GAS AND ELECTRIC CO	490,000.00	480,380.39	490,940.87	0.55	A-	2.43	5/26/2023	Allspring
345329AB2	FORDL 2021-B A2	367,018.14	364,065.72	367,055.23	0.24	AAA	3.45	4/15/2024	Allspring

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
January 1, 2022 through March 31, 2022

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$4,009,699,647.93	84.80%	0.5027%	266.27	314
B. Investments Managed by Outside Contractors²					
1. PFM	\$77,543,604.37	1.64%	0.6507%	12.07	736
2. Local Agency Investment Fund ³	\$266,640,486.29	5.64%	0.2923%	0.06	1
3. Allspring Global Investments	\$43,781,409.70	0.93%	0.9793%	3.11	336
4. CAMP ⁴	\$236,762,800.31	5.01%	0.1200%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$4,167,873.57	0.09%	0.1267%	0.00	0
C. Cash⁵	\$89,875,661.98	1.90%	0.2453%	0.00	0
Total	<u>\$4,728,471,484.15</u>	100.00%			

* Weighted Average YTM of Portfolio = 0.47% 282

Notes:

1. Excludes the funds managed by PFM.
2. Excludes: Section B.7.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust.
3. LAIF is subject to a one day call of principal provision
4. CAMP, CalTRUST Liquidity Fund, and US Bank Federated Tax-Free Fund provide a same day liquidity provision. Investments in CAMP commenced in March 2020.
5. The average of Investable Balances and the average of Earnings Allowance Rates of all four banks, WFB, BofA, Bank of the West, and Mechanics.

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF MARCH 31, 2022**

<u>Pool Rates:</u>	<u>YTM as of 3/31/22</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	0.66%	0.47%	301	*1
Investments Managed by Treasurer's Office	0.71%	0.50%	314	
PFM	0.69%	0.65%	736	
Allspring Global Investments	1.38%	0.98%	336	
CAMP	0.25%	0.12%	32	*2
CalTRUST Liquidity Fund	N/A	0.00%	0	*2
US Bank (Federated)	0.36%	0.13%	6	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	0.32%	0.29%	310	*2
		<u>1/1/22 - 3/31/22</u>		
<u>Benchmarks</u> ^{*3} :	<u>3/31/22</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index ^{*4}	0.3200%	0.3200%	0.1158%	0.0700%
6-Month Treasury Bill	0.4888%	0.5625%	0.3869%	0.1900%
6-Month SOFR	0.0675%	0.0675%	0.0511%	0.0493%
Fidelity Money Market Fund ^{*5}	0.0100%			

*1. Cash is included in the calculation.

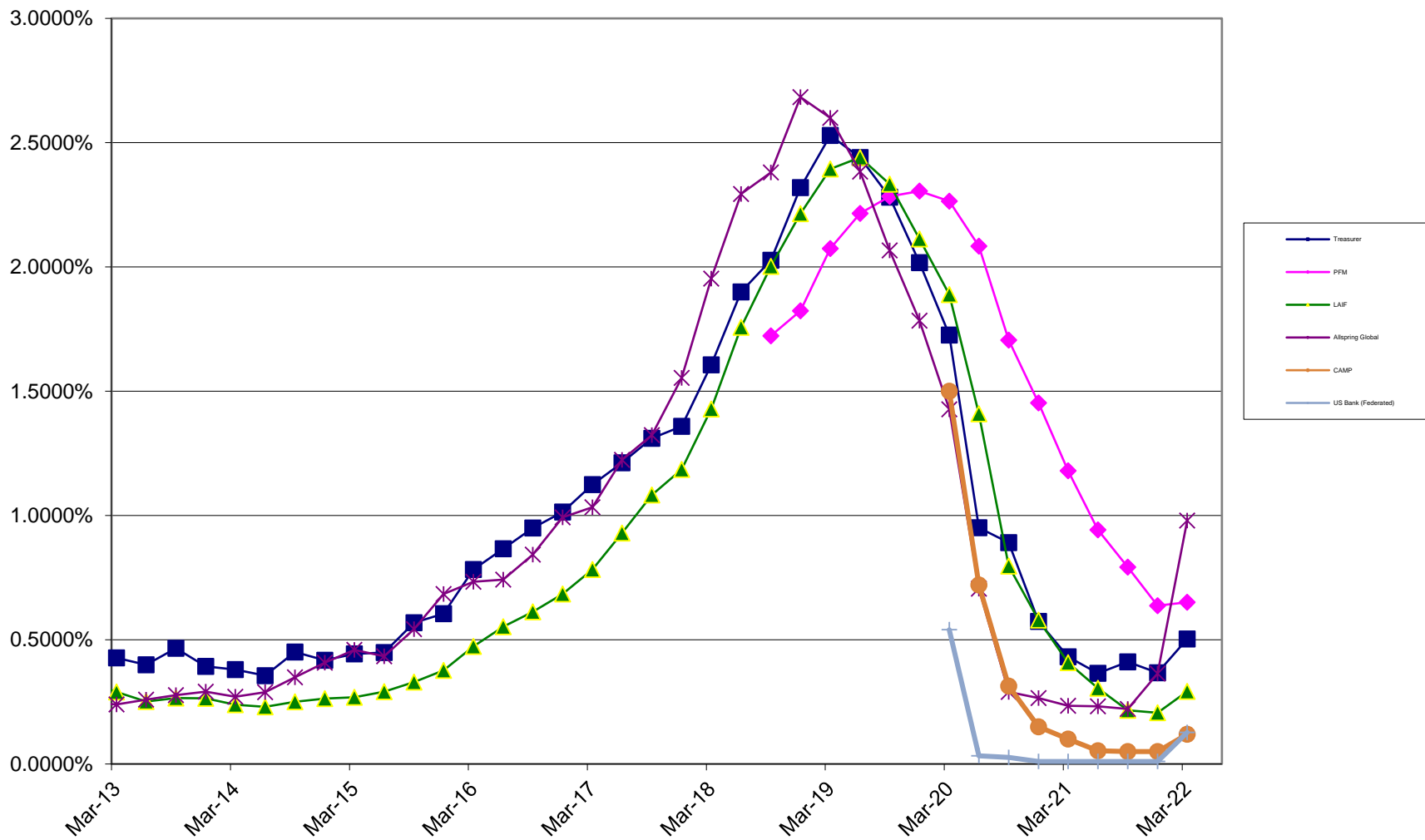
*2. Average days to maturity with a same-day call of principal provision.

*3. For reference only.

*4. The ICAP Fed Funds Rates are posted by the ICAP Fed Funds Desk. These rates are general indications and are determined by using the levels posted to the desk by highly rated larg

*5 Ticker SPRXX: 30 day yield as of the quarter end.

Contra Costa County Investment Pool Average Quarterly YTM as of March 31, 2022



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2022**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
GMALT - ABS	36256XAD4	1/16/2019	2.97	14,750.31	14,772.50	14,725.40	10% collateral call	6911
FHMS - MBS	3137FKK39	12/17/2018	3.20	6,386.36	6,316.44	6,385.69	1% cleanup call	6911
ALLYA - ABS	02004WAC5	2/13/2019	2.91	35,817.95	35,926.39	35,778.69	10% collateral call	6911
JP MORGAN SECURITIES - CORP	46647PBB1	3/22/2019	3.21	550,000.00	550,000.00	550,000.00	One time call: 4/1/22	6911
HART - ABS	44932NAD2	4/10/2019	2.66	16,015.61	16,037.59	16,013.50	5% collateral call	6911
CHEVRON - CORP	166764AB6	4/18/2019	2.36	10,000,000.00	10,041,273.00	9,978,157.61	Make-whole call +12bps; Callable on and after 9/5/22	8177
WALMART INC - CORP	931142DU4	4/17/2019	2.35	10,000,000.00	10,044,379.40	9,978,685.58	Make-whole call +10bps; Callable on and after 11/15/22	8177
FITAT - ABS	31680YAD9	5/8/2019	2.64	24,250.89	24,319.88	24,217.92	10% collateral call	6911
FHLMC - MBS	3137B1BS0	8/15/2019	2.51	499,408.31	501,234.70	508,627.06	1% collateral call	6911
3M COMPANY - CORP	88579YBL4	8/26/2019	1.75	400,000.00	398,648.80	399,617.78	Make-whole call +10bps; Callable on and after 1/14/23	6911
FHMS - MBS	3137AWQH1	9/9/2019	2.31	375,000.00	375,708.15	380,537.11	1% collateral call	6911
FHMS - MBS	3137FQ3V3	11/26/2019	2.09	56,305.24	56,345.27	56,298.04	1% collateral call	6911
CATERPILLAR FINL - CORP	14913Q3C1	1/13/2020	1.95	200,000.00	200,631.53	199,979.63	Make-whole call +7.5bps	6911
GMCAR - ABS	36258NAC6	1/15/2020	1.84	74,584.44	74,744.87	74,566.87	10% collateral call	6911
CARMAX - ABS	14315XAC2	1/22/2020	1.89	93,473.37	93,402.43	93,448.85	10% collateral call	6911
HDMOT - ABS	41284UAD6	1/29/2020	1.87	69,556.21	69,622.82	69,523.50	10% collateral call	6911
VZOT - ABS	92348TAA2	1/29/2020	1.85	160,309.71	160,356.07	160,286.29	10% collateral call	6911
BANK OF NY MELLON - CORP	06406RAM9	1/28/2020	1.85	400,000.00	400,289.78	399,923.19	Callable on and after 1/2/23	6911
ADOBE INC - CORP	00724PAA7	2/3/2020	1.70	90,000.00	89,721.15	89,965.69	Make-whole call +5bps	6911
TOYOTA MCC - CORP	89236TGT6	2/13/2020	1.80	13,150,000.00	12,779,315.31	13,132,056.39	Make-whole call +10bps	8177
PEPSICO INC - CORP	713448EY0	5/1/2020	0.75	200,000.00	197,197.79	199,857.00	Make-whole call +10bps	6911
CHEVRON - CORP	166764BV1	5/11/2020	1.14	185,000.00	182,728.44	185,000.00	Make-whole call +15bps	6911
APPLE INC - CORP	037833DV9	5/11/2020	0.75	375,000.00	370,331.70	374,622.22	Make-whole call +10bps	6911
CITIBANK NA - CORP	172967MR9	5/14/2020	1.68	250,000.00	248,051.75	250,000.00	Make-whole call +25bps	6911
AMAZON - CORP	023135BP0	6/3/2020	0.40	425,000.00	418,483.86	424,767.51	Make-whole call +5bps	6911
MBALT - ABS	58769VAC4	6/23/2020	0.55	200,344.96	198,497.52	200,325.44	5% collateral call	6911
FHLMC - AGENCY	3134GVV96	6/24/2020	0.50	20,000,000.00	19,206,196.40	20,000,000.00	One time call: 6/24/22	8177
WOART - ABS	98163WAC0	6/24/2020	0.63	197,283.62	195,494.97	197,265.98	10% collateral call	6911
NAROT - ABS	65479CAD0	6/30/2020	0.55	204,553.64	203,295.61	204,545.42	5% collateral call	6911
FFCB - AGENCY	3133ELQ49	6/30/2020	0.70	20,000,000.00	18,850,733.40	20,000,000.00	Callable on and after 6/30/21	8177
FNMA - AGENCY	3136G4XK4	6/30/2020	0.65	20,000,000.00	18,849,109.40	20,000,000.00	Quarterly: Last call on 12/30/24	8177
HART - ABS	44933FAC0	7/22/2020	0.48	124,291.59	123,305.51	124,263.51	5% collateral call	6911
CARMAX - ABS	14315FAD9	7/22/2020	0.62	171,290.90	169,879.58	171,256.62	10% collateral call	6911
VZOT - ABS	92290BAA9	8/12/2020	0.47	275,000.00	271,197.80	274,942.25	10% collateral call	6911
GMCAR - ABS	362590AC5	8/19/2020	0.45	227,650.68	224,845.23	227,593.48	10% collateral call	6911
FNMA - AGENCY	3136G4S87	8/27/2020	0.65	10,000,000.00	9,369,557.90	10,000,000.00	Quarterly: starts 8/27/21	8177
UNILEVER CAPITAL - CORP	904764BJ5	9/14/2020	0.38	100,000.00	97,503.66	99,938.01	Make-whole call +5bps	6911
FFCB - AGENCY	3133EL7K4	9/16/2020	0.55	10,000,000.00	9,352,161.70	10,000,000.00	Callable on and after 9/16/21	8177
MBALT - ABS	58769EAC2	9/23/2020	0.40	85,000.00	84,481.13	84,995.69	5% deal call	6911
FHLMC - AGENCY	3134GWWT9	9/30/2020	0.55	10,000,000.00	9,319,583.10	10,000,000.00	Quarterly: starts 9/30/21	8177
FFCB - AGENCY	3133EL7K4	9/25/2020	0.55	10,000,000.00	9,352,161.70	9,998,609.72	Callable on and after 9/16/21	8177
HAROT - ABS	43813KAC6	9/29/2020	0.37	125,000.00	123,428.58	124,981.64	10% collateral call	6911
GMALT - ABS	362569AC9	9/29/2020	0.45	99,438.58	99,168.80	99,427.08	10% deal call	6911
BANK OF AMERICA - CORP	06051GHF9	9/28/2020	3.55	325,000.00	327,272.65	336,716.93	Make-whole call +15bps; callable on 3/5/23	6911
FHLMC - AGENCY	3134GWUE4	9/30/2020	0.50	10,000,000.00	9,301,369.60	10,000,000.00	Quarterly: starts 9/30/22	8177
BANK OF AMERICA - CORP	06051GJH3	10/21/2020	0.81	250,000.00	241,867.18	250,000.00	Make-whole call +10bps; Callable on and after 10/24/23	6911
CARMAX - ABS	14316HAC6	10/21/2020	0.50	155,000.00	152,204.92	154,965.88	10% collateral call	6911
FHLMC - AGENCY	3134GW3Z7	10/28/2020	0.60	10,000,000.00	9,371,503.90	10,000,000.00	Quarterly: starts 10/28/21	8177
FHLMC - AGENCY	3134GWVC7	9/29/2020	0.50	10,000,000.00	9,303,144.90	10,000,000.00	Quarterly: starts 9/29/22	8177
FNMA - AGENCY	3136G46N8	10/29/2020	0.60	10,000,000.00	9,367,845.60	10,000,000.00	Quarterly: starts 10/29/21	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2022**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
GMALT - ABS	36256XAD4	1/16/2019	2.97	14,750.31	14,772.50	14,725.40	10% collateral call	6911
FFCB - AGENCY	3133EMFR8	11/3/2020	0.54	10,000,000.00	9,323,862.00	9,988,156.67	Callable on and after 11/3/22	8177
BRISTOL MYERS SQUI - CORP	110122DT2	11/13/2020	0.54	375,000.00	364,764.68	375,000.00	Callable on and after 11/13/21	6911
GOLDMAN SACHS GRP - CORP	38141GXL3	11/19/2020	0.63	400,000.00	395,006.90	400,000.00	Make-whole call +10bps until 11/16/22; call anytime after 10/17/23	6911
FHLMC - AGENCY	3134GX EJ9	11/24/2020	0.64	10,000,000.00	9,345,822.00	10,000,000.00	Quarterly: starts 11/24/21	8177
FHLMC - AGENCY	3134GXFA7	11/30/2020	0.65	10,000,000.00	9,324,771.40	10,000,000.00	Quarterly: starts 11/26/21	8177
FFCB - AGENCY	3133EMHL9	11/30/2020	0.31	10,000,000.00	9,695,443.90	10,000,000.00	Callable on and after 11/30/21	8177
FHLMC - AGENCY	3134GXCA0	11/30/2020	0.32	10,000,000.00	9,712,810.60	9,999,963.19	Quarterly: starts 11/24/21	8177
FNMA - AGENCY	3135GA6J5	12/7/2020	0.32	10,000,000.00	9,706,278.50	10,000,000.00	Quarterly: starts 12/7/21	8177
FNMA - AGENCY	3135G06K4	12/17/2020	0.65	10,000,000.00	9,364,994.00	10,000,000.00	Quarterly: starts 12/17/21	8177
FNMA - AGENCY	3135G06Q1	12/30/2020	0.64	10,000,000.00	9,317,160.10	10,000,000.00	Quarterly: starts 12/30/21	8177
CARMAX - ABS	14316NAC3	1/27/2021	0.34	135,000.00	131,747.22	134,973.32	10% deal call	6911
NATIONAL RURAL - CORP	63743HEU2	2/8/2021	0.35	140,000.00	134,235.33	139,940.34	Make-whole call +5bps until 2/8/24	6911
APPLE INC - CORP	037833EB2	2/8/2021	0.70	10,000,000.00	9,306,678.10	9,995,469.13	Make-whole call +5bps; Callable on and after 1/8/26	8177
APPLE INC - CORP	037833EB2	2/8/2021	0.70	10,000,000.00	9,306,678.10	9,990,136.89	Make-whole call +5bps; Callable on and after 1/8/26	8177
FHLB - AGENCY	3130AKXB7	2/11/2021	0.58	10,000,000.00	9,291,177.00	10,000,000.00	Quarterly: starts 5/11/21	8177
JP MORGAN SECURITIES - CORP	46647PBY1	2/16/2021	0.56	245,000.00	234,304.94	245,000.00	Callable on and after 2/16/24	6911
GMALT - ABS	36261RAC2	2/24/2021	0.26	220,000.00	217,924.85	219,977.47	10% deal call	6911
BMWLT - ABS	05591RAC8	3/10/2021	0.29	145,000.00	143,595.54	144,995.40	5% deal call	6911
CHARLES SCHWAB - CORP	808513BN4	3/18/2021	0.75	245,000.00	237,027.04	244,919.81	Make-whole call +7bps; Callable on and after 2/18/2024	6911
FFCB - AGENCY	3133EMUK6	3/25/2021	1.05	10,000,000.00	9,489,099.40	10,000,000.00	Callable on and after 3/25/22	8177
JP MORGAN SECURITIES - CORP	46647PBS4	9/16/2020	0.65	75,000.00	72,967.22	75,000.00	Callable on and after 9/16/23	6911
CARMAX - ABS	14314QAC8	4/21/2021	0.52	255,000.00	245,997.68	254,945.05	10% collateral call	6911
MORGAN STANLEY - CORP	61772BAA1	4/22/2021	0.73	35,000.00	34,291.45	35,000.00	Make-whole call +10bps; Callable after 4/5/23	6911
FHLB - AGENCY	3130ALX25	4/22/2021	1.00	10,000,000.00	9,402,498.40	10,000,000.00	One time call: 4/22/22	8177
FHLB - AGENCY	3130ALXV1	4/22/2021	1.10	10,000,000.00	9,496,020.50	10,000,000.00	Quarterly: starts 4/22/22	8177
HART - ABS	44933LAC7	4/28/2021	0.38	170,000.00	165,749.83	169,982.12	5% collateral call	6911
FHLB - AGENCY	3130AM4P4	4/29/2021	0.75	10,000,000.00	9,508,573.90	10,000,000.00	One time call: 4/29/22	8177
CITIBANK NA - CORP	172967MX6	5/4/2021	0.98	160,000.00	152,642.11	160,000.00	Make-whole call +10bps; Callable after 5/1/24	6911
AMAZON - CORP	023135BW5	5/12/2021	0.45	560,000.00	539,997.22	559,423.89	Make-whole call +2.5bps	6911
AMAZON - CORP	023135BX3	5/12/2021	1.00	10,000,000.00	9,385,722.40	9,973,506.56	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/13/2021	1.00	5,000,000.00	4,692,861.20	4,983,823.43	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/14/2021	1.00	5,000,000.00	4,692,861.20	4,983,814.43	Make-whole call +5bps; Callable on and after 4/12/26	8177
UNITED HEALTH - CORP	91324PEB4	5/19/2021	0.55	260,000.00	249,264.02	259,808.01	Make-whole call +5bps; Callable on and after 5/15/22	6911
GMALT - ABS	380144AC9	5/26/2021	0.34	295,000.00	290,194.66	294,953.69	10% collateral call	6911
ASTRAZENECA - CORP	04636NAC7	5/28/2021	0.70	365,000.00	351,029.56	364,976.37	Make-whole call +10bps; Callable on and after 5/28/22	6911
JP MORGAN SECURITIES - CORP	46647PCH7	6/1/2021	0.82	190,000.00	181,324.34	190,000.00	Make-whole call +7.5bps; Callable after 6/1/24	6911
FHLB - AGENCY	3130AMMY5	6/10/2021	1.05	10,000,000.00	9,460,851.40	10,000,000.00	Quarterly: starts 12/10/21	8177
FFCB - AGENCY	3133EMH21	6/15/2021	0.90	10,000,000.00	9,375,214.80	10,000,000.00	Callable on and after 6/15/22	8177
FHLB - AGENCY	3130AMYJ5	6/30/2021	1.00	10,000,000.00	9,435,749.80	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY	3133EMP22	6/30/2021	0.91	10,000,000.00	9,403,348.80	10,000,000.00	Callable on and after 6/30/23	8177
FHLB - AGENCY	3130AN2Z2	6/30/2021	1.00	10,000,000.00	9,435,749.80	10,000,000.00	Quarterly: starts 12/30/21	8177
APPLE INC - CORP	037833EB2	2/18/2021	0.70	10,000,000.00	9,306,678.10	9,978,071.45	Make-whole call +5bps; Callable on and after 1/8/26	8177
CARMAX - ABS	14317DAC4	7/28/2021	0.55	475,000.00	460,613.11	474,921.86	10% collateral call	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2021	0.63	125,000.00	119,745.94	125,000.00	Make-whole call +5bps until 5/12/22	6911
JOHNSON & JOHNS - CORP	478160CN2	8/12/2021	0.55	15,295,000.00	14,301,069.26	15,184,572.83	Make-whole call +5bps; Callable on and after 8/1/25	8177
VZOT - ABS	92348AAA3	10/8/2019	1.94	189,088.21	189,331.81	189,061.23	10% collateral call	6911
AMERICAN HONDA FINANCE - CORP	02665WDY4	9/9/2021	0.75	255,000.00	243,145.98	254,864.08	Make-whole call +7.5bps until 8/9/24	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2022**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
GMALT - ABS	36256XAD4	1/16/2019	2.97	14,750.31	14,772.50	14,725.40	10% collateral call	6911
CATERPILLAR FINL - CORP	14913R2P1	9/14/2021	0.60	370,000.00	352,925.85	369,588.67	Make-whole call +22bps until 9/13/24	6911
DISCOVER CARD ABS - ABS	254683CP8	9/27/2021	0.58	280,000.00	265,950.80	279,940.05	5% deal call	6911
GMCAR - ABS	362554AC1	10/21/2021	0.68	185,000.00	178,704.69	184,995.28	10% collateral call	6911
BANK OF NY MELLON - CORP	06406RAX5	10/25/2021	0.85	355,000.00	340,135.31	354,844.49	Callable on and after 9/25/24	6911
COPAR - ABS	14044CAC6	10/27/2021	0.77	220,000.00	210,383.82	219,995.84	10% collateral call	6911
FHLB - AGENCY	3130APDQ5	10/28/2021	1.25	10,000,000.00	9,490,425.90	10,000,000.00	Quarterly: starts 1/28/22	8177
WOART - ABS	98163KAC6	11/3/2021	0.81	270,000.00	259,306.43	269,963.23	10% collateral call	6911
TOYOTA AUTO REC - ABS	89238JAC9	11/15/2021	0.71	225,000.00	216,503.98	224,995.21	5% collateral call	6911
HYUNDAI AUTO - ABS	44935FAD6	11/17/2021	0.74	170,000.00	163,369.59	169,962.06	5% collateral call	6911
AMERICAN EXPRESS - CORP	025816CG2	11/23/2021	2.50	325,000.00	323,654.44	335,094.90	Callable on and after 6/30/24	6911
AMERICAN EXPRESS - CORP	025816CG2	11/23/2021	2.50	100,000.00	99,585.98	103,106.12	Callable on and after 6/30/24	6911
TARGET CORP - CORP	87612EBD7	11/29/2021	3.50	250,000.00	255,769.18	263,610.09	Make-whole call +15bps until 7/1/24	6911
CAPITAL ONE - ABS	14041NFY2	11/30/2021	1.04	450,000.00	430,585.79	449,937.99	5% deal call	6911
FHLB - AGENCY	3130APW43	12/2/2021	1.50	10,000,000.00	9,577,420.70	10,000,000.00	Quarterly: starts 3/2/2022	8177
BANK OF AMERICA - CORP	06051GKE8	12/6/2021	1.53	500,000.00	478,620.82	500,000.00	Make-whole call +15bps until 12/6/24 Quarterly call after	6911
VOLKSWAGEN AUTO LOAN - ABS	92868KAC7	12/13/2021	1.02	295,000.00	285,204.82	294,988.44	10% collateral call	6911
FFCB - AGENCY	3133ENHC7	12/14/2021	1.60	10,000,000.00	9,563,039.60	10,000,000.00	Callable on and after 3/14/22	8177
HONDA AUTO RECEIVABLES - ABS	43815GAC3	11/24/2021	0.88	220,000.00	213,010.67	219,953.62	10% collateral call	6911
FFCB - AGENCY	3133ENHC7	12/16/2021	1.60	10,000,000.00	9,563,928.49	10,000,888.89	Callable on and after 3/14/22	8177
FHLB - AGENCY	3130AQB7	12/23/2021	1.20	10,000,000.00	9,716,740.30	10,000,000.00	Quarterly: starts 3/23/22	8177
FHLB - AGENCY	3130AQ5X7	12/30/2021	1.15	10,000,000.00	9,692,525.30	10,000,000.00	Quarterly: starts 3/30/22	8177
CATERPILLAR FINL - CORP	14913R2S5	1/10/2022	0.95	150,000.00	146,221.14	149,978.70	Make-whole call +5bps	6911
FHLB - AGENCY	3130AQ64	1/18/2022	1.00	10,000,000.00	9,672,988.00	10,000,000.00	One time call: 1/18/2023	8177
AMERICAN HONDA FINANCE - CORP	02665WEA5	1/13/2022	1.50	300,000.00	289,315.56	299,780.12	Make-whole call +7.5bps	6911
GMCAR - ABS	380146AC4	1/19/2022	1.26	170,000.00	164,578.87	169,985.23	10% collateral call	6911
CITIGROUP INC - CORP	17327CAN3	1/25/2022	2.01	85,000.00	81,914.09	85,000.00	Make-whole call +12bps until 1/25/25 then quarterly call	6911
FORDO - ABS	345286AC2	1/24/2022	1.29	100,000.00	96,990.05	99,988.12	10% collateral call	6911
FHLB - AGENCY	3130AQJH7	1/28/2022	1.75	10,000,000.00	9,674,878.60	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY	3133ENNG1	2/8/2022	1.86	10,000,000.00	9,619,821.10	10,000,000.00	Callable on and after 2/8/23	8177
FHLB - AGENCY	3130AQRH8	2/25/2022	2.00	10,000,000.00	9,647,522.50	10,000,000.00	Quarterly: starts 5/25/22	8177
STATE STREET CORP - CORP	857477BR3	2/7/2022	1.75	150,000.00	144,653.77	150,000.00	Callable on and after 2/6/25	6911
STATE STREET CORP - CORP	857477BM4	2/7/2022	2.90	75,000.00	74,447.56	77,204.04	Callable on and after 3/30/25	6911
NATIONAL RURAL - CORP	63743HFC1	2/7/2022	1.88	105,000.00	101,832.78	104,997.01	Make-whole call +10bps	6911
MORGAN STANLEY - CORP	61747YEM3	2/18/2022	2.63	450,000.00	441,896.33	450,000.00	Make-whole call +15bps until 2/18/25; call anytime after 1/18/26	6911
HAROT - ABS	43815BAC4	2/23/2022	1.88	195,000.00	194,970.67	194,970.67	10% collateral call	6911
STATE STREET CORP - CORP	857477BM4	2/22/2022	2.90	400,000.00	397,053.65	407,839.53	Callable on and after 3/30/25	6911
JP MORGAN SECURITIES - CORP	46647PCV6	2/24/2022	2.60	400,000.00	392,712.82	400,000.00	Make-whole call +15bps until 2/24/25; call anytime after 1/24/26	6911
FHLB - AGENCY	3130AR2H3	3/4/2022	2.77	10,000,000.00	9,905,758.70	10,000,000.00	Monthly: starts 4/4/22	8177
FHLB - AGENCY	3130ARB42	3/14/2022	1.25	10,000,000.00	9,975,918.80	10,000,000.00	Monthly: starts 4/14/22	8177
HART - ABS	448977AD0	3/16/2022	2.22	420,000.00	414,762.39	419,983.83	5% collateral call	6911
FFCB - AGENCY	3133ENSK7	3/21/2022	2.19	10,000,000.00	9,912,633.10	10,000,000.00	Callable on and after 3/21/23	8177
FHLMC - AGENCY	3134GXPZ1	3/28/2022	2.20	10,000,000.00	9,934,446.80	10,000,000.00	Monthly: starts 4/27/22	8177
CAPITAL ONE - ABS	14041NFZ9	3/30/2022	2.80	225,000.00	224,983.04	224,983.04	5% collateral call	6911
HOME DEPOT - CORP	437076CM2	3/28/2022	2.70	60,000.00	59,952.56	59,895.29	Make-whole call +10bps until 3/15/25; call anytime after 3/15/25	6911
				<u>578,299,800.58</u>	<u>550,990,571.79</u>	<u>578,079,596.85</u>		

Notes:

8177 - County Treasury

6911 - School Insurance Group

**CONTRA COSTA COUNTY
ALLSPRING GLOBAL INVESTMENTS
STRUCTURED SECURITIES
March 31, 2022**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMCAR 2021-2 A2	03066RAB1	11/18/2024	457,711.30	455,935.24	457,695.05	10% collateral call
BANK OF AMERICA CORP	06051GJX8	5/28/2024	500,000.00	499,140.60	500,000.00	Float quarterly; LIBOR +43bps; Callable annually
BANK OF NEW YORK MELLON CORP	06406RAM9	1/27/2023	650,000.00	652,577.83	668,447.00	Callable on and after 1/2/23
CARMX 2019-1 A3	14315NAC4	3/15/2024	200,116.75	201,144.20	203,814.22	10% collateral call
DEERE & CO	244199BE4	6/8/2022	700,000.00	706,604.58	712,796.00	Callable on and after 3/8/22
FLORIDA POWER & LIGHT CO	341081GD3	5/10/2023	600,000.00	598,761.84	600,000.00	Float o/n SOFR +25bps; Callable on and after 11/10/21
GMCAR 2020-1 A3	36258NAC6	9/16/2024	248,614.76	249,339.94	253,130.62	10% collateral call
MBALT 2021-B A2	58769KAC8	1/16/2024	309,163.12	307,674.89	309,137.21	5% deal call
MBART 2019-1 A3	58769TAD7	3/15/2024	161,724.59	162,096.29	163,998.84	5% collateral call
NAROT 2019-B A3	65479HAC1	11/15/2023	161,832.47	162,697.24	165,138.66	5% collateral call
NVIDIA CORP	67066GAK0	6/15/2023	600,000.00	587,613.50	600,000.00	Make-whole call +5bps; Callable on and after 6/15/22
OKLAHOMA GAS AND ELECTRIC CO	678858BW0	5/26/2023	490,000.00	480,380.39	490,000.00	Callable on and after 11/26/21
SDART 2021-2 A2	80286XAB0	4/15/2024	89,971.60	89,950.91	89,969.94	10% collateral call
TAOT 2021-B A2	89190GAB3	1/16/2024	311,031.51	309,799.55	311,025.79	5% collateral call
TRUIST BANK	86787EBE6	5/17/2022	700,000.00	708,071.86	728,287.00	Callable on and after 4/17/22
VZOT 2019-C A1A	92348AAA3	4/22/2024	243,113.41	243,570.56	247,462.86	10% collateral call
DUKE ENERGY CAROLINAS LLC	26442CAW4	5/15/2022	700,000.00	710,704.79	719,005.00	Make-whole call until 5/15/22
APPLE INC	037833DL1	9/11/2022	300,000.00	300,790.93	305,022.00	Make-whole call until 9/11/22
JDOT 2020-B A3	47787NAC3	11/15/2024	663,754.85	656,501.72	665,647.59	10% collateral call
GMCAR 212 A2	380149AB0	6/17/2024	209,711.59	209,053.83	209,826.28	10% collateral call
HART 2021-B A2	44934KAB0	5/15/2024	500,158.01	497,346.01	500,112.65	5% collateral call
FORDL 2021-B A2	345329AB2	4/15/2024	367,018.14	364,065.72	367,014.73	5% deal call
VISA INC	92826CAC6	12/14/2022	300,000.00	304,799.47	305,958.00	Make-whole call +12.5bps until 10/14/22; Call anytime after
UNITEDHEALTH GROUP INC	91324PDD1	10/15/2022	700,000.00	710,932.17	712,355.00	Make-whole call +10bps until 10/15/22
HOME DEPOT INC	437076BG6	6/1/2022	500,000.00	504,940.50	504,235.00	Make-whole call +12.5bps until 5/1/22; Call anytime after
HONEYWELL INTERNATIONAL INC	438516BT2	8/8/2022	200,000.00	201,169.66	202,392.00	Make-whole call +6bps until 7/8/22; Call anytime after
SAN RAMON	799381AA6	7/1/2022	710,000.00	709,917.96	710,000.00	Make-whole call
SDART 2021-4 A2	80285VAB5	8/15/2024	177,580.56	176,852.38	177,569.51	10% collateral call
HAROT 2021-4 A2	43815GAB5	5/21/2024	700,000.00	692,963.83	699,981.66	10% collateral call
CHARLES SCHWAB CORP	808513AT2	1/25/2023	700,000.00	708,489.13	713,608.00	Make-whole call +10bps until 12/25/22; Call anytime after
EXXON MOBIL CORP	30231GAR3	3/1/2023	390,000.00	393,815.24	394,910.10	Make-whole call +20bps until 1/1/23; Call anytime after
APPLE INC	037833AK6	5/3/2023	300,000.00	304,579.40	305,952.00	Make-whole call +15bps until 5/3/23
WOART 2019-B A3	98162VAD1	7/15/2024	596,773.03	599,553.88	600,409.61	10% collateral call
HERSHEY CO	427866AZ1	5/15/2023	600,000.00	614,238.00	615,240.00	Make-whole call +10bps until 4/15/23; Call anytime after
NALT 2021-A A3	65480DAC7	8/15/2024	355,000.00	346,469.89	349,536.33	10% collateral call
CARMX 2022-1 A2	14317CAB8	2/18/2025	500,000.00	495,367.67	499,971.60	10% collateral call
			15,893,275.70	15,917,911.59	16,059,650.25	



Pooled Money Investment Account

Portfolio as of 03-31-22

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars¹

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	\$ 1,100	\$ 10,450	\$ 3,350	\$ 13,200	\$ 7,950	\$ 8,150	\$ 5,050	\$ 10,900	\$ 17,350	\$ 39,600	\$ 20,400			\$ 137,500	66.04%
AGENCY ²	\$ 3,006	\$ 3,325	\$ 4,215	\$ 4,600	\$ 3,348	\$ 3,300	\$ 4,500	\$ 3,675	\$ 2,083	\$ 4,125	\$ 1,500	\$ 325	\$ 100	\$ 38,103	18.30%
CDs + BNs	\$ 6,000	\$ 2,100	\$ 2,350	\$ 2,025	\$ 700	\$ 850	\$ 660	\$ 500	\$ 150					\$ 15,335	7.37%
CP	\$ 3,875	\$ 1,300	\$ 2,750	\$ 1,950	\$ 750	\$ 850	\$ 950	\$ 300						\$ 12,725	6.11%
TDs	\$ 1,180	\$ 849	\$ 1,393	\$ 344	\$ 191	\$ 179								\$ 4,135	1.99%
CORP BND						\$ 85			\$ 55	\$ 25	\$ 99	\$ 68	\$ 84	\$ 416	0.20%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 15,161	\$ 18,024	\$ 14,058	\$ 22,119	\$ 12,939	\$ 13,414	\$ 11,160	\$ 15,375	\$ 19,638	\$ 43,750	\$ 21,999	\$ 393	\$ 184	\$ 208,214	100.00%
Percent	7.28%	8.66%	6.75%	10.62%	6.21%	6.44%	5.36%	7.38%	9.43%	21.01%	10.57%	0.19%	0.09%		
Cumulative %	7.28%	15.94%	22.69%	33.31%	39.53%	45.97%	51.33%	58.71%	68.15%	89.16%	99.72%	99.91%	100.00%		

¹ Figures are rounded to the nearest million. Percentages may be off due to rounding. Totals do not include PMIA and General Fund loans.

² SBA Floating Rate Securities are represented at coupon change date. Mortgages are represented at current book value.



**State of California
Pooled Money Investment Account
Market Valuation
3/31/2022**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 46,438,364,881.91	\$ 46,462,802,161.83	\$ 46,366,792,000.00	NA
Notes	\$ 91,137,412,378.62	\$ 91,123,228,383.84	\$ 89,180,593,000.00	\$ 117,562,034.00
Federal Agency:				
SBA	\$ 329,037,520.12	\$ 329,037,520.12	\$ 329,497,596.82	\$ 138,923.93
MBS-REMICs	\$ 5,703,902.13	\$ 5,703,902.13	\$ 5,844,529.41	\$ 25,924.77
Debentures	\$ 8,923,276,985.63	\$ 8,922,590,857.86	\$ 8,805,155,700.00	\$ 8,519,115.80
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 700,000,000.00	\$ 700,000,000.00	\$ 672,254,000.00	\$ 905,027.00
Discount Notes	\$ 24,949,939,687.37	\$ 24,960,712,979.03	\$ 24,906,670,000.00	NA
Supranational Debentures	\$ 2,065,258,478.33	\$ 2,065,258,478.33	\$ 2,004,805,500.00	\$ 5,592,972.00
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 15,335,000,000.00	\$ 15,335,000,000.00	\$ 15,320,961,230.66	\$ 9,972,225.03
Commercial Paper	\$ 12,697,608,013.77	\$ 12,705,537,708.34	\$ 12,693,180,684.70	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 424,349,911.03	\$ 424,107,855.47	\$ 409,797,860.00	\$ 1,877,396.95
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,135,000,000.00	\$ 4,135,000,000.00	\$ 4,135,000,000.00	NA
PMIA & GF Loans	\$ 756,663,000.00	\$ 756,663,000.00	\$ 756,663,000.00	NA
TOTAL	\$ 207,897,614,758.91	\$ 207,925,642,846.95	\$ 205,587,215,101.59	\$ 144,593,619.48

Fair Value Including Accrued Interest

\$ 205,731,808,721.07

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.988753538). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,775,070.77 or \$20,000,000.00 x 0.988753538.

*All investments are in U.S. Dollars according to State of California.



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

The Treasury Investment Division has received a number of inquiries concerning our various portfolio holdings. Questions involving structured notes, derivative products*, and asset-backed securities are the most notable.

In an effort to clarify the information provided in our monthly statements, we would like to share with you our investment positions in structured notes and asset-backed securities.

Following are the State of California Treasurer's holdings in each category as of March 31, 2022

*** *The Pooled Money Investment Account Portfolio has not invested in, nor will it invest in, Derivative Products as defined in FASB 133.***

1. Structured Notes

Structured notes are debt securities (other than asset-backed securities) whose cash flow characteristics (coupon rate, redemption amount, or stated maturity) depend upon one or more indices and/or that have embedded forwards or options. They are issued by corporations and by government-sponsored enterprises such as the Federal National Mortgage Association and the Federal Home Loan Bank System or an international agency such as the World Bank.

Securities Accountability

Structured Notes

	Amount
a. Callable Agency	\$800.000 million
b. LIBOR Agency Floater	\$0.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$0.000 million
e. 2 year CMT Corporate Floater	\$0.000 million
f. 3 month T-Bill Agency Floater	\$0.000 million
g. 3 month T-Bill Corporate Floater	\$0.000 million

U.S. \$800.000 million As of: 03/31/22

2. Asset-Backed Securities

Asset-backed securities entitle the purchaser to receive a share of the cash flows from a pool of assets such as principal and interest repayments from a pool of mortgages (such as CMOs), small business loans, or credit card receivables (such as ABCP).

Asset-Backed Securities

	Amount
a. Small Business Administration Pools	\$329.038 million
b. Agency MBS-REMIC'S	<u>\$5.704 million</u>
(Medium term sub-total)	\$334.742 million
c. Commercial Paper (Short term sub-total)	\$2,121.057 million

U.S. \$2,455.799 million As of: 03/31/22

Total Portfolio As of: 03/31/22 \$207,907,238,385.26

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:
0.55%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:
1.02% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio:
1.57%

****ABCP purchased by the Pooled Money Investment Account (PMIA) does not include Structured Investment Vehicles (SIVs) nor do any of the approved ABCP programs include SIVs as underlying assets.***