

CONTRA COSTA COUNTY  
TREASURER'S QUARTERLY INVESTMENT REPORT  
AS OF SEPTEMBER 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 9/30/22, the fair value of the Treasurer's investment portfolio was 97.84% of the cost. More than 75 percent of the portfolio or over \$3.4 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	\$4,555,524,748.52
Cost	\$4,542,945,409.10
Market Value	\$4,445,037,073.71
Weighted Yield to Maturity	2.29%
Weighted Average Days to Maturity	306 days
Weighted Duration	0.76 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**  
**September 30, 2022**

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$137,110,000.00	\$136,787,062.18	\$136,457,646.09	3.01%
2. U.S. Agencies				
Federal Home Loan Banks	580,200,000.00	576,951,525.79	558,552,321.24	12.70%
Federal National Mortgage Association	141,000,000.00	140,930,079.85	129,552,806.01	3.10%
Federal Farm Credit Banks	227,856,000.00	227,712,877.51	212,158,087.90	5.01%
Federal Home Loan Mortgage Corporation	170,000,000.00	169,984,618.81	159,463,769.30	3.74%
Subtotal	1,119,056,000.00	1,115,579,101.96	1,059,726,984.45	24.56%
3. Supranationals - International Government	446,120,000.00	444,074,524.99	427,808,005.61	9.78%
4. Money Market Instruments				
Commercial Paper	1,305,252,000.00	1,299,148,914.27	1,297,979,774.82	28.60%
Negotiable Certificates of Deposit	780,000,000.00	779,998,501.82	778,245,107.22	17.17%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	2,085,255,404.12	2,079,150,820.21	2,076,228,286.16	45.77%
5. Corporate Notes	159,445,000.00	158,913,365.44	144,768,009.98	3.50%
<b>TOTAL (Section A.)<sup>1</sup></b>	<b>3,946,986,404.12</b>	<b>3,934,504,874.78</b>	<b>3,844,988,932.29</b>	<b>86.61%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	75,862,003.27	75,778,887.09	72,264,776.54	1.67%
2. Local Agency Investment Fund (LAIF)	232,010,259.99	232,010,259.99	227,546,605.78 <sup>2</sup>	5.11%
3. Allspring Global Investments <sup>5</sup>	44,101,418.77	44,086,724.87	43,672,096.73 <sup>3</sup>	0.97%
4. CAMP	183,680,466.27	183,680,466.27	183,680,466.27	4.04%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	5,845,094.94	5,845,094.94	5,845,094.94	0.13%
7. Other				
a. EBRCS Bond	1,059,410.99	1,059,410.99	1,059,410.99	0.02%
<b>TOTAL (Section B.)</b>	<b>542,558,654.23</b>	<b>542,460,844.15</b>	<b>534,068,451.25</b>	<b>11.94%</b>
<b>C. Cash</b>	<b>65,979,690.17</b>	<b>65,979,690.17</b>	<b>65,979,690.17</b>	<b>1.45%</b>
<b><sup>4</sup>GRAND TOTAL (FOR A , B, &amp; C)</b>	<b>\$4,555,524,748.52</b>	<b>\$4,542,945,409.10</b>	<b>\$4,445,037,073.71</b>	<b>100.00%</b>

## 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

September 30, 2022

### CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	4,610,617,252.44	4,610,617,252.44
Net Earnings (\$)	20,320,068.34	20,320,068.34
Earned Income Yield	1.72%	1.72%

### CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM  (%)	WAM  (days)	Percentage of Portfolio
U.S. Treasury Agencies	137,110,000.00	136,457,646.09	1.14	65	3.07%
Commercial Paper	1,119,056,000.00	1,059,726,984.45	2.00	686	23.84%
NCD/YCD	1,305,252,000.00	1,297,979,774.82	2.73	56	29.20%
Corporate Notes	780,000,000.00	778,245,107.22	2.81	104	17.51%
Time Deposit	159,445,000.00	144,768,009.98	1.49	1056	3.26%
Supranationals	3,404.12	3,404.12	0.08	601	0.00%
PFM	446,120,000.00	427,808,005.61	2.07	508	9.62%
LAIF	75,862,003.27	72,264,776.54	1.38	736	1.63%
CAMP	232,010,259.99	227,546,605.78	1.29	1	5.12%
CalTRUST (Liquidity)	183,680,466.27	183,680,466.27	2.61	0	4.13%
Allspring Global Investments	-	-	0.00	0	0.00%
US Bank (Federated Tax Free)	44,101,418.77	43,672,096.73	3.93	290	0.98%
Misc. <sup>1</sup>	5,845,094.94	5,845,094.94	2.39	0	0.13%
Cash	1,059,410.99	1,059,410.99	N/A	N/A	0.02%
<b>Total Fund<sup>3</sup></b>	<u>65,979,690.17</u>	<u>65,979,690.17</u>	<u>0.93</u>	<u>0</u>	<u>1.48%</u>
	<b>4,555,524,748.52</b>	<b>4,445,037,073.71</b>	<b>2.29</b>	<b>306</b>	<b>100.00%</b>

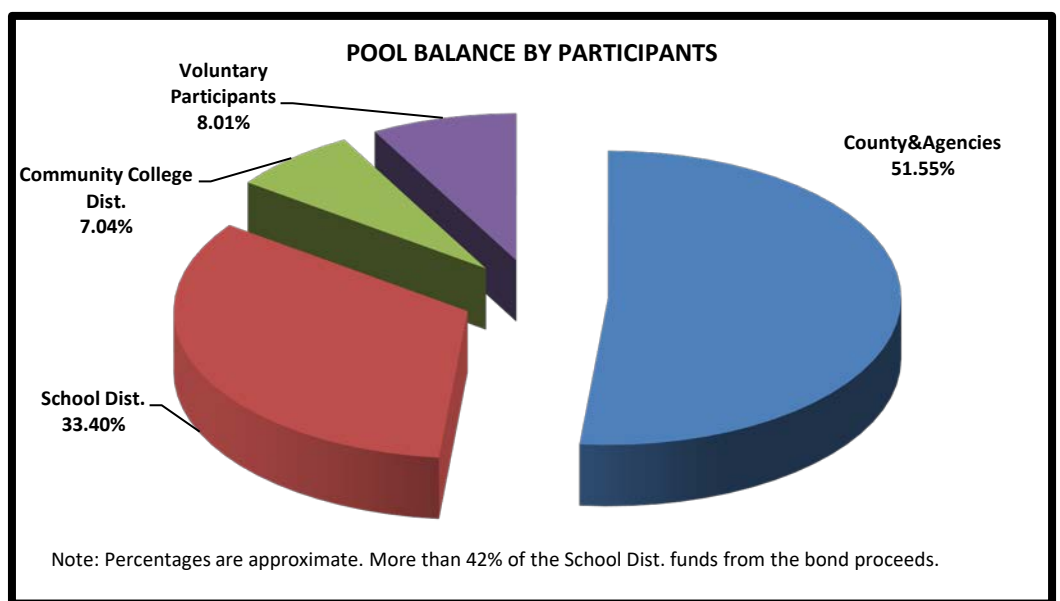
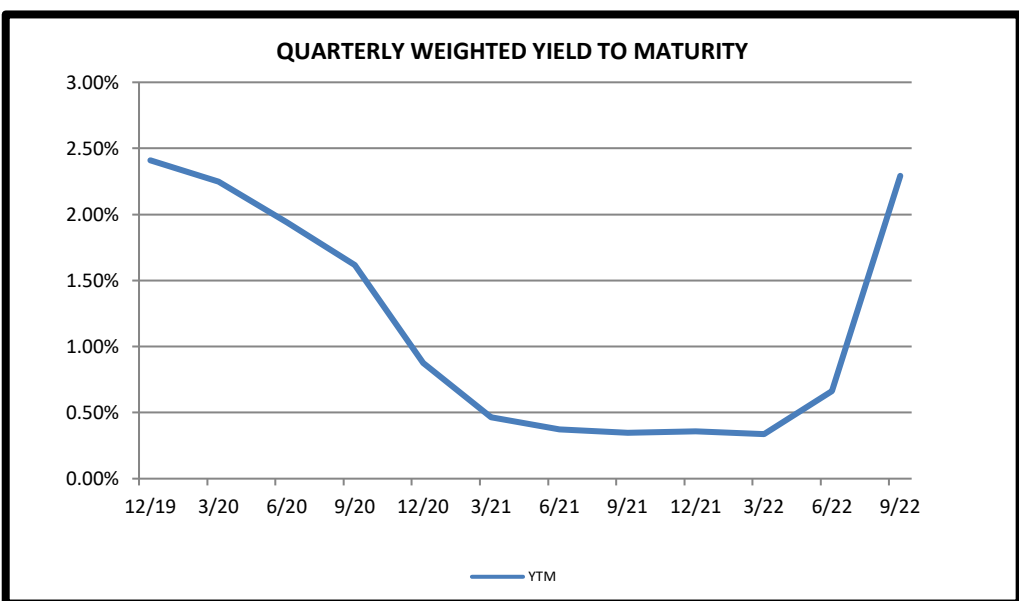
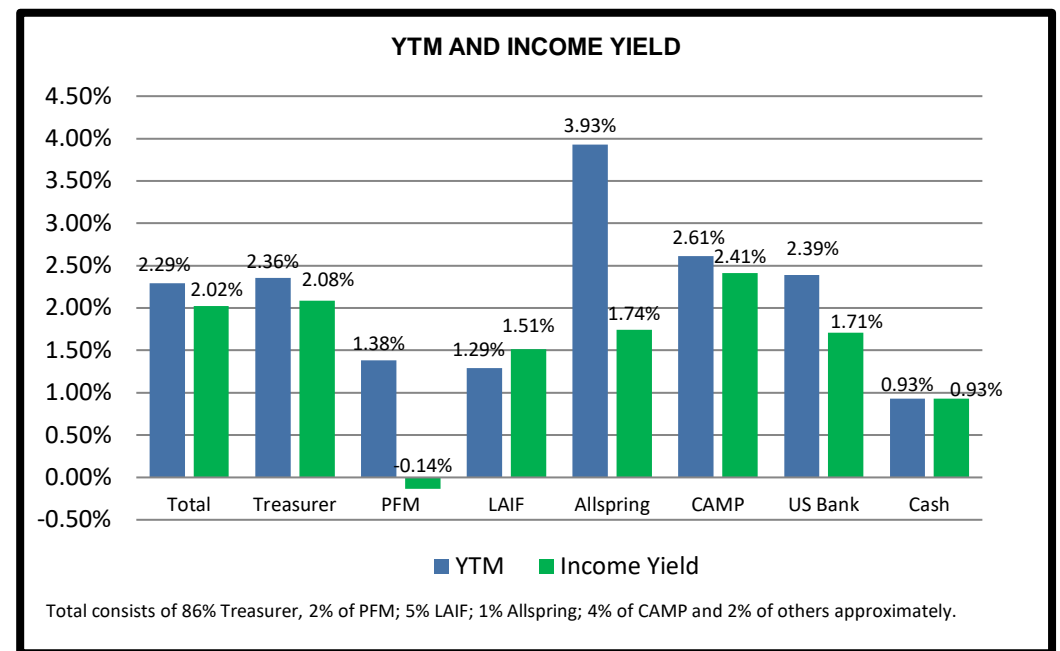
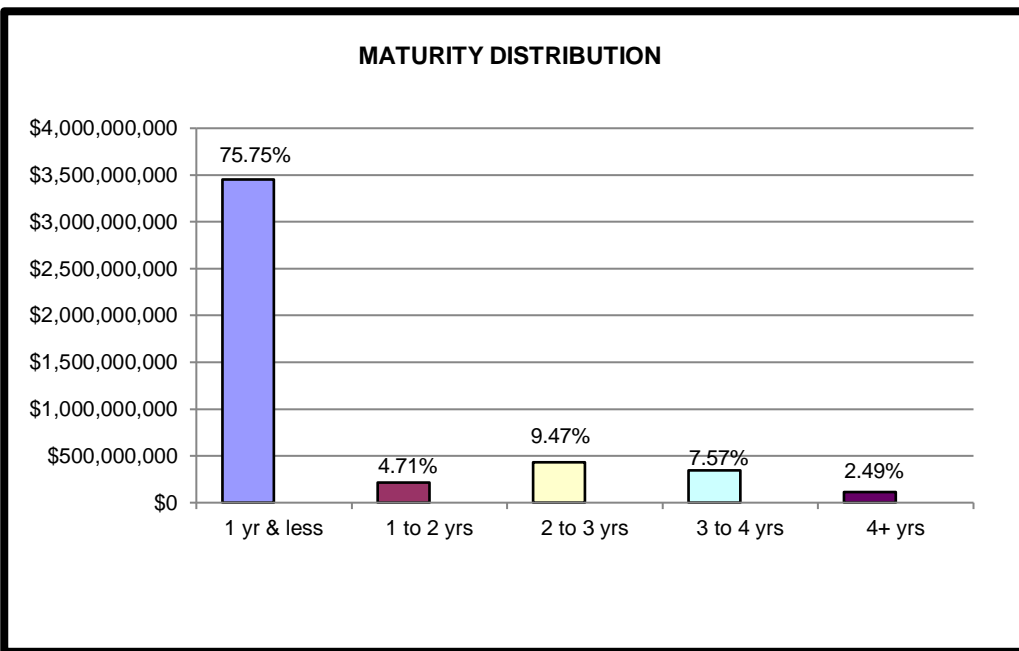
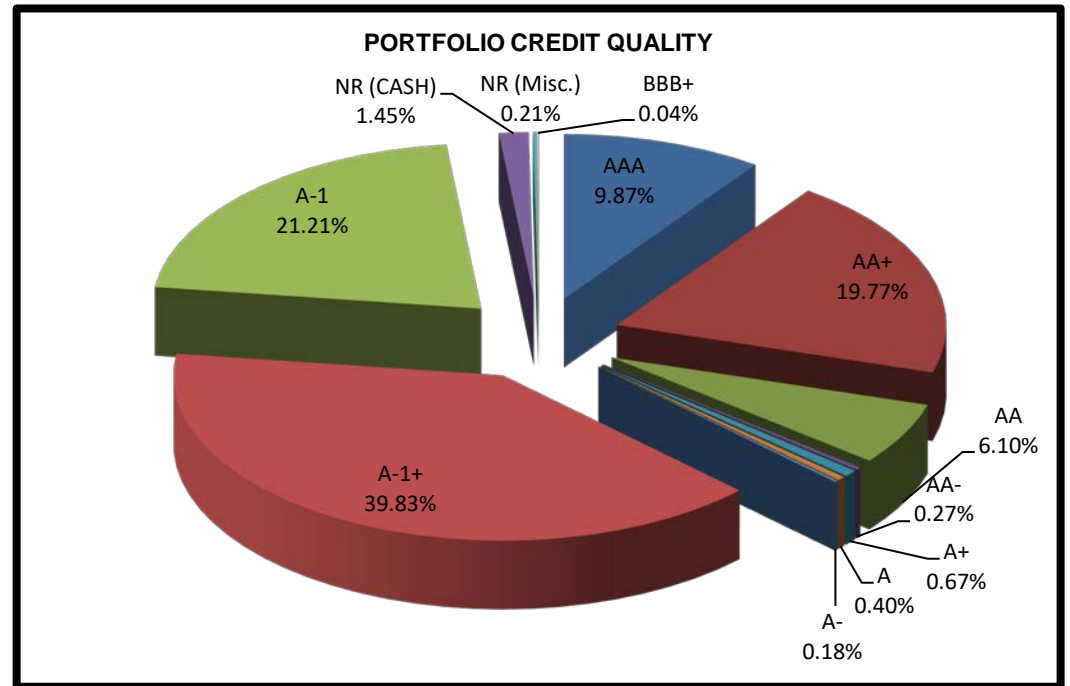
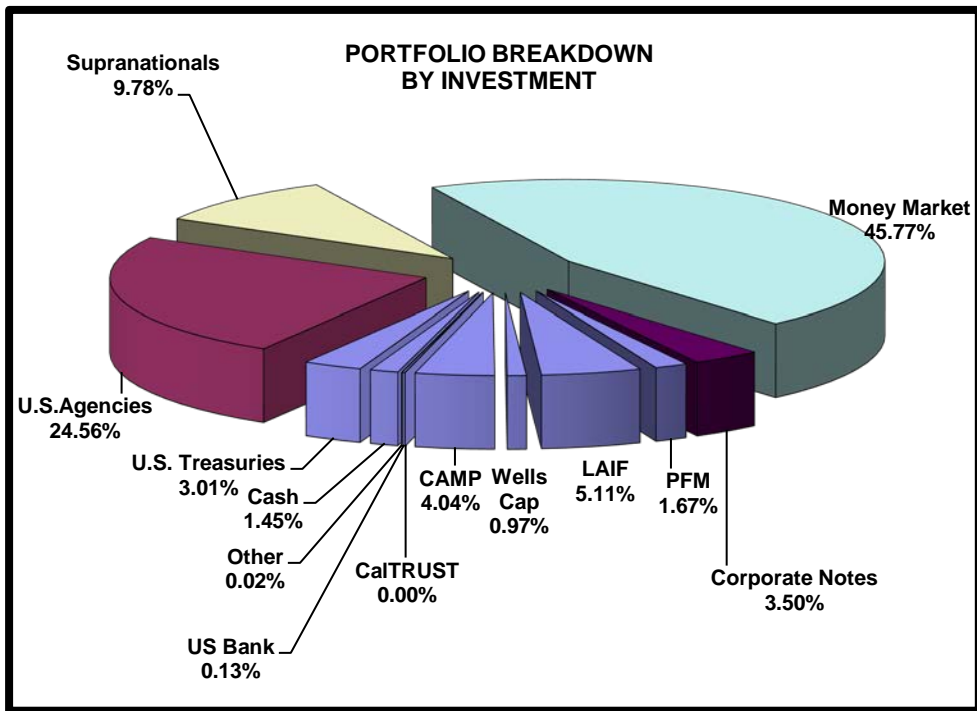
1. East Bay Regional Communications System Authority.

2. Average Earning Allowance of WFB 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

September 30, 2022

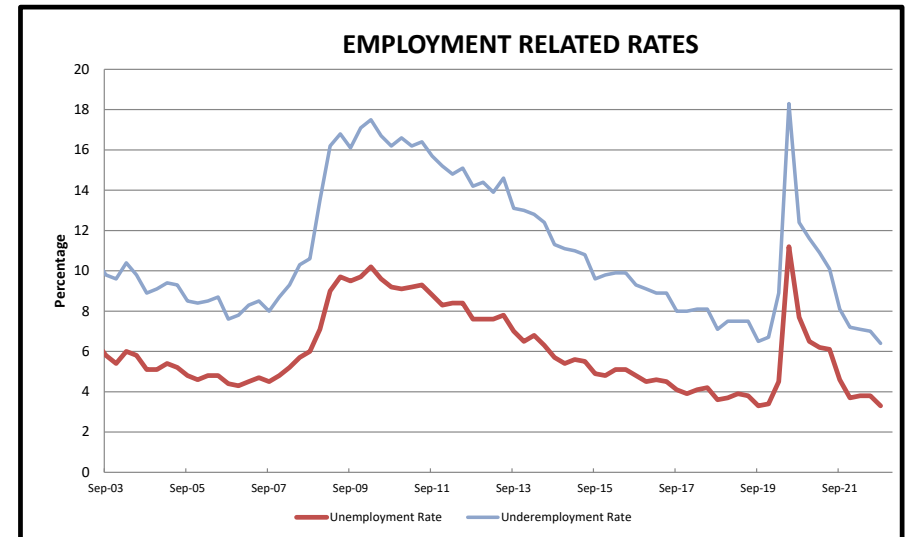
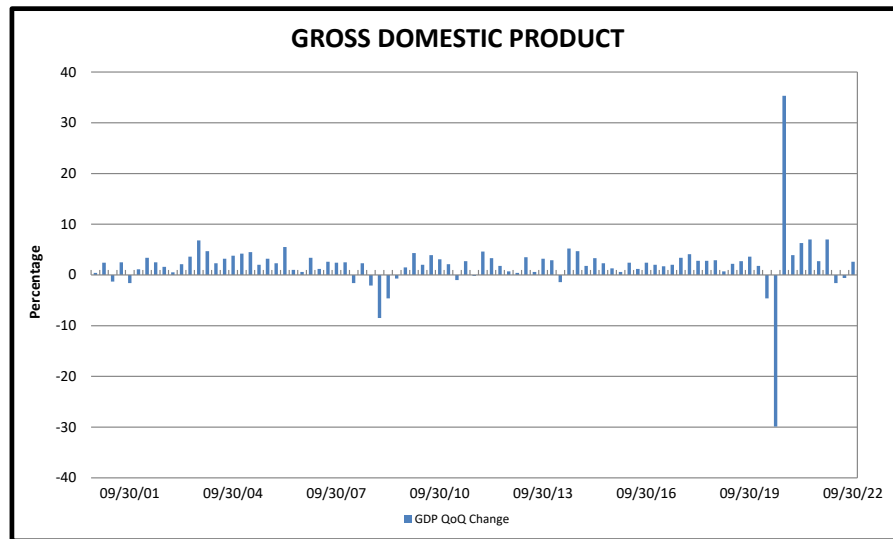
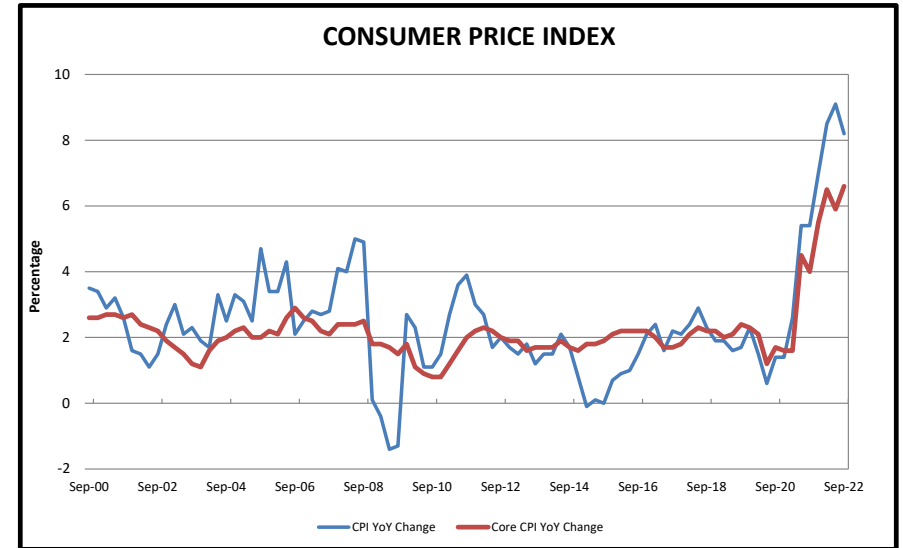
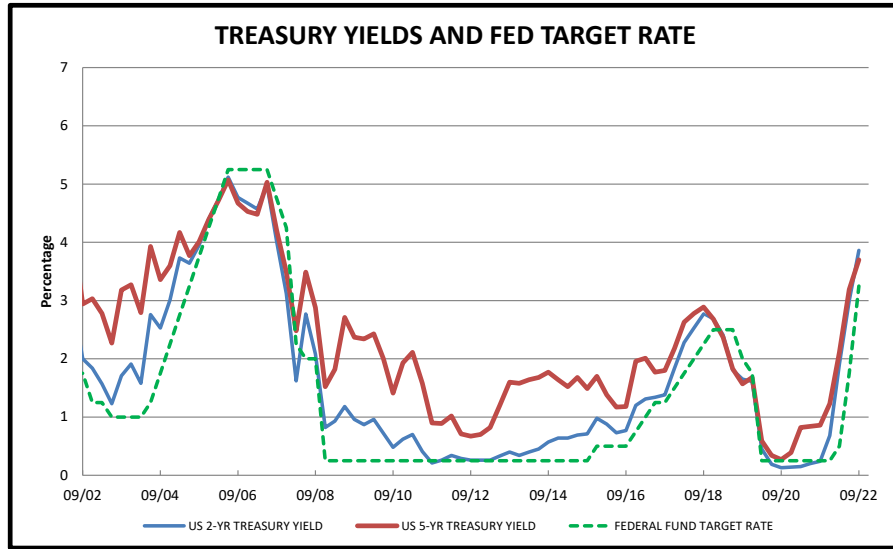


**NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF SEPTEMBER 30, 2022**

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 rates, 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, more than 75% of the portfolio will mature in less than a year with a weighted average maturity of 306 days.

### MAJOR MARKET AND ECONOMIC DATA

AS OF SEPTEMBER 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  
September 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
<b>Time Deposits</b>												
121101042B	86232	WESTAMERICA BANK - TIME DEP		05/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	601	05/24/2024
<b>Subtotal and Average</b>			<b>3,404.12</b>		<b>3,404.12</b>	<b>3,404.12</b>	<b>3,404.12</b>			<b>0.081</b>	<b>601</b>	
<b>Negotiable CDs</b>												
87019WBY0	90190	SWEDBANK NY - YCD		05/26/2022	30,000,000.00	29,986,860.00	30,000,000.00	1.660	A-1	1.683	10	10/11/2022
22536AUX0	90236	CREDIT AG NY - YCD		07/07/2022	35,000,000.00	34,988,905.00	35,000,000.00	2.440	A-1	2.474	16	10/17/2022
22536AUW2	90237	CREDIT AG NY - YCD		07/07/2022	35,000,000.00	34,987,575.00	35,000,000.00	2.440	A-1	2.474	18	10/19/2022
22552GCA6	90259	CREDIT SUISSE NY - YCD		07/25/2022	30,000,000.00	29,994,630.00	30,000,000.00	2.840	A-1	2.879	23	10/24/2022
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	26	10/27/2022
89114WZ24	90212	TORONTO DOM NY - YCD		06/15/2022	30,000,000.00	29,969,880.00	30,000,000.00	2.050	A-1+	2.078	31	11/01/2022
65558UJ23	90243	NORDEA BK NY - YCD		07/14/2022	30,000,000.00	29,987,820.00	30,000,000.00	2.780	A-1+	2.819	39	11/09/2022
65558UUY6	90244	NORDEA BK NY - YCD		07/14/2022	30,000,000.00	29,986,380.00	30,000,000.00	2.800	A-1+	2.839	44	11/14/2022
78012U5B7	90128	RBC NY - YCD		04/12/2022	35,000,000.00	34,930,210.00	35,000,000.00	1.680	A-1+	1.703	44	11/14/2022
78012UY90	90254	RBC NY - YCD		07/21/2022	5,000,000.00	4,995,417.22	4,998,501.82	0.400	A-1+	2.890	45	11/15/2022
65558UJ9	90206	NORDEA BK NY - YCD		06/09/2022	50,000,000.00	49,911,350.00	50,000,000.00	2.130	A-1+	2.160	58	11/28/2022
87019WCH6	90209	SWEDBANK NY - YCD		06/13/2022	30,000,000.00	29,947,140.00	30,000,000.00	2.250	A-1	2.281	59	11/29/2022
65558UUM2	90213	NORDEA BK NY - YCD		06/15/2022	30,000,000.00	29,961,870.00	30,000,000.00	2.500	A-1+	2.535	61	12/01/2022
65558UUB6	90203	NORDEA BK NY - YCD		06/06/2022	50,000,000.00	49,856,450.00	50,000,000.00	2.200	A-1+	2.231	83	12/23/2022
22536AN91	90331	CREDIT AG NY - YCD		09/26/2022	35,000,000.00	34,999,440.00	35,000,000.00	3.630	A-1	3.680	87	12/27/2022
89115BDS6	90268	TORONTO DOM NY - YCD		08/01/2022	35,000,000.00	34,951,630.00	35,000,000.00	2.960	A-1+	3.001	89	12/29/2022
78012U7L3	90228	RBC NY - YCD		06/29/2022	35,000,000.00	34,911,450.00	35,000,000.00	3.120	A-1+	3.163	121	01/30/2023
78012U5A9	90131	RBC NY - YCD		04/12/2022	35,000,000.00	34,747,055.00	35,000,000.00	2.050	A-1+	2.078	135	02/13/2023
21684XXZ4	90208	COOP RABOBANK NY - YCD		06/10/2022	30,000,000.00	29,835,870.00	30,000,000.00	2.740	A-1	2.778	160	03/10/2023
89115BX62	90342	TORONTO DOM NY - YCD		09/29/2022	35,000,000.00	35,000,000.00	35,000,000.00	4.290	A-1+	4.350	177	03/27/2023
78012U6Z3	90218	RBC NY - YCD		06/22/2022	35,000,000.00	34,791,785.00	35,000,000.00	3.710	A-1+	3.762	251	06/09/2023
78015JAJ6	90271	RBC NY - YCD		08/08/2022	30,000,000.00	29,859,510.00	30,000,000.00	4.020	A-1+	4.076	275	07/03/2023
78015J5N3	90249	RBC NY - YCD		07/19/2022	25,000,000.00	24,838,025.00	25,000,000.00	3.900	A-1+	3.954	291	07/19/2023
78015JDA2	90320	RBC NY - YCD		09/09/2022	35,000,000.00	34,805,855.00	35,000,000.00	4.210	A-1+	4.268	342	09/08/2023
<b>Subtotal and Average</b>			<b>708,826,930.80</b>		<b>780,000,000.00</b>	<b>778,245,107.22</b>	<b>779,998,501.82</b>			<b>2.810</b>	<b>104</b>	
<b>Corporate Notes</b>												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,323,000.00	9,988,745.46	0.500	A+	0.566	626	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,212,762.34	5,499,364.32	2.100	A	2.106	754	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,264,987.37	4,499,479.90	2.100	A	2.106	754	10/24/2024
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	8,983,390.80	9,962,743.79	1.100	AA+	1.240	996	06/23/2025
931142EW9	90341	WALMART INC - CORP		09/29/2022	11,000,000.00	10,827,422.06	10,809,518.46	3.900	AA	4.616	1,074	09/09/2025

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Portfolio CCIP

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**Investment Portfolio -Treasury**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 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
<b>Corporate Notes</b>												
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	8,793,003.50	9,926,670.26	0.850	AA+	1.079	1,202	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	8,734,022.30	9,996,384.89	1.150	AA+	1.160	1,347	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	8,749,800.00	9,984,060.10	1.875	AA-	1.941	1,563	01/11/2027
<b>Subtotal and Average</b>			<b>60,576,151.78</b>		<b>71,000,000.00</b>	<b>64,888,388.37</b>	<b>70,666,967.18</b>			<b>1.849</b>	<b>1,080</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
62479MK36	90173	MUFG BK LTD - CP		05/17/2022	30,000,000.00	29,992,530.00	29,997,250.00	1.650	A-1	1.684	2	10/03/2022
87019SK52	90233	SWEDBANK - CP		07/05/2022	35,000,000.00	34,985,230.00	34,990,938.89	2.330	A-1	2.377	4	10/05/2022
22533UK77	90232	CREDIT AG - CP		07/01/2022	30,000,000.00	29,982,150.00	29,988,700.00	2.260	A-1	2.306	6	10/07/2022
89116FK74	90171	TORONTO DOM - CP		05/13/2022	35,000,000.00	34,979,175.00	34,989,675.00	1.770	A-1+	1.805	6	10/07/2022
89116FKB5	90172	TORONTO DOM - CP		05/13/2022	30,000,000.00	29,971,800.00	29,985,250.00	1.770	A-1+	1.805	10	10/11/2022
83369CKC7	90240	SOCIETE GENERALE - CP		07/11/2022	30,000,000.00	29,969,160.00	29,978,458.33	2.350	A-1	2.397	11	10/12/2022
87019SKD5	90245	SWEDBANK - CP		07/14/2022	30,000,000.00	29,966,790.00	29,973,350.00	2.665	A-1	2.720	12	10/13/2022
87019SKE3	90246	SWEDBANK - CP		07/15/2022	30,000,000.00	29,964,210.00	29,971,454.17	2.635	A-1	2.690	13	10/14/2022
59157UKJ8	90239	METLIFE ST FDG - CP		07/11/2022	30,000,000.00	29,953,890.00	29,966,708.33	2.350	A-1+	2.398	17	10/18/2022
83369CKR4	90174	SOCIETE GENERALE - CP		05/17/2022	30,000,000.00	29,934,450.00	29,963,800.00	1.810	A-1	1.850	24	10/25/2022
89233HKS2	90185	TOYOTA MCC - CP		05/23/2022	30,000,000.00	29,932,830.00	29,960,833.33	1.880	A-1+	1.922	25	10/26/2022
22533UKT9	90196	CREDIT AG - CP		06/01/2022	35,000,000.00	34,918,975.00	34,955,005.54	1.780	A-1	1.818	26	10/27/2022
50000EKU7	90308	KOCH INDUSTRIES - CP		08/26/2022	35,000,000.00	34,915,825.00	34,930,437.50	2.650	A-1+	2.699	27	10/28/2022
62479MKX0	90194	MUFG BK LTD - CP		05/31/2022	30,000,000.00	29,920,260.00	29,953,750.00	1.850	A-1	1.891	30	10/31/2022
22533UL27	90197	CREDIT AG - CP		06/03/2022	20,000,000.00	19,943,020.00	19,966,400.00	1.890	A-1	1.932	32	11/02/2022
89233HL77	90234	TOYOTA MCC - CP		07/06/2022	35,000,000.00	34,883,030.00	34,909,709.72	2.510	A-1+	2.567	37	11/07/2022
83369CLA0	90204	SOCIETE GENERALE - CP		06/08/2022	35,000,000.00	34,872,460.00	34,922,611.11	1.990	A-1	2.035	40	11/10/2022
59157ULJ7	90238	METLIFE ST FDG - CP		07/08/2022	35,000,000.00	34,847,505.00	34,879,600.00	2.580	A-1+	2.641	48	11/18/2022
65558KLJ1	90247	NORDEA BK - CP		07/18/2022	35,000,000.00	34,849,920.00	34,872,133.33	2.740	A-1+	2.804	48	11/18/2022
59157ULP3	90198	METLIFE ST FDG - CP		06/03/2022	15,252,000.00	15,178,149.82	15,211,582.20	1.800	A-1+	1.841	53	11/23/2022
62479MLP6	90202	MUFG BK LTD - CP		06/06/2022	35,000,000.00	34,830,740.00	34,898,490.25	1.970	A-1	2.016	53	11/23/2022
89233HLR3	90235	TOYOTA MCC - CP		07/06/2022	35,000,000.00	34,820,765.00	34,859,902.78	2.620	A-1+	2.684	55	11/25/2022
22533ULW1	90313	CREDIT AG - CP		08/31/2022	35,000,000.00	34,805,330.00	34,824,416.67	3.010	A-1	3.075	60	11/30/2022
89233HM27	90217	TOYOTA MCC - CP		06/21/2022	30,000,000.00	29,823,960.00	29,864,116.67	2.630	A-1+	2.699	62	12/02/2022
22533UM67	90310	CREDIT AG - CP		08/29/2022	35,000,000.00	34,781,390.00	34,807,500.00	3.000	A-1	3.067	66	12/06/2022
62479MM75	90211	MUFG BK LTD - CP		06/15/2022	40,000,000.00	39,745,600.00	39,806,444.43	2.600	A-1	2.670	67	12/07/2022
22533UM91	90214	CREDIT AG - CP		06/16/2022	30,000,000.00	29,802,060.00	29,841,875.05	2.750	A-1	2.826	69	12/09/2022
89233HMC5	90262	TOYOTA MCC - CP		07/26/2022	40,000,000.00	39,719,080.00	39,764,000.00	2.950	A-1+	3.025	72	12/12/2022
22533UMG5	90301	CREDIT AG - CP		08/17/2022	35,000,000.00	34,739,460.00	34,778,333.41	3.000	A-1	3.073	76	12/16/2022
22533UMM2	90328	CREDIT AG - CP		09/22/2022	25,000,000.00	24,798,350.00	24,796,375.00	3.620	A-1	3.704	81	12/21/2022

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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
<b>Commercial Paper Disc. -Amortizing</b>												
62479MMT7	90264	MUFG BK LTD - CP		07/27/2022	35,000,000.00	34,689,165.00	34,733,562.50	3.150	A-1	3.237	87	12/27/2022
62479MMT7	90330	MUFG BK LTD - CP		09/26/2022	35,000,000.00	34,689,165.00	34,691,270.84	3.650	A-1	3.736	87	12/27/2022
62479MMU4	90263	MUFG BK LTD - CP		07/27/2022	35,000,000.00	34,684,405.00	34,729,644.40	3.160	A-1	3.248	88	12/28/2022
89233HN42	90314	TOYOTA MCC - CP		09/01/2022	35,000,000.00	34,656,055.00	34,696,131.94	3.290	A-1+	3.374	95	01/04/2023
78009BN99	90207	RBC - CP		06/09/2022	35,000,000.00	34,625,780.00	34,765,694.44	2.410	A-1+	2.479	100	01/09/2023
59157UNA4	90304	METLIFE ST FDG - CP		08/23/2022	35,000,000.00	34,637,715.00	34,691,669.44	3.140	A-1+	3.223	101	01/10/2023
89233HNT7	90336	TOYOTA MCC - CP		09/27/2022	35,000,000.00	34,557,915.00	34,565,202.78	3.790	A-1+	3.893	118	01/27/2023
62479MNX7	90338	MUFG BK LTD - CP		09/28/2022	35,000,000.00	34,531,945.00	34,545,719.44	3.830	A-1	3.936	122	01/31/2023
89116FNX4	90337	TORONTO DOM - CP		09/28/2022	35,000,000.00	34,551,440.00	34,573,000.00	3.600	A-1+	3.701	122	01/31/2023
59157UP20	90345	METLIFE ST FDG - CP		09/30/2022	35,000,000.00	34,528,095.00	34,547,916.78	3.750	A-1+	3.852	124	02/02/2023
<b>Subtotal and Average</b>			<b>1,271,950,187.83</b>		<b>1,305,252,000.00</b>	<b>1,297,979,774.82</b>	<b>1,299,148,914.27</b>			<b>2.725</b>	<b>56</b>	
<b>Federal Agency Coupon Securities</b>												
3130A3KM5	84835	FHLB - AGENCY		01/16/2019	2,000,000.00	1,996,150.50	1,999,572.13	2.500	AA+	2.620	69	12/09/2022
3135G0T94	84892	FNMA - AGENCY		02/28/2019	6,000,000.00	5,976,735.06	5,997,124.47	2.375	AA+	2.543	110	01/19/2023
3135G0T94	84909	FNMA - AGENCY		03/08/2019	5,000,000.00	4,980,612.55	4,998,640.10	2.375	AA+	2.470	110	01/19/2023
3133EKKT2	85078	FFCB - AGENCY		05/30/2019	2,900,000.00	2,887,564.10	2,901,470.15	2.250	AA+	2.100	130	02/08/2023
3133ELA87	85648	FFCB - AGENCY		05/28/2020	20,000,000.00	19,526,082.20	19,991,310.61	0.250	AA+	0.318	233	05/22/2023
3133ENXP0	90189	FFCB - AGENCY		05/25/2022	10,000,000.00	9,869,001.70	9,997,725.00	2.100	AA+	2.136	236	05/25/2023
3137EAES4	85688	FHLMC - AGENCY		06/26/2020	20,000,000.00	19,440,992.20	19,985,670.37	0.250	AA+	0.348	268	06/26/2023
3133EKP5	85102	FFCB - AGENCY		06/14/2019	4,956,000.00	4,853,894.60	4,965,000.24	2.125	AA+	1.921	339	09/05/2023
3137EAEW5	85769	FHLMC - AGENCY		09/04/2020	10,000,000.00	9,623,758.00	9,998,974.08	0.250	AA+	0.261	342	09/08/2023
3133ENYX2	90215	FFCB - AGENCY		06/17/2022	10,000,000.00	9,824,572.10	9,962,270.00	3.250	AA+	3.480	625	06/17/2024
3133ENYX2	90216	FFCB - AGENCY		06/17/2022	10,000,000.00	9,824,572.10	9,996,218.44	3.250	AA+	3.273	625	06/17/2024
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	18,982,444.40	19,986,030.72	1.625	AA+	1.661	745	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,491,222.20	9,993,015.36	1.625	AA+	1.661	745	10/15/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,297,596.70	9,994,114.97	1.000	AA+	1.027	811	12/20/2024
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,346,424.10	9,988,779.63	1.320	AA+	1.370	843	01/21/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,425,566.90	9,983,928.18	1.750	AA+	1.820	867	02/14/2025
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,642,804.60	10,000,000.00	2.750	AA+	2.750	937	04/25/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,078,860.20	19,977,527.03	0.500	AA+	0.542	990	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,045,913.60	9,998,648.23	0.700	AA+	0.705	1,003	06/30/2025
3133ENP95	90344	FFCB - AGENCY		09/30/2022	10,000,000.00	9,973,599.70	9,937,557.87	4.250	AA+	4.475	1,095	09/30/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	8,906,895.40	9,977,742.17	0.500	AA+	0.573	1,133	11/07/2025
<b>Subtotal and Average</b>			<b>211,854,111.60</b>		<b>220,856,000.00</b>	<b>210,995,262.91</b>	<b>220,631,319.75</b>			<b>1.544</b>	<b>637</b>	

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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
<b>Federal Agency Disc. -Amortizing</b>												
313385N85	90323	FHLB - AGENCY		09/19/2022	3,500,000.00	3,488,382.31	3,488,061.11	3.070	A-1+	3.170	40	11/10/2022
313385N85	90324	FHLB - AGENCY		09/19/2022	2,200,000.00	2,192,697.45	2,192,495.55	3.070	A-1+	3.170	40	11/10/2022
313385N85	90325	FHLB - AGENCY		09/19/2022	13,000,000.00	12,956,848.58	12,955,655.56	3.070	A-1+	3.170	40	11/10/2022
313385P42	90296	FHLB - AGENCY		08/16/2022	6,000,000.00	5,977,991.40	5,981,226.67	2.560	A-1+	2.649	44	11/14/2022
313385P42	90297	FHLB - AGENCY		08/16/2022	2,400,000.00	2,391,196.56	2,392,490.67	2.560	A-1+	2.649	44	11/14/2022
313385P42	90298	FHLB - AGENCY		08/16/2022	1,700,000.00	1,693,764.23	1,694,680.89	2.560	A-1+	2.649	44	11/14/2022
313385T30	90305	FHLB - AGENCY		08/24/2022	30,000,000.00	29,793,204.30	29,824,375.00	2.810	A-1+	2.914	75	12/15/2022
313385T48	90306	FHLB - AGENCY		08/24/2022	30,000,000.00	29,790,381.30	29,822,033.33	2.810	A-1+	2.875	76	12/16/2022
313384AC3	90311	FHLB - AGENCY		08/30/2022	35,000,000.00	34,682,519.55	34,723,548.61	3.025	A-1+	3.100	94	01/03/2023
313384AL3	90326	FHLB - AGENCY		09/21/2022	30,000,000.00	29,704,327.80	29,704,199.91	3.480	A-1+	3.616	102	01/11/2023
313384AN9	90332	FHLB - AGENCY		09/26/2022	35,000,000.00	34,648,184.90	34,639,033.34	3.570	A-1+	3.710	104	01/13/2023
313384AS8	90333	FHLB - AGENCY		09/26/2022	35,000,000.00	34,634,460.35	34,625,150.00	3.570	A-1+	3.661	108	01/17/2023
313384BA6	90317	FHLB - AGENCY		09/09/2022	30,000,000.00	29,663,166.90	29,694,533.33	3.160	A-1+	3.288	116	01/25/2023
313384BH1	90334	FHLB - AGENCY		09/27/2022	30,000,000.00	29,626,281.30	29,624,337.50	3.665	A-1+	3.765	123	02/01/2023
313384CG2	90318	FHLB - AGENCY		09/09/2022	35,000,000.00	34,481,734.35	34,530,163.89	3.310	A-1+	3.456	146	02/24/2023
313384FS3	90181	FHLB - AGENCY		05/19/2022	1,500,000.00	1,464,214.07	1,479,955.00	2.110	A-1+	2.204	228	05/17/2023
313384FS3	90182	FHLB - AGENCY		05/19/2022	13,000,000.00	12,689,855.23	12,826,276.67	2.110	A-1+	2.204	228	05/17/2023
313384KG3	90295	FHLB - AGENCY		08/12/2022	5,000,000.00	4,835,472.90	4,862,188.89	3.160	A-1+	3.329	314	08/11/2023
<b>Subtotal and Average</b>			<b>257,343,794.84</b>		<b>338,300,000.00</b>	<b>334,714,683.48</b>	<b>335,060,405.92</b>			<b>3.298</b>	<b>108</b>	
<b>Treasury Coupon Securities</b>												
91282CEK3	90183	US TREASURY NOTES		05/19/2022	1,500,000.00	1,460,569.14	1,498,232.39	2.500	AA+	2.661	577	04/30/2024
91282CEK3	90184	US TREASURY NOTES		05/19/2022	2,500,000.00	2,434,281.90	2,497,053.98	2.500	AA+	2.661	577	04/30/2024
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,329,590.00	2,492,351.09	1.125	AA+	1.261	837	01/15/2025
<b>Subtotal and Average</b>			<b>6,487,256.76</b>		<b>6,500,000.00</b>	<b>6,224,441.04</b>	<b>6,487,637.46</b>			<b>2.123</b>	<b>677</b>	
<b>Treasury Bills</b>												
912796M89	86386	US TREASURY BILLS		10/08/2021	250,000.00	249,951.25	249,996.87	0.090	A-1+	0.093	5	10/06/2022
912796M89	86387	US TREASURY BILLS		10/08/2021	5,000,000.00	4,999,025.00	4,999,937.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86388	US TREASURY BILLS		10/08/2021	2,400,000.00	2,399,532.00	2,399,970.00	0.090	A-1+	0.093	5	10/06/2022
912796M89	86389	US TREASURY BILLS		10/08/2021	20,000,000.00	19,996,100.00	19,999,750.00	0.090	A-1+	0.093	5	10/06/2022
912796M89	86390	US TREASURY BILLS		10/08/2021	5,000,000.00	4,999,025.00	4,999,937.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86391	US TREASURY BILLS		10/08/2021	200,000.00	199,961.00	199,997.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86392	US TREASURY BILLS		10/08/2021	300,000.00	299,941.50	299,996.25	0.090	A-1+	0.093	5	10/06/2022
912796M89	86393	US TREASURY BILLS		10/08/2021	200,000.00	199,961.00	199,997.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86394	US TREASURY BILLS		10/08/2021	1,000,000.00	999,805.00	999,987.50	0.090	A-1+	0.093	5	10/06/2022

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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
<b>Treasury Bills</b>												
912796M89	86395	US TREASURY BILLS		10/08/2021	350,000.00	349,931.75	349,995.62	0.090	A-1+	0.093	5	10/06/2022
912796M89	86396	US TREASURY BILLS		10/08/2021	5,000,000.00	4,999,025.00	4,999,937.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86397	US TREASURY BILLS		10/08/2021	500,000.00	499,902.50	499,993.75	0.090	A-1+	0.093	5	10/06/2022
912796M89	86398	US TREASURY BILLS		10/08/2021	6,000,000.00	5,998,830.00	5,999,925.00	0.090	A-1+	0.093	5	10/06/2022
912796M89	86399	US TREASURY BILLS		10/08/2021	250,000.00	249,951.25	249,996.87	0.090	A-1+	0.093	5	10/06/2022
912796M89	86400	US TREASURY BILLS		10/08/2021	2,300,000.00	2,299,551.50	2,299,971.25	0.090	A-1+	0.093	5	10/06/2022
912796M89	86401	US TREASURY BILLS		10/08/2021	150,000.00	149,970.75	149,998.12	0.090	A-1+	0.093	5	10/06/2022
912796M89	86402	US TREASURY BILLS		10/08/2021	5,000,000.00	4,999,025.00	4,999,937.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86403	US TREASURY BILLS		10/08/2021	600,000.00	599,883.00	599,992.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86404	US TREASURY BILLS		10/08/2021	8,500,000.00	8,498,342.50	8,499,893.75	0.090	A-1+	0.093	5	10/06/2022
912796M89	86405	US TREASURY BILLS		10/08/2021	200,000.00	199,961.00	199,997.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86406	US TREASURY BILLS		10/08/2021	1,000,000.00	999,805.00	999,987.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86407	US TREASURY BILLS		10/08/2021	3,500,000.00	3,499,317.50	3,499,956.25	0.090	A-1+	0.093	5	10/06/2022
912796M89	86408	US TREASURY BILLS		10/08/2021	600,000.00	599,883.00	599,992.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86409	US TREASURY BILLS		10/08/2021	400,000.00	399,922.00	399,995.00	0.090	A-1+	0.093	5	10/06/2022
912796M89	86410	US TREASURY BILLS		10/08/2021	300,000.00	299,941.50	299,996.25	0.090	A-1+	0.093	5	10/06/2022
912796M89	86411	US TREASURY BILLS		10/08/2021	1,500,000.00	1,499,707.50	1,499,981.25	0.090	A-1+	0.093	5	10/06/2022
912796M89	86412	US TREASURY BILLS		10/08/2021	1,000,000.00	999,805.00	999,987.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86413	US TREASURY BILLS		10/08/2021	900,000.00	899,824.50	899,988.75	0.090	A-1+	0.093	5	10/06/2022
912796M89	86414	US TREASURY BILLS		10/08/2021	200,000.00	199,961.00	199,997.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86415	US TREASURY BILLS		10/08/2021	1,800,000.00	1,799,649.00	1,799,977.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86416	US TREASURY BILLS		10/08/2021	200,000.00	199,961.00	199,997.50	0.090	A-1+	0.093	5	10/06/2022
912796M89	86417	US TREASURY BILLS		10/08/2021	400,000.00	399,922.00	399,995.00	0.090	A-1+	0.093	5	10/06/2022
912796M89	86418	US TREASURY BILLS		10/12/2021	1,610,000.00	1,609,686.05	1,609,979.88	0.090	A-1+	0.093	5	10/06/2022
912796W62	90179	US TREASURY BILLS		05/19/2022	4,000,000.00	3,985,884.00	3,992,192.78	1.495	A-1+	1.549	47	11/17/2022
912796W62	90180	US TREASURY BILLS		05/19/2022	15,000,000.00	14,947,065.00	14,970,722.92	1.495	A-1+	1.549	47	11/17/2022
912796X95	90309	US TREASURY BILLS		08/29/2022	35,000,000.00	34,705,195.00	34,727,466.66	2.920	A-1+	3.034	96	01/05/2023
<b>Subtotal and Average</b>			<b>130,244,042.82</b>		<b>130,610,000.00</b>	<b>130,233,205.05</b>	<b>130,299,424.72</b>			<b>1.088</b>	<b>35</b>	
<b>Federal Agency Callables</b>												
3130ARB42	90060	FHLB - AGENCY		03/14/2022	10,000,000.00	9,871,264.30	10,000,000.00	1.250	AA+	1.250	164	03/14/2023
3130ASAA7	90188	FHLB - AGENCY		05/25/2022	20,000,000.00	19,671,693.40	19,998,784.54	2.240	AA+	2.247	265	06/23/2023
3134GXCA0	85939	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,538,153.50	9,999,974.36	0.320	AA+	0.320	419	11/24/2023
3134GXTW4	90195	FHLMC - AGENCY		05/31/2022	10,000,000.00	9,847,362.00	10,000,000.00	3.000	AA+	3.000	423	11/28/2023
3133EMHL9	85938	FFCB - AGENCY		11/30/2020	10,000,000.00	9,529,162.90	10,000,000.00	0.310	AA+	0.310	425	11/30/2023
3135GA6J5	85957	FNMA - AGENCY		12/07/2020	10,000,000.00	9,517,082.40	10,000,000.00	0.320	AA+	0.320	432	12/07/2023

**Investment Portfolio -Treasury**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 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
<b>Federal Agency Callables</b>												
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	18,763,422.20	20,000,000.00	0.500	AA+	0.500	632	06/24/2024
3130ASN47	90261	FHLB - AGENCY		07/26/2022	10,000,000.00	9,772,959.10	10,000,000.00	3.320	AA+	3.320	664	07/26/2024
3130ASQR3	90267	FHLB - AGENCY		07/28/2022	10,000,000.00	9,811,929.30	10,000,000.00	3.570	AA+	3.570	664	07/26/2024
3134GX2E3	90327	FHLMC - AGENCY		09/20/2022	10,000,000.00	9,926,430.00	10,000,000.00	4.050	AA+	4.050	720	09/20/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,559,165.30	10,000,000.00	2.200	AA+	2.175	727	09/27/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,308,341.20	10,000,000.00	1.000	AA+	1.000	748	10/18/2024
3130AQB7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,291,964.90	10,000,000.00	1.200	AA+	1.200	814	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,276,291.10	10,000,000.00	1.150	AA+	0.956	821	12/30/2024
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,455,196.90	10,000,000.00	2.190	AA+	2.190	902	03/21/2025
3134GXRS5	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,725,716.60	10,000,000.00	3.100	AA+	3.100	941	04/29/2025
3134GXXS8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,733,710.30	10,000,000.00	3.250	AA+	3.250	1,000	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	17,881,773.60	20,000,000.00	0.700	AA+	0.700	1,003	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,056,562.20	20,000,000.00	0.650	AA+	0.650	1,003	06/30/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,120,142.90	10,000,000.00	0.750	AA+	0.750	1,032	07/29/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	8,956,508.80	10,000,000.00	0.650	AA+	0.650	1,061	08/27/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	8,934,842.30	10,000,000.00	0.550	AA+	0.550	1,081	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	8,934,842.30	9,998,810.72	0.550	AA+	0.554	1,081	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	8,884,709.90	10,000,000.00	0.500	AA+	0.500	1,094	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	8,897,616.60	10,000,000.00	0.550	AA+	0.550	1,095	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	8,881,980.80	10,000,000.00	0.500	AA+	0.500	1,095	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	8,887,499.60	10,000,000.00	0.600	AA+	0.600	1,123	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	8,886,627.10	10,000,000.00	0.600	AA+	0.600	1,124	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	8,865,325.00	9,989,806.67	0.540	AA+	0.574	1,129	11/03/2025
3134GXEJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	8,876,032.90	10,000,000.00	0.640	AA+	0.640	1,150	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	8,877,219.40	10,000,000.00	0.650	AA+	0.650	1,152	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	8,859,668.90	10,000,000.00	0.650	AA+	0.650	1,173	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	8,859,586.80	10,000,000.00	0.640	AA+	0.640	1,186	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	8,777,557.30	10,000,000.00	0.580	AA+	0.580	1,229	02/11/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	8,906,018.30	10,000,000.00	1.050	AA+	1.050	1,271	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	8,945,317.90	10,000,000.00	1.000	AA+	1.000	1,299	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	8,886,152.30	10,000,000.00	1.100	AA+	1.100	1,299	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	8,834,821.30	10,000,000.00	1.050	AA+	1.050	1,348	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	8,797,001.40	10,000,000.00	0.900	AA+	0.900	1,353	06/15/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	8,789,601.10	10,000,000.00	0.910	AA+	0.910	1,368	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	8,833,267.50	10,000,000.00	1.000	AA+	1.000	1,368	06/30/2026
3130ANZ22	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	8,803,949.70	10,000,000.00	1.000	AA+	1.000	1,368	06/30/2026

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**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Investments  
September 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
<b>Federal Agency Callables</b>												
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	8,807,856.10	10,000,000.00	1.250	AA+	1.250	1,488	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	8,874,067.10	10,000,000.00	1.500	AA+	1.500	1,523	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	8,920,204.20	10,000,000.00	1.600	AA+	1.600	1,535	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	8,920,204.20	10,000,000.00	1.600	AA+	1.600	1,535	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	8,930,604.70	10,000,000.00	1.750	AA+	1.750	1,580	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,049,833.60	10,000,000.00	1.860	AA+	1.853	1,591	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,053,130.70	10,000,000.00	2.000	AA+	2.000	1,608	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,267,845.00	10,000,000.00	2.770	AA+	2.770	1,615	03/04/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,346,237.46	9,900,000.00	3.375	AA+	3.375	1,670	04/28/2027
3130AT3P0	90340	FHLB - AGENCY		09/28/2022	10,000,000.00	10,012,583.70	10,000,000.00	5.000	AA+	5.000	1,809	09/14/2027
<b>Subtotal and Average</b>			<b>544,553,825.68</b>		<b>559,900,000.00</b>	<b>514,017,038.06</b>	<b>559,887,376.29</b>			<b>1.391</b>	<b>1,055</b>	
<b>Corporate Note Callables</b>												
931142DU4	85010	WALMART INC - CORP		04/17/2019	10,000,000.00	9,973,600.00	9,993,790.29	2.350	AA	2.669	75	12/15/2022
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,274,896.82	13,135,186.09	1.800	A+	1.850	866	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	13,658,927.19	15,200,732.90	0.550	AAA	0.765	1,066	09/01/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	8,798,848.40	9,996,057.13	0.700	AA+	0.712	1,226	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	8,798,848.40	9,991,416.89	0.700	AA+	0.726	1,226	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	8,798,848.40	9,980,917.26	0.700	AA+	0.758	1,226	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	8,787,826.20	9,976,726.56	1.000	AA	1.066	1,319	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,393,913.10	4,985,789.52	1.000	AA	1.081	1,319	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,393,913.10	4,985,781.62	1.000	AA	1.081	1,319	05/12/2026
<b>Subtotal and Average</b>			<b>89,574,912.84</b>		<b>88,445,000.00</b>	<b>79,879,621.61</b>	<b>88,246,398.26</b>			<b>1.201</b>	<b>1,036</b>	
<b>Supranationals</b>												
459058JV6	86171	IBRD - SUPRA		04/20/2021	20,000,000.00	19,577,461.00	19,988,557.50	0.125	AAA	0.229	201	04/20/2023
45950VQH2	86372	IFC - SUPRA		09/27/2021	10,000,000.00	9,611,311.10	9,998,318.89	0.230	AAA	0.247	361	09/27/2023
459058JM6	85940	IBRD - SUPRA		11/30/2020	10,000,000.00	9,544,644.50	9,995,822.57	0.250	AAA	0.287	419	11/24/2023
45950VQS8	86494	IFC - SUPRA		11/24/2021	10,000,000.00	9,565,846.40	10,000,000.00	0.610	AAA	0.610	419	11/24/2023
45906M3C3	90099	IBRD - SUPRA		03/30/2022	10,000,000.00	9,705,260.30	9,985,041.78	2.250	AAA	2.353	544	03/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,255,505.00	9,996,699.17	0.430	AAA	0.447	710	09/10/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,955,500.00	9,997,838.89	0.920	AAA	0.930	790	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,458,552.70	9,985,056.03	1.400	AAA	1.465	863	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,121,602.90	9,986,924.51	0.600	AAA	0.655	881	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,668,759.10	9,995,703.70	3.000	AAA	3.018	941	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,569,714.40	9,987,975.00	2.650	AAA	2.697	976	06/03/2025

**Investment Portfolio -Treasury  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Supranationals</b>												
45950VRG3	90307	IFC - SUPRA		08/25/2022	10,000,000.00	9,681,951.70	9,994,528.67	3.330	AAA	3.350	1,059	08/25/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	8,897,507.60	9,923,824.56	0.500	AAA	0.752	1,123	10/28/2025
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	8,834,807.20	10,000,000.00	0.580	AAA	0.580	1,202	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,166,024.25	14,973,010.33	0.450	AAA	0.505	1,223	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	8,969,653.90	10,000,000.00	0.650	AAA	0.650	1,238	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	8,987,740.00	9,961,916.60	0.800	AAA	0.914	1,250	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	8,871,900.00	9,967,456.56	0.875	AAA	0.969	1,297	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	8,871,900.00	9,993,790.57	0.875	AAA	0.893	1,297	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	11,452,631.32	12,981,640.01	0.860	AAA	0.900	1,321	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	8,817,335.30	9,993,468.44	0.800	AAA	0.818	1,355	06/17/2026
<b>Subtotal and Average</b>			<b>227,703,291.25</b>		<b>228,000,000.00</b>	<b>211,585,608.67</b>	<b>227,707,573.78</b>			<b>1.054</b>	<b>907</b>	
<b>Supranational Discounts</b>												
459515N65	90276	IFC - SUPRA DISC		08/10/2022	3,000,000.00	2,990,565.27	2,991,766.67	2.600	A-1+	2.690	38	11/08/2022
459515N65	90277	IFC - SUPRA DISC		08/10/2022	1,400,000.00	1,395,597.13	1,396,157.78	2.600	A-1+	2.690	38	11/08/2022
459515N65	90278	IFC - SUPRA DISC		08/10/2022	3,900,000.00	3,887,734.85	3,889,296.67	2.600	A-1+	2.690	38	11/08/2022
459515N65	90279	IFC - SUPRA DISC		08/10/2022	3,000,000.00	2,990,565.27	2,991,766.67	2.600	A-1+	2.690	38	11/08/2022
459515N65	90280	IFC - SUPRA DISC		08/10/2022	4,000,000.00	3,987,420.36	3,989,022.22	2.600	A-1+	2.690	38	11/08/2022
459515N65	90281	IFC - SUPRA DISC		08/10/2022	5,300,000.00	5,283,331.98	5,285,454.44	2.600	A-1+	2.690	38	11/08/2022
459515N65	90282	IFC - SUPRA DISC		08/10/2022	287,000.00	286,097.41	286,212.34	2.600	A-1+	2.690	38	11/08/2022
459515N65	90283	IFC - SUPRA DISC		08/10/2022	5,264,000.00	5,247,445.19	5,249,553.24	2.600	A-1+	2.690	38	11/08/2022
459515N65	90284	IFC - SUPRA DISC		08/10/2022	489,000.00	487,462.14	487,657.97	2.600	A-1+	2.690	38	11/08/2022
459515N65	90285	IFC - SUPRA DISC		08/10/2022	204,000.00	203,358.44	203,440.13	2.600	A-1+	2.690	38	11/08/2022
459515N65	90286	IFC - SUPRA DISC		08/10/2022	4,647,000.00	4,632,385.60	4,634,246.57	2.600	A-1+	2.690	38	11/08/2022
459515N65	90287	IFC - SUPRA DISC		08/10/2022	855,000.00	852,311.10	852,653.50	2.600	A-1+	2.690	38	11/08/2022
459515N65	90288	IFC - SUPRA DISC		08/10/2022	2,200,000.00	2,193,081.20	2,193,962.22	2.600	A-1+	2.690	38	11/08/2022
459515N65	90289	IFC - SUPRA DISC		08/10/2022	3,900,000.00	3,887,734.85	3,889,296.67	2.600	A-1+	2.690	38	11/08/2022
459515N65	90290	IFC - SUPRA DISC		08/10/2022	18,000,000.00	17,943,391.62	17,950,600.00	2.600	A-1+	2.690	38	11/08/2022
459515N65	90291	IFC - SUPRA DISC		08/10/2022	1,445,000.00	1,440,455.61	1,441,034.28	2.600	A-1+	2.690	38	11/08/2022
459515N65	90292	IFC - SUPRA DISC		08/10/2022	229,000.00	228,279.82	228,371.52	2.600	A-1+	2.690	38	11/08/2022
459053T38	90293	IBRD - SUPRA DISC		08/11/2022	30,000,000.00	29,793,204.30	29,834,375.00	2.650	A-1+	2.750	75	12/15/2022
459053T46	90294	IBRD - SUPRA DISC		08/11/2022	30,000,000.00	29,790,381.30	29,832,166.69	2.650	A-1+	2.750	76	12/16/2022
459052BG0	90339	IBRD - SUPRA DISC		09/28/2022	35,000,000.00	34,586,468.00	34,573,000.00	3.600	A-1+	3.748	122	01/31/2023
459052BS4	90319	IBRD - SUPRA DISC		09/09/2022	35,000,000.00	34,531,782.60	34,589,333.30	3.200	A-1+	3.335	132	02/10/2023
459052BX3	90335	IBRD - SUPRA		09/27/2022	30,000,000.00	29,583,342.90	29,577,583.33	3.700	A-1+	3.859	137	02/15/2023



**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		<b>Subtotal and Average</b>	248,705,608.19		218,120,000.00	216,222,396.94	216,366,951.21			3.139	90
		<b>Total and Average</b>	3,757,823,518.50		3,946,986,404.12	3,844,988,932.29	3,934,504,874.78			2.355	337

**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Cash  
September 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	3,757,823,518.50		3,946,986,404.12	3,844,988,932.29	3,934,504,874.78			2.355	337

# 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**  
**September 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
<b>Corporate Notes</b>												
21688AAS1	86583	COOPERATIVE RABOBANK - CORP		01/12/2022	325,000.00	299,138.76	324,244.44	1.375	A+	1.480	832	01/10/2025
21688AAU6	90303	COOPERATIVE RABOBANK - CORP		08/22/2022	255,000.00	249,832.04	254,889.05	3.875	A+	3.899	691	08/22/2024
38141GZP2	90066	GOLDMAN SACHS GRP - CORP		03/15/2022	175,000.00	170,079.44	174,886.65	3.000	BBB+	3.046	531	03/15/2024
40428HTA0	90186	HSBC USA INC - CORP		05/24/2022	550,000.00	539,193.42	549,981.88	3.750	A-	3.752	601	05/24/2024
459200KS9	90265	IBM - CORP		07/27/2022	540,000.00	528,672.54	540,000.00	4.000	A-	4.000	1,030	07/27/2025
24422EVH9	85658	JOHN DEERE CAPITAL - CORP		06/04/2020	150,000.00	145,979.50	149,969.67	0.700	A	0.727	277	07/05/2023
24422EVQ9	86245	JOHN DEERE CAPITAL - CORP		06/10/2021	185,000.00	172,594.58	184,869.88	0.450	A	0.492	615	06/07/2024
24422EYV2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	101,963.00	109,960.79	1.250	A	1.266	832	01/10/2025
24422EWF2	90200	JOHN DEERE CAPITAL - CORP		06/06/2022	170,000.00	164,323.58	169,965.06	3.400	A	3.408	979	06/06/2025
63254ABD9	90205	NATIONAL AUSTRALIA BK - CORP		06/09/2022	400,000.00	385,704.72	400,000.00	3.500	AA-	3.500	982	06/09/2025
69371RQ82	85665	PACCAR FINANCIAL - CORP		06/08/2020	100,000.00	97,643.88	99,968.21	0.800	A+	0.847	250	06/08/2023
69371RQ90	85724	PACCAR FINANCIAL - CORP		08/11/2020	55,000.00	53,144.77	54,979.32	0.350	A+	0.394	314	08/11/2023
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	97,340.73	104,964.93	0.500	A+	0.518	678	08/09/2024
69371RR73	90115	PACCAR FINANCIAL - CORP		04/07/2022	300,000.00	286,848.10	299,934.57	2.850	A+	2.859	919	04/07/2025
89236THU2	86013	TOYOTA MCC - CORP		01/11/2021	400,000.00	379,577.04	399,989.78	0.450	A+	0.452	467	01/11/2024
89236TJD8	86160	TOYOTA MCC - CORP		04/09/2021	115,000.00	112,665.50	114,975.97	0.400	A+	0.441	187	04/06/2023
89236TJX4	90080	TOYOTA MCC - CORP		03/22/2022	100,000.00	96,948.11	99,954.27	2.500	A+	2.532	538	03/22/2024
931142EW9	90321	WALMART INC - CORP		09/09/2022	285,000.00	279,911.16	284,804.56	3.900	AA	3.925	1,074	09/09/2025
<b>Subtotal and Average</b>			<b>4,242,356.38</b>		<b>4,320,000.00</b>	<b>4,161,560.87</b>	<b>4,318,339.03</b>			<b>2.586</b>	<b>738</b>	
<b>CD Medium Term</b>												
22552G3C2	86122	CREDIT SUISSE NY - MT CD		03/23/2021	595,000.00	584,756.48	595,000.00	0.590	N/A	0.598	167	03/17/2023
<b>Subtotal and Average</b>			<b>595,000.00</b>		<b>595,000.00</b>	<b>584,756.48</b>	<b>595,000.00</b>			<b>0.598</b>	<b>167</b>	
<b>CD Medium Term Yearly</b>												
22536AZR8	90302	CREDIT AG NY - MT CD		08/19/2022	550,000.00	540,818.85	550,000.00	4.100	A+	4.157	685	08/16/2024
<b>Subtotal and Average</b>			<b>550,000.00</b>		<b>550,000.00</b>	<b>540,818.85</b>	<b>550,000.00</b>			<b>4.157</b>	<b>685</b>	
<b>Federal Agency Coupon Securities</b>												
3137EAEV7	85751	FHLMC - AGENCY		08/21/2020	1,500,000.00	1,448,134.38	1,499,543.68	0.250	AA+	0.284	327	08/24/2023
3137EAEW5	85766	FHLMC - AGENCY		09/04/2020	1,400,000.00	1,347,326.12	1,399,856.37	0.250	AA+	0.261	342	09/08/2023
3137EAEW5	85767	FHLMC - AGENCY		09/04/2020	1,065,000.00	1,024,930.23	1,065,060.46	0.250	AA+	0.244	342	09/08/2023
3137EAEY1	85853	FHLMC - AGENCY		10/16/2020	650,000.00	622,123.96	649,158.16	0.125	AA+	0.250	380	10/16/2023
3137EAEZ8	85884	FHLMC - AGENCY		11/05/2020	2,120,000.00	2,027,543.68	2,119,302.81	0.250	AA+	0.280	401	11/06/2023
3137EAF2	85950	FHLMC - AGENCY		12/04/2020	1,625,000.00	1,550,682.75	1,624,369.91	0.250	AA+	0.283	429	12/04/2023
3135G05G4	85849	FNMA - AGENCY		07/10/2020	1,600,000.00	1,554,042.37	1,599,111.33	0.250	AA+	0.322	282	07/10/2023
<b>Subtotal and Average</b>			<b>9,956,252.74</b>		<b>9,960,000.00</b>	<b>9,574,783.49</b>	<b>9,956,402.72</b>			<b>0.279</b>	<b>359</b>	

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**PFM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 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
<b>Treasury Coupon Securities</b>												
91282CAW1	85945	US TREASURY NOTES		12/03/2020	1,130,000.00	1,080,120.67	1,130,319.27	0.250	AA+	0.225	410	11/15/2023
91282CBE0	86034	US TREASURY NOTES		02/03/2021	1,150,000.00	1,090,164.35	1,149,213.45	0.125	AA+	0.178	471	01/15/2024
91282CBM2	86090	US TREASURY NOTES		03/03/2021	1,725,000.00	1,629,855.90	1,721,520.20	0.125	AA+	0.272	502	02/15/2024
912828X70	86148	US TREASURY NOTES		04/07/2021	750,000.00	723,603.75	768,717.09	2.000	AA+	0.409	577	04/30/2024
91282CBV2	86190	US TREASURY NOTES		04/29/2021	775,000.00	729,922.90	775,298.76	0.375	AA+	0.350	562	04/15/2024
912828YM6	86197	US TREASURY NOTES		05/06/2021	950,000.00	898,603.10	970,637.10	1.500	AA+	0.447	761	10/31/2024
912828YV6	86242	US TREASURY NOTES		06/07/2021	750,000.00	707,783.25	767,271.06	1.500	AA+	0.427	791	11/30/2024
91282CCG4	86257	US TREASURY NOTES		06/17/2021	660,000.00	616,558.80	659,075.06	0.250	AA+	0.333	623	06/15/2024
91282CCG4	86260	US TREASURY NOTES		06/21/2021	1,575,000.00	1,471,333.50	1,568,986.90	0.250	AA+	0.476	623	06/15/2024
91282CCG4	86274	US TREASURY NOTES		06/29/2021	1,000,000.00	934,180.00	996,378.85	0.250	AA+	0.464	623	06/15/2024
91282CCG4	86275	US TREASURY NOTES		06/29/2021	1,000,000.00	934,180.00	996,333.86	0.250	AA+	0.467	623	06/15/2024
91282CCG4	86283	US TREASURY NOTES		07/07/2021	1,000,000.00	934,180.00	996,238.58	0.250	AA+	0.472	623	06/15/2024
91282CCL3	86306	US TREASURY NOTES		08/09/2021	475,000.00	443,623.88	474,966.06	0.375	AA+	0.379	653	07/15/2024
91282CCL3	86308	US TREASURY NOTES		08/09/2021	1,550,000.00	1,447,614.75	1,551,033.65	0.375	AA+	0.337	653	07/15/2024
91282CCL3	86326	US TREASURY NOTES		08/12/2021	700,000.00	653,761.50	699,214.22	0.375	AA+	0.438	653	07/15/2024
91282CCT6	86347	US TREASURY NOTES		09/07/2021	1,550,000.00	1,442,408.30	1,548,919.30	0.375	AA+	0.412	684	08/15/2024
91282CCX7	86379	US TREASURY NOTES		10/06/2021	775,000.00	719,175.98	772,966.33	0.375	AA+	0.510	715	09/15/2024
91282CCX7	86419	US TREASURY NOTES		10/13/2021	775,000.00	719,175.98	772,182.84	0.375	AA+	0.563	715	09/15/2024
91282CDB4	86422	US TREASURY NOTES		10/18/2021	775,000.00	720,689.55	774,731.75	0.625	AA+	0.642	745	10/15/2024
91282CDD0	86453	US TREASURY NOTES		11/04/2021	475,000.00	455,480.35	474,263.05	0.375	AA+	0.519	395	10/31/2023
91282CDB4	86454	US TREASURY NOTES		11/04/2021	775,000.00	720,689.55	772,358.95	0.625	AA+	0.794	745	10/15/2024
91282CDH1	86518	US TREASURY NOTES		12/07/2021	800,000.00	743,562.40	797,313.08	0.750	AA+	0.911	776	11/15/2024
91282CDN8	86568	US TREASURY NOTES		12/28/2021	1,000,000.00	932,266.00	1,000,290.72	1.000	AA+	0.987	806	12/15/2024
91282CDN8	86580	US TREASURY NOTES		01/06/2022	750,000.00	699,199.50	749,582.26	1.000	AA+	1.026	806	12/15/2024
91282CDZ1	90012	US TREASURY NOTES		02/15/2022	1,150,000.00	1,078,125.00	1,141,461.56	1.500	AA+	1.823	868	02/15/2025
91282CED9	90076	US TREASURY NOTES		03/18/2022	800,000.00	753,437.60	792,775.85	1.750	AA+	2.132	896	03/15/2025
912828ZL7	90107	US TREASURY NOTES		04/06/2022	275,000.00	249,154.40	259,550.24	0.375	AA+	2.658	942	04/30/2025
912828ZL7	90151	US TREASURY NOTES		05/06/2022	800,000.00	724,861.71	749,735.09	0.375	AA+	2.940	942	04/30/2025
9128284M9	90153	US TREASURY NOTES		05/05/2022	1,250,000.00	1,208,398.28	1,246,651.76	2.875	AA+	3.000	942	04/30/2025
91282CEQ0	90201	US TREASURY NOTES		06/06/2022	2,200,000.00	2,121,031.05	2,197,643.96	2.750	AA+	2.858	957	05/15/2025
91282CEU1	90241	US TREASURY NOTES		07/11/2022	750,000.00	725,047.76	750,639.05	2.875	AA+	2.921	988	06/15/2025
91282CEY3	90269	US TREASURY NOTES		08/08/2022	800,000.00	774,940.42	800,289.16	3.000	AA+	3.060	1,018	07/15/2025
91282CFE6	90316	US TREASURY NOTES		09/07/2022	1,400,000.00	1,360,077.78	1,386,854.47	3.125	AA+	3.544	1,052	08/18/2025
<b>Subtotal and Average</b>			<b>32,555,399.11</b>		<b>32,290,000.00</b>	<b>30,443,207.96</b>	<b>32,213,413.53</b>			<b>1.155</b>	<b>733</b>	
<b>Corporate Note Callables</b>												
88579YBL4	85205	3M COMPANY - CORP		08/26/2019	400,000.00	396,589.65	399,837.59	1.750	A+	1.864	136	02/14/2023
023135BW5	86222	AMAZON - CORP		05/12/2021	560,000.00	525,083.90	559,560.16	0.450	AA	0.499	589	05/12/2024

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**PFM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 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
<b>Corporate Note Callables</b>												
023135CE4	90132	AMAZON - CORP		04/13/2022	145,000.00	140,019.03	144,805.31	3.000	AA	3.056	925	04/13/2025
025816CG2	86485	AMERICAN EXPRESS - CORP		11/23/2021	325,000.00	311,355.56	332,929.13	2.500	BBB+	1.143	668	07/30/2024
025816CG2	86486	AMERICAN EXPRESS - CORP		11/23/2021	100,000.00	95,801.71	102,439.73	2.500	BBB+	1.143	668	07/30/2024
04636NAC7	86235	ASTRAZENECA - CORP		05/28/2021	365,000.00	341,970.18	364,981.84	0.700	A-	0.703	605	05/28/2024
06051GHF9	85804	BANK OF AMERICA - CORP		09/28/2020	325,000.00	322,463.03	333,677.96	3.550	A-	1.620	521	03/05/2024
06051GJH3	85855	BANK OF AMERICA - CORP		10/21/2020	250,000.00	237,736.86	250,000.00	0.810	A-	0.810	754	10/24/2024
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	457,402.32	500,000.00	1.530	A-	1.530	1,162	12/06/2025
06406RAX5	86433	BANK OF NY MELLON - CORP		10/25/2021	355,000.00	327,936.70	354,841.04	0.850	A	0.872	755	10/25/2024
06406RBC0	90139	BANK OF NY MELLON - CORP		04/26/2022	750,000.00	724,476.45	749,910.08	3.350	A	3.355	937	04/25/2025
110122DT2	85916	BRISTOL MYERS SQUI - CORP		11/13/2020	375,000.00	359,248.61	375,000.00	0.537	A+	0.537	408	11/13/2023
14913Q3C1	85444	CATERPILLAR FINL - CORP		01/13/2020	200,000.00	199,527.69	199,995.78	1.950	A	1.966	48	11/18/2022
14913R2P1	86353	CATERPILLAR FINL - CORP		09/14/2021	370,000.00	342,627.14	369,672.62	0.600	A	0.646	713	09/13/2024
14913R2S5	86582	CATERPILLAR FINL - CORP		01/10/2022	150,000.00	143,685.81	149,984.70	0.950	A	0.958	466	01/10/2024
166764BV1	85636	CHEVRON - CORP		05/11/2020	185,000.00	181,603.40	185,000.00	1.141	AA-	1.141	222	05/11/2023
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	154,496.22	159,969.63	3.450	A-	3.458	943	05/01/2025
172967MR9	85643	CITIBANK NA - CORP		05/14/2020	250,000.00	244,658.35	250,000.00	1.678	BBB+	1.678	592	05/15/2024
172967MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	148,280.99	160,000.00	0.981	BBB+	0.981	943	05/01/2025
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	78,119.50	85,000.00	2.014	BBB+	2.014	1,212	01/25/2026
194162AM5	90273	COLGATE-PALMOLIVE - CORP		08/09/2022	120,000.00	115,925.80	119,894.89	3.100	AA+	3.132	1,049	08/15/2025
38141GXL3	85925	GOLDMAN SACHS GRP - CORP		11/19/2020	400,000.00	397,587.36	400,000.00	0.627	BBB+	0.627	412	11/17/2023
437076CM2	90103	HOME DEPOT - CORP		03/28/2022	60,000.00	57,240.24	59,912.52	2.700	A	2.760	927	04/15/2025
437076CR1	90322	HOME DEPOT - CORP		09/19/2022	75,000.00	73,819.05	74,973.30	4.000	A	4.013	1,080	09/15/2025
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	255,000.00	237,054.74	254,892.93	0.750	A-	0.773	678	08/09/2024
02665WEA5	86590	AMERICAN HONDA FINANCE - CORP		01/13/2022	300,000.00	278,422.39	299,819.62	1.500	A-	1.527	835	01/13/2025
46647PBY1	86067	JP MORGAN SECURITIES - CORP		02/16/2021	245,000.00	229,118.93	245,000.00	0.563	A-	0.563	869	02/16/2025
46647PBS4	86134	JP MORGAN SECURITIES - CORP		09/16/2020	75,000.00	71,538.17	75,000.00	0.653	A-	0.653	716	09/16/2024
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	175,938.67	190,000.00	0.824	A-	0.824	974	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	371,962.32	400,000.00	2.595	A-	2.595	877	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	216,662.60	225,000.00	4.080	A-	4.080	1,303	04/26/2026
61772BAA1	86174	MORGAN STANLEY - CORP		04/22/2021	35,000.00	34,157.66	35,000.00	0.731	BBB+	0.731	552	04/05/2024
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	419,311.17	450,000.00	2.630	BBB+	2.630	1,236	02/18/2026
63743HEU2	86059	NATIONAL RURAL - CORP		02/08/2021	140,000.00	132,054.32	139,956.44	0.350	A-	0.373	495	02/08/2024
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	98,286.83	104,997.53	1.875	A-	1.876	860	02/07/2025
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	67,541.38	69,983.58	3.450	A-	3.458	988	06/15/2025
808513BN4	86114	CHARLES SCHWAB - CORP		03/18/2021	245,000.00	231,751.26	244,940.22	0.750	A	0.767	534	03/18/2024
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	139,731.00	150,000.00	1.746	A	1.746	1,224	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	70,768.56	76,928.34	2.901	A	2.129	1,276	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	377,432.32	406,858.91	2.901	A	2.383	1,276	03/30/2026

Portfolio CCIP

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PM (PRF\_PM2) 7.3.11

**PFM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 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
<b>Corporate Note Callables</b>												
87612EBD7	86498	TARGET CORP - CORP		11/29/2021	250,000.00	245,524.93	260,585.62	3.500	A	1.041	639	07/01/2024
89788MAH5	90266	TRUIST FINANCIAL - CORP		07/28/2022	235,000.00	228,582.54	235,000.00	4.260	A-	4.260	1,396	07/28/2026
91324PEB4	86229	UNITED HEALTH - CORP		05/19/2021	260,000.00	243,500.36	259,853.24	0.550	A+	0.585	592	05/15/2024
904764BJ5	85770	UNILEVER CAPITAL - CORP		09/14/2020	100,000.00	96,105.92	99,959.35	0.375	A+	0.418	348	09/14/2023
904764BN6	86325	UNILEVER CAPITAL - CORP		08/12/2021	125,000.00	116,089.68	125,000.00	0.626	A+	0.626	681	08/12/2024
<b>Subtotal and Average</b>			<b>11,001,930.31</b>		<b>10,995,000.00</b>	<b>10,459,191.30</b>	<b>11,031,162.06</b>			<b>1.624</b>	<b>769</b>	
<b>Supranationals</b>												
4581X0DM7	85650	IADB - SUPRA		04/24/2020	350,000.00	342,013.00	349,975.02	0.500	AAA	0.511	235	05/24/2023
4581X0DZ8	86365	IADB - SUPRA		09/23/2021	755,000.00	701,274.20	754,631.67	0.500	AAA	0.525	723	09/23/2024
459058JM6	85931	IBRD - SUPRA		11/24/2020	520,000.00	496,321.51	519,572.47	0.250	AAA	0.322	419	11/24/2023
<b>Subtotal and Average</b>			<b>1,704,148.76</b>		<b>1,625,000.00</b>	<b>1,539,608.71</b>	<b>1,624,179.16</b>			<b>0.457</b>	<b>521</b>	
<b>Pass Through Securities (GNMA/CMO)</b>												
05591RAC8	86100	BMWLT - ABS		03/10/2021	98,096.87	97,034.77	98,092.27	0.290	AAA	0.280	481	01/25/2024
14315XAC2	85455	CARMAX - ABS		01/22/2020	55,673.91	55,120.78	55,649.39	1.890	AAA	1.929	807	12/16/2024
14315FAD9	85705	CARMAX - ABS		07/22/2020	103,917.38	101,960.45	103,883.10	0.620	AAA	0.627	898	03/17/2025
14316HAC6	85858	CARMAX - ABS		10/21/2020	128,169.67	124,993.96	128,135.55	0.500	AAA	0.509	1,049	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	119,243.65	115,408.13	119,216.97	0.340	AAA	0.348	1,171	12/15/2025
14314QAC8	86173	CARMAX - ABS		04/21/2021	255,000.00	246,560.16	254,945.05	0.520	AAA	0.529	1,235	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	475,000.00	452,225.27	474,921.86	0.550	AAA	0.557	1,353	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	100,000.00	97,554.18	99,984.79	3.490	AAA	3.522	1,599	02/16/2027
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	417,217.55	449,937.99	1.040	AAA	0.347	1,506	11/15/2026
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	215,415.45	224,983.04	2.800	AAA	2.820	1,626	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	189,105.68	194,968.84	3.490	AAA	3.521	1,687	05/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	220,000.00	206,961.33	219,995.84	0.770	AAA	0.760	1,445	09/15/2026
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	259,178.67	279,940.05	0.580	AAA	0.580	1,445	09/15/2026
254683CW3	90274	DISCOVER CARD ABS - ABS		08/09/2022	205,000.00	199,232.12	204,974.56	3.560	AAA	3.510	1,748	07/15/2027
3137B1BS0	85199	FHLMC - MBS		08/15/2019	311,370.80	310,667.32	320,589.55	2.510	AA+	1.929	55	11/25/2022
3137FKK39	84856	FHMS - MBS		12/17/2018	6,283.03	6,124.73	6,282.36	3.203	AA+	3.203	297	07/25/2023
3137FQ3V3	85379	FHMS - MBS		11/26/2019	2,473.38	2,458.09	2,466.18	2.092	N/A	2.093	663	07/25/2024
3137BKRJ1	90187	FHMS - MBS		05/24/2022	725,000.00	701,860.90	729,644.53	3.329	N/A	3.036	967	05/25/2025
3137FBTA4	90193	FHMS - MBS		05/31/2022	734,106.05	715,585.07	735,081.03	3.064	AA+	2.907	694	08/25/2024
3137BHXJ1	90248	FHMS - MBS		07/18/2022	733,801.69	708,346.92	724,973.13	3.023	AA+	3.478	847	01/25/2025
3137BMTX4	90260	FHMS - MBS		07/26/2022	550,000.00	527,109.66	543,640.63	3.151	N/A	3.493	1,151	11/25/2025
3137BJP64	90270	FHMS - MBS		08/08/2022	425,000.00	410,952.56	421,829.10	3.205	N/A	3.447	906	03/25/2025
3137BN6G4	90272	FHMS - MBS		08/09/2022	575,000.00	547,968.04	568,374.02	2.995	N/A	3.330	1,181	12/25/2025
3137BM7C4	90275	FHMS - MBS		08/10/2022	325,000.00	313,358.73	322,638.67	3.308	AA+	3.512	1,090	09/25/2025

Portfolio CCIP

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**PFM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 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
<b>Pass Through Securities (GNMA/CMO)</b>												
3137BLMZ8	90300	FHMS - MBS		08/16/2022	750,000.00	718,888.80	739,423.83	3.010	AA+	3.485	1,028	07/25/2025
3137BFE98	90315	FHMS - MBS		09/02/2022	500,000.00	486,188.19	493,462.01	3.171	N/A	3.758	755	10/25/2024
3137BEVH4	90329	FHMS - MBS		09/20/2022	550,000.00	537,471.46	540,628.29	3.241	AA+	4.188	725	09/25/2024
3136AEGQ4	85217	FNMA - MBS		09/09/2019	47,392.12	47,229.97	50,925.44	2.280	N/A	1.870	87	12/27/2022
345286AC2	86601	FORDO - ABS		01/24/2022	100,000.00	95,386.19	99,988.12	1.290	AAA	1.299	1,353	06/15/2026
362569AC9	85802	GMALT - ABS		09/29/2020	16,248.19	16,217.04	16,236.69	0.450	AAA	0.457	324	08/21/2023
36261RAC2	86078	GMALT - ABS		02/24/2021	141,698.82	140,365.55	141,684.31	0.260	N/A	0.258	507	02/20/2024
380144AC9	86234	GMALT - ABS		05/26/2021	294,997.68	290,517.55	294,951.37	0.340	AAA	0.350	597	05/20/2024
36258NAC6	85448	GMCAR - ABS		01/15/2020	37,058.29	36,848.70	37,049.56	1.840	AAA	1.858	716	09/16/2024
362590AC5	85744	GMCAR - ABS		08/19/2020	148,514.41	145,253.95	148,457.21	0.450	N/A	0.460	928	04/16/2025
362554AC1	86430	GMCAR - ABS		10/21/2021	185,000.00	174,346.33	184,995.28	0.680	N/A	0.682	1,446	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	170,000.00	161,727.32	169,985.23	1.260	AAA	1.267	1,507	11/16/2026
36265WAD5	90242	GMCAR - ABS		07/13/2022	120,000.00	117,393.08	119,999.17	3.640	N/A	3.668	1,658	04/16/2027
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	220,000.00	208,144.77	219,953.62	0.880	N/A	0.892	1,208	01/21/2026
43813KAC6	85801	HAROT - ABS		09/29/2020	82,432.28	80,636.41	82,413.92	0.370	AAA	0.377	748	10/18/2024
43815BAC4	90025	HAROT - ABS		02/23/2022	195,000.00	185,309.63	194,970.67	1.880	AAA	1.895	1,322	05/15/2026
44933FAC0	85704	HART - ABS		07/22/2020	68,969.06	67,990.80	68,940.98	0.480	AAA	0.488	807	12/16/2024
44933LAC7	86185	HART - ABS		04/28/2021	170,000.00	164,350.15	169,982.12	0.380	AAA	0.385	1,080	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	420,000.00	402,899.91	419,983.83	2.220	AAA	2.232	1,475	10/15/2026
41284UAD6	85459	HDMOT - ABS		01/29/2020	26,474.00	26,376.86	26,441.29	1.870	AAA	1.879	745	10/15/2024
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	170,000.00	160,419.04	169,962.06	0.740	AAA	0.738	1,322	05/15/2026
58769VAC4	85682	MBALT - ABS		06/23/2020	116,817.93	114,638.78	116,798.41	0.550	AAA	0.553	871	02/18/2025
58769EAC2	85791	MBALT - ABS		09/23/2020	43,013.70	42,789.74	43,009.39	0.400	AAA	0.403	410	11/15/2023
65479CAD0	85690	NAROT - ABS		06/30/2020	104,323.15	103,268.79	104,314.93	0.550	AAA	0.551	653	07/15/2024
65480JAC4	90343	NAROT - ABS		09/28/2022	200,000.00	199,252.44	199,958.62	4.460	AAA	4.511	1,689	05/17/2027
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	225,000.00	213,128.12	224,995.21	0.710	AAA	0.699	1,292	04/15/2026
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	135,000.00	132,352.87	134,977.44	3.760	AAA	4.173	1,657	04/15/2027
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	295,000.00	279,614.48	294,988.44	1.020	AAA	1.024	1,360	06/22/2026
92348TAA2	85460	VZOT - ABS		01/29/2020	67,413.73	67,054.30	67,390.31	1.850	AAA	1.900	660	07/22/2024
92290BAA9	85723	VZOT - ABS		08/12/2020	241,982.83	238,261.84	241,925.08	0.470	N/A	0.479	873	02/20/2025
92348AAA3	86328	VZOT - ABS		10/08/2019	59,225.50	59,087.18	59,198.52	1.940	AAA	1.943	569	04/22/2024
98163WAC0	85684	WOART - ABS		06/24/2020	127,305.15	124,898.88	127,287.51	0.630	AAA	0.633	957	05/15/2025
98163KAC6	86452	WOART - ABS		11/03/2021	270,000.00	255,837.74	269,963.23	0.810	AAA	0.817	1,475	10/15/2026
<b>Subtotal and Average</b>			<b>13,209,255.01</b>		<b>13,597,003.27</b>	<b>13,116,547.38</b>	<b>13,560,390.59</b>			<b>2.212</b>	<b>1,081</b>	
<b>Municipal Bonds</b>												
13067WQZ8	85715	CA ST DEPT OF WTR - MUNI		08/06/2020	120,000.00	119,433.60	120,000.00	0.349	AAA	0.349	61	12/01/2022
13067WRA2	85716	CA ST DEPT OF WTR - MUNI		08/06/2020	55,000.00	52,728.50	55,000.00	0.414	AAA	0.414	426	12/01/2023



**PFM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 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
<b>Municipal Bonds</b>												
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	185,596.75	205,000.00	1.258	AA	1.258	1,004	07/01/2025
54438CYH9	85909	LOS ANGELES CCD - MUNI		11/10/2020	145,000.00	140,445.55	145,000.00	0.444	AA+	0.444	304	08/01/2023
576004GY5	90312	MASS. CMNWLTH - MUNI		08/30/2022	380,000.00	371,898.40	380,000.00	3.660	N/A	3.661	837	01/15/2025
646140DN0	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	151,128.45	165,000.00	0.897	A+	0.897	823	01/01/2025
650036DS2	85994	NY ST URBAN DEV - MUNI		12/23/2020	545,000.00	517,183.20	545,000.00	0.620	AA+	0.620	165	03/15/2023
798306WM4	85872	SAN JUAN CA UNIF - MUNI		10/29/2020	315,000.00	305,887.05	315,000.00	0.499	N/A	0.499	304	08/01/2023
<b>Subtotal and Average</b>			<b>1,930,000.00</b>		<b>1,930,000.00</b>	<b>1,844,301.50</b>	<b>1,930,000.00</b>			<b>1.255</b>	<b>477</b>	
<b>Total and Average</b>			<b>75,744,342.30</b>		<b>75,862,003.27</b>	<b>72,264,776.54</b>	<b>75,778,887.09</b>			<b>1.384</b>	<b>736</b>	

**PFM**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**September 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			75,744,342.30		75,862,003.27	72,264,776.54	75,778,887.09			1.384	736

## **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	13,067,703.05	12,816,293.01
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	893,969.96	876,770.84
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,404,567.67	8,242,871.87
BYRON UNION SCHOOL DISTRICT	75-07-017	179,091.96	175,646.40
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	157,718.01	154,683.67
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	678,688.11	665,630.80
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,414,805.92	2,368,347.38
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	43,000,000.00	42,172,721.37
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,387,145.20	1,360,457.86
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	73,557,072.15
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,212,929.94	4,131,877.22
DELTA DIABLO SANITATION DISTRICT	70-07-003	78,543.67	77,032.57
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,087,072.71	1,066,158.48
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	5,396,222.55	5,292,404.42
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	953,647.11	935,299.86
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,781,041.63	1,746,776.10
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	21,050,868.15	20,645,869.70
MORAGA ORINDA FIRE DISTRICT	17-07-003	6,005,257.16	5,889,721.79
MORAGA SCHOOL DISTRICT	75-07-016	2,892.90	2,837.24
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,706,709.10	3,635,395.58
MT VIEW SANITARY DISTRICT	70-07-008	9,495,095.17	9,312,418.67
OAKLEY UNION SCHOOL DISTRICT	75-07-009	267,496.54	262,350.16
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,340,204.66	3,275,942.34
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	38,043.42	37,311.50
RECLAMATION DISTRICT 799	60-07-001	440,496.02	432,021.30
RECLAMATION DISTRICT 800	60-07-003	3,811,099.69	3,737,777.80
RECLAMATION DISTRICT 2026	60-07-005	7,880.09	7,728.48
RECLAMATION DISTRICT 2137	60-07-006	6,126.31	6,008.45
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,145,969.38	2,104,682.99
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	259,192.42	254,205.81
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	22,739,781.45	22,302,289.93
	TOTAL	<u>232,010,259.99</u>	<u>227,546,605.78</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 September 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
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\*Additional information will be provided upon request.

# Risk Summary

US Dollar

01 July 2022 to 30 September 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	44,113,427.72
Net Unrealized Gain/Loss	-441,330.99
Market Value + Accrued	43,672,096.73

## Portfolio Characteristics

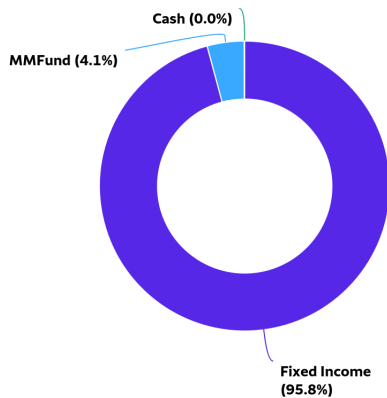
Risk Metric	Value
Cash	16,929.30
MMFund	1,801,276.43
Fixed Income	41,853,891.00
Duration	0.472
Convexity	0.006
WAL	0.536
Years to Final Maturity	0.794
Years to Effective Maturity	0.537
Yield	3.931
Book Yield	1.935
Avg Credit Rating	AA+/Aa1/AA+

## Issuer Concentration

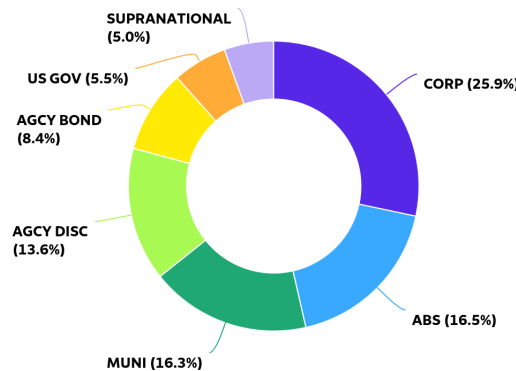
Issuer Concentration	% of Base Market Value + Accrued
Other	61.43%
Federal Home Loan Banks	13.60%
Farm Credit System	8.43%
United States	5.54%
Zebra Intermediate II, LLC	4.12%
University of California	2.30%
Inter-American Development Bank	2.29%
Old Line Funding, LLC	2.28%
---	100.00%

Footnotes: 1,2

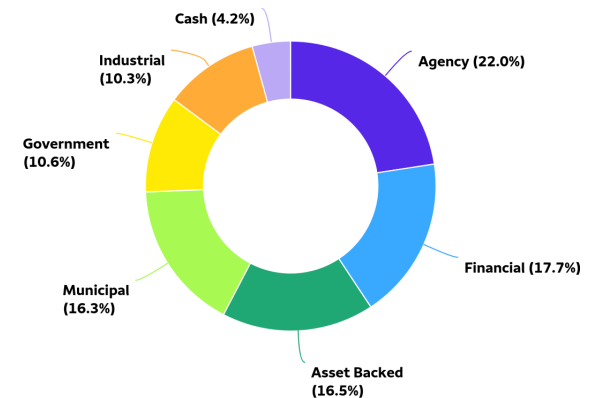
## Asset Class (%)



## Security Type (%)



## Market Sector (%)



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# Risk Summary

US Dollar

01 July 2022 to 30 September 2022

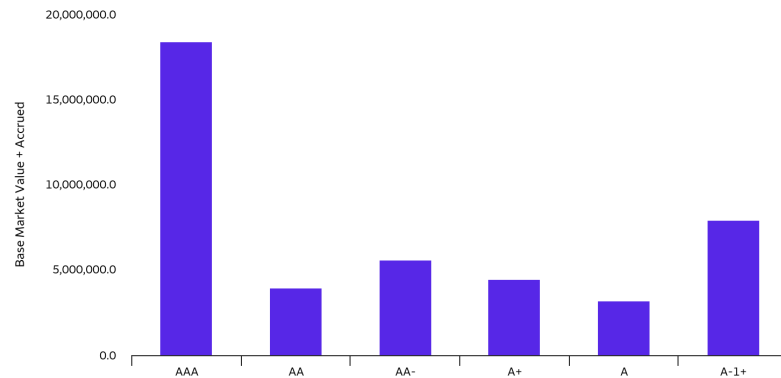
Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

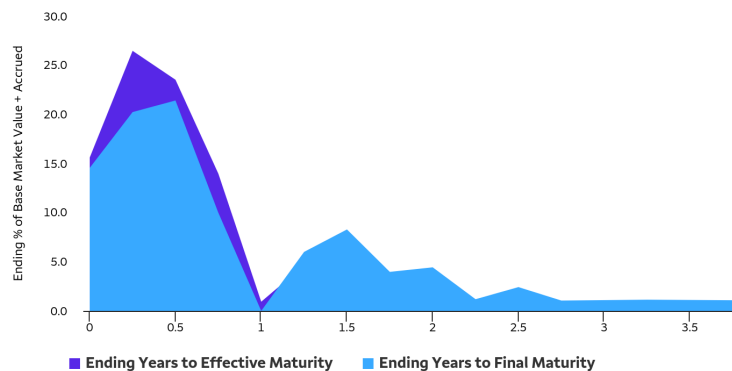
## Credit Rating



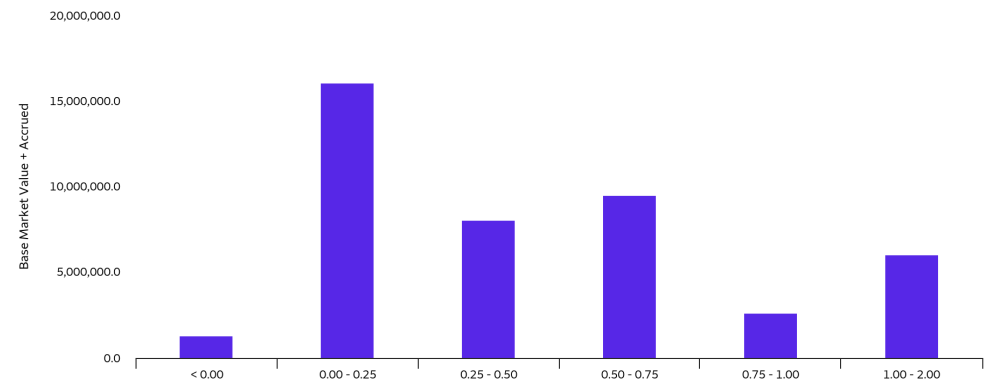
## Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	48.80%	9.98%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	19.46%	2.49%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	14.92%	1.36%	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 July 2022 to 30 September 2022

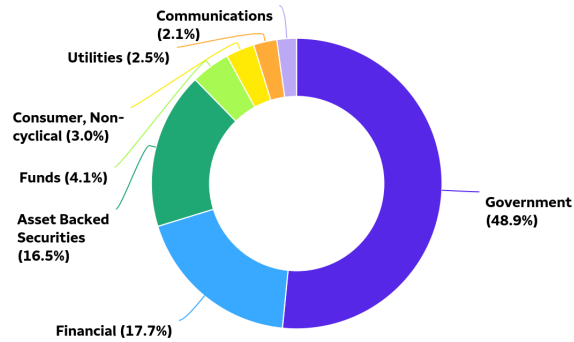
Contra Costa County

Account: XXX235

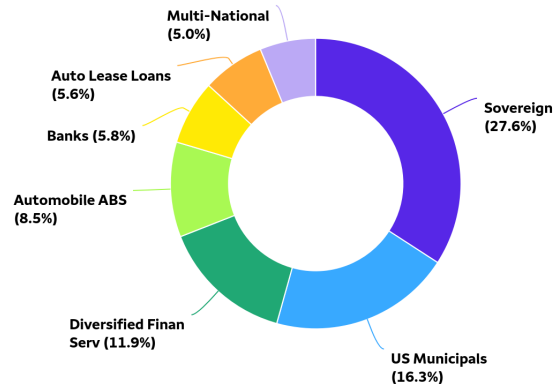
Investment Strategy: Global Liquidity Solutions

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

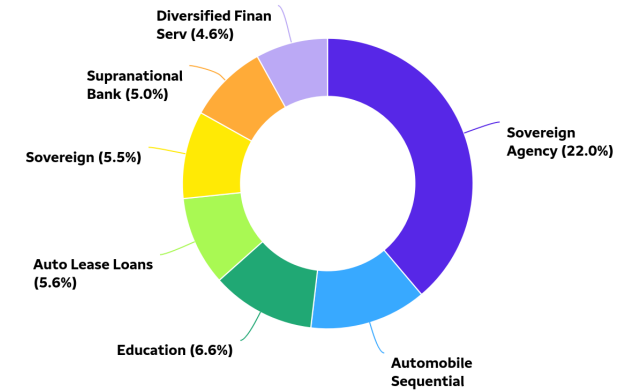
## Industry Sector



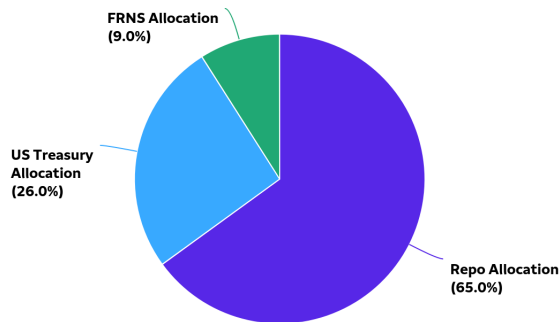
## Industry Group



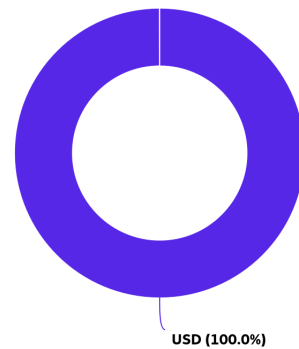
## Industry Subgroup



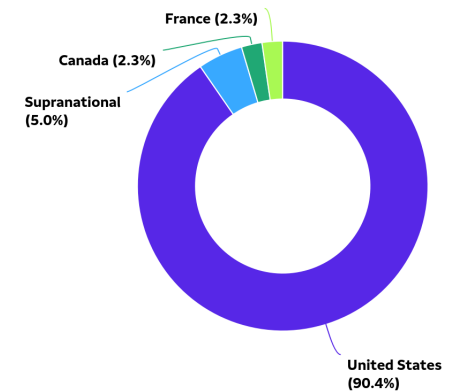
## MMF Asset Allocation



## Currency



## Country



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# Risk Summary

US Dollar

01 July 2022 to 30 September 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

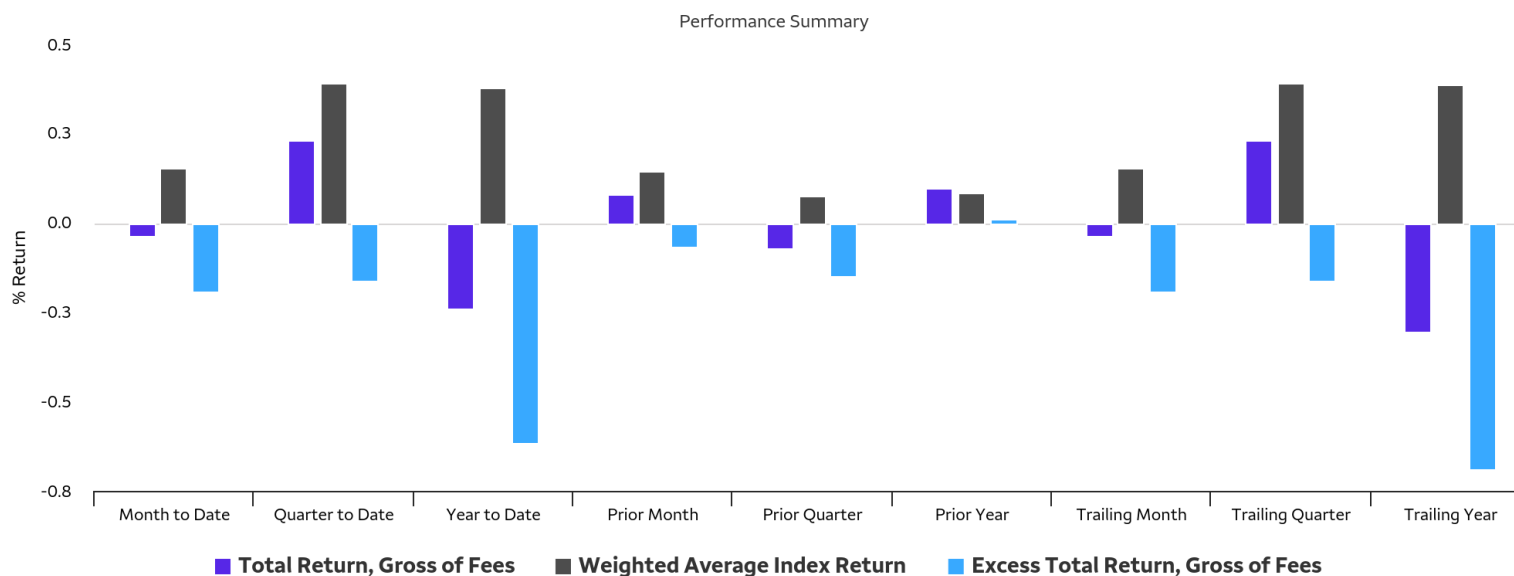
01 July 2022 to 30 September 2022

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	09/01/2022	09/30/2022	-0.04%	0.15%	-0.19%
Quarter to Date	07/01/2022	09/30/2022	0.23%	0.39%	-0.16%
Year to Date	01/01/2022	09/30/2022	-0.24%	0.38%	-0.62%
Prior Month	08/01/2022	08/31/2022	0.08%	0.14%	-0.07%
Prior Quarter	04/01/2022	06/30/2022	-0.07%	0.08%	-0.15%
Prior Year	01/01/2021	12/31/2021	0.10%	0.09%	0.01%
Trailing Month	09/01/2022	09/30/2022	-0.04%	0.15%	-0.19%
Trailing Quarter	07/01/2022	09/30/2022	0.23%	0.39%	-0.16%
Trailing Year	10/01/2021	09/30/2022	-0.30%	0.39%	-0.69%

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 July 2022 to 30 September 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 July 2022 to 30 September 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	09/01/2022	09/30/2022	-0.05%	0.15%	-0.20%
Quarter to Date	07/01/2022	09/30/2022	0.21%	0.39%	-0.19%
Year to Date	01/01/2022	09/30/2022	-0.30%	0.38%	-0.68%
Prior Month	08/01/2022	08/31/2022	0.07%	0.14%	-0.07%
Prior Quarter	04/01/2022	06/30/2022	-0.10%	0.08%	-0.17%
Prior Year	01/01/2021	12/31/2021	0.00%	0.09%	-0.08%
Trailing Month	09/01/2022	09/30/2022	-0.05%	0.15%	-0.20%
Trailing Quarter	07/01/2022	09/30/2022	0.21%	0.39%	-0.19%
Trailing Year	10/01/2021	09/30/2022	-0.39%	0.39%	-0.78%

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 July 2022 to 30 September 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 July 2022 to 30 September 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	
		06/30/2022	09/30/2022
Book Value		43,945,755.07	44,000,914.47
Accrued Balance		113,192.13	112,513.26
<b>Book Value + Accrued</b>		<b>44,058,947.20</b>	<b>44,113,427.72</b>
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		-377,602.32	-441,330.99
<b>Carrying Value and Accrued</b>		<b>43,681,344.88</b>	<b>43,672,096.73</b>

Income Statement	Begin Date End Date	Contra Costa County	
		07/01/2022 09/30/2022	
<b>Net Amortization/Accretion Income</b>			18,661.28
Interest Income		145,211.24	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net FX Allowance Expense		0.00	
Net Market Allowance Expense		0.00	
<b>Income Subtotal</b>			<b>145,211.24</b>
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	
<b>Net Total Gain/Loss</b>			<b>0.01</b>
Expense		-10,383.05	
<b>Net Income</b>			<b>153,489.47</b>
Transfers In/Out			-99,008.95
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-63,728.67

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# GAAP FX Financials

US Dollar

01 July 2022 to 30 September 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	07/01/2022
	End Date	09/30/2022
<b>Net Income</b>		153,489.47
Amortization/Accretion on MS	-5,942.74	
Change in Accrued on MS	18,549.14	
Net Gain/Loss on MS	-0.01	
Change in Unrealized G/L on CE	193.57	
<b>Subtotal</b>		12,799.96
Purchase of MS	-9,209,274.25	
Purchased Accrued of MS	-18,324.25	
Sales of MS	2,025,625.22	
Sold Accrued of MS	0.00	
Maturities of MS	7,490,000.00	
<b>Net Purchases/Sales</b>		288,026.72
Transfers of Cash & CE		-99,008.95
<b>Total Change in Cash &amp; CE</b>		355,307.20
Beginning Cash & CE		3,760,384.14
<b>Ending Cash &amp; CE</b>		4,115,691.34

# Income Detail

US Dollar

01 July 2022 to 30 September 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
94975P405 ALLSPRING:GOVT MM I	1,801,276.43 2.70	09/30/2022 09/30/2022	0.00 ---	7,901.80 0.00	0.00	0.00 7,901.80
023135AJ5 AMAZON.COM INC	300,000.00 2.50	11/29/2022 11/29/2022	0.00 09/16/2022	312.50 81.61	0.00	0.00 394.10
03066RAB1 AMCAR 2021-2 A2	130,891.91 0.26	11/12/2022 11/18/2024	0.00 06/16/2021	133.69 1.52	0.00	0.00 135.21
03065WAB1 AMCAR 2022-2 A2A	500,000.00 4.20	06/12/2023 12/18/2025	0.00 06/22/2022	5,250.00 5.25	0.00	0.00 5,255.25
037833DL1 APPLE INC	0.00 1.70	09/11/2022 09/11/2022	0.00 08/02/2021	991.67 -892.80	0.00	0.00 98.87
037833AK6 APPLE INC	300,000.00 2.40	05/03/2023 05/03/2023	0.00 01/21/2022	1,800.00 -1,172.56	0.00	0.00 627.44
04821UJ86 Atlantic Asset Securitization Corp.	0.00 0.00	09/08/2022 09/08/2022	0.00 05/10/2022	0.00 3,680.00	0.00	0.00 3,680.00
06051GJX8 BANK OF AMERICA CORP	500,000.00 3.34	05/28/2024 05/28/2024	0.00 05/28/2021	3,119.91 0.00	0.00	0.00 3,119.91
06051GJX8 BANK OF AMERICA CORP	150,000.00 3.34	05/28/2024 05/28/2024	0.00 10/18/2021	935.97 -58.30	0.00	0.00 877.67
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 -2,623.07	0.00	0.00 383.18
09247XAL5 BLACKROCK INC	500,000.00 3.50	03/18/2024 03/18/2024	0.00 05/27/2022	4,375.00 -1,112.07	0.00	0.00 3,262.93
05591RAC8 BMWLT 2021-1 A3	338,265.08 0.29	01/24/2023 01/25/2024	0.00 04/29/2022	314.54 2,151.68	0.00	0.00 2,466.22
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	0.00 3.05	09/15/2022 03/15/2024	0.00 04/09/2021	276.90 -227.03	0.00	0.00 49.87
14317CAB8 CARMX 2022-1 A2	368,236.73 0.91	03/09/2023 02/18/2025	0.00 01/26/2022	986.41 9.11	0.00	0.00 995.52
CCYUSD Cash	14,995.14 0.00	09/30/2022 09/30/2022	-99,008.95 ---	0.00 0.00	0.00	-10,383.05 -10,383.05
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 2.54	11/17/2022 11/17/2022	0.00 05/21/2021	4,070.23 -70.90	0.00	0.00 3,999.33
161571HP2 CHAIT 2020-1 A	500,000.00 1.53	01/13/2023 01/15/2023	0.00 09/22/2022	191.25 264.44	0.00	0.00 455.69
808513AT2 CHARLES SCHWAB CORP	700,000.00 2.65	01/25/2023 01/25/2023	0.00 01/14/2022	4,637.50 -3,628.80	0.00	0.00 1,008.70
166756AG1 CHEVRON USA INC	0.00 1.51	08/12/2022 08/12/2022	0.00 08/12/2020	704.60 0.00	0.00	0.00 704.60
17325FAS7 CITIBANK NA	600,000.00 3.65	01/23/2024 01/23/2024	0.00 08/25/2022	2,190.00 -70.49	0.00	0.00 2,119.51
14044CAB8 COPAR 2021-1 A2	703,174.45 0.32	02/08/2023 02/18/2025	0.00 08/23/2022	254.06 2,017.60	0.00	0.00 2,271.66

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# Income Detail

US Dollar

01 July 2022 to 30 September 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
223047AA9 COVINA CALIF PENSION OBLIG	0.00 0.30	08/01/2022 08/01/2022	0.00 07/28/2021	163.21 0.00	0.00	0.00 163.21
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	0.00 0.45	08/01/2022 08/01/2022	0.00 10/29/2020	188.75 0.00	0.00	0.00 188.75
30231GAR3 EXXON MOBIL CORP	390,000.00 2.73	03/01/2023 03/01/2023	0.00 02/17/2022	2,657.85 -1,420.53	0.00	0.00 1,237.32
30231GBB7 EXXON MOBIL CORP	0.00 1.90	08/16/2022 08/16/2022	0.00 06/22/2022	998.55 347.76	0.00	0.00 1,346.31
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 1,916.67	0.00	0.00 1,916.67
313313H50 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	09/28/2022 09/28/2022	0.00 02/16/2022	0.00 2,126.11	0.00	0.00 2,126.11
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 0.15	04/14/2023 04/14/2023	0.00 09/20/2021	281.25 62.35	0.00	0.00 343.60
3133EMVP4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.13	04/13/2023 04/13/2023	0.00 04/26/2022	312.50 4,825.82	0.00	0.00 5,138.32
313313E38 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	09/02/2022 09/02/2022	0.00 08/01/2022	0.00 1,937.78	0.00	0.00 1,937.78
313312GN4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	06/06/2023 06/06/2023	0.00 09/02/2022	0.00 2,742.92	0.00	0.00 2,742.92
3130A3KM5 FEDERAL HOME LOAN BANKS	500,000.00 2.50	12/09/2022 12/09/2022	0.00 08/18/2021	3,125.00 -2,967.58	0.00	0.00 157.42
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	781.25 139.26	0.00	0.00 920.51
313385R32 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	11/29/2022 11/29/2022	0.00 05/05/2022	0.00 3,807.78	0.00	0.00 3,807.78
313384ET2003 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	04/23/2023 04/23/2023	0.00 06/24/2022	0.00 7,179.17	0.00	0.00 7,179.17
313385J64 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	10/07/2022 10/07/2022	0.00 07/06/2022	0.00 4,833.34	0.00	0.00 4,833.34
313385M60 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	10/31/2022 10/31/2022	0.00 08/30/2022	0.00 2,391.11	0.00	0.00 2,391.11
3130A0XE5 FEDERAL HOME LOAN BANKS	1,000,000.00 3.25	03/08/2024 03/08/2024	0.00 09/29/2022	180.56 57.53	0.00	0.00 238.09
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 2.63	05/10/2023 05/10/2023	0.00 05/10/2021	3,639.09 0.00	0.00	0.00 3,639.09
345329AB2 FORDL 2021-B A2	182,756.68 0.24	12/26/2022 04/15/2024	0.00 09/24/2021	139.66 0.71	0.00	0.00 140.37
34528LAB1 FORDL 2022-A A2A	169,569.24 2.78	05/10/2023 10/15/2024	0.00 04/26/2022	1,180.96 0.64	0.00	0.00 1,181.60
380130AB0 GMALT 2022-3 A2A	410,000.00 4.01	08/28/2023 10/21/2024	0.00 08/17/2022	2,009.45 2.79	0.00	0.00 2,012.25

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# Income Detail

US Dollar

01 July 2022 to 30 September 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
36258NAC6 GMCAR 2020-1 A3	123,527.59 1.84	12/19/2022 09/16/2024	0.00 02/17/2021	700.09 -747.21	0.00	0.00 -47.12
380149AB0 GMCAR 212 A2	46,180.96 0.27	10/29/2022 06/17/2024	0.00 10/04/2021	56.14 -21.19	-0.01	0.00 34.94
43815GAB5 HAROT 2021-4 A2	454,669.08 0.39	02/01/2023 05/21/2024	0.00 11/24/2021	535.38 4.67	0.00	0.00 540.05
44934KAB0 HART 2021-B A2	209,022.58 0.24	12/12/2022 05/15/2024	0.00 07/28/2021	165.27 8.35	0.00	0.00 173.63
419792F68 HAWAII ST	0.00 0.25	08/01/2022 08/01/2022	0.00 10/12/2021	61.75 0.00	0.00	0.00 61.75
427866AZ1 HERSHEY CO	600,000.00 3.38	05/15/2023 05/15/2023	0.00 02/11/2022	5,062.50 -3,275.89	0.00	0.00 1,786.61
438516BT2 HONEYWELL INTERNATIONAL INC	0.00 2.15	08/08/2022 08/08/2022	0.00 11/16/2021	441.94 -71.56	0.00	0.00 370.39
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 -5,864.79	0.00	0.00 385.21
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 0.13	04/20/2023 04/20/2023	0.00 05/26/2021	2.50 0.00	0.00	0.00 2.50
459058GU1 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 2.13	07/01/2022 07/01/2022	0.00 11/24/2021	0.00 0.00	0.00	0.00 0.00
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 0.13	04/20/2023 04/20/2023	0.00 05/26/2021	155.99 86.17	0.00	0.00 242.15
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 3.08	06/30/2023 06/30/2023	0.00 06/30/2021	3,776.25 0.00	0.00	0.00 3,776.25
47787NAC3 JDOT 2020-B A3	397,641.38 0.51	03/24/2023 11/15/2024	0.00 09/09/2021	570.40 -290.30	0.01	0.00 280.10
46625HJH4 JPMORGAN CHASE & CO	700,000.00 3.20	01/25/2023 01/25/2023	0.00 02/04/2022	5,600.00 -4,025.45	0.00	0.00 1,574.55
4820P3JV6 Jupiter Securitization Company LLC	0.00 0.00	09/29/2022 09/29/2022	0.00 08/19/2022	0.00 2,676.39	0.00	0.00 2,676.39
54438CYY2 LOS ANGELES CALIF CMNTY COLLEGE DIST	500,000.00 3.80	02/01/2023 02/01/2023	0.00 09/29/2022	105.56 0.00	0.00	0.00 105.56
58769KAC8 MBALT 2021-B A2	129,398.92 0.22	11/27/2022 01/16/2024	0.00 06/29/2021	94.02 2.85	0.01	0.00 96.87
58769TAD7 MBART 2019-1 A3	43,714.84 1.94	11/05/2022 03/15/2024	0.00 03/26/2021	336.09 -334.24	0.00	0.00 1.86
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	0.00 1.20	08/01/2023 08/01/2023	0.00 08/25/2021	700.00 -537.58	0.00	0.00 162.42
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 1.20	08/01/2023 08/01/2023	0.00 08/25/2021	1,400.00 -1,057.82	0.00	0.00 342.18

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# Income Detail

US Dollar

01 July 2022 to 30 September 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	5,625.00 -1,803.47	0.00	0.00 3,821.53
65480DAC7 NALT 2021-A A3	355,000.00 0.52	06/19/2023 08/15/2024	0.00 03/04/2022	461.49 1,011.65	0.00	0.00 1,473.14
65480DAC7 NALT 2021-A A3	300,000.00 0.52	06/19/2023 08/15/2024	0.00 05/19/2022	390.00 1,551.77	0.00	0.00 1,941.76
630362EN7 NAPA VY CALIF UNI SCH DIST	0.00 0.34	08/01/2023 08/01/2023	0.00 08/17/2021	113.33 0.00	0.00	0.00 113.33
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 0.34	08/01/2023 08/01/2023	0.00 08/17/2021	226.67 0.00	0.00	0.00 226.67
65479HAC1 NAROT 2019-B A3	27,796.32 2.50	10/18/2022 11/15/2023	0.00 12/07/2020	359.70 -376.17	0.00	0.00 -16.47
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 2.99	02/16/2023 02/16/2023	0.00 06/08/2021	2,851.27 39.45	0.00	0.00 2,890.72
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 2.99	02/16/2023 02/16/2023	0.00 06/25/2021	1,425.64 19.90	0.00	0.00 1,445.54
63763QGB7 National Securities Clearing Corporation	0.00 0.00	07/11/2022 07/11/2022	0.00 05/17/2022	0.00 291.67	0.00	0.00 291.67
665859AN4 NORTHERN TRUST CORP	0.00 2.38	08/02/2022 08/02/2022	0.00 03/26/2021	204.51 -189.93	0.00	0.00 14.59
67066GAK0 NVIDIA CORP	600,000.00 0.31	06/15/2023 06/15/2023	0.00 06/16/2021	463.50 0.00	0.00	0.00 463.50
675383TH6 OCEANSIDE CALIF UNI SCH DIST	0.00 0.38	08/01/2023 08/01/2023	0.00 08/17/2021	95.00 0.00	0.00	0.00 95.00
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 0.38	08/01/2023 08/01/2023	0.00 08/17/2021	190.00 0.00	0.00	0.00 190.00
678858BWO OKLAHOMA GAS AND ELECTRIC CO	490,000.00 0.55	05/26/2023 05/26/2023	0.00 05/27/2021	677.42 0.00	0.00	0.00 677.42
67983UKS1 Old Line Funding, LLC	1,000,000.00 0.00	10/26/2022 10/26/2022	0.00 09/13/2022	0.00 1,440.00	0.00	0.00 1,440.00
69371RQ33 PACCAR FINANCIAL CORP	0.00 2.00	09/26/2022 09/26/2022	0.00 03/25/2021	2,833.33 -2,464.79	0.00	0.00 368.54
735000TK7 PORT OAKLAND CALIF REV	800,000.00 0.82	05/01/2023 05/01/2023	0.00 03/31/2022	1,642.00 2,535.11	0.00	0.00 4,177.11
CCYUSD Receivable	1,934.16 0.00	09/30/2022 09/30/2022	0.00 ---	0.00 0.00	0.00	0.00 0.00
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 0.41	05/01/2023 05/01/2023	0.00 07/15/2021	337.19 0.00	0.00	0.00 337.19
76913DFT9 RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	750,000.00 0.40	11/01/2022 11/01/2022	0.00 10/19/2021	746.25 0.00	0.00	0.00 746.25

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# Income Detail

US Dollar

01 July 2022 to 30 September 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
797272RJ2 SAN DIEGO CALIF CMNTY COLLEGE DIST	0.00 0.50	08/01/2022 08/01/2022	0.00 12/28/2021	103.54 0.00	0.00	0.00 103.54
797356DC3 SAN DIEGO CALIF UNI SCH DIST	0.00 0.20	07/01/2022 07/01/2022	0.00 10/21/2021	0.00 0.00	0.00	0.00 0.00
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 -3,612.78	0.00	0.00 137.22
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	0.00 0.28	07/01/2022 07/01/2022	0.00 11/18/2021	0.00 0.00	0.00	0.00 0.00
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	0.00 1.64	08/01/2023 08/01/2023	0.00 03/01/2022	375.60 0.00	0.00	0.00 375.60
801747AA4 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	0.00 1.54	08/01/2022 08/01/2022	0.00 03/01/2022	416.81 0.00	0.00	0.00 416.81
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 1.64	08/01/2023 08/01/2023	0.00 03/01/2022	751.21 0.00	0.00	0.00 751.21
80285VAB5 SDART 2021-4 A2	0.00 0.37	09/15/2022 08/15/2024	0.00 10/27/2021	31.62 1.45	-0.01	0.00 33.07
80285VAC3 SDART 2021-4 A3	463,486.87 0.51	12/30/2022 08/15/2025	0.00 06/28/2022	629.22 2,022.05	0.00	0.00 2,651.27
89190GAB3 TAOT 2021-B A2	101,369.46 0.14	11/09/2022 01/16/2024	0.00 06/14/2021	52.17 0.91	0.01	0.00 53.09
89239KAC5 TAOT 2022-A A3	500,000.00 1.23	03/30/2024 06/15/2026	0.00 06/21/2022	1,537.50 1,867.76	0.00	0.00 3,405.26
88602UHV5 Thunder Bay Funding, LLC	0.00 0.00	08/29/2022 08/29/2022	0.00 07/08/2022	0.00 2,932.22	0.00	0.00 2,932.22
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 2.54	10/14/2022 10/14/2022	0.00 04/20/2021	3,744.37 -259.70	0.00	0.00 3,484.66
86787EBC0 TRUIST BANK	600,000.00 3.20	04/01/2024 04/01/2024	0.00 05/19/2022	4,800.00 -50.29	0.00	0.00 4,749.71
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	2,199.32 388.91	0.00	0.00 2,588.24
91282CFA4 UNITED STATES TREASURY	500,000.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	2,119.56 185.94	0.00	0.00 2,305.50
91282CEG2 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2024 03/31/2024	0.00 08/30/2022	1,967.55 997.41	0.00	0.00 2,964.96
91324PDD1 UNITEDHEALTH GROUP INC	700,000.00 2.38	10/15/2022 10/15/2022	0.00 12/01/2021	4,156.25 -3,574.40	0.00	0.00 581.85
91412GWZ4 UNIVERSITY CALIF REVS	1,000,000.00 2.91	05/15/2023 05/15/2023	0.00 07/11/2022	6,464.45 197.01	0.00	0.00 6,661.46
92512ML23 Versailles Commercial Paper LLC	1,000,000.00 0.00	11/02/2022 11/02/2022	0.00 07/22/2022	0.00 5,719.44	0.00	0.00 5,719.44

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# Income Detail

US Dollar

01 July 2022 to 30 September 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
92646LG87 Victory Receivables Corporation	0.00 0.00	07/08/2022 07/08/2022	0.00 05/09/2022	0.00 210.00	0.00	0.00 210.00
92826CAC6 VISA INC	300,000.00 2.80	12/14/2022 12/14/2022	0.00 12/21/2021	2,100.00 -1,845.58	0.00	0.00 254.42
92868AAB1 VWALT 2022-A A2	610,000.00 3.02	07/15/2023 10/21/2024	0.00 06/14/2022	4,605.51 7.88	0.00	0.00 4,613.39
92348AAA3 VZOT 2019-C A1A	76,147.07 1.94	11/23/2022 04/22/2024	0.00 03/25/2021	564.19 -634.42	0.00	0.00 -70.22
92348AAA3 VZOT 2019-C A1A	67,686.28 1.94	11/23/2022 04/22/2024	0.00 12/20/2021	501.50 -381.87	0.00	0.00 119.64
93114FGR9 Walmart Inc.	0.00 0.00	07/25/2022 07/25/2022	0.00 06/09/2022	0.00 410.00	0.00	0.00 410.00
98162VAD1 WOART 2019-B A3	109,677.61 2.59	10/21/2022 07/15/2024	0.00 02/03/2022	1,419.50 -867.07	0.00	0.00 552.44
---	<b>44,101,418.77</b>	<b>04/14/2023</b>	<b>-99,008.95</b>	<b>145,211.24</b>	<b>0.01</b>	<b>-10,383.05</b>
---	<b>1.57</b>	<b>07/17/2023</b>	<b>---</b>	<b>18,661.28</b>		<b>153,489.47</b>

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

# Balance Sheet Classification

US Dollar

01 July 2022 to 30 September 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 ALLSPRING:GOVT MM I	1,801,276.43 1.0000	09/30/2022 2.70	09/30/2022	AAA Cash	2.70 2.70	1,801,276.43 1,801,276.43 0.00	1,801,276.43 0.00 1,801,276.43
CCYUSD Receivable	1,934.16 1.0000	09/30/2022 0.00	09/30/2022	AAA Cash	0.00 0.00	1,934.16 1,934.16 0.00	1,934.16 0.00 1,934.16
CCYUSD Cash	14,995.14 1.0000	09/30/2022 0.00	09/30/2022	AAA Cash	0.00 0.00	14,995.14 14,995.14 0.00	14,995.14 0.00 14,995.14
023135AJ5 AMAZON.COM INC	300,000.00 99.8390	11/29/2022 2.50	11/29/2022	AA Industrial	3.14 3.46	299,597.40 299,679.01 -162.01	299,517.00 2,541.67 302,058.67
313385M60 FEDERAL HOME LOAN BANKS	1,000,000.00 99.7681	10/31/2022 0.00	10/31/2022	A-1+ Agency	2.71 2.79	995,367.22 997,758.33 -77.33	997,681.00 0.00 997,681.00
67983UKS1 Old Line Funding, LLC	1,000,000.00 99.7746	10/26/2022 0.00	10/26/2022	A-1+ Financial	2.90 3.13	996,560.00 998,000.00 -254.06	997,745.94 0.00 997,745.94
---	4,118,205.73	10/18/2022	10/18/2022	AAA	2.77	4,109,730.35	4,113,149.67
---	56.1417	1.37		---	2.87	4,113,643.07 -493.40	2,541.67 4,115,691.34

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
46625HJH4 JPMORGAN CHASE & CO	700,000.00 99.6802	01/25/2023 3.20	01/25/2023	AA- Financial	0.91 4.19	715,533.00 705,075.57 -7,314.17	697,761.40 4,106.67 701,868.07
61746BDJ2 MORGAN STANLEY	600,000.00 99.7170	02/25/2023 3.75	02/25/2023	A+ Financial	2.52 4.39	605,430.00 602,881.62 -4,579.62	598,302.00 2,250.00 600,552.00
037833AK6 APPLE INC	300,000.00 98.9071	05/03/2023 2.40	05/03/2023	AAA Industrial	0.84 4.29	305,952.00 302,727.47 -6,006.17	296,721.30 2,960.00 299,681.30
91412GWZ4 UNIVERSITY CALIF REVS	1,000,000.00 99.1760	05/15/2023 2.91	05/15/2023	AA Municipal	3.00 4.19	999,260.00 999,457.01 -7,697.01	991,760.00 10,989.56 1,002,749.56
3130A3KM5 FEDERAL HOME LOAN BANKS	500,000.00 99.8171	12/09/2022 2.50	12/09/2022	AAA Agency	0.14 3.43	515,418.50 502,225.68 -3,140.18	499,085.50 3,888.89 502,974.39

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# Balance Sheet Classification

US Dollar

01 July 2022 to 30 September 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
92826CAC6 VISA INC	300,000.00 99.7620	12/14/2022 2.80	12/14/2022	AA- Industrial	0.35 3.94	305,958.00 300,260.79 -974.79	299,286.00 2,496.67 301,782.67
30231GAR3 EXXON MOBIL CORP	390,000.00 99.5246	03/01/2023 2.73	03/01/2023	AA Industrial	1.27 3.87	394,910.10 391,420.53 -3,274.59	388,145.94 885.95 389,031.89
91324PDD1 UNITEDHEALTH GROUP INC	700,000.00 99.9270	10/15/2022 2.38	10/15/2022	A+ Industrial	0.35 3.60	712,355.00 700,543.93 -1,054.93	699,489.00 7,665.97 707,154.97
808513AT2 CHARLES SCHWAB CORP	700,000.00 99.6230	01/25/2023 2.65	01/25/2023	A Financial	0.59 3.83	713,608.00 703,352.70 -5,991.70	697,361.00 3,400.83 700,761.83
4581XODA3 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 99.6580	01/18/2023 2.50	01/18/2023	AAA Government	0.16 3.63	1,034,360.00 1,006,948.50 -10,368.50	996,580.00 5,069.44 1,001,649.44
313384ET2003 FEDERAL HOME LOAN BANKS	1,000,000.00 97.8534	04/23/2023 0.00	04/23/2023	A-1+ Agency	2.86 3.87	976,355.56 984,080.97 -5,546.97	978,534.00 0.00 978,534.00
427866AZ1 HERSHEY CO	600,000.00 99.3630	05/15/2023 3.38	05/15/2023	A+ Industrial	1.20 4.41	615,240.00 606,979.07 -10,801.07	596,178.00 7,650.00 603,828.00
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 99.3566	01/27/2023 1.85	01/27/2023	AA- Financial	0.24 3.84	668,447.00 652,651.58 -6,833.68	645,817.90 2,137.78 647,955.68
161571HP2 CHAIT 2020-1 A	500,000.00 99.3784	01/15/2023 1.53	01/13/2023	AAA Asset Backed	3.66 3.70	496,621.09 496,885.53 6.47	496,892.00 340.00 497,232.00
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 99.9852	10/14/2022 2.54	10/14/2022	A+ Industrial	2.41 3.72	601,530.00 600,036.70 -125.50	599,911.20 3,339.61 603,250.81
735000TK7 PORT OAKLAND CALIF REV	800,000.00 97.8570	05/01/2023 0.82	05/01/2023	A+ Municipal	2.10 4.50	789,088.00 794,158.22 -11,302.22	782,856.00 2,736.67 785,592.67
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 98.4410	03/01/2023 0.25	03/01/2023	AA- Municipal	0.25 4.00	835,000.00 835,000.00 -13,017.65	821,982.35 173.26 822,155.61
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 99.8780	02/16/2023 2.99	02/16/2023	A Financial	3.02 4.32	499,735.00 499,940.83 -550.83	499,390.00 1,908.09 501,298.09
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 99.8780	02/16/2023 2.99	02/16/2023	A Financial	3.02 4.32	249,870.00 249,970.15 -275.15	249,695.00 954.04 250,649.04
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	300,000.00 100.0000	10/01/2022 5.00	10/01/2022	AAA Municipal	0.20 4.96	321,873.00 300,000.00 0.00	300,000.00 7,500.00 307,500.00

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# Balance Sheet Classification

US Dollar

01 July 2022 to 30 September 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
3133EMVP4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 97.9058	04/13/2023 0.13	04/13/2023	AAA Agency	2.07 4.12	981,536.00 989,823.82 -10,765.82	979,058.00 583.33 979,641.33
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 97.8873	04/20/2023 0.13	04/20/2023	AAA Government	0.19 4.01	499,350.00 499,811.74 -10,375.24	489,436.50 281.75 489,718.25
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 99.6948	05/10/2023 2.63	05/10/2023	A+ Utility	2.65 4.76	600,000.00 600,000.00 -1,831.20	598,168.80 2,253.83 600,422.63
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 99.9859	11/17/2022 2.54	11/17/2022	A Industrial	2.55 3.40	700,420.00 700,036.22 -134.92	699,901.30 2,225.30 702,126.60
678858BWO OKLAHOMA GAS AND ELECTRIC CO	490,000.00 97.2000	05/26/2023 0.55	05/26/2023	A Utility	0.55 4.95	490,000.00 490,000.00 -13,720.00	476,280.00 940.87 477,220.87
67066GAK0 NVIDIA CORP	600,000.00 97.2347	06/15/2023 0.31	06/15/2023	A Industrial	0.31 4.31	600,000.00 600,000.00 -16,591.80	583,408.20 545.90 583,954.10
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 99.9585	06/30/2023 3.08	06/30/2023	AAA Government	3.11 4.26	700,000.00 700,000.00 -290.50	699,709.50 59.89 699,769.39
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 97.6350	05/01/2023 0.41	05/01/2023	AA Municipal	0.42 4.48	325,000.00 325,000.00 -7,686.25	317,313.75 561.98 317,875.73
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 96.8120	08/01/2023 0.34	08/01/2023	AA- Municipal	0.34 4.24	400,000.00 400,000.00 -12,752.00	387,248.00 226.67 387,474.67
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 96.6800	08/01/2023 0.38	08/01/2023	AA- Municipal	0.38 4.44	300,000.00 300,000.00 -9,960.00	290,040.00 190.00 290,230.00
130658QY6 CALIFORNIA ST DEPT VET AFFAIRS HOME PUR REV	1,000,000.00 99.4740	12/01/2022 0.25	12/01/2022	AA Municipal	0.25 3.43	1,000,000.00 1,000,000.00 -5,260.00	994,740.00 846.67 995,586.67
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 97.4530	08/01/2023 1.20	08/01/2023	AA Municipal	0.29 4.31	712,243.00 705,271.77 -23,100.77	682,171.00 1,400.00 683,571.00
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 97.9739	04/14/2023 0.15	04/14/2023	AAA Agency	0.18 3.99	749,613.01 749,867.84 -15,063.59	734,804.25 521.88 735,326.13
76913DFT9 RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	750,000.00 99.7460	11/01/2022 0.40	11/01/2022	AA- Municipal	0.40 3.43	750,000.00 750,000.00 -1,905.00	748,095.00 1,243.75 749,338.75
313313T32 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.3013	12/15/2022 0.00	12/15/2022	A-1+ Agency	0.75 3.33	993,416.67 998,437.50 -5,424.50	993,013.00 0.00 993,013.00

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# Balance Sheet Classification

US Dollar

01 July 2022 to 30 September 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
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 97.7890	08/01/2023 1.64	08/01/2023	AA Municipal	1.64 4.33	275,000.00 275,000.00 -6,080.25	268,919.75 751.21 269,670.96
313385R32 FEDERAL HOME LOAN BANKS	1,000,000.00 99.5025	11/29/2022 0.00	11/29/2022	A-1+ Agency	1.50 3.05	991,391.11 997,558.06 -2,533.06	995,025.00 0.00 995,025.00
313385J64 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9668	10/07/2022 0.00	10/07/2022	A-1+ Agency	2.02 1.71	994,833.33 999,666.67 1.33	999,668.00 0.00 999,668.00
92512ML23 Versailles Commercial Paper LLC	1,000,000.00 99.7103	11/02/2022 0.00	11/02/2022	A-1+ Financial	2.93 3.17	991,702.78 997,422.22 -318.89	997,103.33 0.00 997,103.33
313312GN4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 97.4005	06/06/2023 0.00	06/06/2023	A-1+ Agency	3.48 3.91	973,800.42 976,543.34 -2,538.34	974,005.00 0.00 974,005.00
54438CYY2 LOS ANGELES CALIF CMNTY COLLEGE DIST	500,000.00 99.9770	02/01/2023 3.80	02/01/2023	AAA Municipal	3.80 3.88	500,000.00 500,000.00 -115.00	499,885.00 105.56 499,990.56
---	26,815,000.00	02/21/2023	02/21/2023	AA	1.51	26,884,850.57	26,543,741.97
---	98.9996	1.42	---	---	3.85	26,789,036.02 -245,294.05	83,191.99 26,626,933.96

## LT

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 98.5630	03/18/2024 3.50	03/18/2024	AA- Financial	2.59 4.52	507,990.00 506,454.86 -13,639.86	492,815.00 631.94 493,446.94
3130A0XE5 FEDERAL HOME LOAN BANKS	1,000,000.00 98.4507	03/08/2024 3.25	03/08/2024	AAA Agency	4.34 4.37	984,870.00 984,927.53 -420.53	984,507.00 2,076.39 986,583.39
17325FAS7 CITIBANK NA	600,000.00 98.6290	01/23/2024 3.65	01/23/2024	AA- Financial	3.53 4.73	600,924.00 600,853.51 -9,079.51	591,774.00 4,136.67 595,910.67
86787EBC0 TRUIST BANK	600,000.00 97.6250	04/01/2024 3.20	04/01/2024	A+ Financial	3.17 4.86	600,356.40 600,282.61 -14,532.61	585,750.00 9,600.00 595,350.00
98162VAD1 WOART 2019-B A3	109,677.61 99.9504	07/15/2024 2.59	10/21/2022	AAA Asset Backed	1.24 3.47	110,345.96 109,783.14 -159.98	109,623.15 126.25 109,749.40
65479HAC1 NAROT 2019-B A3	27,796.32 99.9608	11/15/2023 2.50	10/18/2022	AAA Asset Backed	0.67 3.27	28,364.19 27,832.42 -46.98	27,785.44 30.88 27,816.33

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# Balance Sheet Classification

US Dollar

01 July 2022 to 30 September 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
58769TAD7 MBART 2019-1 A3	43,714.84 99.8363	03/15/2024 1.94	11/05/2022	AAA Asset Backed	0.47 3.56	44,329.58 43,788.14 -144.87	43,643.27 37.69 43,680.96
92348AAA3 VZOT 2019-C A1A	76,147.07 99.7713	04/22/2024 1.94	11/23/2022	AAA Asset Backed	0.12 3.49	77,509.38 76,424.61 -451.66	75,972.95 45.14 76,018.09
92348AAA3 VZOT 2019-C A1A	67,686.28 99.7713	04/22/2024 1.94	11/23/2022	AAA Asset Backed	0.71 3.49	68,188.64 67,853.34 -321.83	67,531.52 40.12 67,571.64
36258NAC6 GMCAR 2020-1 A3	123,527.59 99.4380	09/16/2024 1.84	12/19/2022	AAA Asset Backed	0.23 4.51	125,771.35 124,209.44 -1,376.06	122,833.38 94.70 122,928.08
47787NAC3 JDOT 2020-B A3	397,641.38 98.0384	11/15/2024 0.51	03/24/2023	AAA Asset Backed	0.22 4.72	398,775.28 398,244.67 -8,403.46	389,841.21 90.13 389,931.34
05591RAC8 BMWLT 2021-1 A3	338,265.08 98.9144	01/25/2024 0.29	01/24/2023	AAA Asset Backed	2.34 3.70	334,816.36 336,297.11 -1,704.34	334,592.77 16.35 334,609.12
380149AB0 GMCAR 212 A2	46,180.96 99.7412	06/17/2024 0.27	10/29/2022	AAA Asset Backed	0.16 3.49	46,206.21 46,185.34 -123.90	46,061.44 5.20 46,066.63
06051GJX8 BANK OF AMERICA CORP	500,000.00 98.0050	05/28/2024 3.34	05/28/2024	AA- Financial	3.41 6.22	500,000.00 500,000.00 -9,975.00	490,025.00 1,531.91 491,556.91
06051GJX8 BANK OF AMERICA CORP	150,000.00 98.0050	05/28/2024 3.34	05/28/2024	AA- Financial	3.22 6.22	150,372.00 150,151.46 -3,143.96	147,007.50 459.57 147,467.07
89190GAB3 TAOT 2021-B A2	101,369.46 99.6245	01/16/2024 0.14	11/09/2022	AAA Asset Backed	0.14 3.56	101,367.59 101,369.12 -380.28	100,988.84 6.31 100,995.14
03066RAB1 AMCAR 2021-2 A2	130,891.91 99.6148	11/18/2024 0.26	11/12/2022	AAA Asset Backed	0.39 3.53	130,887.26 130,891.25 -503.59	130,387.66 12.29 130,399.95
58769KAC8 MBALT 2021-B A2	129,398.92 99.3242	01/16/2024 0.22	11/27/2022	AAA Asset Backed	0.23 4.51	129,388.07 129,396.88 -872.46	128,524.42 12.65 128,537.08
44934KAB0 HART 2021-B A2	209,022.58 99.3542	05/15/2024 0.24	12/12/2022	AAA Asset Backed	0.43 3.59	209,003.63 209,017.33 -1,344.63	207,672.70 22.30 207,694.99
345329AB2 FORDL 2021-B A2	182,756.68 99.2621	04/15/2024 0.24	12/26/2022	AAA Asset Backed	0.24 3.38	182,754.98 182,756.30 -1,348.18	181,408.11 19.49 181,427.61
80285VAC3 SDART 2021-4 A3	463,486.87 99.3218	08/15/2025 0.51	12/30/2022	AAA Asset Backed	3.36 3.31	458,381.27 460,048.05 295.36	460,343.41 105.06 460,448.46

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# Balance Sheet Classification

US Dollar

01 July 2022 to 30 September 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
14044CAB8 COPAR 2021-1 A2	703,174.45 98.7307	02/18/2025 0.32	02/08/2023	AAA Asset Backed	3.01 3.96	694,384.77 695,344.99 -1,095.86	694,249.13 100.01 694,349.14
65480DAC7 NALT 2021-A A3	355,000.00 97.0256	08/15/2024 0.52	06/19/2023	AAA Asset Backed	1.98 4.81	349,536.33 351,594.96 -7,154.15	344,440.81 82.04 344,522.85
65480DAC7 NALT 2021-A A3	300,000.00 97.0256	08/15/2024 0.52	06/19/2023	AAA Asset Backed	3.39 4.81	292,242.19 294,406.04 -3,329.30	291,076.74 69.33 291,146.07
43815GAB5 HAROT 2021-4 A2	454,669.08 98.6436	05/21/2024 0.39	02/01/2023	AAA Asset Backed	0.39 4.50	454,657.16 454,663.62 -6,161.58	448,502.04 49.26 448,551.29
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 95.5494	12/22/2023 0.63	12/22/2023	AAA Agency	0.74 4.39	498,895.00 499,323.38 -21,576.38	477,747.00 859.38 478,606.38
14317CAB8 CARMX 2022-1 A2	368,236.73 98.7677	02/18/2025 0.91	03/09/2023	AAA Asset Backed	0.92 3.75	368,215.81 368,224.50 -4,525.63	363,698.87 148.93 363,847.81
91282CDV0 UNITED STATES TREASURY	1,000,000.00 95.5352	01/31/2024 0.88	01/31/2024	AAA Government	1.03 4.36	996,914.06 997,941.30 -42,589.30	955,352.00 1,474.18 956,826.18
89239KAC5 TAOT 2022-A A3	500,000.00 94.8161	06/15/2026 1.23	03/30/2024	AAA Asset Backed	3.69 4.88	477,871.09 479,941.87 -5,861.57	474,080.30 273.33 474,353.63
91282CEG2 UNITED STATES TREASURY	1,000,000.00 97.0000	03/31/2024 2.25	03/31/2024	AAA Government	3.43 4.34	981,953.13 982,950.54 -12,950.54	970,000.00 61.81 970,061.81
34528LAB1 FORDL 2022-A A2A	169,569.24 99.0990	10/15/2024 2.78	05/10/2023	AAA Asset Backed	2.80 4.32	169,566.09 169,567.14 -1,525.66	168,041.47 209.51 168,250.99
92868AAB1 VWALT 2022-A A2	610,000.00 98.7005	10/21/2024 3.02	07/15/2023	AAA Asset Backed	3.05 4.75	609,952.54 609,961.88 -7,888.89	602,072.99 562.89 602,635.88
03065WAB1 AMCAR 2022-2 A2A	500,000.00 99.5369	12/18/2025 4.20	06/12/2023	AAA Asset Backed	4.25 4.93	499,962.15 499,967.89 -2,283.19	497,684.70 758.33 498,443.03
91282CFA4 UNITED STATES TREASURY	500,000.00 97.7734	07/31/2024 3.00	07/31/2024	AAA Government	3.27 4.27	497,421.88 497,607.82 -8,740.82	488,867.00 2,527.17 491,394.17
380130AB0 GMALT 2022-3 A2A	410,000.00 99.4610	10/21/2024 4.01	08/28/2023	AAA Asset Backed	4.05 4.66	409,969.58 409,972.37 -2,182.36	407,790.02 502.36 408,292.38
---	<b>13,168,213.04</b>	<b>08/07/2024</b>	<b>09/25/2023</b>	<b>AA+</b>	<b>2.54</b>	<b>13,092,143.95</b>	<b>12,902,691.83</b>
---	<b>98.0019</b>	<b>1.95</b>		<b>---</b>	<b>4.44</b>	<b>13,098,235.38</b> <b>-195,543.54</b>	<b>26,779.60</b> <b>12,929,471.43</b>

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# Balance Sheet Classification

US Dollar

01 July 2022 to 30 September 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

## 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
---	44,101,418.77	07/17/2023	04/14/2023	AA+	1.93	44,086,724.87	43,559,583.47
---	94.6653	1.57		---	3.93	44,000,914.47 -441,330.99	112,513.26 43,672,096.73

\* 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 **July 31, 2022**

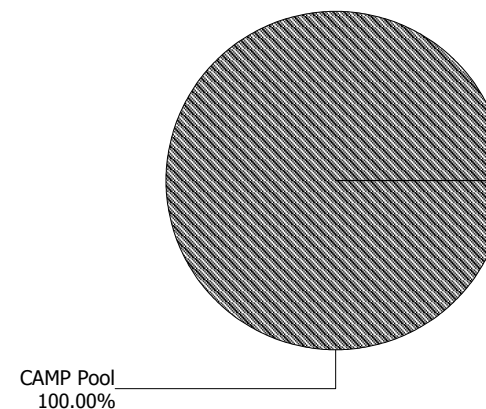
Contra Costa County - Liquidity Fund - 4017-001

<b>CAMP Pool</b>	
Opening Market Value	292,437,475.90
Purchases	407,317.39
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$292,844,793.29</b>
Cash Dividends and Income	407,317.39

<b>Asset Summary</b>		
	<b>July 31, 2022</b>	<b>June 30, 2022</b>
<b>CAMP Pool</b>	292,844,793.29	292,437,475.90
<b>Total</b>	<b>\$292,844,793.29</b>	<b>\$292,437,475.90</b>

<b>Asset Allocation</b>	
CAMP Pool	100.00%





## Account Statement

For the Month Ending **July 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
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>292,437,475.90</b>
07/29/22	08/01/22	Accrual Income Div Reinvestment - Distributions	1.00	407,317.39	292,844,793.29
<b>Closing Balance</b>					<b>292,844,793.29</b>

	Month of July	Fiscal YTD January-July		
<b>Opening Balance</b>	292,437,475.90	361,739,859.91	<b>Closing Balance</b>	292,844,793.29
<b>Purchases</b>	407,317.39	306,104,933.38	<b>Average Monthly Balance</b>	292,476,893.71
<b>Redemptions (Excl. Checks)</b>	0.00	(375,000,000.00)	<b>Monthly Distribution Yield</b>	1.64%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>292,844,793.29</b>	<b>292,844,793.29</b>		
<b>Cash Dividends and Income</b>	407,317.39	1,104,933.38		





**Account Statement - Transaction Summary**

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

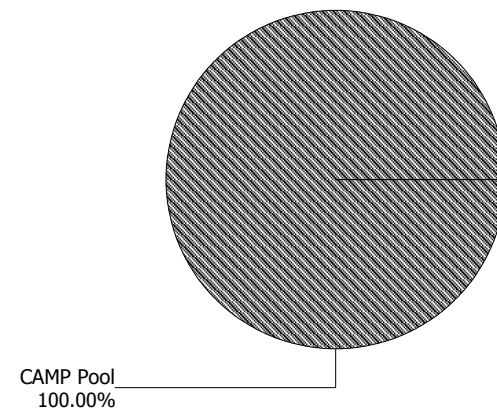
Contra Costa County - Liquidity Fund - 4017-001

<b>CAMP Pool</b>	
Opening Market Value	292,844,793.29
Purchases	446,559.16
Redemptions	(90,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$203,291,352.45</b>
Cash Dividends and Income	446,559.16

<b>Asset Summary</b>		
	<b>August 31, 2022</b>	<b>July 31, 2022</b>
<b>CAMP Pool</b>	203,291,352.45	292,844,793.29
<b>Total</b>	<b>\$203,291,352.45</b>	<b>\$292,844,793.29</b>

<b>Asset Allocation</b>	
CAMP Pool	100.00%





## Account Statement

For the Month Ending **August 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
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>292,844,793.29</b>
08/09/22	08/09/22	Redemption - Outgoing Wires	1.00	(30,000,000.00)	262,844,793.29
08/10/22	08/10/22	Redemption - Outgoing Wires	1.00	(30,000,000.00)	232,844,793.29
08/12/22	08/12/22	Redemption - Outgoing Wires	1.00	(30,000,000.00)	202,844,793.29
08/31/22	09/01/22	Accrual Income Div Reinvestment - Distributions	1.00	446,559.16	203,291,352.45
<b>Closing Balance</b>					<b>203,291,352.45</b>

	Month of August	Fiscal YTD January-August		
<b>Opening Balance</b>	292,844,793.29	361,739,859.91	<b>Closing Balance</b>	203,291,352.45
<b>Purchases</b>	446,559.16	306,551,492.54	<b>Average Monthly Balance</b>	229,955,972.62
<b>Redemptions (Excl. Checks)</b>	(90,000,000.00)	(465,000,000.00)	<b>Monthly Distribution Yield</b>	2.30%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>203,291,352.45</b>	<b>203,291,352.45</b>		
<b>Cash Dividends and Income</b>	446,559.16	1,551,492.54		



**Account Statement - Transaction Summary**

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

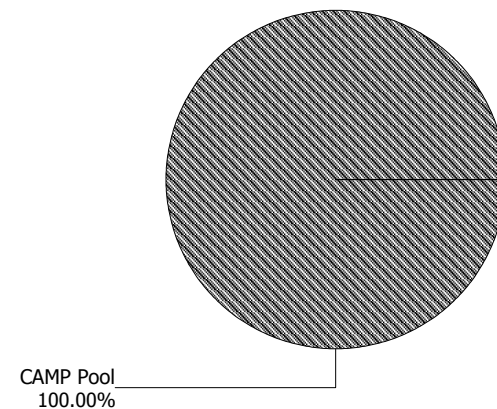
Contra Costa County - Liquidity Fund - 4017-001

<b>CAMP Pool</b>	
Opening Market Value	203,291,352.45
Purchases	40,389,113.82
Redemptions	(60,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$183,680,466.27</b>
Cash Dividends and Income	389,113.82

<b>Asset Summary</b>		
	<b>September 30, 2022</b>	<b>August 31, 2022</b>
<b>CAMP Pool</b>	183,680,466.27	203,291,352.45
<b>Total</b>	<b>\$183,680,466.27</b>	<b>\$203,291,352.45</b>

<b>Asset Allocation</b>	
CAMP Pool	100.00%





## Account Statement

For the Month Ending **September 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
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>203,291,352.45</b>
09/09/22	09/09/22	Redemption - Outgoing Wires	1.00	(40,000,000.00)	163,291,352.45
09/15/22	09/15/22	Purchase - Incoming Wires	1.00	10,000,000.00	173,291,352.45
09/16/22	09/16/22	Purchase - Incoming Wires	1.00	20,000,000.00	193,291,352.45
09/19/22	09/19/22	Redemption - Outgoing Wires	1.00	(20,000,000.00)	173,291,352.45
09/30/22	09/30/22	Purchase - Incoming Wires	1.00	10,000,000.00	183,291,352.45
09/30/22	10/03/22	Accrual Income Div Reinvestment - Distributions	1.00	389,113.82	183,680,466.27
<b>Closing Balance</b>					<b>183,680,466.27</b>

	Month of September	Fiscal YTD January-September
<b>Opening Balance</b>	203,291,352.45	361,739,859.91
<b>Purchases</b>	40,389,113.82	346,940,606.36
<b>Redemptions (Excl. Checks)</b>	(60,000,000.00)	(525,000,000.00)
<b>Check Disbursements</b>	0.00	0.00
<b>Closing Balance</b>	<b>183,680,466.27</b>	<b>183,680,466.27</b>
<b>Cash Dividends and Income</b>	389,113.82	1,940,606.36

<b>Closing Balance</b>	183,680,466.27
<b>Average Monthly Balance</b>	181,637,656.24
<b>Monthly Distribution Yield</b>	2.61%



### Account Information

<b>Account Number</b>	<b>Account Name</b>
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

### Summary of Income Cash

<b>Ending Balance Last Accounting Period 30-Jun-22</b>		\$	-
<b>Receipts For This Period</b>			
Cash Dividends	14,059.85		
Interest On Bonds	-		
From Other Sources	-		14,059.85
<b>Disbursements For This Period</b>			
Purchases	-		
For Other Purposes	-14,059.85		-14,059.85
<b>Ending Balance This Accounting Period 30-Sep-22</b>		\$	-

### Summary of Principal Cash

<b>Ending Balance Last Accounting Period 30-Jun-22</b>		\$	-
<b>Receipts For This Period</b>			
Sales and Maturities	600,000.00		
From Other Sources	2,856,837.10		3,456,837.10
<b>Disbursements For This Period</b>			
Purchases	-2,856,837.10		
For Other Purposes	-600,000.00		-3,456,837.10
<b>Ending Balance This Accounting Period 30-Sep-22</b>		\$	-

### Summary of Investments

<b>Ending Balance Last Accounting Period 30-Jun-22</b>		\$	3,588,257.84
Assets Purchased or Otherwise Acquired			2,856,837.10
Assets Sold or Otherwise Disposed of			-600,000.00
<b>Ending Balance This Accounting Period 30-Sep-22</b>		\$	5,845,094.94
<b>Market Value of Account</b>	\$	5,845,094.94	



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 30-Jun-22	\$	-	-	3,588,257.84	-
01-Jul-22					
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 2,842,777.25 SHARES AT 1.00 USD		-	-2,842,777.25	2,842,777.25	-
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 6/30/2022 DIVIDEND FROM 6/1/22 TO 6/30/22		1,910.19	-	-	-
CASH RECEIPT RECEIPT OF FUNDS FED REF# 1317		-	2,842,777.25	-	-
05-Jul-22					
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 1,910.19 SHARES AT 1.00 USD		-	-1,910.19	1,910.19	-
CASH DISBURSEMENT TRANSFER TO PRINCIPAL		-1,910.19	-	-	-
CASH RECEIPT TRANSFER FROM INCOME		-	1,910.19	-	-
02-Aug-22					
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 3,832.74 SHARES AT 1.00 USD		-	-3,832.74	3,832.74	-
CASH DISBURSEMENT TRANSFER TO PRINCIPAL		-3,832.74	-	-	-
CASH RECEIPT TRANSFER FROM INCOME		-	3,832.74	-	-
02-Sep-22					
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 8,316.92 SHARES AT 1.00 USD		-	-8,316.92	8,316.92	-
CASH DISBURSEMENT TRANSFER TO PRINCIPAL		-8,316.92	-	-	-
CASH RECEIPT TRANSFER FROM INCOME		-	8,316.92	-	-



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
03-Aug-22				
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 100,000 SHARES AT 1.00 USD	-	100,000.00	-100,000.00	-
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK	-	-100,000.00	-	-
31-Aug-22				
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 500,000 SHARES AT 1.00 USD	-	500,000.00	-500,000.00	-
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK	-	-500,000.00	-	-
01-Aug-22				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 7/31/2022 DIVIDEND FROM 7/1/22 TO 7/31/22	3,832.74	-	-	-
01-Sep-22				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 8/31/2022 DIVIDEND FROM 8/1/22 TO 8/31/22	8,316.92	-	-	-
Ending Balance This Statement Period 30-Sep-22	\$ -	-	5,845,094.94	-



Account Information

<b>Account Number</b>	<b>Account Name</b>
229842000	WEST CONTRA COSTA HEALTHCARE DISTRICT DEPOSIT ACCOUNT 2019 DEPOSIT ACCOUNT

Schedule of Assets as of September 30, 2022

Cusip	Asset Name	Shares	Book Value	Market Value	Est Income	Yield
<b>CASH</b>						
	Income Cash		-	-	-	-
	Principal Cash		-	-	-	-
	<b>CASH Total</b>		-	-	-	-
<b>MUTUAL FUNDS/MONEY MARKETS</b>						
60934N666	FEDERATED INSTITUTIONAL TAX FREE CASH TRUST PREMIER SHARES #73	5,845,094.94	5,845,094.94	5,845,094.94	139,677.60	2.39
	<b>MUTUAL FUNDS/MONEY MARKETS Total</b>		<b>5,845,094.94</b>	<b>5,845,094.94</b>	<b>139,677.60</b>	<b>2.39</b>
	<b>229842000 Total</b>		<b>5,845,094.94</b>	<b>5,845,094.94</b>	<b>139,677.60</b>	<b>2.39</b>



## **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  
**September 30, 2022**  
**FY 2022-2023**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	07/01/22							09/30/22
100300	1,059,410.99							1,059,410.99
<b>TOTALS</b>	1,059,410.99	0.00	0.00	0.00	0.00	0.00	0.00	1,059,410.99

\* East Bay Regional Communications System Authority