

CONTRA COSTA COUNTY  
TREASURER'S QUARTERLY INVESTMENT REPORT  
AS OF MARCH 31, 2023

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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 3/31/23, the fair value of the Treasurer's investment portfolio was 98.82% of the cost. More than 77 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	\$6,087,446,252.32
Cost	\$6,059,270,591.31
Market Value <sup>i</sup>	\$5,987,970,629.14
Weighted Yield to Maturity	4.13%
Weighted Average Days to Maturity	257 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.

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<sup>i</sup> A rising rate market will produce unrealized losses in a fixed income portfolio. Mark-to-market losses in bond holdings are not realized losses, bonds are expected to mature at par. The opposite is true for a declining rate market.

**CONTRA COSTA COUNTY INVESTMENT POOL**  
**March 31, 2023**

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u> <sup>6</sup>	<u>PERCENT OF TOTAL COST</u>
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$644,180,000.00	\$638,572,758.04	\$638,523,684.20	10.54%
2. U.S. Agencies				
Federal Home Loan Banks	1,229,232,000.00	1,222,176,528.36	1,208,137,582.25	20.17%
Federal National Mortgage Association	224,400,000.00	223,932,068.94	215,123,861.09	3.70%
Federal Farm Credit Banks	354,956,000.00	354,664,313.69	343,134,355.36	5.85%
Federal Home Loan Mortgage Corporation	270,000,000.00	269,994,911.29	261,733,980.40	4.46%
Subtotal	2,078,588,000.00	2,070,767,822.28	2,028,129,779.10	34.18%
3. Supranationals - International Government	548,000,000.00	545,312,857.43	533,629,382.44	9.00%
4. Money Market Instruments				
Commercial Paper	1,395,000,000.00	1,384,818,097.22	1,384,433,610.00	22.85%
Negotiable Certificates of Deposit	405,000,000.00	405,000,000.00	404,440,530.00	6.68%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	1,800,003,404.12	1,789,821,501.34	1,788,877,544.12	29.54%
5. Corporate Notes	171,445,000.00	170,330,848.10	159,499,401.53	2.81%
<b>TOTAL (Section A.)<sup>1</sup></b>	<b>5,242,216,404.12</b>	<b>5,214,805,787.19</b>	<b>5,148,659,791.39</b>	<b>86.06%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	73,773,901.91	73,542,404.96	71,475,106.96	1.21%
2. Local Agency Investment Fund (LAIF)	240,144,949.36	240,144,949.36	236,905,473.00 <sup>2</sup>	3.96%
3. Allspring Global Investments <sup>5</sup>	44,525,247.11	43,991,699.98	44,144,507.97 <sup>3</sup>	0.73%
4. CAMP	378,224,138.03	378,224,138.03	378,224,138.03	6.24%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	7,657,100.88	7,657,100.88	7,657,100.88	0.13%
7. Other				
a. EBRCS Bond	1,059,410.99	1,059,410.99	1,059,410.99	0.02%
<b>TOTAL (Section B.)</b>	<b>745,384,748.28</b>	<b>744,619,704.20</b>	<b>739,465,737.83</b>	<b>12.29%</b>
<b>C. Cash</b>	<b>99,845,099.92</b>	<b>99,845,099.92</b>	<b>99,845,099.92</b>	<b>1.65%</b>
<b><sup>4</sup>GRAND TOTAL (FOR A , B, &amp; C)</b>	<b>\$6,087,446,252.32</b>	<b>\$6,059,270,591.31</b>	<b>\$5,987,970,629.14</b>	<b>100.00%</b>

- Notes:
1. Excludes funds managed by PFM retained by Contra Costa School Insurance Group and Community College District
  2. Estimated Fair Value
  3. Base Market Value plus Accrued Interest
  4. Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority
  5. After completion of acquisition, WFAM changed the name to Allspring Global Investments in November 2021.
  6. A rising rate market will produce unrealized losses in a fixed income portfolio. Mark-to-market losses in bond holdings are not realized losses, bonds are expected to mature at par. The opposite is true for a declining rate market.

## CONTRA COSTA COUNTY INVESTMENT POOL

March 31, 2023

### CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	5,075,198,422.22	5,620,174,644.10
Net Earnings (\$)	109,854,829.91	51,811,491.45
Earned Income Yield	2.84%	3.69%

### CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM  (%)	WAM  (days)	Percentage of Portfolio
U.S. Treasury	644,180,000.00	638,523,684.20	4.75	72	10.66%
Agencies	2,078,588,000.00	2,028,129,779.10	3.51	440	33.87%
Commercial Paper	1,395,000,000.00	1,384,433,610.00	4.90	54	23.12%
NCD/YCD	405,000,000.00	404,440,530.00	4.67	81	6.75%
Corporate Notes	171,445,000.00	159,499,401.53	1.85	958	2.66%
Time Deposit	3,404.12	3,404.12	0.08	419	0.00%
Supranationals	548,000,000.00	533,629,382.44	4.96	480	8.91%
PFM	73,773,901.91	71,475,106.96	2.29	732	1.19%
LAIF	240,144,949.36	236,905,473.00	2.63	1 <sup>4</sup>	3.96%
CAMP	378,224,138.03	378,224,138.03	4.80	0	6.32%
CalTRUST (Liquidity)	-	-	0.00	0	0.00%
Allspring Global Investments	44,525,247.11	44,144,507.97	5.01	293	0.74%
US Bank (Federated Tax Free)	7,657,100.88	7,657,100.88	3.80	0	0.13%
Misc. <sup>1</sup>	1,059,410.99	1,059,410.99	N/A	N/A	0.02%
Cash	99,845,099.92	99,845,099.92	1.65	0 <sup>2</sup>	1.67%
<b>Total Fund<sup>3</sup></b>	<b><u>6,087,446,252.32</u></b>	<b><u>5,987,970,629.14</u></b>	<b><u>4.13</u></b>	<b><u>257</u></b>	<b><u>100.00%</u></b>

1. East Bay Regional Communications System Authority.

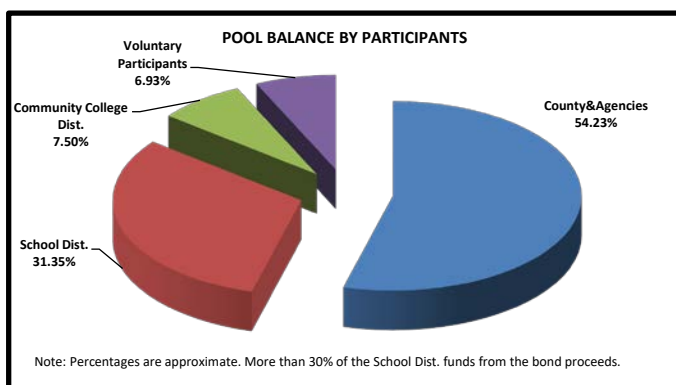
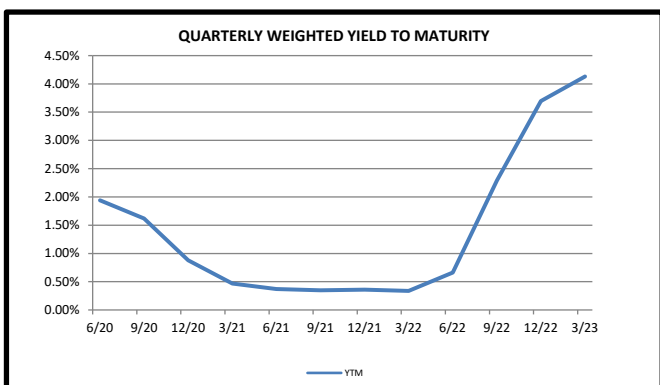
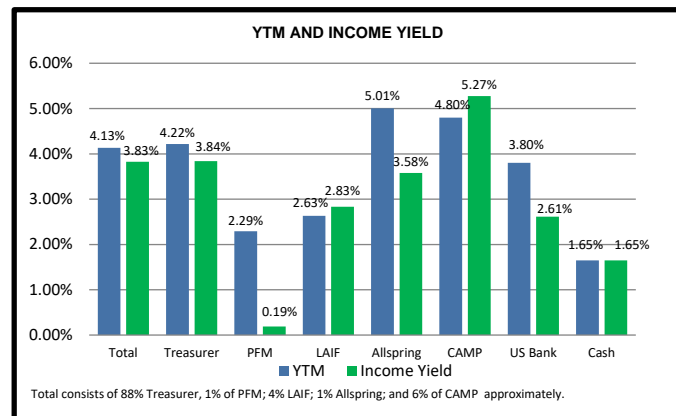
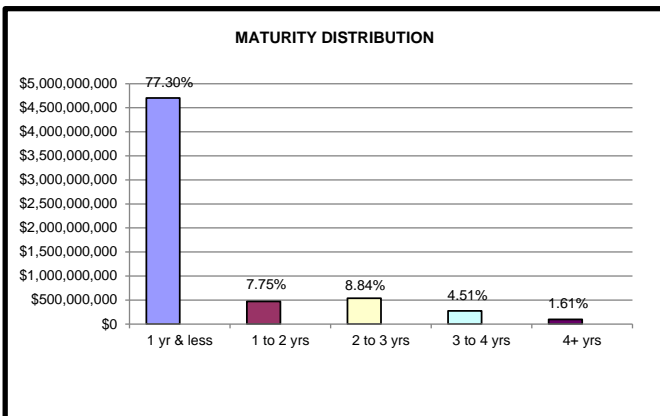
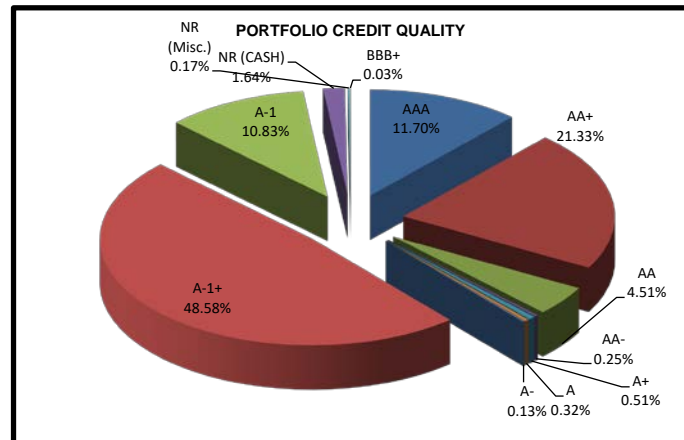
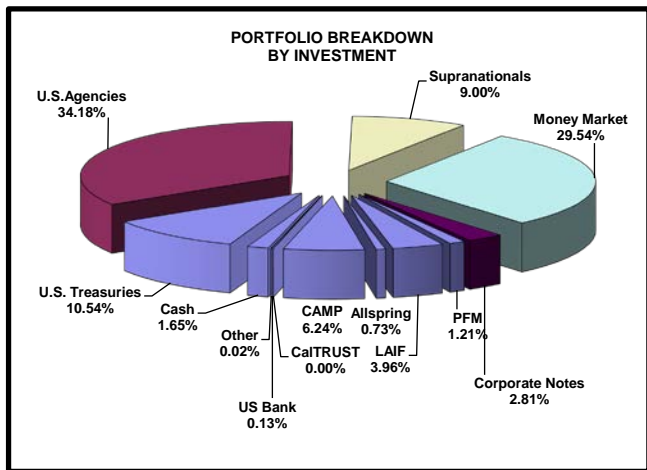
2. Average Earning Allowance of WFB for this quarter.

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

4. PMIA Quarter to Date yield.

**CONTRA COSTA COUNTY  
INVESTMENT POOL  
AT A GLANCE**

March 31, 2023

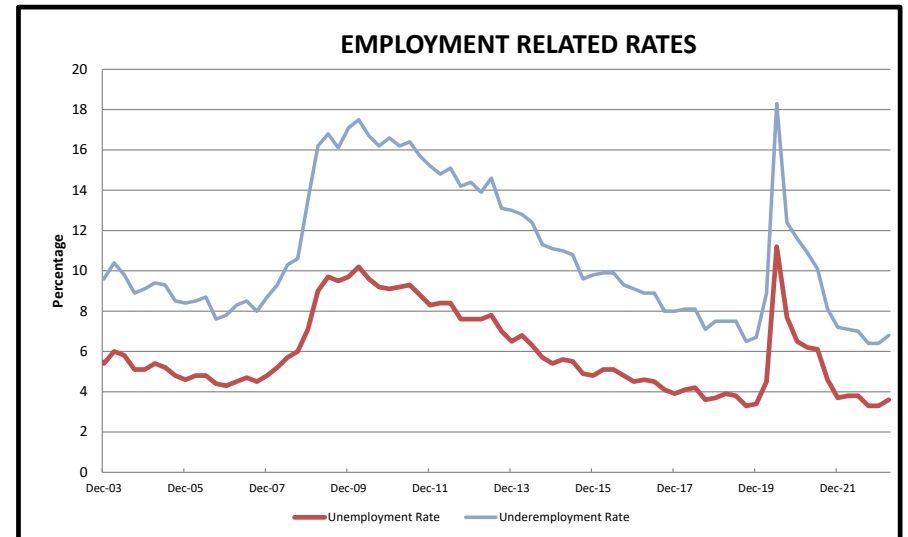
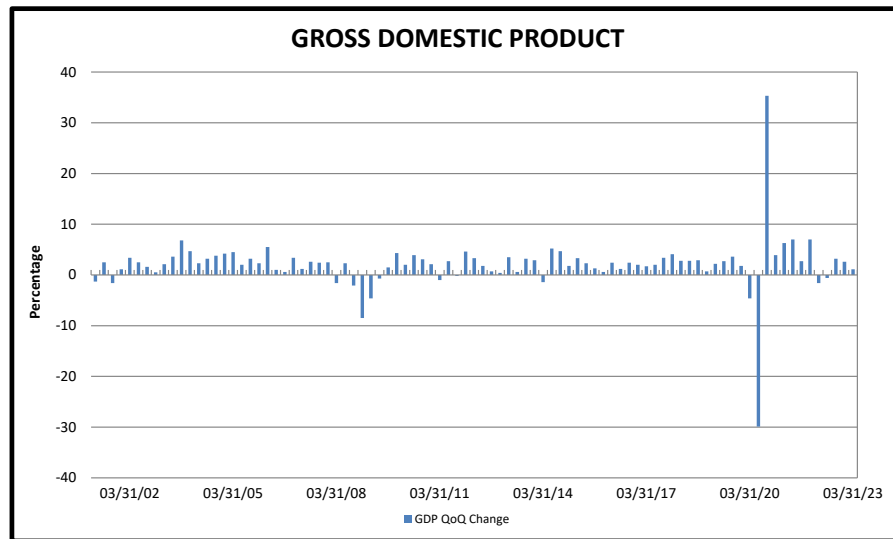
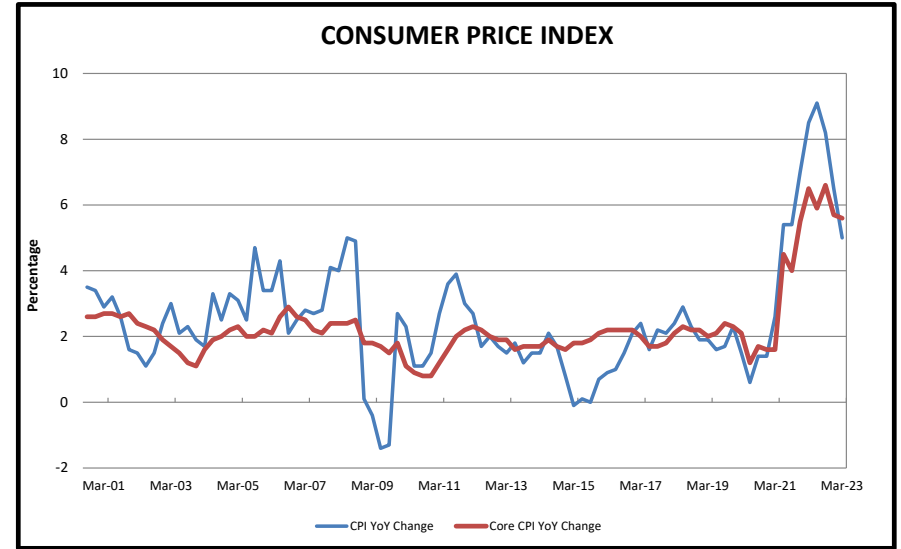
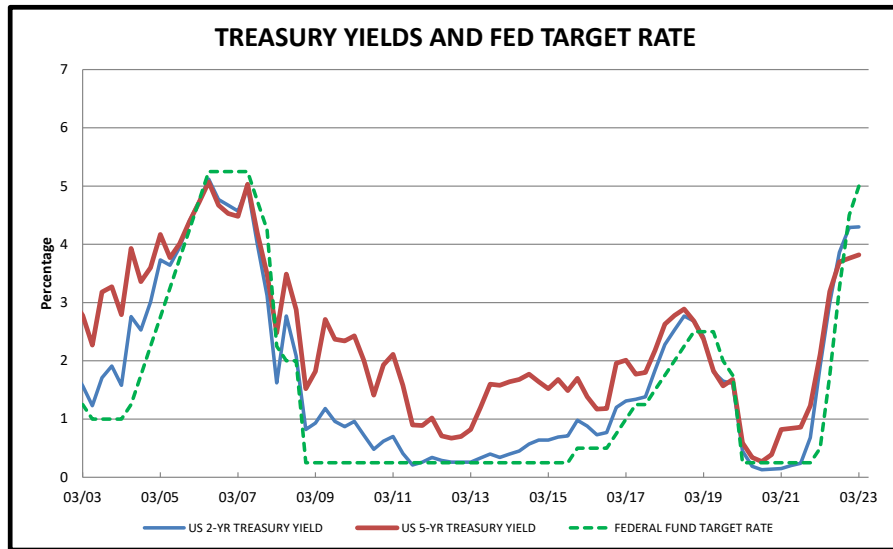


**NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE:**

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 77% of the portfolio will mature in less than a year with a weighted average maturity of 257 days.

### MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2023



Note:  
All data provided by Bloomberg.

# SECTION III

## APPENDIX

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

Notes:

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



**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Time Deposits</b>												
121101042B	86232	WESTAMERICA BANK - TIME DEP		05/24/2021	3,404.12	3,404.12	3,404.12	0.080	N/A	0.081	419	05/24/2024
<b>Subtotal and Average</b>			<b>3,404.12</b>		<b>3,404.12</b>	<b>3,404.12</b>	<b>3,404.12</b>			<b>0.081</b>	<b>419</b>	
<b>Negotiable CDs</b>												
87019WKH7	90636	SWEDBANK NY - YCD		03/10/2023	35,000,000.00	34,999,370.00	35,000,000.00	4.710	A-1	4.775	9	04/10/2023
89115BHB9	90459	TORONTO DOM NY - YCD		11/28/2022	35,000,000.00	34,999,510.00	35,000,000.00	4.900	A-1+	4.968	24	04/25/2023
22536CGE4	90564	CREDIT AG NY - YCD		01/27/2023	35,000,000.00	34,992,930.00	35,000,000.00	4.760	A-1	4.826	32	05/03/2023
22536CJC5	90582	CREDIT AG NY - YCD		02/09/2023	35,000,000.00	34,991,565.00	35,000,000.00	4.770	A-1	4.836	38	05/09/2023
22536CJE1	90583	CREDIT AG NY - YCD		02/09/2023	35,000,000.00	34,989,430.00	35,000,000.00	4.770	A-1	4.836	44	05/15/2023
22536CLP3	90591	CREDIT AG NY - YCD		02/23/2023	35,000,000.00	34,988,730.00	35,000,000.00	4.860	A-1	4.928	59	05/30/2023
65558UG71	90626	NORDEA BK NY - YCD		03/08/2023	35,000,000.00	34,989,185.00	35,000,000.00	4.890	A-1+	4.958	67	06/07/2023
78012U6Z3	90218	RBC NY - YCD		06/22/2022	35,000,000.00	34,891,710.00	35,000,000.00	3.710	A-1+	3.762	69	06/09/2023
78015JAJ6	90271	RBC NY - YCD		08/08/2022	30,000,000.00	29,892,330.00	30,000,000.00	4.020	A-1+	4.076	93	07/03/2023
78015J5N3	90249	RBC NY - YCD		07/19/2022	25,000,000.00	24,887,350.00	25,000,000.00	3.900	A-1+	3.954	109	07/19/2023
78015JDA2	90320	RBC NY - YCD		09/09/2022	35,000,000.00	34,811,910.00	35,000,000.00	4.210	A-1+	4.268	160	09/08/2023
78015JRE9	90532	RBC NY - YCD		01/05/2023	35,000,000.00	35,006,510.00	35,000,000.00	5.430	A-1+	5.505	272	12/29/2023
<b>Subtotal and Average</b>			<b>446,451,612.90</b>		<b>405,000,000.00</b>	<b>404,440,530.00</b>	<b>405,000,000.00</b>			<b>4.665</b>	<b>81</b>	
<b>Corporate Notes</b>												
89236TJH9	86258	TOYOTA MCC - CORP		06/18/2021	10,000,000.00	9,510,322.60	9,992,028.80	0.500	A+	0.566	444	06/18/2024
06406RAL1	85315	BANK OF NY MELLON - CORP		10/24/2019	5,500,000.00	5,248,612.33	5,499,518.32	2.100	A	2.106	572	10/24/2024
06406RAL1	85316	BANK OF NY MELLON - CORP		10/24/2019	4,500,000.00	4,294,319.18	4,499,605.90	2.100	A	2.106	572	10/24/2024
57629WCG3	90545	MASS MUTUAL GLOBAL - CORP		01/13/2023	12,000,000.00	11,582,972.15	11,669,202.32	2.950	AA+	4.600	651	01/11/2025
40139LAG8	86549	GUARDIAN LIFE GLOB FUND - CORP		12/02/2021	10,000,000.00	9,176,052.10	9,969,572.83	1.100	AA+	1.240	814	06/23/2025
931142EW9	90341	WALMART INC - CORP		09/29/2022	11,000,000.00	10,960,950.99	10,822,147.02	3.900	AA	4.616	892	09/09/2025
64952WDW0	86281	NEW YORK LIFE - CORP		07/01/2021	10,000,000.00	9,017,282.10	9,937,818.36	0.850	AA+	1.079	1,020	01/15/2026
64952WED1	86244	NEW YORK LIFE - CORP		06/09/2021	10,000,000.00	8,935,716.20	9,996,874.89	1.150	AA+	1.160	1,165	06/09/2026
59217GER6	86587	MET LIFE GLOB FUND - CORP		01/14/2022	10,000,000.00	8,928,842.20	9,985,923.21	1.875	AA-	1.941	1,381	01/11/2027
66815L2K4	90393	NORTHWESTERN MUTUAL - CORP		10/17/2022	10,000,000.00	9,898,721.10	9,674,391.63	4.350	AA+	5.186	1,628	09/15/2027
<b>Subtotal and Average</b>			<b>92,055,846.54</b>		<b>93,000,000.00</b>	<b>87,553,790.95</b>	<b>92,047,083.28</b>			<b>2.549</b>	<b>943</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
62479MR39	90531	MUFG BK LTD - CP		01/04/2023	35,000,000.00	34,985,965.00	34,990,958.33	4.650	A-1	4.769	2	04/03/2023
47816GR50	90487	JOHNSON & JOHNSON - CP		12/07/2022	35,000,000.00	34,976,760.00	34,982,266.67	4.560	A-1+	4.694	4	04/05/2023
89116FR51	90486	TORONTO DOM - CP		12/07/2022	35,000,000.00	34,976,620.00	34,982,966.67	4.380	A-1+	4.502	4	04/05/2023
02314QR68	90435	AMAZON - CP		11/17/2022	30,000,000.00	29,975,850.00	29,980,416.66	4.700	A-1+	4.854	5	04/06/2023

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Portfolio CCIP

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**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
<b>Commercial Paper Disc. -Amortizing</b>												
47816GR68	90483	JOHNSON & JOHNSON - CP		12/06/2022	30,000,000.00	29,976,090.00	29,981,041.67	4.550	A-1+	4.685	5	04/06/2023
02314QRA9	90436	AMAZON - CP		11/17/2022	30,000,000.00	29,959,710.00	29,964,750.00	4.700	A-1+	4.857	9	04/10/2023
47816GRB7	90484	JOHNSON & JOHNSON - CP		12/06/2022	30,000,000.00	29,956,170.00	29,962,083.33	4.550	A-1+	4.688	10	04/11/2023
22533URC9	90540	CREDIT AG - CP		01/12/2023	35,000,000.00	34,943,895.00	34,950,377.78	4.640	A-1	4.760	11	04/12/2023
89116FRD4	90493	TORONTO DOM - CP		12/09/2022	35,000,000.00	34,939,135.00	34,948,900.00	4.380	A-1+	4.512	12	04/13/2023
89116FRE2	90491	TORONTO DOM - CP		12/08/2022	30,000,000.00	29,943,810.00	29,952,550.00	4.380	A-1+	4.512	13	04/14/2023
89116FRH5	90489	TORONTO DOM - CP		12/08/2022	30,000,000.00	29,931,780.00	29,941,600.00	4.380	A-1+	4.512	16	04/17/2023
89116FRH5	90497	TORONTO DOM - CP		12/23/2022	35,000,000.00	34,920,410.00	34,930,000.00	4.500	A-1+	4.633	16	04/17/2023
62479MRS4	90558	MUFG BK LTD - CP		01/26/2023	40,000,000.00	39,859,080.00	39,870,277.78	4.670	A-1	4.791	25	04/26/2023
47816GRU5	90461	JOHNSON & JOHNSON - CP		11/30/2022	35,000,000.00	34,869,415.00	34,880,824.97	4.540	A-1+	4.691	27	04/28/2023
50000ES39	90653	KOCH INDUSTRIES - CP		03/21/2023	30,000,000.00	29,866,290.00	29,870,133.43	4.870	A-1+	4.967	32	05/03/2023
62479MS87	90572	MUFG BK LTD - CP		02/03/2023	30,000,000.00	29,844,570.00	29,855,391.67	4.690	A-1	4.814	37	05/08/2023
62479MSC8	90544	MUFG BK LTD - CP		01/13/2023	35,000,000.00	34,799,205.00	34,811,058.37	4.740	A-1	4.882	41	05/12/2023
62479MSH7	90546	MUFG BK LTD - CP		01/17/2023	35,000,000.00	34,774,740.00	34,787,122.18	4.760	A-1	4.904	46	05/17/2023
87019SSK1	90634	SWEDBANK - CP		03/10/2023	35,000,000.00	34,775,265.00	34,773,666.67	4.850	A-1	4.964	48	05/19/2023
59157USP6	90628	METLIFE ST FDG - CP		03/09/2023	25,000,000.00	24,820,050.00	24,821,972.22	4.930	A-1+	5.050	52	05/23/2023
22533USS3	90550	CREDIT AG - CP		01/23/2023	30,000,000.00	29,768,610.00	29,784,125.00	4.710	A-1	4.854	55	05/26/2023
22533USX2	90594	CREDIT AG - CP		02/27/2023	35,000,000.00	34,705,125.00	34,719,125.00	4.815	A-1	4.943	60	05/31/2023
59157USX9	90635	METLIFE ST FDG - CP		03/10/2023	35,000,000.00	34,710,410.00	34,712,999.91	4.920	A-1+	5.045	60	05/31/2023
22533UT60	90620	CREDIT AG - CP		03/07/2023	35,000,000.00	34,674,605.00	34,684,620.78	4.915	A-1	5.046	66	06/06/2023
87019ST87	90629	SWEDBANK - CP		03/09/2023	35,000,000.00	34,677,440.00	34,667,461.11	5.030	A-1	5.166	68	06/08/2023
62479MT94	90630	MUFG BK LTD - CP		03/09/2023	35,000,000.00	34,659,695.00	34,665,925.00	4.980	A-1	5.114	69	06/09/2023
65558KT95	90537	NORDEA BK - CP		01/10/2023	35,000,000.00	34,661,480.00	34,676,658.33	4.820	A-1+	4.987	69	06/09/2023
59157UTC4	90603	METLIFE ST FDG - CP		03/02/2023	35,000,000.00	34,650,595.00	34,664,699.92	4.790	A-1+	4.923	72	06/12/2023
89233HTC8	90644	TOYOTA MCC - CP		03/15/2023	25,000,000.00	24,745,900.00	24,750,000.00	5.000	A-1+	5.133	72	06/12/2023
89233HTE4	90645	TOYOTA MCC - CP		03/16/2023	35,000,000.00	34,634,320.00	34,640,277.78	5.000	A-1+	5.134	74	06/14/2023
22533UTF0	90595	CREDIT AG - CP		02/27/2023	35,000,000.00	34,628,335.00	34,647,083.33	4.840	A-1	4.980	75	06/15/2023
47816GTL3	90648	JOHNSON & JOHNSON - CP		03/17/2023	35,000,000.00	34,615,455.00	34,633,666.67	4.710	A-1+	4.836	80	06/20/2023
59157UTN0	90655	METLIFE ST FDG - CP		03/23/2023	35,000,000.00	34,599,985.00	34,609,361.11	4.900	A-1+	5.030	82	06/22/2023
89233HTP9	90652	TOYOTA MCC - CP		03/21/2023	35,000,000.00	34,589,205.00	34,602,983.34	4.920	A-1+	5.053	83	06/23/2023
89233HU36	90651	TOYOTA MCC - CP		03/21/2023	35,000,000.00	34,538,910.00	34,554,245.83	4.930	A-1+	5.071	93	07/03/2023
59157UU73	90662	METLIFE ST FDG - CP		03/27/2023	25,000,000.00	24,659,975.00	24,669,930.63	4.900	A-1+	5.038	97	07/07/2023
47816GUA5	90602	JOHNSON & JOHNSON - CP		03/01/2023	35,000,000.00	34,516,370.00	34,520,694.44	4.930	A-1+	5.090	100	07/10/2023
47816GUA5	90632	JOHNSON & JOHNSON - CP		03/09/2023	35,000,000.00	34,516,370.00	34,504,166.67	5.100	A-1+	5.263	100	07/10/2023
47816GUH0	90649	JOHNSON & JOHNSON - CP		03/20/2023	35,000,000.00	34,481,930.00	34,490,263.96	4.900	A-1+	5.050	107	07/17/2023
47816GUU1	90650	JOHNSON & JOHNSON - CP		03/20/2023	35,000,000.00	34,427,400.00	34,451,627.78	4.780	A-1+	4.932	118	07/28/2023

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Commercial Paper Disc. -Amortizing</b>												
21687BUX7	90549	RABOBANK - CP		01/24/2023	30,000,000.00	29,479,140.00	29,510,958.34	4.850	A-1	5.045	121	07/31/2023
89233HUX0	90654	TOYOTA MCC - CP		03/22/2023	35,000,000.00	34,397,545.00	34,418,863.89	4.940	A-1+	5.100	121	07/31/2023
<b>Subtotal and Average</b>			<b>1,283,022,656.94</b>		<b>1,395,000,000.00</b>	<b>1,384,433,610.00</b>	<b>1,384,818,097.22</b>			<b>4.901</b>	<b>54</b>	
<b>Federal Agency Coupon Securities</b>												
3133ELA87	85648	FFCB - AGENCY		05/28/2020	20,000,000.00	19,879,457.60	19,998,081.56	0.250	AA+	0.318	51	05/22/2023
3133ENXP0	90189	FFCB - AGENCY		05/25/2022	10,000,000.00	9,960,497.00	9,999,475.00	2.100	AA+	2.136	54	05/25/2023
3137EAES4	85688	FHLMC - AGENCY		06/26/2020	20,000,000.00	19,798,769.00	19,995,403.70	0.250	AA+	0.348	86	06/26/2023
3133EKP5	85102	FFCB - AGENCY		06/14/2019	4,956,000.00	4,898,085.47	4,960,149.81	2.125	AA+	1.921	157	09/05/2023
3137EAEW5	85769	FHLMC - AGENCY		09/04/2020	10,000,000.00	9,801,799.20	9,999,522.05	0.250	AA+	0.261	160	09/08/2023
3130ATYM3	90453	FHLB - AGENCY		11/23/2022	10,000,000.00	10,011,123.97	9,999,359.46	4.875	AA+	4.907	235	11/22/2023
3130ATPW1	90394	FHLB - AGENCY		10/19/2022	27,500,000.00	27,463,298.50	27,489,952.41	4.625	AA+	4.672	251	12/08/2023
3133EN5D8	90520	FFCB - AGENCY		12/27/2022	10,000,000.00	9,990,215.70	9,997,147.89	4.750	AA+	4.790	270	12/27/2023
3130AUM92	90547	FHLB - AGENCY		01/19/2023	10,000,000.00	9,981,993.20	9,992,872.48	4.750	AA+	4.842	293	01/19/2024
3130AUSH8	90574	FHLB - AGENCY		02/06/2023	10,000,000.00	9,996,339.30	9,997,712.50	4.750	AA+	4.778	311	02/06/2024
3130AUVK7	90588	FHLB - AGENCY		02/13/2023	10,000,000.00	10,018,522.50	9,998,700.00	5.000	AA+	5.016	318	02/13/2024
3133ENYX2	90215	FFCB - AGENCY		06/17/2022	10,000,000.00	9,840,760.70	9,973,295.00	3.250	AA+	3.480	443	06/17/2024
3133ENYX2	90216	FFCB - AGENCY		06/17/2022	10,000,000.00	9,840,760.70	9,997,323.44	3.250	AA+	3.273	443	06/17/2024
3135GAEH0	90566	FNMA - AGENCY		01/30/2023	10,000,000.00	9,971,867.00	10,000,000.00	4.800	AA+	4.800	486	07/30/2024
3134GYA69	90519	FHLMC - AGENCY		12/27/2022	10,000,000.00	9,978,534.70	10,000,000.00	5.000	AA+	5.005	545	09/27/2024
3135G0W66	85280	FNMA - AGENCY		10/18/2019	20,000,000.00	19,210,264.00	19,989,456.43	1.625	AA+	1.661	563	10/15/2024
3135G0W66	85281	FNMA - AGENCY		10/18/2019	10,000,000.00	9,605,132.00	9,994,728.21	1.625	AA+	1.661	563	10/15/2024
3133ENS43	90391	FFCB - AGENCY		10/17/2022	10,000,000.00	9,972,578.70	9,993,436.11	4.375	AA+	4.420	565	10/17/2024
3134GYDB5	90568	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,982,915.90	10,000,000.00	5.000	AA+	5.005	578	10/30/2024
3133EN4N7	90512	FFCB - AGENCY		12/20/2022	10,000,000.00	9,964,006.10	9,977,991.11	4.250	AA+	4.385	629	12/20/2024
3133EN4N7	90513	FFCB - AGENCY		12/20/2022	10,000,000.00	9,964,006.10	9,978,008.31	4.250	AA+	4.385	629	12/20/2024
3133EN4N7	90514	FFCB - AGENCY		12/20/2022	10,000,000.00	9,964,006.10	9,989,339.44	4.250	AA+	4.315	629	12/20/2024
3130AQF40	86558	FHLB - AGENCY		12/22/2021	10,000,000.00	9,451,366.20	9,995,440.76	1.000	AA+	1.027	629	12/20/2024
3133ENZ37	90431	FFCB - AGENCY		11/10/2022	10,000,000.00	10,085,583.80	9,998,607.31	4.875	AA+	4.887	650	01/10/2025
3133ENLU2	86598	FFCB - AGENCY		01/21/2022	10,000,000.00	9,468,923.30	9,991,212.96	1.320	AA+	1.370	661	01/21/2025
3134GYFD9	90567	FHLMC - AGENCY		01/30/2023	10,000,000.00	9,961,963.80	10,000,000.00	4.770	AA+	4.770	670	01/30/2025
3134GYGH9	90573	FHLMC - AGENCY		02/06/2023	10,000,000.00	9,955,535.90	10,000,000.00	4.800	AA+	4.800	677	02/06/2025
3130AUUQ5	90586	FHLB - AGENCY		02/13/2023	10,000,000.00	9,987,685.60	10,000,000.00	5.020	AA+	5.020	684	02/13/2025
3133ENPG9	90013	FFCB - AGENCY		02/15/2022	10,000,000.00	9,565,870.70	9,987,319.66	1.750	AA+	1.820	685	02/14/2025
3133EPBH7	90592	FFCB - AGENCY		02/23/2023	10,000,000.00	10,082,458.99	9,993,698.50	4.750	AA+	4.800	692	02/21/2025
3133EPER2	90665	FFCB - AGENCY		03/28/2023	10,000,000.00	9,931,880.20	9,942,739.58	4.000	AA+	4.303	727	03/28/2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Coupon Securities</b>												
3133ENVC1	90138	FFCB - AGENCY		04/25/2022	10,000,000.00	9,696,231.20	10,000,000.00	2.750	AA+	2.750	755	04/25/2025
3133EN4B3	90506	FFCB - AGENCY		12/13/2022	10,000,000.00	10,005,543.50	9,992,960.00	4.250	AA+	4.284	804	06/13/2025
3135G04Z3	85679	FNMA - AGENCY		06/19/2020	20,000,000.00	18,471,554.60	19,981,671.64	0.500	AA+	0.542	808	06/17/2025
3130AN4A5	86282	FHLB - AGENCY		07/06/2021	10,000,000.00	9,265,467.70	9,998,894.25	0.700	AA+	0.705	821	06/30/2025
3133ENP95	90344	FFCB - AGENCY		09/30/2022	10,000,000.00	10,037,935.60	9,947,974.54	4.250	AA+	4.475	913	09/30/2025
3135G06G3	85911	FNMA - AGENCY		11/12/2020	10,000,000.00	9,142,879.70	9,981,332.14	0.500	AA+	0.573	951	11/07/2025
3133EPAQ8	90587	FFCB - AGENCY		02/13/2023	10,000,000.00	10,025,892.90	9,966,555.56	4.125	AA+	4.250	1,049	02/13/2026
3133EPCR4	90627	FFCB - AGENCY		03/09/2023	10,000,000.00	10,187,331.10	9,996,208.83	4.750	AA+	4.764	1,073	03/09/2026
3134GY6L1	90511	FHLMC - AGENCY		12/20/2022	15,000,000.00	14,914,326.60	15,000,000.00	4.750	AA+	4.750	1,174	06/18/2026
3133EPEE1	90666	FFCB - AGENCY		03/29/2023	10,000,000.00	10,032,846.30	9,992,320.68	4.000	AA+	4.021	1,458	03/29/2027
3133ENS50	90386	FFCB - AGENCY		10/14/2022	10,000,000.00	10,083,235.10	10,000,000.00	4.125	AA+	4.125	1,657	10/14/2027
3130AV2M3	90647	FHLB - AGENCY		03/16/2023	10,000,000.00	9,986,939.20	10,000,000.00	6.000	AA+	6.000	1,811	03/16/2028
<b>Subtotal and Average</b>			<b>461,977,372.81</b>		<b>487,456,000.00</b>	<b>480,436,385.43</b>	<b>487,088,891.32</b>			<b>3.341</b>	<b>617</b>	
<b>Federal Agency Disc. -Amortizing</b>												
313384DW6	90575	FHLB - AGENCY		02/08/2023	3,600,000.00	3,600,000.00	3,599,100.00	4.500	A-1+	4.657	2	04/03/2023
313384DW6	90576	FHLB - AGENCY		02/08/2023	2,200,000.00	2,200,000.00	2,199,450.00	4.500	A-1+	4.657	2	04/03/2023
313384DW6	90577	FHLB - AGENCY		02/08/2023	13,000,000.00	13,000,000.00	12,996,750.00	4.500	A-1+	4.657	2	04/03/2023
313384DW6	90578	FHLB - AGENCY		02/08/2023	640,000.00	640,000.00	639,840.00	4.500	A-1+	4.657	2	04/03/2023
313384DW6	90579	FHLB - AGENCY		02/08/2023	9,000,000.00	9,000,000.00	8,997,750.00	4.500	A-1+	4.657	2	04/03/2023
313384DW6	90580	FHLB - AGENCY		02/08/2023	1,000,000.00	1,000,000.00	999,750.00	4.500	A-1+	4.657	2	04/03/2023
313384ED7	90637	FHLB - AGENCY		03/10/2023	20,000,000.00	19,982,477.20	19,976,650.00	4.670	AA+	4.820	9	04/10/2023
313384EG0	90442	FHLB - AGENCY		11/18/2022	30,000,000.00	29,962,458.00	29,955,800.00	4.420	A-1+	4.627	12	04/13/2023
313384EH8	90515	FHLB - AGENCY		12/21/2022	35,000,000.00	34,951,824.25	34,943,440.97	4.475	A-1+	4.602	13	04/14/2023
313384EL9	90499	FHLB - AGENCY		12/09/2022	35,000,000.00	34,938,696.80	34,931,322.22	4.415	A-1+	4.548	16	04/17/2023
313384EL9	90502	FHLB - AGENCY		12/09/2022	35,000,000.00	34,938,696.80	34,931,400.00	4.410	A-1+	4.606	16	04/17/2023
313384EL9	90516	FHLB - AGENCY		12/21/2022	35,000,000.00	34,938,696.80	34,930,311.11	4.480	A-1+	4.609	16	04/17/2023
313384EM7	90501	FHLB - AGENCY		12/09/2022	35,000,000.00	34,934,322.15	34,927,029.86	4.415	A-1+	4.612	17	04/18/2023
313384EN5	90522	FHLB - AGENCY		12/28/2022	35,000,000.00	34,929,948.20	34,921,425.00	4.490	A-1+	4.617	18	04/19/2023
313384EQ8	90524	FHLB - AGENCY		12/28/2022	35,000,000.00	34,919,493.00	34,912,597.22	4.495	A-1+	4.687	20	04/21/2023
313384ET2	90528	FHLB - AGENCY		12/29/2022	35,000,000.00	34,908,085.45	34,898,927.78	4.520	A-1+	4.715	23	04/24/2023
313588FA8	90541	FNMA - AGENCY		01/12/2023	35,000,000.00	34,876,153.20	34,870,208.33	4.450	A-1+	4.573	30	05/01/2023
313384FK0	90523	FHLB - AGENCY		12/28/2022	35,000,000.00	34,836,438.35	34,827,668.75	4.545	A-1+	4.752	39	05/10/2023
313384FK0	90638	FHLB - AGENCY		03/10/2023	35,000,000.00	34,836,438.35	34,821,222.92	4.715	A-1+	4.886	39	05/10/2023
313384FR5	90555	FHLB - AGENCY		01/25/2023	35,000,000.00	34,809,986.75	34,797,437.50	4.630	A-1+	4.762	45	05/16/2023
313384FS3	90181	FHLB - AGENCY		05/19/2022	1,500,000.00	1,491,667.73	1,495,955.83	2.110	A-1+	2.204	46	05/17/2023

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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
<b>Federal Agency Disc. -Amortizing</b>												
313384FS3	90182	FHLB - AGENCY		05/19/2022	13,000,000.00	12,927,786.95	12,964,950.56	2.110	A-1+	2.204	46	05/17/2023
313384FT1	90563	FHLB - AGENCY		01/27/2023	35,000,000.00	34,801,174.10	34,787,977.78	4.640	A-1+	4.839	47	05/18/2023
313588FZ3	90562	FNMA - AGENCY		01/27/2023	35,000,000.00	34,774,749.45	34,768,125.00	4.500	A-1+	4.630	53	05/24/2023
313384GG8	90604	FHLB - AGENCY		03/03/2023	30,000,000.00	29,780,525.40	29,761,500.00	4.770	A-1+	4.962	60	05/31/2023
313384GM5	90639	FHLB - AGENCY		03/10/2023	35,000,000.00	34,713,780.85	34,690,347.22	4.900	AA+	5.098	65	06/05/2023
313384GV5	90641	FHLB - AGENCY		03/13/2023	30,000,000.00	29,723,660.10	29,705,566.66	4.840	A-1+	4.969	73	06/13/2023
313384HF9	90508	FHLB - AGENCY		12/27/2022	5,000,000.00	4,947,490.70	4,946,856.95	4.610	A-1+	4.849	83	06/23/2023
313384HL6	90526	FHLB - AGENCY		12/29/2022	30,000,000.00	29,665,605.00	29,663,033.90	4.595	A-1+	4.835	88	06/28/2023
313384HL6	90631	FHLB - AGENCY		03/09/2023	35,000,000.00	34,609,872.50	34,573,933.33	4.980	A-1+	5.128	88	06/28/2023
313384HM4	90463	FHLB - AGENCY		12/01/2022	3,282,000.00	3,244,994.24	3,244,716.94	4.595	A-1+	4.838	89	06/29/2023
313384HM4	90599	FHLB - AGENCY		02/28/2023	35,000,000.00	34,605,362.05	34,583,368.75	4.815	A-1+	5.031	89	06/29/2023
313384HR3	90351	FHLB - AGENCY		10/07/2022	1,610,000.00	1,590,955.55	1,592,968.21	4.095	A-1+	4.313	93	07/03/2023
313384HT9	90661	FHLB - AGENCY		03/27/2023	30,000,000.00	29,637,382.80	29,632,666.66	4.640	A-1+	4.766	95	07/05/2023
313384JA8	90663	FHLB - AGENCY		03/28/2023	35,000,000.00	34,545,311.50	34,536,395.84	4.675	A-1+	4.873	102	07/12/2023
313384KG3	90295	FHLB - AGENCY		08/12/2022	5,000,000.00	4,915,739.80	4,942,066.67	3.160	A-1+	3.329	132	08/11/2023
313384KV0	90596	FHLB - AGENCY		02/27/2023	8,500,000.00	8,342,566.91	8,331,900.69	4.910	A-1+	5.173	145	08/24/2023
313384MF3	90350	FHLB - AGENCY		10/07/2022	3,500,000.00	3,419,778.71	3,427,865.49	4.145	A-1+	4.396	179	09/27/2023
313384MG1	90352	FHLB - AGENCY		10/07/2022	250,000.00	244,237.91	244,818.75	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90353	FHLB - AGENCY		10/07/2022	2,400,000.00	2,344,683.94	2,350,260.00	4.145	A-1+	4.397	180	09/28/2023
313384MG1	90354	FHLB - AGENCY		10/07/2022	6,000,000.00	5,861,709.84	5,875,650.00	4.145	A-1+	4.397	180	09/28/2023
313384MG1	90355	FHLB - AGENCY		10/07/2022	25,000,000.00	24,423,791.00	24,481,875.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90356	FHLB - AGENCY		10/07/2022	8,750,000.00	8,548,326.85	8,568,656.25	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90357	FHLB - AGENCY		10/07/2022	200,000.00	195,390.33	195,855.00	4.145	A-1+	4.397	180	09/28/2023
313384MG1	90358	FHLB - AGENCY		10/07/2022	300,000.00	293,085.49	293,782.50	4.145	A-1+	4.397	180	09/28/2023
313384MG1	90359	FHLB - AGENCY		10/07/2022	200,000.00	195,390.33	195,855.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90360	FHLB - AGENCY		10/07/2022	1,500,000.00	1,465,427.46	1,468,912.50	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90361	FHLB - AGENCY		10/07/2022	350,000.00	341,933.07	342,746.25	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90362	FHLB - AGENCY		10/07/2022	6,000,000.00	5,861,709.84	5,875,650.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90363	FHLB - AGENCY		10/07/2022	500,000.00	488,475.82	489,637.50	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90364	FHLB - AGENCY		10/07/2022	6,500,000.00	6,350,185.66	6,365,287.50	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90365	FHLB - AGENCY		10/07/2022	250,000.00	244,237.91	244,818.75	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90366	FHLB - AGENCY		10/07/2022	2,500,000.00	2,442,379.10	2,448,187.50	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90367	FHLB - AGENCY		10/07/2022	7,000,000.00	6,838,661.48	6,854,925.01	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90368	FHLB - AGENCY		10/07/2022	600,000.00	586,170.98	587,565.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90369	FHLB - AGENCY		10/07/2022	9,500,000.00	9,281,040.58	9,303,112.51	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90370	FHLB - AGENCY		10/07/2022	1,200,000.00	1,172,341.97	1,175,130.00	4.145	A-1+	4.396	180	09/28/2023

**Investment Portfolio -Treasury**  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Disc. -Amortizing</b>												
313384MG1	90371	FHLB - AGENCY		10/07/2022	4,000,000.00	3,907,806.56	3,917,100.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90372	FHLB - AGENCY		10/07/2022	600,000.00	586,170.98	587,565.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90373	FHLB - AGENCY		10/07/2022	300,000.00	293,085.49	293,782.50	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90374	FHLB - AGENCY		10/07/2022	300,000.00	293,085.49	293,782.50	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90375	FHLB - AGENCY		10/07/2022	1,500,000.00	1,465,427.46	1,468,912.50	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90376	FHLB - AGENCY		10/07/2022	600,000.00	586,170.98	587,565.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90377	FHLB - AGENCY		10/07/2022	900,000.00	879,256.48	881,347.50	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90378	FHLB - AGENCY		10/07/2022	200,000.00	195,390.33	195,855.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90379	FHLB - AGENCY		10/07/2022	2,000,000.00	1,953,903.28	1,958,550.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90380	FHLB - AGENCY		10/07/2022	200,000.00	195,390.33	195,855.00	4.145	A-1+	4.396	180	09/28/2023
313384MG1	90381	FHLB - AGENCY		10/07/2022	400,000.00	390,780.66	391,710.00	4.145	A-1+	4.396	180	09/28/2023
313384SF7	90551	FHLB - AGENCY		01/25/2023	6,000,000.00	5,775,347.64	5,770,517.50	4.605	A-1+	4.906	299	01/25/2024
313384SF7	90552	FHLB - AGENCY		01/25/2023	5,000,000.00	4,812,789.70	4,808,764.58	4.605	A-1+	4.906	299	01/25/2024
<b>Subtotal and Average</b>			<b>1,036,782,451.51</b>		<b>971,832,000.00</b>	<b>964,455,904.58</b>	<b>964,442,310.24</b>			<b>4.690</b>	<b>61</b>	
<b>Treasury Coupon Securities</b>												
91282CEK3	90183	US TREASURY NOTES		05/19/2022	1,500,000.00	1,466,659.50	1,497,464.50	2.500	AA+	2.661	395	04/30/2024
91282CEK3	90184	US TREASURY NOTES		05/19/2022	2,500,000.00	2,444,432.50	2,495,774.17	2.500	AA+	2.661	395	04/30/2024
91282CDS7	86597	US TREASURY NOTES		01/21/2022	2,500,000.00	2,368,165.00	2,494,014.30	1.125	AA+	1.261	655	01/15/2025
<b>Subtotal and Average</b>			<b>6,486,859.14</b>		<b>6,500,000.00</b>	<b>6,279,257.00</b>	<b>6,487,252.97</b>			<b>2.123</b>	<b>495</b>	
<b>Treasury Bills</b>												
912796Z93	90503	US TREASURY BILLS		12/09/2022	35,000,000.00	34,995,520.00	34,987,647.92	4.235	A-1+	4.413	3	04/04/2023
912796V48	90407	US TREASURY BILLS		10/28/2022	3,000,000.00	2,993,373.00	2,993,270.83	4.250	A-1+	4.460	19	04/20/2023
912796YV5	90451	US TREASURY BILLS		11/23/2022	35,000,000.00	34,893,145.00	34,889,030.55	4.390	A-1+	4.600	26	04/27/2023
912796CW7	90536	US TREASURY BILLS		01/10/2023	35,000,000.00	34,870,430.00	34,862,415.99	4.565	A-1+	4.760	31	05/02/2023
912796CW7	90542	US TREASURY BILLS		01/12/2023	35,000,000.00	34,870,430.00	34,864,375.00	4.500	A-1+	4.690	31	05/02/2023
912796YW3	90504	US TREASURY BILLS		12/09/2022	35,000,000.00	34,860,770.00	34,859,635.42	4.375	A-1+	4.579	33	05/04/2023
912796ZE2	90505	US TREASURY BILLS		12/09/2022	35,000,000.00	34,830,040.00	34,827,722.22	4.430	A-1+	4.641	40	05/11/2023
912797FF9	90560	US TREASURY BILLS		01/27/2023	35,000,000.00	34,776,280.00	34,769,466.67	4.560	A-1+	4.757	52	05/23/2023
912796ZF9	90462	US TREASURY BILLS		11/30/2022	15,000,000.00	14,899,680.00	14,898,750.00	4.500	A-1+	4.730	54	05/25/2023
912796ZF9	90500	US TREASURY BILLS		12/09/2022	35,000,000.00	34,765,920.00	34,764,537.50	4.485	A-1+	4.708	54	05/25/2023
912796ZG7	90561	US TREASURY BILLS		01/27/2023	35,000,000.00	34,739,425.00	34,731,938.89	4.520	A-1+	4.721	61	06/01/2023
912796ZG7	90606	US TREASURY BILLS		03/06/2023	4,000,000.00	3,970,220.00	3,968,127.50	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90607	US TREASURY BILLS		03/06/2023	5,000,000.00	4,962,775.00	4,960,159.38	4.702	A-1+	4.890	61	06/01/2023
912796ZG7	90608	US TREASURY BILLS		03/06/2023	5,380,000.00	5,339,945.90	5,337,131.49	4.703	A-1+	4.890	61	06/01/2023

**Investment Portfolio -Treasury**  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
<b>Treasury Bills</b>												
912796ZG7	90609	US TREASURY BILLS		03/06/2023	2,000,000.00	1,985,110.00	1,984,063.75	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90610	US TREASURY BILLS		03/06/2023	4,700,000.00	4,665,008.50	4,662,549.81	4.702	A-1+	4.890	61	06/01/2023
912796ZG7	90611	US TREASURY BILLS		03/06/2023	1,000,000.00	992,555.00	992,031.88	4.702	A-1+	4.890	61	06/01/2023
912796ZG7	90612	US TREASURY BILLS		03/06/2023	2,400,000.00	2,382,132.00	2,380,876.50	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90613	US TREASURY BILLS		03/06/2023	1,000,000.00	992,555.00	992,031.88	4.702	A-1+	4.890	61	06/01/2023
912796ZG7	90614	US TREASURY BILLS		03/06/2023	20,000,000.00	19,851,100.00	19,840,637.49	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90615	US TREASURY BILLS		03/06/2023	2,000,000.00	1,985,110.00	1,984,063.75	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90616	US TREASURY BILLS		03/06/2023	3,000,000.00	2,977,665.00	2,976,095.63	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90617	US TREASURY BILLS		03/06/2023	2,000,000.00	1,985,110.00	1,984,063.75	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90618	US TREASURY BILLS		03/06/2023	5,000,000.00	4,962,775.00	4,960,159.37	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90619	US TREASURY BILLS		03/06/2023	3,500,000.00	3,473,942.50	3,472,111.56	4.703	A-1+	4.890	61	06/01/2023
912796ZG7	90623	US TREASURY BILLS		03/07/2023	8,000,000.00	7,940,440.00	7,935,746.66	4.740	A-1+	4.929	61	06/01/2023
912796ZG7	90624	US TREASURY BILLS		03/07/2023	2,500,000.00	2,481,387.50	2,479,920.84	4.740	A-1+	4.929	61	06/01/2023
912796ZG7	90625	US TREASURY BILLS		03/07/2023	2,300,000.00	2,282,876.50	2,281,527.16	4.740	A-1+	4.929	61	06/01/2023
912796ZQ5	90659	US TREASURY BILLS		03/27/2023	3,000,000.00	2,969,238.00	2,968,498.33	4.610	A-1+	4.793	82	06/22/2023
912797FQ5	90597	US TREASURY BILLS		02/28/2023	35,000,000.00	34,621,300.00	34,592,308.33	4.820	A-1+	5.049	87	06/27/2023
912797FX0	90657	US TREASURY BILLS		03/24/2023	35,000,000.00	34,547,450.00	34,546,538.06	4.618	A-1+	4.828	101	07/11/2023
912797FY8	90668	US TREASURY BILLS		03/30/2023	35,000,000.00	34,518,330.00	34,514,900.00	4.620	A-1+	4.830	108	07/18/2023
313384JN0	90672	US TREASURY BILLS		03/31/2023	30,000,000.00	29,563,840.50	29,556,350.00	4.670	A-1+	4.874	114	07/24/2023
912797FZ5	90664	US TREASURY BILLS		03/28/2023	35,000,000.00	34,484,380.00	34,471,998.27	4.723	A-1+	4.945	115	07/25/2023
912797FZ5	90667	US TREASURY BILLS		03/29/2023	35,000,000.00	34,484,380.00	34,476,750.00	4.680	A-1+	4.899	115	07/25/2023
912796CS6	90671	US TREASURY BILLS		03/31/2023	20,000,000.00	19,534,820.00	19,532,000.00	4.680	A-1+	4.941	180	09/28/2023
912796ZY8	90589	US TREASURY BILLS		02/15/2023	2,900,000.00	2,794,967.80	2,786,072.69	4.730	A-1+	5.034	299	01/25/2024
<b>Subtotal and Average</b>			<b>480,608,647.45</b>		<b>637,680,000.00</b>	<b>632,244,427.20</b>	<b>632,085,505.07</b>			<b>4.773</b>	<b>68</b>	
<b>Federal Agency Callables</b>												
3130ASAA7	90188	FHLB - AGENCY		05/25/2022	20,000,000.00	19,869,058.00	19,999,619.59	2.240	AA+	2.247	83	06/23/2023
3130ATLU9	90403	FHLB - AGENCY		10/27/2022	10,000,000.00	9,981,306.00	10,000,000.00	4.400	AA+	4.400	179	09/27/2023
3134GXCA0	85939	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,707,607.00	9,999,985.54	0.320	AA+	0.320	237	11/24/2023
3134GXTW4	90195	FHLMC - AGENCY		05/31/2022	10,000,000.00	9,862,683.40	10,000,000.00	3.000	AA+	3.000	241	11/28/2023
3133EMHL9	85938	FFCB - AGENCY		11/30/2020	10,000,000.00	9,692,819.70	10,000,000.00	0.310	AA+	0.310	243	11/30/2023
3135GA6J5	85957	FNMA - AGENCY		12/07/2020	10,000,000.00	9,692,814.00	10,000,000.00	0.320	AA+	0.320	250	12/07/2023
3135GADZ1	90559	FNMA - AGENCY		01/26/2023	10,000,000.00	9,979,147.70	10,000,000.00	5.000	AA+	5.000	300	01/26/2024
3134GVV96	85683	FHLMC - AGENCY		06/24/2020	20,000,000.00	19,048,854.20	20,000,000.00	0.500	AA+	0.500	450	06/24/2024
3130ASN47	90261	FHLB - AGENCY		07/26/2022	10,000,000.00	9,828,837.60	10,000,000.00	3.320	AA+	3.320	482	07/26/2024
3130ASQR3	90267	FHLB - AGENCY		07/28/2022	10,000,000.00	9,858,871.10	10,000,000.00	3.570	AA+	3.570	482	07/26/2024

**Investment Portfolio -Treasury  
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Federal Agency Callables</b>												
3134GX2E3	90327	FHLMC - AGENCY		09/20/2022	10,000,000.00	9,917,594.00	10,000,000.00	4.050	AA+	4.050	538	09/20/2024
3134GXPZ1	90098	FHLMC - AGENCY		03/28/2022	10,000,000.00	9,646,024.70	10,000,000.00	2.200	AA+	2.175	545	09/27/2024
3130AQG64	86586	FHLB - AGENCY		01/18/2022	10,000,000.00	9,455,656.00	10,000,000.00	1.000	AA+	1.000	566	10/18/2024
3134GX4M3	90409	FHLMC - AGENCY		10/28/2022	10,000,000.00	9,994,661.30	10,000,000.00	5.080	AA+	5.080	573	10/25/2024
3130AQB7	86559	FHLB - AGENCY		12/23/2021	10,000,000.00	9,480,986.50	10,000,000.00	1.200	AA+	1.200	632	12/23/2024
3130AQ5X7	86574	FHLB - AGENCY		12/30/2021	10,000,000.00	9,419,376.70	10,000,000.00	1.150	AA+	0.956	639	12/30/2024
3133ENSK7	90078	FFCB - AGENCY		03/21/2022	10,000,000.00	9,571,727.60	10,000,000.00	2.190	AA+	2.190	720	03/21/2025
3134GXR55	90148	FHLMC - AGENCY		04/29/2022	10,000,000.00	9,712,943.80	10,000,000.00	3.100	AA+	3.100	759	04/29/2025
3134GX5S8	90226	FHLMC - AGENCY		06/29/2022	10,000,000.00	9,757,782.00	10,000,000.00	3.250	AA+	3.250	818	06/27/2025
3133ELQ49	85691	FFCB - AGENCY		06/30/2020	20,000,000.00	18,437,615.00	20,000,000.00	0.700	AA+	0.700	821	06/30/2025
3136G4XK4	85693	FNMA - AGENCY		06/30/2020	20,000,000.00	18,509,512.60	20,000,000.00	0.650	AA+	0.650	821	06/30/2025
3130AM4P4	86191	FHLB - AGENCY		04/29/2021	10,000,000.00	9,305,805.20	10,000,000.00	0.750	AA+	0.750	850	07/29/2025
3134GY2W1	90454	FHLMC - AGENCY		11/25/2022	10,000,000.00	9,994,995.80	10,000,000.00	5.500	AA+	5.504	877	08/25/2025
3136G4S87	85756	FNMA - AGENCY		08/27/2020	10,000,000.00	9,213,717.50	10,000,000.00	0.650	AA+	0.650	879	08/27/2025
3135G06V0	90581	FNMA - AGENCY		02/08/2023	4,400,000.00	4,350,474.74	4,346,547.19	4.125	AA+	4.665	880	08/28/2025
3133EL7K4	85783	FFCB - AGENCY		09/16/2020	10,000,000.00	9,124,716.60	10,000,000.00	0.550	AA+	0.550	899	09/16/2025
3133EL7K4	85800	FFCB - AGENCY		09/25/2020	10,000,000.00	9,124,716.60	9,999,011.73	0.550	AA+	0.554	899	09/16/2025
3134GWVC7	85866	FHLMC - AGENCY		09/29/2020	10,000,000.00	9,154,146.10	10,000,000.00	0.500	AA+	0.500	912	09/29/2025
3134GWWT9	85795	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,165,230.40	10,000,000.00	0.550	AA+	0.550	913	09/30/2025
3134GWUE4	85805	FHLMC - AGENCY		09/30/2020	10,000,000.00	9,093,879.30	10,000,000.00	0.500	AA+	0.500	913	09/30/2025
3134GW3Z7	85860	FHLMC - AGENCY		10/28/2020	10,000,000.00	9,122,289.70	10,000,000.00	0.600	AA+	0.600	941	10/28/2025
3136G46N8	85871	FNMA - AGENCY		10/29/2020	10,000,000.00	9,105,136.70	10,000,000.00	0.600	AA+	0.600	942	10/29/2025
3133EMFR8	85874	FFCB - AGENCY		11/03/2020	10,000,000.00	9,144,902.30	9,991,456.67	0.540	AA+	0.574	947	11/03/2025
3134GXEJ9	85928	FHLMC - AGENCY		11/24/2020	10,000,000.00	9,096,700.30	10,000,000.00	0.640	AA+	0.640	968	11/24/2025
3134GXFA7	85937	FHLMC - AGENCY		11/30/2020	10,000,000.00	9,155,962.70	10,000,000.00	0.650	AA+	0.650	970	11/26/2025
3135G06K4	85989	FNMA - AGENCY		12/17/2020	10,000,000.00	9,115,775.30	10,000,000.00	0.650	AA+	0.650	991	12/17/2025
3135G06Q1	86001	FNMA - AGENCY		12/30/2020	10,000,000.00	9,104,682.60	10,000,000.00	0.640	AA+	0.640	1,004	12/30/2025
3130AKXB7	86065	FHLB - AGENCY		02/11/2021	10,000,000.00	9,045,816.80	10,000,000.00	0.580	AA+	0.580	1,047	02/11/2026
3133EMUK6	86128	FFCB - AGENCY		03/25/2021	10,000,000.00	9,044,770.00	10,000,000.00	1.050	AA+	1.050	1,089	03/25/2026
3130ALX25	86175	FHLB - AGENCY		04/22/2021	10,000,000.00	9,162,826.90	10,000,000.00	1.000	AA+	1.000	1,117	04/22/2026
3130ALXV1	86176	FHLB - AGENCY		04/22/2021	10,000,000.00	9,118,766.00	10,000,000.00	1.100	AA+	1.100	1,117	04/22/2026
3130AMMY5	86246	FHLB - AGENCY		06/10/2021	10,000,000.00	9,080,069.90	10,000,000.00	1.050	AA+	1.050	1,166	06/10/2026
3133EMH21	86252	FFCB - AGENCY		06/15/2021	10,000,000.00	9,032,933.00	10,000,000.00	0.900	AA+	0.900	1,171	06/15/2026
3133EMP22	86278	FFCB - AGENCY		06/30/2021	10,000,000.00	9,026,225.90	10,000,000.00	0.910	AA+	0.910	1,186	06/30/2026
3130AMYJ5	86276	FHLB - AGENCY		06/30/2021	10,000,000.00	9,052,855.20	10,000,000.00	1.000	AA+	1.000	1,186	06/30/2026
3130AN2Z2	86279	FHLB - AGENCY		06/30/2021	10,000,000.00	9,052,855.20	10,000,000.00	1.000	AA+	1.000	1,186	06/30/2026



**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Federal Agency Callables</b>												
3130APDQ5	86442	FHLB - AGENCY		10/28/2021	10,000,000.00	9,065,546.40	10,000,000.00	1.250	AA+	1.250	1,306	10/28/2026
3130APW43	86511	FHLB - AGENCY		12/02/2021	10,000,000.00	9,115,503.70	10,000,000.00	1.500	AA+	1.500	1,341	12/02/2026
3133ENHC7	86538	FFCB - AGENCY		12/14/2021	10,000,000.00	9,140,748.30	10,000,000.00	1.600	AA+	1.600	1,353	12/14/2026
3133ENHC7	86550	FFCB - AGENCY		12/16/2021	10,000,000.00	9,140,748.30	10,000,000.00	1.600	AA+	1.600	1,353	12/14/2026
3130AQJH7	86603	FHLB - AGENCY		01/28/2022	10,000,000.00	9,131,854.50	10,000,000.00	1.750	AA+	1.750	1,398	01/28/2027
3133ENNG1	86604	FFCB - AGENCY		02/08/2022	10,000,000.00	9,174,325.20	10,000,000.00	1.860	AA+	1.853	1,409	02/08/2027
3130AQRH8	86605	FHLB - AGENCY		02/25/2022	10,000,000.00	9,211,811.70	10,000,000.00	2.000	AA+	2.000	1,426	02/25/2027
3130AR2H3	90041	FHLB - AGENCY		03/04/2022	10,000,000.00	9,488,390.70	10,000,000.00	2.770	AA+	2.770	1,433	03/04/2027
3130ARPD7	90146	FHLB - AGENCY		04/28/2022	9,900,000.00	9,538,595.55	9,900,000.00	3.375	AA+	3.375	1,488	04/28/2027
3134GY6M9	90517	FHLMC - AGENCY		12/21/2022	15,000,000.00	14,929,306.20	15,000,000.00	4.800	AA+	4.800	1,542	06/21/2027
3130AT3P0	90340	FHLB - AGENCY		09/28/2022	10,000,000.00	9,905,054.50	10,000,000.00	5.000	AA+	5.000	1,627	09/14/2027
3134GYHZ8	90600	FHLMC - AGENCY		02/28/2023	10,000,000.00	9,979,474.40	10,000,000.00	5.100	AA+	5.106	1,794	02/28/2028
<b>Subtotal and Average</b>			<b>623,429,091.71</b>		<b>619,300,000.00</b>	<b>583,237,489.09</b>	<b>619,236,620.72</b>			<b>1.791</b>	<b>894</b>	
<b>Corporate Note Callables</b>												
89236TGT6	85501	TOYOTA MCC - CORP		02/13/2020	13,150,000.00	12,501,884.37	13,138,315.79	1.800	A+	1.850	684	02/13/2025
478160CN2	86327	JOHNSON & JOHNS - CORP		08/12/2021	15,295,000.00	14,051,799.61	15,216,892.97	0.550	AAA	0.765	884	09/01/2025
037833EB2	86060	APPLE INC - CORP		02/08/2021	10,000,000.00	9,091,395.80	9,996,645.13	0.700	AA+	0.712	1,044	02/08/2026
037833EB2	86061	APPLE INC - CORP		02/08/2021	10,000,000.00	9,091,395.80	9,992,696.89	0.700	AA+	0.726	1,044	02/08/2026
037833EB2	86289	APPLE INC - CORP		02/18/2021	10,000,000.00	9,091,395.80	9,983,763.07	0.700	AA+	0.758	1,044	02/08/2026
023135BX3	86223	AMAZON - CORP		05/12/2021	10,000,000.00	9,058,869.60	9,979,946.56	1.000	AA	1.066	1,137	05/12/2026
023135BX3	86224	AMAZON - CORP		05/13/2021	5,000,000.00	4,529,434.80	4,987,755.61	1.000	AA	1.081	1,137	05/12/2026
023135BX3	86226	AMAZON - CORP		05/14/2021	5,000,000.00	4,529,434.80	4,987,748.80	1.000	AA	1.081	1,137	05/12/2026
<b>Subtotal and Average</b>			<b>78,281,335.93</b>		<b>78,445,000.00</b>	<b>71,945,610.58</b>	<b>78,283,764.82</b>			<b>1.013</b>	<b>976</b>	
<b>Supranationals</b>												
459058JV6	86171	IBRD - SUPRA		04/20/2021	20,000,000.00	19,955,001.20	19,998,907.50	0.125	AAA	0.229	19	04/20/2023
45950VQH2	86372	IFC - SUPRA		09/27/2021	10,000,000.00	9,770,168.90	9,999,168.89	0.230	AAA	0.247	179	09/27/2023
459058JM6	85940	IBRD - SUPRA		11/30/2020	10,000,000.00	9,716,400.00	9,997,643.24	0.250	AAA	0.287	237	11/24/2023
45950VQS8	86494	IFC - SUPRA		11/24/2021	10,000,000.00	9,717,581.10	10,000,000.00	0.610	AAA	0.610	237	11/24/2023
45906M3C3	90099	IBRD - SUPRA		03/30/2022	10,000,000.00	9,772,856.00	9,990,055.71	2.250	AAA	2.353	362	03/28/2024
45950VRL2	90455	IFC - SUPRA		11/28/2022	10,000,000.00	10,019,987.10	10,000,000.00	4.700	AAA	4.704	515	08/28/2024
45950VQE9	86352	IFC - SUPRA		09/10/2021	10,000,000.00	9,418,079.30	9,997,549.17	0.430	AAA	0.447	528	09/10/2024
45950VRJ7	90398	IFC - SUPRA		10/24/2022	10,000,000.00	10,023,279.60	9,990,843.43	4.625	AAA	4.687	572	10/24/2024
45818WDK9	86499	IADB - SUPRA		11/29/2021	10,000,000.00	9,955,500.00	9,998,338.89	0.920	AAA	0.930	608	11/29/2024
45818WDQ6	90006	IADB - SUPRA		02/10/2022	10,000,000.00	9,597,523.30	9,988,224.36	1.400	AAA	1.465	681	02/10/2025

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**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Supranationals</b>												
45950VQJ8	86377	IFC - SUPRA		09/28/2021	10,000,000.00	9,322,048.90	9,989,639.15	0.600	AAA	0.655	699	02/28/2025
45818WDN3	90149	IADB - SUPRA		04/29/2022	10,000,000.00	9,720,030.10	9,996,537.04	3.000	AAA	3.018	759	04/29/2025
45818WEB8	90199	IADB - SUPRA		06/03/2022	10,000,000.00	9,672,599.10	9,990,225.00	2.650	AAA	2.697	794	06/03/2025
45950VRG3	90307	IFC - SUPRA		08/25/2022	10,000,000.00	9,806,567.20	9,995,472.00	3.330	AAA	3.350	877	08/25/2025
45950VRP3	90509	IFC - SUPRA		12/13/2022	10,000,000.00	9,995,981.60	9,992,977.93	4.250	AAA	99.922	930	10/17/2025
459058JL8	86228	IBRD - SUPRA		05/18/2021	10,000,000.00	9,157,229.10	9,936,210.81	0.500	AAA	0.752	941	10/28/2025
45950VRQ1	90518	IFC - SUPRA		12/22/2022	10,000,000.00	9,971,247.70	9,977,155.42	4.050	AAA	4.140	996	12/22/2025
45950VPJ9	86017	IFC - SUPRA		01/15/2021	10,000,000.00	9,062,717.20	10,000,000.00	0.580	AAA	0.580	1,020	01/15/2026
45950VPL4	86039	IFC - SUPRA		02/05/2021	15,000,000.00	13,529,697.00	14,977,045.33	0.450	AAA	0.505	1,041	02/05/2026
45818WCZ7	86079	IADB - SUPRA		02/24/2021	10,000,000.00	9,192,014.80	10,000,000.00	0.650	AAA	0.650	1,056	02/20/2026
45818WDA1	86101	IADB - SUPRA		03/11/2021	10,000,000.00	9,206,944.10	9,967,476.22	0.800	AAA	0.914	1,068	03/04/2026
4581X0DV7	86172	IADB - SUPRA		04/20/2021	10,000,000.00	9,127,362.20	9,972,036.56	0.875	AAA	0.969	1,115	04/20/2026
4581X0DV7	86188	IADB - SUPRA		04/28/2021	10,000,000.00	9,127,362.20	9,994,664.45	0.875	AAA	0.893	1,115	04/20/2026
45950VPX8	86225	IFC - SUPRA		05/14/2021	13,000,000.00	11,757,825.04	12,984,176.31	0.860	AAA	0.900	1,139	05/14/2026
45818WDH6	86254	IADB - SUPRA		06/17/2021	10,000,000.00	9,051,935.10	9,994,348.44	0.800	AAA	0.818	1,173	06/17/2026
45818WEN2	90640	IADB - SUPRA		03/10/2023	10,000,000.00	10,218,132.20	9,986,657.46	4.500	AAA	4.540	1,439	03/10/2027
45906M3M1	90521	IBRD - SUPRA		12/27/2022	10,000,000.00	10,000,000.00	10,000,000.00	5.000	AAA	5.000	1,731	12/27/2027
4581X0EH7	90543	IADB - SUPRA		01/12/2023	10,000,000.00	10,106,354.50	9,985,180.28	4.000	AAA	4.035	1,747	01/12/2028
<b>Subtotal and Average</b>			<b>294,795,645.10</b>		<b>298,000,000.00</b>	<b>285,972,424.54</b>	<b>297,700,533.59</b>			<b>5.070</b>	<b>821</b>	
<b>Supranational Discounts</b>												
459052EF9	90485	IBRD - SUPRA DISC		12/06/2022	30,000,000.00	29,966,210.10	29,958,750.00	4.500	A-1+	4.700	11	04/12/2023
459052FE1	90569	IBRD - SUPRA DISC		01/30/2023	35,000,000.00	34,858,496.40	34,847,283.29	4.620	A-1+	4.808	34	05/05/2023
459052GW0	90643	IBRD - SUPRA DISC		03/14/2023	35,000,000.00	34,666,920.40	34,661,861.14	4.700	A-1+	4.890	74	06/14/2023
459052HM1	90598	IBRD - SUPRA DISC		02/28/2023	35,000,000.00	34,598,324.95	34,591,589.00	4.720	A-1+	4.930	89	06/29/2023
459052HN9	90646	IBRD - SUPRA		03/16/2023	25,000,000.00	24,714,894.25	24,709,375.00	4.650	A-1+	4.846	90	06/30/2023
459052HT6	90656	IBRD - SUPRA DISC		03/23/2023	35,000,000.00	34,576,946.60	34,570,520.94	4.650	A-1+	4.845	95	07/05/2023
459052JB3	90660	IBRD - SUPRA DISC		03/27/2023	30,000,000.00	29,606,395.20	29,605,166.67	4.600	A-1+	4.729	103	07/13/2023
459052JC1	90658	IBRD - SUPRA DISC		03/24/2023	25,000,000.00	24,668,770.00	24,667,777.80	4.600	A-1+	4.797	104	07/14/2023
<b>Subtotal and Average</b>			<b>178,024,910.89</b>		<b>250,000,000.00</b>	<b>247,656,957.90</b>	<b>247,612,323.84</b>			<b>4.822</b>	<b>74</b>	

**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2023**

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			4,981,919,835.05		5,242,216,404.12	5,148,659,791.39	5,214,805,787.19			4.216	286

**Investment Portfolio -Treasury  
Portfolio Management  
Portfolio Details - Cash  
March 31, 2023**

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	4,981,919,835.05		5,242,216,404.12	5,148,659,791.39	5,214,805,787.19			4.216	286

# SECTION III

## APPENDIX

### **B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES**

#### **B.1. PFM**

Notes:

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

**PFM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Corporate Notes</b>												
05254JAA8	90490	AUST & NZ BANKING GRP - CORP		12/08/2022	310,000.00	312,259.63	310,000.00	5.088	AA-	5.088	982	12/08/2025
14913R3B1	90533	CATERPILLAR FINL - CORP		01/06/2023	175,000.00	177,734.32	174,959.69	4.800	A	4.809	1,011	01/06/2026
194162AQ6	90601	COLGATE-PALMOLIVE - CORP		03/01/2023	185,000.00	189,064.81	184,791.36	4.800	AA-	4.842	1,066	03/02/2026
20271RAQ3	90535	COMMONWLTH BK AUSTR NY - CORP		01/10/2023	535,000.00	536,890.03	535,000.00	5.079	AA-	5.079	650	01/10/2025
20271RAR1	90642	COMMONWLTH BK AUSTR NY - CORP		03/13/2023	350,000.00	355,731.80	350,000.00	5.316	AA-	5.316	1,077	03/13/2026
21688AAS1	86583	COOPERATIVE RABOBANK - CORP		01/12/2022	325,000.00	305,148.28	324,410.50	1.375	A+	1.480	650	01/10/2025
21688AAU6	90303	COOPERATIVE RABOBANK - CORP		08/22/2022	255,000.00	250,988.10	254,918.38	3.875	A+	3.899	509	08/22/2024
38141GZP2	90066	GOLDMAN SACHS GRP - CORP		03/15/2022	175,000.00	170,831.76	174,925.59	3.000	BBB+	3.046	349	03/15/2024
40428HTA0	90186	HSBC USA INC - CORP		05/24/2022	550,000.00	536,501.71	549,987.38	3.750	A-	3.752	419	05/24/2024
459200KS9	90265	IBM - CORP		07/27/2022	540,000.00	533,553.62	540,000.00	4.000	A-	4.000	848	07/27/2025
24422EVH9	85658	JOHN DEERE CAPITAL - CORP		06/04/2020	50,000.00	49,419.91	49,996.53	0.700	A	0.727	95	07/05/2023
24422EVQ9	86245	JOHN DEERE CAPITAL - CORP		06/10/2021	185,000.00	176,101.39	184,908.53	0.450	A	0.492	433	06/07/2024
24422EYV2	86581	JOHN DEERE CAPITAL - CORP		01/10/2022	110,000.00	104,087.77	109,969.41	1.250	A	1.266	650	01/10/2025
24422EWF2	90200	JOHN DEERE CAPITAL - CORP		06/06/2022	170,000.00	166,494.91	169,971.58	3.400	A	3.408	797	06/06/2025
63254ABD9	90205	NATIONAL AUSTRALIA BK - CORP		06/09/2022	400,000.00	387,041.52	400,000.00	3.500	AA-	3.500	800	06/09/2025
63253QAA2	90538	NATIONAL AUSTRALIA BK - CORP		01/12/2023	480,000.00	484,043.74	480,000.00	4.966	AA-	4.966	1,017	01/12/2026
69371RQ90	85724	PACCAR FINANCIAL - CORP		08/11/2020	55,000.00	54,041.74	54,991.33	0.350	A+	0.394	132	08/11/2023
69371RR40	86307	PACCAR FINANCIAL - CORP		08/09/2021	105,000.00	99,035.09	104,974.38	0.500	A+	0.518	496	08/09/2024
69371RR73	90115	PACCAR FINANCIAL - CORP		04/07/2022	300,000.00	289,469.28	299,947.57	2.850	A+	2.859	737	04/07/2025
69371RS49	90670	PACCAR FINANCIAL - CORP		03/30/2023	150,000.00	150,075.14	149,899.59	4.450	A+	4.474	1,094	03/30/2026
713448CY2	90534	PEPSICO INC - CORP		01/09/2023	300,000.00	295,548.33	291,919.21	3.500	A+	4.759	838	07/17/2025
713448FQ6	90590	PEPSICO INC - CORP		02/15/2023	225,000.00	228,756.83	224,875.07	4.550	A+	4.571	1,049	02/13/2026
693475BL8	90548	PNC FINANCIAL SERVICES - CORP		01/24/2023	45,000.00	44,393.44	45,000.00	4.758	A-	4.758	1,396	01/26/2027
89236TJX4	90080	TOYOTA MCC - CORP		03/22/2022	100,000.00	97,614.40	99,969.78	2.500	A+	2.532	356	03/22/2024
89236TKN4	90539	TOYOTA MCC - CORP		01/12/2023	300,000.00	301,701.04	299,885.19	4.800	A+	4.823	650	01/10/2025
931142EW9	90321	WALMART INC - CORP		09/09/2022	285,000.00	283,988.28	284,837.81	3.900	AA	3.925	892	09/09/2025
949746RW3	90669	WELLS FARGO & COMPANY - CORP		03/30/2023	325,000.00	311,015.71	310,056.63	3.000	BBB+	5.113	1,117	04/22/2026
<b>Subtotal and Average</b>			<b>6,394,255.25</b>		<b>6,985,000.00</b>	<b>6,891,532.58</b>	<b>6,960,195.51</b>			<b>3.935</b>	<b>778</b>	
<b>CD Medium Term</b>												
22536AZR8	90302	CREDIT AG NY - MT CD		08/19/2022	550,000.00	537,593.65	550,000.00	4.100	A+	4.135	503	08/16/2024
65558UYF3	90421	NORDEA BANK ABP NY - MT CD		11/03/2022	725,000.00	735,596.60	725,000.00	5.530	AA-	5.607	947	11/03/2025
89115B6K1	90413	TORONTO DOM NY - MT CD		10/31/2022	725,000.00	736,476.75	725,000.00	5.600	AA-	5.678	940	10/27/2025
<b>Subtotal and Average</b>			<b>2,307,096.77</b>		<b>2,000,000.00</b>	<b>2,009,667.00</b>	<b>2,000,000.00</b>			<b>5.228</b>	<b>822</b>	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
<b>Federal Agency Coupon Securities</b>												
3137EAEY1	85853	FHLMC - AGENCY		10/16/2020	650,000.00	633,986.48	649,562.24	0.125	AA+	0.250	198	10/16/2023
3137EAEZ8	85884	FHLMC - AGENCY		11/05/2020	2,120,000.00	2,062,447.70	2,119,620.52	0.250	AA+	0.280	219	11/06/2023
3137EAF A2	85950	FHLMC - AGENCY		12/04/2020	1,625,000.00	1,575,723.73	1,624,638.03	0.250	AA+	0.283	247	12/04/2023
<b>Subtotal and Average</b>			<b>4,432,443.63</b>		<b>4,395,000.00</b>	<b>4,272,157.91</b>	<b>4,393,820.79</b>			<b>0.277</b>	<b>226</b>	
<b>Treasury Coupon Securities</b>												
912828X70	86148	US TREASURY NOTES		04/07/2021	450,000.00	437,572.35	457,687.96	2.000	AA+	0.409	395	04/30/2024
912828YM6	86197	US TREASURY NOTES		05/06/2021	950,000.00	909,736.15	965,701.55	1.500	AA+	0.447	579	10/31/2024
912828YV6	86242	US TREASURY NOTES		06/07/2021	750,000.00	717,012.00	763,297.19	1.500	AA+	0.427	609	11/30/2024
91282CCG4	86257	US TREASURY NOTES		06/17/2021	660,000.00	627,463.98	659,345.26	0.250	AA+	0.333	441	06/15/2024
91282CCG4	86260	US TREASURY NOTES		06/21/2021	1,575,000.00	1,497,357.23	1,570,743.54	0.250	AA+	0.476	441	06/15/2024
91282CCG4	86274	US TREASURY NOTES		06/29/2021	1,000,000.00	950,703.00	997,436.71	0.250	AA+	0.464	441	06/15/2024
91282CCG4	86275	US TREASURY NOTES		06/29/2021	1,000,000.00	950,703.00	997,404.87	0.250	AA+	0.467	441	06/15/2024
91282CCG4	86283	US TREASURY NOTES		07/07/2021	1,000,000.00	950,703.00	997,337.42	0.250	AA+	0.472	441	06/15/2024
91282CCL3	86306	US TREASURY NOTES		08/09/2021	475,000.00	451,027.23	474,975.52	0.375	AA+	0.379	471	07/15/2024
91282CCL3	86308	US TREASURY NOTES		08/09/2021	1,550,000.00	1,471,773.05	1,550,745.56	0.375	AA+	0.337	471	07/15/2024
91282CCL3	86326	US TREASURY NOTES		08/12/2021	700,000.00	664,671.70	699,433.23	0.375	AA+	0.438	471	07/15/2024
91282CCT6	86347	US TREASURY NOTES		09/07/2021	1,550,000.00	1,467,535.35	1,549,206.85	0.375	AA+	0.412	502	08/15/2024
91282CCX7	86379	US TREASURY NOTES		10/06/2021	775,000.00	731,951.08	772,899.99	0.375	AA+	0.510	533	09/15/2024
91282CCX7	86419	US TREASURY NOTES		10/13/2021	775,000.00	731,951.08	772,899.99	0.375	AA+	0.563	533	09/15/2024
91282CDB4	86422	US TREASURY NOTES		10/18/2021	775,000.00	732,678.03	774,797.28	0.625	AA+	0.642	563	10/15/2024
91282CDB4	86454	US TREASURY NOTES		11/04/2021	775,000.00	732,678.03	773,004.15	0.625	AA+	0.794	563	10/15/2024
91282CDH1	86518	US TREASURY NOTES		12/07/2021	800,000.00	755,968.80	797,943.26	0.750	AA+	0.911	594	11/15/2024
91282CDN8	86568	US TREASURY NOTES		12/28/2021	1,000,000.00	947,227.00	1,000,225.07	1.000	AA+	0.987	624	12/15/2024
91282CDN8	86580	US TREASURY NOTES		01/06/2022	750,000.00	710,420.25	749,676.59	1.000	AA+	1.026	624	12/15/2024
91282CDZ1	90012	US TREASURY NOTES		02/15/2022	1,150,000.00	1,095,016.20	1,143,251.88	1.500	AA+	1.823	686	02/15/2025
91282CED9	90076	US TREASURY NOTES		03/18/2022	800,000.00	764,750.40	794,243.25	1.750	AA+	2.132	714	03/15/2025
912828ZL7	90107	US TREASURY NOTES		04/06/2022	275,000.00	254,944.25	262,535.23	0.375	AA+	2.658	760	04/30/2025
912828ZL7	90151	US TREASURY NOTES		05/06/2022	800,000.00	741,656.00	759,407.11	0.375	AA+	2.940	760	04/30/2025
9128284M9	90153	US TREASURY NOTES		05/05/2022	1,250,000.00	1,219,971.25	1,246,904.72	2.875	AA+	3.000	760	04/30/2025
91282CEQ0	90201	US TREASURY NOTES		06/06/2022	2,200,000.00	2,141,046.60	2,195,163.02	2.750	AA+	2.858	775	05/15/2025
91282CEU1	90241	US TREASURY NOTES		07/11/2022	750,000.00	731,923.50	749,271.74	2.875	AA+	2.921	806	06/15/2025
91282CEY3	90269	US TREASURY NOTES		08/08/2022	800,000.00	782,344.00	798,952.08	3.000	AA+	3.060	836	07/15/2025
91282CFE6	90316	US TREASURY NOTES		09/07/2022	1,400,000.00	1,372,820.40	1,386,867.37	3.125	AA+	3.544	870	08/18/2025
91282CFW6	90492	US TREASURY NOTES		12/08/2022	725,000.00	737,211.26	733,476.66	4.500	AA+	4.138	959	11/15/2025
91282CFW6	90507	US TREASURY NOTES		12/13/2022	700,000.00	712,225.26	710,121.56	4.500	AA+	4.051	959	11/15/2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Treasury Coupon Securities</b>												
91282CGA3	90527	US TREASURY NOTES		12/29/2022	130,000.00	130,616.39	130,090.39	4.000	AA+	4.089	989	12/15/2025
91282CGE5	90571	US TREASURY NOTES		02/02/2023	1,425,000.00	1,427,188.51	1,426,165.61	3.875	AA+	3.917	1,020	01/15/2026
91282CGE5	90584	US TREASURY NOTES		02/09/2023	800,000.00	801,828.08	797,795.64	3.875	AA+	4.083	1,020	01/15/2026
91282CGL9	90621	US TREASURY NOTES		03/07/2023	1,000,000.00	1,005,647.94	985,154.69	4.000	AA+	4.640	1,051	02/15/2026
<b>Subtotal and Average</b>			<b>32,151,005.20</b>		<b>31,515,000.00</b>	<b>30,358,322.35</b>	<b>31,444,746.89</b>			<b>1.765</b>	<b>665</b>	
<b>Corporate Note Callables</b>												
023135BW5	86222	AMAZON - CORP		05/12/2021	560,000.00	536,553.33	559,696.43	0.450	AA	0.499	407	05/12/2024
023135CE4	90132	AMAZON - CORP		04/13/2022	145,000.00	141,358.07	144,843.74	3.000	AA	3.056	743	04/13/2025
025816CG2	86485	AMERICAN EXPRESS - CORP		11/23/2021	325,000.00	313,733.22	330,763.36	2.500	BBB+	1.143	486	07/30/2024
025816CG2	86486	AMERICAN EXPRESS - CORP		11/23/2021	100,000.00	96,533.30	101,773.34	2.500	BBB+	1.143	486	07/30/2024
04636NAC7	86235	ASTRAZENECA - CORP		05/28/2021	365,000.00	348,571.25	364,987.32	0.700	A-	0.703	423	05/28/2024
06051GJH3	85855	BANK OF AMERICA - CORP		10/21/2020	250,000.00	242,932.89	250,000.00	0.810	A-	0.810	572	10/24/2024
06051GKE8	86513	BANK OF AMERICA - CORP		12/06/2021	500,000.00	467,242.80	500,000.00	1.530	A-	1.530	980	12/06/2025
06406RAX5	86433	BANK OF NY MELLON - CORP		10/25/2021	355,000.00	330,786.01	354,879.50	0.850	A	0.872	573	10/25/2024
06406RBC0	90139	BANK OF NY MELLON - CORP		04/26/2022	750,000.00	721,886.10	749,927.60	3.350	A	3.355	755	04/25/2025
14913R2P1	86353	CATERPILLAR FINL - CORP		09/14/2021	370,000.00	349,626.88	369,756.56	0.600	A	0.646	531	09/13/2024
17252MAP5	90150	CINTAS CORP - CORP		05/03/2022	160,000.00	156,118.68	159,975.51	3.450	A-	3.458	761	05/01/2025
172967MR9	85643	CITIBANK NA - CORP		05/14/2020	250,000.00	248,964.63	250,000.00	1.678	BBB+	1.678	410	05/15/2024
172967MX6	86192	CITIBANK NA - CORP		05/04/2021	160,000.00	151,952.89	160,000.00	0.981	BBB+	0.981	761	05/01/2025
17327CAN3	86599	CITIGROUP INC - CORP		01/25/2022	85,000.00	79,990.04	85,000.00	2.014	BBB+	2.014	1,030	01/25/2026
20030NDZ1	90423	COMCAST - CORP		11/07/2022	100,000.00	102,108.99	99,976.60	5.250	A-	5.260	951	11/07/2025
194162AM5	90273	COLGATE-PALMOLIVE - CORP		08/09/2022	120,000.00	116,844.26	119,913.18	3.100	AA+	3.132	867	08/15/2025
30231GAT9	90570	EXXON MOBIL - CORP		02/01/2023	550,000.00	533,449.95	530,271.35	3.043	AA-	4.370	1,065	03/01/2026
437076CM2	90103	HOME DEPOT - CORP		03/28/2022	60,000.00	57,984.48	59,929.74	2.700	A	2.760	745	04/15/2025
437076CR1	90322	HOME DEPOT - CORP		09/19/2022	75,000.00	74,403.51	74,977.82	4.000	A	3.997	898	09/15/2025
02665WDY4	86351	AMERICAN HONDA FINANCE - CORP		09/09/2021	255,000.00	241,440.38	254,921.78	0.750	A-	0.773	496	08/09/2024
02665WEA5	86590	AMERICAN HONDA FINANCE - CORP		01/13/2022	300,000.00	283,661.92	299,859.12	1.500	A-	1.527	653	01/13/2025
438516CH7	90417	HONEYWELL INTERNATIONAL - CORP		11/02/2022	325,000.00	326,991.83	324,956.20	4.850	A	4.859	580	11/01/2024
458140AS9	90554	INTEL CORP-CORP		01/26/2023	375,000.00	369,608.68	367,657.06	3.700	A+	4.600	850	07/29/2025
46647PBY1	86067	JP MORGAN SECURITIES - CORP		02/16/2021	245,000.00	234,755.27	245,000.00	0.563	A-	0.563	687	02/16/2025
46647PBS4	86134	JP MORGAN SECURITIES - CORP		09/16/2020	75,000.00	73,309.31	75,000.00	0.653	A-	0.653	534	09/16/2024
46647PCH7	86236	JP MORGAN SECURITIES - CORP		06/01/2021	190,000.00	179,989.86	190,000.00	0.824	A-	0.824	792	06/01/2025
46647PCV6	90031	JP MORGAN SECURITIES - CORP		02/24/2022	400,000.00	378,898.91	400,000.00	2.595	A-	2.595	695	02/24/2025
46647PCZ7	90140	JP MORGAN SECURITIES - CORP		04/26/2022	225,000.00	220,782.20	225,000.00	4.080	A-	4.080	1,121	04/26/2026
53522KAB9	90481	LINDE INC CT - CORP		12/05/2022	530,000.00	532,293.46	529,489.08	4.700	A	4.739	979	12/05/2025



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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
<b>Corporate Note Callables</b>												
539830BU2	90399	LOCKHEED MARTIN CORP		10/24/2022	120,000.00	121,806.29	119,708.13	4.950	A-	5.055	928	10/15/2025
61772BAA1	86174	MORGAN STANLEY - CORP		04/22/2021	35,000.00	34,989.83	35,000.00	0.731	BBB+	0.731	370	04/05/2024
61747YEM3	90018	MORGAN STANLEY - CORP		02/18/2022	450,000.00	426,408.12	450,000.00	2.630	BBB+	2.630	1,054	02/18/2026
63743HEU2	86059	NATIONAL RURAL - CORP		02/08/2021	140,000.00	134,139.31	139,972.54	0.350	A-	0.373	313	02/08/2024
63743HFC1	90002	NATIONAL RURAL - CORP		02/07/2022	105,000.00	99,499.65	104,998.06	1.875	A-	1.876	678	02/07/2025
63743HFE7	90152	NATIONAL RURAL - CORP		05/04/2022	70,000.00	68,114.92	69,986.61	3.450	A-	3.458	806	06/15/2025
63743HFF4	90415	NATIONAL RURAL - CORP		10/31/2022	70,000.00	71,245.54	69,919.31	5.450	A-	5.499	943	10/30/2025
63743HFH0	90585	NATIONAL RURAL - CORP		02/09/2023	60,000.00	59,841.36	59,959.39	4.450	A-	4.473	1,077	03/13/2026
742718FY0	90556	PROCTER & GAMBLE CO-CORP		01/26/2023	280,000.00	281,985.91	279,823.69	4.100	N/A	4.124	1,031	01/26/2026
693475BH7	90411	PNC FINANCIAL SERVICES - CORP		10/28/2022	240,000.00	240,024.27	240,000.00	5.671	A-	5.671	941	10/28/2025
808513BN4	86114	CHARLES SCHWAB - CORP		03/18/2021	245,000.00	233,222.19	244,960.64	0.750	A	0.767	352	03/18/2024
857477BR3	86606	STATE STREET CORP - CORP		02/07/2022	150,000.00	140,759.19	150,000.00	1.746	A	1.746	1,042	02/06/2026
857477BM4	90001	STATE STREET CORP - CORP		02/07/2022	75,000.00	71,611.33	76,652.65	2.901	A	2.129	1,094	03/30/2026
857477BM4	90028	STATE STREET CORP - CORP		02/22/2022	400,000.00	381,927.09	405,878.29	2.901	A	2.383	1,094	03/30/2026
857477BX0	90422	STATE STREET CORP - CORP		11/04/2022	105,000.00	106,937.53	105,000.00	5.751	A	5.751	1,313	11/04/2026
857477BZ5	90557	STATE STREET CORP - CORP		01/26/2023	45,000.00	44,669.57	45,000.00	4.857	A	4.857	1,031	01/26/2026
87612EBD7	86498	TARGET CORP - CORP		11/29/2021	250,000.00	246,543.87	257,561.16	3.500	A	1.041	457	07/01/2024
882508BR4	90440	TEXAS INSTRUMENTS INC - CORP		11/18/2022	80,000.00	80,688.22	79,970.65	4.700	A+	4.724	597	11/18/2024
89788MAH5	90266	TRUIST FINANCIAL - CORP		07/28/2022	235,000.00	226,405.75	235,000.00	4.260	A-	4.260	1,214	07/28/2026
89788MAJ1	90412	TRUIST FINANCIAL - CORP		10/28/2022	250,000.00	249,063.93	250,000.00	5.900	A-	5.900	1,306	10/28/2026
91324PEB4	86229	UNITED HEALTH - CORP		05/19/2021	260,000.00	247,903.97	259,898.47	0.550	A+	0.585	410	05/15/2024
91324PEN8	90410	UNITED HEALTH - CORP		10/28/2022	80,000.00	81,455.60	79,993.83	5.150	A+	5.150	928	10/15/2025
904764BJ5	85770	UNILEVER CAPITAL - CORP		09/14/2020	100,000.00	98,005.76	99,980.68	0.375	A+	0.418	166	09/14/2023
904764BN6	86325	UNILEVER CAPITAL - CORP		08/12/2021	125,000.00	118,125.94	125,000.00	0.626	A+	0.626	499	08/12/2024
<b>Subtotal and Average</b>			<b>12,205,650.51</b>		<b>12,170,000.00</b>	<b>11,778,148.24</b>	<b>12,162,819.39</b>			<b>2.541</b>	<b>760</b>	
<b>Supranationals</b>												
4581X0DZ8	86365	IADB - SUPRA		09/23/2021	755,000.00	713,481.15	754,724.79	0.500	AAA	0.525	541	09/23/2024
<b>Subtotal and Average</b>			<b>754,717.53</b>		<b>755,000.00</b>	<b>713,481.15</b>	<b>754,724.79</b>			<b>0.525</b>	<b>541</b>	
<b>Pass Through Securities (GNMA/CMO)</b>												
05591RAC8	86100	BMWLT - ABS		03/10/2021	18,597.57	18,524.23	18,592.97	0.290	AAA	0.280	299	01/25/2024
14315XAC2	85455	CARMAX - ABS		01/22/2020	27,163.80	26,929.53	27,139.28	1.890	AAA	1.929	625	12/16/2024
14315FAD9	85705	CARMAX - ABS		07/22/2020	53,569.81	52,830.61	53,535.53	0.620	AAA	0.627	716	03/17/2025
14316HAC6	85858	CARMAX - ABS		10/21/2020	83,863.26	81,923.58	83,829.14	0.500	AAA	0.509	867	08/15/2025
14316NAC3	86024	CARMAX - ABS		01/27/2021	83,549.21	80,769.75	83,522.53	0.340	AAA	0.348	989	12/15/2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to 365 Maturity	Maturity Date
<b>Pass Through Securities (GNMA/CMO)</b>												
14314QAC8	86173	CARMAX - ABS		04/21/2021	206,524.16	199,210.40	206,469.21	0.520	AAA	0.529	1,053	02/17/2026
14317DAC4	86290	CARMAX - ABS		07/28/2021	468,892.14	448,949.64	468,815.00	0.550	AAA	0.557	1,171	06/15/2026
14317HAC5	90145	CARMAX - ABS		04/28/2022	100,000.00	97,810.87	99,984.79	3.490	AAA	3.522	1,417	02/16/2027
14318UAD3	90414	CARMAX - ABS		10/31/2022	380,000.00	384,303.58	379,910.89	5.340	AAA	5.410	1,598	08/16/2027
14041NFY2	86503	CAPITAL ONE - ABS		11/30/2021	450,000.00	423,402.80	449,937.99	1.040	AAA	0.347	1,324	11/15/2026
14041NFZ9	90102	CAPITAL ONE - ABS		03/30/2022	225,000.00	216,924.30	224,983.04	2.800	AAA	2.820	1,444	03/15/2027
14041NGA3	90210	CAPITAL ONE - ABS		06/14/2022	195,000.00	190,311.81	194,968.84	3.490	AAA	3.521	1,505	05/15/2027
14044CAC6	86438	COPAR - ABS		10/27/2021	220,000.00	208,582.99	219,995.84	0.770	AAA	0.760	1,263	09/15/2026
254683CP8	86368	DISCOVER CARD ABS - ABS		09/27/2021	280,000.00	263,022.28	279,940.05	0.580	AAA	0.580	1,263	09/15/2026
254683CW3	90274	DISCOVER CARD ABS - ABS		08/09/2022	205,000.00	200,179.61	204,974.56	3.560	AAA	3.510	1,566	07/15/2027
3137BKRJ1	90187	FHMS - MBS		05/24/2022	725,000.00	706,663.30	729,644.53	3.329	N/A	3.036	785	05/25/2025
3137FBTA4	90193	FHMS - MBS		05/31/2022	727,700.88	710,421.48	728,667.35	3.064	AA+	2.907	512	08/25/2024
3137BHXJ1	90248	FHMS - MBS		07/18/2022	726,142.47	703,712.36	717,406.06	3.023	AA+	3.478	665	01/25/2025
3137BMTX4	90260	FHMS - MBS		07/26/2022	550,000.00	532,450.44	543,640.63	3.151	N/A	3.493	969	11/25/2025
3137BJP64	90270	FHMS - MBS		08/08/2022	425,000.00	413,465.80	421,829.10	3.205	N/A	3.447	724	03/25/2025
3137BN6G4	90272	FHMS - MBS		08/09/2022	575,000.00	554,202.14	568,374.02	2.995	N/A	3.330	999	12/25/2025
3137BM7C4	90275	FHMS - MBS		08/10/2022	325,000.00	315,998.99	322,638.67	3.308	AA+	3.512	908	09/25/2025
3137BLMZ8	90300	FHMS - MBS		08/16/2022	750,000.00	725,449.88	739,423.83	3.010	AA+	3.485	846	07/25/2025
3137BFE98	90315	FHMS - MBS		09/02/2022	500,000.00	487,362.90	493,417.97	3.171	N/A	3.758	573	10/25/2024
3137BEVH4	90329	FHMS - MBS		09/20/2022	550,000.00	537,553.61	539,687.50	3.241	AA+	4.188	543	09/25/2024
3137BNGT5	90605	FHMS - MBS		03/06/2023	300,000.00	287,114.84	282,630.01	2.745	N/A	4.989	1,030	01/25/2026
3137BRQJ7	90622	FHMS - MBS		03/07/2023	300,000.00	284,410.57	279,105.06	2.570	N/A	4.941	1,211	07/25/2026
3137FJXQ7	90633	FHMS - MBS		03/09/2023	349,962.49	343,926.95	339,263.12	3.750	AA+	6.079	877	08/25/2025
3136ARTE8	90384	FNMA - MBS		10/12/2022	504,674.65	481,530.88	476,128.99	2.702	AA+	4.578	1,061	02/25/2026
345286AC2	86601	FORDO - ABS		01/24/2022	100,000.00	95,753.77	99,988.12	1.290	AAA	1.299	1,171	06/15/2026
344928AD8	90673	FORDO - ABS		03/31/2023	185,000.00	184,980.70	184,980.70	5.690	AAA	5.763	1,781	02/15/2028
36261RAC2	86078	GMALT - ABS		02/24/2021	18,008.91	17,954.28	18,007.07	0.260	N/A	0.258	325	02/20/2024
380144AC9	86234	GMALT - ABS		05/26/2021	129,212.51	127,907.23	129,166.20	0.340	AAA	0.350	415	05/20/2024
36258NAC6	85448	GMCAR - ABS		01/15/2020	9,423.73	9,395.91	9,421.51	1.840	AAA	1.858	534	09/16/2024
362590AC5	85744	GMCAR - ABS		08/19/2020	87,177.26	85,628.28	87,120.06	0.450	N/A	0.460	746	04/16/2025
362554AC1	86430	GMCAR - ABS		10/21/2021	185,000.00	175,476.87	184,995.28	0.680	N/A	0.682	1,264	09/16/2026
380146AC4	86592	GMCAR - ABS		01/19/2022	170,000.00	161,497.76	169,985.23	1.260	AAA	1.267	1,325	11/16/2026
36265WAD5	90242	GMCAR - ABS		07/13/2022	120,000.00	117,560.41	119,999.17	3.640	N/A	3.668	1,476	04/16/2027
43815GAC3	86545	HONDA AUTO RECEIVABLES - ABS		11/24/2021	220,000.00	210,097.01	219,953.62	0.880	N/A	0.892	1,026	01/21/2026
43813KAC6	85801	HAROT - ABS		09/29/2020	44,808.85	44,010.45	44,790.49	0.370	AAA	0.377	566	10/18/2024
43815BAC4	90025	HAROT - ABS		02/23/2022	195,000.00	186,918.89	194,970.67	1.880	AAA	1.895	1,140	05/15/2026

**PFM**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
<b>Pass Through Securities (GNMA/CMO)</b>												
44933FAC0	85704	HART - ABS		07/22/2020	28,917.36	28,640.42	28,889.28	0.480	AAA	0.488	625	12/16/2024
44933LAC7	86185	HART - ABS		04/28/2021	129,491.56	125,916.43	129,473.68	0.380	AAA	0.385	898	09/15/2025
448977AD0	90067	HART - ABS		03/16/2022	420,000.00	403,686.11	419,983.83	2.220	AAA	2.232	1,293	10/15/2026
41285JAD0	90593	HDMOT - ABS		02/23/2023	120,000.00	121,089.82	119,987.92	5.050	N/A	5.108	1,719	12/15/2027
44935FAD6	86480	HYUNDAI AUTO - ABS		11/17/2021	170,000.00	162,166.83	169,962.06	0.740	AAA	0.738	1,140	05/15/2026
58769VAC4	85682	MBALT - ABS		06/23/2020	58,635.55	57,867.69	58,616.03	0.550	AAA	0.553	689	02/18/2025
58770AAC7	90553	MERCEDES BENZ AUTO - ABS		01/25/2023	95,000.00	94,819.15	94,988.60	4.510	AAA	4.558	1,689	11/15/2027
65479CAD0	85690	NAROT - ABS		06/30/2020	32,425.58	32,250.23	32,417.36	0.550	AAA	0.551	471	07/15/2024
65480JAC4	90343	NAROT - ABS		09/28/2022	200,000.00	199,182.44	199,958.62	4.460	AAA	4.511	1,507	05/17/2027
89238JAC9	86475	TOYOTA AUTO REC - ABS		11/15/2021	225,000.00	214,469.57	224,995.21	0.710	AAA	0.699	1,110	04/15/2026
89231CAD9	90299	TOYOTA AUTO REC - ABS		08/16/2022	135,000.00	132,320.84	134,977.44	3.760	AAA	4.173	1,475	04/15/2027
891940AC2	90565	TOYOTA AUTO REC - ABS		01/30/2023	170,000.00	169,758.99	169,999.92	4.630	AAA	4.675	1,628	09/15/2027
92868KAC7	86533	VOLKSWAGEN AUTO LOAN - ABS		12/13/2021	295,000.00	281,992.06	294,988.44	1.020	AAA	1.024	1,178	06/22/2026
92348TAA2	85460	VZOT - ABS		01/29/2020	5,990.03	5,979.03	5,966.61	1.850	AAA	1.900	478	07/22/2024
92290BAA9	85723	VZOT - ABS		08/12/2020	90,455.54	89,422.02	90,397.79	0.470	N/A	0.479	691	02/20/2025
98163WAC0	85684	WOART - ABS		06/24/2020	73,714.59	72,607.34	73,696.95	0.630	AAA	0.633	775	05/15/2025
98163KAC6	86452	WOART - ABS		11/03/2021	270,000.00	257,446.73	269,963.23	0.810	AAA	0.817	1,293	10/15/2026
<b>Subtotal and Average</b>			<b>13,900,861.98</b>		<b>14,288,901.91</b>	<b>13,844,737.38</b>	<b>14,161,097.59</b>			<b>2.848</b>	<b>1,022</b>	
<b>Municipal Bonds</b>												
13067WRA2	85716	CA ST DEPT OF WTR - MUNI		08/06/2020	55,000.00	53,399.50	55,000.00	0.414	AAA	0.414	244	12/01/2023
341271AD6	85786	FLORIDA ST - MUNI		09/16/2020	205,000.00	190,611.05	205,000.00	1.258	AA	1.258	822	07/01/2025
576004GY5	90312	MASS. CMNWLT - MUNI		08/30/2022	380,000.00	374,809.20	380,000.00	3.660	N/A	3.661	655	01/15/2025
646140DN0	86035	NJ TPK AUTH - MUNI		02/04/2021	165,000.00	153,976.35	165,000.00	0.897	A+	0.897	641	01/01/2025
650036DS2	85994	NY ST URBAN DEV - MUNI		12/23/2020	545,000.00	523,734.10	545,000.00	0.620	AA+	0.620	349	03/15/2024
798306WM4	85872	SAN JUAN CA UNIF - MUNI		10/29/2020	315,000.00	310,530.15	315,000.00	0.499	N/A	0.499	122	08/01/2023
<b>Subtotal and Average</b>			<b>1,665,000.00</b>		<b>1,665,000.00</b>	<b>1,607,060.35</b>	<b>1,665,000.00</b>			<b>1.390</b>	<b>460</b>	
<b>Total and Average</b>			<b>73,811,030.87</b>		<b>73,773,901.91</b>	<b>71,475,106.96</b>	<b>73,542,404.96</b>			<b>2.291</b>	<b>732</b>	

**PFM  
Portfolio Management  
Portfolio Details - Cash  
March 31, 2023**

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	73,811,030.87		73,773,901.91	71,475,106.96	73,542,404.96			2.291	732

## **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	13,180,665.17	13,002,862.33
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	901,697.77	889,534.16
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,477,219.89	8,362,864.98
BYRON UNION SCHOOL DISTRICT	75-07-017	180,640.09	178,203.31
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	159,081.39	156,935.43
CCC REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	684,554.95	675,320.53
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,435,680.41	2,402,823.88
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	50,500,000.00	49,818,771.61
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,399,136.21	1,380,262.32
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	73,988,274.68
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	5,564,961.63	5,489,892.13
DELTA DIABLO SANITATION DISTRICT	70-07-003	79,222.64	78,153.95
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,096,469.77	1,081,678.75
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	24,632.40	24,300.12
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	651,452.49	642,664.61
LAFAYETTE SCHOOL DISTRICT	75-07-012	1,796,436.13	1,772,202.80
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	21,232,839.74	20,946,415.72
MORAGA ORINDA FIRE DISTRICT	17-07-003	11,178,346.92	11,027,554.70
MORAGA SCHOOL DISTRICT	75-07-016	2,917.90	2,878.54
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,738,751.28	3,688,316.76
MT VIEW SANITARY DISTRICT	70-07-008	8,690,136.37	8,572,909.29
OAKLEY UNION SCHOOL DISTRICT	75-07-009	269,808.88	266,169.25
ORINDA UNION SCHOOL DISTRICT	75-07-015	2,969,078.64	2,929,026.75
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	38,372.28	37,854.65
RECLAMATION DISTRICT 799	60-07-001	369,137.67	364,158.12
RECLAMATION DISTRICT 800	60-07-003	3,844,044.26	3,792,189.37
RECLAMATION DISTRICT 2026	60-07-005	7,966.71	7,859.24
RECLAMATION DISTRICT 2137	60-07-006	309,392.17	305,218.57
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,164,519.95	2,135,321.29
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	261,432.98	257,906.34
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	22,936,352.63	22,626,948.78
	TOTAL	<u>240,144,949.36</u>	<u>236,905,473.00</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 March 2023

Contra Costa County

Investment Strategy: Global Liquidity Solutions

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



<u>Risk Summary (Contra Costa County)</u>	1 - 4
<u>Performance Summary Gross of Fees (Contra Costa County)</u>	5 - 6
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**\*Additional information will be provided upon request.**

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# Risk Summary

US Dollar

01 January 2023 to 31 March 2023

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	44,322,634.59
Net Unrealized Gain/Loss	-178,126.61
Market Value + Accrued	44,144,507.97

## Portfolio Characteristics

Risk Metric	Value
Cash	-971,963.77
MMFund	1,276,623.98
Fixed Income	43,839,847.76
Duration	0.487
Convexity	0.007
WAL	0.529
Years to Final Maturity	0.804
Years to Effective Maturity	0.525
Yield	5.006
Book Yield	3.876
Avg Credit Rating	AA+/Aa1/AA+

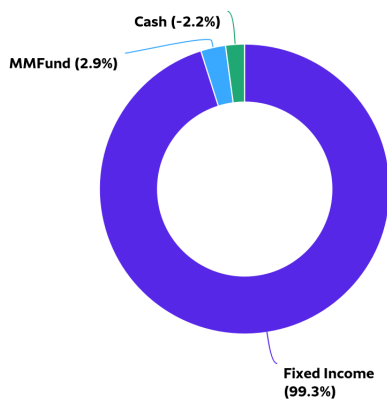
## Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	66.30%
Federal Home Loan Banks	11.14%
Farm Credit System	7.33%
United States	5.53%
Allspring Group Holdings LLC	2.89%
University of California	2.29%
The Depository Trust and Clearing Corporation	2.26%
Crédit Agricole Group	2.26%

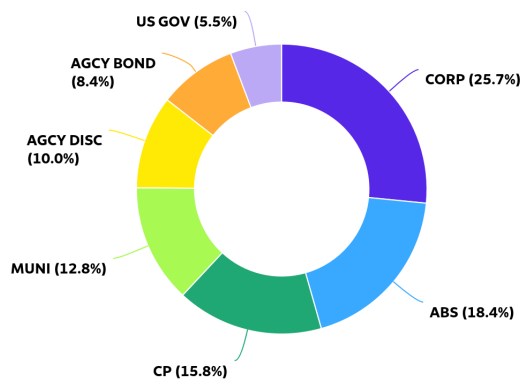
---	100.00%
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Footnotes: 1,2

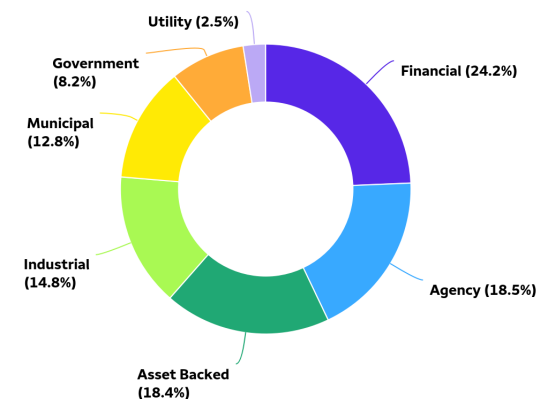
## Asset Class (%)



## Security Type (%)



## Market Sector (%)



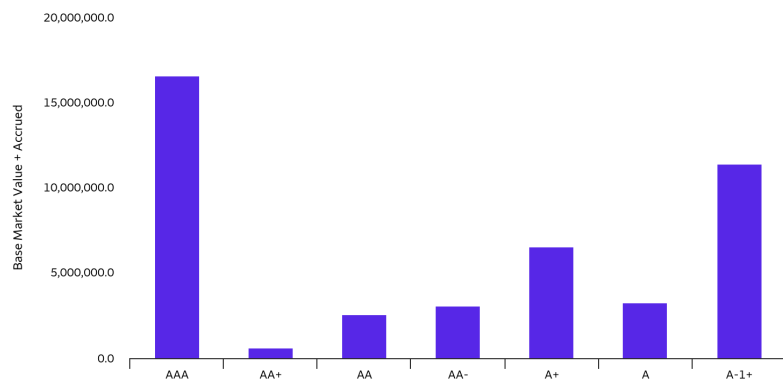
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# Risk Summary

US Dollar  
01 January 2023 to 31 March 2023

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

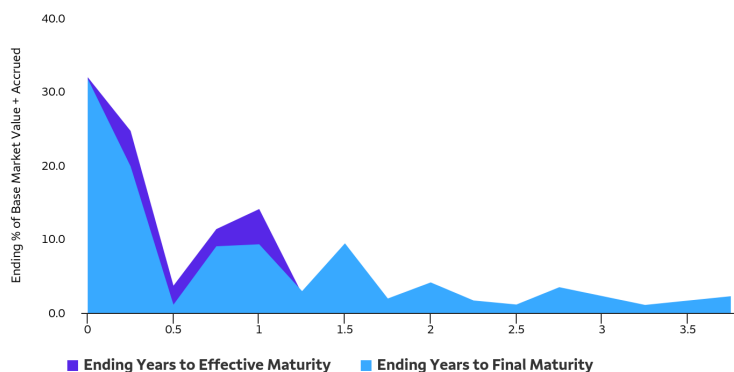
## Credit Rating



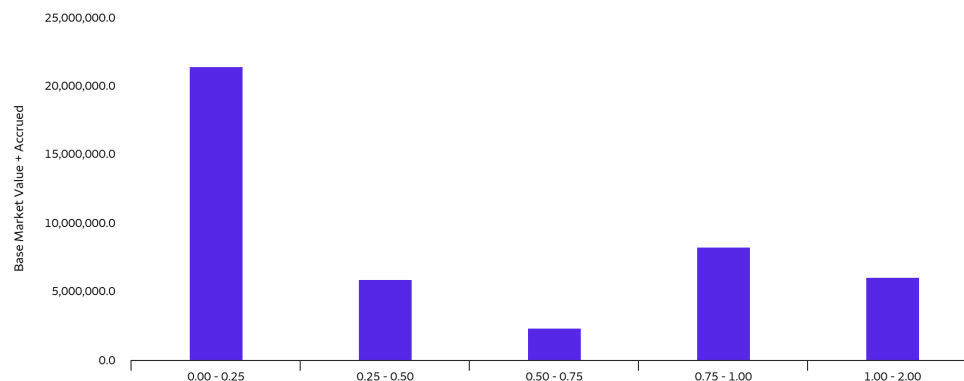
## Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	55.98%	7.40%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	12.87%	1.54%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	17.33%	4.87%	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



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.

# Risk Summary

US Dollar

01 January 2023 to 31 March 2023

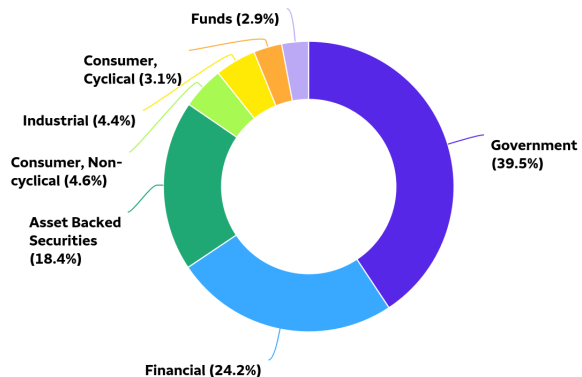
Contra Costa County

Account: XXX235

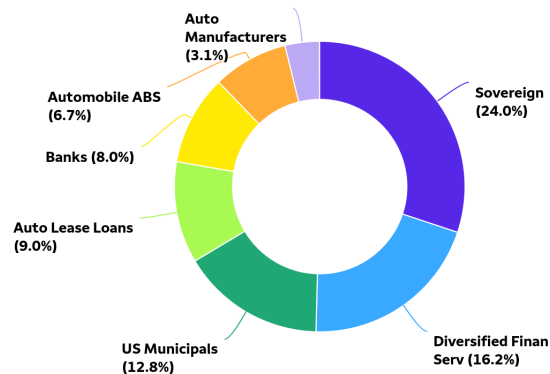
Investment Strategy: Global Liquidity Solutions

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

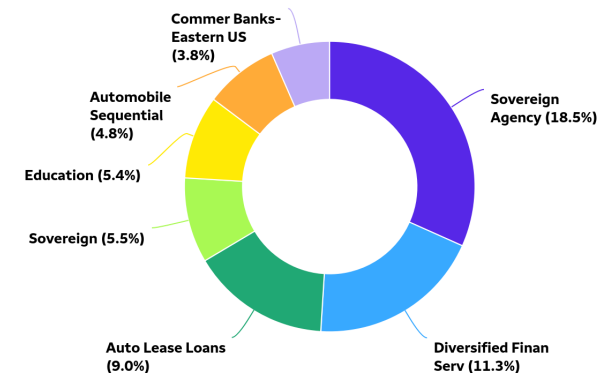
Industry Sector



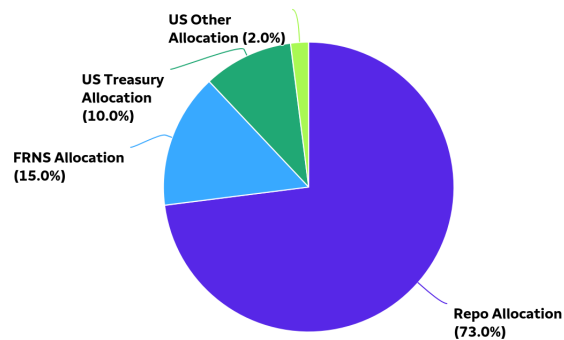
Industry Group



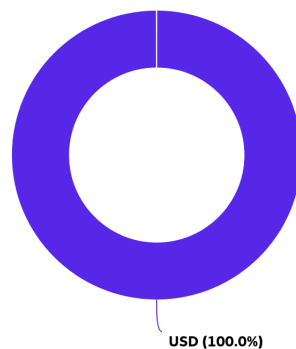
Industry Subgroup



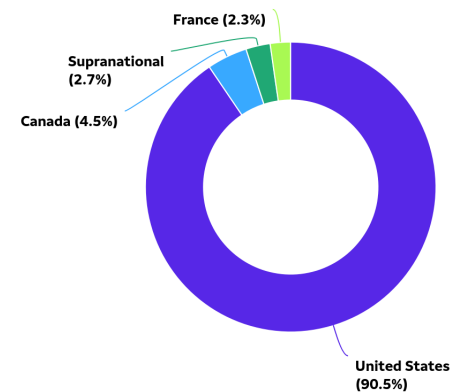
MMF Asset Allocation



Currency



Country



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.

# Risk Summary

US Dollar

01 January 2023 to 31 March 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

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

# Performance Summary Gross of Fees

US Dollar  
01 January 2023 to 31 March 2023

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



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	03/01/2023	03/31/2023	0.53%	0.54%	0.00%
Quarter to Date	01/01/2023	03/31/2023	1.15%	1.17%	-0.01%
Year to Date	01/01/2023	03/31/2023	1.15%	1.17%	-0.01%
Prior Month	02/01/2023	02/28/2023	0.19%	0.29%	-0.09%
Prior Quarter	10/01/2022	12/31/2022	0.93%	0.96%	-0.02%
Prior Year	01/01/2022	12/31/2022	0.69%	1.34%	-0.65%
Trailing Month	03/01/2023	03/31/2023	0.53%	0.54%	0.00%
Trailing Quarter	01/01/2023	03/31/2023	1.15%	1.17%	-0.01%
Trailing Year	04/01/2022	03/31/2023	2.26%	2.61%	-0.36%

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

Gross of Fees (includes trading).

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

# Performance Summary Gross of Fees

US Dollar

01 January 2023 to 31 March 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

# Performance Summary Net of Fees

US Dollar

01 January 2023 to 31 March 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	03/01/2023	03/31/2023	0.53%	0.54%	-0.01%
Quarter to Date	01/01/2023	03/31/2023	1.13%	1.17%	-0.04%
Year to Date	01/01/2023	03/31/2023	1.13%	1.17%	-0.04%
Prior Month	02/01/2023	02/28/2023	0.19%	0.29%	-0.10%
Prior Quarter	10/01/2022	12/31/2022	0.91%	0.96%	-0.05%
Prior Year	01/01/2022	12/31/2022	0.60%	1.34%	-0.73%
Trailing Month	03/01/2023	03/31/2023	0.53%	0.54%	-0.01%
Trailing Quarter	01/01/2023	03/31/2023	1.13%	1.17%	-0.04%
Trailing Year	04/01/2022	03/31/2023	2.16%	2.61%	-0.45%

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).

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



# Performance Summary Net of Fees

US Dollar

01 January 2023 to 31 March 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

# GAAP FX Financials

US Dollar

01 January 2023 to 31 March 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Balance Sheet	As of:	Contra Costa County	
		12/31/2022	03/31/2023
Book Value		44,059,039.22	44,180,088.37
Accrued Balance		164,871.55	142,546.21
<b>Book Value + Accrued</b>		<b>44,223,910.77</b>	<b>44,322,634.59</b>
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		-309,960.41	-178,126.61
<b>Carrying Value and Accrued</b>		<b>43,913,950.36</b>	<b>44,144,507.97</b>

Income Statement	Begin Date End Date	Contra Costa County	
		01/01/2023 03/31/2023	
<b>Net Amortization/Accretion Income</b>			162,437.40
Interest Income		210,538.85	
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	
<b>Income Subtotal</b>			<b>210,538.85</b>
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	
<b>Net Total Gain/Loss</b>			<b>0.00</b>
Expense		-10,281.19	
<b>Net Income</b>			<b>362,695.07</b>
Transfers In/Out			-263,971.25
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			131,833.80

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# GAAP FX Financials

US Dollar

01 January 2023 to 31 March 2023

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	01/01/2023
	End Date	03/31/2023
<b>Net Income</b>		362,695.07
Amortization/Accretion on MS	-107,820.45	
Change in Accrued on MS	34,869.78	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	-448.93	
<b>Subtotal</b>		-73,399.60
Purchase of MS	-8,563,374.43	
Purchased Accrued of MS	-12,550.69	
Sales of MS	2,213,489.74	
Sold Accrued of MS	0.00	
Maturities of MS	6,625,000.00	
<b>Net Purchases/Sales</b>		262,564.62
Transfers of Cash & CE		-263,971.25
<b>Total Change in Cash &amp; CE</b>		287,888.84
Beginning Cash & CE		6,192,771.24
<b>Ending Cash &amp; CE</b>		6,480,660.07

# Income Detail

US Dollar

01 January 2023 to 31 March 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
94975P405 ALLSPRING:GOVT MM I	1,276,623.98 4.66	03/31/2023 03/31/2023	0.00 ---	20,315.85 0.00	0.00	0.00 20,315.85
03066RAB1 AMCAR 2021-2 A2	0.00 0.26	01/18/2023 11/18/2024	0.00 06/16/2021	1.60 0.01	0.00	0.00 1.61
03065WAB1 AMCAR 2022-2 A2A	338,465.14 4.20	09/14/2023 12/18/2025	0.00 06/22/2022	4,109.36 4.69	0.00	0.00 4,114.04
02582JJR2 AMXCA 2021-1 A	800,000.00 0.90	11/14/2024 11/16/2026	0.00 01/31/2023	1,200.00 4,618.69	0.00	0.00 5,818.69
037833AK6 APPLE INC	300,000.00 2.40	05/03/2023 05/03/2023	0.00 01/21/2022	1,800.00 -1,147.07	0.00	0.00 652.93
04821URC8 Atlantic Asset Securitization Corp.	1,000,000.00 0.00	04/12/2023 04/12/2023	0.00 02/28/2023	0.00 4,133.34	0.00	0.00 4,133.34
06051GJX8 BANK OF AMERICA CORP	500,000.00 5.27	05/28/2024 05/28/2024	0.00 05/28/2021	6,341.23 0.00	0.00	0.00 6,341.23
06051GJX8 BANK OF AMERICA CORP	150,000.00 5.27	05/28/2024 05/28/2024	0.00 10/18/2021	1,902.37 -57.04	0.00	0.00 1,845.33
06406RAM9 BANK OF NEW YORK MELLON CORP	0.00 1.85	01/27/2023 01/27/2023	0.00 03/26/2021	868.47 -28.51	0.00	0.00 839.96
09247XAL5 BLACKROCK INC	500,000.00 3.50	03/18/2024 03/18/2024	0.00 05/27/2022	583.33 -157.14	0.00	0.00 426.19
09247XAL5 BLACKROCK INC	0.00 3.50	03/18/2024 03/18/2024	0.00 05/27/2022	3,791.67 -930.76	0.00	0.00 2,860.91
05591RAC8 BMWLT 2021-1 A3	64,129.55 0.29	05/02/2023 01/25/2024	0.00 04/29/2022	65.50 409.06	0.00	0.00 474.56
05591RAC8 BMWLT 2021-1 A3	0.00 0.29	05/02/2023 01/25/2024	0.00 04/29/2022	37.98 133.16	0.00	0.00 171.15
05593AAC3 BMWLT 2023-1 A3	700,000.00 5.16	11/12/2024 11/25/2025	0.00 02/27/2023	3,411.33 22.28	0.00	0.00 3,433.61
14317CAB8 CARMX 2022-1 A2	161,312.90 0.91	06/15/2023 02/18/2025	0.00 01/26/2022	474.42 3.79	0.00	0.00 478.21
14317CAB8 CARMX 2022-1 A2	161,312.90 0.91	06/15/2023 02/18/2025	0.00 10/05/2022	474.42 1,306.57	0.00	0.00 1,780.99
CCYUSD Cash	-976,448.68 0.00	03/31/2023 03/31/2023	-263,971.25 ---	0.00 0.00	0.00	-10,281.19 -10,281.19
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 3.75	11/24/2023 11/24/2023	0.00 12/02/2022	6,562.50 1,902.35	0.00	0.00 8,464.85
161571HP2 CHAIT 2020-1 A	0.00 1.53	01/15/2023 01/15/2023	0.00 09/22/2022	297.50 411.35	0.00	0.00 708.85
808513AT2 CHARLES SCHWAB CORP	0.00 2.65	01/25/2023 01/25/2023	0.00 01/14/2022	1,236.67 0.00	0.00	0.00 1,236.67
166764BV1 CHEVRON CORP	300,000.00 1.14	05/11/2023 05/11/2023	0.00 01/24/2023	637.06 2,004.36	0.00	0.00 2,641.42
17325FAS7 CITIBANK NA	600,000.00 3.65	01/23/2024 01/23/2024	0.00 08/25/2022	4,136.67 -129.55	0.00	0.00 4,007.12

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# Income Detail

US Dollar

01 January 2023 to 31 March 2023

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
17325FAS7 CITIBANK NA	0.00 3.65	01/23/2024 01/23/2024	0.00 08/25/2022	1,338.33 -41.91	0.00	0.00 1,296.42
14044CAB8 COPAR 2021-1 A2	261,341.81 0.32	05/21/2023 02/18/2025	0.00 08/23/2022	291.09 2,294.54	0.00	0.00 2,585.63
30231GAR3 EXXON MOBIL CORP	0.00 2.73	03/01/2023 03/01/2023	0.00 02/17/2022	1,771.90 0.00	0.00	0.00 1,771.90
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 4,720.91	0.00	0.00 5,033.41
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 0.15	04/14/2023 04/14/2023	0.00 09/20/2021	281.25 61.00	0.00	0.00 342.25
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 3.38	08/26/2024 08/26/2024	0.00 11/04/2022	4,218.75 1,762.56	0.00	0.00 5,981.31
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 8,512.50	0.00	0.00 8,512.50
3130AOXE5 FEDERAL HOME LOAN BANKS	1,000,000.00 3.25	03/08/2024 03/08/2024	0.00 09/29/2022	1,986.11 661.58	0.00	0.00 2,647.69
3130AOXE5 FEDERAL HOME LOAN BANKS	0.00 3.25	03/08/2024 03/08/2024	0.00 09/29/2022	6,138.89 1,927.21	0.00	0.00 8,066.09
313384ET2003 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	04/23/2023 04/23/2023	0.00 06/24/2022	0.00 7,023.10	0.00	0.00 7,023.10
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 0.63	12/22/2023 12/22/2023	0.00 12/22/2021	781.25 136.23	0.00	0.00 917.48
313384BX6 FEDERAL HOME LOAN BANKS	0.00 0.00	02/15/2023 02/15/2023	0.00 12/29/2022	0.00 7,968.75	0.00	0.00 7,968.75
313384HU6 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	07/06/2023 07/06/2023	0.00 02/06/2023	0.00 7,065.00	0.00	0.00 7,065.00
313384DQ9 FEDERAL HOME LOAN BANKS	0.00 0.00	03/28/2023 03/28/2023	0.00 01/27/2023	0.00 7,533.33	0.00	0.00 7,533.33
313384EF2 FEDERAL HOME LOAN BANKS	500,000.00 0.00	04/12/2023 04/12/2023	0.00 02/27/2023	0.00 2,119.34	0.00	0.00 2,119.34
313384BS7 FEDERAL HOME LOAN BANKS	0.00 0.00	02/10/2023 02/10/2023	0.00 01/27/2023	0.00 851.67	0.00	0.00 851.67
313384TY5 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/06/2024 03/06/2024	0.00 03/06/2023	0.00 3,520.83	0.00	0.00 3,520.83
313384TY5 FEDERAL HOME LOAN BANKS	0.00 0.00	03/06/2024 03/06/2024	0.00 03/06/2023	0.00 140.83	0.00	0.00 140.83
3137B2HN3 FHMS K-028 A2	0.00 3.11	01/26/2023 02/25/2023	0.00 11/14/2022	0.00 365.35	0.00	0.00 365.35
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 4.85	05/10/2023 05/10/2023	0.00 05/10/2021	7,135.95 0.00	0.00	0.00 7,135.95
345329AB2 FORDL 2021-B A2	0.00 0.24	03/15/2023 04/15/2024	0.00 09/24/2021	17.20 0.07	0.00	0.00 17.26
34528LAB1 FORDL 2022-A A2A	104,043.63 2.78	07/18/2023 10/15/2024	0.00 04/26/2022	845.75 0.59	0.00	0.00 846.34

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# Income Detail

US Dollar

01 January 2023 to 31 March 2023

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
34528LAD7 FORDL 2022-A A3	500,000.00 3.51	02/04/2024 05/15/2025	0.00 11/30/2022	4,037.49 2,142.99	0.00	0.00 6,180.48
380130AB0 GMALT 2022-3 A2A	341,205.10 4.01	09/18/2023 10/21/2024	0.00 08/17/2022	3,848.76 8.32	0.00	0.00 3,857.08
362541AB0 GMALT 231 A2A	400,000.00 5.27	03/11/2024 06/20/2025	0.00 02/16/2023	2,635.00 2.77	0.00	0.00 2,637.77
36258NAC6 GMCAR 2020-1 A3	31,412.39 1.84	04/21/2023 09/16/2024	0.00 02/17/2021	244.39 -217.88	0.00	0.00 26.51
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	2,339.75 6,528.42	0.00	0.00 8,868.17
38346MN67 Gotham Funding Corporation	0.00 0.00	01/06/2023 01/06/2023	0.00 11/14/2022	0.00 580.56	0.00	0.00 580.56
38346MRH9 Gotham Funding Corporation	1,000,000.00 0.00	04/17/2023 04/17/2023	0.00 01/19/2023	0.00 9,420.00	0.00	0.00 9,420.00
43815GAB5 HAROT 2021-4 A2	162,915.61 0.39	05/21/2023 05/21/2024	0.00 11/24/2021	233.90 1.86	0.00	0.00 235.76
43815JAB9 HAROT 2023-1 A2	500,000.00 5.22	03/19/2024 10/21/2025	0.00 02/24/2023	2,682.50 1.62	0.00	0.00 2,684.12
44934KAB0 HART 2021-B A2	0.00 0.24	03/15/2023 05/15/2024	0.00 07/28/2021	21.90 1.01	0.00	0.00 22.91
44933DAB7 HART 2022-C A2A	500,000.00 5.35	12/11/2023 11/17/2025	0.00 11/09/2022	6,687.51 4.00	0.00	0.00 6,691.51
419792L53 HAWAII ST	640,000.00 5.00	04/01/2023 04/01/2023	0.00 11/02/2022	8,000.00 -560.64	0.00	0.00 7,439.36
427866AZ1 HERSHEY CO	600,000.00 3.38	05/15/2023 05/15/2023	0.00 02/11/2022	5,062.50 -3,204.67	0.00	0.00 1,857.83
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 4.85	11/01/2024 11/01/2024	0.00 11/02/2022	9,093.75 15.72	0.00	0.00 9,109.47
4581XODA3 INTER-AMERICAN DEVELOPMENT BANK	0.00 2.50	01/18/2023 01/18/2023	0.00 07/28/2021	1,180.56 -1,083.71	0.00	0.00 96.84
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 84.29	0.00	0.00 241.79
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 4.89	06/30/2023 06/30/2023	0.00 06/30/2021	7,987.74 0.00	0.00	0.00 7,987.74
47787NAC3 JDOT 2020-B A3	182,622.11 0.51	06/22/2023 11/15/2024	0.00 09/09/2021	307.69 -215.46	0.00	0.00 92.23
24422EVN6 JOHN DEERE CAPITAL CORP	500,000.00 0.45	01/17/2024 01/17/2024	0.00 01/05/2023	462.50 4,257.45	0.00	0.00 4,719.95
24422EVN6 JOHN DEERE CAPITAL CORP	0.00 0.45	01/17/2024 01/17/2024	0.00 01/05/2023	75.00 690.40	0.00	0.00 765.40
46625HJH4 JPMORGAN CHASE & CO	0.00 3.20	01/25/2023 01/25/2023	0.00 02/04/2022	1,493.33 -1,050.12	0.00	0.00 443.21

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# Income Detail

US Dollar

01 January 2023 to 31 March 2023

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
46625HKC3 JPMORGAN CHASE & CO	700,000.00 3.13	01/23/2025 01/23/2025	0.00 02/02/2023	3,585.06 1,456.19	0.00	0.00 5,041.26
4820P3P31 Jupiter Securitization Company LLC	0.00 0.00	02/03/2023 02/03/2023	0.00 12/01/2022	0.00 4,033.33	0.00	0.00 4,033.33
4820P3T94 Jupiter Securitization Company LLC	1,000,000.00 0.00	06/09/2023 06/09/2023	0.00 02/08/2023	0.00 6,962.22	0.00	0.00 6,962.22
50000EP24 Koch Industries, Inc.	0.00 0.00	02/02/2023 02/02/2023	0.00 01/17/2023	0.00 1,915.56	0.00	0.00 1,915.56
54438CYY2 LOS ANGELES CALIF CMNTY COLLEGE DIST	0.00 3.80	02/01/2023 02/01/2023	0.00 09/29/2022	1,583.33 0.00	0.00	0.00 1,583.33
544647GE4 LOS ANGELES CALIF UNI SCH DIST	0.00 4.50	01/01/2023 01/01/2023	0.00 11/22/2022	0.00 0.00	0.00	0.00 0.00
58769KAC8 MBALT 2021-B A2	0.00 0.22	02/15/2023 01/16/2024	0.00 06/29/2021	3.37 0.08	0.00	0.00 3.46
58769KAC8 MBALT 2021-B A2	0.00 0.22	02/15/2023 01/16/2024	0.00 06/29/2021	4.14 0.21	0.00	0.00 4.35
58770AAB9 MBART 2023-1 A2	100,000.00 5.09	01/27/2024 02/15/2024	0.00 01/25/2023	650.39 0.40	0.00	0.00 650.80
58770AAB9 MBART 2023-1 A2	0.00 5.09	01/27/2024 02/15/2024	0.00 01/25/2023	282.78 0.19	0.00	0.00 282.97
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 1.20	08/01/2023 08/01/2023	0.00 08/25/2021	2,100.00 -1,560.72	0.00	0.00 539.28
61746BDJ2 MORGAN STANLEY	0.00 3.75	02/25/2023 02/25/2023	0.00 05/24/2022	3,375.00 -1,078.16	0.00	0.00 2,296.84
65480DAC7 NALT 2021-A A3	323,030.26 0.52	07/07/2023 08/15/2024	0.00 03/04/2022	454.11 1,024.82	0.00	0.00 1,478.93
65480DAC7 NALT 2021-A A3	272,983.32 0.52	07/07/2023 08/15/2024	0.00 05/19/2022	383.75 1,683.62	0.00	0.00 2,067.38
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
637432MV4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 3.40	11/15/2023 11/15/2023	0.00 03/10/2023	1,388.33 828.52	0.00	0.00 2,216.85
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	0.00 4.71	02/16/2023 02/16/2023	0.00 06/08/2021	3,008.43 19.72	0.00	0.00 3,028.16
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	0.00 4.71	02/16/2023 02/16/2023	0.00 06/25/2021	1,504.22 9.95	0.00	0.00 1,514.17
63763QP68 National Securities Clearing Corporation	0.00 0.00	02/06/2023 02/06/2023	0.00 01/05/2023	0.00 3,848.89	0.00	0.00 3,848.89
63763QRB5 National Securities Clearing Corporation	1,000,000.00 0.00	04/11/2023 04/11/2023	0.00 02/06/2023	0.00 6,975.00	0.00	0.00 6,975.00

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# Income Detail

US Dollar

01 January 2023 to 31 March 2023

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
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
67983UTS2 Old Line Funding, LLC	1,000,000.00 0.00	06/26/2023 06/26/2023	0.00 03/31/2023	0.00 141.39	0.00	0.00 141.39
69371RQ90 PACCAR FINANCIAL CORP	700,000.00 0.35	08/11/2023 08/11/2023	0.00 11/02/2022	612.50 7,508.62	0.00	0.00 8,121.12
713448EY0 PEPSICO INC	700,000.00 0.75	05/01/2023 05/01/2023	0.00 02/21/2023	583.33 3,101.91	0.00	0.00 3,685.24
735000TK7 PORT OAKLAND CALIF REV	800,000.00 0.82	05/01/2023 05/01/2023	0.00 03/31/2022	1,642.00 2,480.00	0.00	0.00 4,122.00
CCYUSD Receivable	4,484.91 0.00	03/31/2023 03/31/2023	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
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	0.00 0.25	03/01/2023 03/01/2023	0.00 02/23/2021	346.53 0.00	0.00	0.00 346.53
798135H51 SAN JOSE CALIF	500,000.00 2.30	09/01/2023 09/01/2023	0.00 12/07/2022	2,875.00 3,064.37	0.00	0.00 5,939.37
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 1.64	08/01/2023 08/01/2023	0.00 03/01/2022	1,126.82 0.00	0.00	0.00 1,126.82
80285VAC3 SDART 2021-4 A3	563.97 0.51	04/14/2023 08/15/2025	0.00 06/28/2022	124.35 798.89	0.00	0.00 923.25
89190GAB3 TAOT 2021-B A2	0.00 0.14	01/15/2023 01/16/2024	0.00 06/14/2021	0.71 0.00	0.00	0.00 0.71
89239KAC5 TAOT 2022-A A3	500,000.00 1.23	04/21/2024 06/15/2026	0.00 06/21/2022	1,537.50 1,827.16	0.00	0.00 3,364.66
88602UPP9 Thunder Bay Funding LLC	0.00 0.00	02/23/2023 02/23/2023	0.00 02/16/2023	0.00 882.78	0.00	0.00 882.78
88602US92 Thunder Bay Funding, LLC	1,000,000.00 0.00	05/09/2023 05/09/2023	0.00 03/24/2023	0.00 1,111.11	0.00	0.00 1,111.11
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 0.63	09/13/2024 09/13/2024	0.00 10/31/2022	1,093.75 6,878.35	0.00	0.00 7,972.10
86787EBC0 TRUIST BANK	600,000.00 3.20	04/01/2024 04/01/2024	0.00 05/19/2022	4,800.00 -49.20	0.00	0.00 4,750.80
91282CDV0 UNITED STATES TREASURY	1,000,000.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	1,450.28 253.64	0.00	0.00 1,703.92
91282CDV0 UNITED STATES TREASURY	0.00 0.88	01/31/2024 01/31/2024	0.00 01/31/2022	713.32 126.82	0.00	0.00 840.13

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# Income Detail

US Dollar

01 January 2023 to 31 March 2023

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
91282CEG2 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2024 03/31/2024	0.00 08/30/2022	5,562.85 2,805.21	0.00	0.00 8,368.06
91282CFA4 UNITED STATES TREASURY	500,000.00 3.00	07/31/2024 07/31/2024	0.00 08/10/2022	3,709.01 321.82	0.00	0.00 4,030.83
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 5.00	10/15/2024 10/15/2024	0.00 10/28/2022	8,750.00 38.61	0.00	0.00 8,788.61
91412GWZ4 UNIVERSITY CALIF REVS	1,000,000.00 2.91	05/15/2023 05/15/2023	0.00 07/11/2022	7,272.50 216.23	0.00	0.00 7,488.73
92512MRH4 Versailles Commercial Paper LLC	1,000,000.00 0.00	04/17/2023 04/17/2023	0.00 12/28/2022	0.00 11,875.00	0.00	0.00 11,875.00
92868AAB1 VWALT 2022-A A2	466,599.49 3.02	09/07/2023 10/21/2024	0.00 06/14/2022	3,932.62 10.77	0.00	0.00 3,943.40
92868AAC9 VWALT 2022-A A3	350,000.00 3.44	04/25/2024 07/21/2025	0.00 02/27/2023	1,137.11 457.49	0.00	0.00 1,594.60
92348KAL7 VZMT 2022-1 A	250,000.00 1.04	07/20/2023 01/20/2027	0.00 12/29/2022	650.01 2,472.19	0.00	0.00 3,122.20
92348AAA3 VZOT 2019-C A1A	0.00 1.94	02/20/2023 04/22/2024	0.00 03/25/2021	16.47 -20.16	0.00	0.00 -3.69
92348AAA3 VZOT 2019-C A1A	0.00 1.94	02/20/2023 04/22/2024	0.00 12/20/2021	14.64 -12.14	0.00	0.00 2.50
98162YAE3 WOART 2019-A A4	0.00 3.22	11/15/2023 06/16/2025	0.00 02/01/2023	279.32 174.26	0.00	0.00 453.58
98163WACO WOART 2020-B A3	268,648.74 0.63	07/18/2023 05/15/2025	0.00 10/14/2022	492.27 2,627.85	0.00	0.00 3,120.13
98163NACO WOLS 2022-A A3	500,000.00 3.21	03/08/2024 02/18/2025	0.00 02/28/2023	1,471.25 694.58	0.00	0.00 2,165.84
---	<b>44,525,247.11</b>	<b>10/09/2023</b>	<b>-263,971.25</b>	<b>210,538.85</b>	<b>0.00</b>	<b>-10,281.19</b>
---	<b>1.92</b>	<b>01/19/2024</b>	<b>---</b>	<b>162,437.40</b>		<b>362,695.07</b>

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

# Balance Sheet Classification

US Dollar  
01 January 2023 to 31 March 2023

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

CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 ALLSPRING:GOVT MM I	1,276,623.98 1.0000	03/31/2023 4.66	03/31/2023	AAA Cash	4.66 4.66	1,276,623.98 1,276,623.98 0.00	1,276,623.98 0.00 1,276,623.98
CCYUSD Cash	-976,448.68 1.0000	03/31/2023 0.00	03/31/2023	AAA Cash	0.00 0.00	-976,448.68 -976,448.68 0.00	-976,448.68 0.00 -976,448.68
CCYUSD Receivable	4,484.91 1.0000	03/31/2023 0.00	03/31/2023	AAA Cash	0.00 0.00	4,484.91 4,484.91 0.00	4,484.91 0.00 4,484.91
713448EY0 PEPSICO INC	700,000.00 99.6670	05/01/2023 0.75	05/01/2023	A+ Industrial	4.81 4.59	694,512.00 697,613.91 55.09	697,669.00 2,187.50 699,856.50
313384EF2 FEDERAL HOME LOAN BANKS	500,000.00 99.8874	04/12/2023 0.00	04/12/2023	A-1+ Agency	4.69 3.38	497,174.22 499,293.55 143.44	499,437.00 0.00 499,437.00
88602US92 Thunder Bay Funding, LLC	1,000,000.00 99.4627	05/09/2023 0.00	05/09/2023	A-1+ Financial	5.08 4.99	993,611.11 994,722.22 -95.55	994,626.67 0.00 994,626.67
38346MRH9 Gotham Funding Corporation	1,000,000.00 99.7695	04/17/2023 0.00	04/17/2023	A-1+ Financial	4.77 4.89	988,486.67 997,906.67 -212.06	997,694.61 0.00 997,694.61
63763QRB5 National Securities Clearing Corporation	1,000,000.00 99.8527	04/11/2023 0.00	04/11/2023	A-1+ Financial	4.72 4.83	991,733.33 998,708.33 -181.41	998,526.92 0.00 998,526.92
04821URC8 Atlantic Asset Securitization Corp.	1,000,000.00 99.8381	04/12/2023 0.00	04/12/2023	A-1+ Financial	4.72 4.87	994,445.83 998,579.17 -197.84	998,381.33 0.00 998,381.33
67983UTS2 Old Line Funding, LLC	1,000,000.00 98.7477	06/26/2023 0.00	06/26/2023	A-1+ Financial	5.19 5.25	987,699.17 987,840.56 -363.73	987,476.83 0.00 987,476.83
---	6,504,660.21	04/30/2023	04/30/2023	AAA	5.56	6,452,322.54	6,478,472.57
---	94.9449	1.00		---	5.49	6,479,324.62 -852.05	2,187.50 6,480,660.07

ST

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
037833AK6 APPLE INC	300,000.00 99.8159	05/03/2023 2.40	05/03/2023	AAA Industrial	0.84 4.30	305,952.00 300,407.85 -960.15	299,447.70 2,960.00 302,407.70

# Balance Sheet Classification

US Dollar

01 January 2023 to 31 March 2023

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
637432MV4 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	700,000.00 97.5295	11/15/2023 3.40	11/15/2023	A+ Financial	5.43 7.49	690,585.00 691,413.52 -8,707.02	682,706.50 8,991.11 691,697.61
14912L5X5 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 98.9583	11/24/2023 3.75	11/24/2023	A Industrial	4.89 5.38	692,454.00 694,990.47 -2,282.37	692,708.10 9,260.42 701,968.52
09247XAL5 BLACKROCK INC	500,000.00 98.5409	03/18/2024 3.50	03/18/2024	AA- Financial	2.59 5.05	507,990.00 504,254.89 -11,550.39	492,704.50 631.94 493,336.44
3130A0XE5 FEDERAL HOME LOAN BANKS	1,000,000.00 98.5849	03/08/2024 3.25	03/08/2024	AAA Agency	4.34 4.80	984,870.00 990,162.62 -4,313.62	985,849.00 2,076.39 987,925.39
91412GWZ4 UNIVERSITY CALIF REVS	1,000,000.00 99.7780	05/15/2023 2.91	05/15/2023	AA Municipal	3.00 4.58	999,260.00 999,894.29 -2,114.29	997,780.00 10,989.56 1,008,769.56
313384ET2003 FEDERAL HOME LOAN BANKS	1,000,000.00 99.7374	04/23/2023 0.00	04/23/2023	A-1+ Agency	2.86 3.95	976,355.56 998,283.24 -909.24	997,374.00 0.00 997,374.00
427866AZ1 HERSHEY CO	600,000.00 99.7844	05/15/2023 3.38	05/15/2023	A+ Industrial	1.20 4.97	615,240.00 600,498.50 -1,792.10	598,706.40 7,650.00 606,356.40
17325FAS7 CITIBANK NA	600,000.00 98.6285	01/23/2024 3.65	01/23/2024	AA- Financial	3.53 5.37	600,924.00 600,506.77 -8,735.77	591,771.00 4,136.67 595,907.67
798135H51 SAN JOSE CALIF	500,000.00 98.9030	09/01/2023 2.30	09/01/2023	AAA Municipal	4.86 4.98	490,875.00 494,790.58 -275.58	494,515.00 958.33 495,473.33
166764BV1 CHEVRON CORP	300,000.00 99.6136	05/11/2023 1.14	05/11/2023	AA Industrial	4.77 4.50	296,799.00 298,803.36 37.44	298,840.80 1,331.17 300,171.97
69371RQ90 PACCAR FINANCIAL CORP	700,000.00 98.2547	08/11/2023 0.35	08/11/2023	A+ Industrial	4.82 5.23	676,473.00 688,987.36 -1,204.46	687,782.90 340.28 688,123.18
735000TK7 PORT OAKLAND CALIF REV	800,000.00 99.6970	05/01/2023 0.82	05/01/2023	A+ Municipal	2.10 4.31	789,088.00 799,173.33 -1,597.33	797,576.00 2,736.67 800,312.67
24422EVN6 JOHN DEERE CAPITAL CORP	500,000.00 96.6708	01/17/2024 0.45	01/17/2024	A+ Industrial	4.80 4.75	478,310.00 483,257.85 96.15	483,354.00 462.50 483,816.50
05591RAC8 BMWLT 2021-1 A3	64,129.55 99.6062	01/25/2024 0.29	05/02/2023	AAA Asset Backed	1.87 4.73	63,475.73 64,039.25 -162.26	63,876.99 3.10 63,880.09
3133EMVP4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.8747	04/13/2023 0.13	04/13/2023	AAA Agency	2.07 3.59	981,536.00 999,370.55 -623.55	998,747.00 583.33 999,330.33

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# Balance Sheet Classification

US Dollar

01 January 2023 to 31 March 2023

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
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.7751	04/20/2023 0.13	04/20/2023	AAA Government	0.19 4.17	499,350.00 499,982.20 -1,106.70	498,875.50 281.75 499,157.25
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 99.9082	05/10/2023 4.85	05/10/2023	A+ Utility	4.77 5.90	600,000.00 600,000.00 -550.80	599,449.20 4,035.68 603,484.88
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 99.3045	05/26/2023 0.55	05/26/2023	A Utility	0.55 5.04	490,000.00 490,000.00 -3,407.95	486,592.05 940.87 487,532.92
67066GAK0 NVIDIA CORP	600,000.00 99.0919	06/15/2023 0.31	06/15/2023	A Industrial	0.31 4.70	600,000.00 600,000.00 -5,448.60	594,551.40 545.90 595,097.30
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 99.9920	06/30/2023 4.89	06/30/2023	AAA Government	4.94 5.03	700,000.00 700,000.00 -56.00	699,944.00 190.19 700,134.19
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 99.6670	05/01/2023 0.41	05/01/2023	AA Municipal	0.42 4.28	325,000.00 325,000.00 -1,082.25	323,917.75 561.98 324,479.73
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 98.5830	08/01/2023 0.34	08/01/2023	AA- Municipal	0.34 4.62	400,000.00 400,000.00 -5,668.00	394,332.00 226.67 394,558.67
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 98.5800	08/01/2023 0.38	08/01/2023	AA- Municipal	0.38 4.67	300,000.00 300,000.00 -4,260.00	295,740.00 190.00 295,930.00
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 98.7890	08/01/2023 1.20	08/01/2023	AA Municipal	0.29 4.84	712,243.00 702,115.65 -10,592.65	691,523.00 1,400.00 692,923.00
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 99.8614	04/14/2023 0.15	04/14/2023	AAA Agency	0.18 3.71	749,613.01 749,991.19 -1,030.69	748,960.50 521.88 749,482.38
38122NC26 GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	700,000.00 99.3740	06/01/2023 1.34	06/01/2023	A Municipal	5.20 5.11	687,596.00 695,575.18 42.82	695,618.00 3,119.67 698,737.67
3130AQF57 FEDERAL HOME LOAN BANKS	500,000.00 97.0090	12/22/2023 0.63	12/22/2023	AAA Agency	0.74 4.85	498,895.00 499,598.87 -14,553.87	485,045.00 859.38 485,904.38
91282CDV0 UNITED STATES TREASURY	1,000,000.00 96.8398	01/31/2024 0.88	01/31/2024	AAA Government	1.03 4.77	996,914.06 998,710.67 -30,312.67	968,398.00 1,450.28 969,848.28
801747AB2 SANTA CRUZ METROPOLITAN TRANSIT DISTRICT	275,000.00 98.9220	08/01/2023 1.64	08/01/2023	AA Municipal	1.64 4.87	275,000.00 275,000.00 -2,964.50	272,035.50 751.21 272,786.71
313312GN4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.1693	06/06/2023 0.00	06/06/2023	A-1+ Agency	3.48 4.57	973,800.42 993,757.50 -2,064.50	991,693.00 0.00 991,693.00

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# Balance Sheet Classification

US Dollar

01 January 2023 to 31 March 2023

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
313384HU6 FEDERAL HOME LOAN BANKS	1,000,000.00 98.7784	07/06/2023 0.00	07/06/2023	A-1+ Agency	4.81 4.64	980,375.00 987,440.00 344.00	987,784.00 0.00 987,784.00
419792L53 HAWAII ST	640,000.00 100.0000	04/01/2023 5.00	04/01/2023	AA+ Municipal	4.64 4.88	640,934.40 640,000.00 0.00	640,000.00 13,244.44 653,244.44
92512MRH4 Versailles Commercial Paper LLC	1,000,000.00 99.7690	04/17/2023 0.00	04/17/2023	A-1+ Financial	4.84 4.90	985,486.11 997,888.89 -199.00	997,689.89 0.00 997,689.89
58770AAB9 MBART 2023-1 A2	100,000.00 99.8496	02/15/2024 5.09	01/27/2024	AAA Asset Backed	5.15 5.32	99,996.55 99,997.14 -147.57	99,849.57 226.22 100,075.79
4820P3T94 Jupiter Securitization Company LLC	1,000,000.00 99.0089	06/09/2023 0.00	06/09/2023	A-1+ Financial	4.92 5.15	983,799.44 990,761.66 -672.49	990,089.17 0.00 990,089.17
313384TY5 FEDERAL HOME LOAN BANKS	1,000,000.00 95.8818	03/06/2024 0.00	03/06/2024	A-1+ Agency	5.27 4.56	948,455.00 952,116.67 6,701.33	958,818.00 0.00 958,818.00
---	<b>23,844,129.55</b>	<b>08/04/2023</b>	<b>08/03/2023</b>	<b>AA</b>	<b>3.15</b>	<b>23,597,645.28</b>	<b>23,584,645.42</b>
---	<b>98.9246</b>	<b>1.48</b>		<b>---</b>	<b>4.80</b>	<b>23,706,770.06</b> <b>-122,124.64</b>	<b>81,657.56</b> <b>23,666,302.98</b>

## LT

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
46625HKC3 JPMORGAN CHASE & CO	700,000.00 96.8046	01/23/2025 3.13	01/23/2025	AA- Financial	4.51 4.98	681,898.00 683,354.19 -5,721.99	677,632.20 4,131.94 681,764.14
86787EBC0 TRUIST BANK	600,000.00 97.5442	04/01/2024 3.20	04/01/2024	A+ Financial	3.17 5.75	600,356.40 600,183.12 -14,917.92	585,265.20 9,600.00 594,865.20
36258NAC6 GMCAR 2020-1 A3	31,412.39 99.7053	09/16/2024 1.84	04/21/2023	AAA Asset Backed	0.25 6.51	31,982.96 31,463.46 -143.65	31,319.82 24.08 31,343.90
98163WACO WOART 2020-B A3	268,648.74 98.4994	05/15/2025 0.63	07/18/2023	AAA Asset Backed	4.17 5.73	263,065.88 264,995.34 -378.02	264,617.31 75.22 264,692.53
47787NAC3 JDOT 2020-B A3	182,622.11 99.0051	11/15/2024 0.51	06/22/2023	AAA Asset Backed	0.21 4.89	183,142.87 182,771.08 -1,965.81	180,805.27 41.39 180,846.67
06051GJX8 BANK OF AMERICA CORP	500,000.00 99.5260	05/28/2024 5.27	05/28/2024	AA- Financial	5.35 5.71	500,000.00 500,000.00 -2,370.00	497,630.00 2,342.91 499,972.91

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# Balance Sheet Classification

US Dollar

01 January 2023 to 31 March 2023

Contra Costa County

Account: XXX235

Investment Strategy: Global Liquidity Solutions

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

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
06051GJX8 BANK OF AMERICA CORP	150,000.00 99.5260	05/28/2024 5.27	05/28/2024	AA- Financial	5.04 5.71	150,372.00 150,036.12 -747.12	149,289.00 702.87 149,991.87
89236TJN6 TOYOTA MOTOR CREDIT CORP	700,000.00 94.4854	09/13/2024 0.63	09/13/2024	A+ Industrial	4.85 4.59	647,801.00 659,417.76 1,980.04	661,397.80 218.75 661,616.55
80285VAC3 SDART 2021-4 A3	563.97 99.8154	08/15/2025 0.51	04/14/2023	AAA Asset Backed	1.88 4.97	557.76 563.67 -0.74	562.93 0.13 563.06
14044CAB8 COPAR 2021-1 A2	261,341.81 99.3032	02/18/2025 0.32	05/21/2023	AAA Asset Backed	3.28 5.32	258,075.04 260,097.33 -576.52	259,520.81 37.17 259,557.98
65480DAC7 NALT 2021-A A3	323,030.26 98.4558	08/15/2024 0.52	07/07/2023	AAA Asset Backed	2.42 6.44	318,058.62 321,547.65 -3,505.72	318,041.93 74.66 318,116.58
65480DAC7 NALT 2021-A A3	272,983.32 98.4558	08/15/2024 0.52	07/07/2023	AAA Asset Backed	4.25 6.44	265,924.14 270,547.61 -1,779.78	268,767.83 63.09 268,830.92
02582JJR2 AMXCA 2021-1 A	800,000.00 93.9904	11/16/2026 0.90	11/14/2024	AAA Asset Backed	4.61 4.81	749,656.25 754,274.94 -2,351.50	751,923.44 320.00 752,243.44
43815GAB5 HAROT 2021-4 A2	162,915.61 99.2146	05/21/2024 0.39	05/21/2023	AAA Asset Backed	0.39 6.03	162,911.34 162,914.82 -1,278.79	161,636.03 17.65 161,653.68
92348KAL7 VZMT 2022-1 A	250,000.00 98.6388	01/20/2027 1.04	07/20/2023	AAA Asset Backed	5.12 3.28	244,423.83 246,978.43 -381.48	246,596.95 79.44 246,676.39
14317CAB8 CARMX 2022-1 A2	161,312.90 99.0613	02/18/2025 0.91	06/15/2023	AAA Asset Backed	0.92 5.38	161,303.73 161,310.33 -1,511.68	159,798.65 65.24 159,863.90
14317CAB8 CARMX 2022-1 A2	161,312.90 99.0613	02/18/2025 0.91	06/15/2023	AAA Asset Backed	3.38 5.38	159,485.53 160,428.34 -629.69	159,798.65 65.24 159,863.90
89239KAC5 TAOT 2022-A A3	500,000.00 95.4200	06/15/2026 1.23	04/21/2024	AAA Asset Backed	3.94 5.77	477,871.09 483,636.79 -6,536.89	477,099.90 273.33 477,373.23
91282CEG2 UNITED STATES TREASURY	1,000,000.00 97.6914	03/31/2024 2.25	03/31/2024	AAA Government	3.43 4.63	981,953.13 988,623.30 -11,709.30	976,914.00 61.48 976,975.48
98163NAC0 WOLS 2022-A A3	500,000.00 98.1120	02/18/2025 3.21	03/08/2024	AAA Asset Backed	5.40 5.33	489,082.03 489,776.61 783.39	490,560.00 713.33 491,273.33
34528LAB1 FORDL 2022-A A2A	104,043.63 99.3048	10/15/2024 2.78	07/18/2023	AAA Asset Backed	2.80 5.19	104,041.70 104,042.99 -722.72	103,320.28 128.55 103,448.83

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# Balance Sheet Classification

US Dollar

01 January 2023 to 31 March 2023

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
34528LAD7 FORDL 2022-A A3	500,000.00 98.2742	05/15/2025 3.51	02/04/2024	AAA Asset Backed	5.91 5.36	488,046.88 490,951.82 418.98	491,370.80 717.78 492,088.58
92868AAC9 VWALT 2022-A A3	350,000.00 98.0173	07/21/2025 3.44	04/25/2024	AAA Asset Backed	5.57 5.40	342,083.98 342,541.47 519.22	343,060.69 367.89 343,428.58
92868AAB1 VWALT 2022-A A2	466,599.49 98.8209	10/21/2024 3.02	09/07/2023	AAA Asset Backed	3.05 5.78	466,563.19 466,582.26 -5,484.53	461,097.72 430.57 461,528.29
03065WAB1 AMCAR 2022-2 A2A	338,465.14 99.2221	12/18/2025 4.20	09/14/2023	AAA Asset Backed	4.24 5.96	338,439.52 338,446.16 -2,613.84	335,832.32 513.34 336,345.66
91282CFA4 UNITED STATES TREASURY	500,000.00 98.1797	07/31/2024 3.00	07/31/2024	AAA Government	3.27 4.41	497,421.88 498,258.61 -7,360.11	490,898.50 2,486.19 493,384.69
380130AB0 GMALT 2022-3 A2A	341,205.10 99.3555	10/21/2024 4.01	09/18/2023	AAA Asset Backed	4.05 5.45	341,179.78 341,191.51 -2,185.38	339,006.13 418.07 339,424.20
3133ENJ84 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 98.7949	08/26/2024 3.38	08/26/2024	AAA Agency	4.88 4.26	487,055.00 489,953.43 4,021.07	493,974.50 1,640.63 495,615.13
91324PEM0 UNITEDHEALTH GROUP INC	700,000.00 100.6818	10/15/2024 5.00	10/15/2024	A+ Industrial	5.02 4.53	699,692.00 699,758.49 5,014.11	704,772.60 14,875.00 719,647.60
438516CH7 HONEYWELL INTERNATIONAL INC	750,000.00 100.6557	11/01/2024 4.85	11/01/2024	A Industrial	4.86 4.41	749,872.50 749,898.70 5,019.05	754,917.75 15,055.21 769,972.96
44933DAB7 HART 2022-C A2A	500,000.00 99.9490	11/17/2025 5.35	12/11/2023	AAA Asset Backed	5.42 5.46	499,969.05 499,975.60 -230.70	499,744.90 1,188.89 500,933.79
05593AAC3 BMWLT 2023-1 A3	700,000.00 100.2915	11/25/2025 5.16	11/12/2024	AAA Asset Backed	5.26 5.01	699,507.81 699,530.09 2,510.34	702,040.43 602.00 702,642.43
362541AB0 GMALT 231 A2A	400,000.00 99.9037	06/20/2025 5.27	03/11/2024	AAA Asset Backed	5.34 5.42	399,967.32 399,970.09 -355.37	399,614.72 644.11 400,258.83
43815JAB9 HAROT 2023-1 A2	500,000.00 100.0029	10/21/2025 5.22	03/19/2024	AAA Asset Backed	5.28 5.26	499,969.95 499,971.57 43.13	500,014.70 725.00 500,739.70
---	14,176,457.35	03/01/2025	04/14/2024	AA+	4.34	13,941,732.16	13,938,843.77
---	98.3635	3.08		---	5.14	13,993,993.69 -55,149.92	58,701.15 13,997,544.92

## Summary

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



# Balance Sheet Classification

US Dollar

01 January 2023 to 31 March 2023

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
---	44,525,247.11	01/19/2024	10/09/2023	AA+	3.88	43,991,699.98	44,001,961.76
---	98.1625	1.92		---	5.01	44,180,088.37 -178,126.61	142,546.21 44,144,507.97

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





**Account Statement - Transaction Summary**

For the Month Ending **January 31, 2023**

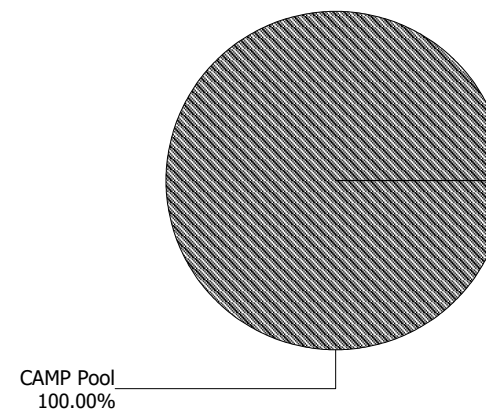
Contra Costa County - Liquidity Fund - 4017-001

<b>CAMP Pool</b>	
Opening Market Value	319,821,464.14
Purchases	1,070,033.69
Redemptions	(60,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$260,891,497.83</b>
Cash Dividends and Income	1,070,033.69

<b>Asset Summary</b>		
	<b>January 31, 2023</b>	<b>December 31, 2022</b>
<b>CAMP Pool</b>	260,891,497.83	319,821,464.14
<b>Total</b>	<b>\$260,891,497.83</b>	<b>\$319,821,464.14</b>

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





## Account Statement

For the Month Ending **January 31, 2023**

### Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>319,821,464.14</b>
01/06/23	01/06/23	Redemption - Outgoing Wires	1.00	(25,000,000.00)	294,821,464.14
01/11/23	01/11/23	Redemption - Outgoing Wires	1.00	(30,000,000.00)	264,821,464.14
01/30/23	01/30/23	Redemption - Outgoing Wires	1.00	(5,000,000.00)	259,821,464.14
01/31/23	02/01/23	Accrual Income Div Reinvestment - Distributions	1.00	1,070,033.69	260,891,497.83
<b>Closing Balance</b>					<b>260,891,497.83</b>

	Month of January	Fiscal YTD January-January		
<b>Opening Balance</b>	319,821,464.14	319,821,464.14	<b>Closing Balance</b>	260,891,497.83
<b>Purchases</b>	1,070,033.69	1,070,033.69	<b>Average Monthly Balance</b>	278,243,078.13
<b>Redemptions (Excl. Checks)</b>	(60,000,000.00)	(60,000,000.00)	<b>Monthly Distribution Yield</b>	4.53%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>260,891,497.83</b>	<b>260,891,497.83</b>		
<b>Cash Dividends and Income</b>	1,070,033.69	1,070,033.69		



**Account Statement - Transaction Summary**

For the Month Ending **February 28, 2023**

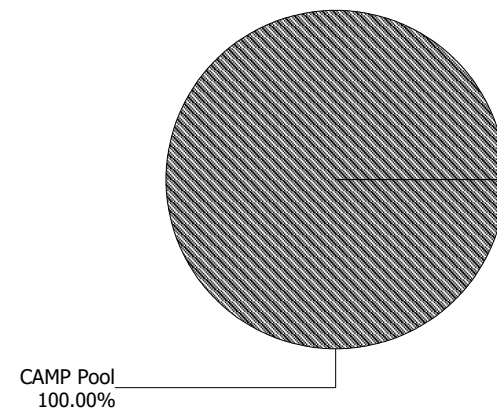
Contra Costa County - Liquidity Fund - 4017-001

<b>CAMP Pool</b>	
Opening Market Value	260,891,497.83
Purchases	75,924,934.02
Redemptions	(95,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$241,816,431.85</b>
Cash Dividends and Income	924,934.02

<b>Asset Summary</b>		
	<b>February 28, 2023</b>	<b>January 31, 2023</b>
<b>CAMP Pool</b>	241,816,431.85	260,891,497.83
<b>Total</b>	<b>\$241,816,431.85</b>	<b>\$260,891,497.83</b>

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





## Account Statement

For the Month Ending **February 28, 2023**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>260,891,497.83</b>
02/01/23	02/01/23	Purchase - Incoming Wires	1.00	20,000,000.00	280,891,497.83
02/07/23	02/07/23	Purchase - Incoming Wires	1.00	40,000,000.00	320,891,497.83
02/07/23	02/07/23	Redemption - Outgoing Wires	1.00	(45,000,000.00)	275,891,497.83
02/13/23	02/13/23	Redemption - Outgoing Wires	1.00	(50,000,000.00)	225,891,497.83
02/17/23	02/17/23	Purchase - Incoming Wires	1.00	15,000,000.00	240,891,497.83
02/28/23	03/01/23	Accrual Income Div Reinvestment - Distributions	1.00	924,934.02	241,816,431.85
<b>Closing Balance</b>					<b>241,816,431.85</b>

	Month of February	Fiscal YTD January-February		
<b>Opening Balance</b>	260,891,497.83	319,821,464.14	<b>Closing Balance</b>	241,816,431.85
<b>Purchases</b>	75,924,934.02	76,994,967.71	<b>Average Monthly Balance</b>	254,853,102.62
<b>Redemptions (Excl. Checks)</b>	(95,000,000.00)	(155,000,000.00)	<b>Monthly Distribution Yield</b>	4.73%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>241,816,431.85</b>	<b>241,816,431.85</b>		
<b>Cash Dividends and Income</b>	924,934.02	1,994,967.71		



**Account Statement - Transaction Summary**

For the Month Ending **March 31, 2023**

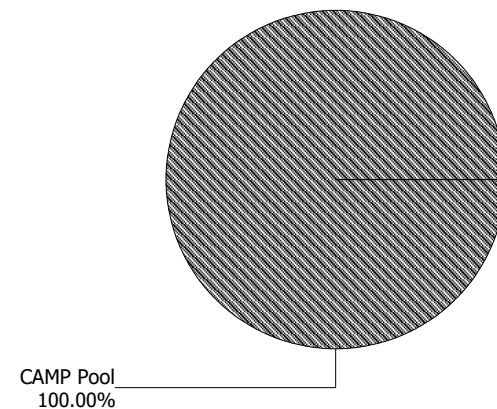
Contra Costa County - Liquidity Fund - 4017-001

<b>CAMP Pool</b>	
Opening Market Value	241,816,431.85
Purchases	176,407,706.18
Redemptions	(40,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$378,224,138.03</b>
Cash Dividends and Income	1,407,706.18

<b>Asset Summary</b>		
	<b>March 31, 2023</b>	<b>February 28, 2023</b>
<b>CAMP Pool</b>	378,224,138.03	241,816,431.85
<b>Total</b>	<b>\$378,224,138.03</b>	<b>\$241,816,431.85</b>

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





## Account Statement

For the Month Ending **March 31, 2023**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>241,816,431.85</b>
03/02/23	03/02/23	Purchase - Incoming Wires	1.00	30,000,000.00	271,816,431.85
03/06/23	03/06/23	Purchase - Incoming Wires	1.00	20,000,000.00	291,816,431.85
03/08/23	03/08/23	Purchase - Incoming Wires	1.00	10,000,000.00	301,816,431.85
03/09/23	03/09/23	Purchase - Incoming Wires	1.00	95,000,000.00	396,816,431.85
03/14/23	03/14/23	Redemption - Outgoing Wires	1.00	(40,000,000.00)	356,816,431.85
03/28/23	03/28/23	Purchase - Incoming Wires	1.00	20,000,000.00	376,816,431.85
03/31/23	04/03/23	Accrual Income Div Reinvestment - Distributions	1.00	1,407,706.18	378,224,138.03

**Closing Balance** **378,224,138.03**

	Month of March	Fiscal YTD January-March		
<b>Opening Balance</b>	241,816,431.85	319,821,464.14	<b>Closing Balance</b>	378,224,138.03
<b>Purchases</b>	176,407,706.18	253,402,673.89	<b>Average Monthly Balance</b>	345,248,938.50
<b>Redemptions (Excl. Checks)</b>	(40,000,000.00)	(195,000,000.00)	<b>Monthly Distribution Yield</b>	4.80%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>378,224,138.03</b>	<b>378,224,138.03</b>		
<b>Cash Dividends and Income</b>	1,407,706.18	3,402,673.89		



### Account Information

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

### Summary of Income Cash

<b>Ending Balance Last Accounting Period 31-Dec-22</b>	\$	-
<b>Receipts For This Period</b>		
Cash Dividends	35,572.12	
Interest On Bonds	-	
From Other Sources	-	35,572.12
<b>Disbursements For This Period</b>		
Purchases	-	
For Other Purposes	-35,572.12	-35,572.12
<b>Ending Balance This Accounting Period 31-Mar-23</b>	\$	-

### Summary of Principal Cash

<b>Ending Balance Last Accounting Period 31-Dec-22</b>	\$	-
<b>Receipts For This Period</b>		
Sales and Maturities	-	
From Other Sources	5,485,572.12	5,485,572.12
<b>Disbursements For This Period</b>		
Purchases	-10,971,144.24	
For Other Purposes	-	-10,971,144.24
<b>Ending Balance This Accounting Period 31-Mar-23</b>	\$	-5,485,572.12

### Summary of Investments

<b>Ending Balance Last Accounting Period 31-Dec-22</b>	\$	2,171,528.76
Assets Purchased or Otherwise Acquired		5,485,572.12
Assets Sold or Otherwise Disposed of		-
<b>Ending Balance This Accounting Period 31-Mar-23</b>	\$	7,657,100.88
<b>Market Value of Account</b>	\$	7,657,100.88



Account Information

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

Schedule of Transactions - By Entry Date

Transactions	Income Cash	Principal Cash	Principal Investments	Invested Income
Ending Balance Last Statement Period 31-Dec-22	\$ -	-	2,171,528.76	-
03-Jan-23				
DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 12/31/2022 DIVIDEND FROM 12/1/22 TO 12/31/22	9,660.31	-	-	-
04-Jan-23				
CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-9,660.31	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	9,660.31	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-9,660.31	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 9,660.31 SHARES AT 1.00 USD	-	-9,660.31	9,660.31	-
06-Jan-23				
CASH RECEIPT RECEIPT OF FUNDS FED REF# 8287 FROM WEST CONTRA COSTA HEALTHCARE DISTRICT JMB350	-	4,400,000.00	-	-
09-Jan-23				
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-4,400,000.00	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 4,400,000 SHARES AT 1.00 USD	-	-4,400,000.00	4,400,000.00	-
17-Jan-23				
CASH RECEIPT RECEIPT OF FUNDS FED REF# 13230 FROM WEST CONTRA COSTA HEALTHCARE DISTRICT JMB350	-	450,000.00	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-450,000.00	-	-





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
01-Feb-23 PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 450,000 SHARES AT 1.00 USD	-	-450,000.00	450,000.00	-
01-Feb-23 DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 1/31/2023 DIVIDEND FROM 1/1/23 TO 1/31/23	9,384.41	-	-	-
02-Feb-23 CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-9,384.41	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	9,384.41	-	-
01-Mar-23 PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-9,384.41	-	-
01-Mar-23 PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 9,384.41 SHARES AT 1.00 USD	-	-9,384.41	9,384.41	-
02-Mar-23 DIVIDEND EARNED ON FEDERATED INSTITUTIONAL TAX FREE SHARE ON 0.0000 SHARES DUE 2/28/2023 DIVIDEND FROM 2/1/23 TO 2/28/23	16,527.40	-	-	-
02-Mar-23 CASH DISBURSEMENT TRANSFER TO PRINCIPAL	-16,527.40	-	-	-
CASH RECEIPT TRANSFER FROM INCOME	-	16,527.40	-	-
02-Mar-23 PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-16,527.40	-	-
02-Mar-23 PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 16,527.4 SHARES AT 1.00 USD	-	-16,527.40	16,527.40	-



Account Information

<b>Account Number</b>	<b>Account Name</b>
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
24-Mar-23				
CASH RECEIPT RECEIPT OF FUNDS FED REF#0999 FROM WEST CONTRA COSTA HEALTHCARE DISTRICT JMB350	-	600,000.00	-	-
PURCHASE of Asset 60934N666 FEDERATED INSTITUTIONAL TAX FREE	-	-600,000.00	-	-
PURCHASED SHARES OF FEDERATED INSTITUTIONAL TAX FREE 600,000 SHARES AT 1.00 USD	-	-600,000.00	600,000.00	-
<b>Ending Balance This Statement Period 31-Mar-23</b>	\$ -	<b>-5,485,572.12</b>	<b>7,657,100.88</b>	-



Account Information

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

Schedule of Assets as of March 31, 2023

Cusip	Asset Name	Shares	Book Value	Market Value	Est Income	Yield
<b>CASH</b>						
	Principal Cash		-	-	-	-
	Income Cash		-	-	-	-
	<b>CASH Total</b>		-	-	-	-
<b>MUTUAL FUNDS/MONEY MARKETS</b>						
60934N666	FEDERATED INSTITUTIONAL TAX FREE CASH TRUST PREMIER SHARES #73	7,657,100.88	7,657,100.88	7,657,100.88	290,836.83	3.80
	<b>MUTUAL FUNDS/MONEY MARKETS Total</b>		<b>7,657,100.88</b>	<b>7,657,100.88</b>	<b>290,836.83</b>	<b>3.80</b>
	<b>229842000 Total</b>		<b>7,657,100.88</b>	<b>7,657,100.88</b>	<b>290,836.83</b>	<b>3.80</b>

## **SECTION III**

### **APPENDIX**

#### **B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES**

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

**EBRCS TRANSACTIONS\***

as of  
**March 31, 2023**  
**FY 2022-2023**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	12/31/22							03/31/23
100300	1,059,410.99							1,059,410.99
<b>TOTALS</b>	1,059,410.99	0.00	0.00	0.00	0.00	0.00	0.00	1,059,410.99

\* East Bay Regional Communications System Authority

# 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.

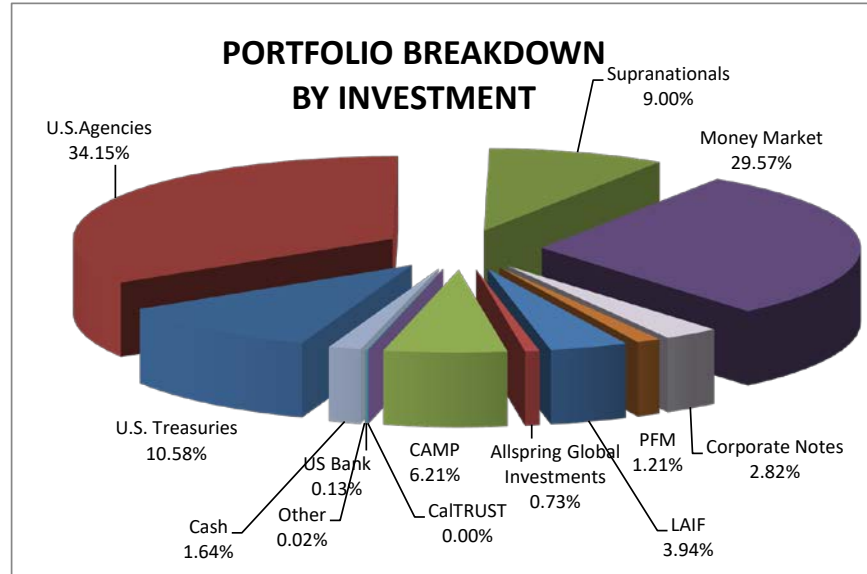
# CONTRA COSTA COUNTY Portfolio Summary Report 3/31/2023

### Portfolio Characteristics

Par <sup>*2</sup>	\$6,087,446,252.32
Cost <sup>2</sup>	\$6,059,270,591.31
Market Value <sup>2</sup>	\$5,987,970,629.14
Weighted Yield to Maturity <sup>*1</sup>	4.13%
Weighted Average Days to Maturity <sup>*1</sup>	257 days
Weighted Duration <sup>*1</sup>	0.65 yr

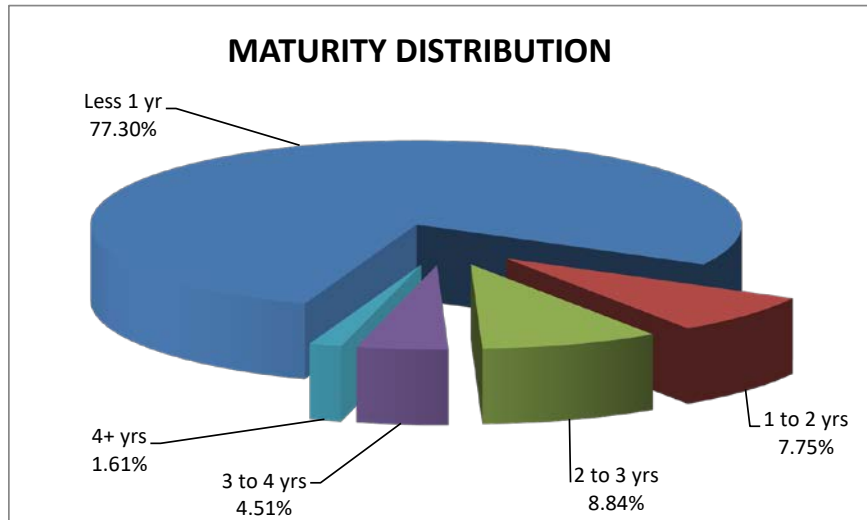
### Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$644,180,000.00	10.58%
U.S.Agencies	2,078,588,000.00	34.15%
Supranationals	548,000,000.00	9.00%
Money Market	1,800,003,404.12	29.57%
Corporate Notes	171,445,000.00	2.82%
PFM	73,773,901.91	1.21%
LAIF	240,144,949.36	3.94%
Allspring Global Investments	44,525,247.11	0.73%
CAMP	378,224,138.03	6.21%
CalTRUST	0.00	0.00%
US Bank	7,657,100.88	0.13%
Other	1,059,410.99	0.02%
Cash	99,845,099.92	1.64%
TOTAL <sup>2</sup>	\$6,087,446,252.32	100.00%



### Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$4,705,399,684.43	77.30%
1 to 2 yrs	471,636,629.73	7.75%
2 to 3 yrs	537,836,635.03	8.84%
3 to 4 yrs	274,808,892.14	4.51%
4+ yrs	97,764,410.99	1.61%
TOTAL <sup>2</sup>	\$6,087,446,252.32	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**

3/31/2023

	<u>PAR</u> (\$)	<sup>3</sup> <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)	
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$5,242,216,404.12	86.13%	4.2160%	286	0.72	<sup>2</sup>
<b>B. Investments Managed by Outside Contractors<sup>3</sup></b>						
1. PFM	\$73,773,901.91	1.21%	2.2910%	732	1.64	<sup>2</sup>
2. Local Agency Investment Fund	\$240,144,949.36	3.95%	2.6300%	1	0.00	
3. Allspring Global Investments	\$44,525,247.11	0.73%	5.0060%	293	0.49	<sup>4</sup>
4. CAMP	\$378,224,138.03	6.21%	4.8000%	<sup>5</sup> 0	0.00	
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00	
6. US Bank (Federated Tax Free Cash Fund)	\$7,657,100.88	0.13%	3.8000%	0	0.00	
<b>C. Cash</b>	\$99,845,099.92	1.64%	1.65%	<sup>6</sup> 0	0.00	

<sup>3</sup>Yield to Maturity on Portfolio at End-of-Quarter = 4.13%

<sup>3</sup>Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 257

<sup>3</sup>Weighted Duration (yr) at End-of-Quarter = 0.65

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	<u>3/31/23</u>	<u>12/31/22</u>	CHANGE IN VALUE	
	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$644,180,000.00	\$358,654,758.95	\$285,525,241.05	79.61%
2. U.S. Agencies				
Federal Home Loan Banks	\$1,229,232,000.00	\$1,489,587,169.25	(260,355,169.25)	-17.48%
Federal National Mortgage Association	\$224,400,000.00	\$300,531,295.95	(76,131,295.95)	-25.33%
Federal Farm Credit Banks	\$354,956,000.00	\$307,645,301.19	47,310,698.81	15.38%
Federal Home Loan Mortgage Corporation	270,000,000.00	229,989,765.05	40,010,234.95	17.40%
Subtotal	\$2,078,588,000.00	\$2,327,753,531.44	(249,165,531.44)	-10.70%
3. Supranationals	\$548,000,000.00	\$441,604,866.81	106,395,133.19	19.42%
4. Money Market Instruments				
Commercial Paper	\$1,395,000,000.00	\$1,455,145,379.14	(60,145,379.14)	-4.13%
Negotiable Certificates of Deposit	\$405,000,000.00	\$435,000,000.00	(30,000,000.00)	-6.90%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	\$1,800,003,404.12	\$1,890,148,783.26	(90,145,379.14)	-4.77%
5. Corporate Notes	\$171,445,000.00	\$158,660,119.83	12,784,880.17	8.06%
<b>TOTAL (Section A)</b>	<b>5,242,216,404.12</b>	<b>5,176,822,060.29</b>	<b>65,394,343.83</b>	<b>1.26%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	\$73,773,901.91	\$74,880,847.10	(1,106,945.19)	-1.48%
2. Local Agency Investment Fund	\$240,144,949.36	\$266,672,444.70	(26,527,495.34)	-9.95%
3. Allspring Global Investments	\$44,525,247.11	\$44,074,037.56	451,209.55	1.02%
4. CAMP	\$378,224,138.03	\$319,821,464.14	58,402,673.89	18.26%
5. CalTRUST (Liquidity Fund)	\$0.00	\$0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	\$7,657,100.88	\$2,171,528.76	5,485,572.12	252.61%
7. Other				
a. EBRCS Bond	\$1,059,410.99	\$1,059,410.99	0.00	0.00%
<b>TOTAL (Section B)</b>	<b>745,384,748.28</b>	<b>708,679,733.25</b>	<b>36,705,015.03</b>	<b>5.18%</b>
<b>C. Cash</b>	<b>\$99,845,099.92</b>	<b>\$84,051,976.50</b>	<b>15,793,123.42</b>	<b>18.79%</b>
<b>* GRAND TOTAL (FOR A , B, &amp; C)</b>	<b>\$6,087,446,252.32</b>	<b>\$5,969,553,770.04</b>	<b>\$117,892,482.28</b>	<b>1.97%</b>

\* 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%	3.9070%	
	Yield to Maturity	2.3550%	3.8000%	4.2160%	
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)

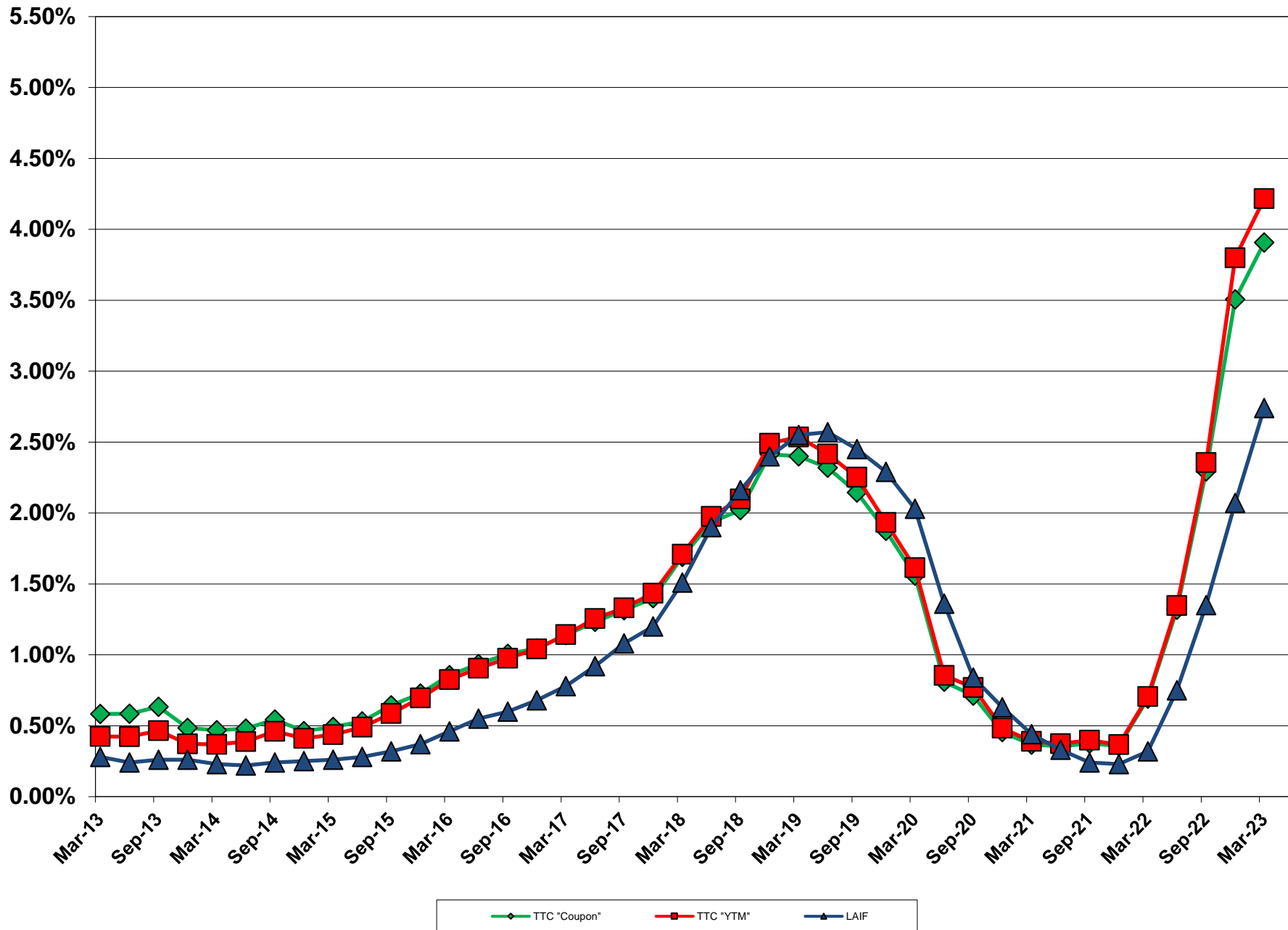
**INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**

**LAIF QUARTERLY APPORTIONMENT RATES**

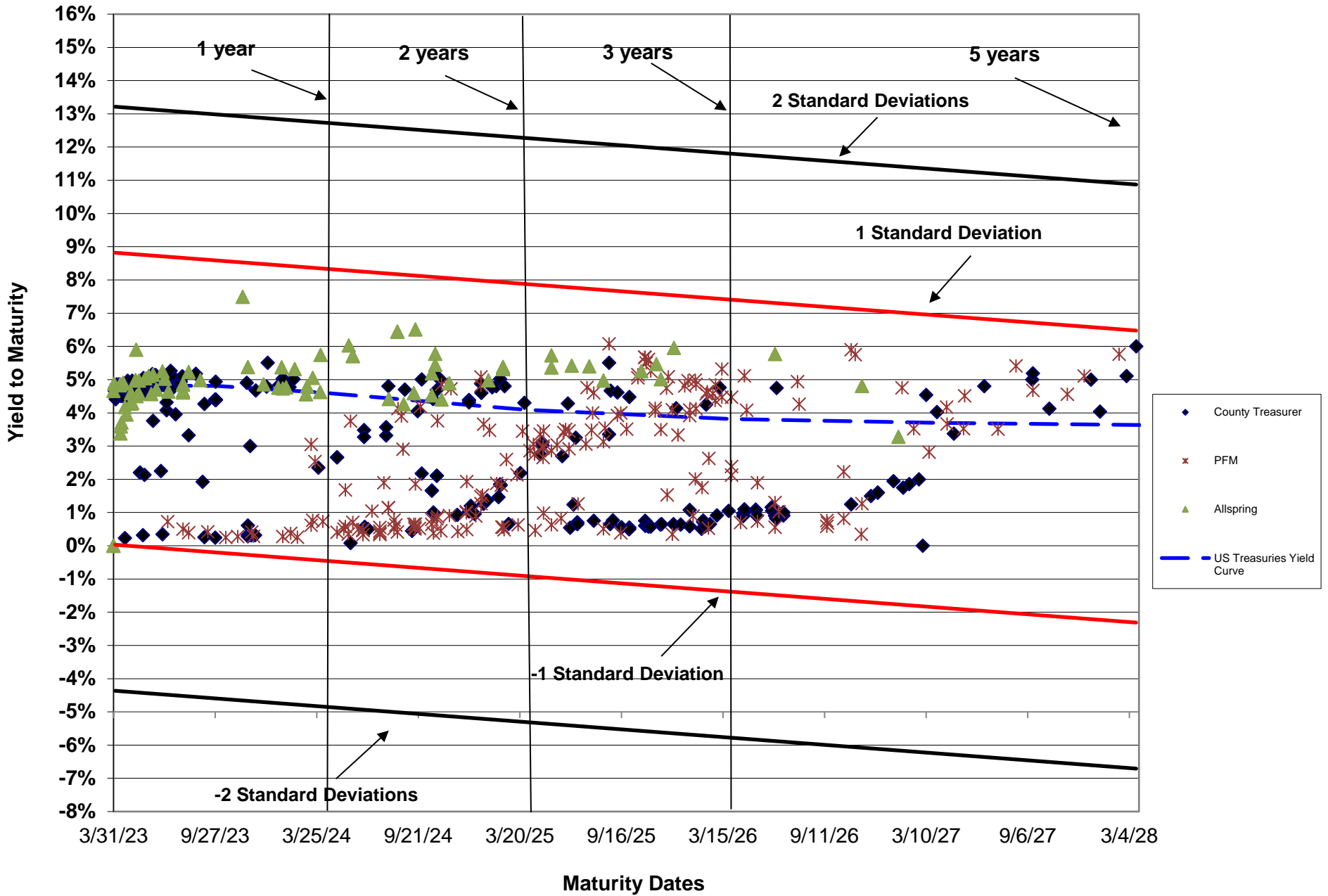
<b>Fiscal Year</b>		<b>Quarter Ending</b>			
		<b>September</b>	<b>December</b>	<b>March</b>	<b>June</b>
2022/23	Apportionment Rate	1.35%	2.07%	2.74%	
2021/22	Apportionment Rate	0.24%	0.23%	0.32%	0.75%
2020/21	Apportionment Rate	0.84%	0.63%	0.44%	0.33%
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
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 March 31, 2023



### Risk Assessment as of 3/31/23



## **Risk Assessment**

(Securities Greater Than or Less Than Two Standard Deviations)

As of March 31, 2023

**No reported security**

**CONTRA COSTA COUNTY INVESTMENT POOL**

**AVERAGE INFORMATION**  
January 1, 2023 through March 31, 2023

	<b>AVERAGE DAILY BALANCE (PAR)</b>	<b>PERCENT OF PORTFOLIO</b>	<b>AVERAGE YTM</b>	<b>AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO</b>	<b>AVERAGE DAYS TO MATURITY FOR THE QUARTER</b>
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$4,958,064,211.01	86.93%	4.0740%	255.28	294
<b>B. Investments Managed by Outside Contractors<sup>2</sup></b>					
1. PFM	\$74,310,684.40	1.30%	2.1007%	9.41	722
2. Local Agency Investment Fund <sup>3</sup>	\$253,226,670.73	4.44%	2.6267%	0.04	1
3. Allspring Global Investments	\$44,334,141.92	0.78%	4.9740%	2.36	303
4. CAMP <sup>4</sup>	\$283,910,243.59	4.98%	4.6867%	0.00	0
5. CalTRUST Liquidity Fund <sup>4</sup>	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank <sup>4</sup>	\$6,328,692.46	0.11%	2.7600%	0.00	0
<b>C. Cash<sup>5</sup></b>	\$83,448,609.56	1.46%	1.4693%	0.00	0
<b>Total</b>	<u>\$5,703,623,253.66</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>3.98%</u>	<u>267</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 MARCH 31, 2023**

<b><u>Pool Rates:</u></b>	<u>YTM as of 3/31/23</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	4.13%	3.98%	281	*1
Investments Managed by Treasurer's Office	4.22%	4.07%	294	
PFM	2.29%	2.10%	722	
Allspring Global Investments	5.01%	4.97%	303	
CAMP	4.80%	4.69%	29	*2
CalTRUST Liquidity Fund	N/A	0.00%	0	*2
US Bank (Federated)	3.80%	2.76%	6	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	2.74%	2.63%	275	*2
		<u>1/1/23 - 3/31/23</u>		
<b><u>Benchmarks</u></b> <sup>*3:</sup>	<u>3/31/23</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index <sup>*4</sup>	4.8200%	4.8200%	4.5112%	4.3200%
6-Month Treasury Bill	4.6312%	4.8100%	4.6038%	4.4100%
6-Month SOFR	4.0915%	4.0915%	3.5620%	2.9557%
Fidelity Money Market Fund <sup>*5</sup>	4.5600%			

\*1. Cash is included in the calculation.

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

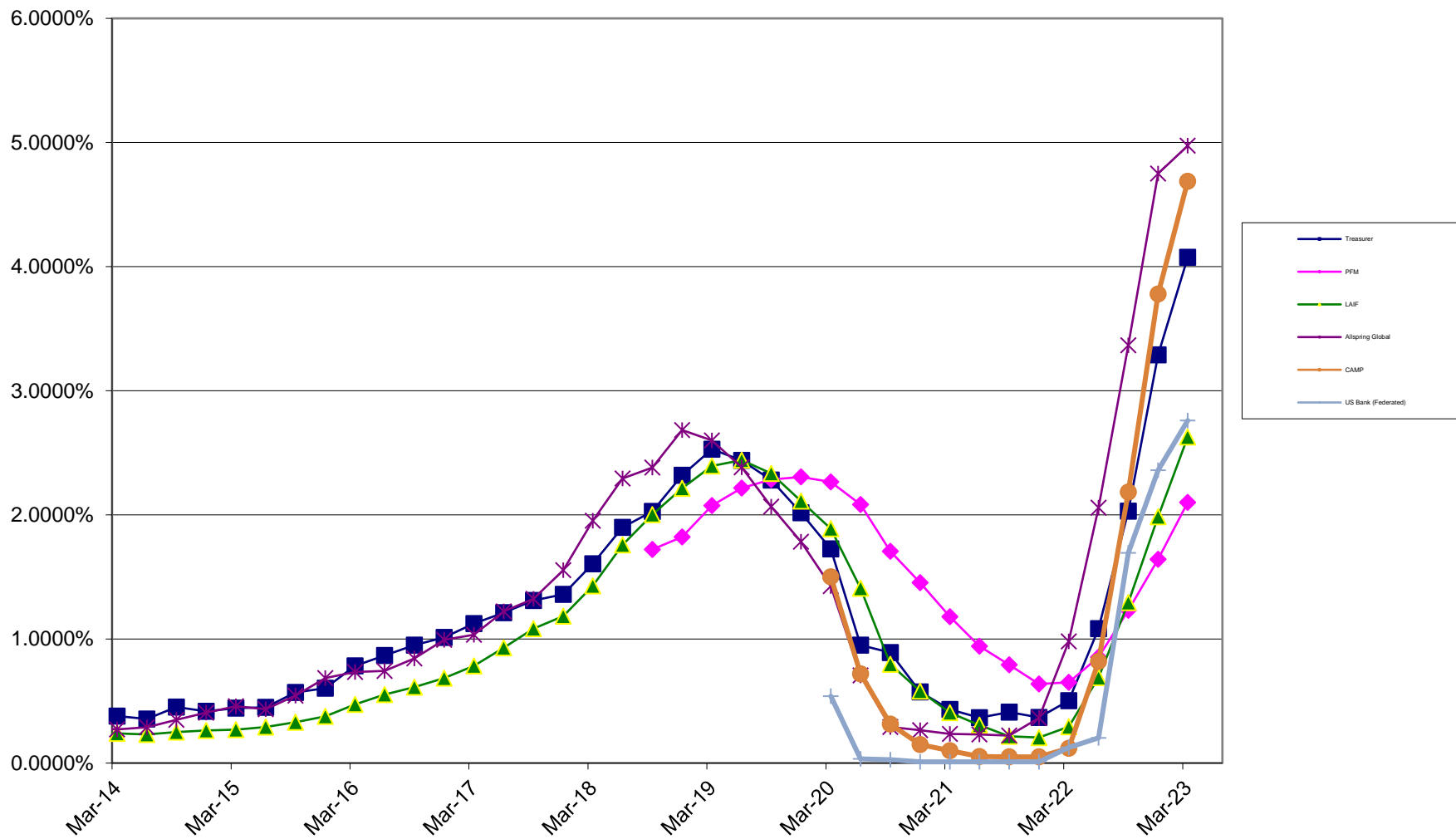
\*3. For reference only.

\*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 4/30/23.



### Contra Costa County Investment Pool Average Quarterly YTM as of March 31, 2023







**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
March 31, 2023**

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>
UNITED HEALTH - CORP	91324PEN8	10/15/2025	5.15	80,000.00	81,455.60	79,993.83	Make-whole call +12.5bps until 10/15/25 bullet	6911
PNC FINANCIAL SERVICES - CORP	693475BH7	10/28/2025	5.67	240,000.00	240,024.27	240,000.00	Annual call: starts 10/28/24	6911
TRUIST FINANCIAL - CORP	89788MA1	10/28/2026	5.90	250,000.00	249,063.93	250,000.00	Make-whole call +25bps until 10/28/25	6911
CARMAX - ABS	14318UAD3	8/16/2027	5.34	380,000.00	384,303.58	379,910.89	10% collateral call	6911
NATIONAL RURAL - CORP	63743HFF4	10/30/2025	5.45	70,000.00	71,245.54	69,919.31	Make-whole call +15bps	6911
HONEYWELL INTERNATIONAL - CORP	438516CH7	11/1/2024	4.85	325,000.00	326,991.83	324,956.20	Make-whole call +10bps until 11/1/24 bullet	6911
STATE STREET CORP - CORP	857477BX0	11/4/2026	5.75	105,000.00	106,937.53	105,000.00	One time call: 11/4/25	6911
COMCAST - CORP	20030NDZ1	11/7/2025	5.25	100,000.00	102,108.99	99,976.60	Make-whole call +15bps until 11/7/25 bullet	6911
TEXAS INSTRUMENTS INC - CORP	882508BR4	11/18/2024	4.70	80,000.00	80,688.22	79,970.65	Make-whole call +7.5bps until 11/18/24 bullet	6911
FHLMC - AGENCY	3134GY2W1	8/25/2025	5.50	10,000,000.00	9,994,995.80	10,000,000.00	Quarterly call: starts 8/25/23	8177
LINDE INC CT - CORP	53522KAB9	12/5/2025	4.70	530,000.00	532,293.46	529,489.08	Make-whole call +10bps until 11/5/25 call anytime afterward	6911
FHLMC - AGENCY	3134GY6L1	6/18/2026	4.75	15,000,000.00	14,914,326.60	15,000,000.00	One time call: 6/20/24	8177
FHLMC - AGENCY	3134GY6M9	6/21/2027	4.80	15,000,000.00	14,929,306.20	15,000,000.00	One time call: 6/21/24	8177
FHLMC - AGENCY	3134GYA69	9/27/2024	5.00	10,000,000.00	9,978,534.70	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
CATERPILLAR FINL - CORP	14913R3B1	1/6/2026	4.80	175,000.00	177,734.32	174,959.69	Make-whole call: +10bps until 1/26/26 bullet	6911
PEPSICO INC - CORP	713448CY2	7/17/2025	3.50	300,000.00	295,548.33	291,919.21	Make-whole call +20bps until 4/17/25 call anytime afterward	6911
PNC FINANCIAL SERVICES - CORP	693475BL8	1/26/2027	4.76	45,000.00	44,393.44	45,000.00	Semi-annual call: starts 1/26/26	6911
MERCEDES BENZ AUTO - ABS	58770AAC7	11/15/2027	4.51	95,000.00	94,819.15	94,988.60	5% collateral call	6911
INTEL CORP-CORP	458140AS9	7/29/2025	3.70	375,000.00	369,608.68	367,657.06	Make-whole call +25bps until 4/29/25 call anytime afterward	6911
PROCTER & GAMBLE CO-CORP	742718FY0	1/26/2026	4.10	280,000.00	281,985.91	279,823.69	Make-whole call +5bps until 1/26/26 bullet	6911
STATE STREET CORP - CORP	857477BZ5	1/26/2026	4.86	45,000.00	44,669.57	45,000.00	Callable on and after 1/26/25	6911
FNMA - AGENCY	3135GADZ1	1/26/2024	5.00	10,000,000.00	9,979,147.70	10,000,000.00	One time call: 7/26/23	8177
TOYOTA AUTO REC - ABS	891940AC2	9/15/2027	4.63	170,000.00	169,758.99	169,999.92	5% collateral call	6911
FNMA - AGENCY	3135GAEH0	7/30/2024	4.80	10,000,000.00	9,971,867.00	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYFD9	1/30/2025	4.77	10,000,000.00	9,961,963.80	10,000,000.00	One time call: 1/30/24	8177
FHLMC - AGENCY	3134GYDB5	10/30/2024	5.00	10,000,000.00	9,982,915.90	10,000,000.00	One time call: 10/30/24	8177
EXXON MOBIL - CORP	30231GAT9	3/1/2026	3.04	550,000.00	533,449.95	530,271.35	Make-whole call +20bps until 12/1/25 call anytime afterward	6911
FHLMC - AGENCY	3134GYGH9	2/6/2025	4.80	10,000,000.00	9,955,535.90	10,000,000.00	One time call: 2/6/24	8177
FNMA - AGENCY	3135G06V0	8/28/2025	4.13	4,400,000.00	4,350,474.74	4,346,547.19	Quarterly call: starts 11/28/22	8177
NATIONAL RURAL - CORP	63743HFF0	3/13/2026	4.45	60,000.00	59,841.36	59,959.39	Make-whole call +15bps until 2/13/26 call anytime afterward	6911
FHLB - AGENCY	3130AUUQ5	2/13/2025	5.02	10,000,000.00	9,987,685.60	10,000,000.00	One time call: 2/13/24	8177
PEPSICO INC - CORP	713448FQ6	2/13/2026	4.55	225,000.00	228,756.83	224,875.07	Make-whole call +10bps until 1/13/26 call anytime afterward	6911
HDMOT - ABS	41285JAD0	12/15/2027	5.05	120,000.00	121,089.82	119,987.92	10% collateral call	6911
FHLMC - AGENCY	3134GYHZ8	2/28/2028	5.10	10,000,000.00	9,979,474.40	10,000,000.00	One time call: 2/28/24	8177
COLGATE-PALMOLIVE - CORP	194162AQ6	3/2/2026	4.80	185,000.00	189,064.81	184,791.36	Make-whole call +5bps until 3/2/26 bullet	6911
FHMS - MBS	3137BNGT5	1/25/2026	2.75	300,000.00	287,114.84	282,630.01	1% collateral call	6911
FHMS - MBS	3137BRQJ7	7/25/2026	2.57	300,000.00	284,410.57	279,105.06	1% collateral call	6911
FHMS - MBS	3137FJXQ7	8/25/2025	3.75	349,962.49	343,926.95	339,263.12	1% collateral call	6911
FHLB - AGENCY	3130AV2M3	3/16/2028	6.00	10,000,000.00	9,986,939.20	10,000,000.00	Quarterly call: starts 6/16/23	8177
FORDO - ABS	344928AD8	2/15/2028	5.69	185,000.00	184,980.70	184,980.70	10% collateral call	6911
				<b>760,897,122.44</b>	<b>720,606,131.18</b>	<b>760,429,403.44</b>		

**CONTRA COSTA COUNTY  
ALLSPRING GLOBAL INVESTMENTS  
STRUCTURED SECURITIES  
March 31, 2023**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMCAR 2022-2 A2A	03065WAB1	12/18/2025	338,465.14	336,345.66	338,439.52	10% collateral call
AMXCA 2021-1 A	02582JIR2	11/16/2026	800,000.00	752,243.44	749,656.25	cleanup call
APPLE INC	037833AK6	5/3/2023	300,000.00	302,407.70	305,952.00	Make-whole call +15bps until 5/3/23
BANK OF AMERICA CORP	06051GJX8	5/28/2024	500,000.00	499,972.91	500,000.00	Float quarterly: LIBOR +43bps; Callable annually
BLACKROCK INC	09247XAL5	3/18/2024	500,000.00	493,336.44	507,990.00	Make-whole call +15bps until 3/18/24 bullet
BMWLT 2021-1 A3	05591RAC8	1/25/2024	64,129.55	63,880.09	63,475.73	5% deal call
BMWLT 2023-1 A3	05593AAC3	11/25/2025	700,000.00	702,642.43	699,507.81	5% deal call
CARMX 2022-1 A2	14317CAB8	2/18/2025	161,312.90	159,863.90	161,303.73	10% collateral call
CHEVRON CORP	166764BV1	5/11/2023	300,000.00	300,171.97	296,799.00	Make-whole call +15bps until 5/11/23 bullet
CITIBANK NA	17325FAS7	1/23/2024	600,000.00	595,907.67	600,924.00	Make-whole call +20bps until 12/23/23; Call anytime after
COPAR 2021-1 A2	14044CAB8	2/18/2025	261,341.81	259,557.98	258,075.04	10% collateral call
FLORIDA POWER & LIGHT CO	341081GD3	5/10/2023	600,000.00	603,484.88	600,000.00	Float o/n SOFR +25bps; Callable on and after 11/10/21
FORDL 2022-A A2A	34528LAB1	10/15/2024	104,043.63	103,448.83	104,041.70	5% deal call
FORDL 2022-A A3	34528LAD7	5/15/2025	500,000.00	492,088.58	488,046.88	5% deal call
GMALT 2022-3 A2A	380130AB0	10/21/2024	341,205.10	339,424.20	341,179.78	10% collateral call
GMALT 231 A2A	362541AB0	6/20/2025	400,000.00	400,258.83	399,967.32	10% deal call
GMCAR 2020-1 A3	36258NAC6	9/16/2024	31,412.39	31,343.90	31,982.96	10% collateral call
HAROT 2021-4 A2	43815GAB5	5/21/2024	162,915.61	161,653.68	162,911.34	10% collateral call
HAROT 2023-1 A2	438151AB9	10/21/2025	500,000.00	500,739.70	499,969.95	10% collateral call
HART 2022-C A2A	44933DAB7	11/17/2025	500,000.00	500,933.79	499,969.05	5% collateral call on 12/15/26
HERSHEY CO	427866AZ1	5/15/2023	600,000.00	606,356.40	615,240.00	Make-whole call +10bps until 4/15/23; Call anytime after
HONEYWELL INTERNATIONAL INC	438516CH7	11/1/2024	750,000.00	769,972.96	749,872.50	Make-whole call +10bps until 11/1/24 bullet
JDOT 2020-B A3	47787NAC3	11/15/2024	182,622.11	180,846.67	183,142.87	10% collateral call
JPMORGAN CHASE & CO	46625HKC3	1/23/2025	700,000.00	681,764.14	681,898.00	Callable on and after 10/23/24
MBART 2023-1 A2	58770AAB9	2/15/2024	100,000.00	100,075.79	99,996.55	5% collateral call
NALT 2021-A A3	65480DAC7	8/15/2024	323,030.26	318,116.58	318,058.62	10% collateral call
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	637432MV4	11/15/2023	700,000.00	691,697.61	690,585.00	Make-whole call +15bps until 8/15/23; Call anytime after
NVIDIA CORP	67066GAK0	6/15/2023	600,000.00	595,097.30	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	487,532.92	490,000.00	Callable on and after 11/26/21
SDART 2021-4 A3	80285VAC3	8/15/2025	563.97	563.06	557.76	10% collateral call
TAOT 2022-A A3	89239KAC5	6/15/2026	500,000.00	477,373.23	477,871.09	5% collateral call
TRUIST BANK	86787EBC0	4/1/2024	600,000.00	594,865.20	600,356.40	Make-whole call +15bps until 3/1/24; Call anytime after
UNITEDHEALTH GROUP INC	91324PEM0	10/15/2024	700,000.00	719,647.60	699,692.00	Make-whole call +10bps until 10/15/24 bullet
UNIVERSITY CALIF REVS	91412GWZ4	5/15/2023	1,000,000.00	1,008,769.56	999,260.00	Make-whole call +20bps
VWALT 2022-A A2	92868AAB1	10/21/2024	466,599.49	461,528.29	466,563.19	10% deal call
VWALT 2022-A A3	92868AAC9	7/21/2025	350,000.00	343,428.58	342,083.98	10% deal call
VZMT 2022-1 A	92348KAL7	1/20/2027	250,000.00	246,676.39	244,423.83	Callable on 2/20/23
WOART 2020-B A3	98163WAC0	5/15/2025	268,648.74	264,692.53	263,065.88	10% collateral call
WOLS 2022-A A3	98163NAC0	2/18/2025	500,000.00	491,273.33	489,082.03	5% deal call
			<b>16,746,290.69</b>	<b>16,639,984.73</b>	<b>16,621,941.76</b>	



**PAR VALUES MATURING BY DATE AND TYPE**  
**Maturities in Millions of Dollars<sup>1</sup>**

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	\$ 5,200	\$ 8,750	\$ 8,400	\$ 10,450	\$ 6,750	\$ 7,050	\$ 6,350	\$ 9,300	\$ 14,350	\$ 37,750	\$ 8,600	\$ -	\$ 500	\$ 123,450	63.92%
AGENCY <sup>2</sup>	\$ 8,121	\$ 6,610	\$ 3,200	\$ 4,425	\$ 2,600	\$ 2,390	\$ 2,550	\$ 2,250	\$ 3,000	\$ 3,363	\$ 3,425	\$ 850	\$ 100	\$ 42,884	22.21%
CDs + BNs	\$ 4,950	\$ 1,300	\$ 850	\$ 1,700	\$ 1,000	\$ 1,200	\$ 1,100	\$ 300						\$ 12,400	6.42%
CP	\$ 3,750	\$ 1,350	\$ 1,300	\$ 1,250	\$ 300	\$ 350	\$ 300	\$ 100						\$ 8,700	4.50%
TDs	\$ 1,012	\$ 894	\$ 1,125	\$ 794	\$ 319	\$ 1,044	\$ 50							\$ 5,237	2.71%
CORP BND	\$ 25			\$ 25					\$ 35	\$ 99	\$ 108	\$ 109	\$ 50	\$ 451	0.23%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
<b>TOTAL</b>	<b>\$ 23,057</b>	<b>\$ 18,904</b>	<b>\$ 14,875</b>	<b>\$ 18,644</b>	<b>\$ 10,969</b>	<b>\$ 12,034</b>	<b>\$ 10,350</b>	<b>\$ 11,950</b>	<b>\$ 17,385</b>	<b>\$ 41,212</b>	<b>\$ 12,133</b>	<b>\$ 959</b>	<b>\$ 650</b>	<b>\$ 193,122</b>	<b>100.00%</b>
<b>Percent</b>	<b>11.94%</b>	<b>9.79%</b>	<b>7.70%</b>	<b>9.65%</b>	<b>5.68%</b>	<b>6.23%</b>	<b>5.36%</b>	<b>6.19%</b>	<b>9.00%</b>	<b>21.34%</b>	<b>6.28%</b>	<b>0.50%</b>	<b>0.34%</b>		
<b>Cumulative %</b>	<b>11.94%</b>	<b>21.73%</b>	<b>29.43%</b>	<b>39.08%</b>	<b>44.76%</b>	<b>51.00%</b>	<b>56.35%</b>	<b>62.54%</b>	<b>71.54%</b>	<b>92.88%</b>	<b>99.17%</b>	<b>99.66%</b>	<b>100.00%</b>		

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

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



## State of California Pooled Money Investment Account Market Valuation 3/31/2023

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 29,418,545,599.25	\$ 29,779,495,353.47	\$ 29,757,207,000.00	NA
Notes	\$ 93,242,224,235.91	\$ 93,212,620,838.86	\$ 90,945,077,500.00	\$ 288,849,618.00
Federal Agency:				
SBA	\$ 322,209,737.47	\$ 322,209,737.47	\$ 321,868,141.12	\$ 1,291,571.96
MBS-REMICs	\$ 3,084,994.85	\$ 3,084,994.85	\$ 3,058,806.67	\$ 13,760.19
Debentures	\$ 10,349,812,980.86	\$ 10,349,583,675.33	\$ 10,206,571,800.00	\$ 45,703,340.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,550,000,000.00	\$ 2,550,000,000.00	\$ 2,495,849,500.00	\$ 25,411,824.00
Discount Notes	\$ 25,242,636,340.20	\$ 25,554,072,104.18	\$ 25,548,182,500.00	NA
Supranational Debentures	\$ 3,074,194,538.58	\$ 3,074,194,538.58	\$ 3,010,317,500.00	\$ 11,201,903.00
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 200,045,234.42	\$ 2,003,194.45
CDs and YCDs	\$ 12,200,000,000.00	\$ 12,200,000,000.00	\$ 12,194,072,815.39	\$ 141,674,375.01
Commercial Paper	\$ 8,539,926,819.43	\$ 8,629,619,069.50	\$ 8,625,697,222.20	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 454,676,266.87	\$ 454,676,266.87	\$ 432,355,270.00	\$ 3,364,631.80
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,237,000,000.00	\$ 5,237,000,000.00	\$ 5,237,000,000.00	NA
PMIA & GF Loans	\$ 376,839,000.00	\$ 376,839,000.00	\$ 376,839,000.00	NA
<b>TOTAL</b>	<b>\$ 191,211,150,513.42</b>	<b>\$ 191,943,395,579.11</b>	<b>\$ 189,354,142,289.80</b>	<b>\$ 519,514,218.41</b>

Fair Value Including Accrued Interest

\$ 189,873,656,508.21

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 (0.986510329).  
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 \$19,730,206.58 or \$20,000,000.00 x 0.986510329.

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



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# DISCLOSURE STATEMENT

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## **Portfolio Holdings: Structured Notes and Asset-Backed Securities**

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

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

Following are the State of California Treasurer's holdings in each category as of March 31, 2023

\* *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	\$2,550.000 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. \$2,550.000 million As of: 03/31/23

## 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	\$322.210 million
b. Agency MBS-REMIC'S	<u>\$3.085 million</u>
(Medium term sub-total)	\$325.295 million
c. Commercial Paper (Short term sub-total)	\$2,162.701 million

U.S. \$2,487.996 million As of: 03/31/23

Total Portfolio As of: 03/31/23 \$191,223,905,664.54

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:  
1.50%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:  
1.13% \*

Total Medium-term and Short-term Structured notes and Asset-backed securities  
as a percent of portfolio:  
2.63%

***\*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.***