

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF JUNE 30, 2022

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*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 6/30/22, the fair value of the Treasurer's investment portfolio was 98.79% of the cost. Approximately 80 percent of the portfolio or over \$4.4 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	\$5,483,836,412.27
Cost	\$5,476,154,713.66
Market Value	\$5,409,999,561.98
Weighted Yield to Maturity	1.28%
Weighted Average Days to Maturity	266 days
Weighted Duration	0.68 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 minor differences between the investment pool summary pages and the attached statements and exhibits from time to time. The variances are largely due to rounding errors, 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 June 30, 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)	\$355,280,000.00	\$354,969,364.00	\$354,376,142.82	6.48%
2. U.S. Agencies				
Federal Home Loan Banks	617,965,000.00	616,986,366.12	606,145,007.92	11.27%
Federal National Mortgage Association	141,000,000.00	140,920,113.76	132,992,654.50	2.57%
Federal Farm Credit Banks	217,856,000.00	217,764,623.32	208,277,621.89	3.98%
Federal Home Loan Mortgage Corporation	160,158,000.00	160,137,425.10	152,979,524.52	2.92%
Subtotal	1,136,979,000.00	1,135,808,528.30	1,100,394,808.83	20.74%
3. Supranationals - International Government	439,480,000.00	438,788,078.35	427,774,826.88	8.01%
4. Money Market Instruments				
Commercial Paper	1,500,252,000.00	1,495,050,228.48	1,493,892,617.02	27.30%
Negotiable Certificates of Deposit	1,090,000,000.00	1,090,000,000.00	1,088,850,840.00	19.90%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	2,590,255,404.12	2,585,053,632.60	2,582,746,861.14	47.21%
5. Corporate Notes	158,445,000.00	158,056,546.16	147,660,944.86	2.89%
TOTAL (Section A.)¹	4,680,439,404.12	4,672,676,149.41	4,612,953,584.53	85.33%
B. Investments Managed by Outside Contractors				
1. PFM	76,180,073.49	76,158,946.97	73,551,760.69	1.39%
2. Local Agency Investment Fund (LAIF)	267,476,929.85	267,476,929.85	264,033,275.11 ²	4.88%
3. Allspring Global Investments ⁵	43,960,408.04	44,063,090.66	43,681,344.88 ³	0.80%
4. CAMP	292,437,475.90	292,437,475.90	292,437,475.90	5.34%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	3,588,257.84	3,588,257.84	3,588,257.84	0.07%
7. Other				
a. EBRCS Bond	1,059,410.99	1,059,410.99	1,059,410.99	0.02%
TOTAL (Section B.)	684,702,556.11	684,784,112.21	678,351,525.41	12.50%
C. Cash	118,694,452.04	118,694,452.04	118,694,452.04	2.17%
⁴GRAND TOTAL (FOR A , B, & C)	\$5,483,836,412.27	\$5,476,154,713.66	\$5,409,999,561.98	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 June 30, 2022

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	4,468,171,151.26	5,369,237,985.30
Net Earnings (\$)	25,641,367.94	12,442,734.57
Earned Income Yield	0.57%	0.92%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

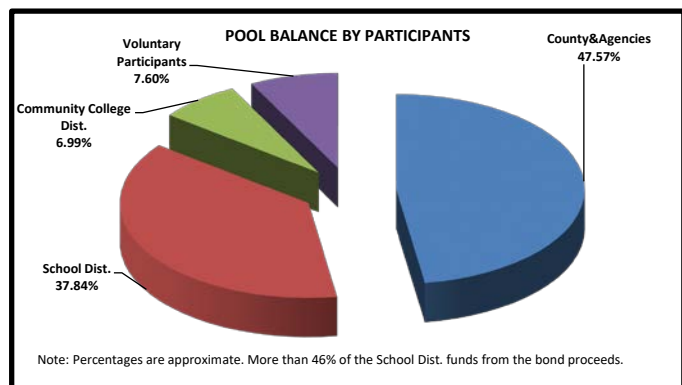
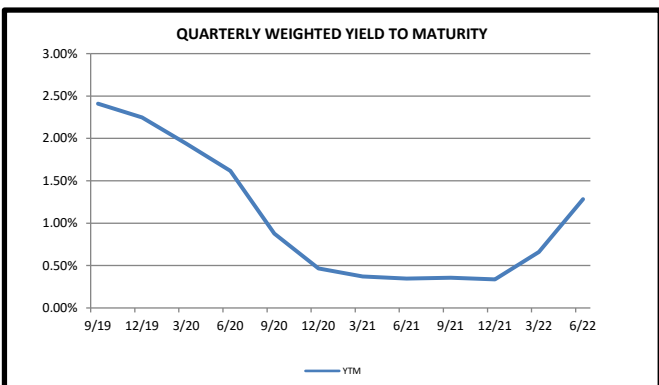
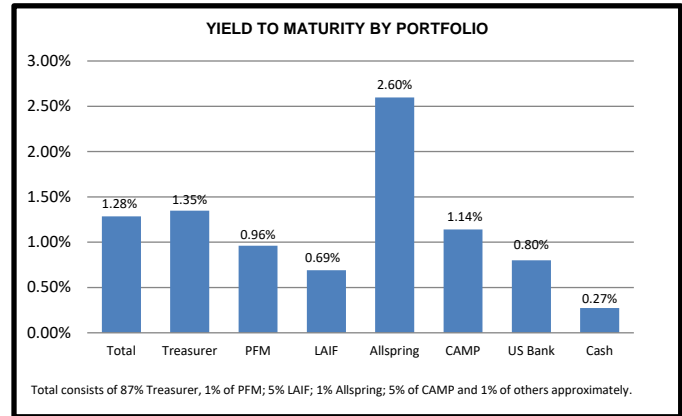
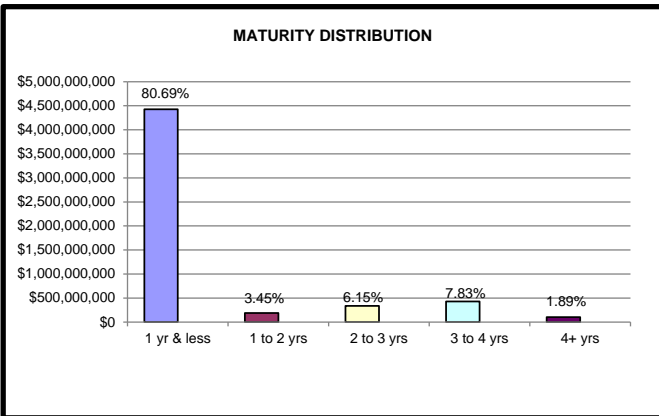
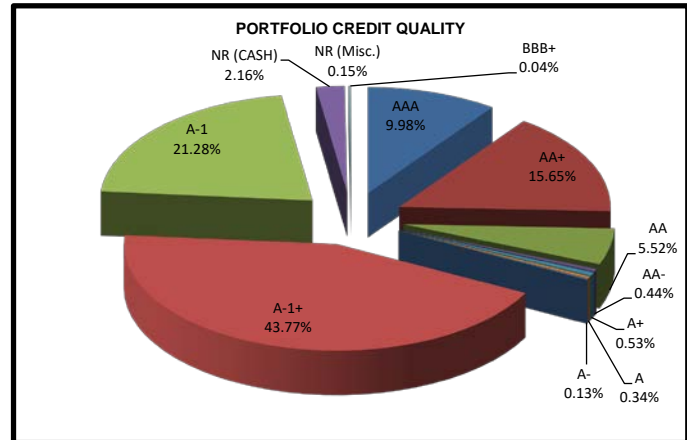
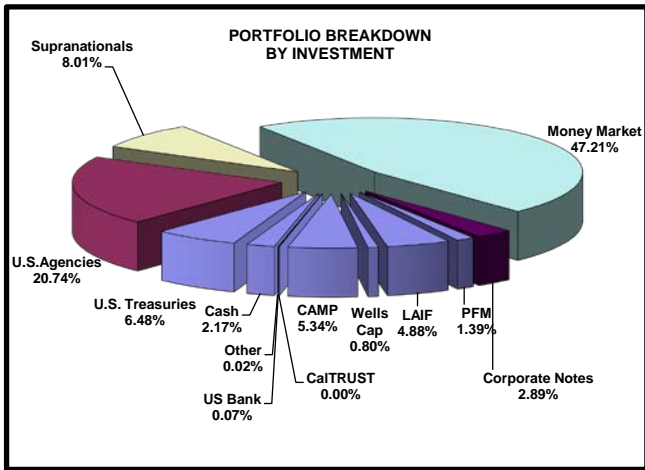
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury Agencies	355,280,000.00	354,376,142.82	0.67	65	6.55%
Commercial Paper	1,136,979,000.00	1,100,394,808.83	1.23	682	20.34%
NCD/YCD	1,500,252,000.00	1,493,892,617.02	1.55	64	27.61%
Corporate Notes	1,090,000,000.00	1,088,850,840.00	1.57	83	20.13%
Time Deposit	158,445,000.00	147,660,944.86	1.35	1084	2.73%
Supranationals	3,404.12	3,404.12	0.08	693	0.00%
PFM	439,480,000.00	427,774,826.88	0.95	522	7.91%
LAIF	76,180,073.49	73,551,760.69	0.96	729	1.36%
CAMP	267,476,929.85	264,033,275.11	0.69	1	4.88%
CalTRUST (Liquidity)	292,437,475.90	292,437,475.90	1.14	0	5.41%
Allspring Global Investments	-	-	0.00	0	0.00%
US Bank (Federated Tax Free)	43,960,408.04	43,681,344.88	2.60	321	0.81%
Misc. ¹	3,588,257.84	3,588,257.84	0.80	0	0.07%
Cash	1,059,410.99	1,059,410.99	N/A	N/A	0.02%
Total Fund³	<u>118,694,452.04</u>	<u>118,694,452.04</u>	<u>0.27</u>	<u>0</u>	<u>2.19%</u>
	5,483,836,412.27	5,409,999,561.98	1.28	266	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 June 30, 2022

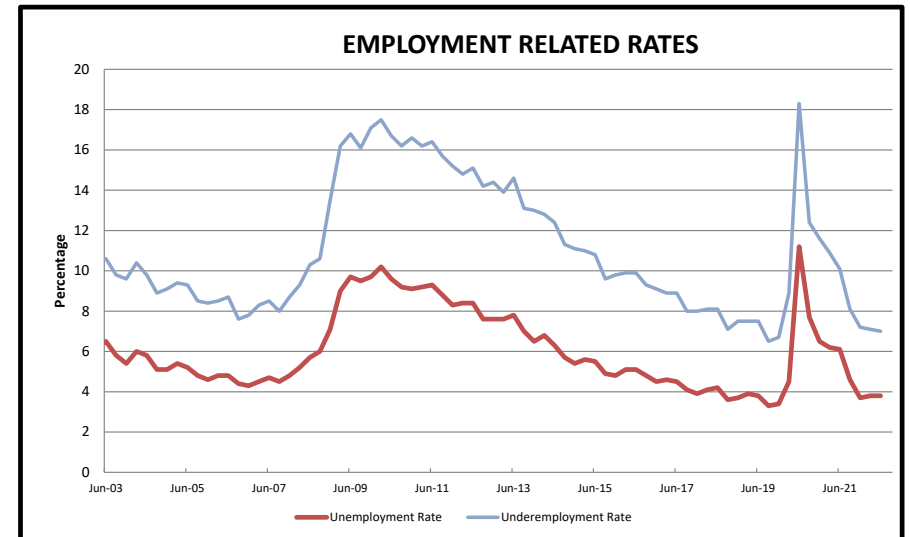
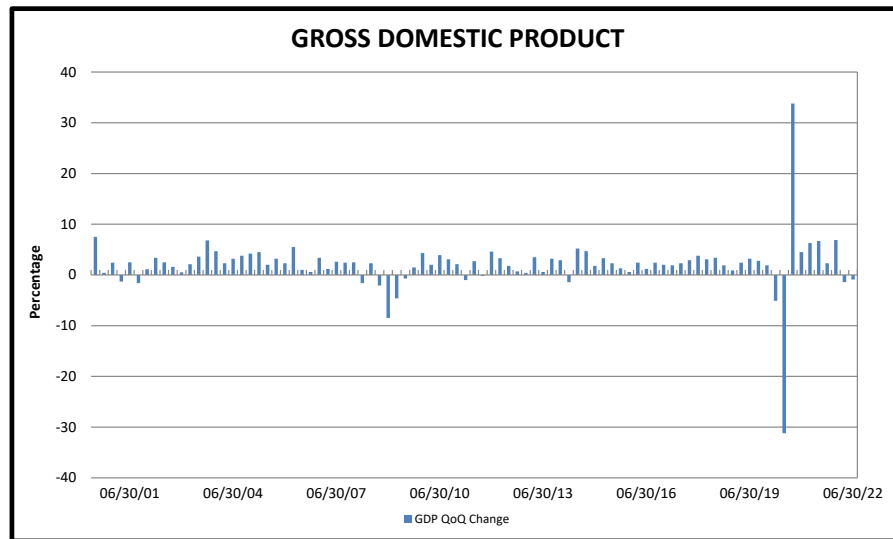
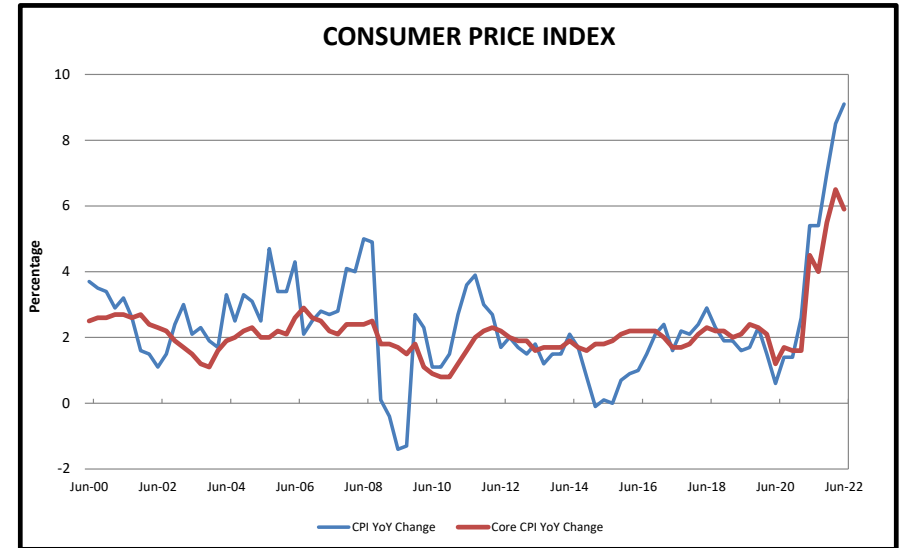
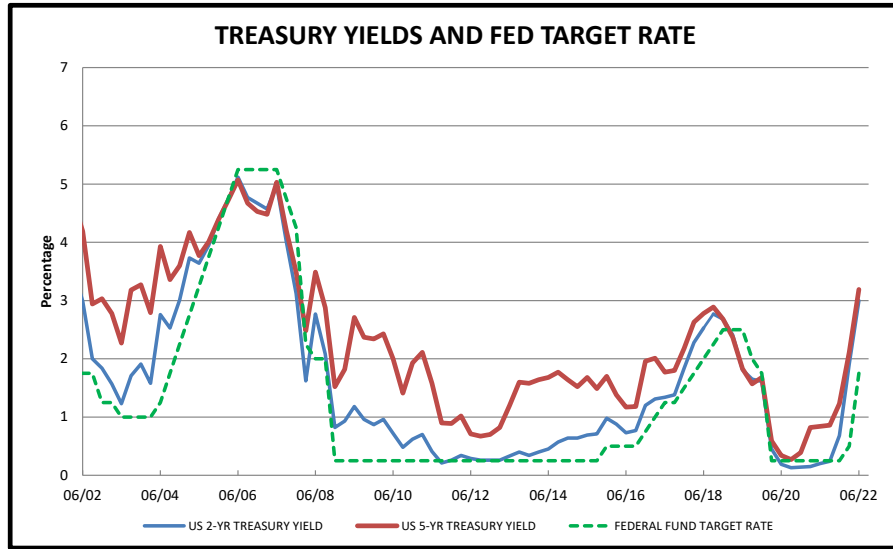


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF JUNE 30, 2022

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 AA+ 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 80% of the portfolio will mature in less than a year with a weighted average maturity of 266 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 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
June 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 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	693	05/24/2024
Subtotal and Average			3,404.12		3,404.12	3,404.12	3,404.12			0.081	693	
Negotiable CDs												
96130AMQ8	90065	WESTPAC BK NY - YCD		03/15/2022	30,000,000.00	29,999,460.00	30,000,000.00	0.930	A-1+	0.943	0	07/01/2022
22536AKX1	90113	CREDIT AG NY - YCD		04/07/2022	30,000,000.00	29,996,760.00	30,000,000.00	0.920	A-1	0.933	5	07/06/2022
22536ALB8	90120	CREDIT AG NY - YCD		04/08/2022	30,000,000.00	29,996,340.00	30,000,000.00	0.940	A-1	0.953	6	07/07/2022
89114WS71	90042	TORONTO DOM NY - YCD		03/07/2022	35,000,000.00	34,994,400.00	35,000,000.00	0.860	A-1+	0.872	7	07/08/2022
22536ALR3	90127	CREDIT AG NY - YCD		04/12/2022	35,000,000.00	34,993,385.00	35,000,000.00	0.960	A-1	0.973	10	07/11/2022
96130AMU9	90072	WESTPAC BK NY - YCD		03/17/2022	35,000,000.00	34,988,730.00	35,000,000.00	1.000	A-1+	1.014	17	07/18/2022
22536AML5	90137	CREDIT AG NY - YCD		04/21/2022	30,000,000.00	29,990,190.00	30,000,000.00	1.020	A-1	1.034	19	07/20/2022
78012U4E2	90063	RBC NY - YCD		03/15/2022	30,000,000.00	29,989,650.00	30,000,000.00	1.050	A-1+	1.065	20	07/21/2022
96130AMP0	90062	WESTPAC BK NY - YCD		03/14/2022	30,000,000.00	29,988,510.00	30,000,000.00	1.000	A-1+	1.014	20	07/21/2022
96130AMS4	90064	WESTPAC BK NY - YCD		03/15/2022	30,000,000.00	29,988,870.00	30,000,000.00	1.020	A-1+	1.034	20	07/21/2022
96130AMX3	90077	WESTPAC BK NY - YCD		03/21/2022	30,000,000.00	29,988,180.00	30,000,000.00	0.980	A-1+	0.994	20	07/21/2022
65558UQW5	90083	NORDEA BK NY - YCD		03/23/2022	30,000,000.00	29,989,590.00	30,000,000.00	1.030	A-1+	1.044	21	07/22/2022
89114WTR6	90096	TORONTO DOM NY - YCD		03/29/2022	35,000,000.00	34,984,180.00	35,000,000.00	0.900	A-1+	0.913	21	07/22/2022
96130AMW5	90074	WESTPAC BK NY - YCD		03/18/2022	35,000,000.00	34,985,475.00	35,000,000.00	0.980	A-1+	0.994	21	07/22/2022
65558URA2	90095	NORDEA BK NY - YCD		03/28/2022	35,000,000.00	34,983,270.00	35,000,000.00	1.010	A-1+	1.024	28	07/29/2022
89114WTK1	90094	TORONTO DOM NY - YCD		03/28/2022	35,000,000.00	34,983,060.00	35,000,000.00	1.070	A-1+	1.085	28	07/29/2022
89114WUN3	90129	TORONTO DOM NY - YCD		04/12/2022	35,000,000.00	34,981,590.00	35,000,000.00	1.170	A-1+	1.186	34	08/04/2022
96130AMT2	90068	WESTPAC BK NY - YCD		03/16/2022	25,000,000.00	24,981,900.00	25,000,000.00	1.140	A-1+	1.156	40	08/10/2022
96130AMT2	90069	WESTPAC BK NY - YCD		03/16/2022	25,000,000.00	24,981,900.00	25,000,000.00	1.140	A-1+	1.156	40	08/10/2022
87019WCS2	90220	SWEDBANK NY - YCD		06/24/2022	35,000,000.00	35,002,940.00	35,000,000.00	1.830	A-1	1.855	47	08/17/2022
89114WUG8	90119	TORONTO DOM NY - YCD		04/08/2022	35,000,000.00	34,963,705.00	35,000,000.00	1.290	A-1+	1.308	60	08/30/2022
87019WBY0	90190	SWEDBANK NY - YCD		05/26/2022	30,000,000.00	29,943,390.00	30,000,000.00	1.660	A-1	1.683	102	10/11/2022
87019WBZ7	90192	SWEDBANK NY - YCD		05/27/2022	30,000,000.00	30,000,000.00	30,000,000.00	1.850	A-1	1.876	118	10/27/2022
89114WZ24	90212	TORONTO DOM NY - YCD		06/15/2022	30,000,000.00	29,959,500.00	30,000,000.00	2.050	A-1+	2.078	123	11/01/2022
78012U5B7	90128	RBC NY - YCD		04/12/2022	35,000,000.00	34,876,205.00	35,000,000.00	1.680	A-1+	1.703	136	11/14/2022
65558UUJ9	90206	NORDEA BK NY - YCD		06/09/2022	50,000,000.00	49,888,100.00	50,000,000.00	2.130	A-1+	2.160	150	11/28/2022
87019WCH6	90209	SWEDBANK NY - YCD		06/13/2022	30,000,000.00	29,939,760.00	30,000,000.00	2.250	A-1	2.281	151	11/29/2022
65558UUM2	90213	NORDEA BK NY - YCD		06/15/2022	30,000,000.00	29,976,420.00	30,000,000.00	2.500	A-1+	2.535	153	12/01/2022
65558UUB6	90203	NORDEA BK NY - YCD		06/06/2022	50,000,000.00	49,852,600.00	50,000,000.00	2.200	A-1+	2.231	175	12/23/2022
78012U7L3	90228	RBC NY - YCD		06/29/2022	35,000,000.00	34,997,060.00	35,000,000.00	3.120	A-1+	3.163	213	01/30/2023
78012U5A9	90131	RBC NY - YCD		04/12/2022	35,000,000.00	34,752,865.00	35,000,000.00	2.050	A-1+	2.078	227	02/13/2023
21684XXZ4	90208	COOP RABOBANK NY - YCD		06/10/2022	30,000,000.00	29,890,560.00	30,000,000.00	2.740	A-1	2.778	252	03/10/2023
78012U6Z3	90218	RBC NY - YCD		06/22/2022	35,000,000.00	35,022,295.00	35,000,000.00	3.710	A-1+	3.762	343	06/09/2023
Subtotal and Average			1,021,000,000.00		1,090,000,000.00	1,088,850,840.00	1,090,000,000.00			1.571	83	

Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
June 30, 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
Corporate Notes												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,447,397.90	9,987,103.80	0.500	A+	0.566	718	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,312,305.95	5,499,287.32	2.100	A	2.106	846	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,346,432.14	4,499,416.90	2.100	A	2.106	846	10/24/2024
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,239,626.60	9,959,329.27	1.100	AA+	1.240	1,088	06/23/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	9,031,390.10	9,921,096.21	0.850	AA+	1.079	1,294	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	9,005,546.40	9,996,139.89	1.150	AA+	1.160	1,439	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	9,088,740.40	9,984,691.05	1.875	AA-	1.941	1,655	01/11/2027
Subtotal and Average			59,845,139.67		60,000,000.00	55,471,439.49	59,847,064.44			1.349	1,173	
Commercial Paper Disc. -Amortizing												
78015DG12	90048	RBC - CP		03/10/2022	30,000,000.00	29,998,710.00	30,000,000.00	1.010	A-1+	1.027	0	07/01/2022
78015DG12	90049	RBC - CP		03/10/2022	30,000,000.00	29,998,710.00	30,000,000.00	1.010	A-1+	1.027	0	07/01/2022
62479MG56	90110	MUFG BK LTD - CP		04/06/2022	30,000,000.00	29,993,610.00	29,996,866.67	0.940	A-1	0.955	4	07/05/2022
87019SG65	90114	SWEDBANK - CP		04/07/2022	35,000,000.00	34,991,040.00	34,995,552.08	0.915	A-1	0.930	5	07/06/2022
22533UG72	90122	CREDIT AG - CP		04/08/2022	35,000,000.00	34,989,360.00	34,994,516.67	0.940	A-1	0.955	6	07/07/2022
62479MG72	90125	MUFG BK LTD - CP		04/11/2022	35,000,000.00	34,989,570.00	34,994,575.00	0.930	A-1	0.945	6	07/07/2022
83369CG81	90124	SOCIETE GENERALE - CP		04/11/2022	35,000,000.00	34,987,680.00	34,993,398.61	0.970	A-1	0.986	7	07/08/2022
87019SG81	90121	SWEDBANK - CP		04/08/2022	35,000,000.00	34,987,995.00	34,993,772.92	0.915	A-1	0.930	7	07/08/2022
83369CGB4	90123	SOCIETE GENERALE - CP		04/11/2022	35,000,000.00	34,982,920.00	34,990,375.00	0.990	A-1	1.006	10	07/11/2022
89233HGB4	90055	TOYOTA MCC - CP		03/11/2022	30,000,000.00	29,985,450.00	29,992,500.00	0.900	A-1+	0.915	10	07/11/2022
9612C1GB7	90061	WESTPAC BK - CP		03/14/2022	30,000,000.00	29,985,330.00	29,992,166.67	0.940	A-1+	0.956	10	07/11/2022
62479MGC1	90130	MUFG BK LTD - CP		04/12/2022	35,000,000.00	34,981,660.00	34,989,305.56	1.000	A-1	1.016	11	07/12/2022
78009BGF3	90070	RBC - CP		03/16/2022	30,000,000.00	29,979,840.00	29,987,516.67	1.070	A-1+	1.089	14	07/15/2022
9612C1GM3	90075	WESTPAC BK - CP		03/18/2022	35,000,000.00	34,966,470.00	34,980,944.44	0.980	A-1+	0.997	20	07/21/2022
22533UGN7	90086	CREDIT AG - CP		03/24/2022	30,000,000.00	29,970,420.00	29,982,324.98	1.010	A-1	1.027	21	07/22/2022
65558KGN8	90087	NORDEA BK - CP		03/24/2022	30,000,000.00	29,970,960.00	29,982,325.00	1.010	A-1+	1.027	21	07/22/2022
9612C1GR2	90043	WESTPAC BK - CP		03/08/2022	35,000,000.00	34,959,680.00	34,978,066.67	0.940	A-1+	0.957	24	07/25/2022
87019SGS7	90142	SWEDBANK - CP		04/27/2022	30,000,000.00	29,965,890.00	29,975,312.50	1.185	A-1	1.205	25	07/26/2022
65558KGV0	90108	NORDEA BK - CP		04/06/2022	30,000,000.00	29,961,570.00	29,981,333.33	0.800	A-1+	0.813	28	07/29/2022
89119BGV2	90090	TORONTO DOM - CP		03/28/2022	35,000,000.00	34,953,310.00	34,970,872.22	1.070	A-1+	1.089	28	07/29/2022
89119BH33	90144	TORONTO DOM - CP		04/27/2022	30,000,000.00	29,952,120.00	29,971,950.00	1.020	A-1+	1.037	33	08/03/2022
87019SHN7	90219	SWEDBANK - CP		06/23/2022	35,000,000.00	34,906,305.00	34,904,702.78	1.885	A-1	1.917	52	08/22/2022
46640QH07	90191	JP MORGAN - CP		05/26/2022	30,000,000.00	29,909,460.00	29,932,500.00	1.500	A-1	1.527	54	08/24/2022
89119BHS8	90143	TORONTO DOM - CP		04/27/2022	30,000,000.00	29,911,740.00	29,935,133.33	1.390	A-1+	1.416	56	08/26/2022
83369CHX5	90221	SOCIETE GENERALE - CP		06/24/2022	30,000,000.00	29,889,870.00	29,895,791.66	2.050	A-1	2.087	61	08/31/2022
83369CHX5	90231	SOCIETE GENERALE - CP		06/30/2022	35,000,000.00	34,871,515.00	34,876,644.44	2.080	A-1	2.116	61	08/31/2022
78015DJ92	90044	RBC - CP		03/08/2022	35,000,000.00	34,846,315.00	34,921,736.11	1.150	A-1+	1.173	70	09/09/2022
62479MJG9	90229	MUFG BK LTD - CP		06/30/2022	30,000,000.00	29,864,280.00	29,872,950.00	1.980	A-1	2.016	77	09/16/2022

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Commercial Paper Disc. -Amortizing												
62479MJS3	90222	MUFG BK LTD - CP		06/24/2022	35,000,000.00	34,811,945.00	34,818,991.59	2.140	A-1	2.182	87	09/26/2022
62479MJU8	90225	MUFG BK LTD - CP		06/28/2022	35,000,000.00	34,805,750.00	34,807,043.06	2.230	A-1	2.274	89	09/28/2022
89116FJU5	90170	TORONTO DOM - CP		05/12/2022	30,000,000.00	29,841,750.00	29,873,916.65	1.700	A-1+	1.735	89	09/28/2022
62479MJW4	90227	MUFG BK LTD - CP		06/29/2022	35,000,000.00	34,800,605.00	34,803,591.67	2.220	A-1	2.264	91	09/30/2022
62479MK36	90173	MUFG BK LTD - CP		05/17/2022	30,000,000.00	29,822,400.00	29,870,750.07	1.650	A-1	1.684	94	10/03/2022
89116FK74	90171	TORONTO DOM - CP		05/13/2022	35,000,000.00	34,788,810.00	34,831,358.33	1.770	A-1+	1.805	98	10/07/2022
89116FKB5	90172	TORONTO DOM - CP		05/13/2022	30,000,000.00	29,808,480.00	29,849,550.00	1.770	A-1+	1.805	102	10/11/2022
83369CKR4	90174	SOCIETE GENERALE - CP		05/17/2022	30,000,000.00	29,772,030.00	29,825,033.33	1.810	A-1	1.850	116	10/25/2022
89233HKS2	90185	TOYOTA MCC - CP		05/23/2022	30,000,000.00	29,762,520.00	29,816,700.00	1.880	A-1+	1.922	117	10/26/2022
22533UKT9	90196	CREDIT AG - CP		06/01/2022	35,000,000.00	34,719,755.00	34,795,794.38	1.780	A-1	1.818	118	10/27/2022
62479MKX0	90194	MUFG BK LTD - CP		05/31/2022	30,000,000.00	29,755,530.00	29,811,916.67	1.850	A-1	1.891	122	10/31/2022
22533UL27	90197	CREDIT AG - CP		06/03/2022	20,000,000.00	19,828,600.00	19,869,800.00	1.890	A-1	1.932	124	11/02/2022
83369CLA0	90204	SOCIETE GENERALE - CP		06/08/2022	35,000,000.00	34,674,640.00	34,744,616.67	1.990	A-1	2.035	132	11/10/2022
59157ULP3	90198	METLIFE ST FDG - CP		06/03/2022	15,252,000.00	15,086,287.02	15,141,423.00	1.800	A-1+	1.841	145	11/23/2022
62479MLP6	90202	MUFG BK LTD - CP		06/06/2022	35,000,000.00	34,634,180.00	34,722,284.66	1.970	A-1	2.016	145	11/23/2022
89233HM27	90217	TOYOTA MCC - CP		06/21/2022	30,000,000.00	29,648,400.00	29,662,483.34	2.630	A-1+	2.699	154	12/02/2022
62479MM75	90211	MUFG BK LTD - CP		06/15/2022	40,000,000.00	39,522,280.00	39,540,666.63	2.600	A-1	2.670	159	12/07/2022
22533UM91	90214	CREDIT AG - CP		06/16/2022	30,000,000.00	29,625,240.00	29,631,041.79	2.750	A-1	2.826	161	12/09/2022
78009BN99	90207	RBC - CP		06/09/2022	35,000,000.00	34,431,635.00	34,550,133.33	2.410	A-1+	2.479	192	01/09/2023
Subtotal and Average			1,541,106,171.31		1,500,252,000.00	1,493,892,617.02	1,495,050,228.48			1.548	64	
Federal Agency Coupon Securities												
3130AH6Q1	85255	FHLB - AGENCY		10/03/2019	2,000,000.00	2,000,012.90	2,000,020.96	1.560	AA+	1.483	5	07/06/2022
3134GBA69	84250	FHLMC - AGENCY		03/07/2018	158,000.00	158,124.22	157,952.53	2.375	AA+	2.678	39	08/09/2022
3130AEV80	84713	FHLB - AGENCY		11/27/2018	5,000,000.00	5,008,696.20	4,998,120.07	2.750	AA+	2.965	67	09/06/2022
3130A3KM5	84835	FHLB - AGENCY		01/16/2019	2,000,000.00	2,001,650.80	1,999,005.83	2.500	AA+	2.620	161	12/09/2022
3135G0T94	84892	FNMA - AGENCY		02/28/2019	6,000,000.00	5,996,518.80	5,994,728.20	2.375	AA+	2.543	202	01/19/2023
3135G0T94	84909	FNMA - AGENCY		03/08/2019	5,000,000.00	4,997,099.00	4,997,506.85	2.375	AA+	2.470	202	01/19/2023
3133EKKT2	85078	FFCB - AGENCY		05/30/2019	2,900,000.00	2,895,941.07	2,902,511.99	2.250	AA+	2.100	222	02/08/2023
3133ELA87	85648	FFCB - AGENCY		05/28/2020	20,000,000.00	19,549,255.20	19,987,925.14	0.250	AA+	0.318	325	05/22/2023
3133ENXP0	90189	FFCB - AGENCY		05/25/2022	10,000,000.00	9,931,678.30	9,996,850.00	2.100	AA+	2.136	328	05/25/2023
3137EAES4	85688	FHLMC - AGENCY		06/26/2020	20,000,000.00	19,466,124.20	19,980,803.70	0.250	AA+	0.348	360	06/26/2023
3133EKP5	85102	FFCB - AGENCY		06/14/2019	4,956,000.00	4,904,674.82	4,967,425.45	2.125	AA+	1.921	431	09/05/2023
3137EAEW5	85769	FHLMC - AGENCY		09/04/2020	10,000,000.00	9,695,238.60	9,998,700.09	0.250	AA+	0.261	434	09/08/2023
3133ENYX2	90215	FFCB - AGENCY		06/17/2022	10,000,000.00	10,046,235.80	9,956,757.50	3.250	AA+	3.480	717	06/17/2024
3133ENYX2	90216	FFCB - AGENCY		06/17/2022	10,000,000.00	10,046,235.80	9,995,665.94	3.250	AA+	3.273	717	06/17/2024
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,399,180.60	19,984,317.86	1.625	AA+	1.661	837	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,699,590.30	9,992,158.93	1.625	AA+	1.661	837	10/15/2024

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Federal Agency Coupon Securities												
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,506,485.30	9,993,452.08	1.000	AA+	1.027	903	12/20/2024
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,588,729.90	9,987,562.96	1.320	AA+	1.370	935	01/21/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,680,149.30	9,982,232.45	1.750	AA+	1.820	959	02/14/2025
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,920,032.40	10,000,000.00	2.750	AA+	2.750	1,029	04/25/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,570,194.20	19,975,454.73	0.500	AA+	0.542	1,082	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,333,411.80	9,998,525.22	0.700	AA+	0.705	1,095	06/30/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,191,032.80	9,975,947.19	0.500	AA+	0.573	1,225	11/07/2025
Subtotal and Average			209,848,554.47		218,014,000.00	211,586,292.31	217,823,625.67			1.443	686	
Federal Agency Disc. -Amortizing												
313385ZU3	90085	FHLB - AGENCY		03/23/2022	30,000,000.00	29,972,207.10	29,987,400.00	0.630	A-1+	0.640	24	07/25/2022
313385ZY5	90084	FHLB - AGENCY		03/23/2022	30,000,000.00	29,967,369.00	29,985,300.00	0.630	A-1+	0.640	28	07/29/2022
313385B21	90158	FHLB - AGENCY		05/11/2022	4,000,000.00	3,992,806.00	3,995,946.67	0.960	A-1+	0.989	38	08/08/2022
313385B21	90159	FHLB - AGENCY		05/11/2022	5,300,000.00	5,290,467.95	5,294,629.33	0.960	A-1+	0.989	38	08/08/2022
313385B21	90160	FHLB - AGENCY		05/11/2022	4,800,000.00	4,791,367.20	4,795,136.00	0.960	A-1+	0.989	38	08/08/2022
313385B21	90161	FHLB - AGENCY		05/11/2022	2,200,000.00	2,196,043.30	2,197,770.67	0.960	A-1+	0.989	38	08/08/2022
313385B21	90162	FHLB - AGENCY		05/11/2022	240,000.00	239,568.36	239,756.80	0.960	A-1+	0.989	38	08/08/2022
313385B21	90163	FHLB - AGENCY		05/11/2022	4,800,000.00	4,791,367.20	4,795,136.00	0.960	A-1+	0.989	38	08/08/2022
313385B21	90164	FHLB - AGENCY		05/11/2022	855,000.00	853,462.28	854,133.60	0.960	A-1+	0.989	38	08/08/2022
313385B21	90165	FHLB - AGENCY		05/11/2022	2,200,000.00	2,196,043.30	2,197,770.67	0.960	A-1+	0.989	38	08/08/2022
313385B21	90166	FHLB - AGENCY		05/11/2022	3,900,000.00	3,892,985.85	3,896,048.00	0.960	A-1+	0.989	38	08/08/2022
313385B21	90167	FHLB - AGENCY		05/11/2022	17,000,000.00	16,969,425.50	16,982,773.33	0.960	A-1+	0.989	38	08/08/2022
313385B21	90168	FHLB - AGENCY		05/11/2022	1,700,000.00	1,696,942.55	1,698,277.33	0.960	A-1+	0.989	38	08/08/2022
313385B21	90169	FHLB - AGENCY		05/11/2022	270,000.00	269,514.41	269,726.40	0.960	A-1+	0.989	38	08/08/2022
313385B96	90175	FHLB - AGENCY		05/17/2022	4,500,000.00	4,490,417.47	4,494,206.25	1.030	A-1+	1.062	45	08/15/2022
313385B96	90176	FHLB - AGENCY		05/17/2022	2,300,000.00	2,295,102.27	2,297,038.75	1.030	A-1+	1.062	45	08/15/2022
313385B96	90177	FHLB - AGENCY		05/17/2022	1,500,000.00	1,496,805.83	1,498,068.75	1.030	A-1+	1.062	45	08/15/2022
313385C38	90178	FHLB - AGENCY		05/19/2022	4,000,000.00	3,991,104.04	3,994,307.78	1.090	A-1+	1.124	47	08/17/2022
313385C38	90223	FHLB - AGENCY		06/24/2022	35,000,000.00	34,922,160.35	34,928,716.67	1.560	A-1+	1.585	47	08/17/2022
313385D78	90118	FHLB - AGENCY		04/08/2022	30,000,000.00	29,915,670.90	29,955,258.33	0.910	A-1+	0.926	59	08/29/2022
313385E28	90117	FHLB - AGENCY		04/08/2022	35,000,000.00	34,885,551.05	34,943,941.67	0.930	A-1+	0.960	62	09/01/2022
313385E36	90126	FHLB - AGENCY		04/11/2022	35,000,000.00	34,883,708.30	34,943,037.50	0.930	A-1+	0.960	63	09/02/2022
313385E85	90136	FHLB - AGENCY		04/19/2022	35,000,000.00	34,874,495.25	34,933,888.89	1.000	A-1+	1.018	68	09/07/2022
313385F50	90135	FHLB - AGENCY		04/20/2022	35,000,000.00	34,865,285.00	34,926,898.61	1.030	A-1+	1.049	73	09/12/2022
313385F84	90224	FHLB - AGENCY		06/24/2022	30,000,000.00	29,879,794.20	29,888,850.00	1.755	A-1+	1.787	76	09/15/2022
313385G59	90230	FHLB - AGENCY		06/30/2022	30,000,000.00	29,871,902.70	29,876,812.50	1.825	A-1+	1.884	81	09/20/2022
313384FS3	90181	FHLB - AGENCY		05/19/2022	1,500,000.00	1,462,915.47	1,471,866.67	2.110	A-1+	2.204	320	05/17/2023
313384FS3	90182	FHLB - AGENCY		05/19/2022	13,000,000.00	12,678,600.74	12,756,177.78	2.110	A-1+	2.204	320	05/17/2023

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Subtotal and Average			329,905,114.06		399,065,000.00	397,633,083.57	398,098,874.95			1.160	65	
Treasury Coupon Securities												
912828S8	83893	US TREASURY NOTES		09/11/2017	170,000.00	170,013.26	169,987.78	1.625	AA+	1.670	61	08/31/2022
91282CEK3	90183	US TREASURY NOTES		05/19/2022	1,500,000.00	1,490,099.64	1,497,641.85	2.500	AA+	2.661	669	04/30/2024
91282CEK3	90184	US TREASURY NOTES		05/19/2022	2,500,000.00	2,483,499.40	2,496,069.74	2.500	AA+	2.661	669	04/30/2024
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,386,793.66	2,491,976.51	1.125	AA+	1.258	929	01/15/2025
Subtotal and Average			6,655,292.26		6,670,000.00	6,530,405.96	6,655,675.88			2.111	751	
Treasury Bills												
912796S42	86595	US TREASURY BILLS		01/21/2022	10,500,000.00	10,494,193.50	10,498,075.00	0.330	A-1+	0.340	20	07/21/2022
912796S42	86596	US TREASURY BILLS		01/21/2022	12,500,000.00	12,493,087.50	12,497,708.33	0.330	A-1+	0.340	20	07/21/2022
912796S42	90081	US TREASURY BILLS		03/22/2022	30,000,000.00	29,983,410.00	29,989,250.00	0.645	A-1+	0.664	20	07/21/2022
912796S59	90093	US TREASURY BILLS		03/25/2022	35,000,000.00	34,974,660.00	34,983,200.00	0.640	A-1+	0.659	27	07/28/2022
912796S59	90104	US TREASURY BILLS		04/01/2022	30,000,000.00	29,978,280.00	29,983,575.00	0.730	A-1+	0.752	27	07/28/2022
912796S59	90106	US TREASURY BILLS		04/05/2022	35,000,000.00	34,974,660.00	34,979,656.25	0.775	A-1+	0.799	27	07/28/2022
912796S59	90109	US TREASURY BILLS		04/06/2022	30,000,000.00	29,978,280.00	29,982,562.50	0.775	A-1+	0.799	27	07/28/2022
912796L64	90116	US TREASURY BILLS		04/08/2022	35,000,000.00	34,946,730.00	34,966,306.20	0.845	A-1+	0.871	41	08/11/2022
912796T58	90112	US TREASURY BILLS		04/07/2022	35,000,000.00	34,920,725.00	34,951,607.64	0.905	A-1+	0.934	55	08/25/2022
912796M89	86386	US TREASURY BILLS		10/08/2021	250,000.00	248,831.50	249,939.37	0.090	A-1+	0.093	97	10/06/2022
912796M89	86387	US TREASURY BILLS		10/08/2021	5,000,000.00	4,976,630.00	4,998,787.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86388	US TREASURY BILLS		10/08/2021	2,400,000.00	2,388,782.40	2,399,418.00	0.090	A-1+	0.093	97	10/06/2022
912796M89	86389	US TREASURY BILLS		10/08/2021	20,000,000.00	19,906,520.00	19,995,150.00	0.090	A-1+	0.093	97	10/06/2022
912796M89	86390	US TREASURY BILLS		10/08/2021	5,000,000.00	4,976,630.00	4,998,787.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86391	US TREASURY BILLS		10/08/2021	200,000.00	199,065.20	199,951.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86392	US TREASURY BILLS		10/08/2021	300,000.00	298,597.80	299,927.25	0.090	A-1+	0.093	97	10/06/2022
912796M89	86393	US TREASURY BILLS		10/08/2021	200,000.00	199,065.20	199,951.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86394	US TREASURY BILLS		10/08/2021	1,000,000.00	995,326.00	999,757.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86395	US TREASURY BILLS		10/08/2021	350,000.00	348,364.10	349,915.12	0.090	A-1+	0.093	97	10/06/2022
912796M89	86396	US TREASURY BILLS		10/08/2021	5,000,000.00	4,976,630.00	4,998,787.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86397	US TREASURY BILLS		10/08/2021	500,000.00	497,663.00	499,878.75	0.090	A-1+	0.093	97	10/06/2022
912796M89	86398	US TREASURY BILLS		10/08/2021	6,000,000.00	5,971,956.00	5,998,545.00	0.090	A-1+	0.093	97	10/06/2022
912796M89	86399	US TREASURY BILLS		10/08/2021	250,000.00	248,831.50	249,939.37	0.090	A-1+	0.093	97	10/06/2022
912796M89	86400	US TREASURY BILLS		10/08/2021	2,300,000.00	2,289,249.80	2,299,442.25	0.090	A-1+	0.093	97	10/06/2022
912796M89	86401	US TREASURY BILLS		10/08/2021	150,000.00	149,298.90	149,963.62	0.090	A-1+	0.093	97	10/06/2022
912796M89	86402	US TREASURY BILLS		10/08/2021	5,000,000.00	4,976,630.00	4,998,787.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86403	US TREASURY BILLS		10/08/2021	600,000.00	597,195.60	599,854.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86404	US TREASURY BILLS		10/08/2021	8,500,000.00	8,460,271.00	8,497,938.75	0.090	A-1+	0.093	97	10/06/2022
912796M89	86405	US TREASURY BILLS		10/08/2021	200,000.00	199,065.20	199,951.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86406	US TREASURY BILLS		10/08/2021	1,000,000.00	995,326.00	999,757.50	0.090	A-1+	0.093	97	10/06/2022

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Treasury Bills												
912796M89	86407	US TREASURY BILLS		10/08/2021	3,500,000.00	3,483,641.00	3,499,151.25	0.090	A-1+	0.093	97	10/06/2022
912796M89	86408	US TREASURY BILLS		10/08/2021	600,000.00	597,195.60	599,854.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86409	US TREASURY BILLS		10/08/2021	400,000.00	398,130.40	399,903.00	0.090	A-1+	0.093	97	10/06/2022
912796M89	86410	US TREASURY BILLS		10/08/2021	300,000.00	298,597.80	299,927.25	0.090	A-1+	0.093	97	10/06/2022
912796M89	86411	US TREASURY BILLS		10/08/2021	1,500,000.00	1,492,989.00	1,499,636.25	0.090	A-1+	0.093	97	10/06/2022
912796M89	86412	US TREASURY BILLS		10/08/2021	1,000,000.00	995,326.00	999,757.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86413	US TREASURY BILLS		10/08/2021	900,000.00	895,793.40	899,781.75	0.090	A-1+	0.093	97	10/06/2022
912796M89	86414	US TREASURY BILLS		10/08/2021	200,000.00	199,065.20	199,951.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86415	US TREASURY BILLS		10/08/2021	1,800,000.00	1,791,586.80	1,799,563.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86416	US TREASURY BILLS		10/08/2021	200,000.00	199,065.20	199,951.50	0.090	A-1+	0.093	97	10/06/2022
912796M89	86417	US TREASURY BILLS		10/08/2021	400,000.00	398,130.40	399,903.00	0.090	A-1+	0.093	97	10/06/2022
912796M89	86418	US TREASURY BILLS		10/12/2021	1,610,000.00	1,602,474.86	1,609,609.58	0.090	A-1+	0.093	97	10/06/2022
912796W62	90179	US TREASURY BILLS		05/19/2022	4,000,000.00	3,968,376.00	3,976,910.55	1.495	A-1+	1.549	139	11/17/2022
912796W62	90180	US TREASURY BILLS		05/19/2022	15,000,000.00	14,881,410.00	14,913,414.59	1.495	A-1+	1.549	139	11/17/2022
Subtotal and Average			370,223,117.20		348,610,000.00	347,845,736.86	348,313,688.12			0.645	52	
Federal Agency Callables												
3130ARB42	90060	FHLB - AGENCY		03/14/2022	10,000,000.00	9,897,066.10	10,000,000.00	1.250	AA+	1.250	256	03/14/2023
3130ASAA7	90188	FHLB - AGENCY		05/25/2022	20,000,000.00	19,867,410.00	19,998,367.01	2.240	AA+	2.247	357	06/23/2023
3134GXCA0	85939	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,644,926.00	9,999,968.78	0.320	AA+	0.320	511	11/24/2023
3134GXTW4	90195	FHLMC - AGENCY		05/31/2022	10,000,000.00	10,000,321.40	10,000,000.00	3.000	AA+	3.000	515	11/28/2023
3133EMHL9	85938	FFCB - AGENCY		11/30/2020	10,000,000.00	9,632,570.40	10,000,000.00	0.310	AA+	0.310	517	11/30/2023
3135GA6J5	85957	FNMA - AGENCY		12/07/2020	10,000,000.00	9,627,090.10	10,000,000.00	0.320	AA+	0.320	524	12/07/2023
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	19,073,499.40	20,000,000.00	0.500	AA+	0.500	724	06/24/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,785,727.50	10,000,000.00	2.200	AA+	2.175	816	09/24/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,535,368.30	10,000,000.00	1.000	AA+	1.000	840	10/18/2024
3130AQB7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,614,927.90	10,000,000.00	1.200	AA+	1.200	906	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,590,933.70	10,000,000.00	1.150	AA+	0.956	913	12/30/2024
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,798,020.30	10,000,000.00	2.190	AA+	2.190	994	03/21/2025
3134GXRS5	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,945,785.10	10,000,000.00	3.100	AA+	3.100	1,033	04/29/2025
3134GXXS8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,983,711.30	10,000,000.00	3.250	AA+	3.250	1,092	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	18,630,330.20	20,000,000.00	0.700	AA+	0.700	1,095	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,638,741.60	20,000,000.00	0.650	AA+	0.650	1,095	06/30/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,382,957.40	10,000,000.00	0.750	AA+	0.750	1,124	07/29/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,287,106.60	10,000,000.00	0.650	AA+	0.650	1,153	08/27/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,247,546.50	10,000,000.00	0.550	AA+	0.550	1,173	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,247,546.50	9,998,710.22	0.550	AA+	0.554	1,173	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	9,184,605.90	10,000,000.00	0.500	AA+	0.500	1,186	09/29/2025

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Federal Agency Callables												
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,199,186.40	10,000,000.00	0.550	AA+	0.550	1,187	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,183,917.50	10,000,000.00	0.500	AA+	0.500	1,187	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	9,240,129.10	10,000,000.00	0.600	AA+	0.600	1,215	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	9,230,609.30	10,000,000.00	0.600	AA+	0.600	1,216	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	9,131,084.90	9,988,981.67	0.540	AA+	0.574	1,221	11/03/2025
3134GXEJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	9,219,264.00	10,000,000.00	0.640	AA+	0.640	1,242	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,198,963.90	10,000,000.00	0.650	AA+	0.650	1,244	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	9,216,831.40	10,000,000.00	0.650	AA+	0.650	1,265	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	9,138,659.80	10,000,000.00	0.640	AA+	0.640	1,278	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	9,092,548.80	10,000,000.00	0.580	AA+	0.580	1,321	02/11/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	9,343,830.90	10,000,000.00	1.050	AA+	1.050	1,363	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,243,076.70	10,000,000.00	1.000	AA+	1.000	1,391	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	9,346,683.10	10,000,000.00	1.100	AA+	1.100	1,391	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	9,306,172.20	10,000,000.00	1.050	AA+	1.050	1,440	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	9,221,061.60	10,000,000.00	0.900	AA+	0.900	1,445	06/15/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	9,246,516.90	10,000,000.00	0.910	AA+	0.910	1,460	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	9,278,360.00	10,000,000.00	1.000	AA+	1.000	1,460	06/30/2026
3130AN2Z2	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	9,278,360.00	10,000,000.00	1.000	AA+	1.000	1,460	06/30/2026
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	9,320,195.60	10,000,000.00	1.250	AA+	1.250	1,580	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	9,405,599.30	10,000,000.00	1.500	AA+	1.500	1,615	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	9,390,670.80	10,000,000.00	1.600	AA+	1.600	1,627	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	9,390,670.80	10,000,000.00	1.600	AA+	1.600	1,627	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	9,504,196.60	10,000,000.00	1.750	AA+	1.750	1,672	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,434,839.50	10,000,000.00	1.860	AA+	1.853	1,683	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,440,775.40	10,000,000.00	2.000	AA+	2.000	1,700	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,764,733.60	10,000,000.00	2.770	AA+	2.770	1,707	03/04/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,792,302.65	9,900,000.00	3.375	AA+	3.375	1,762	04/28/2027
Subtotal and Average			510,552,862.25		519,900,000.00	491,175,432.95	519,886,027.68			1.191	1,154	
Corporate Note Callables												
166764AB6	85009	CHEVRON - CORP		04/18/2019	10,000,000.00	9,991,137.30	9,986,214.23	2.355	AA-	2.695	157	12/05/2022
931142DU4	85010	WALMART INC - CORP		04/17/2019	10,000,000.00	9,993,617.70	9,986,237.94	2.350	AA	2.669	167	12/15/2022
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,547,315.91	13,133,621.24	1.800	A+	1.850	958	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	14,108,287.56	15,192,652.86	0.550	AAA	0.765	1,158	09/01/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	9,114,927.70	9,995,763.13	0.700	AA+	0.712	1,318	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	9,114,927.70	9,990,776.89	0.700	AA+	0.726	1,318	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	9,114,927.70	9,979,494.36	0.700	AA+	0.758	1,318	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	9,102,181.90	9,975,116.56	1.000	AA	1.066	1,411	05/12/2026

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Corporate Note Callables												
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,551,090.95	4,984,806.48	1.000	AA	1.081	1,411	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,551,090.95	4,984,798.03	1.000	AA	1.081	1,411	05/12/2026
Subtotal and Average			98,204,457.07		98,445,000.00	92,189,505.37	98,209,481.72			1.353	1,029	
Supranationals												
459058JV6	86171	IBRD - SUPRA		04/20/2021	20,000,000.00	19,572,552.00	19,983,382.50	0.125	AAA	0.229	293	04/20/2023
45950VQH2	86372	IFC - SUPRA		09/27/2021	10,000,000.00	9,683,194.60	9,997,893.89	0.230	AAA	0.247	453	09/27/2023
459058JM6	85940	IBRD - SUPRA		11/30/2020	10,000,000.00	9,643,919.90	9,994,912.24	0.250	AAA	0.287	511	11/24/2023
45950VQS8	86494	IFC - SUPRA		11/24/2021	10,000,000.00	9,660,554.80	10,000,000.00	0.610	AAA	0.610	511	11/24/2023
45906M3C3	90099	IBRD - SUPRA		03/30/2022	10,000,000.00	9,872,515.00	9,983,159.82	2.250	AAA	2.353	636	03/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,425,980.90	9,996,274.17	0.430	AAA	0.447	802	09/10/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,955,500.00	9,997,588.89	0.920	AAA	0.930	882	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,698,386.10	9,983,471.86	1.400	AAA	1.465	955	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,476,965.70	9,985,567.20	0.600	AAA	0.655	973	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,995,287.04	9,995,287.04	3.000	AAA	3.018	1,033	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,983,267.80	9,986,850.00	2.650	AAA	2.697	1,068	06/03/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	9,179,616.50	9,917,631.44	0.500	AAA	0.752	1,215	10/28/2025
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	9,155,950.10	10,000,000.00	0.580	AAA	0.580	1,294	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,594,098.60	14,970,992.83	0.450	AAA	0.505	1,315	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,234,838.50	10,000,000.00	0.650	AAA	0.650	1,330	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,258,564.50	9,959,136.79	0.800	AAA	0.914	1,342	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	9,196,671.30	9,965,166.56	0.875	AAA	0.969	1,389	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	9,196,671.30	9,993,353.63	0.875	AAA	0.893	1,389	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	11,957,631.01	12,980,371.86	0.860	AAA	0.900	1,413	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	9,208,788.60	9,993,028.44	0.800	AAA	0.818	1,447	06/17/2026
Subtotal and Average			217,013,533.84		218,000,000.00	206,950,954.25	217,684,069.16			0.948	992	
Supranational Discounts												
459053ZW7	90105	IBRD - SUPRA DISC		04/01/2022	30,000,000.00	29,969,892.30	29,985,916.67	0.650	A-1+	0.670	26	07/27/2022
45818LZY9	90091	IADB - SUPRA DISC		03/29/2022	30,000,000.00	29,967,577.50	29,984,833.18	0.650	A-1+	0.670	28	07/29/2022
459515ZY1	90111	IFC - SUPRA DISC		04/06/2022	30,000,000.00	29,967,577.50	29,981,800.00	0.780	A-1+	0.804	28	07/29/2022
459053B29	90154	IBRD - SUPRA DISC		05/09/2022	4,090,000.00	4,082,644.14	4,085,769.13	0.980	A-1+	1.010	38	08/08/2022
459053B29	90155	IBRD - SUPRA DISC		05/09/2022	2,460,000.00	2,455,575.69	2,457,455.27	0.980	A-1+	1.010	38	08/08/2022
459053B29	90156	IBRD - SUPRA DISC		05/09/2022	5,440,000.00	5,430,216.16	5,434,372.63	0.980	A-1+	1.010	38	08/08/2022
459053B29	90157	IBRD - SUPRA DISC		05/09/2022	4,490,000.00	4,481,924.74	4,485,355.35	0.980	A-1+	1.010	38	08/08/2022
459053G81	90133	IBRD - SUPRA DISC		04/14/2022	30,000,000.00	29,867,169.00	29,926,500.00	1.050	A-1+	1.084	84	09/23/2022
459053H49	90134	IBRD - SUPRA DISC		04/14/2022	30,000,000.00	29,860,858.20	29,919,333.37	1.100	A-1+	1.137	88	09/27/2022
459053H56	90147	IBRD - SUPRA DISC		04/28/2022	25,000,000.00	24,882,734.00	24,928,923.61	1.150	A-1+	1.188	89	09/28/2022

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Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
June 30, 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
Supranational Discounts												
459053H64	90141	IBRD - SUPRA DISC		04/27/2022	30,000,000.00	29,857,703.40	29,913,749.98	1.150	A-1+	1.188	90	09/29/2022
		Subtotal and Average	235,019,904.78		221,480,000.00	220,823,872.63	221,104,009.19			0.961	59	
		Total and Average	4,599,377,551.03		4,680,439,404.12	4,612,953,584.53	4,672,676,149.41			1.347	296	

**Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Cash
June 30, 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	4,599,377,551.03		4,680,439,404.12	4,612,953,584.53	4,672,676,149.41			1.347	296

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
June 30, 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	305,977.23	324,161.41	1.375	A+	1.480	924	01/10/2025
38141GZP2	90066	GOLDMAN SACHS GRP - CORP		03/15/2022	175,000.00	172,600.69	174,867.18	3.000	BBB+	3.046	623	03/15/2024
40428HTA0	90186	HSBC USA INC - CORP		05/24/2022	550,000.00	547,437.69	549,979.13	3.750	A-	3.752	693	05/24/2024
24422EVH9	85658	JOHN DEERE CAPITAL - CORP		06/04/2020	150,000.00	146,347.21	149,959.70	0.700	A	0.727	369	07/05/2023
24422EVQ9	86245	JOHN DEERE CAPITAL - CORP		06/10/2021	185,000.00	174,901.84	184,850.56	0.450	A	0.492	707	06/07/2024
24422EVY2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	104,394.35	109,956.49	1.250	A	1.266	924	01/10/2025
24422EWF2	90200	JOHN DEERE CAPITAL - CORP		06/06/2022	170,000.00	169,397.87	169,961.81	3.400	A	3.408	1,071	06/06/2025
63254ABD9	90205	NATIONAL AUSTRALIA BK - CORP		06/09/2022	400,000.00	396,811.46	400,000.00	3.500	AA-	3.500	1,074	06/09/2025
69371RQ82	85665	PACCAR FINANCIAL - CORP		06/08/2020	100,000.00	97,849.09	99,956.63	0.800	A+	0.847	342	06/08/2023
69371RQ90	85724	PACCAR FINANCIAL - CORP		08/11/2020	55,000.00	53,253.51	54,973.31	0.350	A+	0.394	406	08/11/2023
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	98,862.33	104,960.20	0.500	A+	0.518	770	08/09/2024
69371RR73	90115	PACCAR FINANCIAL - CORP		04/07/2022	300,000.00	294,320.93	299,928.07	2.850	A+	2.859	1,011	04/07/2025
89236THU2	86013	TOYOTA MCC - CORP		01/11/2021	400,000.00	383,196.26	399,987.78	0.450	A+	0.452	559	01/11/2024
89236TJD8	86160	TOYOTA MCC - CORP		04/09/2021	115,000.00	112,814.53	114,964.27	0.400	A+	0.441	279	04/06/2023
89236TJX4	90080	TOYOTA MCC - CORP		03/22/2022	100,000.00	98,388.68	99,946.53	2.500	A+	2.532	630	03/22/2024
Subtotal and Average			3,103,428.59		3,240,000.00	3,156,553.67	3,238,453.07			2.130	756	
CD Medium Term												
22552G3C2	86122	CREDIT SUISSE NY - MT CD		03/23/2021	595,000.00	582,964.94	595,000.00	0.590	N/A	0.598	259	03/17/2023
Subtotal and Average			732,500.00		595,000.00	582,964.94	595,000.00			0.598	259	
Federal Agency Coupon Securities												
3137EAES4	85687	FHLMC - AGENCY		06/26/2020	1,520,000.00	1,479,425.44	1,518,541.08	0.250	AA+	0.348	360	06/26/2023
3137EAEV7	85751	FHLMC - AGENCY		08/21/2020	1,500,000.00	1,455,419.91	1,499,416.54	0.250	AA+	0.284	419	08/24/2023
3137EAEW5	85766	FHLMC - AGENCY		09/04/2020	1,400,000.00	1,357,333.40	1,399,818.01	0.250	AA+	0.261	434	09/08/2023
3137EAEW5	85767	FHLMC - AGENCY		09/04/2020	1,065,000.00	1,032,542.91	1,065,076.61	0.250	AA+	0.244	434	09/08/2023
3137EAEY1	85853	FHLMC - AGENCY		10/16/2020	650,000.00	627,310.59	648,956.12	0.125	AA+	0.250	472	10/16/2023
3137EAEZ8	85884	FHLMC - AGENCY		11/05/2020	2,120,000.00	2,046,209.75	2,119,143.96	0.250	AA+	0.280	493	11/06/2023
3137EAF2	85950	FHLMC - AGENCY		12/04/2020	1,625,000.00	1,564,802.98	1,624,235.84	0.250	AA+	0.283	521	12/04/2023
3135G04Q3	85644	FNMA - AGENCY		05/22/2020	1,240,000.00	1,211,788.95	1,238,890.65	0.250	AA+	0.351	325	05/22/2023
3135G05G4	85849	FNMA - AGENCY		07/10/2020	1,600,000.00	1,557,631.10	1,598,824.67	0.250	AA+	0.322	374	07/10/2023
Subtotal and Average			13,065,528.92		12,720,000.00	12,332,465.03	12,712,903.48			0.295	428	
Treasury Coupon Securities												
91282ZU7	85672	US TREASURY NOTES		06/16/2020	100,000.00	97,496.10	100,041.12	0.250	AA+	0.207	349	06/15/2023
91282ZU7	85689	US TREASURY NOTES		06/29/2020	75,000.00	73,122.08	75,031.21	0.250	AA+	0.206	349	06/15/2023
91282CAP6	85850	US TREASURY NOTES		10/15/2020	1,600,000.00	1,543,436.80	1,598,682.71	0.125	AA+	0.189	471	10/15/2023
91282CAW1	85945	US TREASURY NOTES		12/03/2020	1,630,000.00	1,571,740.54	1,630,563.89	0.250	AA+	0.225	502	11/15/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
Treasury Coupon Securities												
91282CBE0	86034	US TREASURY NOTES		02/03/2021	1,150,000.00	1,101,709.20	1,149,059.82	0.125	AA+	0.178	563	01/15/2024
91282CBM2	86090	US TREASURY NOTES		03/03/2021	1,725,000.00	1,649,194.88	1,720,882.46	0.125	AA+	0.272	594	02/15/2024
912828X70	86148	US TREASURY NOTES		04/07/2021	750,000.00	737,490.00	771,701.45	2.000	AA+	0.409	669	04/30/2024
91282CBV2	86190	US TREASURY NOTES		04/29/2021	775,000.00	740,428.03	775,347.67	0.375	AA+	0.350	654	04/15/2024
912828YM6	86197	US TREASURY NOTES		05/06/2021	950,000.00	918,605.35	973,131.99	1.500	AA+	0.447	853	10/31/2024
912828YV6	86242	US TREASURY NOTES		06/07/2021	750,000.00	724,131.00	769,279.83	1.500	AA+	0.427	883	11/30/2024
91282CCG4	86257	US TREASURY NOTES		06/17/2021	660,000.00	626,407.32	658,938.47	0.250	AA+	0.333	715	06/15/2024
91282CCG4	86260	US TREASURY NOTES		06/21/2021	1,575,000.00	1,494,835.65	1,568,098.93	0.250	AA+	0.476	715	06/15/2024
91282CCG4	86274	US TREASURY NOTES		06/29/2021	1,000,000.00	949,102.00	995,844.11	0.250	AA+	0.464	715	06/15/2024
91282CCG4	86275	US TREASURY NOTES		06/29/2021	1,000,000.00	949,102.00	995,792.48	0.250	AA+	0.467	715	06/15/2024
91282CCG4	86283	US TREASURY NOTES		07/07/2021	1,000,000.00	949,102.00	995,683.12	0.250	AA+	0.472	715	06/15/2024
91282CCL3	86306	US TREASURY NOTES		08/09/2021	475,000.00	450,953.13	474,961.28	0.375	AA+	0.379	745	07/15/2024
91282CCL3	86308	US TREASURY NOTES		08/09/2021	1,550,000.00	1,471,531.25	1,551,179.28	0.375	AA+	0.337	745	07/15/2024
91282CCL3	86326	US TREASURY NOTES		08/12/2021	700,000.00	664,562.50	699,103.52	0.375	AA+	0.438	745	07/15/2024
91282CCT6	86347	US TREASURY NOTES		09/07/2021	1,550,000.00	1,467,595.80	1,548,773.94	0.375	AA+	0.412	776	08/15/2024
91282CCX7	86379	US TREASURY NOTES		10/06/2021	775,000.00	732,133.20	772,704.65	0.375	AA+	0.510	807	09/15/2024
91282CDA6	86380	US TREASURY NOTES		10/06/2021	1,150,000.00	1,112,714.70	1,149,662.04	0.250	AA+	0.276	456	09/30/2023
91282CCX7	86419	US TREASURY NOTES		10/13/2021	775,000.00	732,133.20	771,820.35	0.375	AA+	0.563	807	09/15/2024
91282CDB4	86422	US TREASURY NOTES		10/18/2021	775,000.00	734,887.55	774,698.63	0.625	AA+	0.642	837	10/15/2024
91282CDD0	86453	US TREASURY NOTES		11/04/2021	1,550,000.00	1,498,837.60	1,547,035.12	0.375	AA+	0.519	487	10/31/2023
91282CDB4	86454	US TREASURY NOTES		11/04/2021	775,000.00	734,887.55	772,032.81	0.625	AA+	0.794	837	10/15/2024
91282CDH1	86518	US TREASURY NOTES		12/07/2021	800,000.00	759,187.20	796,994.53	0.750	AA+	0.911	868	11/15/2024
91282CDN8	86568	US TREASURY NOTES		12/28/2021	1,000,000.00	953,164.00	1,000,323.90	1.000	AA+	0.987	898	12/15/2024
91282CDN8	86580	US TREASURY NOTES		01/06/2022	750,000.00	714,873.00	749,534.58	1.000	AA+	1.026	898	12/15/2024
91282CDZ1	90012	US TREASURY NOTES		02/15/2022	1,150,000.00	1,106,470.20	1,140,556.57	1.500	AA+	1.823	960	02/15/2025
91282CED9	90076	US TREASURY NOTES		03/18/2022	800,000.00	774,363.73	792,148.21	1.750	AA+	2.132	988	03/15/2025
912828ZL7	90107	US TREASURY NOTES		04/06/2022	275,000.00	255,492.05	258,041.35	0.375	AA+	2.658	1,034	04/30/2025
912828ZL7	90151	US TREASURY NOTES		05/06/2022	800,000.00	743,298.51	744,821.22	0.375	AA+	2.940	1,034	04/30/2025
9128284M9	90153	US TREASURY NOTES		05/05/2022	1,250,000.00	1,246,387.03	1,246,277.07	2.875	AA+	3.000	1,034	04/30/2025
91282CEQ0	90201	US TREASURY NOTES		06/06/2022	2,200,000.00	2,188,835.05	2,197,069.76	2.750	AA+	2.858	1,049	05/15/2025
Subtotal and Average			33,485,628.37		33,840,000.00	32,468,210.20	33,765,818.07			0.857	752	
Corporate Note Callables												
88579YBL4	85205	3M COMPANY - CORP		08/26/2019	400,000.00	399,286.22	399,727.68	1.750	A+	1.864	228	02/14/2023
00724PAA7	85469	ADOBE INC - CORP		02/03/2020	90,000.00	89,417.55	89,975.98	1.700	A+	1.747	215	02/01/2023
023135BP0	85657	AMAZON - CORP		06/03/2020	280,000.00	273,134.02	279,879.50	0.400	AA	0.447	337	06/03/2023
023135BW5	86222	AMAZON - CORP		05/12/2021	560,000.00	532,878.53	559,492.03	0.450	AA	0.499	681	05/12/2024
023135CE4	90132	AMAZON - CORP		04/13/2022	145,000.00	143,659.01	144,786.10	3.000	AA	3.056	1,017	04/13/2025

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Corporate Note Callables												
025816CG2	86485	AMERICAN EXPRESS - CORP		11/23/2021	325,000.00	316,486.12	334,012.01	2.500	BBB+	1.143	760	07/30/2024
025816CG2	86486	AMERICAN EXPRESS - CORP		11/23/2021	100,000.00	97,380.35	102,772.93	2.500	BBB+	1.143	760	07/30/2024
037833DV9	85637	APPLE INC - CORP		05/11/2020	375,000.00	367,981.34	374,707.22	0.750	AA+	0.842	314	05/11/2023
04636NAC7	86235	ASTRAZENECA - CORP		05/28/2021	365,000.00	346,199.09	364,979.10	0.700	A-	0.703	697	05/28/2024
06051GHF9	85804	BANK OF AMERICA - CORP		09/28/2020	325,000.00	324,050.41	335,197.44	3.550	A-	1.620	613	03/05/2024
06051GJH3	85855	BANK OF AMERICA - CORP		10/21/2020	250,000.00	238,397.65	250,000.00	0.810	A-	0.810	846	10/24/2024
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	465,625.52	500,000.00	1.530	A-	1.530	1,254	12/06/2025
06406RAM9	85462	BANK OF NY MELLON - CORP		01/28/2020	400,000.00	397,361.22	399,946.54	1.850	A	1.874	210	01/27/2023
06406RAX5	86433	BANK OF NY MELLON - CORP		10/25/2021	355,000.00	334,556.04	354,821.81	0.850	A	0.872	847	10/25/2024
06406RBC0	90139	BANK OF NY MELLON - CORP		04/26/2022	750,000.00	742,194.17	749,901.33	3.350	A	3.355	1,029	04/25/2025
110122DT2	85916	BRISTOL MYERS SQUI - CORP		11/13/2020	375,000.00	362,138.40	375,000.00	0.537	A+	0.537	500	11/13/2023
14913Q3C1	85444	CATERPILLAR FINL - CORP		01/13/2020	200,000.00	200,154.93	199,987.70	1.950	A	1.966	140	11/18/2022
14913R2P1	86353	CATERPILLAR FINL - CORP		09/14/2021	370,000.00	348,460.94	369,630.64	0.600	A	0.646	805	09/13/2024
14913R2S5	86582	CATERPILLAR FINL - CORP		01/10/2022	150,000.00	145,074.94	149,981.70	0.950	A	0.958	558	01/10/2024
166764BV1	85636	CHEVRON - CORP		05/11/2020	185,000.00	181,851.60	185,000.00	1.141	AA-	1.141	314	05/11/2023
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	159,600.45	159,966.69	3.450	A-	3.458	1,035	05/01/2025
172967MR9	85643	CITIBANK NA - CORP		05/14/2020	250,000.00	245,108.09	250,000.00	1.678	BBB+	1.678	684	05/15/2024
172967MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	150,020.07	160,000.00	0.981	BBB+	0.981	1,035	05/01/2025
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	79,693.82	85,000.00	2.014	BBB+	2.014	1,304	01/25/2026
38141GXL3	85925	GOLDMAN SACHS GRP - CORP		11/19/2020	400,000.00	395,532.62	400,000.00	0.627	BBB+	0.627	504	11/17/2023
437076CM2	90103	HOME DEPOT - CORP		03/28/2022	60,000.00	58,921.90	59,903.90	2.700	A	2.760	1,019	04/15/2025
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	255,000.00	240,027.65	254,878.50	0.750	A-	0.773	770	08/09/2024
02665WEA5	86590	AMERICAN HONDA FINANCE - CORP		01/13/2022	300,000.00	284,913.86	299,799.87	1.500	A-	1.527	927	01/13/2025
46647PBY1	86067	JP MORGAN SECURITIES - CORP		02/16/2021	245,000.00	231,030.66	245,000.00	0.563	A-	0.563	961	02/16/2025
46647PBS4	86134	JP MORGAN SECURITIES - CORP		09/16/2020	75,000.00	71,915.91	75,000.00	0.653	A-	0.653	808	09/16/2024
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	177,702.61	190,000.00	0.824	A-	0.824	1,066	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	380,494.72	400,000.00	2.595	A-	2.595	969	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	221,983.23	225,000.00	4.080	A-	4.080	1,395	04/26/2026
61772BAA1	86174	MORGAN STANLEY - CORP		04/22/2021	35,000.00	34,131.73	35,000.00	0.731	BBB+	0.731	644	04/05/2024
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	429,289.87	450,000.00	2.630	BBB+	2.630	1,328	02/18/2026
63743HEU2	86059	NATIONAL RURAL - CORP		02/08/2021	140,000.00	133,348.33	139,948.39	0.350	A-	0.373	587	02/08/2024
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	100,407.45	104,997.27	1.875	A-	1.876	952	02/07/2025
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	69,749.00	69,982.06	3.450	A-	3.458	1,080	06/15/2025
713448EY0	85634	PEPSICO INC - CORP		05/01/2020	200,000.00	196,659.62	199,890.00	0.750	A+	0.817	304	05/01/2023
808513BN4	86114	CHARLES SCHWAB - CORP		03/18/2021	245,000.00	235,154.43	244,930.02	0.750	A	0.767	626	03/18/2024
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	141,724.55	150,000.00	1.746	A	1.746	1,316	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	72,652.08	77,066.19	2.901	A	2.129	1,368	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	387,477.76	407,349.22	2.901	A	2.383	1,368	03/30/2026

Portfolio CCIP

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PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
June 30, 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 Note Callables												
87612EBD7	86498	TARGET CORP - CORP		11/29/2021	250,000.00	250,940.24	262,097.85	3.500	A	1.041	731	07/01/2024
91324PEB4	86229	UNITED HEALTH - CORP		05/19/2021	260,000.00	247,677.87	259,830.62	0.550	A+	0.585	684	05/15/2024
904764BJ5	85770	UNILEVER CAPITAL - CORP		09/14/2020	100,000.00	96,902.51	99,948.68	0.375	A+	0.418	440	09/14/2023
904764BN6	86325	UNILEVER CAPITAL - CORP		08/12/2021	125,000.00	118,014.73	125,000.00	0.626	A+	0.626	773	08/12/2024
Subtotal and Average			11,951,115.86		11,910,000.00	11,517,363.81	11,950,388.97			1.486	779	
Supranationals												
4581X0DM7	85650	IADB - SUPRA		04/24/2020	650,000.00	636,213.50	649,935.69	0.500	AAA	0.511	327	05/24/2023
4581X0DZ8	86365	IADB - SUPRA		09/23/2021	755,000.00	714,048.80	754,585.11	0.500	AAA	0.525	815	09/23/2024
459058JM6	85931	IBRD - SUPRA		11/24/2020	520,000.00	501,483.83	519,479.30	0.250	AAA	0.322	511	11/24/2023
459058JV6	86169	IBRD - SUPRA		04/20/2021	550,000.00	538,245.18	549,543.02	0.125	AAA	0.229	293	04/20/2023
Subtotal and Average			2,473,494.80		2,475,000.00	2,389,991.31	2,473,543.12			0.413	507	
Pass Through Securities (GNMA/CMO)												
02004WAC5	84873	ALLYA - ABS		02/13/2019	3,405.28	3,408.75	3,366.02	2.910	N/A	2.915	441	09/15/2023
05591RAC8	86100	BMWLT - ABS		03/10/2021	144,830.47	143,248.98	144,825.87	0.290	AAA	0.280	573	01/25/2024
14315XAC2	85455	CARMAX - ABS		01/22/2020	73,328.77	72,759.31	73,304.25	1.890	AAA	1.929	899	12/16/2024
14315FAD9	85705	CARMAX - ABS		07/22/2020	134,787.99	132,858.11	134,753.71	0.620	AAA	0.627	990	03/17/2025
14316HAC6	85858	CARMAX - ABS		10/21/2020	155,000.00	151,685.12	154,965.88	0.500	AAA	0.509	1,141	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	135,000.00	131,592.18	134,973.32	0.340	AAA	0.348	1,263	12/15/2025
14314QAC8	86173	CARMAX - ABS		04/21/2021	255,000.00	247,651.44	254,945.05	0.520	AAA	0.529	1,327	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	475,000.00	456,362.33	474,921.86	0.550	AAA	0.557	1,445	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	100,000.00	99,531.11	99,984.79	3.490	AAA	3.522	1,691	02/16/2027
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	425,346.44	449,937.99	1.040	AAA	0.347	1,598	11/15/2026
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	221,262.93	224,983.04	2.800	AAA	2.820	1,718	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	195,199.37	194,968.84	3.490	AAA	3.521	1,779	05/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	220,000.00	207,986.48	219,995.84	0.770	AAA	0.760	1,537	09/15/2026
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	261,034.06	279,940.05	0.580	AAA	0.580	1,537	09/15/2026
3137B1BS0	85199	FHLMC - MBS		08/15/2019	461,994.33	461,533.63	471,213.08	2.510	AA+	1.929	147	11/25/2022
3137FKK39	84856	FHMS - MBS		12/17/2018	6,335.11	6,207.96	6,334.44	3.203	AA+	3.203	389	07/25/2023
3137AWQH1	85218	FHMS - MBS		09/09/2019	287,733.73	287,482.62	293,270.84	2.307	N/A	1.795	55	08/25/2022
3137FQ3V3	85379	FHMS - MBS		11/26/2019	17,599.48	17,507.75	17,592.28	2.092	N/A	2.093	755	07/25/2024
3137BKRJ1	90187	FHMS - MBS		05/24/2022	725,000.00	723,010.02	729,644.53	3.329	N/A	3.036	1,059	05/25/2025
3137FBTA4	90193	FHMS - MBS		05/31/2022	736,890.42	732,868.62	737,869.10	3.064	AA+	2.907	786	08/25/2024
31680YAD9	85059	FITAT - ABS		05/08/2019	6,424.35	6,428.63	6,391.38	2.640	AAA	2.650	532	12/15/2023
3136AEGQ4	85217	FNMA - MBS		09/09/2019	86,121.56	85,763.86	89,654.88	2.280	N/A	1.870	179	12/27/2022
345286AC2	86601	FORDO - ABS		01/24/2022	100,000.00	96,023.46	99,988.12	1.290	AAA	1.299	1,445	06/15/2026
362569AC9	85802	GMALT - ABS		09/29/2020	55,716.15	55,544.17	55,704.65	0.450	AAA	0.457	416	08/21/2023

Portfolio CCIP

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PM (PRF_PM2) 7.3.11

PFM
Portfolio Management
Portfolio Details - Investments
June 30, 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)												
36261RAC2	86078	GMALT - ABS		02/24/2021	212,144.91	210,324.94	212,123.18	0.260	N/A	0.258	599	02/20/2024
380144AC9	86234	GMALT - ABS		05/26/2021	295,000.00	289,348.04	294,953.69	0.340	AAA	0.350	689	05/20/2024
36258NAC6	85448	GMCAR - ABS		01/15/2020	54,596.57	54,431.56	54,583.71	1.840	AAA	1.858	808	09/16/2024
362590AC5	85744	GMCAR - ABS		08/19/2020	184,805.31	181,661.75	184,748.11	0.450	N/A	0.460	1,020	04/16/2025
362554AC1	86430	GMCAR - ABS		10/21/2021	185,000.00	175,648.58	184,995.28	0.680	N/A	0.682	1,538	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	170,000.00	162,650.92	169,985.23	1.260	AAA	1.267	1,599	11/16/2026
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	220,000.00	209,821.22	219,953.62	0.880	N/A	0.892	1,300	01/21/2026
43813KAC6	85801	HAROT - ABS		09/29/2020	104,390.01	102,499.47	104,371.65	0.370	AAA	0.377	840	10/18/2024
43815BAC4	90025	HAROT - ABS		02/23/2022	195,000.00	188,773.20	194,970.67	1.880	AAA	1.895	1,414	05/15/2026
44933FAC0	85704	HART - ABS		07/22/2020	94,420.17	93,216.44	94,392.09	0.480	AAA	0.488	899	12/16/2024
44933LAC7	86185	HART - ABS		04/28/2021	170,000.00	164,201.61	169,982.12	0.380	AAA	0.385	1,172	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	420,000.00	407,064.25	419,983.83	2.220	AAA	2.232	1,567	10/15/2026
41284UAD6	85459	HDMOT - ABS		01/29/2020	46,208.85	46,093.45	46,176.14	1.870	AAA	1.879	837	10/15/2024
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	170,000.00	162,443.89	169,962.06	0.740	AAA	0.738	1,414	05/15/2026
58769VAC4	85682	MBALT - ABS		06/23/2020	154,558.85	152,429.94	154,539.33	0.550	AAA	0.553	963	02/18/2025
58769EAC2	85791	MBALT - ABS		09/23/2020	67,147.66	66,698.25	67,143.35	0.400	AAA	0.403	502	11/15/2023
65479CAD0	85690	NAROT - ABS		06/30/2020	149,956.77	148,439.09	149,948.55	0.550	AAA	0.551	745	07/15/2024
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	225,000.00	214,385.06	224,995.21	0.710	AAA	0.699	1,384	04/15/2026
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	295,000.00	282,811.37	294,988.44	1.020	AAA	1.024	1,452	06/22/2026
92348TAA2	85460	VZOT - ABS		01/29/2020	108,988.09	108,651.85	108,964.67	1.850	AAA	1.900	752	07/22/2024
92290BAA9	85723	VZOT - ABS		08/12/2020	275,000.00	270,673.04	274,942.25	0.470	N/A	0.479	965	02/20/2025
92348AAA3	86328	VZOT - ABS		10/08/2019	118,092.47	117,952.64	118,065.49	1.940	AAA	1.943	661	04/22/2024
98163WAC0	85684	WOART - ABS		06/24/2020	159,596.19	157,089.19	159,578.55	0.630	AAA	0.633	1,049	05/15/2025
98163KAC6	86452	WOART - ABS		11/03/2021	270,000.00	257,046.75	269,963.23	0.810	AAA	0.817	1,567	10/15/2026
Subtotal and Average			9,831,002.21		9,675,073.49	9,446,653.83	9,697,840.26			1.366	1,106	
Municipal Bonds												
13067WQZ8	85715	CA ST DEPT OF WTR - MUNI		08/06/2020	120,000.00	118,932.00	120,000.00	0.349	AAA	0.349	153	12/01/2022
13067WRA2	85716	CA ST DEPT OF WTR - MUNI		08/06/2020	55,000.00	52,924.30	55,000.00	0.414	AAA	0.414	518	12/01/2023
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	191,800.05	205,000.00	1.258	AA	1.258	1,096	07/01/2025
54438CYH9	85909	LOS ANGELES CCD - MUNI		11/10/2020	145,000.00	140,932.75	145,000.00	0.444	AA+	0.444	396	08/01/2023
646140DN0	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	154,557.15	165,000.00	0.897	A+	0.897	915	01/01/2025
650036DS2	85994	NY ST URBAN DEV - MUNI		12/23/2020	545,000.00	520,420.50	545,000.00	0.620	AA+	0.620	257	03/15/2023
650036DR4	85995	NY ST URBAN DEV - MUNI		12/23/2020	175,000.00	171,871.00	175,000.00	0.480	AA+	0.480	257	03/15/2023
798306WM4	85872	SAN JUAN CA UNIF - MUNI		10/29/2020	315,000.00	306,120.15	315,000.00	0.499	N/A	0.499	396	08/01/2023
Subtotal and Average			1,725,000.00		1,725,000.00	1,657,557.90	1,725,000.00			0.646	458	

PFM
Portfolio Management
Portfolio Details - Investments
June 30, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Total and Average			76,367,698.75		76,180,073.49	73,551,760.69	76,158,946.97			0.960	729

**PFM
Portfolio Management
Portfolio Details - Cash
June 30, 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	76,367,698.75		76,180,073.49	73,551,760.69	76,158,946.97			0.960	729

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	13,043,283.29	12,875,356.42
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	892,299.39	880,811.40
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,388,861.96	8,280,858.84
BYRON UNION SCHOOL DISTRICT	75-07-017	178,757.29	176,455.86
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	157,423.28	155,396.52
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	677,419.84	668,698.34
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,410,293.35	2,379,261.82
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	64,000,000.00	63,176,026.50
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,384,553.03	1,366,727.48
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	74,034,406.05
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,205,072.40	4,150,933.83
DELTA DIABLO SANITATION DISTRICT	70-07-003	78,396.89	77,387.56
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,085,041.29	1,071,071.83
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	6,746,591.55	6,659,731.98
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,202,502.55	1,187,020.83
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,774,854.49	1,752,003.97
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	21,011,530.17	20,741,015.42
MORAGA ORINDA FIRE DISTRICT	17-07-003	15,778,028.00	15,574,892.42
MORAGA SCHOOL DISTRICT	75-07-016	2,887.49	2,850.31
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,699,782.33	3,652,149.16
MT VIEW SANITARY DISTRICT	70-07-008	12,665,509.26	12,502,446.07
OAKLEY UNION SCHOOL DISTRICT	75-07-009	266,996.67	263,559.20
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,333,962.78	3,291,039.39
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,972.33	37,483.45
RECLAMATION DISTRICT 799	60-07-001	439,672.84	434,012.23
RECLAMATION DISTRICT 800	60-07-003	3,803,977.85	3,755,003.21
RECLAMATION DISTRICT 2026	60-07-005	32,708.81	32,287.70
RECLAMATION DISTRICT 2137	60-07-006	80,596.06	79,558.42
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,141,959.18	2,114,382.34
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	258,708.06	255,377.30
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	22,697,287.38	22,405,069.20
	TOTAL	<u>267,476,929.85</u>	<u>264,033,275.11</u>

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

30 June 2022

Contra Costa County

Investment Strategy: Global Liquidity Solutions

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.

<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.**

Risk Summary

US Dollar

01 April 2022 to 30 June 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	44,058,947.20
Net Unrealized Gain/Loss	-377,602.32
Market Value + Accrued	43,681,344.88

Portfolio Characteristics

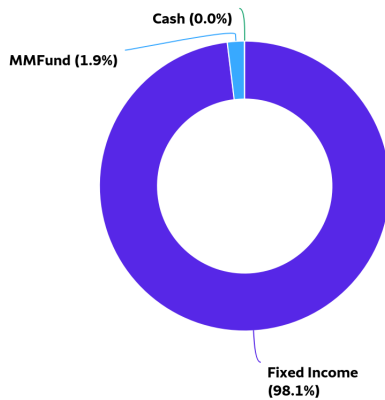
Risk Metric	Value
Cash	2,727.35
MMFund	836,607.53
Fixed Income	42,842,010.00
Duration	0.498
Convexity	0.006
WAL	0.548
Years to Final Maturity	0.879
Years to Effective Maturity	0.583
Yield	2.598
Book Yield	1.096
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

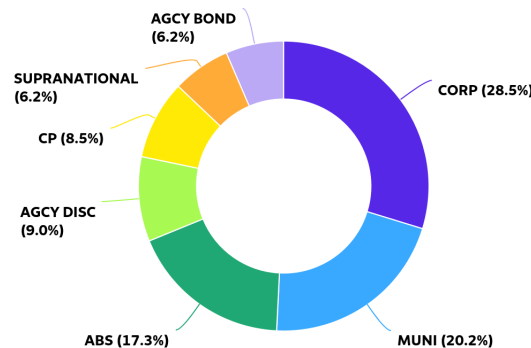
Issuer Concentration	% of Base Market Value + Accrued
Other	72.87%
Farm Credit System	8.46%
Federal Home Loan Banks	6.76%
Atlantic Asset Securitization Corp.	2.74%
Inter-American Development Bank	2.31%
Victory Receivables Corporation	2.29%
The Depository Trust & Clearing Corporation	2.29%
---	100.00%

Footnotes: 1,2

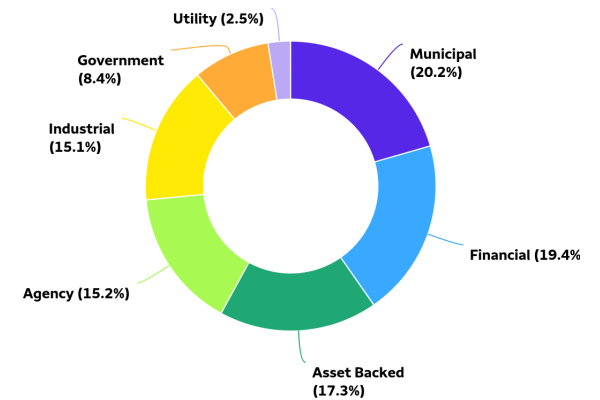
Asset Class (%)



Security Type (%)



Market Sector (%)



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Risk Summary

US Dollar

01 April 2022 to 30 June 2022

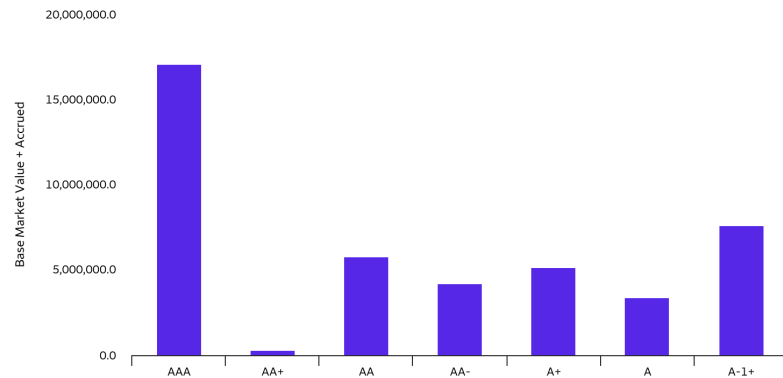
Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

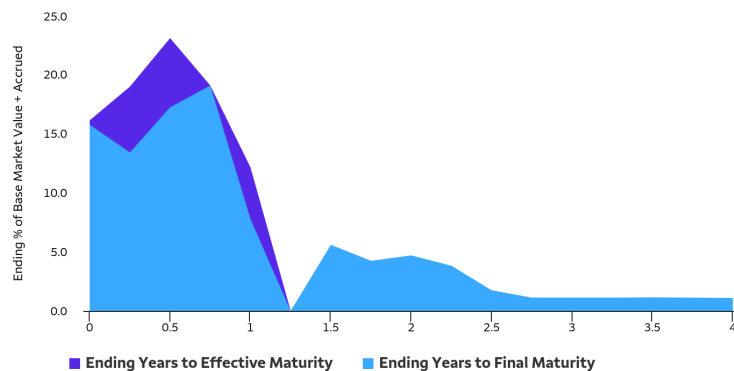
Credit Rating



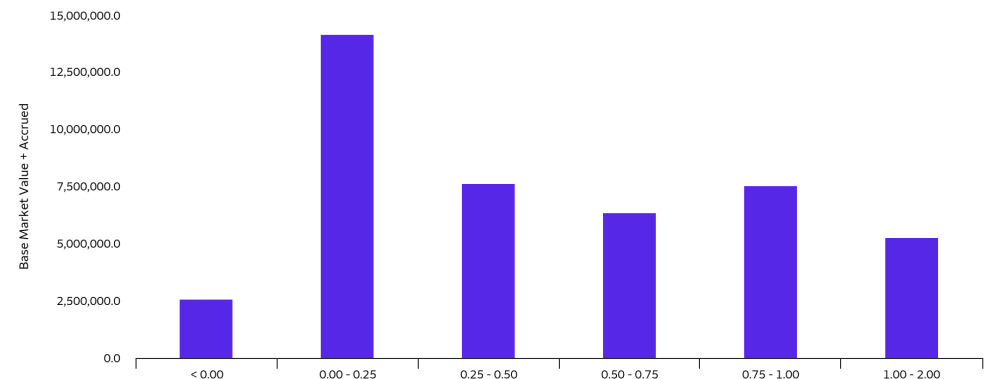
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	49.21%	5.82%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	18.71%	4.92%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	14.01%	1.38%	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 April 2022 to 30 June 2022

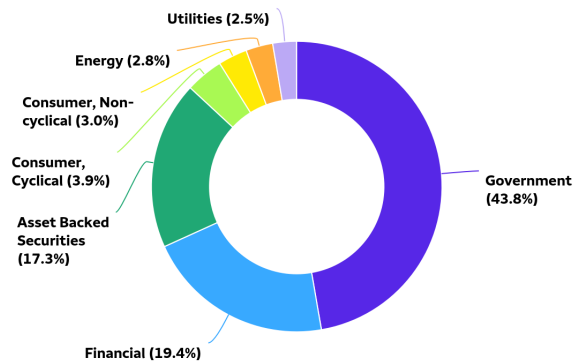
Contra Costa County

Account: XXX235

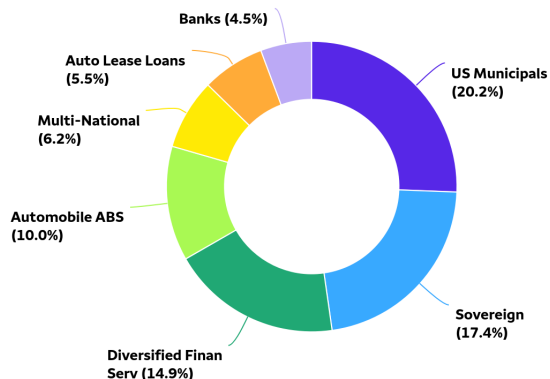
Investment Strategy: Global Liquidity Solutions

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

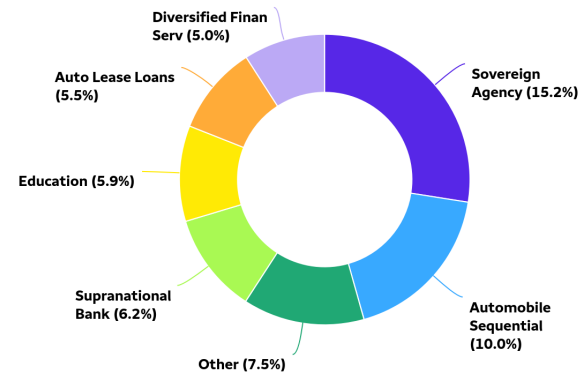
Industry Sector



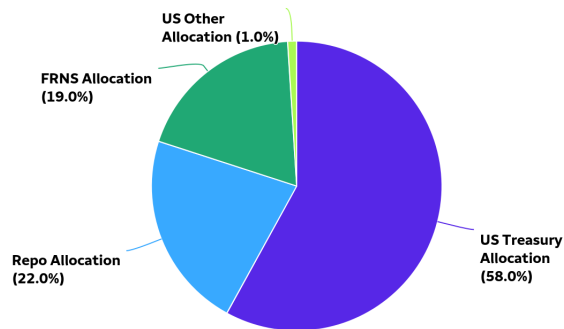
Industry Group



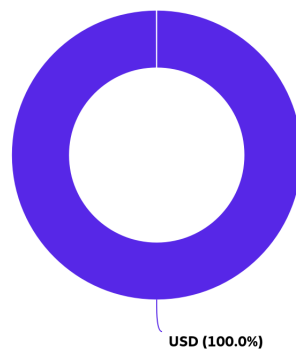
Industry Subgroup



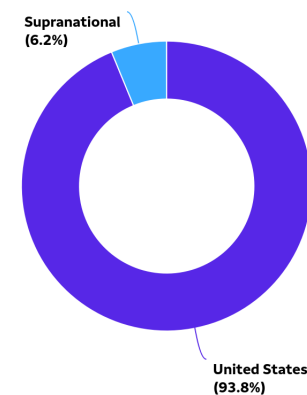
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 April 2022 to 30 June 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 April 2022 to 30 June 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	06/01/2022	06/30/2022	-0.15%	-0.07%	-0.08%
Quarter to Date	04/01/2022	06/30/2022	-0.07%	0.08%	-0.15%
Year to Date	01/01/2022	06/30/2022	-0.47%	-0.02%	-0.45%
Prior Month	05/01/2022	05/31/2022	0.14%	0.12%	0.02%
Prior Quarter	01/01/2022	03/31/2022	-0.40%	-0.09%	-0.30%
Prior Year	01/01/2021	12/31/2021	0.10%	0.09%	0.01%
Trailing Month	06/01/2022	06/30/2022	-0.15%	-0.07%	-0.08%
Trailing Quarter	04/01/2022	06/30/2022	-0.07%	0.08%	-0.15%
Trailing Year	07/01/2021	06/30/2022	-0.49%	0.02%	-0.51%

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).

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Performance Summary Gross of Fees

US Dollar

01 April 2022 to 30 June 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 April 2022 to 30 June 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	06/01/2022	06/30/2022	-0.16%	-0.07%	-0.09%
Quarter to Date	04/01/2022	06/30/2022	-0.10%	0.08%	-0.17%
Year to Date	01/01/2022	06/30/2022	-0.51%	-0.02%	-0.49%
Prior Month	05/01/2022	05/31/2022	0.13%	0.12%	0.02%
Prior Quarter	01/01/2022	03/31/2022	-0.41%	-0.09%	-0.32%
Prior Year	01/01/2021	12/31/2021	0.00%	0.09%	-0.08%
Trailing Month	06/01/2022	06/30/2022	-0.16%	-0.07%	-0.09%
Trailing Quarter	04/01/2022	06/30/2022	-0.10%	0.08%	-0.17%
Trailing Year	07/01/2021	06/30/2022	-0.58%	0.02%	-0.59%

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 April 2022 to 30 June 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 April 2022 to 30 June 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	
		03/31/2022	06/30/2022
Book Value		43,878,567.27	43,945,755.07
Accrued Balance		115,289.32	113,192.13
Book Value + Accrued		43,993,856.59	44,058,947.20
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		-266,979.45	-377,602.32
Carrying Value and Accrued		43,726,877.14	43,681,344.88

Income Statement	Begin Date End Date	Contra Costa County	
		04/01/2022 06/30/2022	
Net Amortization/Accretion Income			-34,609.76
Interest Income		113,629.89	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net Market Allowance Expense		0.00	
Net FX Allowance Expense		0.00	
Income Subtotal			113,629.89
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		0.01	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
Net Total Gain/Loss			0.01
Expense		-10,428.29	
Net Income			68,591.86
Transfers In/Out			-3,501.25
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-110,622.87

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GAAP FX Financials

US Dollar

01 April 2022 to 30 June 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	Contra Costa County	
	Begin Date	04/01/2022
	End Date	06/30/2022
Net Income		68,591.86
Amortization/Accretion on MS	40,507.30	
Change in Accrued on MS	16,842.67	
Net Gain/Loss on MS	-0.01	
Change in Unrealized G/L on CE	57.76	
Subtotal		57,407.71
Purchase of MS	-8,896,025.08	
Purchased Accrued of MS	-11,749.83	
Sales of MS	1,903,303.37	
Sold Accrued of MS	0.00	
Maturities of MS	7,250,000.00	
Net Purchases/Sales		245,528.46
Transfers of Cash & CE		-3,501.25
Total Change in Cash & CE		368,026.78
Beginning Cash & CE		3,392,357.36
Ending Cash & CE		3,760,384.14

Income Detail

US Dollar

01 April 2022 to 30 June 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	836,607.53 1.19	06/30/2022 06/30/2022	0.00 ---	2,513.80 0.00	0.00	0.00 2,513.80
03066RAB1 AMCAR 2021-2 A2	275,295.42 0.26	09/25/2022 11/18/2024	0.00 06/16/2021	237.95 7.07	-0.01	0.00 245.02
03065WAB1 AMCAR 2022-2 A2A	500,000.00 4.20	06/19/2023 12/18/2025	0.00 06/22/2022	525.00 0.49	0.00	0.00 525.49
037833DL1 APPLE INC	300,000.00 1.70	09/11/2022 09/11/2022	0.00 08/02/2021	1,275.00 -1,128.40	0.00	0.00 146.60
037833AK6 APPLE INC	0.00 2.40	05/03/2023 05/03/2023	0.00 01/21/2022	640.00 -407.85	0.00	0.00 232.15
037833AK6 APPLE INC	300,000.00 2.40	05/03/2023 05/03/2023	0.00 01/21/2022	1,160.00 -751.97	0.00	0.00 408.03
04821UEA6 Atlantic Asset Securitization Corp.	0.00 0.00	05/10/2022 05/10/2022	0.00 02/09/2022	0.00 507.00	0.00	0.00 507.00
04821UJ86 Atlantic Asset Securitization Corp.	1,200,000.00 0.00	09/08/2022 09/08/2022	0.00 05/10/2022	0.00 2,773.33	0.00	0.00 2,773.33
06051GJX8 BANK OF AMERICA CORP	500,000.00 1.94	05/28/2024 05/28/2024	0.00 05/28/2021	1,592.06 0.00	0.00	0.00 1,592.06
06051GJX8 BANK OF AMERICA CORP	150,000.00 1.94	05/28/2024 05/28/2024	0.00 10/18/2021	477.62 -57.67	0.00	0.00 419.95
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 1.85	01/27/2023 01/27/2023	0.00 03/26/2021	3,006.25 -2,594.55	0.00	0.00 411.70
09247XAL5 BLACKROCK INC	500,000.00 3.50	03/18/2024 03/18/2024	0.00 05/27/2022	1,652.77 -423.07	0.00	0.00 1,229.70
05591RAC8 BMWLT 2021-1 A3	499,415.40 0.29	12/07/2022 01/25/2024	0.00 04/29/2022	249.69 978.01	0.00	0.00 1,227.70
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	84,717.07 3.05	08/05/2022 03/15/2024	0.00 04/09/2021	1,056.02 -1,324.11	0.00	0.00 -268.09
14317CAB8 CARMX 2022-1 A2	500,000.00 0.91	01/27/2023 02/18/2025	0.00 01/26/2022	1,137.51 4.38	0.00	0.00 1,141.89
CCYUSD Cash	1,231.11 0.00	06/30/2022 06/30/2022	-3,501.25 ---	0.00 0.00	0.00	-10,428.29 -10,428.29
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 1.11	11/17/2022 11/17/2022	0.00 05/21/2021	1,425.98 -70.13	0.00	0.00 1,355.85
808513AT2 CHARLES SCHWAB CORP	700,000.00 2.65	01/25/2023 01/25/2023	0.00 01/14/2022	4,637.50 -3,589.36	0.00	0.00 1,048.14
166756AG1 CHEVRON USA INC	400,000.00 1.51	08/12/2022 08/12/2022	0.00 08/12/2020	1,068.80 0.00	0.00	0.00 1,068.80
21969AAA0 CORONA	0.00 0.25	05/01/2022 05/01/2022	0.00 10/14/2021	103.75 0.00	0.00	0.00 103.75
223047AA9 COVINA CALIF PENSION OBLIG	655,000.00 0.30	08/01/2022 08/01/2022	0.00 07/28/2021	489.61 0.00	0.00	0.00 489.61

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Income Detail

US Dollar

01 April 2022 to 30 June 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	0.00 2.60	06/08/2022 06/08/2022	0.00 06/10/2021	3,387.22 0.00	0.00	0.00 3,387.22
26442CAW4 DUKE ENERGY CAROLINAS LLC	0.00 3.35	05/15/2022 05/15/2022	0.00 07/08/2021	2,866.11 -2,688.81	0.00	0.00 177.30
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
30231GAR3 EXXON MOBIL CORP	390,000.00 2.73	03/01/2023 03/01/2023	0.00 02/17/2022	2,657.85 -1,405.09	0.00	0.00 1,252.76
30231GBB7 EXXON MOBIL CORP	420,000.00 1.90	08/16/2022 08/16/2022	0.00 06/22/2022	199.71 68.04	0.00	0.00 267.75
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.15	04/14/2023 04/14/2023	0.00 09/20/2021	40.63 8.81	0.00	0.00 49.44
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 1,895.83	0.00	0.00 1,895.83
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 2,173.89	0.00	0.00 2,173.89
313313YA0 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	06/13/2022 06/13/2022	0.00 03/18/2022	0.00 871.95	0.00	0.00 871.95
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 0.15	04/14/2023 04/14/2023	0.00 09/20/2021	240.63 52.86	0.00	0.00 293.49
3133EMVP4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.13	04/13/2023 04/13/2023	0.00 04/26/2022	225.69 3,462.00	0.00	0.00 3,687.69
3130A3KM5 FEDERAL HOME LOAN BANKS	500,000.00 2.50	12/09/2022 12/09/2022	0.00 08/18/2021	3,125.00 -2,935.32	0.00	0.00 189.68
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	781.25 137.75	0.00	0.00 919.00
313385YA8 FEDERAL HOME LOAN BANKS	0.00 0.00	06/13/2022 06/13/2022	0.00 04/14/2022	0.00 883.33	0.00	0.00 883.33
313385R32 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	11/29/2022 11/29/2022	0.00 05/05/2022	0.00 2,359.17	0.00	0.00 2,359.17
313384ET2003 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	04/23/2023 04/23/2023	0.00 06/24/2022	0.00 546.24	0.00	0.00 546.24
341081GD3 FLORIDA POWER & LIGHT CO	0.00 1.19	05/10/2023 05/10/2023	0.00 05/10/2021	354.61 0.00	0.00	0.00 354.61
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 1.19	05/10/2023 05/10/2023	0.00 05/10/2021	997.78 0.00	0.00	0.00 997.78
345329AB2 FORDL 2021-B A2	281,540.32 0.24	11/23/2022 04/15/2024	0.00 09/24/2021	194.57 0.98	0.01	0.00 195.56
34528LAB1 FORDL 2022-A A2A	170,000.00 2.78	05/20/2023 10/15/2024	0.00 04/26/2022	853.30 0.41	0.00	0.00 853.72
36258NAC6 GMCAR 2020-1 A3	181,988.53 1.84	10/21/2022 09/16/2024	0.00 02/17/2021	983.42 -1,128.80	0.00	0.00 -145.38

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Income Detail

US Dollar

01 April 2022 to 30 June 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
380149AB0 GMCAR 212 A2	121,942.43 0.27	09/11/2022 06/17/2024	0.00 10/04/2021	110.80 -45.34	0.01	0.00 65.47
43815GAB5 HAROT 2021-4 A2	625,051.38 0.39	12/07/2022 05/21/2024	0.00 11/24/2021	669.12 4.33	0.00	0.00 673.45
44934KAB0 HART 2021-B A2	347,451.12 0.24	10/21/2022 05/15/2024	0.00 07/28/2021	251.51 14.67	0.00	0.00 266.18
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	0.00 3.38	05/15/2023 05/15/2023	0.00 02/11/2022	2,475.00 -1,566.73	0.00	0.00 908.27
427866AZ1 HERSHEY CO	600,000.00 3.38	05/15/2023 05/15/2023	0.00 02/11/2022	2,587.50 -1,673.55	0.00	0.00 913.95
437076BG6 HOME DEPOT INC	0.00 2.63	06/01/2022 06/01/2022	0.00 12/20/2021	1,093.75 -962.50	0.00	0.00 131.25
438516BT2 HONEYWELL INTERNATIONAL INC	200,000.00 2.15	08/08/2022 08/08/2022	0.00 11/16/2021	1,075.00 -930.22	0.00	0.00 144.78
4581XOCN6 INTER-AMERICAN DEVELOPMENT BANK	0.00 1.75	04/14/2022 04/14/2022	0.00 04/30/2021	631.94 -574.38	0.00	0.00 57.56
4581XODA3 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 2.50	01/18/2023 01/18/2023	0.00 07/28/2021	6,250.00 -5,801.04	0.00	0.00 448.96
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 0.13	04/20/2023 04/20/2023	0.00 05/26/2021	32.99 17.80	0.00	0.00 50.78
459058GU1 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 2.13	07/01/2022 07/01/2022	0.00 11/24/2021	2,657.50 -2,443.29	0.00	0.00 214.21
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 0.13	04/20/2023 04/20/2023	0.00 05/26/2021	125.76 67.44	0.00	0.00 193.20
45950KCW8 INTERNATIONAL FINANCE CORP	0.00 1.53	06/30/2023 06/30/2023	0.00 06/30/2021	1,216.85 0.00	0.00	0.00 1,216.85
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 1.53	06/30/2023 06/30/2023	0.00 06/30/2021	29.84 0.00	0.00	0.00 29.84
47787NAC3 JDOT 2020-B A3	497,515.78 0.51	02/11/2023 11/15/2024	0.00 09/09/2021	725.43 -532.26	-0.01	0.00 193.15
46625HJH4 JPMORGAN CHASE & CO	700,000.00 3.20	01/25/2023 01/25/2023	0.00 02/04/2022	5,600.00 -3,981.70	0.00	0.00 1,618.30
58769KAC8 MBALT 2021-B A2	214,378.05 0.22	10/06/2022 01/16/2024	0.00 06/29/2021	142.42 5.91	0.01	0.00 148.34
58769TAD7 MBART 2019-1 A3	96,601.70 1.94	09/11/2022 03/15/2024	0.00 03/26/2021	616.21 -588.31	0.00	0.00 27.90
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 -1,578.06	0.00	0.00 521.94

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Income Detail

US Dollar

01 April 2022 to 30 June 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
61746BDJ2 MORGAN STANLEY	600,000.00 3.75	02/25/2023 02/25/2023	0.00 05/24/2022	2,312.50 -744.91	0.00	0.00 1,567.59
65480DAC7 NALT 2021-A A3	355,000.00 0.52	06/15/2023 08/15/2024	0.00 03/04/2022	461.49 822.67	0.00	0.00 1,284.16
65480DAC7 NALT 2021-A A3	300,000.00 0.52	06/15/2023 08/15/2024	0.00 05/19/2022	182.00 612.08	0.00	0.00 794.09
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
65479HAC1 NAROT 2019-B A3	89,176.45 2.50	08/23/2022 11/15/2023	0.00 12/07/2020	771.11 -743.56	0.00	0.00 27.55
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 1.48	02/16/2023 02/16/2023	0.00 06/08/2021	1,270.42 39.02	0.00	0.00 1,309.44
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 1.48	02/16/2023 02/16/2023	0.00 06/25/2021	635.21 19.68	0.00	0.00 654.89
63763QE45 National Securities Clearing Corporation	0.00 0.00	05/04/2022 05/04/2022	0.00 04/08/2022	0.00 288.89	0.00	0.00 288.89
63763QGB7 National Securities Clearing Corporation	1,000,000.00 0.00	07/11/2022 07/11/2022	0.00 05/17/2022	0.00 1,312.50	0.00	0.00 1,312.50
665859AN4 NORTHERN TRUST CORP	100,000.00 2.38	08/02/2022 08/02/2022	0.00 03/26/2021	593.75 -540.11	0.00	0.00 53.64
67066GAK0 NVIDIA CORP	0.00 0.31	06/15/2023 06/15/2023	0.00 06/16/2021	381.10 0.00	0.00	0.00 381.10
67066GAK0 NVIDIA CORP	600,000.00 0.31	06/15/2023 06/15/2023	0.00 06/16/2021	82.40 0.00	0.00	0.00 82.40
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	0.00 0.55	05/26/2023 05/26/2023	0.00 05/27/2021	413.98 0.00	0.00	0.00 413.98
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 0.55	05/26/2023 05/26/2023	0.00 05/27/2021	263.44 0.00	0.00	0.00 263.44
67983UD67 Old Line Funding, LLC	0.00 0.00	04/06/2022 04/06/2022	0.00 10/06/2021	0.00 26.04	0.00	0.00 26.04
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 2.00	09/26/2022 09/26/2022	0.00 03/25/2021	3,000.00 -2,578.11	0.00	0.00 421.89
735000TK7 PORT OAKLAND CALIF REV	0.00 0.82	05/01/2023 05/01/2023	0.00 03/31/2022	547.33 826.67	0.00	0.00 1,374.00
735000TK7 PORT OAKLAND CALIF REV	800,000.00 0.82	05/01/2023 05/01/2023	0.00 03/31/2022	1,094.67 1,680.89	0.00	0.00 2,775.56
CCYUSD Receivable	1,496.24 0.00	06/30/2022 06/30/2022	0.00 ---	0.00 0.00	0.00	0.00 0.00
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	0.00 0.41	05/01/2023 05/01/2023	0.00 07/15/2021	112.40 0.00	0.00	0.00 112.40

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Income Detail

US Dollar

01 April 2022 to 30 June 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
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	224.80 0.00	0.00	0.00 224.80
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	223.88 0.00	0.00	0.00 223.88
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 -3,573.51	0.00	0.00 176.49
797661C78 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST	0.00 1.00	06/15/2022 06/15/2022	0.00 05/25/2022	277.78 0.00	0.00	0.00 277.78
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 0.25	03/01/2023 03/01/2023	0.00 02/23/2021	519.79 0.00	0.00	0.00 519.79
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	0.00 0.16	06/01/2022 06/01/2022	0.00 09/21/2021	108.67 0.00	0.00	0.00 108.67
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 1.64	08/01/2023 08/01/2023	0.00 03/01/2022	1,126.81 0.00	0.00	0.00 1,126.81
801747AA4 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	325,000.00 1.54	08/01/2022 08/01/2022	0.00 03/01/2022	1,250.44 0.00	0.00	0.00 1,250.44
80286XAB0 SDART 2021-2 A2	0.00 0.28	05/15/2022 04/15/2024	0.00 05/26/2021	9.79 1.18	0.00	0.00 10.97
80285VAB5 SDART 2021-4 A2	77,627.24 0.37	08/12/2022 08/15/2024	0.00 10/27/2021	114.25 5.72	0.01	0.00 119.99
80285VAC3 SDART 2021-4 A3	500,000.00 0.51	01/27/2023 08/15/2025	0.00 06/28/2022	21.25 46.94	0.00	0.00 68.19
89190GAB3 TAOT 2021-B A2	199,551.24 0.14	09/14/2022 01/16/2024	0.00 06/14/2021	88.17 1.86	0.00	0.00 90.03
89239KAC5 TAOT 2022-A A3	500,000.00 1.23	03/26/2024 06/15/2026	0.00 06/21/2022	170.83 203.02	0.00	0.00 373.85
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 1.08	10/14/2022 10/14/2022	0.00 04/20/2021	1,547.78 -256.88	0.00	0.00 1,290.90
86787EBE6 TRUIST BANK	0.00 2.80	05/17/2022 05/17/2022	0.00 06/01/2020	871.11 -660.72	0.00	0.00 210.40
86787EBC0 TRUIST BANK	600,000.00 3.20	04/01/2024 04/01/2024	0.00 05/19/2022	2,240.00 -23.50	0.00	0.00 2,216.50
9128286U9 UNITED STATES TREASURY	0.00 2.13	05/15/2022 05/15/2022	0.00 11/30/2020	2,582.87 -2,404.96	0.00	0.00 177.92
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	2,199.59 384.69	0.00	0.00 2,584.27

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Income Detail

US Dollar

01 April 2022 to 30 June 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
91324PDD1 UNITEDHEALTH GROUP INC	700,000.00 2.38	10/15/2022 10/15/2022	0.00 12/01/2021	4,156.25 -3,535.55	0.00	0.00 620.70
92646LG87 Victory Receivables Corporation	1,000,000.00 0.00	07/08/2022 07/08/2022	0.00 05/09/2022	0.00 1,590.00	0.00	0.00 1,590.00
92826CAC6 VISA INC	300,000.00 2.80	10/14/2022 12/14/2022	0.00 12/21/2021	2,100.00 -1,825.52	0.00	0.00 274.48
92868AAB1 VWALT 2022-A A2	610,000.00 3.02	08/05/2023 10/21/2024	0.00 06/14/2022	869.93 1.46	0.00	0.00 871.38
92348AAA3 VZOT 2019-C A1A	151,833.17 1.94	09/29/2022 04/22/2024	0.00 03/25/2021	969.09 -1,008.07	0.00	0.00 -38.98
92348AAA3 VZOT 2019-C A1A	134,962.82 1.94	09/29/2022 04/22/2024	0.00 12/20/2021	861.41 -606.74	0.00	0.00 254.67
93114FGR9 Walmart Inc.	500,000.00 0.00	07/25/2022 07/25/2022	0.00 06/09/2022	0.00 375.83	0.00	0.00 375.83
966770AA7 WHITTIER CALIF PENSION OBLIG	0.00 0.21	06/01/2022 06/01/2022	0.00 08/18/2021	173.72 0.00	0.00	0.00 173.72
98162VAD1 WOART 2019-B A3	332,025.05 2.59	08/27/2022 07/15/2024	0.00 02/03/2022	2,935.78 -2,005.95	0.00	0.00 929.83
---	43,960,408.04	01/29/2023	-3,501.25	113,629.89	0.01	-10,428.29
---	1.15	05/17/2023	---	-34,609.76		68,591.86

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

Balance Sheet Classification

US Dollar

01 April 2022 to 30 June 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	836,607.53 1.0000	06/30/2022 1.19	06/30/2022	AAA Cash	1.19 1.19	836,607.53 836,607.53 0.00	836,607.53 0.00 836,607.53
CCYUSD Receivable	1,496.24 1.0000	06/30/2022 0.00	06/30/2022	AAA Cash	0.00 0.00	1,496.24 1,496.24 0.00	1,496.24 0.00 1,496.24
CCYUSD Cash	1,231.11 1.0000	06/30/2022 0.00	06/30/2022	AAA Cash	0.00 0.00	1,231.11 1,231.11 0.00	1,231.11 0.00 1,231.11
30231GBB7 EXXON MOBIL CORP	420,000.00 99.8682	08/16/2022 1.90	08/16/2022	AA Industrial	2.55 1.23	419,584.20 419,652.24 -205.80	419,446.44 2,995.65 422,442.09
92646LG87 Victory Receivables Corporation	1,000,000.00 99.9644	07/08/2022 0.00	07/08/2022	A-1+ Financial	1.08 1.60	998,200.00 999,790.00 -146.00	999,644.00 0.00 999,644.00
63763QGB7 National Securities Clearing Corporation	1,000,000.00 99.9514	07/11/2022 0.00	07/11/2022	A-1+ Financial	1.05 1.59	998,395.83 999,708.33 -194.47	999,513.86 0.00 999,513.86
93114FGR9 Walmart Inc.	500,000.00 99.8899	07/25/2022 0.00	07/25/2022	A-1+ Industrial	1.23 1.59	499,214.17 499,590.00 -140.70	499,449.30 0.00 499,449.30
---	3,759,334.88	07/14/2022	07/14/2022	AAA	1.28	3,754,729.08	3,757,388.49
---	77.8509	0.48	---	---	1.46	3,758,075.45 -686.97	2,995.65 3,760,384.14

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
665859AN4 NORTHERN TRUST CORP	100,000.00 99.9719	08/02/2022 2.38	08/02/2022	A+ Financial	0.20 2.67	102,932.00 100,189.93 -218.03	99,971.90 982.99 100,954.89
46625HJH4 JPMORGAN CHASE & CO	700,000.00 100.1402	01/25/2023 3.20	01/25/2023	AA- Financial	0.91 2.95	715,533.00 709,101.03 -8,119.63	700,981.40 9,706.67 710,688.07
61746BDJ2 MORGAN STANLEY	600,000.00 100.2963	02/25/2023 3.75	02/25/2023	A+ Financial	2.52 3.25	605,430.00 604,685.09 -2,907.29	601,777.80 7,875.00 609,652.80
037833AK6 APPLE INC	300,000.00 99.4216	05/03/2023 2.40	05/03/2023	AAA Industrial	0.84 3.10	305,952.00 303,900.03 -5,635.23	298,264.80 1,160.00 299,424.80

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Balance Sheet Classification

US Dollar

01 April 2022 to 30 June 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
3130A3KM5 FEDERAL HOME LOAN BANKS	500,000.00 100.0859	12/09/2022 2.50	12/09/2022	AAA Agency	0.14 2.30	515,418.50 505,193.26 -4,763.76	500,429.50 763.89 501,193.39
92826CAC6 VISA INC	300,000.00 100.0857	12/14/2022 2.80	10/14/2022	AA- Industrial	0.35 2.50	305,958.00 302,106.36 -1,849.26	300,257.10 396.67 300,653.77
30231GAR3 EXXON MOBIL CORP	390,000.00 99.9857	03/01/2023 2.73	03/01/2023	AA Industrial	1.27 2.73	394,910.10 392,841.06 -2,896.83	389,944.23 3,543.80 393,488.03
91324PDD1 UNITEDHEALTH GROUP INC	700,000.00 99.9925	10/15/2022 2.38	10/15/2022	A+ Industrial	0.35 2.34	712,355.00 704,118.33 -4,170.83	699,947.50 3,509.72 703,457.22
808513AT2 CHARLES SCHWAB CORP	700,000.00 99.7213	01/25/2023 2.65	01/25/2023	A Financial	0.59 3.15	713,608.00 706,981.50 -8,932.40	698,049.10 8,038.33 706,087.43
4581X0DA3 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 99.9210	01/18/2023 2.50	01/18/2023	AAA Government	0.16 2.64	1,034,360.00 1,012,813.28 -13,603.28	999,210.00 11,319.44 1,010,529.44
313384ET2003 FEDERAL HOME LOAN BANKS	1,000,000.00 97.7359	04/23/2023 0.00	04/23/2023	A-1+ Agency	2.86 2.73	976,355.56 976,901.80 457.20	977,359.00 0.00 977,359.00
427866AZ1 HERSHEY CO	600,000.00 99.7953	05/15/2023 3.38	05/15/2023	A+ Industrial	1.20 3.61	615,240.00 610,254.95 -11,483.15	598,771.80 2,587.50 601,359.30
459058GU1 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 100.0000	07/01/2022 2.13	07/01/2022	AAA Government	0.17 2.10	505,880.00 500,000.00 0.00	500,000.00 5,315.00 505,315.00
438516BT2 HONEYWELL INTERNATIONAL INC	200,000.00 99.9579	08/08/2022 2.15	08/08/2022	A Industrial	0.29 2.53	202,392.00 200,071.56 -155.76	199,915.80 1,708.06 201,623.86
037833DL1 APPLE INC	300,000.00 100.0551	09/11/2022 1.70	09/11/2022	AAA Industrial	0.19 1.39	305,022.00 300,892.80 -727.50	300,165.30 1,558.33 301,723.63
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 99.8316	09/26/2022 2.00	09/26/2022	A+ Industrial	0.27 2.69	615,582.00 602,464.79 -3,475.19	598,989.60 3,166.67 602,156.27
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 99.3339	01/27/2023 1.85	01/27/2023	AA- Financial	0.24 3.03	668,447.00 655,274.64 -9,604.29	645,670.35 5,144.03 650,814.38
166756AG1 CHEVRON USA INC	400,000.00 99.8689	08/12/2022 1.51	08/12/2022	AA Industrial	1.54 2.60	400,000.00 400,000.00 -524.40	399,475.60 838.81 400,314.41
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00 99.8780	08/01/2022 0.45	08/01/2022	AA Municipal	0.45 2.12	500,000.00 500,000.00 -610.00	499,390.00 943.75 500,333.75

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Balance Sheet Classification

US Dollar

01 April 2022 to 30 June 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
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 99.9346	10/14/2022 1.08	10/14/2022	A+ Industrial	0.93 2.67	601,530.00 600,296.40 -688.80	599,607.60 1,409.76 601,017.36
735000TK7 PORT OAKLAND CALIF REV	800,000.00 98.0020	05/01/2023 0.82	05/01/2023	A+ Municipal	2.10 3.33	789,088.00 791,623.11 -7,607.11	784,016.00 1,094.67 785,110.67
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 98.1810	03/01/2023 0.25	03/01/2023	AA Municipal	0.25 3.08	835,000.00 835,000.00 -15,188.65	819,811.35 693.05 820,504.40
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 99.5824	02/16/2023 1.48	02/16/2023	A Financial	1.51 3.58	499,735.00 499,901.38 -1,989.38	497,912.00 943.19 498,855.19
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 99.5824	02/16/2023 1.48	02/16/2023	A Financial	1.51 3.58	249,870.00 249,950.25 -994.25	248,956.00 471.59 249,427.59
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	300,000.00 100.9290	10/01/2022 5.00	10/01/2022	AAA Municipal	0.20 1.37	321,873.00 303,612.78 -825.78	302,787.00 3,750.00 306,537.00
3133EMVP4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 97.9430	04/13/2023 0.13	04/13/2023	AAA Agency	2.07 2.79	981,536.00 984,998.00 -5,568.00	979,430.00 270.83 979,700.83
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 97.8607	04/20/2023 0.13	04/20/2023	AAA Government	0.19 2.83	499,350.00 499,725.58 -10,422.08	489,303.50 123.26 489,426.76
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 99.1897	05/10/2023 1.19	05/10/2023	A+ Utility	1.21 0.83	600,000.00 600,000.00 -4,861.80	595,138.20 1,012.51 596,150.71
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 99.8565	11/17/2022 1.11	11/17/2022	A Industrial	1.10 0.43	700,420.00 700,107.12 -1,111.62	698,995.50 974.55 699,970.05
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 97.1682	05/26/2023 0.55	05/26/2023	A Utility	0.55 3.76	490,000.00 490,000.00 -13,875.82	476,124.18 263.44 476,387.62
67066GAK0 NVIDIA CORP	600,000.00 97.2451	06/15/2023 0.31	06/15/2023	A Industrial	0.31 3.25	600,000.00 600,000.00 -16,529.40	583,470.60 82.40 583,553.00
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 99.9396	06/30/2023 1.53	06/30/2023	AAA Government	1.55 3.06	700,000.00 700,000.00 -422.80	699,577.20 29.75 699,606.95
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 97.6360	05/01/2023 0.41	05/01/2023	AA Municipal	0.42 3.38	325,000.00 325,000.00 -7,683.00	317,317.00 224.79 317,541.79
223047AA9 COVINA CALIF PENSION OBLIG	655,000.00 99.8740	08/01/2022 0.30	08/01/2022	AA Municipal	0.30 2.01	655,000.00 655,000.00 -825.30	654,174.70 816.02 654,990.72

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Balance Sheet Classification

US Dollar

01 April 2022 to 30 June 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
130658QY6 CALIFORNIA ST DEPT VET AFFAIRS HOME PUR REV	1,000,000.00 98.9960	12/01/2022 0.25	12/01/2022	AA Municipal	0.25 2.77	1,000,000.00 1,000,000.00 -10,040.00	989,960.00 211.67 990,171.67
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 97.9555	04/14/2023 0.15	04/14/2023	AAA Agency	0.18 2.79	749,613.01 749,805.49 -15,139.24	734,666.25 240.63 734,906.88
76913DFT9 RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	750,000.00 99.3010	11/01/2022 0.40	11/01/2022	AA- Municipal	0.40 2.61	750,000.00 750,000.00 -5,242.50	744,757.50 497.50 745,255.00
419792F68 HAWAII ST	300,000.00 99.8810	08/01/2022 0.25	08/01/2022	AA+ Municipal	0.25 1.86	300,000.00 300,000.00 -357.00	299,643.00 308.75 299,951.75
797356DC3 SAN DIEGO CALIF UNI SCH DIST	450,000.00 100.0000	07/01/2022 0.20	07/01/2022	AAA Municipal	0.20 0.20	450,000.00 450,000.00 0.00	450,000.00 447.75 450,447.75
799381AA6 SAN RAMON	710,000.00 100.0000	07/01/2022 0.28	07/01/2022	AAA Municipal	0.28 0.28	710,000.00 710,000.00 0.00	710,000.00 1,231.46 711,231.46
797272RJ2 SAN DIEGO CALIF CMNTY COLLEGE DIST	250,000.00 99.9020	08/01/2022 0.50	08/01/2022	AAA Municipal	0.50 1.84	250,000.00 250,000.00 -245.00	249,755.00 517.71 250,272.71
313313T32 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 98.7675	12/15/2022 0.00	12/15/2022	A-1+ Agency	0.75 2.67	993,416.67 996,520.84 -8,845.84	987,675.00 0.00 987,675.00
313313H50 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.5309	09/28/2022 0.00	09/28/2022	A-1+ Agency	0.86 1.89	994,648.89 997,873.89 -2,564.89	995,309.00 0.00 995,309.00
801747AA4 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	325,000.00 99.9590	08/01/2022 1.54	08/01/2022	AA Municipal	1.54 2.13	325,000.00 325,000.00 -133.25	324,866.75 1,667.25 326,534.00
313385R32 FEDERAL HOME LOAN BANKS	1,000,000.00 98.9980	11/29/2022 0.00	11/29/2022	A-1+ Agency	1.50 2.35	991,391.11 993,750.28 -3,770.28	989,980.00 0.00 989,980.00
04821UJ86 Atlantic Asset Securitization Corp.	1,200,000.00 99.5956	09/08/2022 0.00	09/08/2022	A-1+ Financial	1.61 2.09	1,193,546.67 1,196,320.00 -1,173.33	1,195,146.67 0.00 1,195,146.67
---	27,630,000.00	12/25/2022	12/25/2022	AA	0.89	27,751,393.51	27,426,950.78
---	99.2750	1.14		---	2.49	27,642,275.51 -215,324.73	85,841.17 27,512,791.95

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Balance Sheet Classification

US Dollar

01 April 2022 to 30 June 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
09247XAL5 BLACKROCK INC	500,000.00 100.4021	03/18/2024 3.50	03/18/2024	AA- Financial	2.59 3.25	507,990.00 507,566.93 -5,556.43	502,010.50 5,006.94 507,017.44
14315NAC4 CARMX 2019-1 A3	84,717.07 100.1228	03/15/2024 3.05	08/05/2022	AAA Asset Backed	0.79 1.79	86,282.35 84,944.09 -123.02	84,821.07 114.84 84,935.91
86787EBC0 TRUIST BANK	600,000.00 99.5295	04/01/2024 3.20	04/01/2024	A+ Financial	3.17 3.48	600,356.40 600,332.90 -3,155.90	597,177.00 4,800.00 601,977.00
98162VAD1 WOART 2019-B A3	332,025.05 100.0448	07/15/2024 2.59	08/27/2022	AAA Asset Backed	1.07 2.31	334,048.33 332,997.64 -823.95	332,173.70 382.20 332,555.90
65479HAC1 NAROT 2019-B A3	89,176.45 100.0909	11/15/2023 2.50	08/23/2022	AAA Asset Backed	0.20 1.89	90,998.29 89,588.71 -331.24	89,257.46 99.08 89,356.55
58769TAD7 MBART 2019-1 A3	96,601.70 99.8544	03/15/2024 1.94	09/11/2022	AAA Asset Backed	0.18 2.69	97,960.16 97,009.24 -548.18	96,461.06 83.29 96,544.35
92348AAA3 VZOT 2019-C A1A	151,833.17 99.8816	04/22/2024 1.94	09/29/2022	AAA Asset Backed	-0.10 2.42	154,549.56 152,745.13 -1,091.74	151,653.38 90.00 151,743.39
92348AAA3 VZOT 2019-C A1A	134,962.82 99.8816	04/22/2024 1.94	09/29/2022	AAA Asset Backed	0.56 2.42	135,964.49 135,511.75 -708.74	134,803.01 80.00 134,883.01
36258NAC6 GMCAR 2020-1 A3	181,988.53 99.6978	09/16/2024 1.84	10/21/2022	AAA Asset Backed	0.17 2.85	185,294.18 183,417.60 -1,979.09	181,438.51 139.52 181,578.03
47787NAC3 JDOT 2020-B A3	497,515.78 98.3513	11/15/2024 0.51	02/11/2023	AAA Asset Backed	0.22 3.25	498,934.48 498,409.37 -9,096.03	489,313.34 112.77 489,426.11
05591RAC8 BMWLT 2021-1 A3	499,415.40 98.9080	01/25/2024 0.29	12/07/2022	AAA Asset Backed	2.61 2.79	494,323.70 495,295.75 -1,333.77	493,961.98 24.14 493,986.12
380149AB0 GMCAR 212 A2	121,942.43 99.5818	06/17/2024 0.27	09/11/2022	AAA Asset Backed	0.17 2.39	122,009.12 121,968.01 -535.52	121,432.49 13.72 121,446.21
06051GJX8 BANK OF AMERICA CORP	500,000.00 98.4160	05/28/2024 1.94	05/28/2024	AA- Financial	1.98 4.50	500,000.00 500,000.00 -7,920.00	492,080.00 834.37 492,914.37
06051GJX8 BANK OF AMERICA CORP	150,000.00 98.4160	05/28/2024 1.94	05/28/2024	AA- Financial	1.81 4.50	150,372.00 150,209.76 -2,585.76	147,624.00 250.31 147,874.31
89190GAB3 TAOT 2021-B A2	199,551.24 99.5301	01/16/2024 0.14	09/14/2022	AAA Asset Backed	0.14 2.39	199,547.56 199,549.98 -936.44	198,613.55 12.42 198,625.96

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Balance Sheet Classification

US Dollar

01 April 2022 to 30 June 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
03066RAB1 AMCAR 2021-2 A2	275,295.42 99.5202	11/18/2024 0.26	09/25/2022	AAA Asset Backed	0.40 2.32	275,285.64 275,293.24 -1,318.77	273,974.47 25.85 274,000.31
58769KAC8 MBALT 2021-B A2	214,378.05 99.4622	01/16/2024 0.22	10/06/2022	AAA Asset Backed	0.23 2.25	214,360.09 214,373.17 -1,147.98	213,225.19 20.96 213,246.15
44934KAB0 HART 2021-B A2	347,451.12 99.2396	05/15/2024 0.24	10/21/2022	AAA Asset Backed	0.43 2.72	347,419.60 347,437.50 -2,628.44	344,809.06 37.06 344,846.13
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 97.4170	08/01/2023 0.34	08/01/2023	AA- Municipal	0.34 2.87	400,000.00 400,000.00 -10,332.00	389,668.00 566.67 390,234.67
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 96.9770	08/01/2023 0.38	08/01/2023	AA- Municipal	0.38 3.34	300,000.00 300,000.00 -9,069.00	290,931.00 475.00 291,406.00
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 98.0170	08/01/2023 1.20	08/01/2023	AA Municipal	0.29 3.15	712,243.00 706,867.18 -20,748.18	686,119.00 3,500.00 689,619.00
345329AB2 FORDL 2021-B A2	281,540.32 99.0698	04/15/2024 0.24	11/23/2022	AAA Asset Backed	0.24 2.60	281,537.70 281,539.23 -2,617.89	278,921.34 30.03 278,951.37
80285VAC3 SDART 2021-4 A3	500,000.00 98.3353	08/15/2025 0.51	01/27/2023	AAA Asset Backed	2.26 3.44	494,492.19 494,539.13 -2,862.73	491,676.40 113.33 491,789.73
80285VAB5 SDART 2021-4 A2	77,627.24 99.7793	08/15/2024 0.37	08/12/2022	AAA Asset Backed	0.38 2.16	77,622.42 77,625.79 -169.91	77,455.88 12.77 77,468.65
65480DAC7 NALT 2021-A A3	355,000.00 97.0486	08/15/2024 0.52	06/15/2023	AAA Asset Backed	1.75 3.69	349,536.33 350,583.31 -6,060.78	344,522.53 82.04 344,604.57
65480DAC7 NALT 2021-A A3	300,000.00 97.0486	08/15/2024 0.52	06/15/2023	AAA Asset Backed	2.90 3.69	292,242.19 292,854.27 -1,708.47	291,145.80 69.33 291,215.13
43815GAB5 HAROT 2021-4 A2	625,051.38 98.7641	05/21/2024 0.39	12/07/2022	AAA Asset Backed	0.39 3.26	625,035.01 625,041.26 -7,714.63	617,326.62 67.71 617,394.34
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 96.6313	12/22/2023 0.63	12/22/2023	AAA Agency	0.74 2.97	498,895.00 499,184.12 -16,027.62	483,156.50 78.13 483,234.63
14317CAB8 CARMX 2022-1 A2	500,000.00 98.4827	02/18/2025 0.91	01/27/2023	AAA Asset Backed	0.92 3.57	499,971.60 499,978.67 -7,565.37	492,413.30 202.22 492,615.52
91282CDV0 UNITED STATES TREASURY	1,000,000.00 96.7656	01/31/2024 0.88	01/31/2024	AAA Government	1.03 2.98	996,914.06 997,552.38 -29,896.38	967,656.00 3,649.86 971,305.86

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Balance Sheet Classification

US Dollar

01 April 2022 to 30 June 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
89239KAC5 TAOT 2022-A A3	500,000.00 95.9880	06/15/2026 1.23	03/26/2024	AAA Asset Backed	3.57 3.65	477,871.09 478,074.11 1,865.79	479,939.90 273.33 480,213.23
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 98.3520	08/01/2023 1.64	08/01/2023	AA Municipal	1.64 3.27	275,000.00 275,000.00 -4,532.00	270,468.00 1,502.42 271,970.42
34528LAB1 FORDL 2022-A A2A	170,000.00 99.3589	10/15/2024 2.78	05/20/2023	AAA Asset Backed	2.80 3.54	169,996.84 169,997.25 -1,087.14	168,910.11 210.04 169,120.16
92868AAB1 VWALT 2022-A A2	610,000.00 99.5675	10/21/2024 3.02	08/05/2023	AAA Asset Backed	3.13 3.45	609,952.54 609,954.00 -2,592.12	607,361.87 869.93 608,231.80
03065WAB1 AMCAR 2022-2 A2A	500,000.00 100.2623	12/18/2025 4.20	06/19/2023	AAA Asset Backed	4.24 3.95	499,962.15 499,962.64 1,348.81	501,311.45 525.00 501,836.45
---	12,571,073.16	06/29/2024	06/16/2023	AA+	1.49	12,556,968.07	12,383,813.48
---	98.5263	1.37	---	---	3.19	12,545,404.10 -161,590.62	24,355.31 12,408,168.79

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
---	43,960,408.04	05/17/2023	01/29/2023	AA+	1.10	44,063,090.66	43,568,152.75
---	97.2180	1.15	---	---	2.60	43,945,755.07 -377,602.32	113,192.13 43,681,344.88

* 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

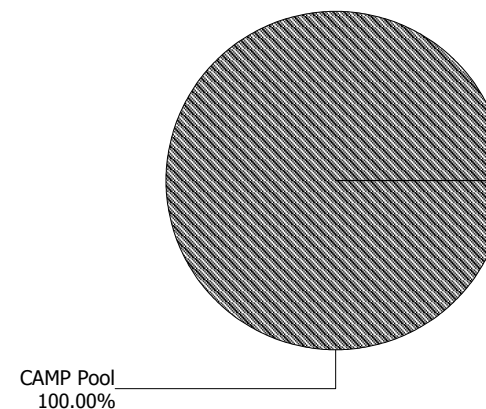
For the Month Ending **April 30, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	231,811,179.22
Purchases	175,144,907.66
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$406,956,086.88
Cash Dividends and Income	144,907.66

Asset Summary		
	April 30, 2022	March 31, 2022
CAMP Pool	406,956,086.88	231,811,179.22
Total	\$406,956,086.88	\$231,811,179.22

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **April 30, 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					231,811,179.22
04/07/22	04/07/22	Purchase - Incoming Wires	1.00	80,000,000.00	311,811,179.22
04/14/22	04/14/22	Purchase - Incoming Wires	1.00	95,000,000.00	406,811,179.22
04/29/22	05/02/22	Accrual Income Div Reinvestment - Distributions	1.00	144,907.66	406,956,086.88
Closing Balance					406,956,086.88

	Month of April	Fiscal YTD January-April		
Opening Balance	231,811,179.22	361,739,859.91	Closing Balance	406,956,086.88
Purchases	175,144,907.66	285,216,226.97	Average Monthly Balance	349,654,173.06
Redemptions (Excl. Checks)	0.00	(240,000,000.00)	Monthly Distribution Yield	0.50%
Check Disbursements	0.00	0.00		
Closing Balance	406,956,086.88	406,956,086.88		
Cash Dividends and Income	144,907.66	216,226.97		



Account Statement - Transaction Summary

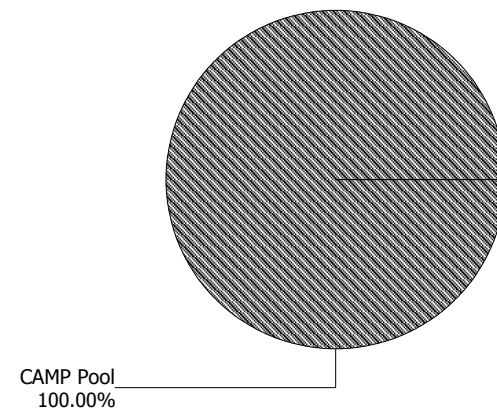
For the Month Ending **May 31, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	406,956,086.88
Purchases	210,935.90
Redemptions	(135,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$272,167,022.78
Cash Dividends and Income	210,935.90

Asset Summary		
	May 31, 2022	April 30, 2022
CAMP Pool	272,167,022.78	406,956,086.88
Total	\$272,167,022.78	\$406,956,086.88

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **May 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					406,956,086.88
05/03/22	05/03/22	Redemption - Outgoing Wires	1.00	(30,000,000.00)	376,956,086.88
05/06/22	05/06/22	Redemption - Outgoing Wires	1.00	(20,000,000.00)	356,956,086.88
05/09/22	05/09/22	Redemption - Outgoing Wires	1.00	(20,000,000.00)	336,956,086.88
05/11/22	05/11/22	Redemption - Outgoing Wires	1.00	(40,000,000.00)	296,956,086.88
05/18/22	05/18/22	Redemption - Outgoing Wires	1.00	(25,000,000.00)	271,956,086.88
05/31/22	06/01/22	Accrual Income Div Reinvestment - Distributions	1.00	210,935.90	272,167,022.78
Closing Balance					272,167,022.78

	Month of May	Fiscal YTD January-May	
Opening Balance	406,956,086.88	361,739,859.91	Closing Balance 272,167,022.78
Purchases	210,935.90	285,427,162.87	Average Monthly Balance 308,898,375.13
Redemptions (Excl. Checks)	(135,000,000.00)	(375,000,000.00)	Monthly Distribution Yield 0.82%
Check Disbursements	0.00	0.00	
Closing Balance	272,167,022.78	272,167,022.78	
Cash Dividends and Income	210,935.90	427,162.87	



Account Statement - Transaction Summary

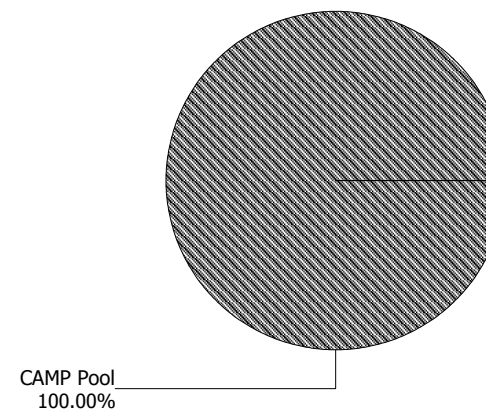
For the Month Ending **June 30, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	272,167,022.78
Purchases	20,270,453.12
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$292,437,475.90
Cash Dividends and Income	270,453.12

Asset Summary		
	June 30, 2022	May 31, 2022
CAMP Pool	292,437,475.90	272,167,022.78
Total	\$292,437,475.90	\$272,167,022.78

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **June 30, 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					272,167,022.78
06/07/22	06/07/22	Purchase - Incoming Wires	1.00	20,000,000.00	292,167,022.78
06/30/22	07/01/22	Accrual Income Div Reinvestment - Distributions	1.00	270,453.12	292,437,475.90
Closing Balance					292,437,475.90

	Month of June	Fiscal YTD January-June		
Opening Balance	272,167,022.78	361,739,859.91	Closing Balance	292,437,475.90
Purchases	20,270,453.12	305,697,615.99	Average Monthly Balance	288,176,037.88
Redemptions (Excl. Checks)	0.00	(375,000,000.00)	Monthly Distribution Yield	1.14%
Check Disbursements	0.00	0.00		
Closing Balance	292,437,475.90	292,437,475.90		
Cash Dividends and Income	270,453.12	697,615.99		



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-Mar-22	\$	-
Receipts For This Period		
Cash Dividends	3,564.03	
Interest On Bonds	-	
From Other Sources	-	3,564.03
Disbursements For This Period		
Purchases	-	
For Other Purposes	-3,564.03	-3,564.03
Ending Balance This Accounting Period 30-Jun-22	\$	-

Summary of Principal Cash

Ending Balance Last Accounting Period 31-Mar-22	\$	-
Receipts For This Period		
Sales and Maturities	498,209.17	
From Other Sources	3,564.03	501,773.20
Disbursements For This Period		
Purchases	-1,773.20	
For Other Purposes	-500,000.00	-501,773.20
Ending Balance This Accounting Period 30-Jun-22	\$	-

Summary of Investments

Ending Balance Last Accounting Period 31-Mar-22	\$	4,084,693.81
Assets Purchased or Otherwise Acquired		1,773.20
Assets Sold or Otherwise Disposed of		-498,209.17
Ending Balance This Accounting Period 30-Jun-22	\$	3,588,257.84
Market Value of Account	\$	3,588,257.84



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-Mar-22	\$	-	-	4,084,693.81	-
04-Apr-22					
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 725.13 SHARES AT 1.00 USD		-	-725.13	725.13	-
CASH DISBURSEMENT TRANSFER TO PRINCIPAL		-725.13	-	-	-
CASH RECEIPT TRANSFER FROM INCOME		-	725.13	-	-
03-May-22					
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 1,048.07 SHARES AT 1.00 USD		-	-1,048.07	1,048.07	-
CASH DISBURSEMENT TRANSFER TO PRINCIPAL		-1,048.07	-	-	-
CASH RECEIPT TRANSFER FROM INCOME		-	1,048.07	-	-
10-May-22					
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 400,000 SHARES AT 1.00 USD		-	400,000.00	-400,000.00	-
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK		-	-400,000.00	-	-
02-Jun-22					
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 98,209.17 SHARES AT 1.00 USD		-	98,209.17	-98,209.17	-
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK		-	-100,000.00	-	-
CASH DISBURSEMENT TRANSFER TO PRINCIPAL		-1,790.83	-	-	-
CASH RECEIPT TRANSFER FROM INCOME		-	1,790.83	-	-



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
02-May-22 DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 4/30/2022 DIVIDEND FROM 4/1/22 TO 4/30/22	1,048.07	-	-	-
01-Jun-22 DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 5/31/2022 DIVIDEND FROM 5/1/22 TO 5/31/22	1,790.83	-	-	-
01-Apr-22 DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 3/31/2022 DIVIDEND FROM 3/1/22 TO 3/31/22	725.13	-	-	-
Ending Balance This Statement Period 30-Jun-22	\$ -	-	3,588,257.84	-



Account Information

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

Schedule of Assets as of June 30, 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	3,588,257.84	3,588,257.84	3,588,257.84	28,779.66	0.80
	MUTUAL FUNDS/MONEY MARKETS Total		3,588,257.84	3,588,257.84	28,779.66	0.80
	229842000 Total		3,588,257.84	3,588,257.84	28,779.66	0.80

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

EBRCS TRANSACTIONS*

as of
June 30, 2022
FY 2021-2022

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	04/01/22	0970-6/16/2022						06/30/22
100300	1,247,771.14	-188,360.15						1,059,410.99
TOTALS	1,247,771.14	-188,360.15	0.00	0.00	0.00	0.00	0.00	1,059,410.99

* East Bay Regional Communications System Authority

EXHIBITS

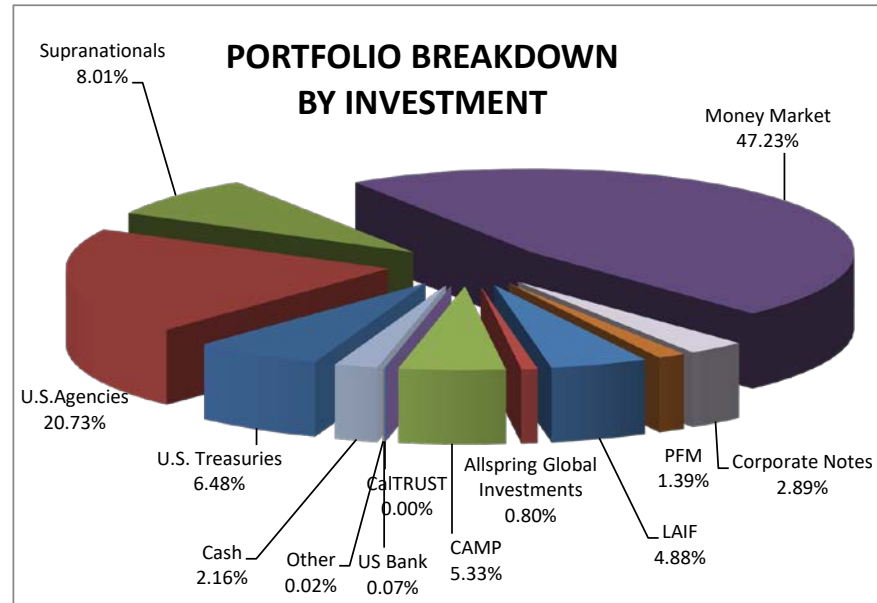
**CONTRA COSTA COUNTY
Portfolio Summary Report**
As of June 30, 2022

Portfolio Characteristics

Par	\$5,483,836,412.27
Cost	\$5,476,154,713.66
Market Value	\$5,409,999,561.98
Weighted Yield to Maturity	1.28%
Weighted Average Days to Maturity	265
Weighted Duration	0.68 yr

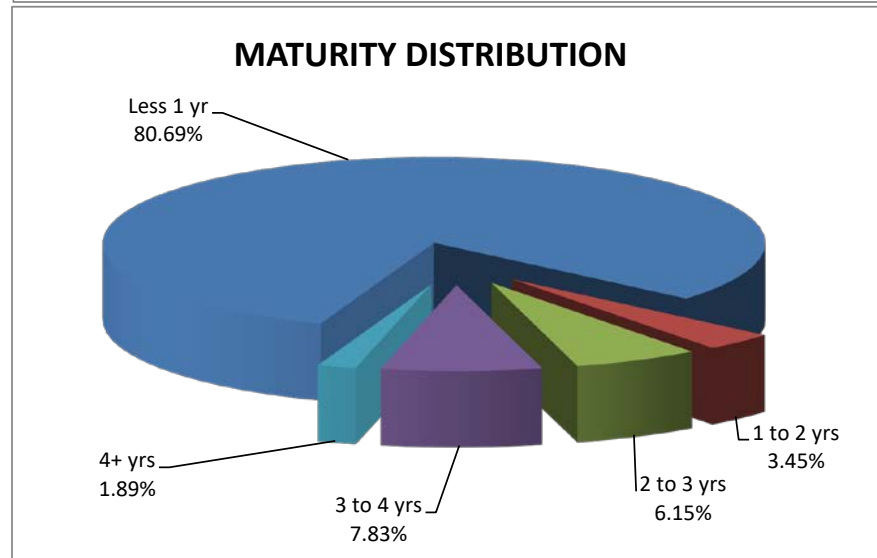
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$355,280,000.00	6.48%
U.S.Agencies	1,136,979,000.00	20.73%
Supranationals	439,480,000.00	8.01%
Money Market	2,590,255,404.12	47.23%
Corporate Notes	158,445,000.00	2.89%
PFM	76,180,073.49	1.39%
LAIF	267,476,929.85	4.88%
Allspring Global Investments	43,960,408.04	0.80%
CAMP	292,437,475.90	5.33%
CaITRUST	0.00	0.00%
US Bank	3,588,257.84	0.07%
Other	1,059,410.99	0.02%
Cash	118,694,452.04	2.16%
TOTAL*	\$5,483,836,412.27	100.00%**



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$4,424,972,300.13	80.69%
1 to 2 yrs	189,020,121.65	3.45%
2 to 3 yrs	337,089,579.50	6.15%
3 to 4 yrs	429,280,000.00	7.83%
4+ yrs	103,474,410.99	1.89%
TOTAL*	\$5,483,836,412.27	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 June 30, 2022

	<u>PAR</u> (\$)	³ <u>PERCENT OF PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED AVERAGE DAYS TO MATURITY AT END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office¹	\$4,680,439,404.12	85.35%	1.3470%	296	0.76 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$76,180,073.49	1.39%	0.9600%	729	1.75 ²
2. Local Agency Investment Fund	\$267,476,929.85	4.88%	0.6900%	1	0.00
3. Allspring Global Investments	\$43,960,408.04	0.80%	2.5980%	321	0.50 ⁴
4. CAMP	\$292,437,475.90	5.33%	1.1400%	0 ⁵	0.00
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$3,588,257.84	0.07%	0.8000%	0	0.00
7. EBRCS	\$1,059,410.99	0.02%	N/A	N/A	N/A
C. Cash	\$118,694,452.04	2.16%	0.27%	0 ⁶	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 1.28%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 265

³Weighted Duration (yr) at End-of-Quarter = 0.68

1. Excludes the funds managed by PFM.

2. Data is provided by SymPro.

3. Excludes: 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

<u>TYPE</u>	<u>As of June 30, 2022</u>	<u>As of March 31, 2022</u>	<u>CHANGE IN VALUE</u>	
	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$355,280,000.00	\$292,280,000.00	\$63,000,000.00	21.55%
2. U.S. Agencies				
Federal Home Loan Banks	\$617,965,000.00	333,065,000.00	284,900,000.00	85.54%
Federal National Mortgage Association	\$141,000,000.00	146,000,000.00	(5,000,000.00)	-3.42%
Federal Farm Credit Banks	\$217,856,000.00	177,856,000.00	40,000,000.00	22.49%
Federal Home Loan Mortgage Corporation	160,158,000.00	160,158,000.00	0.00	0.00%
Subtotal	\$1,136,979,000.00	817,079,000.00	319,900,000.00	39.15%
3. Supranationals	\$439,480,000.00	288,000,000.00	151,480,000.00	34.47%
4. Money Market Instruments				
Commercial Paper	\$1,500,252,000.00	1,655,462,000.00	(155,210,000.00)	-9.38%
Negotiable Certificates of Deposit	\$1,090,000,000.00	1,100,000,000.00	(10,000,000.00)	-0.91%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	\$2,590,255,404.12	2,755,465,404.12	(165,210,000.00)	-6.00%
5. Corporate Notes	\$158,445,000.00	158,445,000.00	0.00	0.00%
TOTAL (Section A)	4,680,439,404.12	4,311,269,404.12	369,170,000.00	8.56%
B. Investments Managed by Outside Contractors				
1. PFM	\$76,180,073.49	77,347,053.11	(1,166,979.62)	-1.51%
2. Local Agency Investment Fund	\$267,476,929.85	249,786,987.92	17,689,941.93	7.08%
3. Allspring Global Investments	\$43,960,408.04	43,768,857.54	191,550.50	0.44%
4. CAMP	\$292,437,475.90	231,811,179.22	60,626,296.68	26.15%
5. CalTRUST (Liquidity Fund)	\$0.00	0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	\$3,588,257.84	4,084,693.81	(496,435.97)	-12.15%
7. Other				
a. EBRCS Bond	\$1,059,410.99	1,247,771.14	(188,360.15)	-15.10%
TOTAL (Section B)	684,702,556.11	608,046,542.74	76,656,013.37	12.61%
C. Cash	\$118,694,452.04	81,109,416.65	37,585,035.39	46.34%
* GRAND TOTAL (FOR A , B, & C)	\$5,483,836,412.27	\$5,000,425,363.51	\$483,411,048.76	9.67%

* 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%	1.3180%
	Yield to Maturity	0.3980%	0.3660%	0.7050%	1.3470%
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: YTM 365 Equiv. provided by SymPro.
Excludes funds managed by PFM beginning 9/2018

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

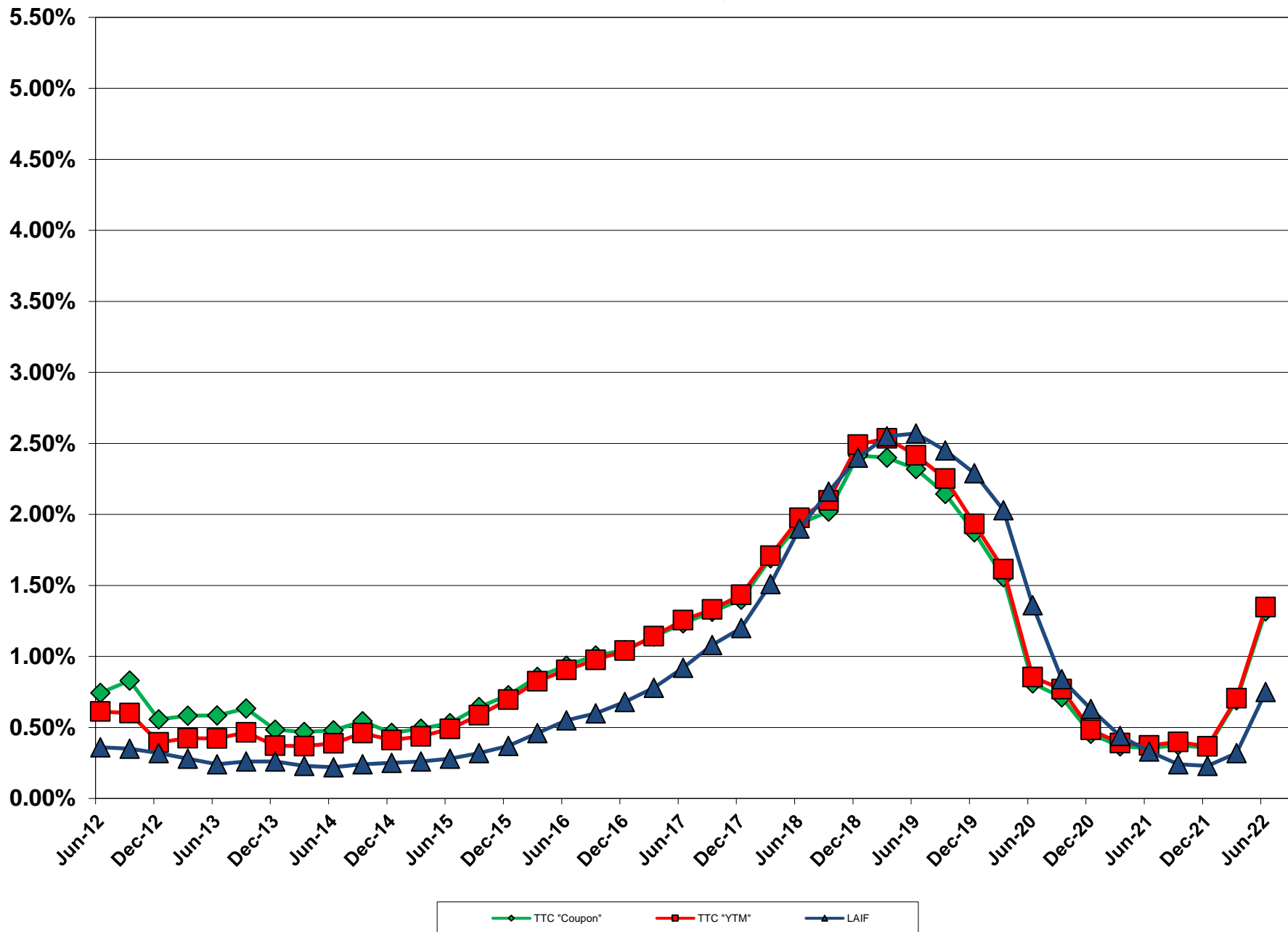
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

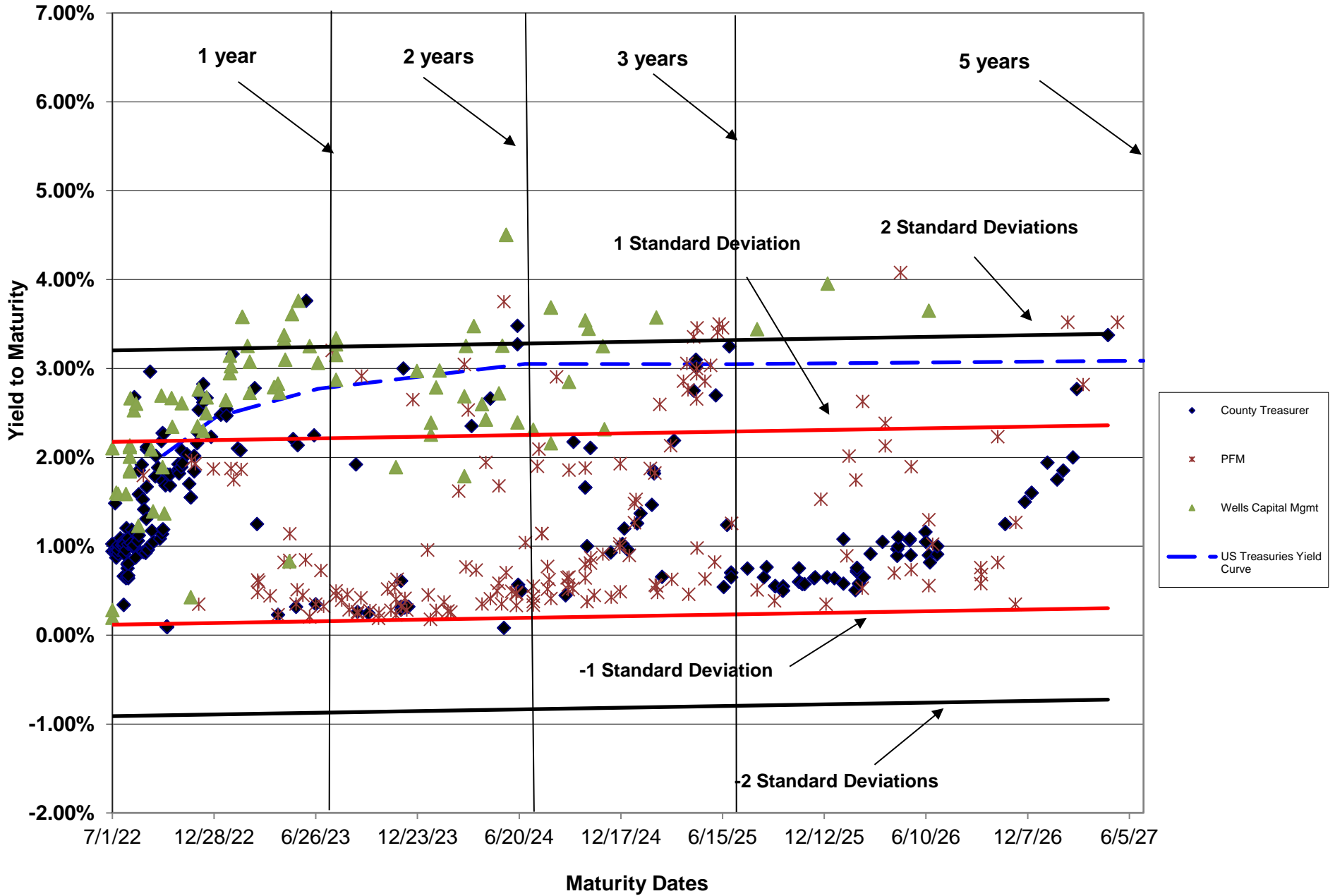
Fiscal Year		Quarter Ending			
		September	December	March	June
2021/22	Apportionment Rate	0.24%	0.23%	0.32%	0.75%
2020/21	Apportionment Rate	0.84%	0.63%	0.44%	0.33%
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	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 June 30, 2022



Risk Assessment as of 6/30/22



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of June 30, 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>
40428HTA0	HSBC USA INC - CORP	550,000.00	547,437.69	549,979.13	3.75	A-	3.75	5/24/2024	PFM
06406RBC0	BANK OF NY MELLON - CORP	750,000.00	742,194.17	749,901.33	3.35	A	3.36	4/25/2025	PFM
17252MAP5	CINTAS CORP - CORP	160,000.00	159,600.45	159,966.69	3.45	A-	3.46	5/1/2025	PFM
63254ABD9	NATIONAL AUSTRALIA BK - CORP	400,000.00	396,811.46	400,000.00	3.50	AA-	3.50	6/9/2025	PFM
63743HFE7	NATIONAL RURAL - CORP	70,000.00	69,749.00	69,982.06	3.45	A-	3.46	6/15/2025	PFM
24422EWF2	JOHN DEERE CAPITAL - CORP	170,000.00	169,397.87	169,961.81	3.40	A	3.41	6/6/2025	PFM
46647PCZ7	JP MORGAN SECURITIES - CORP	225,000.00	221,983.23	225,000.00	4.08	A-	4.08	4/26/2026	PFM
14317HAC5	CARMAX - ABS	100,000.00	99,531.11	99,984.79	3.49	AAA	3.52	2/16/2027	PFM
14041NGA3	CAPITAL ONE - ABS	195,000.00	195,199.37	194,968.84	3.49	AAA	3.52	5/15/2027	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>
78012U6Z3	RBC NY - YCD	35,000,000.00	35,022,295.00	35,000,000.00	3.71	A-1+	3.76	6/9/2023	TTC
3133ENYX2	FFCB - AGENCY	10,000,000.00	10,046,235.80	9,956,757.50	3.25	AA+	3.48	6/17/2024	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>
63743HEV0	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COF	500,000.00	498,855.19	500,844.56	1.48	A-	3.58	2/16/2023	Allspring
63743HEV0	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE COF	250,000.00	249,427.59	250,421.84	1.48	A-	3.58	2/16/2023	Allspring
735000TK7	PORT OAKLAND CALIF REV	800,000.00	785,110.67	792,717.78	0.82	A+	3.33	5/1/2023	Allspring
757696AP4	REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00	317,541.79	325,224.79	0.42	AA	3.38	5/1/2023	Allspring
427866AZ1	HERSHEY CO	600,000.00	601,359.30	612,842.45	3.38	A	3.61	5/15/2023	Allspring
678858BW0	OKLAHOMA GAS AND ELECTRIC CO	490,000.00	476,387.62	490,263.44	0.55	A-	3.76	5/26/2023	Allspring
675383TH6	OCEANSIDE CALIF UNI SCH DIST	300,000.00	291,406.00	300,475.00	0.38	NA	3.34	8/1/2023	Allspring
612574EQ2	MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00	689,619.00	710,367.18	1.20	AA	3.15	8/1/2023	Allspring
801747AB2	SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00	271,970.42	276,502.42	1.64	AA	3.27	8/1/2023	Allspring
86787EBC0	TRUIST BANK	600,000.00	601,977.00	605,132.90	3.20	A	3.48	4/1/2024	Allspring
06051GJX8	BANK OF AMERICA CORP	500,000.00	492,914.37	500,834.37	1.94	A-	4.50	5/28/2024	Allspring
06051GJX8	BANK OF AMERICA CORP	150,000.00	147,874.31	150,460.08	1.94	A-	4.50	5/28/2024	Allspring
65480DAC7	NALT 2021-A A3	355,000.00	344,604.57	350,665.36	0.52	AAA	3.69	8/15/2024	Allspring
65480DAC7	NALT 2021-A A3	355,000.00	291,215.13	292,923.61	0.52	AAA	3.69	8/15/2024	Allspring
34528LAB1	FORDL 2022-A A2A	170,000.00	169,120.16	170,207.30	2.78	AAA	3.54	10/15/2024	Allspring
92868AAB1	VWALT 2022-A A2	610,000.00	608,231.80	610,823.92	3.02	NA	3.45	10/21/2024	Allspring
14317CAB8	CARMX 2022-1 A2	500,000.00	492,615.52	500,180.89	0.91	AAA	3.57	2/18/2025	Allspring
80285VAC3	SDART 2021-4 A3	500,000.00	491,789.73	494,652.46	0.51	NA	3.44	8/15/2025	Allspring
03065WAB1	AMCAR 2022-2 A2A	500,000.00	501,836.45	500,487.64	4.20	AAA	3.95	12/18/2025	Allspring
89239KAC5	TAOT 2022-A A3	500,000.00	480,213.23	478,347.44	1.23	NA	3.65	6/15/2026	Allspring

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
April 1, 2022 through June 30, 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	\$4,666,276,792.11	85.24%	1.0840%	250.89	294
B. Investments Managed by Outside Contractors²					
1. PFM	\$76,685,753.85	1.40%	0.8543%	10.16	725
2. Local Agency Investment Fund ³	\$264,798,988.70	4.84%	0.6893%	0.05	1
3. Allspring Global Investments	\$43,857,850.96	0.80%	2.0583%	2.45	305
4. CAMP ⁴	\$313,749,145.74	5.73%	0.8200%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$3,869,453.93	0.07%	0.5800%	0.00	0
C. Cash⁵	\$104,973,785.81	1.92%	0.2024%	0.00	0
Total	<u>\$5,474,211,771.10</u>	100.00%			

* Weighted Average YTM of Portfolio = 1.04% 264

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 JUNE 30, 2022**

<u>Pool Rates:</u>	<u>YTM as of 6/30/22</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	1.28%	1.04%	280	*1
Investments Managed by Treasurer's Office	1.35%	1.08%	294	
PFM	0.96%	0.85%	725	
Allspring Global Investments	2.60%	2.06%	305	
CAMP	1.14%	0.82%	30	*2
CalTRUST Liquidity Fund	N/A	0.00%	0	*2
US Bank (Federated)	0.80%	0.58%	6	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	0.75%	0.69%	311	*2
		<u>4/1/22 - 6/30/22</u>		
<u>Benchmarks</u> ^{*3:}	<u>6/30/22</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index ^{*4}	1.5600%	1.5600%	0.7515%	0.3200%
6-Month Treasury Bill	1.6375%	1.7500%	1.2475%	1.0425%
6-Month SOFR	0.3937%	0.3937%	0.1822%	0.0688%
Fidelity Money Market Fund ^{*5}	0.9100%			

*1. Cash is included in the calculation.

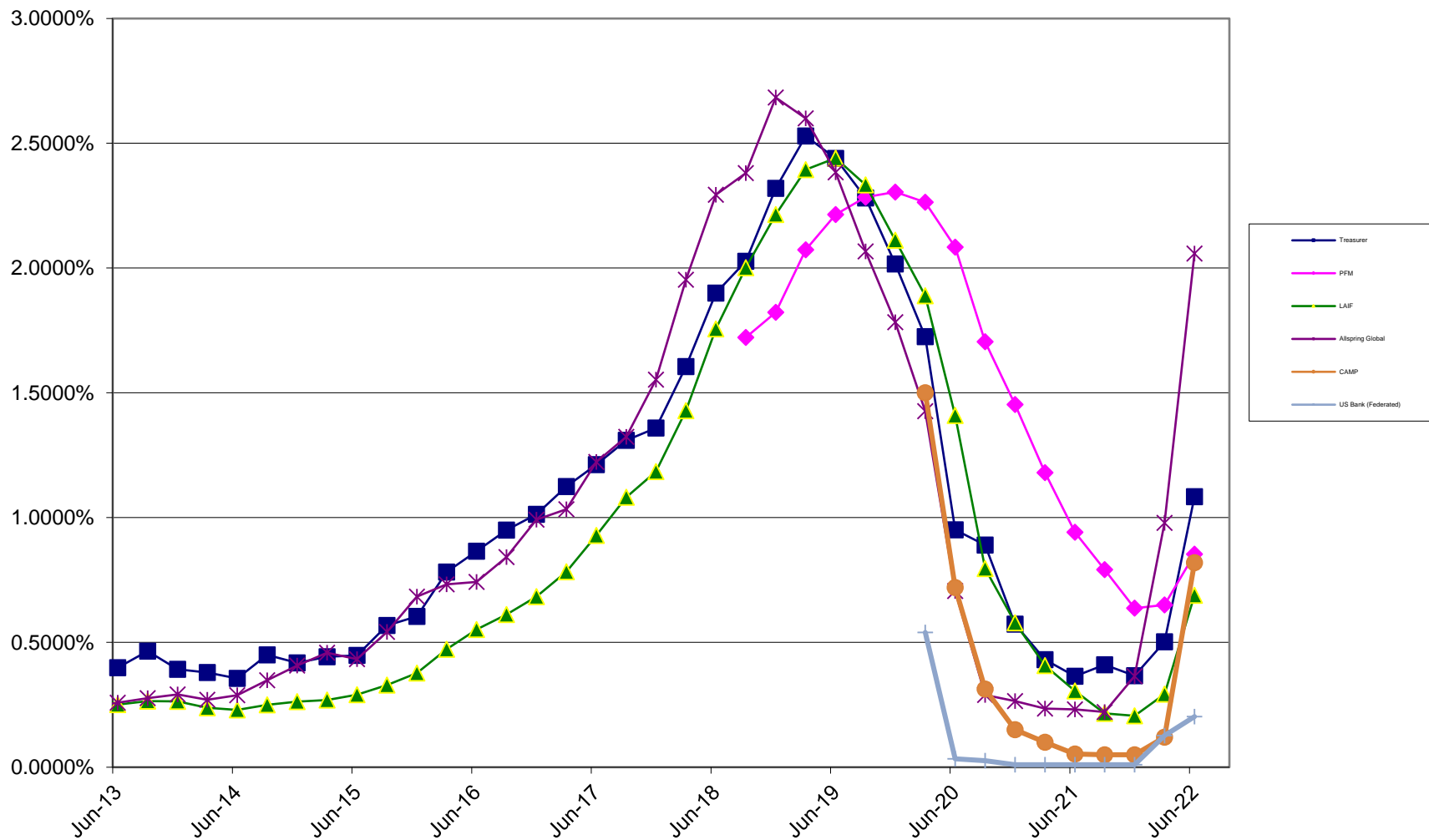
*2. Average days to maturity with a same-day call of principal provision.

*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 lar

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

Contra Costa County Investment Pool Average Quarterly YTM as of June 30, 2022



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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>
FHMS - MBS	3137FKK39	12/17/2018	3.20	6,335.11	6,207.96	6,334.44	1% cleanup call	6911
ALLYA - ABS	02004WAC5	2/13/2019	2.91	3,405.28	3,408.75	3,366.02	10% collateral call	8177
CHEVRON - CORP	166764AB6	4/18/2019	2.36	10,000,000.00	9,991,137.30	9,986,214.23	Make-whole call +12bps; Callable on and after 9/5/22	6911
WALMART INC - CORP	931142DU4	4/17/2019	2.35	10,000,000.00	9,993,617.70	9,986,237.94	Make-whole call +10bps; Callable on and after 11/15/22	6911
WALMART INC - CORP	931142DU4	4/17/2019	2.35	10,000,000.00	9,993,617.70	9,986,237.94	Make-whole call +10bps until 11/15/22 Callable afterward	8177
FITAT - ABS	31680YAD9	5/8/2019	2.64	6,424.35	6,428.63	6,391.38	10% collateral call	6911
FHLMC - MBS	3137B1BS0	8/15/2019	2.51	461,994.33	461,533.63	471,213.08	1% collateral call	6911
3M COMPANY - CORP	88579YBL4	8/26/2019	1.75	400,000.00	399,286.22	399,727.68	Make-whole call +10bps; Callable on and after 1/14/23	8177
FNMA - MBS	3136AEGQ4	9/9/2019	2.28	86,121.56	85,763.86	89,654.88	Float monthly: US00001M +100bps	6911
FHMS - MBS	3137AWQH1	9/9/2019	2.31	287,733.73	287,482.62	293,270.84	1% collateral call	6911
FHMS - MBS	3137FO3V3	11/26/2019	2.09	17,599.48	17,507.75	17,592.28	1% collateral call	6911
CATERPILLAR FINL - CORP	14913Q3C1	1/13/2020	1.95	200,000.00	200,154.93	199,987.70	Make-whole call +7.5bps	6911
GMCAR - ABS	36258NAC6	1/15/2020	1.84	54,596.57	54,431.56	54,583.71	10% collateral call	6911
CARMAX - ABS	14315XAC2	1/22/2020	1.89	73,328.77	72,759.31	73,304.25	10% collateral call	6911
HDMOT - ABS	41284UAD6	1/29/2020	1.87	46,208.85	46,093.45	46,176.14	10% collateral call	6911
VZOT - ABS	92348TAA2	1/29/2020	1.85	108,988.09	108,651.85	108,964.67	10% collateral call	6911
VZOT - ABS	92348TAA2	1/29/2020	1.85	108,988.09	108,651.85	108,964.67	10% collateral call	6911
BANK OF NY MELLON - CORP	06406RAM9	1/28/2020	1.85	400,000.00	397,361.22	399,946.54	Callable on and after 1/2/23	6911
ADOBE INC - CORP	00724PAA7	2/3/2020	1.70	90,000.00	89,417.55	89,975.98	Make-whole call +5bps	6911
TOYOTA MCC - CORP	89236TGT6	2/13/2020	1.80	13,150,000.00	12,547,315.91	13,133,621.24	Make-whole call +10bps	6911
TOYOTA MCC - CORP	89236TGT6	2/13/2020	1.80	13,150,000.00	12,547,315.91	13,133,621.24	Make-whole call +10bps until 2/13/25 bullet	8177
PEPSICO INC - CORP	713448EY0	5/1/2020	0.75	200,000.00	196,659.62	199,890.00	Make-whole call +10bps	8177
CHEVRON - CORP	166764BV1	5/11/2020	1.14	185,000.00	181,851.60	185,000.00	Make-whole call +15bps	6911
APPLE INC - CORP	037833DV9	5/11/2020	0.75	375,000.00	367,981.34	374,707.22	Make-whole call +10bps	6911
CITIBANK NA - CORP	172967MR9	5/14/2020	1.68	250,000.00	245,108.09	250,000.00	Make-whole call +25bps	6911
AMAZON - CORP	023135BP0	6/3/2020	0.40	280,000.00	273,134.02	279,879.50	Make-whole call +5bps	6911
MBALT - ABS	58769VAC4	6/23/2020	0.55	154,558.85	152,429.94	154,539.33	5% collateral call	6911
FHLMC - AGENCY	3134GVV96	6/24/2020	0.50	20,000,000.00	19,073,499.40	20,000,000.00	One time call: 6/24/22	6911
WOART - ABS	98163WAC0	6/24/2020	0.63	159,596.19	157,089.19	159,578.55	10% collateral call	6911
WOART - ABS	98163WAC0	6/24/2020	0.63	159,596.19	157,089.19	159,578.55	10% collateral call	6911
NAROT - ABS	65479CAD0	6/30/2020	0.55	149,956.77	148,439.09	149,948.55	5% collateral call	8177
FFCB - AGENCY	3133ELQ49	6/30/2020	0.70	20,000,000.00	18,630,330.20	20,000,000.00	Callable on and after 6/30/21	6911
FNMA - AGENCY	3136G4XK4	6/30/2020	0.65	20,000,000.00	18,638,741.60	20,000,000.00	Quarterly: Last call on 12/30/24	6911
HART - ABS	44933FAC0	7/22/2020	0.48	94,420.17	93,216.44	94,392.09	5% collateral call	6911
CARMAX - ABS	14315FAD9	7/22/2020	0.62	134,787.99	132,858.11	134,753.71	10% collateral call	8177
VZOT - ABS	92290BAA9	8/12/2020	0.47	275,000.00	270,673.04	274,942.25	10% collateral call	8177
VZOT - ABS	92290BAA9	8/12/2020	0.47	275,000.00	270,673.04	274,942.25	10% collateral call	6911
GMCAR - ABS	362590AC5	8/19/2020	0.45	184,805.31	181,661.75	184,748.11	10% collateral call	6911
FNMA - AGENCY	3136G4S87	8/27/2020	0.65	10,000,000.00	9,287,106.60	10,000,000.00	Quarterly: starts 8/27/21	6911
UNILEVER CAPITAL - CORP	904764BJ5	9/14/2020	0.38	100,000.00	96,902.51	99,948.68	Make-whole call +5bps	6911
UNILEVER CAPITAL - CORP	904764BJ5	9/14/2020	0.38	100,000.00	96,902.51	99,948.68	Make-whole call +5bps until 9/14/23 bullet	6911
FFCB - AGENCY	3133EL7K4	9/16/2020	0.55	10,000,000.00	9,247,546.50	10,000,000.00	Callable on and after 9/16/21	6911
MBALT - ABS	58769EAC2	9/23/2020	0.40	67,147.66	66,698.25	67,143.35	5% deal call	6911
FHLMC - AGENCY	3134GWWT9	9/30/2020	0.55	10,000,000.00	9,199,186.40	10,000,000.00	Quarterly: starts 9/30/21	8177
FFCB - AGENCY	3133EL7K4	9/25/2020	0.55	10,000,000.00	9,247,546.50	9,998,710.22	Callable on and after 9/16/21	8177
HAROT - ABS	43813KAC6	9/29/2020	0.37	104,390.01	102,499.47	104,371.65	10% collateral call	6911
GMALT - ABS	362569AC9	9/29/2020	0.45	55,716.15	55,544.17	55,704.65	10% deal call	8177
BANK OF AMERICA - CORP	06051GHF9	9/28/2020	3.55	325,000.00	324,050.41	335,197.44	Make-whole call +15bps; callable on 3/5/23	6911
FHLMC - AGENCY	3134GWUE4	9/30/2020	0.50	10,000,000.00	9,183,917.50	10,000,000.00	Quarterly: starts 9/30/22	6911
BANK OF AMERICA - CORP	06051GJH3	10/21/2020	0.81	250,000.00	238,397.65	250,000.00	Make-whole call +10bps; Callable on and after 10/24/23	8177
CARMAX - ABS	14316HAC6	10/21/2020	0.50	155,000.00	151,685.12	154,965.88	10% collateral call	8177
FHLMC - AGENCY	3134GW3Z7	10/28/2020	0.60	10,000,000.00	9,240,129.10	10,000,000.00	Quarterly: starts 10/28/21	6911
FHLMC - AGENCY	3134GWVC7	9/29/2020	0.50	10,000,000.00	9,184,605.90	10,000,000.00	Quarterly: starts 9/29/22	6911
FNMA - AGENCY	3136G46N8	10/29/2020	0.60	10,000,000.00	9,230,609.30	10,000,000.00	Quarterly: starts 10/29/21	8177
FFCB - AGENCY	3133EMFR8	11/3/2020	0.54	10,000,000.00	9,131,084.90	9,988,981.67	Callable on and after 11/3/22	6911
BRISTOL MYERS SQUI - CORP	110122DT2	11/13/2020	0.54	375,000.00	362,138.40	375,000.00	Callable on and after 11/13/21	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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>
GOLDMAN SACHS GRP - CORP	38141GXL3	11/19/2020	0.63	400,000.00	395,532.62	400,000.00	Make-whole call +10bps until 11/16/22; call anytime after 10/17/23	6911
FHLMC - AGENCY	3134GXEJ9	11/24/2020	0.64	10,000,000.00	9,219,264.00	10,000,000.00	Quarterly: starts 11/24/21	6911
FHLMC - AGENCY	3134GXFA7	11/30/2020	0.65	10,000,000.00	9,198,963.90	10,000,000.00	Quarterly: starts 11/26/21	8177
FFCB - AGENCY	3133EMHL9	11/30/2020	0.31	10,000,000.00	9,632,570.40	10,000,000.00	Callable on and after 11/30/21	8177
FHLMC - AGENCY	3134GXCA0	11/30/2020	0.32	10,000,000.00	9,644,926.00	9,999,968.78	Quarterly: starts 11/24/21	8177
FNMA - AGENCY	3135GA6J5	12/7/2020	0.32	10,000,000.00	9,627,090.10	10,000,000.00	Quarterly: starts 12/7/21	8177
FNMA - AGENCY	3135G06K4	12/17/2020	0.65	10,000,000.00	9,216,831.40	10,000,000.00	Quarterly: starts 12/17/21	8177
FNMA - AGENCY	3135G06Q1	12/30/2020	0.64	10,000,000.00	9,138,659.80	10,000,000.00	Quarterly: starts 12/30/21	6911
CARMAX - ABS	14316NAC3	1/27/2021	0.34	135,000.00	131,592.18	134,973.32	10% deal call	6911
NATIONAL RURAL - CORP	63743HEU2	2/8/2021	0.35	140,000.00	133,348.33	139,948.39	Make-whole call +5bps until 2/8/24	6911
APPLE INC - CORP	037833EB2	2/8/2021	0.70	10,000,000.00	9,114,927.70	9,995,763.13	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	9,114,927.70	9,990,776.89	Make-whole call +5bps; Callable on and after 1/8/26	8177
FHLB - AGENCY	3130AKXB7	2/11/2021	0.58	10,000,000.00	9,092,548.80	10,000,000.00	Quarterly: starts 5/11/21	6911
JP MORGAN SECURITIES - CORP	46647PBY1	2/16/2021	0.56	245,000.00	231,030.66	245,000.00	Callable on and after 2/16/24	8177
GMALT - ABS	36261RAC2	2/24/2021	0.26	212,144.91	210,324.94	212,123.18	10% deal call	8177
BMWLT - ABS	05591RAC8	3/10/2021	0.29	144,830.47	143,248.98	144,825.87	5% deal call	8177
CHARLES SCHWAB - CORP	808513BN4	3/18/2021	0.75	245,000.00	235,154.43	244,930.02	Make-whole call +7bps; Callable on and after 2/18/2024	8177
FFCB - AGENCY	3133EMUK6	3/25/2021	1.05	10,000,000.00	9,343,830.90	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	71,915.91	75,000.00	Callable on and after 9/16/23	8177
CARMAX - ABS	14314QAC8	4/21/2021	0.52	255,000.00	247,651.44	254,945.05	10% collateral call	6911
MORGAN STANLEY - CORP	61772BAA1	4/22/2021	0.73	35,000.00	34,131.73	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	9,243,076.70	10,000,000.00	One time call: 4/22/22	6911
FHLB - AGENCY	3130ALXV1	4/22/2021	1.10	10,000,000.00	9,346,683.10	10,000,000.00	Quarterly: starts 4/22/22	8177
HART - ABS	44933LAC7	4/28/2021	0.38	170,000.00	164,201.61	169,982.12	5% collateral call	8177
FHLB - AGENCY	3130AM4P4	4/29/2021	0.75	10,000,000.00	9,382,957.40	10,000,000.00	One time call: 4/29/22	8177
CITIBANK NA - CORP	172967MX6	5/4/2021	0.98	160,000.00	150,020.07	160,000.00	Make-whole call +10bps; Callable after 5/1/24	6911
AMAZON - CORP	023135BW5	5/12/2021	0.45	560,000.00	532,878.53	559,492.03	Make-whole call +2.5bps	6911
AMAZON - CORP	023135BX3	5/12/2021	1.00	10,000,000.00	9,102,181.90	9,975,116.56	Make-whole call +5bps; Callable on and after 4/12/26	6911
AMAZON - CORP	023135BX3	5/13/2021	1.00	5,000,000.00	4,551,090.95	4,984,806.48	Make-whole call +5bps; Callable on and after 4/12/26	6911
AMAZON - CORP	023135BX3	5/14/2021	1.00	5,000,000.00	4,551,090.95	4,984,798.03	Make-whole call +5bps; Callable on and after 4/12/26	8177
UNITED HEALTH - CORP	91324PEB4	5/19/2021	0.55	260,000.00	247,677.87	259,830.62	Make-whole call +5bps; Callable on and after 5/15/22	6911
UNITED HEALTH - CORP	91324PEB4	5/19/2021	0.55	260,000.00	247,677.87	259,830.62	Call on and anytime after 5/15/22	6911
GMALT - ABS	380144AC9	5/26/2021	0.34	295,000.00	289,348.04	294,953.69	10% collateral call	6911
ASTRAZENECA - CORP	04636NAC7	5/28/2021	0.70	365,000.00	346,199.09	364,979.10	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	177,702.61	190,000.00	Make-whole call +7.5bps; Callable after 6/1/24	8177
FHLB - AGENCY	3130AMMY5	6/10/2021	1.05	10,000,000.00	9,306,172.20	10,000,000.00	Quarterly: starts 12/10/21	8177
FFCB - AGENCY	3133EMH21	6/15/2021	0.90	10,000,000.00	9,221,061.60	10,000,000.00	Callable on and after 6/15/22	6911
FHLB - AGENCY	3130AMYJ5	6/30/2021	1.00	10,000,000.00	9,278,360.00	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY	3133EMP22	6/30/2021	0.91	10,000,000.00	9,246,516.90	10,000,000.00	Callable on and after 6/30/23	6911
FHLB - AGENCY	3130AN2Z2	6/30/2021	1.00	10,000,000.00	9,278,360.00	10,000,000.00	Quarterly: starts 12/30/21	6911
APPLE INC - CORP	037833EB2	2/18/2021	0.70	10,000,000.00	9,114,927.70	9,979,494.36	Make-whole call +5bps; Callable on and after 1/8/26	8177
CARMAX - ABS	14317DAC4	7/28/2021	0.55	475,000.00	456,362.33	474,921.86	10% collateral call	8177
UNILEVER CAPITAL - CORP	904764BN6	8/12/2021	0.63	125,000.00	118,014.73	125,000.00	Make-whole call +5bps until 5/12/22	8177
UNILEVER CAPITAL - CORP	904764BN6	8/12/2021	0.63	125,000.00	118,014.73	125,000.00	Make-whole call +5bps until 8/12/22 Callable afterward	6911
JOHNSON & JOHNS - CORP	478160CN2	8/12/2021	0.55	15,295,000.00	14,108,287.56	15,192,652.86	Make-whole call +5bps; Callable on and after 8/1/25	6911
VZOT - ABS	92348AAA3	10/8/2019	1.94	118,092.47	117,952.64	118,065.49	10% collateral call	6911
VZOT - ABS	92348AAA3	10/8/2019	1.94	118,092.47	117,952.64	118,065.49	10% collateral call	6911
AMERICAN HONDA FINANCE - CORP	02665WDY4	9/9/2021	0.75	255,000.00	240,027.65	254,878.50	Make-whole call +7.5bps until 8/9/24	8177
CATERPILLAR FINL - CORP	14913R2P1	9/14/2021	0.60	370,000.00	348,460.94	369,630.64	Make-whole call +22bps until 9/13/24	6911
DISCOVER CARD ABS - ABS	254683CP8	9/27/2021	0.58	280,000.00	261,034.06	279,940.05	5% deal call	6911
GMCAR - ABS	362554AC1	10/21/2021	0.68	185,000.00	175,648.58	184,995.28	10% collateral call	8177
BANK OF NY MELLON - CORP	06406RAX5	10/25/2021	0.85	355,000.00	334,556.04	354,821.81	Callable on and after 9/25/24	8177
COPAR - ABS	14044CAC6	10/27/2021	0.77	220,000.00	207,986.48	219,995.84	10% collateral call	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 2022**

Exhibit VI

Description	CUSIP	Maturity Date	Coupon Rate	Par (\$)	Market (\$)	Cost (\$)	Provisions	Fund #
FHLB - AGENCY	3130APDQ5	10/28/2021	1.25	10,000,000.00	9,320,195.60	10,000,000.00	Quarterly: starts 1/28/22	8177
WOART - ABS	98163KAC6	11/3/2021	0.81	270,000.00	257,046.75	269,963.23	10% collateral call	8177
WOART - ABS	98163KAC6	11/3/2021	0.81	270,000.00	257,046.75	269,963.23	10% collateral call	6911
TOYOTA AUTO REC - ABS	89238JAC9	11/15/2021	0.71	225,000.00	214,385.06	224,995.21	5% collateral call	8177
HYUNDAI AUTO - ABS	44935FAD6	11/17/2021	0.74	170,000.00	162,443.89	169,962.06	5% collateral call	6911
AMERICAN EXPRESS - CORP	025816CG2	11/23/2021	2.50	325,000.00	316,486.12	334,012.01	Callable on and after 6/30/24	6911
AMERICAN EXPRESS - CORP	025816CG2	11/23/2021	2.50	100,000.00	97,380.35	102,772.93	Callable on and after 6/30/24	6911
TARGET CORP - CORP	87612EBD7	11/29/2021	3.50	250,000.00	250,940.24	262,097.85	Make-whole call +15bps until 7/1/24	8177
CAPITAL ONE - ABS	14041NFY2	11/30/2021	1.04	450,000.00	425,346.44	449,937.99	5% deal call	6911
FHLB - AGENCY	3130APW43	12/2/2021	1.50	10,000,000.00	9,405,599.30	10,000,000.00	Quarterly: starts 3/2/2022	6911
BANK OF AMERICA - CORP	06051GKE8	12/6/2021	1.53	500,000.00	465,625.52	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	282,811.37	294,988.44	10% collateral call	6911
VOLKSWAGEN AUTO LOAN - ABS	92868KAC7	12/13/2021	1.02	295,000.00	282,811.37	294,988.44	10% collateral call	6911
FFCB - AGENCY	3133ENHC7	12/14/2021	1.60	10,000,000.00	9,390,670.80	10,000,000.00	Callable on and after 3/14/22	6911
HONDA AUTO RECEIVABLES - ABS	43815GAC3	11/24/2021	0.88	220,000.00	209,821.22	219,953.62	10% collateral call	6911
FFCB - AGENCY	3133ENHC7	12/16/2021	1.60	10,000,000.00	9,390,670.80	10,000,000.00	Callable on and after 3/14/22	6911
FHLB - AGENCY	3130AQBP7	12/23/2021	1.20	10,000,000.00	9,614,927.90	10,000,000.00	Quarterly: starts 3/23/22	8177
FHLB - AGENCY	3130AQ5X7	12/30/2021	1.15	10,000,000.00	9,590,933.70	10,000,000.00	Quarterly: starts 3/30/22	6911
CATERPILLAR FINL - CORP	14913R255	1/10/2022	0.95	150,000.00	145,074.94	149,981.70	Make-whole call +5bps	6911
FHLB - AGENCY	3130AQG64	1/18/2022	1.00	10,000,000.00	9,535,368.30	10,000,000.00	One time call: 1/18/2023	6911
AMERICAN HONDA FINANCE - CORP	02665WEA5	1/13/2022	1.50	300,000.00	284,913.86	299,799.87	Make-whole call +7.5bps	6911
GMCAR - ABS	380146AC4	1/19/2022	1.26	170,000.00	162,650.92	169,985.23	10% collateral call	6911
CITIGROUP INC - CORP	17327CAN3	1/25/2022	2.01	85,000.00	79,693.82	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	96,023.46	99,988.12	10% collateral call	6911
FHLB - AGENCY	3130AQJH7	1/28/2022	1.75	10,000,000.00	9,504,196.60	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY	3133ENNG1	2/8/2022	1.86	10,000,000.00	9,434,839.50	10,000,000.00	Callable on and after 2/8/23	6911
FHLB - AGENCY	3130AQRH8	2/25/2022	2.00	10,000,000.00	9,440,775.40	10,000,000.00	Quarterly: starts 5/25/22	6911
STATE STREET CORP - CORP	857477BR3	2/7/2022	1.75	150,000.00	141,724.55	150,000.00	Callable on and after 2/6/25	8177
STATE STREET CORP - CORP	857477BM4	2/7/2022	2.90	75,000.00	72,652.08	77,066.19	Callable on and after 3/30/25	6911
NATIONAL RURAL - CORP	63743HFC1	2/7/2022	1.88	105,000.00	100,407.45	104,997.27	Make-whole call +10bps	8177
MORGAN STANLEY - CORP	61747YEM3	2/18/2022	2.63	450,000.00	429,289.87	450,000.00	Make-whole call +15bps until 2/18/25; call anytime after 1/18/26	8177
HAROT - ABS	43815BAC4	2/23/2022	1.88	195,000.00	188,773.20	194,970.67	10% collateral call	8177
STATE STREET CORP - CORP	857477BM4	2/22/2022	2.90	400,000.00	387,477.76	407,349.22	Callable on and after 3/30/25	8177
JP MORGAN SECURITIES - CORP	46647PCV6	2/24/2022	2.60	400,000.00	380,494.72	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	9,764,733.60	10,000,000.00	Monthly: starts 4/4/22	8177
FHLB - AGENCY	3130ARB42	3/14/2022	1.25	10,000,000.00	9,897,066.10	10,000,000.00	Monthly: starts 4/14/22	8177
HART - ABS	448977AD0	3/16/2022	2.22	420,000.00	407,064.25	419,983.83	5% collateral call	6911
FFCB - AGENCY	3133ENSK7	3/21/2022	2.19	10,000,000.00	9,798,020.30	10,000,000.00	Callable on and after 3/21/23	8177
FHLMC - AGENCY	3134GXPZ1	3/28/2022	2.20	10,000,000.00	9,785,727.50	10,000,000.00	Monthly: starts 4/27/22	8177
CAPITAL ONE - ABS	14041NFZ9	3/30/2022	2.80	225,000.00	221,262.93	224,983.04	5% collateral call	6911
HOME DEPOT - CORP	437076CM2	3/28/2022	2.70	60,000.00	58,921.90	59,903.90	Make-whole call +10bps until 3/15/25; call anytime after 3/15/25	6911
AMAZON - CORP	023135CE4	4/13/2022	3.00	145,000.00	143,659.01	144,786.10	Make-whole call +5bps until 4/13/25 bullet	6911
BANK OF NY MELLON - CORP	06406RBC0	4/26/2022	3.35	750,000.00	742,194.17	749,901.33	Callable on and after 3/25/25	6911
JP MORGAN SECURITIES - CORP	46647PCZ7	4/26/2022	4.08	225,000.00	221,983.23	225,000.00	Make-whole call +20bps until 4/26/25; call anytime afterward	6911
CARMAX - ABS	14317HAC5	4/28/2022	3.49	100,000.00	99,531.11	99,984.79	10% collateral call	6911
FHLB - AGENCY	3130ARPD7	4/28/2022	3.38	9,900,000.00	9,792,302.65	9,900,000.00	Quarterly: starts 4/28/23	8177
FHLMC - AGENCY	3134GXR55	4/29/2022	3.10	10,000,000.00	9,945,785.10	10,000,000.00	Quarterly: starts 7/29/22	8177
CINTAS CORP - CORP	17252MAP5	5/3/2022	3.45	160,000.00	159,600.45	159,966.69	Make-whole call +15bps until 4/1/25; call anytime afterward	6911
NATIONAL RURAL - CORP	63743HFE7	5/4/2022	3.45	70,000.00	69,749.00	69,982.06	Make-whole call +15bps until 6/15/25 bullet	6911
FHMS - MBS	3137BKR1	5/24/2022	3.33	725,000.00	723,010.02	729,644.53	1% collateral call	6911
FHLB - AGENCY	3130ASAA7	5/25/2022	2.24	20,000,000.00	19,867,410.00	19,998,367.01	One time call: 5/23/23	8177
FHMS - MBS	3137FBTA4	5/31/2022	3.06	736,890.42	732,868.62	737,869.10	1% collateral call	6911
FHLMC - AGENCY	3134GXTW4	5/31/2022	3.00	10,000,000.00	10,000,321.40	10,000,000.00	Monthly: starts 8/28/22	8177
CAPITAL ONE - ABS	14041NGA3	6/14/2022	3.49	195,000.00	195,199.37	194,968.84	5% deal call	6911
FHLMC - AGENCY	3134GXXS8	6/29/2022	3.25	10,000,000.00	9,983,711.30	10,000,000.00	Semi Annually: starts 6/27/22	8177
				<u>664,791,750.24</u>	<u>628,526,709.52</u>	<u>664,574,879.74</u>		

**CONTRA COSTA COUNTY
ALLSPRING GLOBAL INVESTMENTS
STRUCTURED SECURITIES
June 30, 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	275,295.42	274,000.31	275,285.64	10% collateral call
AMCAR 2022-2 A2A	03065WAB1	12/18/2025	500,000.00	501,836.45	499,962.15	10% collateral call
APPLE INC	037833DL1	9/11/2022	300,000.00	301,723.63	305,022.00	Make-whole call until 9/11/22
APPLE INC	037833AK6	5/3/2023	300,000.00	299,424.80	305,952.00	Make-whole call +15bps until 5/3/23
BANK OF AMERICA CORP	06051GJX8	5/28/2024	500,000.00	492,914.37	500,000.00	Float quarterly; LIBOR +43bps; Callable annually
BANK OF NEW YORK MELLON CORP	06406RAM9	1/27/2023	650,000.00	650,814.38	668,447.00	Callable on and after 1/2/23
BLACKROCK INC	09247XAL5	3/18/2024	500,000.00	507,017.44	507,990.00	Make-whole call +15bps until 3/18/24 bullet
BMWLT 2021-1 A3	05591RAC8	1/25/2024	499,415.40	493,986.12	494,323.70	5% deal call
CARMX 2019-1 A3	14315NAC4	3/15/2024	84,717.07	84,935.91	86,282.35	10% collateral call
CARMX 2022-1 A2	14317CAB8	2/18/2025	500,000.00	492,615.52	499,971.60	10% collateral call
CHARLES SCHWAB CORP	808513AT2	1/25/2023	700,000.00	706,087.43	713,608.00	Make-whole call +10bps until 12/25/22; Call anytime after
EXXON MOBIL CORP	30231GAR3	3/1/2023	390,000.00	393,488.03	394,910.10	Make-whole call +20bps until 1/1/23; Call anytime after
EXXON MOBIL CORP	30231GBB7	8/16/2022	420,000.00	422,442.09	419,584.20	Make-whole call +5bps until 8/16/22 bullet
FLORIDA POWER & LIGHT CO	341081GD3	5/10/2023	600,000.00	596,150.71	600,000.00	Float o/n SOFR +25bps; Callable on and after 11/10/21
FORDL 2021-B A2	345329AB2	4/15/2024	281,540.32	278,951.37	281,537.70	5% deal call
FORDL 2022-A A2A	34528LAB1	10/15/2024	170,000.00	169,120.16	169,996.84	5% deal call
GMCAR 2020-1 A3	36258NAC6	9/16/2024	181,988.53	181,578.03	185,294.18	10% collateral call
GMCAR 212 A2	380149AB0	6/17/2024	121,942.43	121,446.21	122,009.12	10% collateral call
HAROT 2021-4 A2	43815GAB5	5/21/2024	625,051.38	617,394.34	625,035.01	10% collateral call
HART 2021-B A2	44934KAB0	5/15/2024	347,451.12	344,846.13	347,419.60	5% collateral call
HERSHEY CO	427866AZ1	5/15/2023	600,000.00	601,359.30	615,240.00	Make-whole call +10bps until 4/15/23; Call anytime after
HONEYWELL INTERNATIONAL INC	438516BT2	8/8/2022	200,000.00	201,623.86	202,392.00	Make-whole call +6bps until 7/8/22; Call anytime after
JDOT 2020-B A3	47787NAC3	11/15/2024	497,515.78	489,426.11	498,934.48	10% collateral call
MBALT 2021-B A2	58769KAC8	1/16/2024	214,378.05	213,246.15	214,360.09	5% deal call
MBART 2019-1 A3	58769TAD7	3/15/2024	96,601.70	96,544.35	97,960.16	5% collateral call
MORGAN STANLEY	61746BDJ2	2/25/2023	600,000.00	609,652.80	605,430.00	Make-whole call +30bps until 2/25/23 bullet
NALT 2021-A A3	65480DAC7	8/15/2024	355,000.00	344,604.57	349,536.33	10% collateral call
NAROT 2019-B A3	65479HAC1	11/15/2023	89,176.45	89,356.55	90,998.29	5% collateral call
NVIDIA CORP	67066GAK0	6/15/2023	600,000.00	583,553.00	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	476,387.62	490,000.00	Callable on and after 11/26/21
SAN RAMON	799381AA6	7/1/2022	710,000.00	711,231.46	710,000.00	Make-whole call
SDART 2021-4 A2	80285VAB5	8/15/2024	77,627.24	77,468.65	77,622.42	10% collateral call
SDART 2021-4 A3	80285VAC3	8/15/2025	500,000.00	491,789.73	494,492.19	10% collateral call
TAOT 2021-B A2	89190GAB3	1/16/2024	199,551.24	198,625.96	199,547.56	5% collateral call
TAOT 2022-A A3	89239KAC5	6/15/2026	500,000.00	480,213.23	477,871.09	5% collateral call
TRUIST BANK	86787EBC0	4/1/2024	600,000.00	601,977.00	600,356.40	Make-whole call +15bps until 3/1/24; call anytime after
UNITEDHEALTH GROUP INC	91324PDD1	10/15/2022	700,000.00	703,457.22	712,355.00	Make-whole call +10bps until 10/15/22
VISA INC	92826CAC6	12/14/2022	300,000.00	300,653.77	305,958.00	Make-whole call +12.5bps until 10/14/22; Call anytime after
VWALT 2022-A A2	92868AAB1	10/21/2024	610,000.00	608,231.80	609,952.54	10% deal call
VZOT 2019-C A1A	92348AAA3	4/22/2024	151,833.17	151,743.39	154,549.56	10% collateral call
WOART 2019-B A3	98162VAD1	7/15/2024	332,025.05	332,555.90	334,048.33	10% collateral call
			16,371,110.34	16,294,475.86	16,444,235.63	



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	\$ 8,800	\$ 10,200	\$ 12,100	\$ 14,400	\$ 8,800	\$ 6,000	\$ 6,050	\$ 14,100	\$ 12,750	\$ 40,500	\$ 24,650	\$ 1,400		\$ 159,750	68.01%
AGENCY ²	\$ 5,407	\$ 4,198	\$ 4,800	\$ 6,250	\$ 2,950	\$ 4,475	\$ 1,158	\$ 3,025	\$ 5,460	\$ 3,365	\$ 2,250	\$ 1,775	\$ 100	\$ 45,214	19.25%
CDs + BNs	\$ 3,625	\$ 1,600	\$ 1,650	\$ 2,710	\$ 800	\$ 1,000	\$ 250	\$ 950	\$ 800					\$ 13,385	5.70%
CP	\$ 3,050	\$ 1,400	\$ 1,700	\$ 1,950	\$ 1,000	\$ 1,550	\$ 300	\$ 650						\$ 11,600	4.94%
TDs	\$ 1,211	\$ 645	\$ 1,362	\$ 384	\$ 390	\$ 462								\$ 4,453	1.90%
CORP BND			\$ 85				\$ 55	\$ 20	\$ 25	\$ 79	\$ 73	\$ 65	\$ 84	\$ 486	0.21%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 22,093	\$ 18,043	\$ 21,697	\$ 25,694	\$ 13,940	\$ 13,487	\$ 7,813	\$ 18,745	\$ 19,035	\$ 43,944	\$ 26,973	\$ 3,240	\$ 184	\$ 234,888	100.00%
Percent	9.41%	7.68%	9.24%	10.94%	5.93%	5.74%	3.33%	7.98%	8.10%	18.71%	11.48%	1.38%	0.08%		
Cumulative %	9.41%	17.09%	26.32%	37.26%	43.20%	48.94%	52.27%	60.25%	68.35%	87.06%	98.54%	99.92%	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
6/30/2022

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 54,848,665,577.86	\$ 54,942,932,200.87	\$ 54,781,856,500.00	NA
Notes	\$ 104,643,095,916.36	\$ 104,593,661,357.83	\$ 102,160,461,000.00	\$ 245,265,780.00
Federal Agency:				
SBA	\$ 307,350,707.85	\$ 307,350,707.85	\$ 308,985,118.38	\$ 193,926.96
MBS-REMICs	\$ 4,692,696.64	\$ 4,692,696.64	\$ 4,761,517.29	\$ 21,218.19
Debentures	\$ 9,362,179,022.09	\$ 9,361,738,008.20	\$ 9,198,083,200.00	\$ 10,102,007.55
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,350,000,000.00	\$ 2,350,000,000.00	\$ 2,333,288,000.00	\$ 4,963,026.00
Discount Notes	\$ 30,059,675,770.69	\$ 30,110,253,965.21	\$ 30,001,238,500.00	NA
Supranational Debentures	\$ 2,211,832,920.27	\$ 2,211,832,920.27	\$ 2,141,709,500.00	\$ 5,074,333.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 100,127,240.39	\$ 8,333.33
CDs and YCDs	\$ 13,285,000,000.00	\$ 13,285,000,000.00	\$ 13,259,760,785.79	\$ 28,932,798.53
Commercial Paper	\$ 11,523,629,687.36	\$ 11,549,363,979.09	\$ 11,525,497,727.72	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 492,674,729.32	\$ 492,342,145.99	\$ 473,145,680.00	\$ 3,245,257.95
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,453,000,000.00	\$ 4,453,000,000.00	\$ 4,453,000,000.00	NA
PMIA & GF Loans	\$ 828,153,000.00	\$ 828,153,000.00	\$ 828,153,000.00	NA
TOTAL	\$ 234,469,950,028.44	\$ 234,590,320,981.95	\$ 231,570,067,769.57	\$ 297,806,682.01

Fair Value Including Accrued Interest \$ 231,867,874,451.58

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 (0.987125414). 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 \$19,742,508.28 or \$20,000,000.00 x 0.987125414.

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 June 30, 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	\$2,350.000 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. \$2,350.000 million As of: 06/30/22

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	\$307.351 million
b. Agency MBS-REMIC'S	<u>\$4.693 million</u>
(Medium term sub-total)	\$312.044 million
c. Commercial Paper (Short term sub-total)	\$1,739.616 million

U.S. \$2,051.660 million As of: 06/30/22

Total Portfolio As of: 06/30/22 \$234,469,950,028.44

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:
1.14%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:
0.74% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio:
1.88%

****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.***