

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF DECEMBER 31, 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 12/31/22, the fair value of the Treasurer's investment portfolio was 98.50% of the cost. More than 79 percent of the portfolio or over \$4.7 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County should be able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$5,999,789,533.56
Cost	\$5,969,553,770.04
Market Value	\$5,880,279,431.77
Weighted Yield to Maturity	3.70%
Weighted Average Days to Maturity	261 days
Weighted Duration	0.66 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
December 31, 2022

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$362,500,000.00	\$358,654,758.95	\$358,431,412.50	6.01%
2. U.S. Agencies				
Federal Home Loan Banks	1,501,932,000.00	1,489,587,169.25	1,472,515,639.15	24.95%
Federal National Mortgage Association	302,000,000.00	300,531,295.95	289,967,481.37	5.03%
Federal Farm Credit Banks	307,856,000.00	307,645,301.19	293,311,948.82	5.15%
Federal Home Loan Mortgage Corporation	230,000,000.00	229,989,765.05	220,367,397.75	3.85%
Subtotal	2,341,788,000.00	2,327,753,531.44	2,276,162,467.09	38.99%
3. Supranationals - International Government	443,000,000.00	441,604,866.81	426,684,405.43	7.40%
4. Money Market Instruments				
Commercial Paper	1,465,000,000.00	1,455,145,379.14	1,454,698,525.00	24.38%
Negotiable Certificates of Deposit	435,000,000.00	435,000,000.00	433,868,995.00	7.29%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	1,900,003,404.12	1,890,148,783.26	1,888,570,924.12	31.66%
5. Corporate Notes	159,445,000.00	158,660,119.83	145,786,810.96	2.66%
TOTAL (Section A.)¹	5,206,736,404.12	5,176,822,060.29	5,095,636,020.10	86.72%
B. Investments Managed by Outside Contractors				
1. PFM	74,986,727.85	74,880,847.10	71,915,608.29	1.25%
2. Local Agency Investment Fund (LAIF)	266,672,444.70	266,672,444.70	261,709,472.63 ²	4.47%
3. Allspring Global Investments ⁵	44,289,576.50	44,074,037.56	43,913,950.36 ³	0.74%
4. CAMP	319,821,464.14	319,821,464.14	319,821,464.14	5.36%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	2,171,528.76	2,171,528.76	2,171,528.76	0.04%
7. Other				
a. EBRCS Bond	1,059,410.99	1,059,410.99	1,059,410.99	0.02%
TOTAL (Section B.)	709,001,152.94	708,679,733.25	700,591,435.17	11.87%
C. Cash	84,051,976.50	84,051,976.50	84,051,976.50	1.41%
⁴GRAND TOTAL (FOR A , B, & C)	\$5,999,789,533.56	\$5,969,553,770.04	\$5,880,279,431.77	100.00%

Notes:

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

CONTRA COSTA COUNTY INVESTMENT POOL

December 31, 2022

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	4,802,710,311.28	4,994,803,370.11
Net Earnings (\$)	58,043,338.46	37,723,270.12
Earned Income Yield	2.36%	2.96%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

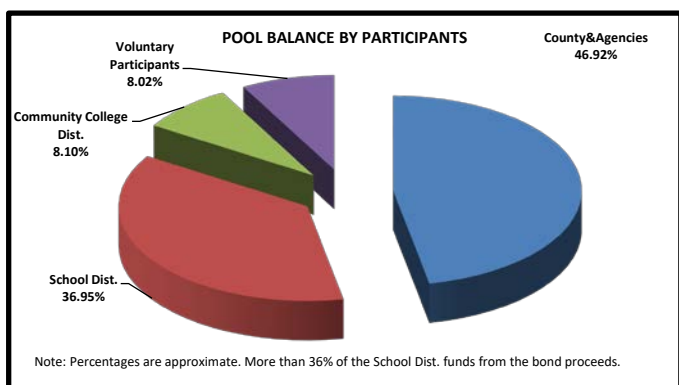
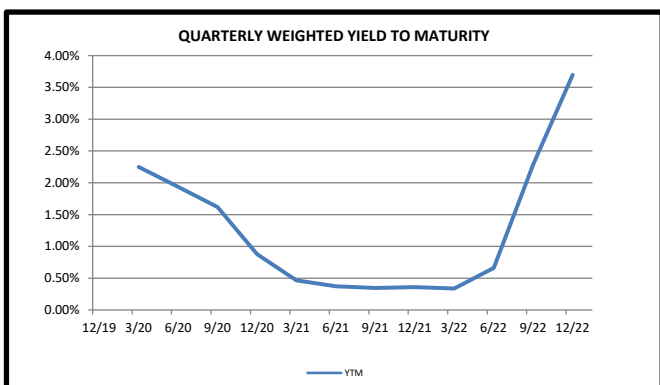
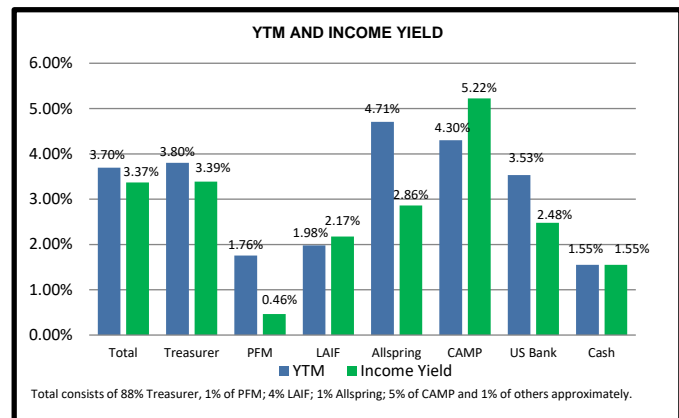
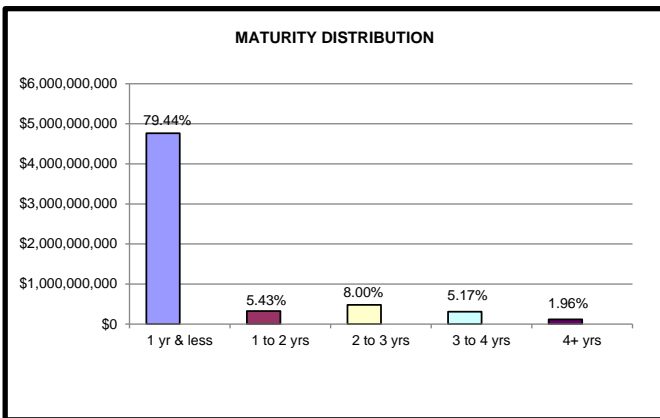
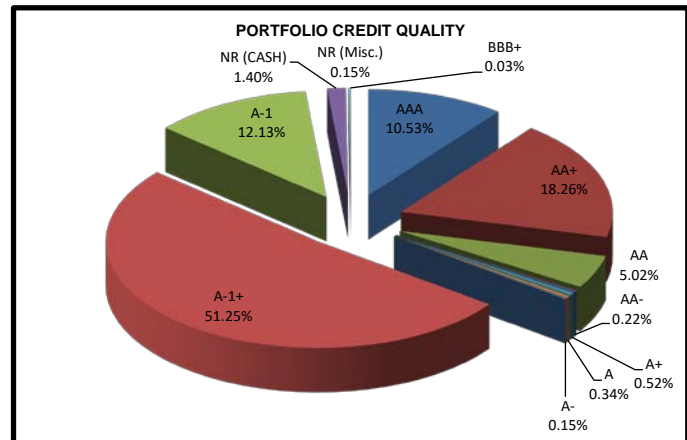
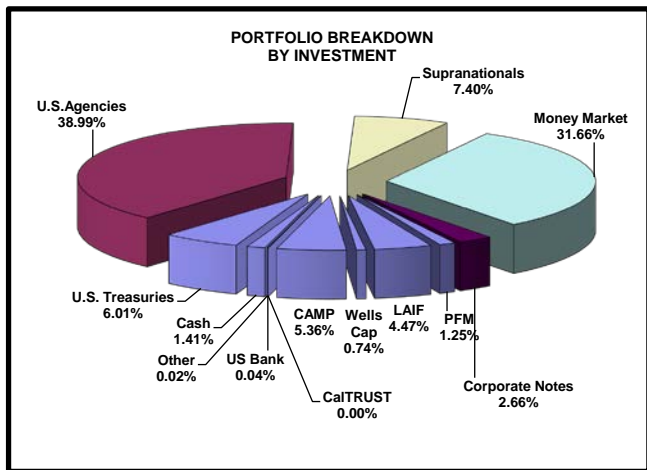
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio	
U.S. Treasury	362,500,000.00	358,431,412.50	4.30	98	6.10%	
Agencies	2,341,788,000.00	2,276,162,467.09	3.36	395	38.71%	
Commercial Paper	1,465,000,000.00	1,454,698,525.00	4.31	55	24.74%	
NCD/YCD	435,000,000.00	433,868,995.00	3.94	101	7.38%	
Corporate Notes	159,445,000.00	145,786,810.96	1.64	1071	2.48%	
Time Deposit	3,404.12	3,404.12	0.08	509	0.00%	
Supranationals	443,000,000.00	426,684,405.43	4.71	558	7.26%	
PFM	74,986,727.85	71,915,608.29	1.76	713	1.22%	
LAIF	266,672,444.70	261,709,472.63	1.98	4	1	4.45%
CAMP	319,821,464.14	319,821,464.14	4.30	0	5.44%	
CalTRUST (Liquidity)	-	-	0.00	0	0.00%	
Allspring Global Investments	44,289,576.50	43,913,950.36	4.71	286	0.75%	
US Bank (Federated Tax Free)	2,171,528.76	2,171,528.76	3.53	0	0.04%	
Misc. ¹	1,059,410.99	1,059,410.99	N/A	N/A	0.02%	
Cash	84,051,976.50	84,051,976.50	1.55	2	0	1.43%
Total Fund³	<u>5,999,789,533.56</u>	<u>5,880,279,431.77</u>	<u>3.70</u>	<u>261</u>	<u>100.00%</u>	

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**
December 31, 2022

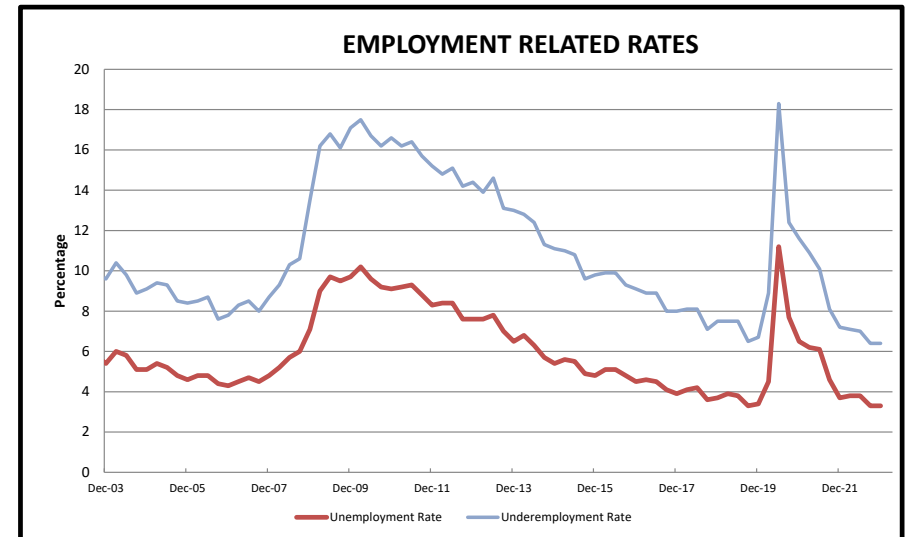
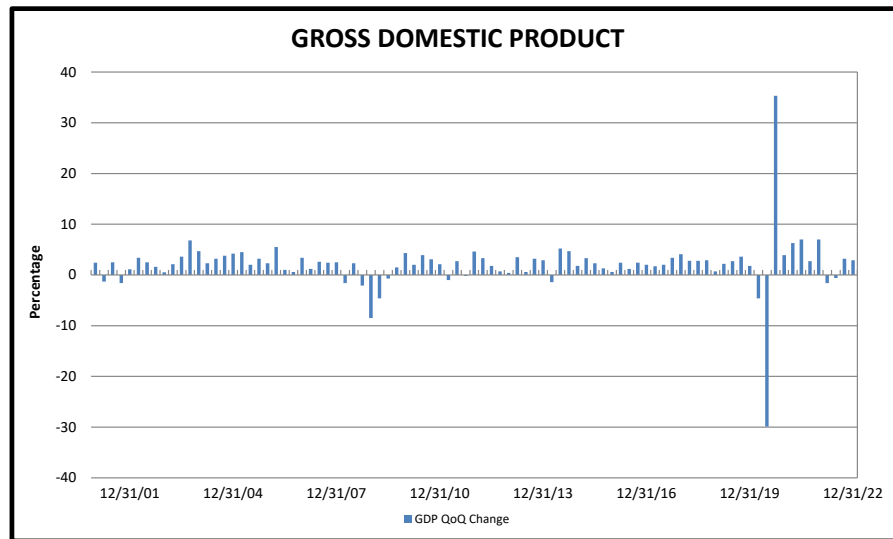
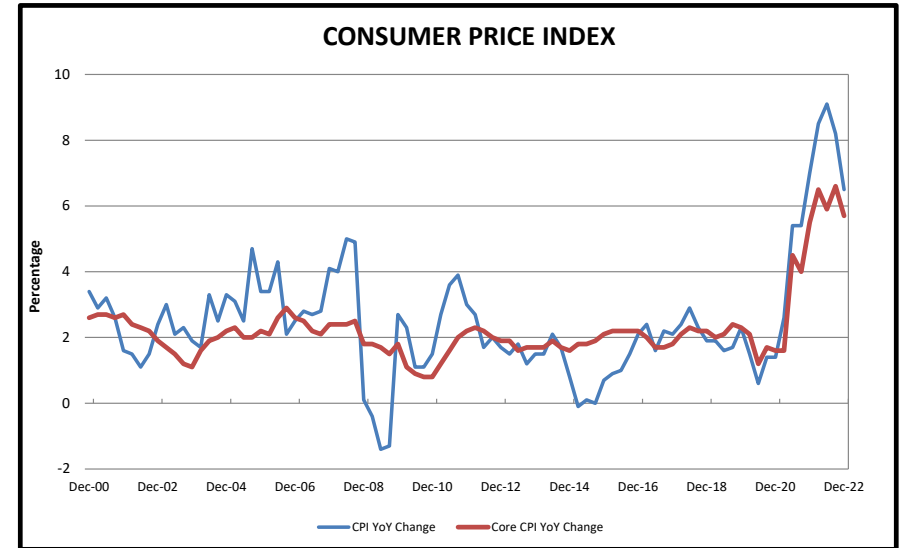
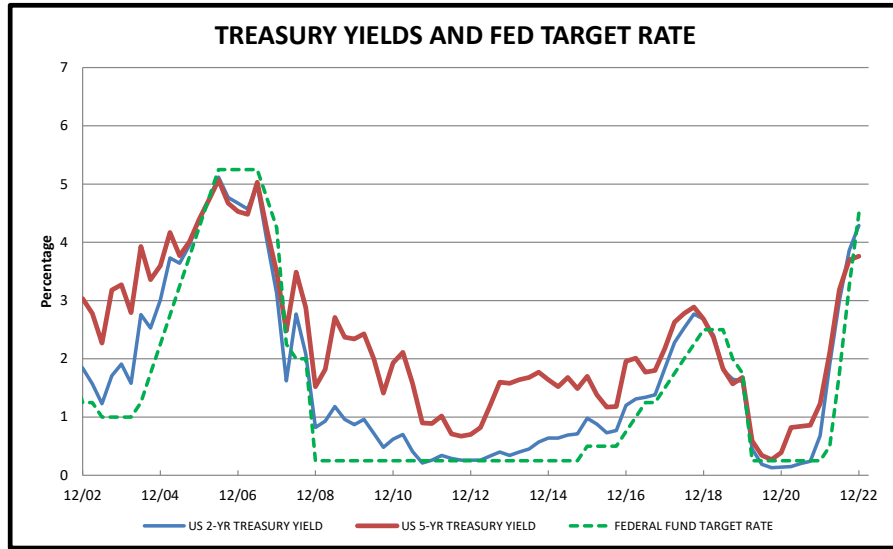


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE:

1. All report information is unaudited but due diligence was utilized in its preparation. The information in the entire report is obtained at time of preparation hence may be updated after publishing 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 rounding, the timing difference in recording and/or posting transactions, interest, security values, etc.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AA+ and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, more than 79% of the portfolio will mature in less than a year with a weighted average maturity of 261 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF DECEMBER 31, 2022



Note:
All data provided by Bloomberg.

SECTION III

APPENDIX

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

Notes:

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

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Time Deposits												
121101042B	86232	WESTAMERICA BANK - TIME DEP		05/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	509	05/24/2024
Subtotal and Average			3,404.12		3,404.12	3,404.12	3,404.12			0.081	509	
Negotiable CDs												
87019WEW1	90392	SWEDBANK NY - YCD		10/18/2022	35,000,000.00	34,997,200.00	35,000,000.00	4.150	A-1	4.208	17	01/18/2023
78012U7L3	90228	RBC NY - YCD		06/29/2022	35,000,000.00	34,961,675.00	35,000,000.00	3.120	A-1+	3.163	29	01/30/2023
78012U5A9	90131	RBC NY - YCD		04/12/2022	35,000,000.00	34,893,985.00	35,000,000.00	2.050	A-1+	2.078	43	02/13/2023
65558UXL1	90349	NORDEA BK NY - YCD		10/07/2022	35,000,000.00	34,980,715.00	35,000,000.00	4.150	A-1+	4.208	64	03/06/2023
06367D2S3	90488	BK OF MONT CHI - YCD		12/07/2022	35,000,000.00	35,004,900.00	35,000,000.00	4.580	A-1	4.644	65	03/07/2023
22536A6P4	90496	CREDIT AG NY - YCD		12/09/2022	35,000,000.00	35,006,860.00	35,000,000.00	4.530	A-1	4.593	67	03/09/2023
21684XXZ4	90208	COOP RABOBANK NY - YCD		06/10/2022	30,000,000.00	29,801,250.00	30,000,000.00	2.740	A-1	2.778	68	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	85	03/27/2023
89115BHB9	90459	TORONTO DOM NY - YCD		11/28/2022	35,000,000.00	35,016,905.00	35,000,000.00	4.900	A-1+	4.968	114	04/25/2023
78012U6Z3	90218	RBC NY - YCD		06/22/2022	35,000,000.00	34,796,405.00	35,000,000.00	3.710	A-1+	3.762	159	06/09/2023
78015JAJ6	90271	RBC NY - YCD		08/08/2022	30,000,000.00	29,837,880.00	30,000,000.00	4.020	A-1+	4.076	183	07/03/2023
78015J5N3	90249	RBC NY - YCD		07/19/2022	25,000,000.00	24,819,475.00	25,000,000.00	3.900	A-1+	3.954	199	07/19/2023
78015JDA2	90320	RBC NY - YCD		09/09/2022	35,000,000.00	34,751,745.00	35,000,000.00	4.210	A-1+	4.268	250	09/08/2023
Subtotal and Average			515,645,161.29		435,000,000.00	433,868,995.00	435,000,000.00			3.938	101	
Corporate Notes												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,385,083.90	9,990,387.13	0.500	A+	0.566	534	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,245,318.98	5,499,441.32	2.100	A	2.106	662	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,291,624.62	4,499,542.90	2.100	A	2.106	662	10/24/2024
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,064,715.80	9,966,158.31	1.100	AA+	1.240	904	06/23/2025
931142EW9	90341	WALMART INC - CORP		09/29/2022	11,000,000.00	10,856,824.62	10,827,749.41	3.900	AA	4.616	982	09/09/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	8,894,784.30	9,932,244.31	0.850	AA+	1.079	1,110	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	8,839,246.50	9,996,629.89	1.150	AA+	1.160	1,255	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	8,858,133.80	9,984,991.65	1.875	AA-	1.941	1,471	01/11/2027
66815L2K4	90393	NORTHWESTERN MUTUAL - CORP		10/17/2022	10,000,000.00	9,789,819.27	9,694,788.50	4.350	AA+	5.186	1,718	09/15/2027
Subtotal and Average			80,384,379.78		81,000,000.00	75,225,551.79	80,391,933.42			2.252	1,076	
Commercial Paper Disc. -Amortizing												
87019SN42	90347	SWEDBANK - CP		10/06/2022	35,000,000.00	34,979,385.00	34,989,077.08	3.745	A-1	3.833	3	01/04/2023
89233HN42	90314	TOYOTA MCC - CP		09/01/2022	35,000,000.00	34,979,035.00	34,990,404.17	3.290	A-1+	3.374	3	01/04/2023
87019SN67	90348	SWEDBANK - CP		10/06/2022	35,000,000.00	34,971,160.00	34,981,795.13	3.745	A-1	3.834	5	01/06/2023
78009BN99	90207	RBC - CP		06/09/2022	35,000,000.00	34,957,965.00	34,981,255.56	2.410	A-1+	2.479	8	01/09/2023
59157UNA4	90304	METLIFE ST FDG - CP		08/23/2022	35,000,000.00	34,953,975.00	34,972,525.00	3.140	A-1+	3.223	9	01/10/2023
62479MNA7	90382	MUFG BK LTD - CP		10/12/2022	30,000,000.00	29,960,970.00	29,970,525.00	3.930	A-1	4.024	9	01/10/2023

Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
87019SNA8	90383	SWEDBANK - CP		10/12/2022	30,000,000.00	29,961,120.00	29,970,037.50	3.995	A-1	4.091	9	01/10/2023
87019SNC4	90389	SWEDBANK - CP		10/14/2022	30,000,000.00	29,954,040.00	29,962,462.50	4.095	A-1	4.195	11	01/12/2023
87019SND2	90388	SWEDBANK - CP		10/14/2022	30,000,000.00	29,950,500.00	29,959,050.00	4.095	A-1	4.195	12	01/13/2023
62479MNH2	90390	MUFG BK LTD - CP		10/17/2022	35,000,000.00	34,925,450.00	34,934,588.89	4.205	A-1	4.310	16	01/17/2023
47816GNP0	90400	JOHNSON & JOHNSON - CP		10/25/2022	30,000,000.00	29,914,500.00	29,926,116.67	4.030	A-1+	4.128	22	01/23/2023
62479MNS8	90402	MUFG BK LTD - CP		10/26/2022	30,000,000.00	29,904,060.00	29,910,208.37	4.310	A-1	4.419	25	01/26/2023
50000ENT7	90441	KOCH INDUSTRIES - CP		11/18/2022	30,000,000.00	29,898,900.00	29,910,083.33	4.150	A-1+	4.242	26	01/27/2023
89233HNT7	90336	TOYOTA MCC - CP		09/27/2022	35,000,000.00	34,881,910.00	34,904,197.22	3.790	A-1+	3.893	26	01/27/2023
59157UNW6	90387	METLIFE ST FDG - CP		10/14/2022	30,000,000.00	29,889,810.00	29,904,058.33	3.970	A-1+	4.074	29	01/30/2023
62479MNX7	90338	MUFG BK LTD - CP		09/28/2022	35,000,000.00	34,867,350.00	34,888,291.67	3.830	A-1	3.936	30	01/31/2023
89116FNX4	90337	TORONTO DOM - CP		09/28/2022	35,000,000.00	34,865,950.00	34,895,000.00	3.600	A-1+	3.701	30	01/31/2023
59157UP20	90345	METLIFE ST FDG - CP		09/30/2022	35,000,000.00	34,858,530.00	34,883,333.36	3.750	A-1+	3.852	32	02/02/2023
46640QP39	90395	JP MORGAN - CP		10/20/2022	35,000,000.00	34,849,570.00	34,859,475.00	4.380	A-1	4.499	33	02/03/2023
62479MP64	90425	MUFG BK LTD - CP		11/08/2022	30,000,000.00	29,865,090.00	29,864,700.00	4.510	A-1	4.625	36	02/06/2023
89233HPQ1	90396	TOYOTA MCC - CP		10/21/2022	30,000,000.00	29,793,030.00	29,800,200.00	4.440	A-1+	4.573	54	02/24/2023
59157UPT1	90385	METLIFE ST FDG - CP		10/13/2022	30,000,000.00	29,786,160.00	29,806,199.96	4.080	A-1+	4.202	57	02/27/2023
89233HPT5	90346	TOYOTA MCC - CP		10/05/2022	35,000,000.00	34,744,955.00	34,776,670.83	4.030	A-1+	4.153	57	02/27/2023
22533UQ14	90465	CREDIT AG - CP		12/02/2022	25,000,000.00	24,816,850.00	24,819,722.19	4.400	A-1	4.510	59	03/01/2023
62479MQ63	90482	MUFG BK LTD - CP		12/06/2022	35,000,000.00	34,722,590.00	34,711,288.89	4.640	A-1	4.760	64	03/06/2023
87019SQ80	90495	SWEDBANK - CP		12/09/2022	35,000,000.00	34,717,025.00	34,716,383.33	4.420	A-1	4.531	66	03/08/2023
62479MQ97	90494	MUFG BK LTD - CP		12/09/2022	35,000,000.00	34,707,505.00	34,700,361.11	4.600	A-1	4.718	67	03/09/2023
46640QQA2	90429	JP MORGAN - CP		11/10/2022	35,000,000.00	34,687,625.00	34,692,583.33	4.650	A-1	4.789	68	03/10/2023
89233HQD9	90433	TOYOTA MCC - CP		11/15/2022	25,000,000.00	24,771,975.00	24,776,645.84	4.530	A-1+	4.662	71	03/13/2023
62479MQL0	90510	MUFG BK LTD - CP		12/19/2022	35,000,000.00	34,650,455.00	34,648,133.30	4.640	A-1	4.760	78	03/20/2023
89233HQQ0	90432	TOYOTA MCC - CP		11/14/2022	30,000,000.00	29,682,330.00	29,686,350.00	4.590	A-1+	4.732	82	03/24/2023
89233HQU1	90456	TOYOTA MCC - CP		11/28/2022	35,000,000.00	34,610,450.00	34,608,700.00	4.680	A-1+	4.820	86	03/28/2023
22533UQV8	90529	CREDIT AG - CP		12/29/2022	35,000,000.00	34,615,280.00	34,623,604.17	4.450	A-1	4.563	87	03/29/2023
47816GQX0	90460	JOHNSON & JOHNSON - CP		11/30/2022	35,000,000.00	34,608,840.00	34,614,951.50	4.450	A-1+	4.580	89	03/31/2023
47816GR50	90487	JOHNSON & JOHNSON - CP		12/07/2022	35,000,000.00	34,587,000.00	34,583,266.76	4.560	A-1+	4.694	94	04/05/2023
89116FR51	90486	TORONTO DOM - CP		12/07/2022	35,000,000.00	34,575,520.00	34,599,716.66	4.380	A-1+	4.502	94	04/05/2023
02314QR68	90435	AMAZON - CP		11/17/2022	30,000,000.00	29,630,100.00	29,627,916.62	4.700	A-1+	4.854	95	04/06/2023
47816GR68	90483	JOHNSON & JOHNSON - CP		12/06/2022	30,000,000.00	29,642,220.00	29,639,791.66	4.550	A-1+	4.685	95	04/06/2023
02314QRA9	90436	AMAZON - CP		11/17/2022	30,000,000.00	29,614,500.00	29,612,250.00	4.700	A-1+	4.857	99	04/10/2023
47816GRB7	90484	JOHNSON & JOHNSON - CP		12/06/2022	30,000,000.00	29,623,350.00	29,620,833.33	4.550	A-1+	4.688	100	04/11/2023
89116FRD4	90493	TORONTO DOM - CP		12/09/2022	35,000,000.00	34,536,075.00	34,565,650.00	4.380	A-1+	4.512	102	04/13/2023
89116FRE2	90491	TORONTO DOM - CP		12/08/2022	30,000,000.00	29,598,180.00	29,624,050.00	4.380	A-1+	4.512	103	04/14/2023
89116FRH5	90489	TORONTO DOM - CP		12/08/2022	30,000,000.00	29,585,370.00	29,613,100.00	4.380	A-1+	4.512	106	04/17/2023
89116FRH5	90497	TORONTO DOM - CP		12/23/2022	35,000,000.00	34,516,265.00	34,536,250.00	4.500	A-1+	4.633	106	04/17/2023

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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
Commercial Paper Disc. -Amortizing												
47816GRU5	90461	JOHNSON & JOHNSON - CP		11/30/2022	35,000,000.00	34,485,605.00	34,483,574.88	4.540	A-1+	4.691	117	04/28/2023
Subtotal and Average			1,465,953,739.65		1,465,000,000.00	1,454,698,525.00	1,455,145,379.14			4.309	55	
Federal Agency Coupon Securities												
3135G0T94	84892	FNMA - AGENCY		02/28/2019	6,000,000.00	5,994,910.08	5,999,520.75	2.375	AA+	2.543	18	01/19/2023
3135G0T94	84909	FNMA - AGENCY		03/08/2019	5,000,000.00	4,995,758.40	4,999,773.35	2.375	AA+	2.470	18	01/19/2023
3133EKKT2	85078	FFCB - AGENCY		05/30/2019	2,900,000.00	2,893,884.80	2,900,428.31	2.250	AA+	2.100	38	02/08/2023
3133ELA87	85648	FFCB - AGENCY		05/28/2020	20,000,000.00	19,683,502.40	19,994,696.09	0.250	AA+	0.318	141	05/22/2023
3133ENXP0	90189	FFCB - AGENCY		05/25/2022	10,000,000.00	9,900,784.30	9,998,600.00	2.100	AA+	2.136	144	05/25/2023
3137EAES4	85688	FHLMC - AGENCY		06/26/2020	20,000,000.00	19,587,100.40	19,990,537.04	0.250	AA+	0.348	176	06/26/2023
3133EKP5	85102	FFCB - AGENCY		06/14/2019	4,956,000.00	4,866,248.62	4,962,575.03	2.125	AA+	1.921	247	09/05/2023
3137EAEW5	85769	FHLMC - AGENCY		09/04/2020	10,000,000.00	9,699,107.90	9,999,248.06	0.250	AA+	0.261	250	09/08/2023
3130ATYM3	90453	FHLB - AGENCY		11/23/2022	10,000,000.00	10,004,755.07	9,998,582.30	4.875	AA+	4.907	325	11/22/2023
3130ATPW1	90394	FHLB - AGENCY		10/19/2022	27,500,000.00	27,463,413.45	27,486,291.35	4.625	AA+	4.672	341	12/08/2023
3133EN5D8	90520	FFCB - AGENCY		12/27/2022	10,000,000.00	9,991,934.40	9,996,182.89	4.750	AA+	4.790	360	12/27/2023
3133ENYX2	90215	FFCB - AGENCY		06/17/2022	10,000,000.00	9,799,534.80	9,967,782.50	3.250	AA+	3.480	533	06/17/2024
3133ENYX2	90216	FFCB - AGENCY		06/17/2022	10,000,000.00	9,799,534.80	9,996,770.94	3.250	AA+	3.273	533	06/17/2024
3134GYA69	90519	FHLMC - AGENCY		12/27/2022	10,000,000.00	10,010,658.10	10,000,000.00	5.000	AA+	5.005	635	09/27/2024
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,009,375.40	19,987,743.57	1.625	AA+	1.661	653	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,504,687.70	9,993,871.79	1.625	AA+	1.661	653	10/15/2024
3133ENS43	90391	FFCB - AGENCY		10/17/2022	10,000,000.00	9,967,436.40	9,992,373.61	4.375	AA+	4.420	655	10/17/2024
3133EN4N7	90512	FFCB - AGENCY		12/20/2022	10,000,000.00	9,943,513.20	9,974,791.11	4.250	AA+	4.385	719	12/20/2024
3133EN4N7	90513	FFCB - AGENCY		12/20/2022	10,000,000.00	9,943,513.20	9,974,810.81	4.250	AA+	4.385	719	12/20/2024
3133EN4N7	90514	FFCB - AGENCY		12/20/2022	10,000,000.00	9,943,513.20	9,987,789.44	4.250	AA+	4.315	719	12/20/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,342,112.90	9,994,777.87	1.000	AA+	1.027	719	12/20/2024
3133ENZ37	90431	FFCB - AGENCY		11/10/2022	10,000,000.00	10,068,648.10	9,998,411.15	4.875	AA+	4.887	740	01/10/2025
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,383,743.20	9,989,996.30	1.320	AA+	1.370	751	01/21/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,502,485.20	9,985,623.92	1.750	AA+	1.820	775	02/14/2025
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,617,470.60	10,000,000.00	2.750	AA+	2.750	845	04/25/2025
3133EN4B3	90506	FFCB - AGENCY		12/13/2022	10,000,000.00	9,972,006.80	9,992,160.00	4.250	AA+	4.284	894	06/13/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,213,027.00	19,979,599.33	0.500	AA+	0.542	898	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,142,775.50	9,998,771.24	0.700	AA+	0.705	911	06/30/2025
3133ENP95	90344	FFCB - AGENCY		09/30/2022	10,000,000.00	9,990,599.50	9,942,766.20	4.250	AA+	4.475	1,003	09/30/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,001,070.20	9,979,537.16	0.500	AA+	0.573	1,041	11/07/2025
3134GY6L1	90511	FHLMC - AGENCY		12/20/2022	15,000,000.00	15,009,100.35	15,000,000.00	4.750	AA+	4.750	1,264	06/18/2026
3133ENS50	90386	FFCB - AGENCY		10/14/2022	10,000,000.00	10,030,185.60	10,000,000.00	4.125	AA+	4.125	1,747	10/14/2027
Subtotal and Average			313,393,032.24		361,356,000.00	352,276,391.57	361,064,012.11			2.741	620	

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Federal Agency Disc. -Amortizing												
313384AC3	90311	FHLB - AGENCY		08/30/2022	35,000,000.00	35,000,000.00	34,994,118.06	3.025	A-1+	3.100	2	01/03/2023
313384AL3	90326	FHLB - AGENCY		09/21/2022	30,000,000.00	29,970,894.90	29,970,999.99	3.480	A-1+	3.616	10	01/11/2023
313384AN9	90332	FHLB - AGENCY		09/26/2022	35,000,000.00	34,958,440.65	34,958,350.00	3.570	A-1+	3.710	12	01/13/2023
313384AS8	90333	FHLB - AGENCY		09/26/2022	35,000,000.00	34,941,830.70	34,944,466.67	3.570	A-1+	3.661	16	01/17/2023
313384AU3	90443	FHLB - AGENCY		11/21/2022	3,600,000.00	3,593,162.95	3,592,728.00	4.040	A-1+	4.181	18	01/19/2023
313384AU3	90444	FHLB - AGENCY		11/21/2022	2,200,000.00	2,195,821.80	2,195,556.00	4.040	A-1+	4.181	18	01/19/2023
313384AU3	90445	FHLB - AGENCY		11/21/2022	13,000,000.00	12,975,310.66	12,973,740.00	4.040	A-1+	4.181	18	01/19/2023
313384AU3	90446	FHLB - AGENCY		11/21/2022	640,000.00	638,784.52	638,707.20	4.040	A-1+	4.181	18	01/19/2023
313384AU3	90447	FHLB - AGENCY		11/21/2022	6,000,000.00	5,988,604.92	5,987,880.00	4.040	A-1+	4.181	18	01/19/2023
313384AU3	90448	FHLB - AGENCY		11/21/2022	700,000.00	698,670.57	698,586.00	4.040	A-1+	4.181	18	01/19/2023
313384AZ2	90397	FHLB - AGENCY		10/24/2022	35,000,000.00	34,912,782.45	34,911,226.39	3.970	A-1+	4.066	23	01/24/2023
313384BA6	90317	FHLB - AGENCY		09/09/2022	30,000,000.00	29,920,096.80	29,936,800.00	3.160	A-1+	3.288	24	01/25/2023
313384BC2	90401	FHLB - AGENCY		10/26/2022	30,000,000.00	29,912,853.90	29,913,333.33	4.000	A-1+	4.098	26	01/27/2023
313384BH1	90334	FHLB - AGENCY		09/27/2022	30,000,000.00	29,891,163.00	29,905,320.83	3.665	A-1+	3.765	31	02/01/2023
313384BR9	90404	FHLB - AGENCY		10/27/2022	35,000,000.00	34,841,333.80	34,846,627.08	4.045	A-1+	4.208	39	02/09/2023
313384BS7	90437	FHLB - AGENCY		11/17/2022	7,000,000.00	6,966,760.78	6,967,488.89	4.180	A-1+	4.339	40	02/10/2023
313384BS7	90438	FHLB - AGENCY		11/17/2022	2,600,000.00	2,587,654.00	2,587,924.44	4.180	A-1+	4.340	40	02/10/2023
313384BS7	90439	FHLB - AGENCY		11/17/2022	1,900,000.00	1,890,977.93	1,891,175.56	4.180	A-1+	4.340	40	02/10/2023
313384BY4	90405	FHLB - AGENCY		10/27/2022	35,000,000.00	34,811,396.90	34,817,309.72	4.085	A-1+	4.195	46	02/16/2023
313384CG2	90318	FHLB - AGENCY		09/09/2022	35,000,000.00	34,772,971.10	34,826,225.00	3.310	A-1+	3.456	54	02/24/2023
313384CM9	90426	FHLB - AGENCY		11/09/2022	25,000,000.00	24,825,086.50	24,827,302.09	4.215	A-1+	4.330	59	03/01/2023
313384CN7	90406	FHLB - AGENCY		10/27/2022	35,000,000.00	34,755,351.40	34,757,916.67	4.150	A-1+	4.329	60	03/02/2023
313588CN3	90466	FNMA - AGENCY		12/02/2022	4,000,000.00	3,972,040.16	3,972,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90467	FNMA - AGENCY		12/02/2022	5,000,000.00	4,965,050.20	4,965,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90468	FNMA - AGENCY		12/02/2022	4,000,000.00	3,972,040.16	3,972,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90469	FNMA - AGENCY		12/02/2022	2,000,000.00	1,986,020.08	1,986,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90470	FNMA - AGENCY		12/02/2022	4,500,000.00	4,468,545.18	4,468,500.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90471	FNMA - AGENCY		12/02/2022	700,000.00	695,107.03	695,100.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90472	FNMA - AGENCY		12/02/2022	2,000,000.00	1,986,020.08	1,986,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90473	FNMA - AGENCY		12/02/2022	3,300,000.00	3,276,933.13	3,276,900.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90474	FNMA - AGENCY		12/02/2022	18,000,000.00	17,874,180.72	17,874,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90475	FNMA - AGENCY		12/02/2022	1,000,000.00	993,010.04	993,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90476	FNMA - AGENCY		12/02/2022	2,000,000.00	1,986,020.08	1,986,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90477	FNMA - AGENCY		12/02/2022	2,000,000.00	1,986,020.08	1,986,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90478	FNMA - AGENCY		12/02/2022	5,000,000.00	4,965,050.20	4,965,000.00	4.200	A-1+	4.364	60	03/02/2023
313588CN3	90479	FNMA - AGENCY		12/02/2022	2,500,000.00	2,482,525.10	2,482,500.00	4.200	A-1+	4.364	60	03/02/2023
313384CP2	90424	FHLB - AGENCY		11/08/2022	35,000,000.00	34,746,591.25	34,748,247.92	4.245	A-1+	4.363	61	03/03/2023
313384CT4	90418	FHLB - AGENCY		11/03/2022	35,000,000.00	34,734,341.25	34,732,371.53	4.235	A-1+	4.418	65	03/07/2023

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Federal Agency Disc. -Amortizing												
313384CU1	90419	FHLB - AGENCY		11/03/2022	30,000,000.00	29,768,692.20	29,768,175.00	4.215	A-1+	4.397	66	03/08/2023
313384CV9	90427	FHLB - AGENCY		11/09/2022	30,000,000.00	29,765,092.20	29,761,591.67	4.270	A-1+	4.453	67	03/09/2023
313384DB2	90434	FHLB - AGENCY		11/16/2022	30,000,000.00	29,743,501.20	29,738,416.66	4.300	A-1+	4.484	73	03/15/2023
313384DB2	90498	FHLB - AGENCY		12/27/2022	4,000,000.00	3,965,800.16	3,964,116.45	4.424	A-1+	4.592	73	03/15/2023
313384DC0	90420	FHLB - AGENCY		11/03/2022	35,000,000.00	34,696,554.90	34,693,516.66	4.260	A-1+	4.449	74	03/16/2023
313384DG1	90430	FHLB - AGENCY		11/10/2022	35,000,000.00	34,679,774.15	34,673,158.33	4.310	A-1+	4.501	78	03/20/2023
313588DH5	90450	FNMA - AGENCY		11/23/2022	35,000,000.00	34,675,580.45	34,677,416.67	4.200	A-1+	4.378	79	03/21/2023
313588DJ1	90457	FNMA - AGENCY		11/28/2022	35,000,000.00	34,671,387.10	34,669,444.44	4.250	A-1+	4.368	80	03/22/2023
313384DR7	90525	FHLB - AGENCY		12/29/2022	20,000,000.00	19,795,455.60	19,787,333.33	4.400	A-1+	4.573	87	03/29/2023
313588DS1	90480	FNMA - AGENCY		12/05/2022	35,000,000.00	34,637,857.80	34,636,388.89	4.250	A-1+	4.429	88	03/30/2023
313384EG0	90442	FHLB - AGENCY		11/18/2022	30,000,000.00	29,634,638.40	29,624,300.00	4.420	A-1+	4.627	102	04/13/2023
313384EH8	90515	FHLB - AGENCY		12/21/2022	35,000,000.00	34,569,508.40	34,551,878.47	4.475	A-1+	4.602	103	04/14/2023
313384EL9	90499	FHLB - AGENCY		12/09/2022	35,000,000.00	34,556,802.70	34,545,009.72	4.415	A-1+	4.548	106	04/17/2023
313384EL9	90502	FHLB - AGENCY		12/09/2022	35,000,000.00	34,556,802.70	34,545,525.00	4.410	A-1+	4.606	106	04/17/2023
313384EL9	90516	FHLB - AGENCY		12/21/2022	35,000,000.00	34,556,802.70	34,538,311.11	4.480	A-1+	4.609	106	04/17/2023
313384EM7	90501	FHLB - AGENCY		12/09/2022	35,000,000.00	34,552,568.75	34,540,717.36	4.415	A-1+	4.612	107	04/18/2023
313384EN5	90522	FHLB - AGENCY		12/28/2022	35,000,000.00	34,548,335.15	34,528,550.00	4.490	A-1+	4.617	108	04/19/2023
313384EQ8	90524	FHLB - AGENCY		12/28/2022	35,000,000.00	34,539,869.35	34,519,284.73	4.495	A-1+	4.687	110	04/21/2023
313384ET2	90528	FHLB - AGENCY		12/29/2022	35,000,000.00	34,527,174.50	34,503,427.77	4.520	A-1+	4.715	113	04/24/2023
313384FK0	90523	FHLB - AGENCY		12/28/2022	35,000,000.00	34,453,734.35	34,429,981.25	4.545	A-1+	4.752	129	05/10/2023
313384FS3	90181	FHLB - AGENCY		05/19/2022	1,500,000.00	1,475,308.91	1,488,043.33	2.110	A-1+	2.204	136	05/17/2023
313384FS3	90182	FHLB - AGENCY		05/19/2022	13,000,000.00	12,786,010.51	12,896,375.56	2.110	A-1+	2.204	136	05/17/2023
313384HF9	90508	FHLB - AGENCY		12/27/2022	5,000,000.00	4,893,876.60	4,889,231.95	4.610	A-1+	4.849	173	06/23/2023
313384HL6	90526	FHLB - AGENCY		12/29/2022	30,000,000.00	29,344,846.20	29,318,409.48	4.595	A-1+	4.835	178	06/28/2023
313384HM4	90463	FHLB - AGENCY		12/01/2022	3,282,000.00	3,209,923.44	3,207,014.97	4.595	A-1+	4.838	179	06/29/2023
313384HR3	90351	FHLB - AGENCY		10/07/2022	1,610,000.00	1,574,049.99	1,576,485.84	4.095	A-1+	4.313	183	07/03/2023
313384KG3	90295	FHLB - AGENCY		08/12/2022	5,000,000.00	4,865,011.95	4,902,566.66	3.160	A-1+	3.329	222	08/11/2023
313384MF3	90350	FHLB - AGENCY		10/07/2022	3,500,000.00	3,385,920.93	3,391,596.74	4.145	A-1+	4.396	269	09/27/2023
313384MG1	90352	FHLB - AGENCY		10/07/2022	250,000.00	241,821.82	242,228.13	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90353	FHLB - AGENCY		10/07/2022	2,400,000.00	2,321,489.42	2,325,390.00	4.145	A-1+	4.397	270	09/28/2023
313384MG1	90354	FHLB - AGENCY		10/07/2022	6,000,000.00	5,803,723.56	5,813,475.00	4.145	A-1+	4.397	270	09/28/2023
313384MG1	90355	FHLB - AGENCY		10/07/2022	25,000,000.00	24,182,181.50	24,222,812.50	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90356	FHLB - AGENCY		10/07/2022	8,750,000.00	8,463,763.53	8,477,984.37	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90357	FHLB - AGENCY		10/07/2022	200,000.00	193,457.45	193,782.50	4.145	A-1+	4.397	270	09/28/2023
313384MG1	90358	FHLB - AGENCY		10/07/2022	300,000.00	290,186.18	290,673.75	4.145	A-1+	4.397	270	09/28/2023
313384MG1	90359	FHLB - AGENCY		10/07/2022	200,000.00	193,457.45	193,782.50	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90360	FHLB - AGENCY		10/07/2022	1,500,000.00	1,450,930.89	1,453,368.75	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90361	FHLB - AGENCY		10/07/2022	350,000.00	338,550.54	339,119.37	4.145	A-1+	4.396	270	09/28/2023

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Federal Agency Disc. -Amortizing												
313384MG1	90362	FHLB - AGENCY		10/07/2022	6,000,000.00	5,803,723.56	5,813,475.00	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90363	FHLB - AGENCY		10/07/2022	500,000.00	483,643.63	484,456.25	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90364	FHLB - AGENCY		10/07/2022	6,500,000.00	6,287,367.19	6,297,931.25	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90365	FHLB - AGENCY		10/07/2022	250,000.00	241,821.82	242,228.13	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90366	FHLB - AGENCY		10/07/2022	2,500,000.00	2,418,218.15	2,422,281.25	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90367	FHLB - AGENCY		10/07/2022	7,000,000.00	6,771,010.82	6,782,387.51	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90368	FHLB - AGENCY		10/07/2022	600,000.00	580,372.36	581,347.50	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90369	FHLB - AGENCY		10/07/2022	9,500,000.00	9,189,228.97	9,204,668.76	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90370	FHLB - AGENCY		10/07/2022	1,200,000.00	1,160,744.71	1,162,695.00	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90371	FHLB - AGENCY		10/07/2022	4,000,000.00	3,869,149.04	3,875,650.00	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90372	FHLB - AGENCY		10/07/2022	600,000.00	580,372.36	581,347.50	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90373	FHLB - AGENCY		10/07/2022	300,000.00	290,186.18	290,673.75	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90374	FHLB - AGENCY		10/07/2022	300,000.00	290,186.18	290,673.75	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90375	FHLB - AGENCY		10/07/2022	1,500,000.00	1,450,930.89	1,453,368.75	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90376	FHLB - AGENCY		10/07/2022	600,000.00	580,372.36	581,347.50	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90377	FHLB - AGENCY		10/07/2022	900,000.00	870,558.53	872,021.25	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90378	FHLB - AGENCY		10/07/2022	200,000.00	193,457.45	193,782.50	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90379	FHLB - AGENCY		10/07/2022	2,000,000.00	1,934,574.52	1,937,825.00	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90380	FHLB - AGENCY		10/07/2022	200,000.00	193,457.45	193,782.50	4.145	A-1+	4.396	270	09/28/2023
313384MG1	90381	FHLB - AGENCY		10/07/2022	400,000.00	386,914.90	387,565.00	4.145	A-1+	4.396	270	09/28/2023
Subtotal and Average			1,137,440,505.94		1,375,532,000.00	1,361,626,179.67	1,361,800,794.43			4.268	85	
Treasury Coupon Securities												
91282CEK3	90183	US TREASURY NOTES		05/19/2022	1,500,000.00	1,457,812.50	1,496,886.80	2.500	AA+	2.661	485	04/30/2024
91282CEK3	90184	US TREASURY NOTES		05/19/2022	2,500,000.00	2,429,687.50	2,494,811.32	2.500	AA+	2.661	485	04/30/2024
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,340,917.50	2,493,191.83	1.125	AA+	1.261	745	01/15/2025
Subtotal and Average			6,484,496.12		6,500,000.00	6,228,417.50	6,484,889.95			2.123	585	
Treasury Bills												
912796X95	90309	US TREASURY BILLS		08/29/2022	35,000,000.00	34,992,930.00	34,988,644.44	2.920	A-1+	3.034	4	01/05/2023
912796Y60	90408	US TREASURY BILLS		10/28/2022	35,000,000.00	34,802,005.00	34,798,741.25	4.059	A-1+	4.228	51	02/21/2023
912796Y60	90452	US TREASURY BILLS		11/23/2022	13,000,000.00	12,926,459.00	12,924,491.67	4.100	A-1+	4.258	51	02/21/2023
912796T33	90530	US TREASURY BILLS		12/30/2022	25,000,000.00	24,849,550.00	24,848,361.11	4.120	A-1+	4.262	53	02/23/2023
912796YL7	90449	US TREASURY BILLS		11/22/2022	30,000,000.00	29,751,210.00	29,740,383.33	4.210	A-1+	4.386	74	03/16/2023
912796Z77	90464	US TREASURY BILLS		12/02/2022	25,000,000.00	24,773,975.00	24,766,840.28	4.250	A-1+	4.426	79	03/21/2023
912796Z93	90503	US TREASURY BILLS		12/09/2022	35,000,000.00	34,622,280.00	34,617,085.42	4.235	A-1+	4.413	93	04/04/2023
912796V48	90407	US TREASURY BILLS		10/28/2022	3,000,000.00	2,960,886.00	2,961,395.83	4.250	A-1+	4.460	109	04/20/2023
912796YV5	90451	US TREASURY BILLS		11/23/2022	35,000,000.00	34,506,815.00	34,504,905.53	4.390	A-1+	4.600	116	04/27/2023

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Treasury Bills												
912796YW3	90504	US TREASURY BILLS		12/09/2022	35,000,000.00	34,471,710.00	34,476,822.92	4.375	A-1+	4.579	123	05/04/2023
912796ZE2	90505	US TREASURY BILLS		12/09/2022	35,000,000.00	34,434,925.00	34,440,097.22	4.430	A-1+	4.641	130	05/11/2023
912796ZF9	90462	US TREASURY BILLS		11/30/2022	15,000,000.00	14,733,075.00	14,730,000.00	4.500	A-1+	4.730	144	05/25/2023
912796ZF9	90500	US TREASURY BILLS		12/09/2022	35,000,000.00	34,377,175.00	34,372,100.00	4.485	A-1+	4.708	144	05/25/2023
Subtotal and Average			310,121,982.98		356,000,000.00	352,202,995.00	352,169,869.00			4.339	89	
Federal Agency Callables												
3130ARB42	90060	FHLB - AGENCY		03/14/2022	10,000,000.00	9,934,968.90	10,000,000.00	1.250	AA+	1.250	72	03/14/2023
3130ASAA7	90188	FHLB - AGENCY		05/25/2022	20,000,000.00	19,746,275.40	19,999,202.06	2.240	AA+	2.247	173	06/23/2023
3130ATLU9	90403	FHLB - AGENCY		10/27/2022	10,000,000.00	9,990,847.80	10,000,000.00	4.400	AA+	4.400	269	09/27/2023
3134GXCA0	85939	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,592,786.60	9,999,979.95	0.320	AA+	0.320	327	11/24/2023
3134GXTW4	90195	FHLMC - AGENCY		05/31/2022	10,000,000.00	9,836,411.00	10,000,000.00	3.000	AA+	3.000	331	11/28/2023
3133EMHL9	85938	FFCB - AGENCY		11/30/2020	10,000,000.00	9,589,586.70	10,000,000.00	0.310	AA+	0.310	333	11/30/2023
3135GA6J5	85957	FNMA - AGENCY		12/07/2020	10,000,000.00	9,584,905.80	10,000,000.00	0.320	AA+	0.320	340	12/07/2023
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	18,857,329.20	20,000,000.00	0.500	AA+	0.500	540	06/24/2024
3130ASN47	90261	FHLB - AGENCY		07/26/2022	10,000,000.00	9,759,118.60	10,000,000.00	3.320	AA+	3.320	572	07/26/2024
3130ASQR3	90267	FHLB - AGENCY		07/28/2022	10,000,000.00	9,793,082.00	10,000,000.00	3.570	AA+	3.570	572	07/26/2024
3134GX2E3	90327	FHLMC - AGENCY		09/20/2022	10,000,000.00	9,893,399.70	10,000,000.00	4.050	AA+	4.050	628	09/20/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,566,942.20	10,000,000.00	2.200	AA+	2.175	635	09/27/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,346,336.90	10,000,000.00	1.000	AA+	1.000	656	10/18/2024
3134GX4M3	90409	FHLMC - AGENCY		10/28/2022	10,000,000.00	9,978,319.60	10,000,000.00	5.080	AA+	5.080	663	10/25/2024
3130AQB7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,333,031.10	10,000,000.00	1.200	AA+	1.200	722	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,319,354.00	10,000,000.00	1.150	AA+	0.956	729	12/30/2024
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,480,439.30	10,000,000.00	2.190	AA+	2.190	810	03/21/2025
3134GXRS5	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,724,514.80	10,000,000.00	3.100	AA+	3.100	849	04/29/2025
3134GXSS8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,689,856.50	10,000,000.00	3.250	AA+	3.250	908	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	18,078,107.00	20,000,000.00	0.700	AA+	0.700	911	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,199,793.40	20,000,000.00	0.650	AA+	0.650	911	06/30/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,188,304.00	10,000,000.00	0.750	AA+	0.750	940	07/29/2025
3134GY2W1	90454	FHLMC - AGENCY		11/25/2022	10,000,000.00	10,043,732.00	10,000,000.00	5.500	AA+	5.504	967	08/25/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,038,175.90	10,000,000.00	0.650	AA+	0.650	969	08/27/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,020,125.70	10,000,000.00	0.550	AA+	0.550	989	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,020,125.70	9,998,911.22	0.550	AA+	0.554	989	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	8,976,255.50	10,000,000.00	0.500	AA+	0.500	1,002	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	8,995,379.10	10,000,000.00	0.550	AA+	0.550	1,003	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	8,975,404.70	10,000,000.00	0.500	AA+	0.500	1,003	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	8,985,155.80	10,000,000.00	0.600	AA+	0.600	1,031	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	8,978,670.60	10,000,000.00	0.600	AA+	0.600	1,032	10/29/2025

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Federal Agency Callables												
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	8,958,423.70	9,990,631.67	0.540	AA+	0.574	1,037	11/03/2025
3134GXEJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	8,969,284.80	10,000,000.00	0.640	AA+	0.640	1,058	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	8,970,469.30	10,000,000.00	0.650	AA+	0.650	1,060	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	8,955,526.90	10,000,000.00	0.650	AA+	0.650	1,081	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	8,898,192.40	10,000,000.00	0.640	AA+	0.640	1,094	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	8,796,983.00	10,000,000.00	0.580	AA+	0.580	1,137	02/11/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	8,994,500.30	10,000,000.00	1.050	AA+	1.050	1,179	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,032,463.60	10,000,000.00	1.000	AA+	1.000	1,207	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	8,974,739.70	10,000,000.00	1.100	AA+	1.100	1,207	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	8,924,558.00	10,000,000.00	1.050	AA+	1.050	1,256	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	8,889,125.20	10,000,000.00	0.900	AA+	0.900	1,261	06/15/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	8,863,089.80	10,000,000.00	0.910	AA+	0.910	1,276	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	8,922,727.90	10,000,000.00	1.000	AA+	1.000	1,276	06/30/2026
3130AN2Z2	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	8,895,086.20	10,000,000.00	1.000	AA+	1.000	1,276	06/30/2026
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	8,894,002.30	10,000,000.00	1.250	AA+	1.250	1,396	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	8,956,864.60	10,000,000.00	1.500	AA+	1.500	1,431	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	8,999,694.00	10,000,000.00	1.600	AA+	1.600	1,443	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	8,999,694.00	10,000,000.00	1.600	AA+	1.600	1,443	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	9,008,001.20	10,000,000.00	1.750	AA+	1.750	1,488	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,120,498.30	10,000,000.00	1.860	AA+	1.853	1,499	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,082,095.30	10,000,000.00	2.000	AA+	2.000	1,516	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,322,460.80	10,000,000.00	2.770	AA+	2.770	1,523	03/04/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,386,293.85	9,900,000.00	3.375	AA+	3.375	1,578	04/28/2027
3134GY6M9	90517	FHLMC - AGENCY		12/21/2022	15,000,000.00	15,006,190.20	15,000,000.00	4.800	AA+	4.800	1,632	06/21/2027
3130AT3P0	90340	FHLB - AGENCY		09/28/2022	10,000,000.00	9,922,195.00	10,000,000.00	5.000	AA+	5.000	1,717	09/14/2027
Subtotal and Average			595,211,095.28		604,900,000.00	562,259,895.85	604,888,724.90			1.654	964	
Corporate Note Callables												
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,365,275.46	13,136,750.94	1.800	A+	1.850	774	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	13,805,189.61	15,208,812.94	0.550	AAA	0.765	974	09/01/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	8,885,117.90	9,996,351.13	0.700	AA+	0.712	1,134	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	8,885,117.90	9,992,056.89	0.700	AA+	0.726	1,134	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	8,885,117.90	9,982,340.17	0.700	AA+	0.758	1,134	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	8,867,720.20	9,978,336.56	1.000	AA	1.066	1,227	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,433,860.10	4,986,772.57	1.000	AA	1.081	1,227	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,433,860.10	4,986,765.21	1.000	AA	1.081	1,227	05/12/2026
Subtotal and Average			82,781,640.21		78,445,000.00	70,561,259.17	78,268,186.41			1.013	1,066	

Portfolio CCIP

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Investment Portfolio -Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Supranationals												
459058JV6	86171	IBRD - SUPRA		04/20/2021	20,000,000.00	19,730,950.00	19,993,732.50	0.125	AAA	0.229	109	04/20/2023
45950VQH2	86372	IFC - SUPRA		09/27/2021	10,000,000.00	9,666,285.10	9,998,743.89	0.230	AAA	0.247	269	09/27/2023
459058JM6	85940	IBRD - SUPRA		11/30/2020	10,000,000.00	9,611,585.90	9,996,732.91	0.250	AAA	0.287	327	11/24/2023
45950VQS8	86494	IFC - SUPRA		11/24/2021	10,000,000.00	9,619,657.00	10,000,000.00	0.610	AAA	0.610	327	11/24/2023
45906M3C3	90099	IBRD - SUPRA		03/30/2022	10,000,000.00	9,698,855.30	9,987,548.75	2.250	AAA	2.353	452	03/28/2024
45950VRL2	90455	IFC - SUPRA		11/28/2022	10,000,000.00	10,000,573.30	10,000,000.00	4.700	AAA	4.704	605	08/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,297,234.20	9,997,124.17	0.430	AAA	0.447	618	09/10/2024
45950VRJ7	90398	IFC - SUPRA		10/24/2022	10,000,000.00	9,993,359.10	9,989,379.68	4.625	AAA	4.687	662	10/24/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,955,500.00	9,998,088.89	0.920	AAA	0.930	698	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,512,040.40	9,986,640.19	1.400	AAA	1.465	771	02/10/2025
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,205,832.70	9,988,281.83	0.600	AAA	0.655	789	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,692,289.00	9,996,120.37	3.000	AAA	3.018	849	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,592,518.30	9,989,100.00	2.650	AAA	2.697	884	06/03/2025
45950VRG3	90307	IFC - SUPRA		08/25/2022	10,000,000.00	9,709,382.50	9,995,000.33	3.330	AAA	3.350	967	08/25/2025
45950VRP3	90509	IFC - SUPRA		12/13/2022	10,000,000.00	9,922,815.50	9,992,287.99	4.250	AAA	99.922	1,020	10/17/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	8,992,247.90	9,930,017.69	0.500	AAA	0.752	1,031	10/28/2025
45950VRQ1	90518	IFC - SUPRA		12/22/2022	10,000,000.00	9,924,542.40	9,975,059.58	4.050	AAA	4.140	1,086	12/22/2025
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	8,922,014.80	10,000,000.00	0.580	AAA	0.580	1,110	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,289,462.10	14,975,027.83	0.450	AAA	0.505	1,131	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,047,136.00	10,000,000.00	0.650	AAA	0.650	1,146	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,063,172.60	9,964,696.41	0.800	AAA	0.914	1,158	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	8,957,600.00	9,969,746.56	0.875	AAA	0.969	1,205	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	8,957,600.00	9,994,227.51	0.875	AAA	0.893	1,205	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	11,558,697.28	12,982,908.16	0.860	AAA	0.900	1,229	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	8,897,873.30	9,993,908.44	0.800	AAA	0.818	1,263	06/17/2026
45906M3M1	90521	IBRD - SUPRA		12/27/2022	10,000,000.00	10,000,000.00	10,000,000.00	5.000	AAA	5.000	1,821	12/27/2027
Subtotal and Average			258,677,014.19		278,000,000.00	262,819,224.68	277,694,373.68			5.126	855	
Supranational Discounts												
459052BG0	90339	IBRD - SUPRA DISC		09/28/2022	35,000,000.00	34,883,758.35	34,895,000.00	3.600	A-1+	3.748	30	01/31/2023
459052BS4	90319	IBRD - SUPRA DISC		09/09/2022	35,000,000.00	34,837,055.40	34,875,555.55	3.200	A-1+	3.335	40	02/10/2023
459052BX3	90335	IBRD - SUPRA DISC		09/27/2022	30,000,000.00	29,838,903.00	29,861,250.00	3.700	A-1+	3.859	45	02/15/2023
459052DK9	90458	IBRD - SUPRA DISC		11/28/2022	35,000,000.00	34,667,194.10	34,657,437.58	4.350	A-1+	4.535	81	03/23/2023
459052EF9	90485	IBRD - SUPRA DISC		12/06/2022	30,000,000.00	29,638,269.90	29,621,250.00	4.500	A-1+	4.700	101	04/12/2023
Subtotal and Average			201,441,507.25		165,000,000.00	163,865,180.75	163,910,493.13			4.019	58	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Total and Average			4,967,537,959.04		5,206,736,404.12	5,095,636,020.10	5,176,822,060.29			3.800	289

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	4,967,537,959.04		5,206,736,404.12	5,095,636,020.10	5,176,822,060.29			3.800	289

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
December 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Corporate Notes												
05254JAA8	90490	AUST & NZ BANKING GRP - CORP		12/08/2022	310,000.00	311,282.96	310,000.00	5.088	AA-	5.088	1,072	12/08/2025
21688AAS1	86583	COOPERATIVE RABOBANK - CORP		01/12/2022	325,000.00	303,579.47	324,327.47	1.375	A+	1.480	740	01/10/2025
21688AAU6	90303	COOPERATIVE RABOBANK - CORP		08/22/2022	255,000.00	250,561.83	254,903.72	3.875	A+	3.899	599	08/22/2024
38141GZP2	90066	GOLDMAN SACHS GRP - CORP		03/15/2022	175,000.00	170,702.23	174,906.12	3.000	BBB+	3.046	439	03/15/2024
40428HTA0	90186	HSBC USA INC - CORP		05/24/2022	550,000.00	539,637.68	549,984.63	3.750	A-	3.752	509	05/24/2024
459200KS9	90265	IBM - CORP		07/27/2022	540,000.00	530,831.25	540,000.00	4.000	A-	4.000	938	07/27/2025
24422EVH9	85658	JOHN DEERE CAPITAL - CORP		06/04/2020	150,000.00	146,921.88	149,979.63	0.700	A	0.727	185	07/05/2023
24422EVQ9	86245	JOHN DEERE CAPITAL - CORP		06/10/2021	185,000.00	173,935.85	184,889.21	0.450	A	0.492	523	06/07/2024
24422EYV2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	102,977.48	109,965.10	1.250	A	1.266	740	01/10/2025
24422EWF2	90200	JOHN DEERE CAPITAL - CORP		06/06/2022	170,000.00	165,081.44	169,968.32	3.400	A	3.408	887	06/06/2025
63254ABD9	90205	NATIONAL AUSTRALIA BK - CORP		06/09/2022	400,000.00	388,056.76	400,000.00	3.500	AA-	3.500	890	06/09/2025
69371RQ82	85665	PACCAR FINANCIAL - CORP		06/08/2020	100,000.00	98,198.77	99,979.79	0.800	A+	0.847	158	06/08/2023
69371RQ90	85724	PACCAR FINANCIAL - CORP		08/11/2020	55,000.00	53,451.20	54,985.32	0.350	A+	0.394	222	08/11/2023
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	97,798.88	104,969.65	0.500	A+	0.518	586	08/09/2024
69371RR73	90115	PACCAR FINANCIAL - CORP		04/07/2022	300,000.00	287,874.86	299,941.07	2.850	A+	2.859	827	04/07/2025
89236THU2	86013	TOYOTA MCC - CORP		01/11/2021	400,000.00	382,749.97	399,991.78	0.450	A+	0.452	375	01/11/2024
89236TJX4	90080	TOYOTA MCC - CORP		03/22/2022	100,000.00	97,019.82	99,962.03	2.500	A+	2.532	446	03/22/2024
931142EW9	90321	WALMART INC - CORP		09/09/2022	285,000.00	280,672.96	284,821.19	3.900	AA	3.925	982	09/09/2025
Subtotal and Average			4,443,541.97		4,515,000.00	4,381,335.29	4,513,575.03			2.813	690	
CD Medium Term												
22536AZR8	90302	CREDIT AG NY - MT CD		08/19/2022	550,000.00	539,116.05	550,000.00	4.100	A+	4.135	593	08/16/2024
22552G3C2	86122	CREDIT SUISSE NY - MT CD		03/23/2021	595,000.00	587,799.31	595,000.00	0.590	N/A	0.598	75	03/17/2023
65558UYF3	90421	NORDEA BANK ABP NY-MT CD		11/03/2022	725,000.00	743,145.30	725,000.00	5.530	AA-	5.607	1,037	11/03/2025
89115B6K1	90413	TORONTO DOM NY-MT CD		10/31/2022	725,000.00	744,218.30	725,000.00	5.600	AA-	5.678	1,030	10/27/2025
Subtotal and Average			2,595,000.00		2,595,000.00	2,614,278.96	2,595,000.00			4.166	720	
Federal Agency Coupon Securities												
3137EAEV7	85751	FHLMC - AGENCY		08/21/2020	1,500,000.00	1,456,325.61	1,499,670.83	0.250	AA+	0.284	235	08/24/2023
3137EAEW5	85766	FHLMC - AGENCY		09/04/2020	1,400,000.00	1,357,875.11	1,399,894.73	0.250	AA+	0.261	250	09/08/2023
3137EAEW5	85767	FHLMC - AGENCY		09/04/2020	1,065,000.00	1,032,954.99	1,065,044.31	0.250	AA+	0.244	250	09/08/2023
3137EAEY1	85853	FHLMC - AGENCY		10/16/2020	650,000.00	626,916.89	649,360.20	0.125	AA+	0.250	288	10/16/2023
3137EAEZ8	85884	FHLMC - AGENCY		11/05/2020	2,120,000.00	2,039,539.11	2,119,461.67	0.250	AA+	0.280	309	11/06/2023
3137EAF A2	85950	FHLMC - AGENCY		12/04/2020	1,625,000.00	1,557,715.04	1,624,503.97	0.250	AA+	0.283	337	12/04/2023
3135G05G4	85849	FNMA - AGENCY		07/10/2020	500,000.00	488,274.79	499,811.88	0.250	AA+	0.322	190	07/10/2023
Subtotal and Average			8,857,633.16		8,860,000.00	8,559,601.54	8,857,747.59			0.274	277	

PFM
Portfolio Management
Portfolio Details - Investments
December 31, 2022

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Treasury Coupon Securities												
91282CBM2	86090	US TREASURY NOTES		03/03/2021	1,725,000.00	1,639,288.20	1,722,157.93	0.125	AA+	0.272	410	02/15/2024
912828X70	86148	US TREASURY NOTES		04/07/2021	750,000.00	723,867.00	765,732.74	2.000	AA+	0.409	485	04/30/2024
91282CBV2	86190	US TREASURY NOTES		04/29/2021	775,000.00	733,646.78	775,249.86	0.375	AA+	0.350	470	04/15/2024
912828YM6	86197	US TREASURY NOTES		05/06/2021	950,000.00	900,570.55	968,142.20	1.500	AA+	0.447	669	10/31/2024
912828YV6	86242	US TREASURY NOTES		06/07/2021	750,000.00	710,097.75	765,262.29	1.500	AA+	0.427	699	11/30/2024
91282CCG4	86257	US TREASURY NOTES		06/17/2021	660,000.00	619,677.96	659,211.64	0.250	AA+	0.333	531	06/15/2024
91282CCG4	86260	US TREASURY NOTES		06/21/2021	1,575,000.00	1,478,776.95	1,569,874.87	0.250	AA+	0.476	531	06/15/2024
91282CCG4	86274	US TREASURY NOTES		06/29/2021	1,000,000.00	938,906.00	996,913.59	0.250	AA+	0.464	531	06/15/2024
91282CCG4	86275	US TREASURY NOTES		06/29/2021	1,000,000.00	938,906.00	996,875.25	0.250	AA+	0.467	531	06/15/2024
91282CCG4	86283	US TREASURY NOTES		07/07/2021	1,000,000.00	938,906.00	996,794.04	0.250	AA+	0.472	531	06/15/2024
91282CCL3	86306	US TREASURY NOTES		08/09/2021	475,000.00	445,145.30	474,970.84	0.375	AA+	0.379	561	07/15/2024
91282CCL3	86308	US TREASURY NOTES		08/09/2021	1,550,000.00	1,452,579.40	1,550,888.02	0.375	AA+	0.337	561	07/15/2024
91282CCL3	86326	US TREASURY NOTES		08/12/2021	700,000.00	656,003.60	699,324.93	0.375	AA+	0.438	561	07/15/2024
91282CCT6	86347	US TREASURY NOTES		09/07/2021	1,550,000.00	1,448,583.50	1,549,064.66	0.375	AA+	0.412	592	08/15/2024
91282CCX7	86379	US TREASURY NOTES		10/06/2021	775,000.00	722,717.73	773,228.00	0.375	AA+	0.510	623	09/15/2024
91282CCX7	86419	US TREASURY NOTES		10/13/2021	775,000.00	722,717.73	772,545.33	0.375	AA+	0.563	623	09/15/2024
91282CDB4	86422	US TREASURY NOTES		10/18/2021	775,000.00	724,170.85	774,764.88	0.625	AA+	0.642	653	10/15/2024
91282CDB4	86454	US TREASURY NOTES		11/04/2021	775,000.00	724,170.85	772,685.10	0.625	AA+	0.794	653	10/15/2024
91282CDH1	86518	US TREASURY NOTES		12/07/2021	800,000.00	747,124.80	797,631.63	0.750	AA+	0.911	684	11/15/2024
91282CDN8	86568	US TREASURY NOTES		12/28/2021	1,000,000.00	936,523.00	1,000,257.53	1.000	AA+	0.987	714	12/15/2024
91282CDN8	86580	US TREASURY NOTES		01/06/2022	750,000.00	702,392.25	749,629.94	1.000	AA+	1.026	714	12/15/2024
91282CDZ1	90012	US TREASURY NOTES		02/15/2022	1,150,000.00	1,083,201.10	1,142,366.56	1.500	AA+	1.823	776	02/15/2025
91282CED9	90076	US TREASURY NOTES		03/18/2022	800,000.00	756,500.00	793,517.61	1.750	AA+	2.132	804	03/15/2025
912828ZL7	90107	US TREASURY NOTES		04/06/2022	275,000.00	251,173.73	261,059.13	0.375	AA+	2.658	850	04/30/2025
912828ZL7	90151	US TREASURY NOTES		05/06/2022	800,000.00	730,687.20	754,600.06	0.375	AA+	2.940	850	04/30/2025
9128284M9	90153	US TREASURY NOTES		05/05/2022	1,250,000.00	1,210,448.75	1,246,538.17	2.875	AA+	3.000	850	04/30/2025
91282CEQ0	90201	US TREASURY NOTES		06/06/2022	2,200,000.00	2,123,000.00	2,194,601.30	2.750	AA+	2.858	865	05/15/2025
91282CEU1	90241	US TREASURY NOTES		07/11/2022	750,000.00	725,449.50	749,190.42	2.875	AA+	2.921	896	06/15/2025
91282CEY3	90269	US TREASURY NOTES		08/08/2022	800,000.00	777,034.02	800,404.48	3.000	AA+	3.060	926	07/15/2025
91282CFE6	90316	US TREASURY NOTES		09/07/2022	1,400,000.00	1,363,031.78	1,388,243.21	3.125	AA+	3.544	960	08/18/2025
91282CFW6	90492	US TREASURY NOTES		12/08/2022	725,000.00	732,057.24	734,077.64	4.500	AA+	4.138	1,049	11/15/2025
91282CFW6	90507	US TREASURY NOTES		12/13/2022	700,000.00	707,248.96	710,842.79	4.500	AA+	4.051	1,049	11/15/2025
91282CGA3	90527	US TREASURY NOTES		12/29/2022	130,000.00	129,489.03	130,080.41	4.000	AA+	4.089	1,079	12/15/2025
Subtotal and Average			30,757,509.82		31,090,000.00	29,494,093.51	31,036,727.05			1.384	688	
Corporate Note Callables												
88579YBL4	85205	3M COMPANY - CORP		08/26/2019	400,000.00	398,545.46	399,947.49	1.750	A+	1.864	44	02/14/2023
023135BW5	86222	AMAZON - CORP		05/12/2021	560,000.00	527,658.85	559,628.29	0.450	AA	0.499	497	05/12/2024

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Corporate Note Callables												
023135CE4	90132	AMAZON - CORP		04/13/2022	145,000.00	140,021.88	144,824.53	3.000	AA	3.056	833	04/13/2025
025816CG2	86485	AMERICAN EXPRESS - CORP		11/23/2021	325,000.00	312,685.61	331,846.24	2.500	BBB+	1.143	576	07/30/2024
025816CG2	86486	AMERICAN EXPRESS - CORP		11/23/2021	100,000.00	96,210.96	102,106.54	2.500	BBB+	1.143	576	07/30/2024
04636NAC7	86235	ASTRAZENECA - CORP		05/28/2021	365,000.00	344,143.67	364,984.58	0.700	A-	0.703	513	05/28/2024
06051GHF9	85804	BANK OF AMERICA - CORP		09/28/2020	325,000.00	323,842.07	332,158.47	3.550	A-	1.620	429	03/05/2024
06051GJH3	85855	BANK OF AMERICA - CORP		10/21/2020	250,000.00	239,946.75	250,000.00	0.810	A-	0.810	662	10/24/2024
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	461,442.18	500,000.00	1.530	A-	1.530	1,070	12/06/2025
06406RAX5	86433	BANK OF NY MELLON - CORP		10/25/2021	355,000.00	330,067.42	354,860.27	0.850	A	0.872	663	10/25/2024
06406RBC0	90139	BANK OF NY MELLON - CORP		04/26/2022	750,000.00	726,708.74	749,918.84	3.350	A	3.355	845	04/25/2025
110122DT2	85916	BRISTOL MYERS SQUI - CORP		11/13/2020	375,000.00	361,256.67	375,000.00	0.537	A+	0.537	316	11/13/2023
14913R2P1	86353	CATERPILLAR FINL - CORP		09/14/2021	370,000.00	345,307.37	369,714.59	0.600	A	0.646	621	09/13/2024
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	154,920.40	159,972.57	3.450	A-	3.458	851	05/01/2025
172967MR9	85643	CITIBANK NA - CORP		05/14/2020	250,000.00	246,482.95	250,000.00	1.678	BBB+	1.678	500	05/15/2024
172967MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	149,760.46	160,000.00	0.981	BBB+	0.981	851	05/01/2025
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	78,828.41	85,000.00	2.014	BBB+	2.014	1,120	01/25/2026
20030NDZ1	90423	COMCAST - CORP		11/07/2022	100,000.00	101,428.26	99,974.35	5.250	A-	5.260	1,041	11/07/2025
194162AM5	90273	COLGATE-PALMOLIVE - CORP		08/09/2022	120,000.00	116,347.84	119,904.04	3.100	AA+	3.132	957	08/15/2025
437076CM2	90103	HOME DEPOT - CORP		03/28/2022	60,000.00	57,519.34	59,921.13	2.700	A	2.760	835	04/15/2025
437076CR1	90322	HOME DEPOT - CORP		09/19/2022	75,000.00	74,095.56	74,975.56	4.000	A	4.013	988	09/15/2025
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	255,000.00	238,482.99	254,907.35	0.750	A-	0.773	586	08/09/2024
02665WEA5	86590	AMERICAN HONDA FINANCE - CORP		01/13/2022	300,000.00	280,715.27	299,839.37	1.500	A-	1.527	743	01/13/2025
438516CH7	90417	HONEYWELL INTERNATIONAL - CORP		11/02/2022	325,000.00	326,183.60	324,949.28	4.850	A	4.859	670	11/01/2024
46647PBY1	86067	JP MORGAN SECURITIES - CORP		02/16/2021	245,000.00	231,124.88	245,000.00	0.563	A-	0.563	777	02/16/2025
46647PBS4	86134	JP MORGAN SECURITIES - CORP		09/16/2020	75,000.00	72,339.92	75,000.00	0.653	A-	0.653	624	09/16/2024
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	177,132.58	190,000.00	0.824	A-	0.824	882	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	376,326.60	400,000.00	2.595	A-	2.595	785	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	218,870.33	225,000.00	4.080	A-	4.080	1,211	04/26/2026
53522KAB9	90481	LINDE INC CT - CORP		12/05/2022	530,000.00	531,106.05	529,441.38	4.700	A	4.739	1,069	12/05/2025
539830BU2	90399	LOCKHEED MARTIN CORP		10/24/2022	120,000.00	120,962.81	119,679.39	4.950	A-	5.055	1,018	10/15/2025
61772BAA1	86174	MORGAN STANLEY - CORP		04/22/2021	35,000.00	34,500.45	35,000.00	0.731	BBB+	0.731	460	04/05/2024
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	422,940.16	450,000.00	2.630	BBB+	2.630	1,144	02/18/2026
63743HEU2	86059	NATIONAL RURAL - CORP		02/08/2021	140,000.00	132,861.05	139,964.49	0.350	A-	0.373	403	02/08/2024
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	98,528.72	104,997.79	1.875	A-	1.876	768	02/07/2025
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	67,575.51	69,985.10	3.450	A-	3.458	896	06/15/2025
63743HFF4	90415	NATIONAL RURAL - CORP		10/31/2022	70,000.00	70,899.07	69,911.50	5.450	A-	5.499	1,033	10/30/2025
693475BH7	90411	PNC FINANCIAL SERVICES - CORP		10/28/2022	240,000.00	242,669.23	240,000.00	5.671	A-	5.671	1,031	10/28/2025
808513BN4	86114	CHARLES SCHWAB - CORP		03/18/2021	245,000.00	232,916.60	244,950.43	0.750	A	0.767	442	03/18/2024
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	139,689.44	150,000.00	1.746	A	1.746	1,132	02/06/2026

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Corporate Note Callables												
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	71,297.29	76,790.50	2.901	A	2.129	1,184	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	380,252.24	406,368.60	2.901	A	2.383	1,184	03/30/2026
857477BX0	90422	STATE STREET CORP - CORP		11/04/2022	105,000.00	107,575.86	105,000.00	5.751	A	5.751	1,403	11/04/2026
87612EBD7	86498	TARGET CORP - CORP		11/29/2021	250,000.00	244,960.20	259,073.39	3.500	A	1.041	547	07/01/2024
882508BR4	90440	TEXAS INSTRUMENTS INC - CORP		11/18/2022	80,000.00	80,285.63	79,966.15	4.700	A+	4.724	687	11/18/2024
89788MAH5	90266	TRUIST FINANCIAL - CORP		07/28/2022	235,000.00	231,090.58	235,000.00	4.260	A-	4.260	1,304	07/28/2026
89788MAJ1	90412	TRUIST FINANCIAL - CORP		10/28/2022	250,000.00	255,800.98	250,000.00	5.900	A-	5.900	1,396	10/28/2026
91324PEB4	86229	UNITED HEALTH - CORP		05/19/2021	260,000.00	245,401.35	259,875.86	0.550	A+	0.585	500	05/15/2024
91324PEN8	90410	UNITED HEALTH - CORP		10/28/2022	80,000.00	80,982.17	79,993.23	5.150	A+	5.150	1,018	10/15/2025
904764BJ5	85770	UNILEVER CAPITAL - CORP		09/14/2020	100,000.00	96,778.65	99,970.01	0.375	A+	0.418	256	09/14/2023
904764BN6	86325	UNILEVER CAPITAL - CORP		08/12/2021	125,000.00	117,326.44	125,000.00	0.626	A+	0.626	589	08/12/2024
Subtotal and Average			11,980,865.09		11,960,000.00	11,514,797.50	11,990,401.31			2.231	770	
Supranationals												
4581X0DZ8	86365	IADB - SUPRA		09/23/2021	755,000.00	703,664.71	754,678.23	0.500	AAA	0.525	631	09/23/2024
Subtotal and Average			917,167.68		755,000.00	703,664.71	754,678.23			0.525	631	
Pass Through Securities (GNMA/CMO)												
05591RAC8	86100	BMWLT - ABS		03/10/2021	56,973.92	56,513.40	56,969.32	0.290	AAA	0.280	389	01/25/2024
14315XAC2	85455	CARMAX - ABS		01/22/2020	40,781.94	40,322.22	40,757.42	1.890	AAA	1.929	715	12/16/2024
14315FAD9	85705	CARMAX - ABS		07/22/2020	77,628.76	76,449.31	77,594.48	0.620	AAA	0.627	806	03/17/2025
14316HAC6	85858	CARMAX - ABS		10/21/2020	105,043.65	102,122.33	105,009.53	0.500	AAA	0.509	957	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	100,178.89	96,840.19	100,152.21	0.340	AAA	0.348	1,079	12/15/2025
14314QAC8	86173	CARMAX - ABS		04/21/2021	245,625.61	236,367.46	245,570.66	0.520	AAA	0.529	1,143	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	475,000.00	451,179.56	474,921.86	0.550	AAA	0.557	1,261	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	100,000.00	97,257.92	99,984.79	3.490	AAA	3.522	1,507	02/16/2027
14318UAD3	90414	CARMAX - ABS		10/31/2022	380,000.00	383,915.60	379,910.89	5.340	AAA	5.410	1,688	08/16/2027
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	420,336.09	449,937.99	1.040	AAA	0.347	1,414	11/15/2026
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	215,797.14	224,983.04	2.800	AAA	2.820	1,534	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	189,769.28	194,968.84	3.490	AAA	3.521	1,595	05/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	220,000.00	206,999.74	219,995.84	0.770	AAA	0.760	1,353	09/15/2026
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	260,509.12	279,940.05	0.580	AAA	0.580	1,353	09/15/2026
254683CW3	90274	DISCOVER CARD ABS - ABS		08/09/2022	205,000.00	199,163.36	204,974.56	3.560	AAA	3.510	1,656	07/15/2027
3137BKRJ1	90187	FHMS - MBS		05/24/2022	725,000.00	702,629.84	729,644.53	3.329	N/A	3.036	875	05/25/2025
3137FBTA4	90193	FHMS - MBS		05/31/2022	730,954.47	711,016.30	731,925.27	3.064	AA+	2.907	602	08/25/2024
3137BHXJ1	90248	FHMS - MBS		07/18/2022	730,025.77	705,121.52	721,242.64	3.023	AA+	3.478	755	01/25/2025
3137BMTX4	90260	FHMS - MBS		07/26/2022	550,000.00	528,843.48	543,640.63	3.151	N/A	3.493	1,059	11/25/2025
3137BJP64	90270	FHMS - MBS		08/08/2022	425,000.00	411,230.94	421,829.10	3.205	N/A	3.447	814	03/25/2025

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Pass Through Securities (GNMA/CMO)												
3137BN6G4	90272	FHMS - MBS		08/09/2022	575,000.00	550,153.22	568,374.02	2.995	N/A	3.330	1,089	12/25/2025
3137BM7C4	90275	FHMS - MBS		08/10/2022	325,000.00	314,039.31	322,638.67	3.308	AA+	3.512	998	09/25/2025
3137BLMZ8	90300	FHMS - MBS		08/16/2022	750,000.00	720,587.70	739,423.83	3.010	AA+	3.485	936	07/25/2025
3137BFE98	90315	FHMS - MBS		09/02/2022	500,000.00	484,456.15	493,417.97	3.171	N/A	3.758	663	10/25/2024
3137BEVH4	90329	FHMS - MBS		09/20/2022	550,000.00	536,123.44	539,687.50	3.241	AA+	4.188	633	09/25/2024
3136ARTE8	90384	FNMA - MBS		10/12/2022	506,373.68	477,495.19	477,731.92	2.702	AA+	4.578	1,151	02/25/2026
345286AC2	86601	FORDO - ABS		01/24/2022	100,000.00	95,100.95	99,988.12	1.290	AAA	1.299	1,261	06/15/2026
36261RAC2	86078	GMALT - ABS		02/24/2021	78,278.58	77,610.56	78,270.56	0.260	N/A	0.258	415	02/20/2024
380144AC9	86234	GMALT - ABS		05/26/2021	211,931.94	209,080.10	211,885.63	0.340	AAA	0.350	505	05/20/2024
36258NAC6	85448	GMCAR - ABS		01/15/2020	22,719.64	22,579.95	22,714.29	1.840	AAA	1.858	624	09/16/2024
362590AC5	85744	GMCAR - ABS		08/19/2020	115,913.53	113,562.85	115,856.33	0.450	N/A	0.460	836	04/16/2025
362554AC1	86430	GMCAR - ABS		10/21/2021	185,000.00	174,790.29	184,995.28	0.680	N/A	0.682	1,354	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	170,000.00	160,732.08	169,985.23	1.260	AAA	1.267	1,415	11/16/2026
36265WAD5	90242	GMCAR - ABS		07/13/2022	120,000.00	117,325.97	119,999.17	3.640	N/A	3.668	1,566	04/16/2027
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	220,000.00	208,792.67	219,953.62	0.880	N/A	0.892	1,116	01/21/2026
43813KAC6	85801	HAROT - ABS		09/29/2020	62,697.42	61,327.52	62,679.06	0.370	AAA	0.377	656	10/18/2024
43815BAC4	90025	HAROT - ABS		02/23/2022	195,000.00	185,308.38	194,970.67	1.880	AAA	1.895	1,230	05/15/2026
44933FAC0	85704	HART - ABS		07/22/2020	47,578.86	46,983.12	47,550.78	0.480	AAA	0.488	715	12/16/2024
44933LAC7	86185	HART - ABS		04/28/2021	158,847.79	153,620.74	158,829.91	0.380	AAA	0.385	988	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	420,000.00	401,371.32	419,983.83	2.220	AAA	2.232	1,383	10/15/2026
41284UAD6	85459	HDMOT - ABS		01/29/2020	11,327.49	11,301.74	11,294.78	1.870	AAA	1.879	653	10/15/2024
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	170,000.00	160,591.54	169,962.06	0.740	AAA	0.738	1,230	05/15/2026
58769VAC4	85682	MBALT - ABS		06/23/2020	85,240.42	83,871.57	85,220.90	0.550	AAA	0.553	779	02/18/2025
58769EAC2	85791	MBALT - ABS		09/23/2020	15,245.04	15,209.06	15,240.73	0.400	AAA	0.403	318	11/15/2023
65479CAD0	85690	NAROT - ABS		06/30/2020	66,260.69	65,707.79	66,252.47	0.550	AAA	0.551	561	07/15/2024
65480JAC4	90343	NAROT - ABS		09/28/2022	200,000.00	198,490.18	199,958.62	4.460	AAA	4.511	1,597	05/17/2027
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	225,000.00	211,972.50	224,995.21	0.710	AAA	0.699	1,200	04/15/2026
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	135,000.00	131,779.94	134,977.44	3.760	AAA	4.173	1,565	04/15/2027
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	295,000.00	280,371.75	294,988.44	1.020	AAA	1.024	1,268	06/22/2026
92348TAA2	85460	VZOT - ABS		01/29/2020	31,492.87	31,374.77	31,469.45	1.850	AAA	1.900	568	07/22/2024
92290BAA9	85723	VZOT - ABS		08/12/2020	154,471.98	152,145.11	154,414.23	0.470	N/A	0.479	781	02/20/2025
92348AAA3	86328	VZOT - ABS		10/08/2019	12,218.34	12,196.94	12,191.36	1.940	AAA	1.943	477	04/22/2024
98163WAC0	85684	WOART - ABS		06/24/2020	98,916.57	97,206.28	98,898.93	0.630	AAA	0.633	865	05/15/2025
98163KAC6	86452	WOART - ABS		11/03/2021	270,000.00	255,498.65	269,963.23	0.810	AAA	0.817	1,383	10/15/2026
Subtotal and Average			13,481,684.37		13,401,727.85	12,911,144.13	13,322,717.89			2.476	1,062	

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Municipal Bonds												
13067WRA2	85716	CA ST DEPT OF WTR - MUNI		08/06/2020	55,000.00	52,994.15	55,000.00	0.414	AAA	0.414	334	12/01/2023
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	188,220.75	205,000.00	1.258	AA	1.258	912	07/01/2025
54438CYH9	85909	LOS ANGELES CCD - MUNI		11/10/2020	145,000.00	141,837.55	145,000.00	0.444	AA+	0.444	212	08/01/2023
576004GY5	90312	MASS. CMNWLTH - MUNI		08/30/2022	380,000.00	372,981.40	380,000.00	3.660	N/A	3.661	745	01/15/2025
646140DN0	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	153,070.50	165,000.00	0.897	A+	0.897	731	01/01/2025
650036DS2	85994	NY ST URBAN DEV - MUNI		12/23/2020	545,000.00	519,984.50	545,000.00	0.620	AA+	0.620	73	03/15/2023
798306WM4	85872	SAN JUAN CA UNIF - MUNI		10/29/2020	315,000.00	307,603.80	315,000.00	0.499	N/A	0.499	212	08/01/2023
Subtotal and Average			1,810,000.00		1,810,000.00	1,736,692.65	1,810,000.00			1.315	412	
Total and Average			74,843,402.10		74,986,727.85	71,915,608.29	74,880,847.10			1.755	713	

**PFM
Portfolio Management
Portfolio Details - Cash
December 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00								0
		Total Cash and Investments	74,843,402.10		74,986,727.85	71,915,608.29	74,880,847.10			1.755	713

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	13,112,167.64	12,868,140.47
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	897,011.81	880,317.75
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,433,165.32	8,276,217.86
BYRON UNION SCHOOL DISTRICT	75-07-017	179,701.34	176,356.96
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	158,254.67	155,309.43
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	680,997.44	668,323.57
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,423,022.62	2,377,928.37
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	66,500,000.00	65,262,385.66
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,391,865.15	1,365,961.51
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	73,604,194.35
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,347,265.00	4,266,359.17
DELTA DIABLO SANITATION DISTRICT	70-07-003	78,810.93	77,344.20
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,090,771.62	1,070,471.55
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	20,851.72	20,463.65
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	647,595.27	635,543.04
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,787,100.38	1,753,841.12
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	21,122,496.52	20,729,391.19
MORAGA ORINDA FIRE DISTRICT	17-07-003	20,590,787.88	20,207,578.04
MORAGA SCHOOL DISTRICT	75-07-016	2,902.74	2,848.72
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,719,321.67	3,650,102.33
MT VIEW SANITARY DISTRICT	70-07-008	10,894,451.86	10,691,698.03
OAKLEY UNION SCHOOL DISTRICT	75-07-009	268,406.73	263,411.48
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,351,570.15	3,289,194.94
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	38,172.87	37,462.44
RECLAMATION DISTRICT 799	60-07-001	366,994.87	360,164.82
RECLAMATION DISTRICT 800	60-07-003	3,824,067.46	3,752,898.73
RECLAMATION DISTRICT 2026	60-07-005	7,925.32	7,777.82
RECLAMATION DISTRICT 2137	60-07-006	506,263.42	496,841.48
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,153,271.33	2,113,197.35
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	260,074.36	255,234.18
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	22,817,156.57	22,392,512.36
	TOTAL	<u>266,672,444.70</u>	<u>261,709,472.63</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

31 December 2022

Contra Costa County

Investment Strategy: Global Liquidity Solutions

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

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

*Additional information will be provided upon request.

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Risk Summary

US Dollar

01 October 2022 to 31 December 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	44,223,910.77
Net Unrealized Gain/Loss	-309,960.41
Market Value + Accrued	43,913,950.36

Portfolio Characteristics

Risk Metric	Value
Cash	16,281.45
MMFund	2,237,281.80
Fixed Income	41,660,387.11
Duration	0.484
Convexity	0.007
WAL	0.535
Years to Final Maturity	0.783
Years to Effective Maturity	0.530
Yield	4.708
Book Yield	3.046
Avg Credit Rating	AA+/Aa1/AA+

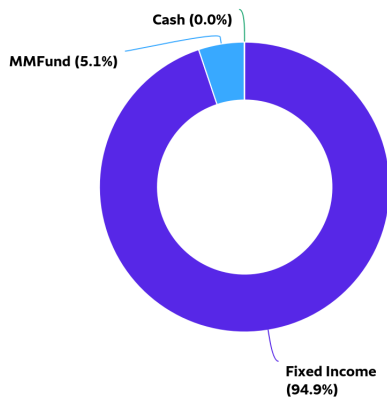
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	66.22%
Federal Home Loan Banks	9.00%
Farm Credit System	7.30%
United States	5.54%
Allspring Intermediate II LLC	5.09%
Inter-American Development Bank	2.30%
Gotham Funding Corporation	2.28%
University of California	2.27%

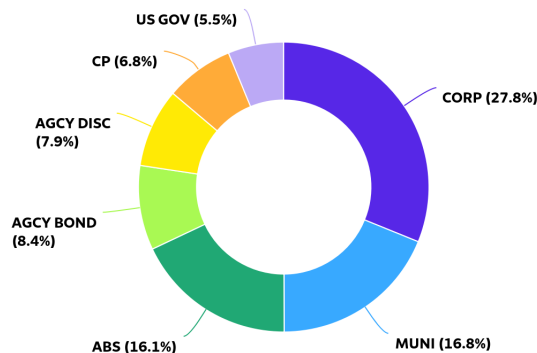
---	100.00%
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Footnotes: 1,2

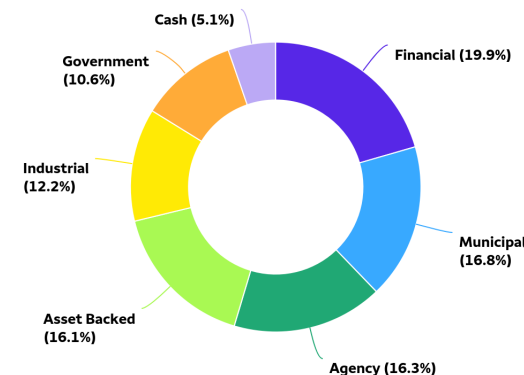
Asset Class (%)



Security Type (%)



Market Sector (%)



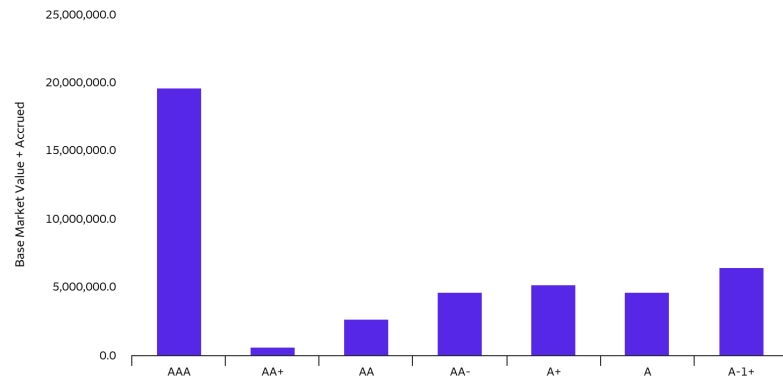
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Risk Summary

US Dollar
01 October 2022 to 31 December 2022

Contra Costa County
Account: XXX235
Investment Strategy: Global Liquidity Solutions
Primary Benchmark: ICE BofA US 6-Month Treasury Bill Index

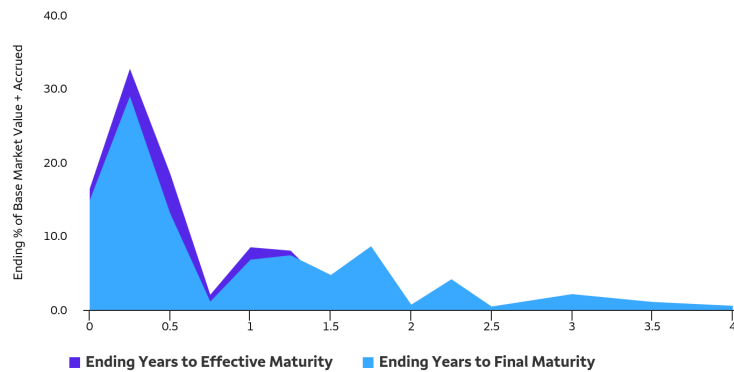
Credit Rating



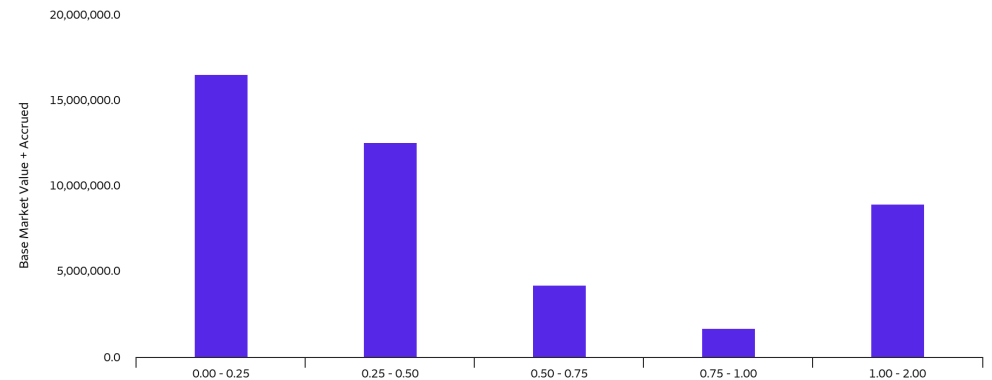
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	47.67%	11.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	15.58%	2.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	16.39%	6.18%	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 October 2022 to 31 December 2022

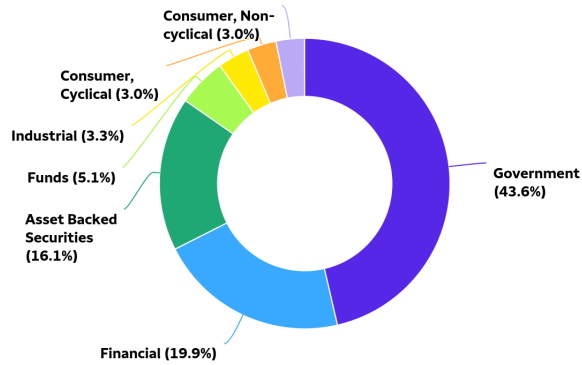
Contra Costa County

Account: XXX235

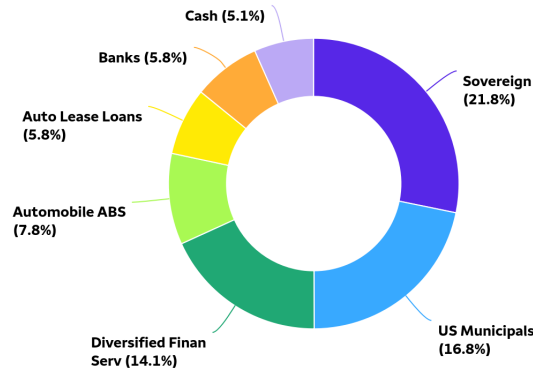
Investment Strategy: Global Liquidity Solutions

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

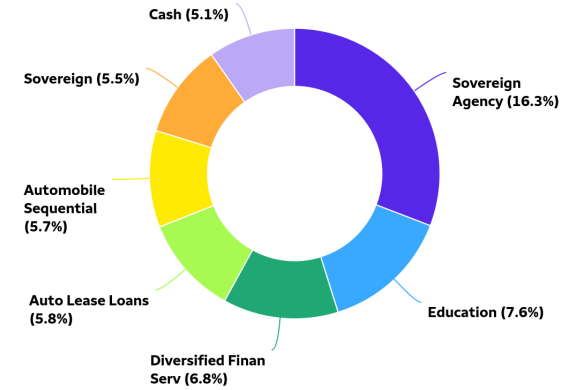
Industry Sector



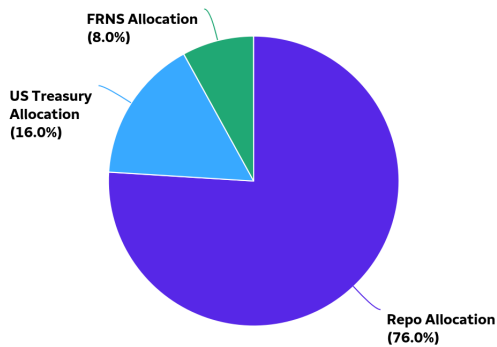
Industry Group



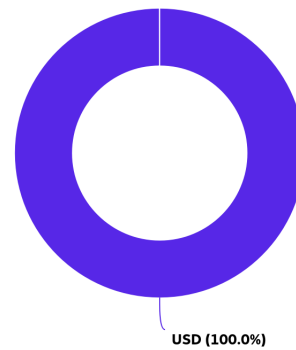
Industry Subgroup



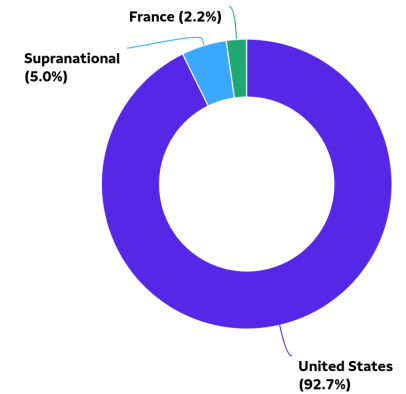
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 October 2022 to 31 December 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

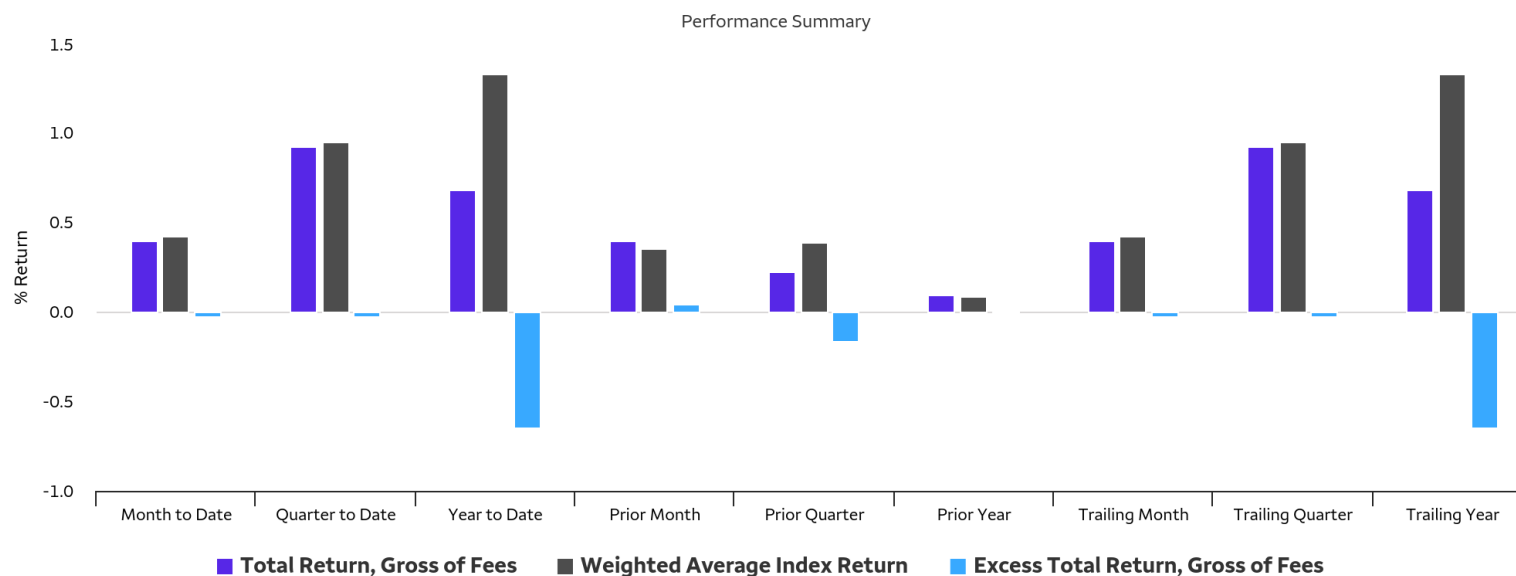
01 October 2022 to 31 December 2022

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	12/01/2022	12/31/2022	0.40%	0.43%	-0.03%
Quarter to Date	10/01/2022	12/31/2022	0.93%	0.96%	-0.02%
Year to Date	01/01/2022	12/31/2022	0.69%	1.34%	-0.65%
Prior Month	11/01/2022	11/30/2022	0.40%	0.36%	0.04%
Prior Quarter	07/01/2022	09/30/2022	0.23%	0.39%	-0.16%
Prior Year	01/01/2021	12/31/2021	0.10%	0.09%	0.01%
Trailing Month	12/01/2022	12/31/2022	0.40%	0.43%	-0.03%
Trailing Quarter	10/01/2022	12/31/2022	0.93%	0.96%	-0.02%
Trailing Year	01/01/2022	12/31/2022	0.69%	1.34%	-0.65%

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 October 2022 to 31 December 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

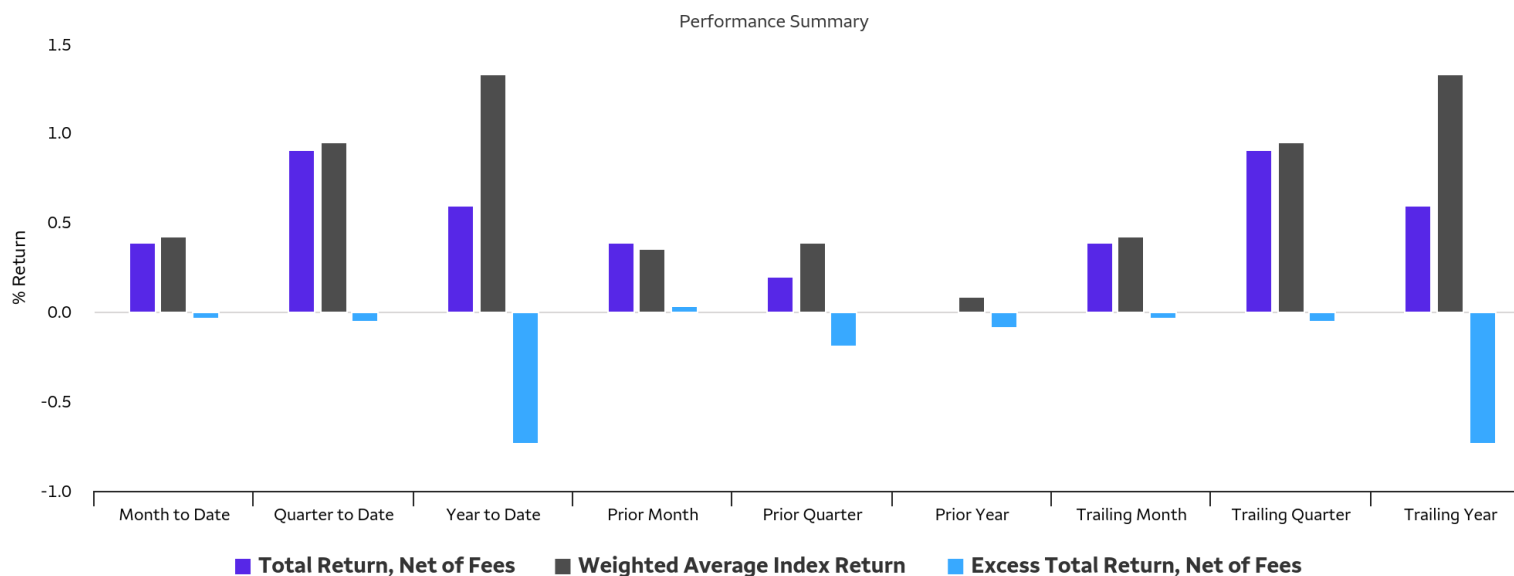
01 October 2022 to 31 December 2022

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	12/01/2022	12/31/2022	0.39%	0.43%	-0.03%
Quarter to Date	10/01/2022	12/31/2022	0.91%	0.96%	-0.05%
Year to Date	01/01/2022	12/31/2022	0.60%	1.34%	-0.73%
Prior Month	11/01/2022	11/30/2022	0.39%	0.36%	0.03%
Prior Quarter	07/01/2022	09/30/2022	0.21%	0.39%	-0.19%
Prior Year	01/01/2021	12/31/2021	0.00%	0.09%	-0.08%
Trailing Month	12/01/2022	12/31/2022	0.39%	0.43%	-0.03%
Trailing Quarter	10/01/2022	12/31/2022	0.91%	0.96%	-0.05%
Trailing Year	01/01/2022	12/31/2022	0.60%	1.34%	-0.73%

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 October 2022 to 31 December 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 October 2022 to 31 December 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	
		09/30/2022	12/31/2022
Book Value		44,000,914.47	44,059,039.22
Accrued Balance		112,513.26	164,871.55
Book Value + Accrued		44,113,427.72	44,223,910.77
Net FX Unrealized Carrying Value Accrued Gain		0.00	0.00
Net FX Unrealized Carrying Value Security Gain/Loss		0.00	0.00
Net Market Unrealized Carrying Value Gain/Loss		-441,330.99	-309,960.41
Carrying Value and Accrued		43,672,096.73	43,913,950.36

Income Statement	Begin Date End Date	Contra Costa County	
		10/01/2022 12/31/2022	
Net Amortization/Accretion Income			71,173.62
Interest Income		203,268.63	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net Market Allowance Expense		0.00	
Net FX Allowance Expense		0.00	
Income Subtotal			203,268.63
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		0.00	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
Net Total Gain/Loss			0.00
Expense		-10,471.01	
Net Income			263,971.25
Transfers In/Out			-153,488.20
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			131,370.58

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GAAP FX Financials

US Dollar

01 October 2022 to 31 December 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	10/01/2022
	End Date	12/31/2022
Net Income		263,971.25
Amortization/Accretion on MS	-43,824.08	
Change in Accrued on MS	-42,588.34	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	90.27	
Subtotal		-86,322.15
Purchase of MS	-9,429,708.19	
Purchased Accrued of MS	-10,117.87	
Sales of MS	2,642,745.06	
Sold Accrued of MS	0.00	
Maturities of MS	8,850,000.00	
Net Purchases/Sales		2,052,919.00
Transfers of Cash & CE		-153,488.20
Total Change in Cash & CE		2,077,079.90
Beginning Cash & CE		4,115,691.34
Ending Cash & CE		6,192,771.24

Income Detail

US Dollar

01 October 2022 to 31 December 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	2,237,281.80 4.04	12/31/2022 12/31/2022	0.00 ---	18,584.39 0.00	0.00	0.00 18,584.39
023135AJ5 AMAZON.COM INC	0.00 2.50	11/29/2022 11/29/2022	0.00 09/16/2022	1,208.33 320.99	0.00	0.00 1,529.33
03066RAB1 AMCAR 2021 -2 A2	13,025.43 0.26	01/18/2023 11/18/2024	0.00 06/16/2021	46.97 0.65	0.00	0.00 47.62
03065WAB1 AMCAR 2022 -2 A2A	440,222.54 4.20	07/16/2023 12/18/2025	0.00 06/22/2022	5,074.93 8.45	0.00	0.00 5,083.38
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
04821UMU3 Atlantic Asset Securitization Corp.	0.00 0.00	12/28/2022 12/28/2022	0.00 11/17/2022	0.00 4,612.50	0.00	0.00 4,612.50
06051GJX8 BANK OF AMERICA CORP	500,000.00 4.96	05/28/2024 05/28/2024	0.00 05/28/2021	5,036.28 0.00	0.00	0.00 5,036.28
06051GJX8 BANK OF AMERICA CORP	150,000.00 4.96	05/28/2024 05/28/2024	0.00 10/18/2021	1,510.88 -58.30	0.00	0.00 1,452.58
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	196,461.79 0.29	03/14/2023 01/25/2024	0.00 04/29/2022	202.65 1,335.45	0.00	0.00 1,538.09
130658QY6 CALIFORNIA ST DEPT VET AFFAIRS HOME PUR REV	0.00 0.25	12/01/2022 12/01/2022	0.00 08/12/2021	423.33 0.00	0.00	0.00 423.33
14317CAB8 CARMX 2022-1 A2	259,653.40 0.91	04/30/2023 02/18/2025	0.00 01/26/2022	706.94 5.88	0.00	0.00 712.82
14317CAB8 CARMX 2022-1 A2	259,653.40 0.91	04/30/2023 02/18/2025	0.00 10/05/2022	669.72 1,980.31	0.00	0.00 2,650.03
CCYUSD Cash	6,354.15 0.00	12/31/2022 12/31/2022	-153,488.20 ---	0.00 0.00	0.00	-10,471.01 -10,471.01
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	0.00 2.79	11/17/2022 11/17/2022	0.00 05/21/2021	3,098.63 -36.22	0.00	0.00 3,062.41
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 3.75	11/24/2023 11/24/2023	0.00 12/02/2022	2,114.59 634.12	0.00	0.00 2,748.70
161571HP2 CHAIT 2020-1 A	500,000.00 1.53	01/14/2023 01/15/2023	0.00 09/22/2022	1,912.50 2,703.13	0.00	0.00 4,615.63
808513AT2 CHARLES SCHWAB CORP	700,000.00 2.65	01/25/2023 01/25/2023	0.00 01/14/2022	4,637.50 -3,352.70	0.00	0.00 1,284.80
17325FAS7 CITIBANK NA	600,000.00 3.65	01/23/2024 01/23/2024	0.00 08/25/2022	5,475.00 -175.27	0.00	0.00 5,299.73
14044CAB8 COPAR 2021-1 A2	473,320.37 0.32	04/01/2023 02/18/2025	0.00 08/23/2022	466.31 4,290.45	0.00	0.00 4,756.76
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

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Income Detail

US Dollar

01 October 2022 to 31 December 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
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
313313T32 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	12/15/2022 12/15/2022	0.00 02/02/2022	0.00 1,562.50	0.00	0.00 1,562.50
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
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 8,701.67	0.00	0.00 8,701.67
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 3.38	08/26/2024 08/26/2024	0.00 11/04/2022	2,671.88 1,135.87	0.00	0.00 3,807.74
3130A3KM5 FEDERAL HOME LOAN BANKS	0.00 2.50	12/09/2022 12/09/2022	0.00 08/18/2021	2,361.11 -2,225.68	0.00	0.00 135.43
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	78.13 15.14	0.00	0.00 93.26
3130AQF57 FEDERAL HOME LOAN BANKS	0.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	703.13 124.12	0.00	0.00 827.25
313385R32 FEDERAL HOME LOAN BANKS	0.00 0.00	11/29/2022 11/29/2022	0.00 05/05/2022	0.00 2,441.94	0.00	0.00 2,441.94
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	0.00 0.00	10/07/2022 10/07/2022	0.00 07/06/2022	0.00 333.33	0.00	0.00 333.33
313385M60 FEDERAL HOME LOAN BANKS	0.00 0.00	10/31/2022 10/31/2022	0.00 08/30/2022	0.00 2,241.67	0.00	0.00 2,241.67
3130A0XE5 FEDERAL HOME LOAN BANKS	1,000,000.00 3.25	03/08/2024 03/08/2024	0.00 09/29/2022	8,125.00 2,646.31	0.00	0.00 10,771.31
313384BX6 FEDERAL HOME LOAN BANKS	1,500,000.00 0.00	02/15/2023 02/15/2023	0.00 12/29/2022	0.00 531.25	0.00	0.00 531.25
3137B2HN3 FHMS K-028 A2	214,729.50 3.11	01/25/2023 02/25/2023	0.00 11/14/2022	1,472.45 2,337.47	0.00	0.00 3,809.92
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 4.20	05/10/2023 05/10/2023	0.00 05/10/2021	5,915.31 0.00	0.00	0.00 5,915.31
345329AB2 FORDL 2021-B A2	79,720.30 0.24	02/01/2023 04/15/2024	0.00 09/24/2021	78.25 0.30	0.00	0.00 78.55
34528LAB1 FORDL 2022-A A2A	138,335.61 2.78	06/13/2023 10/15/2024	0.00 04/26/2022	1,067.57 0.88	0.00	0.00 1,068.45
34528LAD7 FORDL 2022-A A3	500,000.00 3.51	02/05/2024 05/15/2025	0.00 11/30/2022	1,390.69 761.95	0.00	0.00 2,152.64
380130AB0 GMALT 2022-3 A2A	410,000.00 4.01	08/21/2023 10/21/2024	0.00 08/17/2022	4,110.24 5.71	0.00	0.00 4,115.95
36258NAC6 GMCAR 2020-1 A3	75,732.11 1.84	02/20/2023 09/16/2024	0.00 02/17/2021	455.13 -412.89	0.00	0.00 42.23
380149AB0 GMCAR 212 A2	0.00 0.27	12/16/2022 06/17/2024	0.00 10/04/2021	11.58 -4.38	0.00	0.00 7.21

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Income Detail

US Dollar

01 October 2022 to 31 December 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
38122NC26 GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	700,000.00 1.34	06/01/2023 06/01/2023	0.00 12/12/2022	493.95 1,450.76	0.00	0.00 1,944.71
38346ML85 Gotham Funding Corporation	0.00 0.00	11/08/2022 11/08/2022	0.00 10/18/2022	0.00 1,925.00	0.00	0.00 1,925.00
38346MN67 Gotham Funding Corporation	1,000,000.00 0.00	01/06/2023 01/06/2023	0.00 11/14/2022	0.00 5,573.33	0.00	0.00 5,573.33
43815GAB5 HAROT 2021-4 A2	303,045.34 0.39	03/28/2023 05/21/2024	0.00 11/24/2021	375.92 2.81	0.00	0.00 378.74
44934KAB0 HART 2021-B A2	90,344.99 0.24	02/01/2023 05/15/2024	0.00 07/28/2021	88.23 4.25	0.00	0.00 92.48
44933DAB7 HART 2022-C A2A	500,000.00 5.35	11/28/2023 11/17/2025	0.00 11/09/2022	3,863.89 2.54	0.00	0.00 3,866.43
419792L53 HAWAII ST	640,000.00 5.00	04/01/2023 04/01/2023	0.00 11/02/2022	5,244.44 -373.76	0.00	0.00 4,870.68
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
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 4.85	11/01/2024 11/01/2024	0.00 11/02/2022	5,961.46 10.48	0.00	0.00 5,971.94
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	500,000.00 0.13	04/20/2023 04/20/2023	0.00 05/26/2021	157.50 86.17	0.00	0.00 243.67
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 4.39	06/30/2023 06/30/2023	0.00 06/30/2021	6,464.55 0.00	0.00	0.00 6,464.55
47787NAC3 JDOT 2020-B A3	303,716.35 0.51	05/04/2023 11/15/2024	0.00 09/09/2021	447.64 -238.85	0.00	0.00 208.79
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
4820P3P31 Jupiter Securitization Company LLC	1,000,000.00 0.00	02/03/2023 02/03/2023	0.00 12/01/2022	0.00 3,788.89	0.00	0.00 3,788.89
54438CYY2 LOS ANGELES CALIF CMNTY COLLEGE DIST	500,000.00 3.80	02/01/2023 02/01/2023	0.00 09/29/2022	4,750.00 0.00	0.00	0.00 4,750.00
544647GE4 LOS ANGELES CALIF UNI SCH DIST	450,000.00 4.50	01/01/2023 01/01/2023	0.00 11/22/2022	2,193.75 0.00	0.00	0.00 2,193.75
58769KAC8 MBALT 2021-B A2	47,000.52 0.22	01/21/2023 01/16/2024	0.00 06/29/2021	48.57 1.73	0.00	0.00 50.31
58769TAD7 MBART 2019-1 A3	0.00 1.94	12/15/2022 03/15/2024	0.00 03/26/2021	99.14 -73.29	0.00	0.00 25.84
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 1.20	08/01/2023 08/01/2023	0.00 08/25/2021	2,100.00 -1,595.41	0.00	0.00 504.59
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

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Income Detail

US Dollar

01 October 2022 to 31 December 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
65480DAC7 NALT 2021-A A3	355,000.00 0.52	06/20/2023 08/15/2024	0.00 03/04/2022	461.49 897.60	0.00	0.00 1,359.10
65480DAC7 NALT 2021-A A3	300,000.00 0.52	06/20/2023 08/15/2024	0.00 05/19/2022	390.00 1,474.63	0.00	0.00 1,864.62
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 0.34	08/01/2023 08/01/2023	0.00 08/17/2021	340.00 0.00	0.00	0.00 340.00
65479HAC1 NAROT 2019-B A3	0.00 2.50	11/15/2022 11/15/2023	0.00 12/07/2020	0.00 0.00	0.00	0.00 0.00
65479HAC1 NAROT 2019-B A3	0.00 2.50	11/15/2022 11/15/2023	0.00 12/07/2020	46.17 -36.09	0.00	0.00 10.07
63743HEVO NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 4.71	02/16/2023 02/16/2023	0.00 06/08/2021	4,916.53 39.45	0.00	0.00 4,955.98
63743HEVO NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 4.71	02/16/2023 02/16/2023	0.00 06/25/2021	2,458.26 19.90	0.00	0.00 2,478.16
63763QM79 National Securities Clearing Corporation	0.00 0.00	12/07/2022 12/07/2022	0.00 10/11/2022	0.00 5,541.67	0.00	0.00 5,541.67
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	300,000.00 0.38	08/01/2023 08/01/2023	0.00 08/17/2021	285.00 0.00	0.00	0.00 285.00
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 0.55	05/26/2023 05/26/2023	0.00 05/27/2021	677.42 0.00	0.00	0.00 677.42
67983UKS1 Old Line Funding, LLC	0.00 0.00	10/26/2022 10/26/2022	0.00 09/13/2022	0.00 2,000.00	0.00	0.00 2,000.00
69371RQ90 PACCAR FINANCIAL CORP	700,000.00 0.35	08/11/2023 08/11/2023	0.00 11/02/2022	401.53 5,005.74	0.00	0.00 5,407.27
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	9,927.30 0.00	12/31/2022 12/31/2022	0.00 ---	0.00 0.00	0.00	0.00 0.00
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 0.41	05/01/2023 05/01/2023	0.00 07/15/2021	337.19 0.00	0.00	0.00 337.19
76913DFT9 RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	0.00 0.40	11/01/2022 11/01/2022	0.00 10/19/2021	248.75 0.00	0.00	0.00 248.75
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	0.00 5.00	10/01/2022 10/01/2022	0.00 03/23/2021	0.00 0.00	0.00	0.00 0.00
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
798135H51 SAN JOSE CALIF	500,000.00 2.30	09/01/2023 09/01/2023	0.00 12/07/2022	766.66 851.21	0.00	0.00 1,617.88

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Income Detail

US Dollar

01 October 2022 to 31 December 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
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 1.64	08/01/2023 08/01/2023	0.00 03/01/2022	1,126.81 0.00	0.00	0.00 1,126.81
80285VAC3 SDART 2021-4 A3	203,002.17 0.51	02/05/2023 08/15/2025	0.00 06/28/2022	413.73 2,639.63	0.00	0.00 3,053.36
89190GAB3 TAOT 2021-B A2	12,908.18 0.14	01/14/2023 01/16/2024	0.00 06/14/2021	19.37 0.34	0.00	0.00 19.71
89239KAC5 TAOT 2022-A A3	500,000.00 1.23	04/11/2024 06/15/2026	0.00 06/21/2022	1,537.50 1,867.76	0.00	0.00 3,405.26
88602UL73 Thunder Bay Funding, LLC	0.00 0.00	11/07/2022 11/07/2022	0.00 10/31/2022	0.00 814.24	0.00	0.00 814.24
89236THN8 TOYOTA MOTOR CREDIT CORP	0.00 2.66	10/14/2022 10/14/2022	0.00 04/20/2021	731.77 -36.70	0.00	0.00 695.08
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 0.63	09/13/2024 09/13/2024	0.00 10/31/2022	729.17 4,738.42	0.00	0.00 5,467.59
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	2,187.50 388.91	0.00	0.00 2,576.41
91282CFA4 UNITED STATES TREASURY	500,000.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	3,750.00 328.97	0.00	0.00 4,078.97
91282CEG2 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2024 03/31/2024	0.00 08/30/2022	5,686.81 2,867.55	0.00	0.00 8,554.36
91324PDD1 UNITEDHEALTH GROUP INC	0.00 2.38	10/15/2022 10/15/2022	0.00 12/01/2021	646.53 -543.93	0.00	0.00 102.60
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 5.00	10/15/2024 10/15/2024	0.00 10/28/2022	6,125.00 27.88	0.00	0.00 6,152.88
91412GWZ4 UNIVERSITY CALIF REVS	1,000,000.00 2.91	05/15/2023 05/15/2023	0.00 07/11/2022	7,272.50 221.04	0.00	0.00 7,493.54
92512ML23 Versailles Commercial Paper LLC	0.00 0.00	11/02/2022 11/02/2022	0.00 07/22/2022	0.00 2,577.78	0.00	0.00 2,577.78
92512MRH4 Versailles Commercial Paper LLC	1,000,000.00 0.00	04/17/2023 04/17/2023	0.00 12/28/2022	0.00 527.78	0.00	0.00 527.78
92826CAC6 VISA INC	0.00 2.80	12/14/2022 12/14/2022	0.00 12/21/2021	1,703.33 -260.79	0.00	0.00 1,442.55
92868AAB1 VWALT 2022-A A2	564,972.18 3.02	08/03/2023 10/21/2024	0.00 06/14/2022	4,531.90 10.12	0.00	0.00 4,542.02
92348KAL7 VZMT 2022-1 A	250,000.00 1.04	07/20/2023 01/20/2027	0.00 12/29/2022	14.44 82.41	0.00	0.00 96.85
92348AAA3 VZOT 2019-C A1A	15,709.28 1.94	01/21/2023 04/22/2024	0.00 03/25/2021	228.25 -257.38	0.00	0.00 -29.13
92348AAA3 VZOT 2019-C A1A	13,963.80 1.94	01/21/2023 04/22/2024	0.00 12/20/2021	202.89 -154.92	0.00	0.00 47.97
98162VAD1 WOART 2019-B A3	0.00 2.59	11/15/2022 07/15/2024	0.00 02/03/2022	197.86 -105.53	0.00	0.00 92.33

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Income Detail

US Dollar

01 October 2022 to 31 December 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
98163WACO WOART 2020-B A3	360,495.97 0.63	05/22/2023 05/15/2025	0.00 10/14/2022	540.18 3,360.33	0.00	0.00 3,900.51
---	44,289,576.50	07/12/2023	-153,488.20	203,268.63	0.00	-10,471.01
---	2.07	10/13/2023	---	71,173.62		263,971.25

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

Balance Sheet Classification

US Dollar

01 October 2022 to 31 December 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 ALLSPRING:GOVT MM I	2,237,281.80 1.0000	12/31/2022 4.04	12/31/2022	AAA Cash	4.04 4.04	2,237,281.80 2,237,281.80 0.00	2,237,281.80 0.00 2,237,281.80
CCYUSD Cash	6,354.15 1.0000	12/31/2022 0.00	12/31/2022	AAA Cash	0.00 0.00	6,354.15 6,354.15 0.00	6,354.15 0.00 6,354.15
CCYUSD Receivable	9,927.30 1.0000	12/31/2022 0.00	12/31/2022	AAA Cash	0.00 0.00	9,927.30 9,927.30 0.00	9,927.30 0.00 9,927.30
313384BX6 FEDERAL HOME LOAN BANKS	1,500,000.00 99.4733	02/15/2023 0.00	02/15/2023	A-1+ Agency	4.31 4.24	1,491,500.00 1,492,031.25 68.98	1,492,100.24 0.00 1,492,100.24
4820P3P31 Jupiter Securitization Company LLC	1,000,000.00 99.5751	02/03/2023 0.00	02/03/2023	A-1+ Financial	4.47 4.39	992,177.78 995,966.67 -215.67	995,751.00 0.00 995,751.00
544647GE4 LOS ANGELES CALIF UNI SCH DIST	450,000.00 100.0000	01/01/2023 4.50	01/01/2023	AAA Municipal	4.50 4.53	450,000.00 450,000.00 0.00	450,000.00 2,193.75 452,193.75
38346MN67 Gotham Funding Corporation	1,000,000.00 99.9163	01/06/2023 0.00	01/06/2023	A-1+ Financial	4.23 4.31	993,846.11 999,419.44 -256.44	999,163.00 0.00 999,163.00
---	6,203,563.25	01/18/2023	01/18/2023	AAA	4.23	6,181,087.14	6,190,577.49
---	63.7650	1.79		---	4.21	6,190,980.61 -403.13	2,193.75 6,192,771.24

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
46625HJH4 JPMORGAN CHASE & CO	700,000.00 99.9229	01/25/2023 3.20	01/25/2023	AA- Financial	0.91 4.25	715,533.00 701,050.12 -1,589.50	699,460.62 9,706.67 709,167.29
61746BDJ2 MORGAN STANLEY	600,000.00 99.7947	02/25/2023 3.75	02/25/2023	A+ Financial	2.52 4.86	605,430.00 601,078.16 -2,309.74	598,768.42 7,875.00 606,643.42
037833AK6 APPLE INC	300,000.00 99.1992	05/03/2023 2.40	05/03/2023	AAA Industrial	0.84 4.76	305,952.00 301,554.91 -3,957.42	297,597.49 1,160.00 298,757.49
3137B2HN3 FHMS K-028 A2	214,729.50 99.6877	02/25/2023 3.11	01/25/2023	AAA Mortgage Backed	2.88 4.56	213,798.45 214,364.15 -305.15	214,059.01 556.69 214,615.69

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Balance Sheet Classification

US Dollar

01 October 2022 to 31 December 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
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 98.9889	11/24/2023 3.75	11/24/2023	A Industrial	4.89 4.91	692,454.00 693,088.12 -166.10	692,922.01 2,697.92 695,619.93
91412GWZ4 UNIVERSITY CALIF REVS	1,000,000.00 99.4170	05/15/2023 2.91	05/15/2023	AA Municipal	3.00 4.41	999,260.00 999,678.05 -5,508.05	994,170.00 3,717.06 997,887.06
30231GAR3 EXXON MOBIL CORP	390,000.00 99.6936	03/01/2023 2.73	03/01/2023	AA Industrial	1.27 4.51	394,910.10 390,000.00 -1,194.97	388,805.03 3,543.80 392,348.83
808513AT2 CHARLES SCHWAB CORP	700,000.00 99.8714	01/25/2023 2.65	01/25/2023	A Financial	2.65 4.46	713,608.00 700,000.00 -900.46	699,099.54 8,038.33 707,137.87
4581XODA3 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 99.9255	01/18/2023 2.50	01/18/2023	AAA Government	0.16 3.95	1,034,360.00 1,001,083.71 -1,828.54	999,255.17 11,319.44 1,010,574.61
313384ET2003 FEDERAL HOME LOAN BANKS	1,000,000.00 98.6491	04/23/2023 0.00	04/23/2023	A-1+ Agency	2.86 4.32	976,355.56 991,260.14 -4,769.44	986,490.70 0.00 986,490.70
427866AZ1 HERSHEY CO	600,000.00 99.4879	05/15/2023 3.38	05/15/2023	A+ Industrial	1.20 4.75	615,240.00 603,703.18 -6,776.05	596,927.13 2,587.50 599,514.63
798135H51 SAN JOSE CALIF	500,000.00 98.3940	09/01/2023 2.30	09/01/2023	AAA Municipal	4.86 4.81	490,875.00 491,726.21 243.79	491,970.00 3,833.33 495,803.33
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 99.7852	01/27/2023 1.85	01/27/2023	AA- Financial	0.24 4.69	668,447.00 650,028.51 -1,424.98	648,603.53 5,144.03 653,747.56
161571HP2 CHAIT 2020-1 A	500,000.00 99.8891	01/15/2023 1.53	01/14/2023	AAA Asset Backed	3.21 4.23	496,621.09 499,588.65 -143.25	499,445.40 340.00 499,785.40
69371RQ90 PACCAR FINANCIAL CORP	700,000.00 97.1840	08/11/2023 0.35	08/11/2023	A+ Industrial	4.82 5.07	676,473.00 681,478.74 -1,190.74	680,288.00 952.78 681,240.78
735000TK7 PORT OAKLAND CALIF REV	800,000.00 98.6830	05/01/2023 0.82	05/01/2023	A+ Municipal	2.10 4.85	789,088.00 796,693.33 -7,229.33	789,464.00 1,094.67 790,558.67
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 99.3030	03/01/2023 0.25	03/01/2023	AA- Municipal	0.25 4.44	835,000.00 835,000.00 -5,819.95	829,180.05 693.05 829,873.10
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 99.9593	02/16/2023 4.71	02/16/2023	A Financial	4.71 5.02	499,735.00 499,980.28 -183.65	499,796.63 3,008.44 502,805.06
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 99.9593	02/16/2023 4.71	02/16/2023	A Financial	4.71 5.02	249,870.00 249,990.05 -91.74	249,898.31 1,504.22 251,402.53

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Balance Sheet Classification

US Dollar

01 October 2022 to 31 December 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 98.7166	04/13/2023 0.13	04/13/2023	AAA Agency	2.07 4.67	981,536.00 994,649.64 -7,483.57	987,166.07 270.83 987,436.90
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 98.6548	04/20/2023 0.13	04/20/2023	AAA Government	0.19 4.59	499,350.00 499,897.91 -6,624.16	493,273.75 124.25 493,398.00
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 99.8326	05/10/2023 4.20	05/10/2023	A+ Utility	4.19 5.38	600,000.00 600,000.00 -1,004.68	598,995.32 3,628.27 602,623.59
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 98.2179	05/26/2023 0.55	05/26/2023	A Utility	0.55 5.03	490,000.00 490,000.00 -8,732.28	481,267.72 263.44 481,531.17
67066GAK0 NVIDIA CORP	600,000.00 98.0082	06/15/2023 0.31	06/15/2023	A Industrial	0.31 4.75	600,000.00 600,000.00 -11,951.09	588,048.91 82.40 588,131.31
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 99.9759	06/30/2023 4.39	06/30/2023	AAA Government	4.44 4.92	700,000.00 700,000.00 -168.75	699,831.25 170.72 700,001.97
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 98.6160	05/01/2023 0.41	05/01/2023	AA Municipal	0.42 4.60	325,000.00 325,000.00 -4,498.00	320,502.00 224.79 320,726.79
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 97.5900	08/01/2023 0.34	08/01/2023	AA- Municipal	0.34 4.54	400,000.00 400,000.00 -9,640.00	390,360.00 566.67 390,926.67
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 97.6130	08/01/2023 0.38	08/01/2023	AA- Municipal	0.38 4.54	300,000.00 300,000.00 -7,161.00	292,839.00 475.00 293,314.00
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 97.9840	08/01/2023 1.20	08/01/2023	AA Municipal	0.29 4.72	712,243.00 703,676.37 -17,788.37	685,888.00 3,500.00 689,388.00
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 98.8110	04/14/2023 0.15	04/14/2023	AAA Agency	0.18 4.32	749,613.01 749,930.19 -8,847.82	741,082.37 240.63 741,323.00
38122NC26 GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	700,000.00 98.5480	06/01/2023 1.34	06/01/2023	A Municipal	5.20 4.90	687,596.00 689,046.76 789.24	689,836.00 779.92 690,615.92
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 95.9649	12/22/2023 0.63	12/22/2023	AAA Agency	0.74 4.90	498,895.00 499,462.64 -19,638.15	479,824.48 78.13 479,902.61
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 98.2190	08/01/2023 1.64	08/01/2023	AA Municipal	1.64 4.75	275,000.00 275,000.00 -4,897.75	270,102.25 1,878.02 271,980.27
313312GN4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 98.0865	06/06/2023 0.00	06/06/2023	A-1+ Agency	3.48 4.50	973,800.42 985,245.00 -4,379.95	980,865.05 0.00 980,865.05

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Balance Sheet Classification

US Dollar

01 October 2022 to 31 December 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
54438CYY2 LOS ANGELES CALIF CMNTY COLLEGE DIST	500,000.00 99.9630	02/01/2023 3.80	02/01/2023	AAA Municipal	3.80 4.24	500,000.00 500,000.00 -185.00	499,815.00 4,855.56 504,670.56
419792L53 HAWAII ST	640,000.00 100.1450	04/01/2023 5.00	04/01/2023	AA+ Municipal	4.64 4.47	640,934.40 640,560.64 367.36	640,928.00 5,244.44 646,172.44
92512MRH4 Versailles Commercial Paper LLC	1,000,000.00 98.5852	04/17/2023 0.00	04/17/2023	A-1+ Financial	4.84 4.78	985,486.11 986,013.89 -161.89	985,852.00 0.00 985,852.00
---	22,919,729.50	05/03/2023	05/03/2023	AA	2.40	22,892,464.14	22,682,678.23
---	98.9763	1.80	---	---	4.63	22,839,829.36 -157,151.13	90,155.98 22,772,834.21

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
09247XAL5 BLACKROCK INC	500,000.00 98.3979	03/18/2024 3.50	03/18/2024	AA- Financial	2.59 4.87	507,990.00 505,342.78 -13,353.20	491,989.59 5,006.94 496,996.53
3130A0XE5 FEDERAL HOME LOAN BANKS	1,000,000.00 98.2146	03/08/2024 3.25	03/08/2024	AAA Agency	4.34 4.81	984,870.00 987,573.84 -5,427.57	982,146.27 10,201.39 992,347.66
17325FAS7 CITIBANK NA	600,000.00 98.6167	01/23/2024 3.65	01/23/2024	AA- Financial	3.53 5.00	600,924.00 600,678.24 -8,978.29	591,699.95 9,611.67 601,311.61
86787EBC0 TRUIST BANK	600,000.00 97.6593	04/01/2024 3.20	04/01/2024	A+ Financial	3.17 5.15	600,356.40 600,232.32 -14,276.31	585,956.01 4,800.00 590,756.01
92348AAA3 VZOT 2019-C A1A	15,709.28 99.8248	04/22/2024 1.94	01/21/2023	AAA Asset Backed	0.14 5.16	15,990.33 15,729.44 -47.68	15,681.76 9.31 15,691.07
92348AAA3 VZOT 2019-C A1A	13,963.80 99.8248	04/22/2024 1.94	01/21/2023	AAA Asset Backed	0.72 5.16	14,067.44 13,975.94 -36.59	13,939.34 8.28 13,947.62
36258NAC6 GMCAR 2020-1 A3	75,732.11 99.3851	09/16/2024 1.84	02/20/2023	AAA Asset Backed	0.26 6.52	77,107.71 76,001.08 -734.60	75,266.47 58.06 75,324.54
98163WACO WOART 2020-B A3	360,495.97 98.2710	05/15/2025 0.63	05/22/2023	AAA Asset Backed	4.22 5.14	353,004.42 354,214.71 48.21	354,262.93 100.94 354,363.87
47787NAC3 JDOT 2020-B A3	303,716.35 98.4638	11/15/2024 0.51	05/04/2023	AAA Asset Backed	0.19 5.15	304,582.42 304,080.79 -5,030.22	299,050.57 68.84 299,119.41

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Balance Sheet Classification

US Dollar

01 October 2022 to 31 December 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
05591RAC8 BMWLT 2021-1 A3	196,461.79 99.1917	01/25/2024 0.29	03/14/2023	AAA Asset Backed	2.08 4.38	194,458.80 195,829.27 -955.48	194,873.79 9.50 194,883.29
06051GJX8 BANK OF AMERICA CORP	500,000.00 99.0340	05/28/2024 4.96	05/28/2024	AA- Financial	5.04 6.12	500,000.00 500,000.00 -4,830.00	495,170.00 2,343.84 497,513.84
06051GJX8 BANK OF AMERICA CORP	150,000.00 99.0340	05/28/2024 4.96	05/28/2024	AA- Financial	4.77 6.12	150,372.00 150,093.16 -1,542.16	148,551.00 703.15 149,254.15
89190GAB3 TAOT 2021-B A2	12,908.18 99.8235	01/16/2024 0.14	01/14/2023	AAA Asset Backed	0.14 4.43	12,907.95 12,908.18 -22.77	12,885.40 0.80 12,886.21
03066RAB1 AMCAR 2021-2 A2	13,025.43 99.7899	11/18/2024 0.26	01/18/2023	AAA Asset Backed	0.39 4.52	13,024.97 13,025.42 -27.36	12,998.06 1.22 12,999.28
58769KAC8 MBALT 2021-B A2	47,000.52 99.7491	01/16/2024 0.22	01/21/2023	AAA Asset Backed	0.23 4.52	46,996.58 47,000.22 -117.61	46,882.62 4.60 46,887.21
44934KAB0 HART 2021-B A2	90,344.99 99.5844	05/15/2024 0.24	02/01/2023	AAA Asset Backed	0.43 5.03	90,336.80 90,343.99 -374.45	89,969.54 9.64 89,979.18
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 93.1021	09/13/2024 0.63	09/13/2024	A+ Industrial	4.85 4.90	647,801.00 652,539.42 -824.41	651,715.00 1,312.50 653,027.50
345329AB2 FORDL 2021-B A2	79,720.30 99.6922	04/15/2024 0.24	02/01/2023	AAA Asset Backed	0.24 3.71	79,719.56 79,720.23 -245.34	79,474.89 8.50 79,483.40
80285VAC3 SDART 2021-4 A3	203,002.17 99.5498	08/15/2025 0.51	02/05/2023	AAA Asset Backed	3.61 5.01	200,765.98 202,202.98 -114.81	202,088.17 46.01 202,134.19
14044CAB8 COPAR 2021-1 A2	473,320.37 98.8064	02/18/2025 0.32	04/01/2023	AAA Asset Backed	3.04 5.28	467,403.87 469,781.36 -2,110.54	467,670.82 67.32 467,738.14
65480DAC7 NALT 2021-A A3	355,000.00 97.6873	08/15/2024 0.52	06/20/2023	AAA Asset Backed	2.29 5.55	349,536.33 352,492.57 -5,702.51	346,790.06 82.04 346,872.10
65480DAC7 NALT 2021-A A3	300,000.00 97.6873	08/15/2024 0.52	06/20/2023	AAA Asset Backed	3.99 5.55	292,242.19 295,880.67 -2,818.65	293,062.02 69.33 293,131.35
43815GAB5 HAROT 2021-4 A2	303,045.34 98.7518	05/21/2024 0.39	03/28/2023	AAA Asset Backed	0.39 5.69	303,037.40 303,042.70 -3,779.97	299,262.73 32.83 299,295.56
92348KAL7 VZMT 2022-1 A	250,000.00 97.8045	01/20/2027 1.04	07/20/2023	AAA Asset Backed	5.13 3.56	244,423.83 244,506.24 4.94	244,511.17 79.44 244,590.62

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Balance Sheet Classification

US Dollar

01 October 2022 to 31 December 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
14317CAB8 CARMX 2022-1 A2	259,653.40 98.7115	02/18/2025 0.91	04/30/2023	AAA Asset Backed	0.92 4.94	259,638.65 259,647.05 -3,339.18	256,307.87 105.02 256,412.89
14317CAB8 CARMX 2022-1 A2	259,653.40 98.7115	02/18/2025 0.91	04/30/2023	AAA Asset Backed	3.42 4.94	256,712.02 257,462.28 -1,154.41	256,307.87 105.02 256,412.89
91282CDV0 UNITED STATES TREASURY	1,000,000.00 95.9648	01/31/2024 0.88	01/31/2024	AAA Government	1.03 4.73	996,914.06 998,330.21 -38,682.21	959,648.00 3,661.68 963,309.68
89239KAC5 TAOT 2022-A A3	500,000.00 94.8397	06/15/2026 1.23	04/11/2024	AAA Asset Backed	3.81 5.50	477,871.09 481,809.63 -7,611.18	474,198.45 273.33 474,471.78
91282CEG2 UNITED STATES TREASURY	1,000,000.00 97.0547	03/31/2024 2.25	03/31/2024	AAA Government	3.43 4.69	981,953.13 985,818.09 -15,271.09	970,547.00 5,748.63 976,295.63
34528LAB1 FORDL 2022-A A2A	138,335.61 98.9237	10/15/2024 2.78	06/13/2023	AAA Asset Backed	2.80 5.26	138,333.03 138,334.38 -1,487.69	136,846.70 170.92 137,017.62
34528LAD7 FORDL 2022-A A3	500,000.00 98.0315	05/15/2025 3.51	02/05/2024	AAA Asset Backed	5.73 5.14	488,046.88 488,808.83 1,348.72	490,157.55 717.78 490,875.33
92868AAB1 VWALT 2022-A A2	564,972.18 98.6118	10/21/2024 3.02	08/03/2023	AAA Asset Backed	3.05 5.49	564,928.23 564,944.17 -7,814.71	557,129.47 521.34 557,650.81
03065WAB1 AMCAR 2022-2 A2A	440,222.54 99.3399	12/18/2025 4.20	07/16/2023	AAA Asset Backed	4.25 5.51	440,189.21 440,198.87 -2,882.20	437,316.67 667.67 437,984.34
91282CFA4 UNITED STATES TREASURY	500,000.00 97.5742	07/31/2024 3.00	07/31/2024	AAA Government	3.27 4.60	497,421.88 497,936.79 -10,065.79	487,871.00 6,277.17 494,148.17
380130AB0 GMALT 2022-3 A2A	410,000.00 99.1995	10/21/2024 4.01	08/21/2023	AAA Asset Backed	4.05 5.36	409,969.58 409,978.09 -3,260.09	406,717.99 502.36 407,220.35
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 97.9632	08/26/2024 3.38	08/26/2024	AAA Agency	4.88 4.67	487,055.00 488,190.87 1,625.16	489,816.03 5,859.38 495,675.40
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 100.4720	10/15/2024 5.00	10/15/2024	A+ Industrial	5.02 4.72	699,692.00 699,719.88 3,583.86	703,303.75 6,125.00 709,428.75
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 100.3642	11/01/2024 4.85	11/01/2024	A Industrial	4.86 4.64	749,872.50 749,882.98 2,848.40	752,731.38 5,961.46 758,692.84
44933DAB7 HART 2022-C A2A	500,000.00 100.2050	11/17/2025 5.35	11/28/2023	AAA Asset Backed	5.42 5.17	499,969.05 499,971.59 1,053.61	501,025.20 1,188.89 502,214.09

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

Balance Sheet Classification

US Dollar

01 October 2022 to 31 December 2022

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	15,166,283.75	10/06/2024	01/09/2024	AA+	3.55	15,000,486.28	14,875,823.10
---	98.1148	2.59		---	5.03	15,028,229.25 -152,406.15	72,521.82 14,948,344.91

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
---	44,289,576.50	10/13/2023	07/12/2023	AA+	3.05	44,074,037.56	43,749,078.81
---	93.7175	2.07		---	4.71	44,059,039.22 -309,960.41	164,871.55 43,913,950.36

* 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

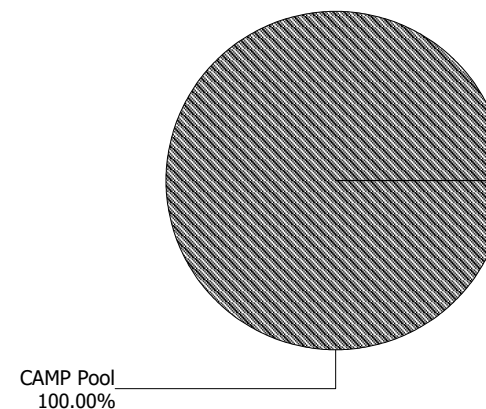
For the Month Ending **October 31, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	183,680,466.27
Purchases	75,442,632.81
Redemptions	(80,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$179,123,099.08
Cash Dividends and Income	442,632.81

Asset Summary		
	October 31, 2022	September 30, 2022
CAMP Pool	179,123,099.08	183,680,466.27
Total	\$179,123,099.08	\$183,680,466.27

Asset Allocation	
CAMP Pool	100.00%





Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					183,680,466.27
10/05/22	10/05/22	Purchase - Incoming Wires	1.00	20,000,000.00	203,680,466.27
10/07/22	10/07/22	Redemption - Outgoing Wires	1.00	(80,000,000.00)	123,680,466.27
10/11/22	10/11/22	Purchase - Incoming Wires	1.00	25,000,000.00	148,680,466.27
10/19/22	10/19/22	Purchase - Incoming Wires	1.00	30,000,000.00	178,680,466.27
10/31/22	11/01/22	Accrual Income Div Reinvestment - Distributions	1.00	442,632.81	179,123,099.08
Closing Balance					179,123,099.08

	Month of October	Fiscal YTD January-October
Opening Balance	183,680,466.27	361,739,859.91
Purchases	75,442,632.81	422,383,239.17
Redemptions (Excl. Checks)	(80,000,000.00)	(605,000,000.00)
Check Disbursements	0.00	0.00
Closing Balance	179,123,099.08	179,123,099.08
Cash Dividends and Income	442,632.81	2,383,239.17

Closing Balance	179,123,099.08
Average Monthly Balance	166,114,099.59
Monthly Distribution Yield	3.14%



Account Statement - Transaction Summary

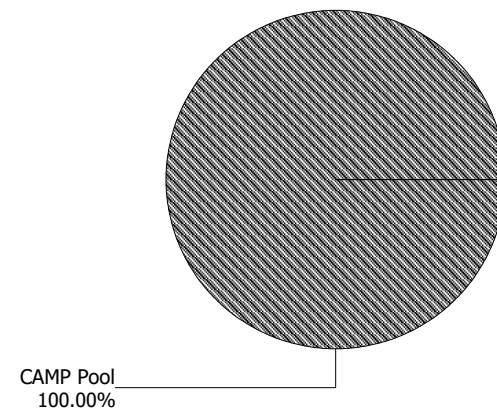
For the Month Ending **November 30, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	179,123,099.08
Purchases	30,608,396.59
Redemptions	(45,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$164,731,495.67
Cash Dividends and Income	608,396.59

Asset Summary		
	November 30, 2022	October 31, 2022
CAMP Pool	164,731,495.67	179,123,099.08
Total	\$164,731,495.67	\$179,123,099.08

Asset Allocation	
CAMP Pool	100.00%





Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					179,123,099.08
11/01/22	11/01/22	Purchase - Incoming Wires	1.00	15,000,000.00	194,123,099.08
11/04/22	11/04/22	Purchase - Incoming Wires	1.00	15,000,000.00	209,123,099.08
11/17/22	11/17/22	Redemption - Outgoing Wires	1.00	(20,000,000.00)	189,123,099.08
11/21/22	11/21/22	Redemption - Outgoing Wires	1.00	(25,000,000.00)	164,123,099.08
11/30/22	12/01/22	Accrual Income Div Reinvestment - Distributions	1.00	608,396.59	164,731,495.67
Closing Balance					164,731,495.67

	Month of November	Fiscal YTD January-November
Opening Balance	179,123,099.08	361,739,859.91
Purchases	30,608,396.59	452,991,635.76
Redemptions (Excl. Checks)	(45,000,000.00)	(650,000,000.00)
Check Disbursements	0.00	0.00
Closing Balance	164,731,495.67	164,731,495.67
Cash Dividends and Income	608,396.59	2,991,635.76

Closing Balance	164,731,495.67
Average Monthly Balance	189,976,712.30
Monthly Distribution Yield	3.90%



Account Statement - Transaction Summary

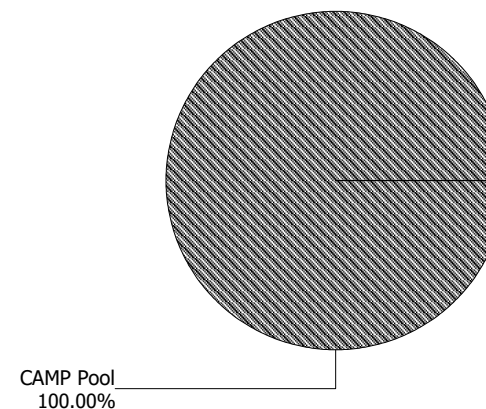
For the Month Ending **December 31, 2022**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	164,731,495.67
Purchases	255,089,968.47
Redemptions	(100,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$319,821,464.14
Cash Dividends and Income	1,089,968.47

Asset Summary		
	December 31, 2022	November 30, 2022
CAMP Pool	319,821,464.14	164,731,495.67
Total	\$319,821,464.14	\$164,731,495.67

Asset Allocation	
-------------------------	--





Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					164,731,495.67
12/07/22	12/07/22	Purchase - Incoming Wires	1.00	25,000,000.00	189,731,495.67
12/09/22	12/09/22	Purchase - Incoming Wires	1.00	60,000,000.00	249,731,495.67
12/12/22	12/12/22	Purchase - Incoming Wires	1.00	99,000,000.00	348,731,495.67
12/13/22	12/13/22	Purchase - Incoming Wires	1.00	70,000,000.00	418,731,495.67
12/19/22	12/19/22	Redemption - Outgoing Wires	1.00	(50,000,000.00)	368,731,495.67
12/20/22	12/20/22	Redemption - Outgoing Wires	1.00	(50,000,000.00)	318,731,495.67
12/30/22	01/03/23	Accrual Income Div Reinvestment - Distributions	1.00	1,089,968.47	319,821,464.14

Closing Balance

319,821,464.14

	Month of December	Fiscal YTD January-December		
Opening Balance	164,731,495.67	361,739,859.91	Closing Balance	319,821,464.14
Purchases	255,089,968.47	708,081,604.23	Average Monthly Balance	295,930,848.47
Redemptions (Excl. Checks)	(100,000,000.00)	(750,000,000.00)	Monthly Distribution Yield	4.30%
Check Disbursements	0.00	0.00		
Closing Balance	319,821,464.14	319,821,464.14		
Cash Dividends and Income	1,089,968.47	4,081,604.23		



Account Information

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

Summary of Income Cash

Ending Balance Last Accounting Period 30-Sep-22		\$	-
Receipts For This Period			
Cash Dividends	26,433.82		
Interest On Bonds	-		
From Other Sources	-		26,433.82
Disbursements For This Period			
Purchases	-		
For Other Purposes	-26,433.82		-26,433.82
Ending Balance This Accounting Period 31-Dec-22		\$	-

Summary of Principal Cash

Ending Balance Last Accounting Period 30-Sep-22		\$	-
Receipts For This Period			
Sales and Maturities	7,400,000.00		
From Other Sources	26,433.82		7,426,433.82
Disbursements For This Period			
Purchases	-52,867.64		
For Other Purposes	-3,700,000.00		-3,752,867.64
Ending Balance This Accounting Period 31-Dec-22		\$	3,673,566.18

Summary of Investments

Ending Balance Last Accounting Period 30-Sep-22		\$	5,845,094.94
Assets Purchased or Otherwise Acquired			26,433.82
Assets Sold or Otherwise Disposed of			-3,700,000.00
Ending Balance This Accounting Period 31-Dec-22		\$	2,171,528.76
Market Value of Account		\$	2,171,528.76



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-Sep-22	\$ -	-	5,845,094.94	-
03-Oct-22				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 9/30/2022 DIVIDEND FROM 9/1/22 TO 9/30/22	7,106.71	-	-	-
04-Oct-22				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-7,106.71	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	7,106.71	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-7,106.71	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 7,106.71 SHARES AT 1.00 USD	-	-7,106.71	7,106.71	-
25-Oct-22				
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK	-	-100,000.00	-	-
SELL of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	100,000.00	-	-
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 100,000 SHARES AT 1.00 USD	-	100,000.00	-100,000.00	-
01-Nov-22				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 10/31/2022 DIVIDEND FROM 10/1/22 TO 10/31/22	10,966.33	-	-	-
02-Nov-22				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-10,966.33	-	-	-



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
CASH RECEIPT TRANSFER FROM INCOME	-	10,966.33	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-10,966.33	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 10,966.33 SHARES AT 1.00 USD	-	-10,966.33	10,966.33	-
21-Nov-22				
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK	-	-100,000.00	-	-
SELL of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	100,000.00	-	-
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 100,000 SHARES AT 1.00 USD	-	100,000.00	-100,000.00	-
01-Dec-22				
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK	-	-1,300,000.00	-	-
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 11/30/2022 DIVIDEND FROM 11/1/22 TO 11/30/22	8,360.78	-	-	-
SELL of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	1,300,000.00	-	-
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 1,300,000 SHARES AT 1.00 USD	-	1,300,000.00	-1,300,000.00	-
02-Dec-22				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-8,360.78	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	8,360.78	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-8,360.78	-	-



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
27-Dec-22 PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 8,360.78 SHARES AT 1.00 USD	-	-8,360.78	8,360.78	-
CASH DISBURSEMENT PAID TO W CONTRA COSTA HLTH CARE DIST WIRE TRANSFER WIRE TO WELLS FARGO BANK	-	-2,200,000.00	-	-
SELL of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	2,200,000.00	-	-
SOLD SHARES OF FEDERATED INSTITUTIONAL TAX FREE 2,200,000 SHARES AT 1.00 USD	-	2,200,000.00	-2,200,000.00	-
Ending Balance This Statement Period 31-Dec-22	\$ -	3,673,566.18	2,171,528.76	-



Account Information

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

Schedule of Assets as of December 31, 2022

Cusip	Asset Name	Shares	Book Value	Market Value	Est Income	Yield
CASH						
	Principal Cash		-	-	-	-
	Income Cash		-	-	-	-
	CASH Total		-	-	-	-
MUTUAL FUNDS/MONEY MARKETS						
60934N666	FEDERATED INSTITUTIONAL TAX FREE CASH TRUST PREMIER SHARES #73	2,171,528.76	2,171,528.76	2,171,528.76	76,630.93	3.53
	MUTUAL FUNDS/MONEY MARKETS Total		2,171,528.76	2,171,528.76	76,630.93	3.53
	229842000 Total		2,171,528.76	2,171,528.76	76,630.93	3.53

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
December 31, 2022
FY 2022-2023

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	09/30/22							12/31/22
100300	1,059,410.99							1,059,410.99
TOTALS	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

EXHIBITS

Note: All exhibits are prepared for information only. The exhibits are unaudited but due diligence was utilized in its preparation. The information in the exhibits may be updated and is subject to change without notice. Changes will be reflected in the next reports.

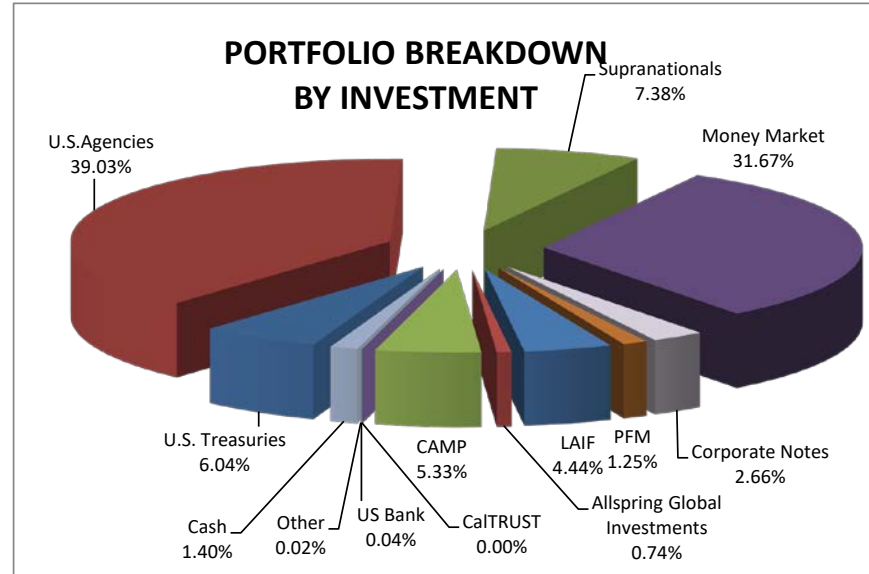
CONTRA COSTA COUNTY Portfolio Summary Report 12/31/2022

Portfolio Characteristics

Par ^{*2}	\$5,999,789,533.56
Cost ^{*2}	\$5,969,553,770.04
Market Value ^{*2}	\$5,880,279,431.77
Weighted Yield to Maturity ^{*1}	3.70%
Weighted Average Days to Maturity ^{*1}	261 days
Weighted Duration ^{*1}	0.66 yr

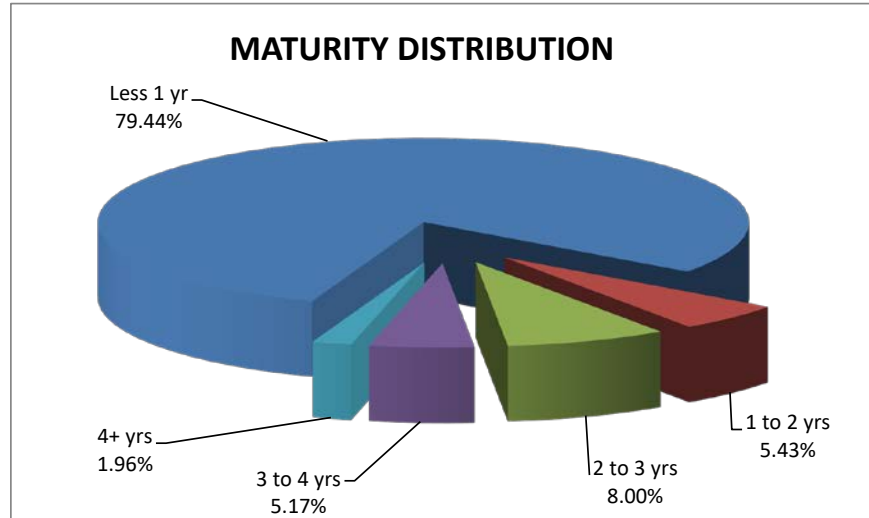
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$362,500,000.00	6.04%
U.S.Agencies	2,341,788,000.00	39.03%
Supranationals	443,000,000.00	7.38%
Money Market	1,900,003,404.12	31.67%
Corporate Notes	159,445,000.00	2.66%
PFM	74,986,727.85	1.25%
LAIF	266,672,444.70	4.44%
Allspring Global Investments	44,289,576.50	0.74%
CAMP	319,821,464.14	5.33%
CalTRUST	0.00	0.00%
US Bank	2,171,528.76	0.04%
Other	1,059,410.99	0.02%
Cash	84,051,976.50	1.40%
TOTAL ^{*2}	\$5,999,789,533.56	100.00%



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$4,766,438,951.89	79.44%
1 to 2 yrs	325,721,556.17	5.43%
2 to 3 yrs	479,957,615.22	8.00%
3 to 4 yrs	309,901,999.29	5.17%
4+ yrs	117,769,410.99	1.96%
TOTAL ^{*2}	\$5,999,789,533.56	100.00%



*1. Does not include EBRCB Bond

*2. Does not include the Futuris Public Entity Trust and Benefit Trust ST Fund of the Contra Costa Community College District Retirement Board of Authority

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY**

12/31/2022

	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)	
A. Investments Managed by Treasurer's Office¹	\$5,206,736,404.12	86.80%	3.8000%	289	0.73	²
B. Investments Managed by Outside Contractors³						
1. PFM	\$74,986,727.85	1.25%	1.7550%	713	1.60	²
2. Local Agency Investment Fund	\$266,672,444.70	4.45%	1.9800%	1	0.00	
3. Allspring Global Investments	\$44,289,576.50	0.74%	4.7080%	286	0.48	⁴
4. CAMP	\$319,821,464.14	5.33%	4.3000%	⁵ 0	0.00	
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00	
6. US Bank (Federated Tax Free Cash Fund)	\$2,171,528.76	0.04%	3.5300%	0	0.00	
C. Cash	\$84,051,976.50	1.40%	1.55%	⁶ 0	0.00	

³Yield to Maturity on Portfolio at End-of-Quarter = 3.70%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 261

³Weighted Duration (yr) at End-of-Quarter = 0.66

1. Excludes the funds managed by PFM.
2. Data is provided by SymPro.
3. Excludes: EBRCS Bonds, Futuris Public Entity Trust, Benefit Trust ST Fund, etc.
4. Data provided by Allspring Global Investments.
5. Monthly Distribution Yield as of the quarter end.
6. Wells Fargo Bank Average Earnings Credit Rate on Investable Balance for the quarter.

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

CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	12/31/22	9/30/22	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$362,500,000.00	\$136,787,062.18	\$225,712,937.82	165.01%
2. U.S. Agencies				
Federal Home Loan Banks	\$1,501,932,000.00	\$576,951,525.79	924,980,474.21	160.32%
Federal National Mortgage Association	\$302,000,000.00	\$140,930,079.85	161,069,920.15	114.29%
Federal Farm Credit Banks	\$307,856,000.00	\$227,712,877.51	80,143,122.49	35.19%
Federal Home Loan Mortgage Corporation	230,000,000.00	169,984,618.81	60,015,381.19	35.31%
Subtotal	\$2,341,788,000.00	\$1,115,579,101.96	1,226,208,898.04	109.92%
3. Supranationals	\$443,000,000.00	\$444,074,524.99	(1,074,524.99)	-0.24%
4. Money Market Instruments				
Commercial Paper	\$1,465,000,000.00	\$1,299,148,914.27	165,851,085.73	12.77%
Negotiable Certificates of Deposit	\$435,000,000.00	\$779,998,501.82	(344,998,501.82)	-44.23%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	\$1,900,003,404.12	\$2,079,150,820.21	(179,147,416.09)	-8.62%
5. Corporate Notes	\$159,445,000.00	\$158,913,365.44	531,634.56	0.33%
TOTAL (Section A)	5,206,736,404.12	3,934,504,874.78	1,272,231,529.34	32.34%
B. Investments Managed by Outside Contractors				
1. PFM	\$74,986,727.85	\$75,778,887.09	(792,159.24)	-1.05%
2. Local Agency Investment Fund	\$266,672,444.70	\$232,010,259.99	34,662,184.71	14.94%
3. Allspring Global Investments	\$44,289,576.50	\$44,086,724.87	202,851.63	0.46%
4. CAMP	\$319,821,464.14	\$183,680,466.27	136,140,997.87	74.12%
5. CalTRUST (Liquidity Fund)	\$0.00		0.00	0.00%
6. US Bank (Federated Tax Free Cash)	\$2,171,528.76	\$5,845,094.94	(3,673,566.18)	-62.85%
7. Other				
a. EBRCS Bond	\$1,059,410.99	\$1,059,410.99	0.00	0.00%
TOTAL (Section B)	709,001,152.94	542,460,844.15	166,540,308.79	30.70%
C. Cash	\$84,051,976.50	\$65,979,690.17	18,072,286.33	27.39%
* GRAND TOTAL (FOR A , B, & C)	\$5,999,789,533.56	\$4,542,945,409.10	\$1,456,844,124.46	32.07%

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

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

Exhibit IV

Fiscal Year		Quarter Ending			
		September	December	March	June
2022/23	Coupon Rate	2.2940%	3.5060%		
	Yield to Maturity	2.3550%	3.8000%		
2021/22	Coupon Rate	0.3742%	0.3564%	0.6910%	1.3180%
	Yield to Maturity	0.3980%	0.3660%	0.7050%	1.3470%
2020/21	Coupon Rate	0.7116%	0.4549%	0.3662%	0.3549%
	Yield to Maturity	0.7690%	0.4830%	0.3900%	0.3730%
2019/20	Coupon Rate	2.1446%	1.8751%	1.5587%	0.8110%
	Yield to Maturity	2.2526%	1.9332%	1.6138%	0.8553%
2018/19	Coupon Rate	2.0195%	2.4143%	2.3996%	2.3203%
	Yield to Maturity	2.0983%	2.4912%	2.4951%	2.4161%
2017/18	Coupon Rate	1.3142%	1.3991%	1.6907%	1.9356%
	Yield to Maturity	1.3307%	1.4333%	1.7091%	1.9758%
2016/17	Coupon Rate	1.0063%	1.0436%	1.1392%	1.2330%
	Yield to Maturity	0.9760%	1.0418%	1.1420%	1.2552%
2015/16	Coupon Rate	0.6433%	0.7270%	0.8556%	0.9341%
	Yield to Maturity	0.5859%	0.6955%	0.8251%	0.9043%
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%

Source: Beginning 1/2022, all data is calculated by SymPro. Prior data was calculated by APSII.
Yield to Maturity: YTM 365 Equiv. provided by SymPro.
Excludes funds managed by PFM beginning 9/2018

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

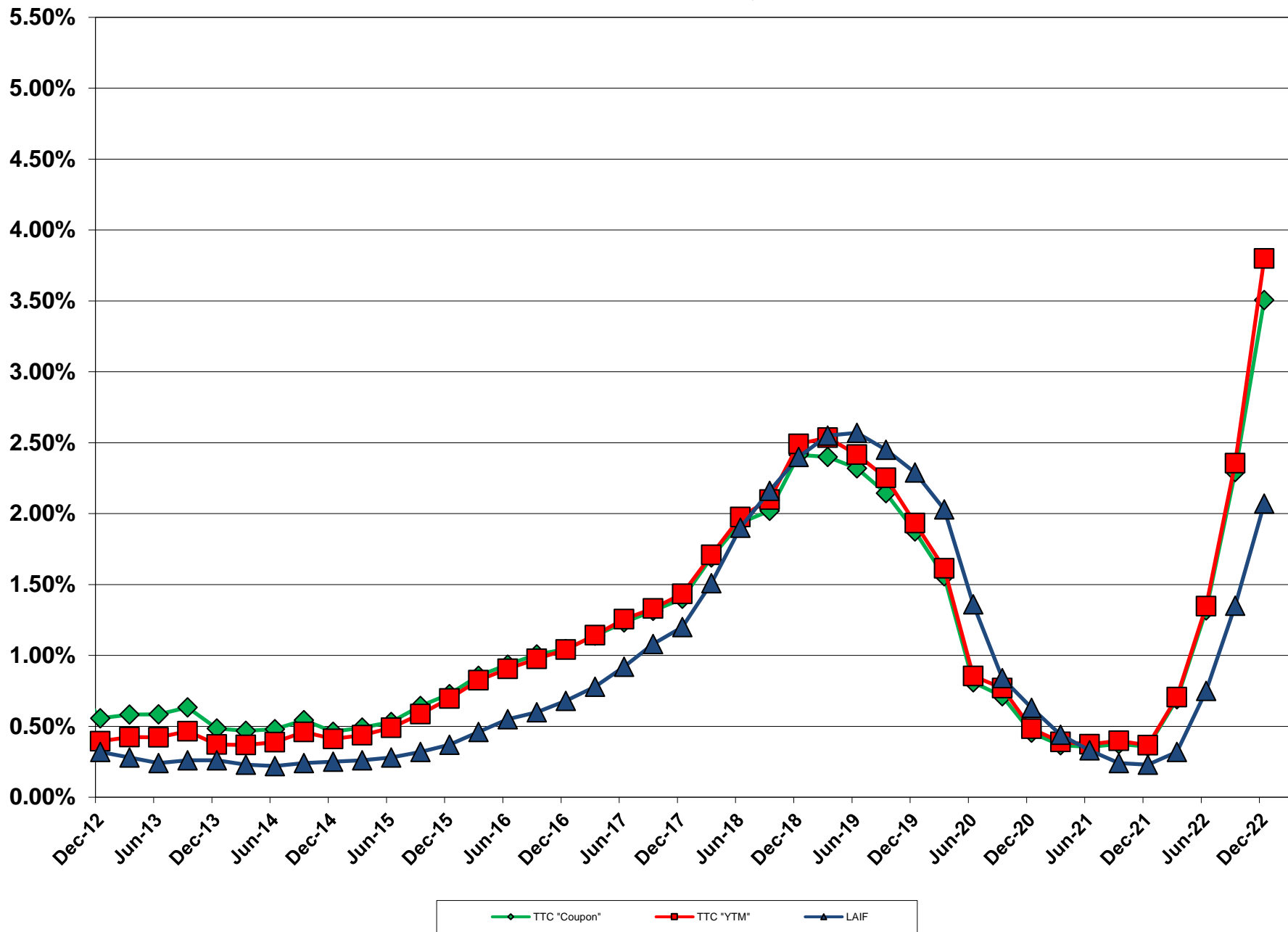
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

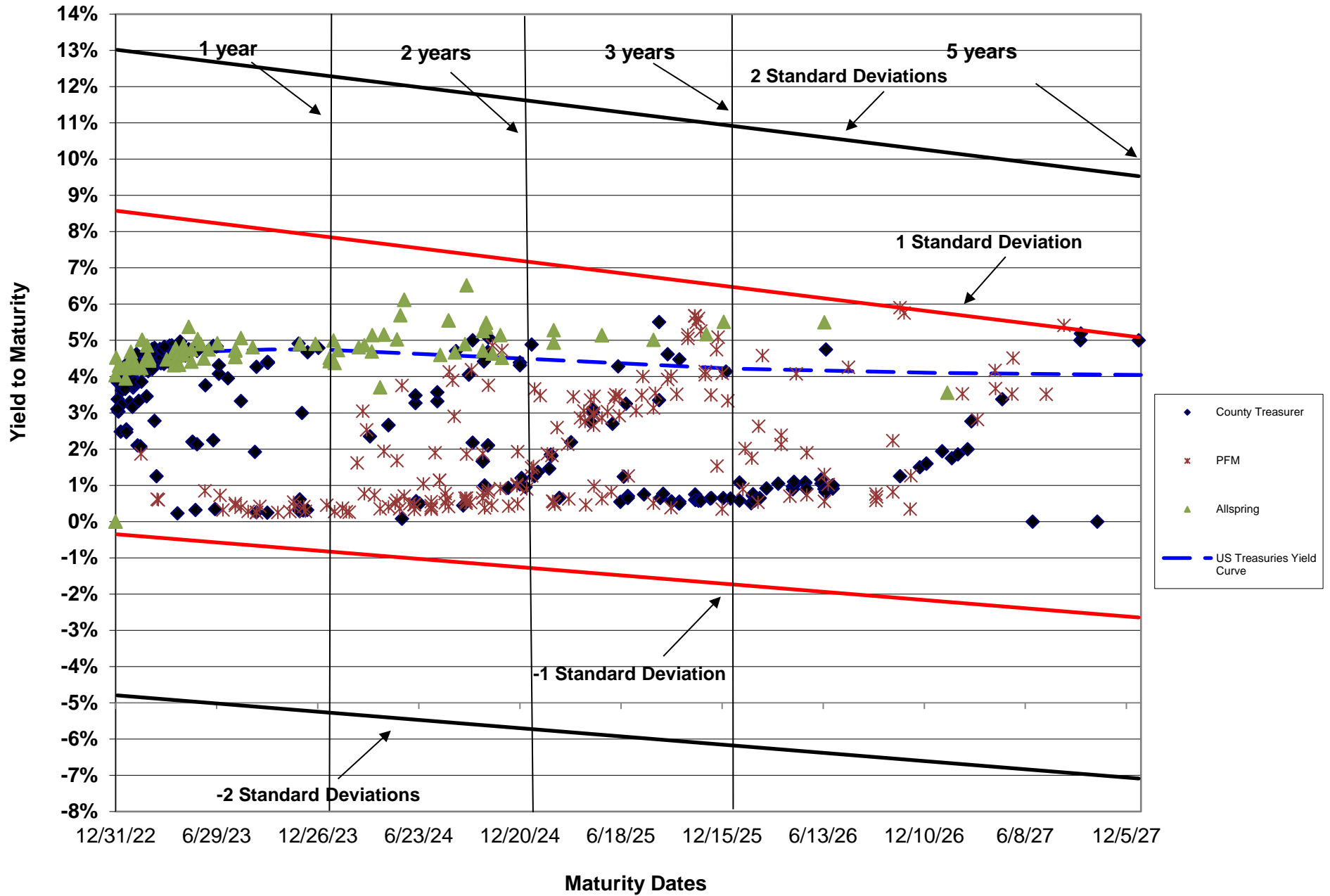
Fiscal Year		Quarter Ending			
		September	December	March	June
2022/23	Apportionment Rate	1.35%	2.07%		
2021/22	Apportionment Rate	0.24%	0.23%	0.32%	0.75%
2020/21	Apportionment Rate	0.84%	0.63%	0.44%	0.33%
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%

Contra Costa County Investment Pool

as of December 31, 2022



Risk Assessment as of 12/31/22



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of December 31, 2022

No reported security

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
October 1, 2022 through December 31, 2022

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$4,432,542,854.36	87.24%	3.2890%	269.85	309
B. Investments Managed by Outside Contractors²					
1. PFM	\$75,238,720.80	1.48%	1.6417%	10.71	723
2. Local Agency Investment Fund ³	\$239,184,268.70	4.71%	1.9840%	0.05	1
3. Allspring Global Investments	\$44,161,112.44	0.87%	4.7507%	2.61	301
4. CAMP ⁴	\$198,535,186.65	3.91%	3.7800%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$5,141,227.16	0.10%	2.3600%	0.00	0
C. Cash⁵	\$86,198,172.55	1.70%	1.4870%	0.00	0
Total	<u>\$5,081,001,542.66</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>3.20%</u>	<u>283</u>

Notes:

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

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

<u>Pool Rates:</u>	<u>YTM as of 12/31/22</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	2.26%	3.20%	298	*1
Investments Managed by Treasurer's Office	2.36%	3.29%	309	
PFM	1.38%	1.64%	723	
Allspring Global Investments	3.93%	4.75%	301	
CAMP	2.61%	3.78%	25	*2
CalTRUST Liquidity Fund	N/A	0.00%	0	*2
US Bank (Federated)	2.39%	2.36%	6	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	2.07%	1.98%	287	*2
		10/1/22 - 12/31/22		
<u>Benchmarks</u> ^{*3:}	<u>12/31/22</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index ^{*4}	4.3200%	4.3200%	3.6323%	3.0500%
6-Month Treasury Bill	4.2700%	4.3337%	4.1002%	3.7775%
6-Month SOFR	2.8933%	2.8933%	2.1749%	1.4757%
Fidelity Money Market Fund ^{*5}	4.1400%			

*1. Cash is included in the calculation.

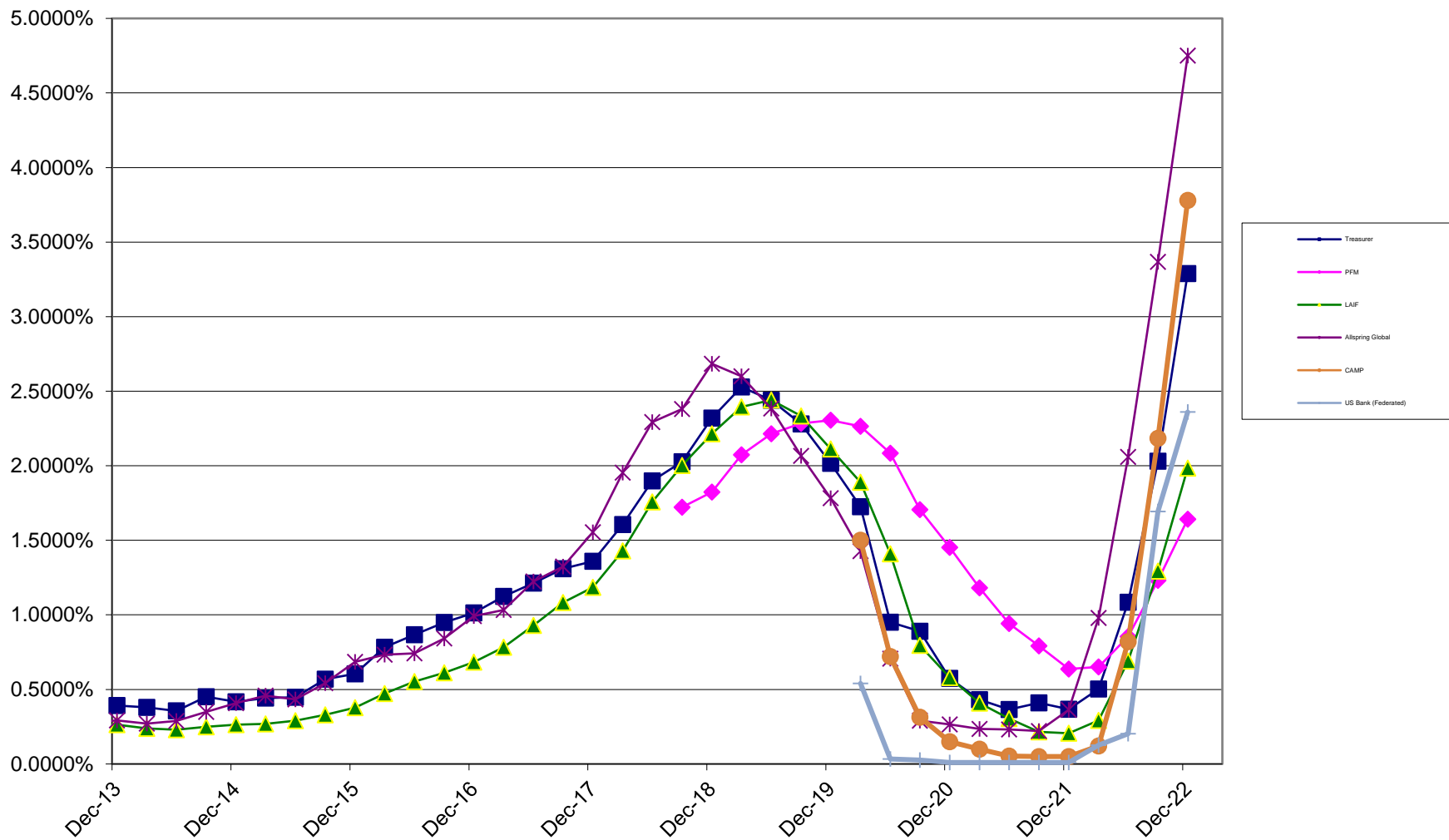
*2. Average days to maturity with a same-day call of principal provision.

*3. For reference only.

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

*5 Ticker SPRXX: 7 day yield as of the quarter end.

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



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

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
3M COMPANY - CORP	88579YBL4	2/14/2023	1.75	400,000.00	398,545.46	399,947.49	Make-whole call +10bps; Callable on and after 1/14/23	6911
CARMAX - ABS	14315XAC2	12/16/2024	1.89	40,781.94	40,322.22	40,757.42	10% collateral call	6911
TOYOTA MCC - CORP	89236TGT6	2/13/2025	1.80	13,150,000.00	12,365,275.46	13,136,750.94	Make-whole call +10bps until 2/13/25 bullet	8177
CITIBANK NA - CORP	172967MR9	5/15/2024	1.68	250,000.00	246,482.95	250,000.00	Make-whole call +25bps	6911
FHLMC - AGENCY	3134GVV96	6/24/2024	0.50	20,000,000.00	18,857,329.20	20,000,000.00	One time call: 6/24/22	8177
FFCB - AGENCY	3133ELQ49	6/30/2025	0.70	20,000,000.00	18,078,107.00	20,000,000.00	Callable on and after 6/30/21	8177
FNMA - AGENCY	3136G4XK4	6/30/2025	0.65	20,000,000.00	18,199,793.40	20,000,000.00	Quarterly: Last call on 12/30/24	8177
CARMAX - ABS	14315FAD9	3/17/2025	0.62	77,628.76	76,449.31	77,594.48	10% collateral call	6911
FNMA - AGENCY	3136G4S87	8/27/2025	0.65	10,000,000.00	9,038,175.90	10,000,000.00	Quarterly: starts 8/27/21	8177
UNILEVER CAPITAL - CORP	904764BJ5	9/14/2023	0.38	100,000.00	96,778.65	99,970.01	Make-whole call +5bps until 9/14/23 bullet	6911
FFCB - AGENCY	3133EL7K4	9/16/2025	0.55	10,000,000.00	9,020,125.70	10,000,000.00	Callable on and after 9/16/21	8177
FHLMC - AGENCY	3134GWWT9	9/30/2025	0.55	10,000,000.00	8,995,379.10	10,000,000.00	Quarterly: starts 9/30/21	8177
FFCB - AGENCY	3133EL7K4	9/16/2025	0.55	10,000,000.00	9,020,125.70	9,998,911.22	Callable on and after 9/16/21	8177
BANK OF AMERICA - CORP	06051GHF9	3/5/2024	3.55	325,000.00	323,842.07	332,158.47	Make-whole call +15bps; callable on 3/5/23	6911
FHLMC - AGENCY	3134GWUE4	9/30/2025	0.50	10,000,000.00	8,975,404.70	10,000,000.00	Quarterly: starts 9/30/22	8177
BANK OF AMERICA - CORP	06051GJH3	10/24/2024	0.81	250,000.00	239,946.75	250,000.00	Make-whole call +10bps; Callable on and after 10/24/23	6911
CARMAX - ABS	14316HAC6	8/15/2025	0.50	105,043.65	102,122.33	105,009.53	10% collateral call	6911
FHLMC - AGENCY	3134GW3Z7	10/28/2025	0.60	10,000,000.00	8,985,155.80	10,000,000.00	Quarterly: starts 10/28/21	8177
FHLMC - AGENCY	3134GWVC7	9/29/2025	0.50	10,000,000.00	8,976,255.50	10,000,000.00	Quarterly: starts 9/29/22	8177
FNMA - AGENCY	3136G46N8	10/29/2025	0.60	10,000,000.00	8,978,670.60	10,000,000.00	Quarterly: starts 10/29/21	8177
FFCB - AGENCY	3133EMFR8	11/3/2025	0.54	10,000,000.00	8,958,423.70	9,990,631.67	Callable on and after 11/3/22	8177
BRISTOL MYERS SQUI - CORP	110122DT2	11/13/2023	0.54	375,000.00	361,256.67	375,000.00	Callable on and after 11/13/21	6911
FHLMC - AGENCY	3134GXEJ9	11/24/2025	0.64	10,000,000.00	8,969,284.80	10,000,000.00	Quarterly: starts 11/24/21	8177
FHLMC - AGENCY	3134GXFA7	11/26/2025	0.65	10,000,000.00	8,970,469.30	10,000,000.00	Quarterly: starts 11/26/21	8177
FFCB - AGENCY	3133EMHL9	11/30/2023	0.31	10,000,000.00	9,589,586.70	10,000,000.00	Callable on and after 11/30/21	8177
FHLMC - AGENCY	3134GXCA0	11/24/2023	0.32	10,000,000.00	9,592,786.60	9,999,979.95	Quarterly: starts 11/24/21	8177
FNMA - AGENCY	3135GA6I5	12/7/2023	0.32	10,000,000.00	9,584,905.80	10,000,000.00	Quarterly: starts 12/7/21	8177
FNMA - AGENCY	3135G06K4	12/17/2025	0.65	10,000,000.00	8,955,526.90	10,000,000.00	Quarterly: starts 12/17/21	8177
FNMA - AGENCY	3135G06Q1	12/30/2025	0.64	10,000,000.00	8,998,192.40	10,000,000.00	Quarterly: starts 12/30/21	8177
CARMAX - ABS	14316NAC3	12/15/2025	0.34	100,178.89	96,840.19	100,152.21	10% deal call	6911
NATIONAL RURAL - CORP	63743HEU2	2/8/2024	0.35	140,000.00	132,861.05	139,964.49	Make-whole call +5bps until 2/8/24	6911
APPLE INC - CORP	037833EB2	2/8/2026	0.70	10,000,000.00	8,885,117.90	9,996,351.13	Make-whole call +5bps; Callable on and after 1/8/26	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.70	10,000,000.00	8,885,117.90	9,992,056.89	Make-whole call +5bps; Callable on and after 1/8/26	8177
FHLB - AGENCY	3130AKXB7	2/11/2026	0.58	10,000,000.00	8,796,983.00	10,000,000.00	Quarterly: starts 5/11/21	8177
JP MORGAN SECURITIES - CORP	46647PBY1	2/16/2025	0.56	245,000.00	231,124.88	245,000.00	Callable on and after 2/16/24	6911
BMWLT - ABS	05591RAC8	1/25/2024	0.29	56,973.92	56,513.40	56,969.32	5% deal call	6911
CHARLES SCHWAB - CORP	808513BN4	3/18/2024	0.75	245,000.00	232,916.60	244,950.43	Make-whole call +7bps; Callable on and after 2/18/2024	6911
FFCB - AGENCY	3133EMUK6	3/25/2026	1.05	10,000,000.00	8,994,500.30	10,000,000.00	Callable on and after 3/25/22	8177
JP MORGAN SECURITIES - CORP	46647PBS4	9/16/2024	0.65	75,000.00	72,339.92	75,000.00	Callable on and after 9/16/23	6911
CARMAX - ABS	14314QAC8	2/17/2026	0.52	245,625.61	236,367.46	245,570.66	10% collateral call	6911
MORGAN STANLEY - CORP	61772BAA1	4/5/2024	0.73	35,000.00	34,500.45	35,000.00	Make-whole call +10bps; Callable after 4/5/23	6911
FHLB - AGENCY	3130ALX25	4/22/2026	1.00	10,000,000.00	9,032,463.60	10,000,000.00	One time call: 4/22/22	8177
FHLB - AGENCY	3130ALXV1	4/22/2026	1.10	10,000,000.00	8,974,739.70	10,000,000.00	Quarterly: starts 4/22/22	8177
FHLB - AGENCY	3130AM4P4	7/29/2025	0.75	10,000,000.00	9,188,304.00	10,000,000.00	One time call: 4/29/22	8177
CITIBANK NA - CORP	172967MX6	5/1/2025	0.98	160,000.00	149,760.46	160,000.00	Make-whole call +10bps; Callable after 5/1/24	6911
AMAZON - CORP	023135BW5	5/12/2024	0.45	560,000.00	527,658.85	559,628.29	Make-whole call +2.5bps	6911
AMAZON - CORP	023135BX3	5/12/2026	1.00	10,000,000.00	8,867,720.20	9,978,336.56	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.00	5,000,000.00	4,433,860.10	4,986,772.57	Make-whole call +5bps; Callable on and after 4/12/26	8177
AMAZON - CORP	023135BX3	5/12/2026	1.00	5,000,000.00	4,433,860.10	4,986,765.21	Make-whole call +5bps; Callable on and after 4/12/26	8177
UNITED HEALTH - CORP	91324PEB4	5/15/2024	0.55	260,000.00	245,401.35	259,875.86	Make-whole call +5bps; Callable on and after 5/15/22	6911
UNITED HEALTH - CORP	91324PEB4	5/15/2024	0.55	260,000.00	245,401.35	259,875.86	Call on and anytime after 5/15/22	6911
ASTRAZENECA - CORP	04636NAC7	5/28/2024	0.70	365,000.00	344,143.67	364,984.58	Make-whole call +10bps; Callable on and after 5/28/22	6911
JP MORGAN SECURITIES - CORP	46647PCH7	6/1/2025	0.82	190,000.00	177,132.58	190,000.00	Make-whole call +7.5bps; Callable after 6/1/24	6911
FHLB - AGENCY	3130AMMY5	6/10/2026	1.05	10,000,000.00	8,924,558.00	10,000,000.00	Quarterly: starts 12/10/21	8177

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

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
FFCB - AGENCY	3133EMH21	6/15/2026	0.90	10,000,000.00	8,889,125.20	10,000,000.00	Callable on and after 6/15/22	8177
FHLB - AGENCY	3130AMYJ5	6/30/2026	1.00	10,000,000.00	8,922,727.90	10,000,000.00	Quarterly: starts 6/30/22	8177
FFCB - AGENCY	3133EMP22	6/30/2026	0.91	10,000,000.00	8,863,089.80	10,000,000.00	Callable on and after 6/30/23	8177
FHLB - AGENCY	3130AN2Z2	6/30/2026	1.00	10,000,000.00	8,895,086.20	10,000,000.00	Quarterly: starts 12/30/21	8177
APPLE INC - CORP	037833EB2	2/8/2026	0.70	10,000,000.00	8,885,117.90	9,982,340.17	Make-whole call +5bps; Callable on and after 1/8/26	8177
CARMAX - ABS	14317DAC4	6/15/2026	0.55	475,000.00	451,179.56	474,921.86	10% collateral call	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2024	0.63	125,000.00	117,326.44	125,000.00	Make-whole call +5bps until 5/12/22	6911
UNILEVER CAPITAL - CORP	904764BN6	8/12/2024	0.63	125,000.00	117,326.44	125,000.00	Make-whole call +5bps until 8/12/22 Callable afterward	6911
JOHNSON & JOHNS - CORP	478160CN2	9/1/2025	0.55	15,295,000.00	13,805,189.61	15,208,812.94	Make-whole call +5bps; Callable on and after 8/1/25	8177
AMERICAN HONDA FINANCE - CORP	02665WDY4	8/9/2024	0.75	255,000.00	238,482.99	254,907.35	Make-whole call +7.5bps until 8/9/24	6911
CATERPILLAR FINL - CORP	14913R2P1	9/13/2024	0.60	370,000.00	345,307.37	369,714.59	Make-whole call +22bps until 9/13/24	6911
BANK OF NY MELLON - CORP	06406RAX5	10/25/2024	0.85	355,000.00	330,067.42	354,860.27	Callable on and after 9/25/24	6911
FHLB - AGENCY	3130APDQ5	10/28/2026	1.25	10,000,000.00	8,894,002.30	10,000,000.00	Quarterly: starts 1/28/22	8177
AMERICAN EXPRESS - CORP	025816CG2	7/30/2024	2.50	325,000.00	312,685.61	331,846.24	Callable on and after 6/30/24	6911
AMERICAN EXPRESS - CORP	025816CG2	7/30/2024	2.50	100,000.00	96,210.96	102,106.54	Callable on and after 6/30/24	6911
TARGET CORP - CORP	87612EBD7	7/1/2024	3.50	250,000.00	244,960.20	259,073.39	Make-whole call +15bps until 7/1/24	6911
FHLB - AGENCY	3130APW43	12/2/2026	1.50	10,000,000.00	8,956,864.60	10,000,000.00	Quarterly: starts 3/2/2022	8711
BANK OF AMERICA - CORP	06051GKE8	12/6/2025	1.53	500,000.00	461,442.18	500,000.00	Make-whole call +15bps until 12/6/24 Quarterly call after	6911
FFCB - AGENCY	3133ENHC7	12/14/2026	1.60	10,000,000.00	8,999,694.00	10,000,000.00	Callable on and after 3/14/22	8177
FFCB - AGENCY	3133ENHC7	12/14/2026	1.60	10,000,000.00	8,999,694.00	10,000,000.00	Callable on and after 3/14/22	8177
FHLB - AGENCY	3130AQB7	12/23/2024	1.20	10,000,000.00	9,333,031.10	10,000,000.00	Quarterly: starts 3/23/22	8177
FHLB - AGENCY	3130AQ5X7	12/30/2024	1.15	10,000,000.00	9,319,354.00	10,000,000.00	Quarterly: starts 3/30/22	8177
FHLB - AGENCY	3130AQ6G4	10/18/2024	1.00	10,000,000.00	9,346,336.90	10,000,000.00	One time call: 1/18/2023	8177
AMERICAN HONDA FINANCE - CORP	02665WEA5	1/13/2025	1.50	300,000.00	280,715.27	299,839.37	Make-whole call +7.5bps	6911
CITIGROUP INC - CORP	17327CAN3	1/25/2026	2.01	85,000.00	78,828.41	85,000.00	Make-whole call +12bps until 1/25/25 then quarterly call	6911
FHLB - AGENCY	3130AQJH7	1/28/2027	1.75	10,000,000.00	9,008,001.20	10,000,000.00	Monthly: starts 2/28/22	8177
FFCB - AGENCY	3133ENNG1	2/8/2027	1.86	10,000,000.00	9,120,498.30	10,000,000.00	Callable on and after 2/8/23	8177
FHLB - AGENCY	3130AQRH8	2/25/2027	2.00	10,000,000.00	9,082,095.30	10,000,000.00	Quarterly: starts 5/25/22	8177
STATE STREET CORP - CORP	857477BR3	2/6/2026	1.75	150,000.00	139,689.44	150,000.00	Callable on and after 2/6/25	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.90	75,000.00	71,297.29	76,790.50	Callable on and after 3/30/25	6911
NATIONAL RURAL - CORP	63743HF1	2/7/2025	1.88	105,000.00	98,528.72	104,997.79	Make-whole call +10bps	6911
MORGAN STANLEY - CORP	61747YEM3	2/18/2026	2.63	450,000.00	422,940.16	450,000.00	Make-whole call +15bps until 2/18/25; call anytime after 1/18/26	6911
STATE STREET CORP - CORP	857477BM4	3/30/2026	2.90	400,000.00	380,252.24	406,368.60	Callable on and after 3/30/25	6911
JP MORGAN SECURITIES - CORP	46647PCV6	2/24/2025	2.60	400,000.00	376,326.60	400,000.00	Make-whole call +15bps until 2/24/25; call anytime after 1/24/26	6911
FHLB - AGENCY	3130AR2H3	3/4/2027	2.77	10,000,000.00	9,322,460.80	10,000,000.00	Monthly: starts 4/4/22	8177
FHLB - AGENCY	3130ARB42	3/14/2023	1.25	10,000,000.00	9,934,968.90	10,000,000.00	Monthly: starts 4/14/22	8177
FFCB - AGENCY	3133ENSK7	3/21/2025	2.19	10,000,000.00	9,480,439.30	10,000,000.00	Callable on and after 3/21/23	8177
FHLMC - AGENCY	3134GXPZ1	9/27/2024	2.20	10,000,000.00	9,566,942.20	10,000,000.00	Monthly: starts 4/27/22	8177
HOME DEPOT - CORP	437076CM2	4/15/2025	2.70	60,000.00	57,519.34	59,921.13	Make-whole call +10bps until 3/15/25; call anytime after 3/15/25	6911
AMAZON - CORP	023135CE4	4/13/2025	3.00	145,000.00	140,021.88	144,824.53	Make-whole call +5bps until 4/13/25 bullet	6911
BANK OF NY MELLON - CORP	06406RBC0	4/25/2025	3.35	750,000.00	726,708.74	749,918.84	Callable on and after 3/25/25	6911
JP MORGAN SECURITIES - CORP	46647PCZ7	4/26/2026	4.08	225,000.00	218,870.33	225,000.00	Make-whole call +20bps until 4/26/25; call anytime afterward	6911
FHLB - AGENCY	3130ARPD7	4/28/2027	3.38	9,900,000.00	9,386,293.85	9,900,000.00	Quarterly: starts 4/28/23	8177
FHLMC - AGENCY	3134GXR55	4/29/2025	3.10	10,000,000.00	9,724,514.80	10,000,000.00	Quarterly: starts 7/29/22	8177
CINTAS CORP - CORP	17252MAP5	5/1/2025	3.45	160,000.00	154,920.40	159,972.57	Make-whole call +15bps until 4/1/25; call anytime afterward	6911
NATIONAL RURAL - CORP	63743HF1	6/15/2025	3.45	70,000.00	67,575.51	69,985.10	Make-whole call +15bps until 6/15/25 bullet	6911
FHLB - AGENCY	3130ASAA7	6/23/2023	2.24	20,000,000.00	19,746,275.40	19,999,202.06	One time call: 5/23/23	8177
FHLMC - AGENCY	3134GXTW4	11/28/2023	3.00	10,000,000.00	9,836,411.00	10,000,000.00	Monthly: starts 8/28/22	8177
FHLMC - AGENCY	3134GXXS8	6/27/2025	3.25	10,000,000.00	9,689,856.50	10,000,000.00	Semi Annually: starts 6/27/22	8177
FHLB - AGENCY	3130ASN47	7/26/2024	3.32	10,000,000.00	9,759,118.60	10,000,000.00	One time call: 7/26/23	8177
IBM - CORP	459200KS9	7/27/2025	4.00	540,000.00	530,831.25	540,000.00	Make-whole call +12.5bps until 7/27/25 bullet	6911
TRUIST FINANCIAL - CORP	89788MAH5	7/28/2026	4.26	235,000.00	231,090.58	235,000.00	Make-whole call +20bps until 7/28/25 call anytime afterward	6911
FHLB - AGENCY	3130ASQR3	7/26/2024	3.57	10,000,000.00	9,793,082.00	10,000,000.00	One time call: 7/26/23	8177

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

Exhibit VI

Description	CUSIP	Maturity Date	Coupon Rate	Par (\$)	Market (\$)	Cost (\$)	Provisions	Fund #
COLGATE-PALMOLIVE - CORP	194162AM5	8/15/2025	3.10	120,000.00	116,347.84	119,904.04	Make-whole call +5bps until 8/15/25 bullet	6911
WALMART INC - CORP	931142EW9	9/9/2025	3.90	285,000.00	280,672.96	284,821.19	Make-whole call +10bps until 9/9/25 bullet	6911
HOME DEPOT - CORP	437076CR1	9/15/2025	4.00	75,000.00	74,095.56	74,975.56	Make-whole call +7.5bps until 8/15/25 call anytime afterward	6911
FHLMC - AGENCY	3134GX2E3	9/20/2024	4.05	10,000,000.00	9,893,399.70	10,000,000.00	Quarterly call: starts 3/20/23	8177
FHLB - AGENCY	3130AT3P0	9/14/2027	5.00	10,000,000.00	9,922,195.00	10,000,000.00	Monthly call: starts 10/14/22	8177
WALMART INC - CORP	931142EW9	9/9/2025	3.90	11,000,000.00	10,856,824.62	10,827,749.41	Make-whole call +10bps until 9/9/25 bullet	8177
LOCKHEED MARTIN CORP	539830BU2	10/15/2025	4.95	120,000.00	120,962.81	119,679.39	Make-whole call +10bps until 9/15/25 call anytime afterward	6911
FHLMC - AGENCY	3134GX4M3	10/25/2024	5.08	10,000,000.00	9,978,319.60	10,000,000.00	Quarterly call: starts 1/25/23	8177
UNITED HEALTH - CORP	91324PEN8	10/15/2025	5.15	80,000.00	80,982.17	79,993.23	Make-whole call +12.5bps until 10/15/25 bullet	6911
PNC FINANCIAL SERVICES - CORP	693475BH7	10/28/2025	5.67	240,000.00	242,669.23	240,000.00	Annual call: starts 10/28/24	6911
TRUIST FINANCIAL - CORP	89788MAJ1	10/28/2026	5.90	250,000.00	255,800.98	250,000.00	Make-whole call +25bps until 10/28/25	6911
CARMAX - ABS	14318UAD3	8/16/2027	5.34	380,000.00	383,915.60	379,910.89	10% collateral call	6911
NATIONAL RURAL - CORP	63743HFF4	10/30/2025	5.45	70,000.00	70,899.07	69,911.50	Make-whole call +15bps	6911
HONEYWELL INTERNATIONAL - CORP	438516CH7	11/1/2024	4.85	325,000.00	326,183.60	324,949.28	Make-whole call +10bps until 11/1/24 bullet	6911
STATE STREET CORP - CORP	857477BX0	11/4/2026	5.75	105,000.00	107,575.86	105,000.00	One time call: 11/4/25	6911
COMCAST - CORP	20030NDZ1	11/7/2025	5.25	100,000.00	101,428.26	99,974.35	Make-whole call +15bps until 11/7/25 bullet	6911
TEXAS INSTRUMENTS INC - CORP	882508BR4	11/18/2024	4.70	80,000.00	80,285.63	79,966.15	Make-whole call +7.5bps until 11/18/24 bullet	6911
FHLMC - AGENCY	3134GY2W1	8/25/2025	5.50	10,000,000.00	10,043,732.00	10,000,000.00	Quarterly call: starts 8/25/23	8177
LINDE INC CT - CORP	53522KAB9	12/5/2025	4.70	530,000.00	531,106.05	529,441.38	Make-whole call: +10bps until 11/5/25 call anytime afterward	6911
FHLMC - AGENCY	3134GY6L1	6/18/2026	4.75	15,000,000.00	15,009,100.35	15,000,000.00	One time call: 6/20/24	8177
FHLMC - AGENCY	3134GY6M9	6/21/2027	4.80	15,000,000.00	15,006,190.20	15,000,000.00	One time call: 6/21/24	8177
FHLMC - AGENCY	3134GYA69	9/27/2024	5.00	10,000,000.00	10,010,658.10	10,000,000.00	One time call: 9/27/23	8177
IBRD - SUPRA	45906M3M1	12/27/2027	5.00	10,000,000.00	10,000,000.00	10,000,000.00	Annual call: starts 6/27/24	8177
				733,996,232.77	682,839,629.86	733,665,645.45		

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

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMCAR 2021-2 A2	03066RAB1	11/18/2024	13,025.43	12,999.28	13,024.97	10% collateral call
AMCAR 2022-2 A2A	03065WAB1	12/18/2025	440,222.54	437,984.34	440,189.21	10% collateral call
APPLE INC	037833AK6	5/3/2023	300,000.00	298,757.49	305,952.00	Make-whole call +15bps until 5/3/23
BANK OF AMERICA CORP	06051GJX8	5/28/2024	500,000.00	497,513.84	500,000.00	Float quarterly: LIBOR +43bps; Callable annually
BANK OF NEW YORK MELLON CORP	06406RAM9	1/27/2023	650,000.00	653,747.56	668,447.00	Callable on and after 1/2/23
BLACKROCK INC	09247XAL5	3/18/2024	500,000.00	496,996.53	507,990.00	Make-whole call +15bps until 3/18/24 bullet
BMWLT 2021-1 A3	05591RAC8	1/25/2024	196,461.79	194,883.29	194,458.80	5% deal call
CARMX 2022-1 A2	14317CAB8	2/18/2025	259,653.40	256,412.89	259,638.65	10% collateral call
CHAIT 2020-1 A	161571HP2	1/15/2023	500,000.00	499,785.40	496,621.09	cleanup call
CHARLES SCHWAB CORP	808513AT2	1/25/2023	700,000.00	707,137.87	713,608.00	Make-whole call +10bps until 12/25/22; Call anytime after
CITIBANK NA	17325FAS7	1/23/2024	600,000.00	601,311.61	600,924.00	Make-whole call +20bps until 12/23/23; Call anytime after
COPAR 2021-1 A2	14044CAB8	2/18/2025	473,320.37	467,738.14	467,403.87	10% collateral call
EXXON MOBIL CORP	30231GAR3	3/1/2023	390,000.00	392,348.83	394,910.10	Make-whole call +20bps until 1/1/23; Call anytime after
FHMS K-028 A2	3137B2HN3	2/25/2023	214,729.50	214,615.69	213,798.45	1% collateral call
FLORIDA POWER & LIGHT CO	341081GD3	5/10/2023	600,000.00	602,623.59	600,000.00	Float o/n SOFR +25bps; Callable on and after 11/10/21
FORDL 2021-B A2	345329AB2	4/15/2024	79,720.30	79,483.40	79,719.56	5% deal call
FORDL 2022-A A2A	34528LAB1	10/15/2024	138,335.61	137,017.62	138,333.03	5% deal call
FORDL 2022-A A3	34528LAD7	5/15/2025	500,000.00	490,875.33	488,046.88	5% deal call
GMALT 2022-3 A2A	380130AB0	10/21/2024	410,000.00	407,220.35	409,969.58	10% collateral call
GMCAR 2020-1 A3	36258NAC6	9/16/2024	75,732.11	75,324.54	77,107.72	10% collateral call
HAROT 2021-4 A2	43815GAB5	5/21/2024	303,045.34	299,295.56	303,037.40	10% collateral call
HART 2021-B A2	44934KAB0	5/15/2024	90,344.99	89,979.18	90,336.80	5% collateral call
HART 2022-C A2A	44933DAB7	11/17/2025	500,000.00	502,214.09	499,969.05	5% collateral call on 12/15/26
HERSHEY CO	427866AZ1	5/15/2023	600,000.00	599,514.63	615,240.00	Make-whole call +10bps until 4/15/23; Call anytime after
HONEYWELL INTERNATIONAL INC	438516CH7	11/1/2024	750,000.00	758,692.84	749,872.50	Make-whole call +10bps until 11/1/24 bullet
JDOT 2020-B A3	47787NAC3	11/15/2024	303,716.35	299,119.41	304,582.42	10% collateral call
MBALT 2021-B A2	58769KAC8	1/16/2024	47,000.52	46,887.21	46,996.58	5% deal call
MORGAN STANLEY	61746BDJ2	2/25/2023	600,000.00	606,643.42	605,430.00	Make-whole call +30bps until 2/25/23 bullet
NALT 2021-A A3	65480DAC7	8/15/2024	355,000.00	346,872.10	349,536.33	10% collateral call
NVIDIA CORP	67066GAK0	6/15/2023	600,000.00	588,131.31	600,000.00	Make-whole call +5bps; Callable on and after 6/15/22
OKLAHOMA GAS AND ELECTRIC CO	678858BW0	5/26/2023	490,000.00	481,531.17	490,000.00	Callable on and after 11/26/21
SDART 2021-4 A3	80285VAC3	8/15/2025	203,002.17	202,134.19	200,765.98	10% collateral call
TAOT 2021-B A2	89190GAB3	1/16/2024	12,908.18	12,886.21	12,907.95	5% collateral call
TAOT 2022-A A3	89239KAC5	6/15/2026	500,000.00	474,471.78	477,871.09	5% collateral call
TRUIST BANK	86787EBC0	4/1/2024	600,000.00	590,756.01	600,356.40	Make-whole call +15bps until 3/1/24; Call anytime after
UNITEDHEALTH GROUP INC	91324PEM0	10/15/2024	700,000.00	709,428.75	699,692.00	Make-whole call +10bps until 10/15/24 bullet
UNIVERSITY CALIF REVS	91412GWZ4	5/15/2023	1,000,000.00	997,887.06	999,260.00	Make-whole call +20bps
VWALT 2022-A A2	92868AAB1	10/21/2024	564,972.18	557,650.81	564,928.23	10% deal call
VZMT 2022-1 A	92348KAL7	1/20/2027	250,000.00	244,590.62	244,423.83	Callable on 2/20/23
VZOT 2019-C A1A	92348AAA3	4/22/2024	15,709.28	15,691.07	15,990.33	10% collateral call
WOART 2020-B A3	98163WAC0	5/15/2025	360,495.97	354,363.87	353,004.42	10% collateral call
			16,387,396.05	16,303,518.88	16,394,344.20	



PAR VALUES MATURING BY DATE AND TYPE
Maturities in Millions of Dollars¹

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	\$ 5,300	\$ 13,800	\$ 12,050	\$ 3,000	\$ 5,500	\$ 7,200	\$ 6,700	\$ 11,750	\$ 15,500	\$ 40,000	\$ 11,600		\$ 300	\$ 132,700	66.26%
AGENCY ²	\$ 3,895	\$ 5,550	\$ 4,725	\$ 3,550	\$ 6,010	\$ 2,900	\$ 2,575	\$ 2,440	\$ 2,800	\$ 3,330	\$ 2,825	\$ 550	\$ 200	\$ 41,350	20.65%
CDs + BNs	\$ 3,400	\$ 2,900	\$ 1,550	\$ 2,200	\$ 800	\$ 350	\$ 600	\$ 300	\$ 400					\$ 12,500	6.24%
CP	\$ 1,950	\$ 2,000	\$ 1,300	\$ 1,250	\$ 750	\$ 400	\$ 300	\$ 100						\$ 8,050	4.02%
TDs	\$ 1,294	\$ 819	\$ 1,579	\$ 512	\$ 367	\$ 574								\$ 5,144	2.57%
CORP BND	\$ 55	\$ 20		\$ 25			\$ 25			\$ 89	\$ 138	\$ 124	\$ 50	\$ 526	0.26%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 15,894	\$ 25,089	\$ 21,204	\$ 10,537	\$ 13,427	\$ 11,424	\$ 10,200	\$ 14,590	\$ 18,700	\$ 43,419	\$ 14,563	\$ 674	\$ 550	\$ 200,270	100.00%
Percent	7.94%	12.53%	10.59%	5.26%	6.70%	5.70%	5.09%	7.29%	9.34%	21.68%	7.27%	0.34%	0.27%		
Cumulative %	7.94%	20.46%	31.05%	36.31%	43.02%	48.72%	53.81%	61.10%	70.44%	92.12%	99.39%	99.73%	100.00%		

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

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



State of California Pooled Money Investment Account Market Valuation 12/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 35,572,298,376.73	\$ 35,896,965,984.48	\$ 35,813,625,000.00	NA
Notes	\$ 96,336,543,012.97	\$ 96,327,058,254.86	\$ 93,171,299,000.00	\$ 287,620,426.50
Federal Agency:				
SBA	\$ 338,889,007.89	\$ 338,889,007.89	\$ 338,773,080.09	\$ 1,004,954.08
MBS-REMICs	\$ 3,465,697.68	\$ 3,465,697.68	\$ 3,425,155.69	\$ 15,470.20
Debentures	\$ 9,096,582,571.99	\$ 9,096,520,766.45	\$ 8,886,499,200.00	\$ 26,924,215.25
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,900,000,000.00	\$ 2,900,000,000.00	\$ 2,833,516,000.00	\$ 26,791,810.50
Discount Notes	\$ 25,325,736,041.68	\$ 25,562,614,902.86	\$ 25,510,373,000.00	NA
Supranational Debentures				
Supranational Debentures	\$ 2,426,390,203.78	\$ 2,425,759,648.22	\$ 2,338,151,100.00	\$ 7,376,541.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR				
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,990,832.29	\$ 1,541,666.67
CDs and YCDs	\$ 12,400,000,000.00	\$ 12,400,000,000.00	\$ 12,382,893,375.51	\$ 124,083,166.66
Commercial Paper	\$ 7,895,772,944.44	\$ 7,975,413,013.94	\$ 7,970,181,986.08	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 530,321,150.56	\$ 530,164,414.45	\$ 503,140,960.00	\$ 4,279,027.65
Repurchase Agreements				
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase				
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
Time Deposits	\$ 5,144,000,000.00	\$ 5,144,000,000.00	\$ 5,144,000,000.00	NA
PMIA & GF Loans				
PMIA & GF Loans	\$ 376,811,000.00	\$ 376,811,000.00	\$ 376,811,000.00	NA
TOTAL	\$ 198,446,810,007.72	\$ 199,077,662,690.83	\$ 195,372,679,689.66	\$ 479,637,279.01

Fair Value Including Accrued Interest

\$ 195,852,316,968.67

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

The value of each participating dollar equals the fair value divided by the amortized cost (0.981389258). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19.627,785.16 or \$20,000,000.00 x 0.981389258.

All Investments are in U.S. Dollar according to State of California.



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

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

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

1. Structured Notes

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

Securities Accountability

Structured Notes

	Amount
a. Callable Agency	\$2,900.000 million
b. LIBOR Agency Floater	\$0.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$0.000 million
e. 2 year CMT Corporate Floater	\$0.000 million
f. 3 month T-Bill Agency Floater	\$0.000 million
g. 3 month T-Bill Corporate Floater	\$0.000 million

U.S. \$2,900.000 million As of: 12/31/22

2. Asset-Backed Securities

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

Asset-Backed Securities

	Amount
a. Small Business Administration Pools	\$338.889 million
b. Agency MBS-REMIC'S	<u>\$3.466 million</u>
(Medium term sub-total)	\$342.355 million
c. Commercial Paper (Short term sub-total)	\$1,328.230 million

U.S. \$1,670.585 million As of: 12/31/22

Total Portfolio As of: 12/31/22 \$199,649,025,188.92

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:
1.62%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:
0.67% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio:
2.29%

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